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# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

# American Mutual Share Insurance Corporation

NAIC Group Code 0359 (Current Period), 0359 (Prior Period) NAIC Company Code 12700 Employer's ID Number 23-7376679

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

Country of Domicile US

Incorporated/Organized May 7, 1974 Commenced Business June 7, 1974

Statutory Home Office 5656 Frantz Rd., Dublin, Ohio 43017
(Street and Number, City or Town, State, Country and Zip Code)

Main Administrative Office 5656 Frantz Rd., Dublin, Ohio 43017 — 614-764-1900
(Street and Number, City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 5656 Frantz Rd., Dublin, Ohio 43017
(Street and Number or P.O. Box, City or Town, State, Country and Zip Code)

Primary Location of Books and Records 5656 Frantz Rd., Dublin, Ohio 43017
(Street and Number, City or Town, State, Country and Zip Code)
614-764-1900
(Area Code) (Telephone Number)

Internet Website Address www.americanshare.com

Statutory Statement Contact Curtis Lee Robson — 614-764-1900
(Name) (Area Code) (Telephone Number) (Extension)
crobson@americanshare.com — 614-764-1493
(E-Mail Address) (Fax Number)

## OFFICERS

Dennis Roy Adams (President)
Curtis Lee Robson (Secretary)
Curtis Lee Robson (Treasurer)

## OTHER OFFICERS

Curtis Lee Robson (Vice President)
Kurt Gordon Kluth (Vice President)
Kurt Ryan Loose (Vice President)
Lori Lynn Solberg (Vice President)

## DIRECTORS OR TRUSTEES

Dennis Roy Adams
Eric Deane Estes
William Arthur Herring
Janice Lynn Thomas
Craig Milton Bradley
Kevin Wayne Willour#

State of Ohio
County of Franklin } 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.

| Dennis Roy Adams<br>President | Curtis Lee Robson<br>Secretary | Curtis Lee Robson<br>Treasurer |
|---|---|---|

Subscribed and sworn to before me this
day of February, 2014

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 Annual Statement 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total Amount (Col 3 + Col 4) | 6 Percentage |
|---|---|---|---|---|---|---|
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | | | | | | |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | | | | | | |
| 1.22 Issued by U.S. government sponsored agencies | 169,300,401 | 73.193 | 169,300,401 | | 169,300,401 | 75.278 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | | | | | | |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | | | | | | |
| 1.42 Political subdivisions of states, territories and possessions and political subdidivison general obligations | | | | | | |
| 1.43 Revenue and assessment obligations | | | | | | |
| 1.44 Industrial development and similar obligations | | | | | | |
| 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 | 1,340,818 | 0.580 | 1,340,818 | | 1,340,818 | 0.596 |
| 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) | | | | | | |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | | | | | | |
| 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 Publically traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | 21,314,099 | 9.215 | 20,657,249 | | 20,657,249 | 9.185 |
| 3.32 Unaffiliated | 334,600 | 0.145 | 334,600 | | 334,600 | 0.149 |
| 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 | 563,880 | 0.244 | 563,880 | | 563,880 | 0.251 |
| 5.2 Property held for production of income (including $ ................ of property acquired in satisfaction of debt) | | | | | | |
| 5.3 Property held for sale (including $ ................ property acquired in satisfaction of debt) | | | | | | |
| 6. Contract loans | | | | | | |
| 7. Derivatives | | | | | | |
| 8. Receivables for securities | | | | | | |
| 9. Securities Lending (Line 10, Asset page reinvested collateral) | | | | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 32,703,384 | 14.138 | 32,703,384 | | 32,703,384 | 14.541 |
| 11. Other invested assets | 5,751,118 | 2.486 | | | | |
| 12. Total invested assets | 231,308,300 | 100.000 | 224,900,332 | | 224,900,332 | 100.000 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 592,603 |
| 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) | 12,623 | 12,623 |
| 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 | 41,347 | |
| | 8.2 Totals, Part 3, Column 9 | | 41,347 |
| 9. | Book/adjusted carrying value at the end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 minus Line 7 minus Line 8) | | 563,879 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 563,879 |

# 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, C | | |
| 8. | Deduct amortization of premium and mortgage int | | |
| 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 (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10) | | |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 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 | | 5,662,358 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 887,438 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 603,554 | 1,490,992 |
| 3. | Capitalized deferred interest and other | | |
| | 3.1 Totals, Part 1, Column 16 | | |
| | 3.2 Totals, Part 3, Column 12 | | |
| 4. | Accrual of discount | | 112 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | | |
| | 5.2 Totals, Part 3, Column 9 | (70,000) | (70,000) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 1,296,504 |
| • 8. | Deduct amortization of premium and depreciation | | 35,840 |
| 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 the end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10) | | 5,751,118 |
| 12. | Deduct total nonadmitted amounts | | 5,751,118 |
| 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 | | 180,835,101 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 84,005,500 |
| 3. | Accrual of discount | | 871 |
| 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 | 194,894 | |
| | 4.4 Part 4, Column 11 | | 194,894 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 72,692,407 |
| 7. | Deduct amortization of premium | | 54,042 |
| 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 (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9) | | 192,289,917 |
| 11. | Deduct total nonadmitted amounts | | 656,850 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 191,633,067 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|
| BONDS<br>Governments<br>(Including all obligations guaranteed by governments) | 1. United States | | | | |
| | 2. Canada | | | | |
| | 3. Other Countries | | | | |
| | 4. Totals | | | | |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | | | | |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct 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 | 170,641,219 | 168,577,849 | 172,721,842 | 170,620,252 |
| Industrial and Miscellaneous and Hybrid Securities (unaffiliated) | 8. United States | | | | |
| | 9. Canada | | | | |
| | 10. Other Countries | | | | |
| | 11. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | 13. Total Bonds | 170,641,219 | 168,577,849 | 172,721,842 | 170,620,252 |
| PREFERRED STOCKS<br>Industrial and Miscellaneous (unaffiliated) | 14. United States | | | | |
| | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | 19. Total Preferred Stocks | | | | |
| COMMON STOCKS<br>Industrial and Miscellaneous (unaffiliated) | 20. United States | 334,600 | 334,600 | 334,600 | |
| | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 334,600 | 334,600 | 334,600 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 21,314,099 | 20,657,250 | 6,700,000 | |
| | 25. Total Common Stocks | 21,648,699 | 20,991,850 | 7,034,600 | |
| | 26. Total Stocks | 21,648,699 | 20,991,850 | 7,034,600 | |
| | 27. Total Bonds and Stocks | 192,289,918 | 189,569,699 | 179,756,442 | |

# SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| Quality Rating per the NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.7 | 8<br>Total from Column 6 Prior Year | 9<br>% From Column 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 NAIC 1 | 891,065 | | | | | 891,065 | 0.5 | 1,615,936 | 1.0 | 891,065 | |
| 1.2 NAIC 2 | | | | | | | | | | | |
| 1.3 NAIC 3 | | | | | | | | | | | |
| 1.4 NAIC 4 | | | | | | | | | | | |
| 1.5 NAIC 5 | | | | | | | | | | | |
| 1.6 NAIC 6 | | | | | | | | | | | |
| 1.7 Totals | 891,065 | | | | | 891,065 | 0.5 | 1,615,936 | 1.0 | 891,065 | |
| 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 | | | | | | | | | | | |
| 3.2 NAIC 2 | | | | | | | | | | | |
| 3.3 NAIC 3 | | | | | | | | | | | |
| 3.4 NAIC 4 | | | | | | | | | | | |
| 3.5 NAIC 5 | | | | | | | | | | | |
| 3.6 NAIC 6 | | | | | | | | | | | |
| 3.7 Totals | | | | | | | | | | | |
| 4. U.S. Political Subdivisions of States, Territories and 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 and Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 NAIC 1 | 2,999,587 | 150,300,814 | 17,340,818 | | | 170,641,219 | 97.8 | 159,386,796 | 95.0 | 170,641,219 | |
| 5.2 NAIC 2 | | | | | | | | | | | |
| 5.3 NAIC 3 | | | | | | | | | | | |
| 5.4 NAIC 4 | | | | | | | | | | | |
| 5.5 NAIC 5 | | | | | | | | | | | |
| 5.6 NAIC 6 | | | | | | | | | | | |
| 5.7 Totals | 2,999,587 | 150,300,814 | 17,340,818 | | | 170,641,219 | 97.8 | 159,386,796 | 95.0 | 170,641,219 | |

# SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| Quality Rating per the NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.7 | 8<br>Total from Column 6 Prior Year | 9<br>% From Column 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | |
| 6.1 NAIC 1 | | 2,866,885 | | | | 2,866,885 | 1.6 | 6,830,562 | 4.1 | 2,866,885 | |
| 6.2 NAIC 2 | | | | | | | | | | | |
| 6.3 NAIC 3 | | | | | | | | | | | |
| 6.4 NAIC 4 | | | | | | | | | | | |
| 6.5 NAIC 5 | | | | | | | | | | | |
| 6.6 NAIC 6 | | | | | | | | | | | |
| 6.7 Totals | | 2,866,885 | | | | 2,866,885 | 1.6 | 6,830,562 | 4.1 | 2,866,885 | |
| 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

| Quality Rating per the NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.7 | 8<br>Total from Column 6 Prior Year | 9<br>% From Column 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 NAIC 1 | (d) 3,890,652 | 153,167,699 | 17,340,818 | | | 174,399,169 | 100.0 | XXX | XXX | 174,399,169 | |
| 9.2 NAIC 2 | (d) | | | | | | | XXX | XXX | | |
| 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 | 3,890,652 | 153,167,699 | 17,340,818 | | | (b) 174,399,169 | 100.0 | XXX | XXX | 174,399,169 | |
| 9.8 Line 9.7 as a % of Column 6 | 2.2 | 87.8 | 9.9 | | | 100.0 | XXX | XXX | XXX | 100.0 | |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 NAIC 1 | 14,646,498 | 116,361,796 | 36,825,000 | | | XXX | XXX | 167,833,294 | 100.0 | 167,833,294 | |
| 10.2 NAIC 2 | | | | | | XXX | XXX | | | | |
| 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 | 14,646,498 | 116,361,796 | 36,825,000 | | | XXX | XXX | (b) 167,833,294 | 100.0 | 167,833,294 | |
| 10.8 Line 10.7 as a % of Column 8 | 8.7 | 69.3 | 21.9 | | | XXX | XXX | 100.0 | XXX | 100.0 | |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 NAIC 1 | 3,890,652 | 153,167,699 | 17,340,818 | | | 174,399,169 | 100.0 | 167,833,294 | 100.0 | 174,399,169 | XXX |
| 11.2 NAIC 2 | | | | | | | | | | | XXX |
| 11.3 NAIC 3 | | | | | | | | | | | XXX |
| 11.4 NAIC 4 | | | | | | | | | | | XXX |
| 11.5 NAIC 5 | | | | | | | | | | | XXX |
| 11.6 NAIC 6 | | | | | | | | | | | XXX |
| 11.7 Totals | 3,890,652 | 153,167,699 | 17,340,818 | | | 174,399,169 | 100.0 | 167,833,294 | 100.0 | 174,399,169 | XXX |
| 11.8 Line 11.7 as a % of Column 6 | 2.2 | 87.8 | 9.9 | | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.9 Line 11.7 as a % of Line 9.7, Column 6, Section 9 | 2.2 | 87.8 | 9.9 | | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 NAIC 1 | | | | | | | | | | XXX | |
| 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 | | | | | | | | | | XXX | |
| 12.8 Line 12.7 as a % of Column 6 | | | | | | | XXX | XXX | XXX | XXX | |
| 12.9 Line 12.7 as a % of Line 9.7, Column 6, Section 9 | | | | | | | XXX | XXX | XXX | XXX | |

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

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.5 | 8<br>Total From Column 6 Prior Year | 9<br>% From Column 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 Issuer Obligations | 891,065 | | | | | 891,065 | 0.5 | 1,615,936 | 1.0 | 891,065 | |
| 1.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 1.5 Totals | 891,065 | | | | | 891,065 | 0.5 | 1,615,936 | 1.0 | 891,065 | |
| 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 | | | | | | | | | | | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 3.5 Totals | | | | | | | | | | | |
| 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 and Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 Issuer Obligations | 2,999,587 | 150,300,814 | 16,000,000 | | | 169,300,401 | 97.1 | 157,024,765 | 93.6 | 169,300,401 | |
| 5.2 Residential Mortgage-Backed Securities | | | 1,340,818 | | | 1,340,818 | 0.8 | 2,362,031 | 1.4 | 1,340,818 | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 5.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 5.5 Totals | 2,999,587 | 150,300,814 | 17,340,818 | | | 170,641,219 | 97.8 | 159,386,796 | 95.0 | 170,641,219 | |
| 6. Industrial and Miscellaneous | | | | | | | | | | | |
| 6.1 Issuer Obligations | | 2,866,885 | | | | 2,866,885 | 1.6 | 6,830,562 | 4.1 | 2,866,885 | |
| 6.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 6.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 6.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 6.5 Totals | | 2,866,885 | | | | 2,866,885 | 1.6 | 6,830,562 | 4.1 | 2,866,885 | |
| 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.5 | 8<br>Total From Column 6 Prior Year | 9<br>% From Column 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 Issuer Obligations | 3,890,652 | 153,167,699 | 16,000,000 | | | 173,058,351 | 99.2 | XXX | XXX | 173,058,351 | |
| 9.2 Residential Mortgage-Backed Securities | | | 1,340,818 | | | 1,340,818 | 0.8 | XXX | XXX | 1,340,818 | |
| 9.3 Commercial Mortgage-Backed Securities | | | | | | | | XXX | XXX | | |
| 9.4 Other Loan-Backed and Structured Securities | | | | | | | | XXX | XXX | | |
| 9.5 Totals | 3,890,652 | 153,167,699 | 17,340,818 | | | 174,399,169 | 100.0 | XXX | XXX | 174,399,169 | |
| 9.6 Line 9.5 as a % of Column 6 | 2.2 | 87.8 | 9.9 | | | 100.0 | XXX | XXX | XXX | 100.0 | |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 Issuer Obligations | 14,646,498 | 113,999,765 | 36,825,000 | | | XXX | XXX | 165,471,263 | 98.6 | 165,471,263 | |
| 10.2 Residential Mortgage-Backed Securities | | 2,362,031 | | | | XXX | XXX | 2,362,031 | 1.4 | 2,362,031 | |
| 10.3 Commercial Mortgage-Backed Securities | | | | | | XXX | XXX | | | | |
| 10.4 Other Loan-Backed and Structured Securities | | | | | | XXX | XXX | | | | |
| 10.5 Totals | 14,646,498 | 116,361,796 | 36,825,000 | | | XXX | XXX | 167,833,294 | 100.0 | 167,833,294 | |
| 10.6 Line 10.5 as a % of Column 8 | 8.7 | 69.3 | 21.9 | | | XXX | XXX | 100.0 | XXX | 100.0 | |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 Issuer Obligations | 3,890,652 | 153,167,699 | 16,000,000 | | | 173,058,351 | 99.2 | 165,471,263 | 98.6 | 173,058,351 | XXX |
| 11.2 Residential Mortgage-Backed Securities | | | 1,340,818 | | | 1,340,818 | 0.8 | 2,362,031 | 1.4 | 1,340,818 | XXX |
| 11.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | XXX |
| 11.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | XXX |
| 11.5 Totals | 3,890,652 | 153,167,699 | 17,340,818 | | | 174,399,169 | 100.0 | 167,833,294 | 100.0 | 174,399,169 | XXX |
| 11.6 Line 11.5 as a % of Column 6 | 2.2 | 87.8 | 9.9 | | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.7 Line 11.5 as a % of Line 9.5, Column 6, Section 9 | 2.2 | 87.8 | 9.9 | | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 Issuer Obligations | | | | | | | | | | XXX | |
| 12.2 Residential Mortgage-Backed Securities | | | | | | | | | | XXX | |
| 12.3 Commercial Mortgage-Backed Securities | | | | | | | | | | XXX | |
| 12.4 Other Loan-Backed and Structured Securities | | | | | | | | | | XXX | |
| 12.5 Totals | | | | | | | | | | XXX | |
| 12.6 Line 12.5 as a % of Column 6 | | | | | | | XXX | XXX | XXX | XXX | |
| 12.7 Line 12.5 as a % of Line 9.5, Column 6, Section 9 | | | | | | | XXX | XXX | XXX | XXX | |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 8,446,498 | 8,446,498 | | | |
| 2. Cost of short-term investments acquired | 48,235,040 | 48,235,040 | | | |
| 3. Accrual of discount | | | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | | | | | |
| 6. Deduct consideration received on disposals | 52,923,588 | 52,923,588 | | | |
| 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 the end of current period (Lines 1 plus 2 plus 3 plus 4 plus 5 minus 6 minus 7 plus 8 minus 9) | 3,757,950 | 3,757,950 | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value of end of current period (Line 10 minus Line 11) | 3,757,950 | 3,757,950 | | | |

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

## Page SI11

Schedule DB , Part A , Verification Between Years

**NONE**

Schedule DB , Part B , Verification Between Years

**NONE**

## Page SI12

Schedule DB , Part C , Section 1

**NONE**

## Page SI13

Schedule DB , Part C , Section 2

**NONE**

## Page SI14

Schedule DB , Verification

**NONE**

## Page SI15

Schedule E Verification Between Years

**NONE**

# 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 Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Fair Value Less Encumbrances | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (13-11-12) | Total Foreign Exchange Change in B./A.C.V. | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| Properties occupied by the reporting entity - Administrative | | | | | | | | | | | | | | | | |
| LAND & BLDG, 10,000 SQ FT 1.5 STORIES | | DUBLIN | OH | 12/31/1985 | | 1,221,320 | | 563,880 | 1,221,320 | 41,347 | | | (41,347) | | 120,000 | 124,402 |
| 0299999 - Properties occupied by the reporting entity - Administrative | | | | | | 1,221,320 | | 563,880 | 1,221,320 | 41,347 | | | (41,347) | | 120,000 | 124,402 |
| 0399999 - TOTAL Properties occupied by the reporting entity | | | | | | 1,221,320 | | 563,880 | 1,221,320 | 41,347 | | | (41,347) | | 120,000 | 124,402 |
| 0699999 - TOTALS | | | | | | 1,221,320 | | 563,880 | 1,221,320 | 41,347 | | | (41,347) | | 120,000 | 124,402 |

# 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 |
| Acquired by purchase | | | | | | | | |
| Corporate Office (Security on 4 doors) | Dublin | OH | 04/30/2013 | Sterling Protective Service | | | 9,030 | 9,589 |
| Corporate Office (Handicap Door) | Dublin | OH | 04/30/2013 | The Door Company | | | 2,832 | 3,034 |
| 0199999 - Acquired by purchase | | | | | | | 11,861 | 12,623 |
| 0399999 - TOTALS | | | | | | | 11,861 | 12,623 |

## Page E03
Schedule A, Pt. 3, Real Estate Sold
**NONE**

## Page E04
Schedule B, Pt. 1, Mortgage Loans Owned
**NONE**

## Page E05
Schedule B, Pt. 2, Mortgage Loans Acquired
**NONE**

## Page E06
Schedule B, Pt. 3, Mortgage Loans Disposed
**NONE**

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| Fixed or Variable Interest Rate Investments that have the Underlying Characteristics of Bonds - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| 912828-DV-9 | USTN DTD 05-16-05 (D&O TRUST) | | | | US BANK | 1 | 05/15/2012 | | 194,428 | 184,310 | 183,922 | | (6,475) | | | | 7,219 | | |
| 912828-KR-0 | USTN DTD 04-30-09 (D&O TRUST) | | | | US BANK | 1 | 04/30/2013 | | 106,871 | 104,906 | 105,350 | | (1,521) | | | | 1,748 | | |
| 912828-KV-1 | USTN DTD 06-01-09 (D&O TRUST) | | | | US BANK | 1 | 10/15/2012 | | 51,605 | 50,438 | 50,409 | | (990) | | | | 1,126 | | |
| 912828-LK-4 | USTN DTD 02-28-11 (D&O TRUST) | | | | US BANK | 1 | 08/15/2011 | | 169,613 | 162,357 | 162,116 | | (3,159) | | | | 3,800 | | |
| 912828-LQ-1 | USTN DTD 09-30-09 (D&O TRUST) | | | | US BANK | 1 | 09/28/2011 | | 185,117 | 177,905 | 177,526 | | (3,377) | | | | 4,156 | | |
| 912828-LZ-1 | USTN DTD 05-31-11 (D&O TRUST) | | | | US BANK | 1 | 11/29/2011 | | 168,006 | 162,837 | 162,446 | | (2,672) | | | | 3,400 | | |
| 912828-MH-0 | USTN DTD 02-01-10 (D&O TRUST) | | | | US BANK | 1 | 01/30/2012 | | 163,949 | 158,452 | 158,240 | | (2,980) | | | | 3,487 | | |
| 912828-MZ-0 | USTN DTD 04-30-10 (D&O TURST) | | | | US BANK | 1 | 04/30/2012 | | 185,869 | 180,283 | 179,835 | | (3,621) | | | | 4,375 | | |
| 912828-NP-1 | USTN DTD 08-02-10 (D&O TRUST) | | | | US BANK | 1 | 10/15/2012 | | 77,933 | 76,749 | 76,667 | | (1,050) | | | | 1,313 | | |
| 912828-NV-8 | USTN DTD 08-31-13 (D&O TRUST) | | | | US BANK | 1 | 12/02/2013 | | 152,613 | 152,385 | 152,497 | | (116) | | | | 145 | | |
| 912828-NZ-9 | USTN DTD 09-30-10 (D&O TRUST) | | | | US BANK | 1 | 10/15/2012 | | 76,969 | 76,216 | 76,165 | | (665) | | | | 938 | | |
| 912828-PM-6 | USTN DTD 12-31-10 (D&O TRUST) | | | | US BANK | 1 | 01/15/2013 | | 157,758 | 155,157 | 155,261 | | (2,497) | | | | 3,047 | | |
| 912828-PS-3 | USTN DTD 01-31-11 (D&O TRUST) | | | | US BANK | 1 | 02/15/2013 | | 104,609 | 103,281 | 103,262 | | (1,347) | | | | 1,732 | | |
| 912828-QH-6 | USTN DTD 02-15-11 (D&O TRUST) | | | | US BANK | 1 | 03/29/2011 | | 124,946 | 125,171 | 124,999 | | 19 | | | | 1,563 | | |
| 912828-QP-8 | USTN DTD 05-31-11 (D&O TRUST) | | | | US BANK | 1 | 08/15/2013 | | 108,195 | 108,043 | 107,769 | | (426) | | | | 689 | | |
| 912828-QX-1 | USTN DTD 08-01-11 (D&O TRUST) | | | | US BANK | 1 | 08/15/2013 | | 107,391 | 107,395 | 107,095 | | (296) | | | | 586 | | |
| 0799999 - Subtotal - Fixed or Variable Interest Rate Investments that have the Underlying Characteristics of Bonds - Unaffiliated | | | | | | | | | 2,135,872 | 2,085,885 | 2,083,559 | | (31,175) | | | | 39,321 | | |
| Fixed or Variable Interest Rate Investments that have the Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | FIFTH THIRD BANK 0.60% CD (EXEC RET TRUST) | | | | FIFTH THIRD BANK | | 12/31/2012 | | 1,200,000 | 1,200,000 | 1,200,000 | | | | | | 7,200 | | |
| 36157P-TZ-2 | GE CAP RETAIL BANK CD (D&O TRUST) | | | | US BANK | | 12/02/2013 | | 150,000 | 149,474 | 150,000 | | | | | | 586 | | |
| 1199999 - Subtotal - Fixed or Variable Interest Rate Investments that have the Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated | | | | | | | | | 1,350,000 | 1,349,474 | 1,350,000 | | | | | | 7,786 | | |
| Capital Notes - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | SECONDARY CAPITAL NOTE - CUMORAH CU | | LAS VEGAS | NV | | | 10/23/2009 | | 760,000 | | 490,000 | | | | | | | | |
| 2999999 - Subtotal - Capital Notes - Unaffiliated | | | | | | | | | 760,000 | | 490,000 | | | | | | | | |
| Any Other Class of Assets - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | ** MONEY MARKET CASH ACCOUNT (D&O TRUST) | | | | US BANK | | 08/30/2013 | | 39,294 | 39,294 | 39,294 | | | | | | | | |
| | ** MONEY MARKET CASH ACCOUNT 9STAR SYSTEM ESCROW) | | | | BANK OF NEW YORK MELLON | | 01/01/1986 | | 523,561 | 523,561 | 523,561 | | | | | | | | |
| | ** PLAN ASSETS (457 DEFERRED COMP PLAN) | | | | FIFTH THIRD BANK | | 02/18/2004 | | 1,264,704 | 1,264,704 | 1,264,704 | | | | | | | | |
| 4299999 - Subtotal - Any Other Class of Assets - Unaffiliated | | | | | | | | | 1,827,559 | 1,827,559 | 1,827,559 | | | | | | | | |
| 4499999 - Subtotal - Unaffiliated | | | | | | | | | 6,073,431 | 5,262,918 | 5,751,118 | | (31,175) | | | | 47,108 | | |
| 4699999 - TOTALS | | | | | | | | | 6,073,431 | 5,262,918 | 5,751,118 | | (31,175) | | | | 47,108 | | |

# SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| Fixed or Variable Interest Rate Investments that have the Underlying Characteristics of Bonds - Unaffiliated | | | | | | | | | | |
| 912828-PS-3 | USTN DTD 01-31-11 (D&O TRUST) | | | US BANK | 02/15/2013 | | 104,609 | | | |
| 912828-KR-0 | USTN DTD 04-30-09 (D&O TRUST) | | | US BANK | 04/30/2013 | | 106,871 | | | |
| 912828-QX-1 | USTN DTD 08-01-11 (D&O TRUST) | | | US BANK | 08/15/2013 | | 107,391 | | | |
| 912828-QP-8 | USTN DTD 05-31-11 (D&O TRUST) | | | US BANK | 08/15/2013 | | 108,195 | | | |
| 912828-NV-8 | USTN DTD 08-31-13 (D&O TRUST) | | | US BANK | 12/02/2013 | | 152,613 | | | |
| 912828-PM-6 | USTN DTD 12-31-10 (D&O TRUST) | | | US BANK | 01/15/2013 | | 157,758 | | | |
| 0799999 - Subtotal - Fixed or Variable Interest Rate Investments that have the Underlying Characteristics of Bonds - Unaffiliated | | | | | | | 737,438 | | | |
| Fixed or Variable Interest Rate Investments that have the Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated | | | | | | | | | | |
| 36157P-TZ-2 | GE CAP RETAIL BANK CD (D&O TRUST) | | | US BANK | 12/02/2013 | | 150,000 | | | |
| 1199999 - Subtotal - Fixed or Variable Interest Rate Investments that have the Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated | | | | | | | 150,000 | | | |
| Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | | |
| | MONEY MARKET CASH ACCOUNT (D&O TRUST) | | | US BANK | 01/01/1981 | | | 285,335 | | |
| | MONEY MARKET CASH ACCOUNT (STAR SYSTEM ESCROW) | | | BANK OF NEW YORK MELLON | 01/01/1986 | | | 53 | | |
| | PLAN ASSETS (457 DEFERRED COMP PLAN) | | | FIFTH THIRD BANK | 02/18/2004 | | | 318,166 | | |
| 3799999 - Subtotal - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | | 603,554 | | |
| 4499999 - Subtotal - Unaffiliated | | | | | | | 887,438 | 603,554 | | |
| 4699999 - TOTALS | | | | | | | 887,438 | 603,554 | | |

# SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

| 1 | 2 | Location 3 | Location 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Vlaue Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| Fixed or Variable Interest Rate Investments that have the Underlying Characteristics of Bonds - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| 912828-HY-9 | USTN DTD 04-30-08 (D&O TRUST) | | | MATURED | 04/15/2010 | 04/15/2013 | 100,483 | | (483) | | | (483) | | 100,000 | 100,000 | | | | 1,036 |
| 912828-MN-7 | USTN DTD 02-16-10 (D&O TRUST) | | | MATURED | 04/14/2010 | 04/14/2013 | 99,972 | | 28 | | | 28 | | 100,000 | 100,000 | | | | 166 |
| 912828-MG-2 | USTN DTD 01-15-10 (D&O TRUST) | | | MATURED | 02/11/2010 | 02/11/2013 | 149,999 | | 1 | | | 1 | | 150,000 | 150,000 | | | | 84 |
| 912828-JT-8 | USTN DTD 12-01-08 (D&O TRUST) | | | MATURED | 01/18/2011 | 01/18/2013 | 156,488 | | (1,488) | | | (1,488) | | 155,000 | 155,000 | | | | 2,836 |
| 912828-JQ-4 | USTN DTD 10-31-08 (D&O TRUST) | | | MATURED | 11/12/2010 | 11/12/2013 | 162,674 | | (2,674) | | | (2,674) | | 160,000 | 160,000 | | | | 3,659 |
| 912828-NU-0 | USTN DTD 08-15-10 (D&O TRUST) | | | MATURED | 08/13/2010 | 08/13/2013 | 184,937 | | 63 | | | 63 | | 185,000 | 185,000 | | | | 867 |
| 0799999 - Subtotal - Fixed or Variable Interest Rate Investments that have the Underlying Characteristics of Bonds - Unaffiliated | | | | | | | 854,553 | | (4,553) | | | (4,553) | | 850,000 | 850,000 | | | | 8,647 |
| Capital Notes - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | SECONDARY CAPTIAL NOTE -CUMORAH CU | LAS VEGAS | NV | WRITE DOWN OF PRINCIPAL | 10/23/2009 | 12/31/2013 | 560,000 | (70,000) | | | | (70,000) | | | | | | | |
| 2999999 - Subtotal - Capital Notes - Unaffiliated | | | | | | | 560,000 | (70,000) | | | | (70,000) | | | | | | | |
| Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | MONEY MARKET CASH ACCT (D&O TRUST) | | | DISBURSEMENTS | 01/01/1981 | 12/31/2013 | | | | | | | | | 277,250 | | | | |
| | PLAN ASSETS (457 DEF COMP PLAN) | | | DSIBURSEMENTS | 01/01/1981 | 01/08/2013 | | | | | | | | | 169,253 | | | | |
| 3799999 - Subtotal - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | | | | | | | 446,504 | | | | |
| 4499999 - Subtotal - Unaffiliated | | | | | | | 1,414,553 | (70,000) | (4,553) | | | (74,553) | | 850,000 | 1,296,504 | | | | 8,647 |
| 4699999 - TOTALS | | | | | | | 1,414,553 | (70,000) | (4,553) | | | (74,553) | | 850,000 | 1,296,504 | | | | 8,647 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used To Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 3130A0-BR-0 | FHLB BOND DTD 11-27-2013 | | | 1 | 1 | 1,000,000 | 99.872 | 998,720 | 1,000,000 | 1,000,000 | | | | | 0.380 | 0.380 | MN | 354 | | 11/21/2013 | 11/27/2015 |
| 3130A0-HN-3 | FHLB BOND DTD 12-27-2013 | | | 1 | 1 | 2,000,000 | 99.654 | 1,993,080 | 2,000,000 | 2,000,000 | | | | | 0.500 | 0.500 | JD | 111 | | 12/18/2013 | 06/27/2016 |
| 313378-3E-9 | FHLB BOND DTD 02-28-2012 | | | 1 | 1 | 1,000,000 | 98.944 | 989,440 | 1,000,000 | 1,000,000 | | | | | 1.000 | 1.700 | FA | 3,417 | 10,000 | 02/07/2012 | 02/28/2019 |
| 313379-ER-6 | FHLB BOND DTD 05-08-2012 | | | | 1 | 1,000,000 | 100.254 | 1,002,540 | 1,000,000 | 1,000,814 | | (236) | | | 0.500 | 0.460 | MN | 264 | 5,000 | 06/25/2012 | 06/12/2015 |
| 313379-T8-2 | FHLB BOND DTD 06-28-2012 | | | 1 | 1 | 1,000,000 | 97.538 | 975,380 | 1,000,000 | 1,000,000 | | | | | 1.770 | 1.770 | JD | 148 | 17,700 | 06/11/2012 | 06/28/2019 |
| 313379-TL-3 | FHLB BOND DTD 06-12-2012 | | | | 1 | 1,000,000 | 100.106 | 1,001,060 | 1,000,000 | 1,000,000 | | | | | 0.380 | 0.380 | JD | 198 | 3,750 | 06/25/2012 | 06/12/2014 |
| 313380-SW-8 | FHLB BOND DTD 10-03-2012 | | | 1 | 1 | 1,000,000 | 96.151 | 961,510 | 1,000,000 | 1,000,000 | | | | | 1.620 | 1.620 | AO | 3,960 | 16,200 | 09/21/2012 | 10/03/2019 |
| 313380-Z7-5 | FHLB BOND DTD 10-24-2012 | | | 1 | 1 | 2,000,000 | 93.731 | 1,874,620 | 2,000,000 | 2,000,000 | | | | | 1.370 | 1.370 | AO | 5,099 | 27,400 | 10/19/2012 | 10/24/2019 |
| 313381-4K-8 | FHLB BOND DTD 10-30-2012 | | | | 1 | 2,000,000 | 96.229 | 1,924,580 | 2,000,000 | 2,000,000 | | | | | 1.030 | 1.030 | AO | 3,491 | 20,600 | 10/19/2012 | 10/30/2018 |
| 313381-PK-5 | FHLB BOND DTD 12-27-2012 | | | 1 | 1 | 3,000,000 | 98.349 | 2,950,470 | 3,000,000 | 3,000,000 | | | | | 0.770 | 0.770 | JD | 257 | 23,100 | 12/21/2012 | 06/27/2017 |
| 313381-Q8-1 | FHLB BOND DTD 01-29-2013 | | | 1 | 1 | 2,000,000 | 99.656 | 1,993,120 | 2,000,000 | 2,000,000 | | | | | 0.520 | 0.520 | JJ | 4,391 | 5,200 | 01/03/2013 | 07/29/2016 |
| 313381-SD-8 | FHLB BOND DTD 01-30-2013 | | | 1 | 1 | 1,000,000 | 98.028 | 980,280 | 1,000,000 | 1,000,000 | | | | | 1.000 | 1.000 | JJ | 4,194 | 5,000 | 01/04/2013 | 01/30/2018 |
| 313382-S2-0 | FHLB BOND DTD 04-29-2013 | | | 1 | 1 | 2,000,000 | 99.562 | 1,991,240 | 2,000,000 | 2,000,000 | | | | | 0.500 | 0.500 | AO | 1,722 | 5,000 | 04/03/2013 | 07/29/2016 |
| 313382-UF-8 | FHLB BOND DTD 04-30-2013 | | | 1 | 1 | 1,000,000 | 99.027 | 990,270 | 1,000,000 | 1,000,000 | | | | | 0.500 | 0.500 | AO | 14 | 3,333 | 04/22/2013 | 12/30/2016 |
| 313382-UF-8 | FHLB BOND DTD 04-30-2013 | | | 1 | 1 | 1,000,000 | 99.027 | 990,270 | 1,000,000 | 1,000,000 | | | | | 0.500 | 0.500 | AO | 14 | 3,333 | 04/22/2013 | 12/30/2016 |
| 313383-A6-8 | FHLB BOND DTD 06-13-2013 | | | 1 | 1 | 2,000,000 | 97.240 | 1,944,800 | 2,000,000 | 2,000,000 | | | | | 1.080 | 1.080 | JD | 1,080 | 10,800 | 05/16/2013 | 06/13/2018 |
| 313383-CM-1 | FHLB BOND DTD 06-20-2013 | | | 1 | 1 | 2,000,000 | 99.428 | 1,988,560 | 2,000,000 | 2,000,000 | | | | | 0.600 | 0.600 | JD | 367 | 6,000 | 05/21/2013 | 12/20/2016 |
| 313383-D8-1 | FHLB BOND DTD 06-20-2013 | | | 1 | 1 | 2,000,000 | 99.546 | 1,990,920 | 2,000,000 | 2,000,000 | | | | | 0.530 | 0.530 | JD | 2,974 | 2,650 | 05/21/2013 | 09/20/2016 |
| 313383-DL-2 | FHLB BOND DTD 06-05-2013 | | | 1 | 1 | 1,000,000 | 98.877 | 988,770 | 1,000,000 | 1,000,000 | | | | | 0.750 | 0.750 | JD | 542 | 3,750 | 05/21/2013 | 06/05/2017 |
| 313383-EG-2 | FHLB BOND DTD 06-17-2013 | | | 1 | 1 | 2,000,000 | 99.686 | 1,993,720 | 2,000,000 | 2,000,000 | | | | | 0.450 | 0.450 | JD | 350 | 4,500 | 05/22/2013 | 06/17/2016 |
| 313383-F8-9 | FHLB BOND DTD 06-19-2013 | | | 1 | 1 | 2,000,000 | 97.157 | 1,943,140 | 2,000,000 | 2,000,000 | | | | | 1.050 | 1.050 | JD | 700 | 10,500 | 05/23/2013 | 06/19/2018 |
| 313383-FL-0 | FHLB BOND DTD 06-20-2013 | | | 1 | 1 | 2,000,000 | 98.090 | 1,961,800 | 2,000,000 | 2,000,000 | | | | | 1.000 | 1.000 | JD | 611 | 10,000 | 05/29/2013 | 12/20/2017 |
| 313383-GM-7 | FHLB BOND DTD 06-19-2013 | | | 1 | 1 | 2,000,000 | 99.426 | 1,988,520 | 2,000,000 | 2,000,000 | | | | | 0.630 | 0.630 | JD | 417 | 6,250 | 05/28/2013 | 12/19/2016 |
| 3133EA-2H-0 | FFCB BOND DTD 10-01-2012 | | | 1 | 1 | 1,000,000 | 100.002 | 1,000,020 | 1,000,000 | 1,000,000 | | | | | 0.440 | 0.440 | AO | 1,100 | 4,400 | 09/21/2012 | 10/01/2015 |
| 3133EA-3J-5 | FFCB BOND DTD 10-10-2012 | | | 1 | 1 | 2,000,000 | 97.378 | 1,947,560 | 2,000,000 | 2,000,000 | | | | | 0.900 | 0.900 | AO | 4,050 | 18,000 | 09/28/2012 | 10/10/2017 |
| 3133EA-3K-2 | FFCB BOND DTD 10-11-2012 | | | 1 | 1 | 1,000,000 | 99.686 | 996,860 | 1,000,000 | 1,000,000 | | | | | 0.620 | 0.620 | AO | 1,378 | 6,200 | 09/28/2012 | 10/11/2016 |
| 3133EA-5A-2 | FFCB BOND DTD 10-18-2012 | | | 1 | 1 | 1,000,000 | 98.553 | 985,530 | 1,000,000 | 1,000,000 | | | | | 0.870 | 0.870 | AO | 1,764 | 8,700 | 10/19/2012 | 10/18/2017 |
| 3133EA-5V-6 | FFCB BOND DTD 10-24-2012 | | | 1 | 1 | 2,000,000 | 99.810 | 1,996,200 | 2,000,000 | 2,000,000 | | | | | 0.620 | 0.620 | AO | 2,308 | 12,400 | 10/23/2012 | 10/24/2016 |
| 3133EA-V3-9 | FFCB BOND DTD 09-17-2012 | | | 1 | 1 | 1,000,000 | 100.002 | 1,000,020 | 1,000,000 | 1,000,000 | | | | | 0.480 | 0.480 | MS | 1,387 | 4,800 | 09/10/2012 | 09/17/2015 |
| 3133EA-Z8-4 | FFCB BOND DTD 09-25-2012 | | | 1 | 1 | 1,000,000 | 98.255 | 982,550 | 1,000,000 | 1,000,000 | | | | | 1.290 | 1.290 | MS | 3,440 | 12,900 | 09/21/2012 | 09/25/2018 |
| 3133EC-6S-8 | FFCB BOND DTD 12-12-2012 | | | 1 | 1 | 1,000,000 | 98.817 | 988,170 | 1,000,000 | 1,000,000 | | | | | 0.600 | 0.600 | JD | 317 | 6,000 | 12/11/2012 | 12/12/2016 |
| 3133EC-BN-3 | FFCB BOND DTD 12-27-2012 | | | 1 | 1 | 2,000,000 | 99.500 | 1,990,000 | 2,000,000 | 2,000,000 | | | | | 0.650 | 0.650 | JD | 144 | 13,000 | 12/20/2012 | 12/27/2016 |
| 3133EC-FM-1 | FFCB BOND DTD 02-22-2013 | | | 1 | 1 | 2,000,000 | 99.995 | 1,999,900 | 2,000,000 | 2,000,000 | | | | | 0.490 | 0.490 | FA | 3,512 | 4,900 | 02/21/2013 | 02/22/2016 |
| 3133EC-G6-5 | FFCB BOND DTD 02-25-2013 | | | 1 | 1 | 1,000,000 | 100.026 | 1,000,260 | 1,000,000 | 1,000,000 | | | | | 0.500 | 0.500 | FA | 1,750 | 2,500 | 02/20/2013 | 02/25/2016 |
| 3133EC-GC-2 | FFCB BOND DTD 02-26-2013 | | | 1 | 1 | 2,000,000 | 98.048 | 1,960,960 | 2,000,000 | 2,000,000 | | | | | 1.080 | 1.080 | FA | 7,500 | 10,800 | 02/21/2013 | 02/26/2018 |
| 3133EC-GF-5 | FFCB BOND DTD 02-27-2013 | | | 1 | 1 | 1,000,000 | 99.604 | 996,040 | 1,000,000 | 1,000,000 | | | | | 0.800 | 0.800 | FA | 2,756 | 4,000 | 02/20/2013 | 02/27/2017 |
| 3133EC-GG-3 | FFCB BOND DTD 02-28-2013 | | | 1 | 1 | 1,000,000 | 98.305 | 983,050 | 1,000,000 | 1,000,000 | | | | | 0.970 | 0.970 | FA | 3,314 | 4,850 | 02/21/2013 | 08/28/2017 |
| 3133EC-KL-7 | FFCB BOND DTD 04-03-2013 | | | 1 | 1 | 2,000,000 | 99.044 | 1,980,880 | 2,000,000 | 2,000,000 | | | | | 0.780 | 0.780 | AO | 3,813 | 7,800 | 03/27/2013 | 04/03/2017 |
| 3133EC-MF-8 | FFCB BOND DTD 04-24-2013 | | | 1 | 1 | 2,000,000 | 97.197 | 1,943,940 | 2,000,000 | 2,000,000 | | | | | 0.980 | 0.980 | AO | 3,648 | 9,800 | 04/22/2013 | 04/24/2018 |
| 3133EC-Q3-1 | FFCB BOND DAT 05-23-2013 | | | 1 | 1 | 800,000 | 99.683 | 797,464 | 800,000 | 800,000 | | | | | 0.430 | 0.430 | MN | 363 | 1,720 | 05/15/2013 | 05/23/2016 |
| 3133EC-Q3-1 | FFCB BOND DAT 05-23-2013 | SD | | 1 | 1 | 1,200,000 | 99.683 | 1,196,196 | 1,200,000 | 1,200,000 | | | | | 0.430 | 0.430 | MN | 545 | 2,580 | 05/15/2013 | 05/23/2016 |
| 3133EC-Q4-9 | FFCB BOND DTD 05-23-2013 | | | 1 | 1 | 1,000,000 | 99.701 | 997,010 | 1,000,000 | 1,000,000 | | | | | 0.440 | 0.440 | MN | 464 | 2,200 | 05/16/2013 | 05/23/2016 |
| 3133EC-QT-4 | FFCB BOND DTD 05-30-2013 | | | 1 | 1 | 3,000,000 | 98.988 | 2,969,640 | 3,000,000 | 3,000,000 | | | | | 0.750 | 0.750 | MN | 1,938 | 11,250 | 05/22/2013 | 05/30/2017 |

(continues)

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used To Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations (continued) | | | | | | | | | | | | | | | | | | | | | |
| 3133EC-R5-5 | FFCB BOND DTD 06-06-2013 | | | 1 | 1 | 3,000,000 | 99.881 | 2,996,430 | 3,000,000 | 3,000,000 | | | | | 0.540 | 0.540 | JD | 1,125 | 8,100 | 05/28/2013 | 06/06/2016 |
| 3133EC-R5-5 | FFCB BOND DTD 06-06-2013 | | | 1 | 1 | 2,000,000 | 99.881 | 1,997,620 | 2,000,000 | 2,000,000 | | | | | 0.540 | 0.540 | JD | 750 | 5,400 | 05/29/2013 | 06/06/2016 |
| 3133EC-SS-4 | FFCB BOND DTD 06-26-2013 | | | 1 | 1 | 1,000,000 | 99.843 | 998,430 | 1,000,000 | 1,000,000 | | | | | 1.010 | 1.010 | JD | 140 | 5,050 | 06/17/2013 | 06/26/2017 |
| 3134G3-2S-8 | FHLMC DEB DTD 12-27-2012 | | | 1 | 1 | 2,000,000 | 98.481 | 1,969,620 | 2,000,000 | 2,000,000 | | | | | 0.750 | 0.750 | JD | 167 | 15,000 | 12/21/2012 | 06/27/2017 |
| 3134G3-2S-8 | FHLMC DEB DTD 12-27-2012 | | | 1 | 1 | 2,000,000 | 98.481 | 1,969,620 | 2,000,000 | 2,000,000 | | | | | 0.750 | 0.750 | JD | 167 | 15,000 | 12/21/2012 | 06/27/2017 |
| 3134G3-2Y-5 | FHLMC DEB DTD 12-28-2012 | | | 1 | 1 | 2,000,000 | 97.814 | 1,956,280 | 2,000,000 | 2,000,000 | | | | | 0.900 | 0.900 | JD | 150 | 18,000 | 12/13/2012 | 12/28/2017 |
| 3134G3-3Y-4 | FHLMC DEB DTD 01-22-2013 | | | 1 | 1 | 2,000,000 | 97.695 | 1,953,900 | 2,000,000 | 2,000,000 | | | | | 0.950 | 0.950 | JJ | 8,392 | 9,500 | 01/03/2013 | 01/22/2018 |
| 3134G3-FD-7 | FHLMC DEB DTD 12-30-2011 | | | 1 | 1 | 1,000,000 | 100.800 | 1,008,000 | 1,000,000 | 1,000,000 | | | | | 1.350 | 1.350 | JD | 38 | 13,500 | 12/09/2011 | 12/30/2016 |
| 3134G3-GC-8 | FHLMC DEB DTD 01-06-2012 | | | 1 | 1 | 1,000,000 | 100.009 | 1,000,090 | 1,000,000 | 1,000,000 | | | | | 1.060 | 1.060 | JJ | 5,153 | 10,600 | 12/15/2011 | 01/06/2016 |
| 3134G3-GL-8 | FHLMC DEB DTD 01-13-2012 | | | 1 | 1 | 2,000,000 | 100.022 | 2,000,440 | 2,000,000 | 2,000,000 | | | | | 1.000 | 1.000 | JJ | 9,333 | 20,000 | 12/20/2011 | 10/13/2015 |
| 3134G3-K8-2 | FHLMC DEB DTD 09-27-2012 | | | 1 | 1 | 1,000,000 | 99.265 | 992,650 | 1,000,000 | 1,000,000 | | | | | 0.750 | 0.750 | MS | 1,958 | 7,500 | 09/10/2012 | 03/27/2017 |
| 3134G3-K8-2 | FHLMC DEB DTD 09-27-2012 | | | 1 | 1 | 1,000,000 | 99.265 | 992,650 | 1,000,000 | 1,000,000 | | | | | 0.750 | 0.750 | MS | 1,958 | 7,500 | 09/19/2012 | 03/27/2017 |
| 3134G3-P6-1 | FHLMC DEB DTD 10-09-2012 | | | 1 | 1 | 2,000,000 | 96.397 | 1,927,940 | 2,000,000 | 2,000,000 | | | | | 1.150 | 1.150 | AO | 5,239 | 23,000 | 09/19/2012 | 10/09/2018 |
| 3134G3-PH-7 | FHLMC DEB DTD 02-24-2012 | | | 1 | 1 | 2,000,000 | 100.097 | 2,001,940 | 2,000,000 | 2,000,000 | | | | | 1.000 | 1.000 | FA | 7,056 | 20,000 | 02/09/2012 | 08/24/2016 |
| 3134G3-Q4-5 | FHLMC DEB DTD 10-22-2012 | | | 1 | 1 | 1,000,000 | 100.020 | 1,000,200 | 1,000,000 | 1,000,000 | | | | | 0.520 | 0.520 | AO | 997 | 5,200 | 09/27/2012 | 01/22/2016 |
| 3134G3-RP-7 | FHLMC DEB DTD 03-12-2012 | | | 1 | 1 | 1,000,000 | 100.094 | 1,000,940 | 1,000,000 | 1,000,000 | | | | | 0.650 | 0.650 | MS | 1,968 | 6,500 | 02/24/2012 | 03/12/2015 |
| 3134G3-RY-8 | FHLMC DEB DTD 03-13-2012 | | | 1 | 1 | 1,000,000 | 98.256 | 982,560 | 1,000,000 | 1,000,000 | | | | | 1.880 | 1.880 | MS | 5,625 | 18,750 | 02/23/2012 | 03/13/2019 |
| 3134G3-TV-2 | FHLMC DEB DTD 03-28-2012 | | | 1 | 1 | 1,300,000 | 99.720 | 1,296,360 | 1,300,000 | 1,300,000 | | | | | 1.630 | 1.630 | MS | 5,457 | 21,125 | 03/23/2012 | 03/28/2018 |
| 3134G3-UJ-7 | FHLMC DEB DTD 05-16-2012 | | | 1 | 1 | 2,000,000 | 97.806 | 1,956,120 | 2,000,000 | 2,000,000 | | | | | 1.880 | 1.880 | MN | 4,688 | 37,500 | 04/25/2012 | 05/16/2019 |
| 3134G3-XJ-4 | FHLMC DEB DTD 06-27-2012 | | | 1 | 1 | 2,000,000 | 95.472 | 1,909,440 | 2,000,000 | 2,000,000 | | | | | 1.500 | 1.500 | JD | 333 | 30,000 | 06/13/2012 | 06/27/2019 |
| 3134G3-YK-0 | FHLMC DEB DTD 07-24-2012 | | | 1 | 1 | 1,000,000 | 99.415 | 994,150 | 1,000,000 | 1,000,000 | | | | | 1.130 | 1.130 | JJ | 4,906 | 11,250 | 06/26/2012 | 07/24/2017 |
| 3134G4-2B-3 | FHLMC DEB DTD 04-25-2013 | | | 1 | 1 | 2,000,000 | 96.837 | 1,936,740 | 2,000,000 | 2,000,000 | | | | | 1.100 | 1.100 | AO | 4,033 | 11,000 | 04/03/2013 | 04/25/2018 |
| 3134G4-3S-5 | FHLMC DEB DTD 05-15-2013 | | | 1 | 1 | 1,000,000 | 98.618 | 986,180 | 1,000,000 | 1,000,000 | | | | | 0.650 | 0.650 | MN | 831 | 3,250 | 04/22/2013 | 05/15/2017 |
| 3134G4-6W-3 | FHLMC DEB DTD 06-20-2013 | | | 1 | 1 | 1,000,000 | 99.826 | 998,260 | 1,000,000 | 1,000,000 | | | | | 0.570 | 0.570 | JD | 174 | 2,850 | 05/30/2013 | 06/20/2016 |
| 3134G4-7M-4 | FHLMC DEB DTD 06-26-2013 | | | 1 | 1 | 2,000,000 | 99.173 | 1,983,460 | 2,000,000 | 2,000,000 | | | | | 1.500 | 1.500 | JD | 417 | 15,000 | 05/30/2013 | 06/26/2018 |
| 3134G4-BF-4 | FHLMC DEB DTD 06-26-2013 | | | 1 | 1 | 2,000,000 | 100.038 | 2,000,760 | 2,000,000 | 2,000,000 | | | | | 0.350 | 0.350 | JD | 97 | 3,500 | 06/17/2013 | 06/26/2015 |
| 3134G4-EY-0 | FHLMC DEB DTD 08-28-2013 | | | 1 | 1 | 1,000,000 | 100.018 | 1,000,180 | 1,000,000 | 1,000,000 | | | | | 0.420 | 0.420 | FA | 1,435 | | 08/06/2013 | 08/25/2015 |
| 3134G4-EY-0 | FHLMC DEB DTD 08-28-2013 | | | 1 | 1 | 1,000,000 | 100.018 | 1,000,180 | 1,000,000 | 1,000,000 | | | | | 0.420 | 0.420 | FA | 1,435 | | 08/14/2013 | 08/25/2015 |
| 3134G4-FC-7 | FHLMC DEB DTD 08-27-2013 | | | 1 | 1 | 1,000,000 | 100.109 | 1,001,090 | 1,000,000 | 1,000,000 | | | | | 0.500 | 0.500 | FA | 1,722 | | 08/14/2013 | 11/27/2015 |
| 3134G4-M2-1 | FHLMC DEB DTD 12-13-2013 | | | 1 | 1 | 1,000,000 | 99.683 | 996,830 | 1,000,000 | 1,000,000 | | | | | 0.750 | 0.750 | JD | 375 | | 11/14/2013 | 12/13/2016 |
| 3134G4-N3-8 | FHLMC DEB DTD 12-20-2013 | | | 1 | 1 | 2,000,000 | 99.675 | 1,993,500 | 2,000,000 | 2,000,000 | | | | | 0.500 | 0.500 | JD | 306 | | 11/21/2013 | 06/20/2016 |
| 3134G4-RQ-3 | FHLMC DEB DTD 9-27-13 | | | 1 | 1 | 1,000,000 | 99.324 | 993,240 | 1,000,000 | 1,000,000 | | | | | 1.150 | 1.150 | MS | 128 | | 12/18/2013 | 09/27/2017 |
| 3134G4-SH-2 | FHLMC DEB DTD 01-07-2014 | | | 1 | 1 | 1,000,000 | 100.000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | 0.600 | 0.600 | JJ | | | 12/23/2013 | 07/07/2016 |
| 3135G0-RH-8 | FHLMC DEB DTD 11-06-2012 | | | 1 | 1 | 1,000,000 | 99.889 | 998,890 | 1,000,000 | 1,000,000 | | | | | 0.550 | 0.550 | MN | 840 | 5,500 | 10/23/2012 | 05/06/2016 |
| 3135G0-RQ-8 | FNMA NOTE DTD 11-15-2012 | | | 1 | 1 | 2,000,000 | 98.376 | 1,967,520 | 2,000,000 | 2,000,000 | | | | | 1.000 | 1.000 | MN | 2,556 | 20,000 | 10/26/2012 | 11/15/2017 |
| 3135G0-SW-4 | FNMA NOTE DTD 12-27-2012 | | | 1 | 1 | 2,000,000 | 97.292 | 1,945,840 | 2,000,000 | 2,000,000 | | | | | 0.880 | 0.880 | JD | 194 | 17,500 | 12/07/2012 | 12/27/2017 |
| 3135G0-SW-4 | FNMA NOTE DTD 12-27-2012 | | | 1 | 1 | 2,000,000 | 97.292 | 1,945,840 | 2,000,000 | 2,000,000 | | | | | 0.880 | 0.880 | JD | 194 | 17,500 | 12/11/2012 | 12/27/2017 |
| 3135G0-XC-2 | FNMA NOTE DTD 05-22-2013 | | | 1 | 1 | 1,000,000 | 99.386 | 993,860 | 1,000,000 | 1,000,000 | | | | | 0.500 | 0.500 | MN | 542 | 2,500 | 05/15/2013 | 08/22/2016 |
| 3135G0-XL-2 | FNMA NOTE DTD 05-28-2013 | | | 1 | 1 | 2,000,000 | 99.114 | 1,982,280 | 2,000,000 | 2,000,000 | | | | | 0.650 | 0.650 | MN | 4,478 | 3,214 | 05/16/2013 | 02/27/2017 |
| 3135G0-XV-0 | FNMA NOTE DTD 06-18-2013 | | | 1 | 1 | 2,000,000 | 99.890 | 1,997,800 | 2,000,000 | 2,000,000 | | | | | 0.400 | 0.400 | JD | 289 | 4,000 | 05/30/2013 | 12/18/2015 |
| 3135G0-XZ-1 | FNMA NOTE DTD 06-20-2013 | | | 1 | 1 | 1,000,000 | 97.793 | 977,930 | 1,000,000 | 1,000,000 | | | | | 1.250 | 1.250 | JD | 382 | 6,250 | 05/29/2013 | 06/20/2018 |

(continues)

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used To Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations (continued) | | | | | | | | | | | | | | | | | | | | | |
| 3136FP-DY-0 | FNMA NOTE DTD 09-09-2010 | | | 1 | 1 | 1,000,000 | 102.330 | 1,023,300 | 1,000,000 | 1,000,000 | | | | | 1.880 | 1.880 | MS | 5,833 | 18,750 | 08/19/2010 | 09/09/2015 |
| 3136FT-T8-2 | FNMA NOTE DTD 02-27-2012 | | | 1 | 1 | 2,000,000 | 98.108 | 1,962,160 | 2,000,000 | 2,000,000 | | | | | 1.750 | 1.750 | FA | 12,056 | 35,000 | 02/07/2012 | 02/27/2019 |
| 3136FT-WW-5 | FNMA NOTE DTD 12-29-2011 | | | 1 | 1 | 1,000,000 | 100.799 | 1,007,990 | 1,000,000 | 1,000,000 | | | | | 1.250 | 1.250 | JD | 69 | 12,500 | 12/16/2011 | 12/29/2016 |
| 3136G0-4R-9 | FNMA NOTE DTD 11-21-2012 | | | 1 | 1 | 1,000,000 | 99.430 | 994,300 | 1,000,000 | 1,000,000 | | | | | 0.750 | 0.750 | MN | 2,708 | 5,625 | 12/20/2012 | 02/21/2017 |
| 3136G0-AX-9 | FNMA NOTE DTD 04-17-2012 | | | 1 | 1 | 1,000,000 | 97.105 | 971,050 | 1,000,000 | 1,000,000 | | | | | 2.000 | 2.000 | AO | 4,111 | 20,000 | 03/26/2012 | 04/17/2019 |
| 3136G0-B7-5 | FNMA NOTE DTD 09-26-2012 | | | 1 | 1 | 2,000,000 | 96.260 | 1,925,200 | 2,000,000 | 2,000,000 | | | | | 1.640 | 1.640 | MS | 8,656 | 32,800 | 08/30/2012 | 09/26/2019 |
| 3136G0-BD-2 | FNMA NOTE DTD 04-24-2012 | | | 1 | 1 | 2,000,000 | 100.341 | 2,006,820 | 2,000,000 | 2,000,000 | | | | | 1.400 | 1.400 | AO | 5,211 | 28,000 | 03/27/2012 | 04/24/2017 |
| 3136G0-C6-6 | FNMA NOTE DTD 09-19-2012 | | | 1 | 1 | 2,000,000 | 98.582 | 1,971,640 | 2,000,000 | 2,000,000 | | | | | 0.950 | 0.950 | MS | 5,383 | 19,000 | 08/30/2012 | 09/19/2017 |
| 3136G0-E9-8 | FNMA NOTE DTD 09-27-2012 | | | 1 | 1 | 2,000,000 | 96.915 | 1,938,300 | 2,000,000 | 2,000,000 | | | | | 1.300 | 1.300 | MS | 6,789 | 26,000 | 09/10/2012 | 09/27/2018 |
| 3136G0-GA-3 | FNMA NOTE DTD 05-16-2012 | | | 1 | 1 | 1,000,000 | 100.193 | 1,001,930 | 1,000,000 | 1,000,000 | | | | | 1.200 | 1.200 | MN | 1,500 | 12,000 | 04/23/2012 | 05/16/2017 |
| 3136G0-J4-4 | FNMA NOTE DTD 10-03-2012 | | | 1 | 1 | 2,000,000 | 99.737 | 1,994,740 | 2,000,000 | 2,000,000 | | | | | 0.650 | 0.650 | AO | 3,178 | 13,000 | 09/19/2012 | 10/03/2016 |
| 3136G0-N3-1 | FNMA NOTE DTD 09-27-2012 | | | 1 | 1 | 1,000,000 | 95.287 | 952,870 | 1,000,000 | 1,000,000 | | | | | 1.500 | 1.500 | MS | 3,917 | 15,000 | 09/27/2012 | 09/27/2019 |
| 3136G0-NY-3 | FNMA NOTE DTD 06-27-2012 | | | 1 | 1 | 2,000,000 | 99.530 | 1,990,600 | 2,000,000 | 2,000,000 | | | | | 1.050 | 1.050 | JD | 233 | 21,000 | 06/11/2012 | 06/27/2017 |
| 3136G0-P9-6 | FNMA NOTE DTD 10-17-2012 | | | 1 | 1 | 2,000,000 | 98.280 | 1,965,600 | 2,000,000 | 2,000,000 | | | | | 0.880 | 0.880 | AO | 3,597 | 17,500 | 09/27/2012 | 07/17/2017 |
| 3136G0-PB-1 | FNMA NOTE DTD 06-28-2012 | | | 1 | 1 | 1,000,000 | 99.570 | 995,700 | 1,000,000 | 1,000,000 | | | | | 1.160 | 1.160 | JD | 97 | 11,600 | 06/13/2012 | 06/28/2017 |
| 3136G0-QL-8 | FNMA NOTE DTD 06-27-2012 | | | 1 | 1 | 1,000,000 | 98.246 | 982,460 | 1,000,000 | 1,000,000 | | | | | 1.300 | 1.300 | JD | 144 | 13,000 | 06/27/2012 | 06/27/2018 |
| 3136G1-4R-7 | FNMA NOTE DTD 12-26-2012 | | | 1 | 1 | 2,000,000 | 97.358 | 1,947,160 | 2,000,000 | 2,000,000 | | | | | 0.870 | 0.870 | JD | 242 | 17,400 | 12/07/2012 | 12/26/2017 |
| 3136G1-4S-5 | FNMA NOTE DTD 12-27-2012 | | | 1 | 1 | 1,000,000 | 96.686 | 966,860 | 1,000,000 | 1,000,000 | | | | | 1.000 | 1.000 | JD | 111 | 10,000 | 12/07/2012 | 06/27/2018 |
| 3136G1-AZ-2 | FNMA NOTE DTD 01-30-2013 | | | 1 | 1 | 2,000,000 | 97.947 | 1,958,940 | 2,000,000 | 2,000,000 | | | | | 1.000 | 1.000 | JJ | 8,389 | 10,000 | 01/04/2013 | 01/30/2018 |
| 3136G1-FN-4 | FNMA NOTE DTD 02-28-2013 | | | 1 | 1 | 1,000,000 | 99.225 | 992,250 | 1,000,000 | 1,000,000 | | | | | 0.790 | 0.790 | FA | 2,699 | 3,950 | 02/20/2013 | 02/28/2017 |
| 3136G1-FU-8 | FNMA NOTE DTD 03-19-2013 | | | 1 | 1 | 2,000,000 | 98.110 | 1,962,200 | 2,000,000 | 2,000,000 | | | | | 1.000 | 1.000 | MS | 667 | 15,000 | 02/20/2013 | 12/19/2017 |
| 3136G1-K5-7 | FNMA NOTE DTD 04-30-2013 | | | 1 | 1 | 1,000,000 | 97.453 | 974,530 | 1,000,000 | 1,000,000 | | | | | 1.100 | 1.100 | AO | 1,864 | 5,500 | 04/03/2013 | 04/30/2018 |
| 3136G1-MQ-9 | FNMA NOTE DTD 05-28-2013 | | | 1 | 1 | 2,000,000 | 98.163 | 1,963,260 | 2,000,000 | 2,000,000 | | | | | 0.750 | 0.750 | MN | 5,125 | 3,750 | 05/15/2013 | 08/28/2017 |
| 3136G1-XD-6 | FNMA NOTE DTD 11-29-2013 | | | 1 | 1 | 1,000,000 | 99.705 | 997,050 | 1,000,000 | 1,000,000 | | | | | 0.800 | 0.800 | MN | 711 | | 10/31/2013 | 11/28/2016 |
| 3136G1-YD-5 | FNMA NOTE DTD 12-27-2013 | | | 1 | 1 | 1,000,000 | 99.694 | 996,940 | 1,000,000 | 1,000,000 | | | | | 0.750 | 0.750 | JD | 83 | | 12/06/2013 | 12/27/2016 |
| 3136G1-YP-8 | FNMA NOTE DTD 12-30-2013 | | | 1 | 1 | 2,000,000 | 99.905 | 1,998,104 | 2,000,000 | 2,000,000 | | | | | 0.800 | 0.800 | JD | 44 | | 12/23/2013 | 12/30/2016 |
| 3137EA-DA-4 | FHLMC DEB DTD 12-16-2011 | | | | 1 | 1,997,900 | 100.432 | 2,008,640 | 2,000,000 | 1,999,587 | | 871 | | | 0.630 | 0.660 | JD | 69 | 12,500 | 12/15/2011 | 12/29/2014 |
| 2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | 169,297,900 | | 167,185,414 | 169,300,000 | 169,300,401 | | 635 | | | | | | 249,678 | 1,148,281 | | |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 3128PU-NU-2 | FHLMC POOL #J14903 | | | | 1 | 1,037,500 | 1.050 | 502,171 | 478,172 | 483,667 | | (9,961) | | | 3.500 | 2.460 | MON | 1,617 | 21,049 | 03/25/2011 | 04/01/2021 |
| 31398S-UT-8 | FNMA REMIC 2010-145 | | | | 1 | 2,386,442 | 1.057 | 890,264 | 842,080 | 857,151 | | (43,846) | | | 4.000 | 1.850 | MON | 3,182 | 45,516 | 06/27/2012 | 10/25/2024 |
| 2699999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | 3,423,942 | | 1,392,435 | 1,320,252 | 1,340,818 | | (53,806) | | | | | | 4,800 | 66,565 | | |
| 3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 172,721,842 | | 168,577,849 | 170,620,252 | 170,641,219 | | (53,171) | | | | | | 254,477 | 1,214,846 | | |
| 7799999 - Total Bonds - Subtotal - Issuer Obligations | | | | | | 169,297,900 | | 167,185,414 | 169,300,000 | 169,300,401 | | 635 | | | | | | 249,678 | 1,148,281 | | |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used To Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 7899999 - Total Bonds - Subtotal - Residential Mortgage-Backed Securities | | | | | | 3,423,942 | | 1,392,435 | 1,320,252 | 1,340,818 | | (53,806) | | | | | | 4,800 | 66,565 | | |
| 8399999 - Subtotal - Total Bonds | | | | | | 172,721,842 | | 168,577,849 | 170,620,252 | 170,641,219 | | (53,171) | | | | | | 254,477 | 1,214,846 | | |

# Page E11

Sch. D, Pt. 2, Sn. 1, Preferred Stocks Owned

**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 | | | Changes in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Industrial and Miscellaneous (Unaffliated) | | | | | | | | | | | | | | | | | |
| 31337#-10-5 | FEDERAL HOME LOAN BANK | | | 3,346.000 | 334,600 | 100.000 | 334,600 | 334,600 | 3,346 | 12,827 | | | | | | U | 04/12/2012 |
| 9099999 - Industrial and Miscellaneous (Unaffliated) | | | | | 334,600 | | 334,600 | 334,600 | 3,346 | 12,827 | | | | | | | |
| Parent, Subsidiaries, and Affiliates | | | | | | | | | | | | | | | | | |
| 30086#-10-0 | EXCESS SHARE INSURANCE CORPORATION | | | 25,000.000 | 21,314,099 | 826.290 | 20,657,250 | 6,700,000 | | | | 194,894 | | 194,894 | | A | 08/17/1993 |
| 9199999 - Parent, Subsidiaries, and Affiliates | | | | | 21,314,099 | | 20,657,250 | 6,700,000 | | | | 194,894 | | 194,894 | | | |
| 9799999 - Total Common Stocks | | | | | 21,648,699 | | 20,991,850 | 7,034,600 | 3,346 | 12,827 | | 194,894 | | 194,894 | | | |
| 9899999 - Total Preferred and Common Stocks | | | | | 21,648,699 | | 20,991,850 | 7,034,600 | 3,346 | 12,827 | | 194,894 | | 194,894 | | | |

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 334,600 .

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | |
| 3133EC-Q3-1 | FFCB BOND DAT 05-23-2013 | | 05/15/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3133EC-FM-1 | FFCB BOND DTD 02-22-2013 | | 02/21/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3133EC-G6-5 | FFCB BOND DTD 02-25-2013 | | 02/20/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3133EC-GC-2 | FFCB BOND DTD 02-26-2013 | | 02/21/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3133EC-GF-5 | FFCB BOND DTD 02-27-2013 | | 02/20/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3133EC-GG-3 | FFCB BOND DTD 02-28-2013 | | 02/21/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3133EC-KL-7 | FFCB BOND DTD 04-03-2013 | | 03/27/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3133EC-MF-8 | FFCB BOND DTD 04-24-2013 | | 04/22/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3133EC-Q4-9 | FFCB BOND DTD 05-23-2013 | | 05/16/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3133EC-QT-4 | FFCB BOND DTD 05-30-2013 | | 05/22/2013 | FIFTH THIRD SECURITIES | | 3,000,000 | 3,000,000.00 | |
| 3133EC-R5-5 | FFCB BOND DTD 06-06-2013 | | 05/28/2013 | FIFTH THIRD SECURITIES | | 3,000,000 | 3,000,000.00 | |
| 3133EC-R5-5 | FFCB BOND DTD 06-06-2013 | | 05/29/2013 | WELLS FARGO | | 2,000,000 | 2,000,000.00 | |
| 3133EC-SS-4 | FFCB BOND DTD 06-26-2013 | | 06/17/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 313381-Q8-1 | FHLB BOND DTD 01-29-2013 | | 01/03/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 313381-SD-8 | FHLB BOND DTD 01-30-2013 | | 01/04/2013 | WELLS FARGO | | 1,000,000 | 1,000,000.00 | |
| 313382-S2-0 | FHLB BOND DTD 04-29-2013 | | 04/03/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 313382-UF-8 | FHLB BOND DTD 04-30-2013 | | 04/22/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 313382-UF-8 | FHLB BOND DTD 04-30-2013 | | 04/22/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 313383-DL-2 | FHLB BOND DTD 06-05-2013 | | 05/21/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 313383-A6-8 | FHLB BOND DTD 06-13-2013 | | 05/16/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 313383-EG-2 | FHLB BOND DTD 06-17-2013 | | 05/22/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 313383-F8-9 | FHLB BOND DTD 06-19-2013 | | 05/23/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 313383-GM-7 | FHLB BOND DTD 06-19-2013 | | 05/28/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 313383-CM-1 | FHLB BOND DTD 06-20-2013 | | 05/21/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 313383-D8-1 | FHLB BOND DTD 06-20-2013 | | 05/21/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 313383-FL-0 | FHLB BOND DTD 06-20-2013 | | 05/29/2013 | WELLS FARGO | | 2,000,000 | 2,000,000.00 | |
| 3130A0-BR-0 | FHLB BOND DTD 11-27-2013 | | 11/21/2013 | WELLS FARGO | | 1,000,000 | 1,000,000.00 | 21 |
| 3130A0-HN-3 | FHLB BOND DTD 12-27-2013 | | 12/18/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3134G4-SH-2 | FHLMC DEB DTD 01-07-2014 | | 12/23/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3134G3-3Y-4 | FHLMC DEB DTD 01-22-2013 | | 01/03/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3134G4-2B-3 | FHLMC DEB DTD 04-25-2013 | | 04/03/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3134G4-3S-5 | FHLMC DEB DTD 05-15-2013 | | 04/22/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3134G4-6W-3 | FHLMC DEB DTD 06-20-2013 | | 05/30/2013 | WELLS FARGO | | 1,000,000 | 1,000,000.00 | |
| 3134G4-7M-4 | FHLMC DEB DTD 06-26-2013 | | 05/30/2013 | WELLS FARGO | | 2,000,000 | 2,000,000.00 | |
| 3134G4-BF-4 | FHLMC DEB DTD 06-26-2013 | | 06/17/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3134G4-FC-7 | FHLMC DEB DTD 08-27-2013 | | 08/14/2013 | WELLS FARGO | | 1,000,000 | 1,000,000.00 | |
| 3134G4-EY-0 | FHLMC DEB DTD 08-28-2013 | | 08/06/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3134G4-EY-0 | FHLMC DEB DTD 08-28-2013 | | 08/14/2013 | WELLS FARGO | | 1,000,000 | 1,000,000.00 | |
| 3134G4-M2-1 | FHLMC DEB DTD 12-13-2013 | | 11/14/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3134G4-N3-8 | FHLMC DEB DTD 12-20-2013 | | 11/21/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3134G4-RQ-3 | FHLMC DEB DTD 9-27-13 | | 12/18/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3136G1-AZ-2 | FNMA NOTE DTD 01-30-2013 | | 01/04/2013 | WELLS FARGO | | 2,000,000 | 2,000,000.00 | |
| 3136G1-FN-4 | FNMA NOTE DTD 02-28-2013 | | 02/20/2013 | WELLS FARGO | | 1,000,000 | 1,000,000.00 | |
| 3136G1-FU-8 | FNMA NOTE DTD 03-19-2013 | | 02/20/2013 | WELLS FARGO | | 2,000,000 | 2,000,000.00 | |
| 3136G1-K5-7 | FNMA NOTE DTD 04-30-2013 | | 04/03/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3135G0-XC-2 | FNMA NOTE DTD 05-22-2013 | | 05/15/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3135G0-XL-2 | FNMA NOTE DTD 05-28-2013 | | 05/16/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3136G1-MQ-9 | FNMA NOTE DTD 05-28-2013 | | 05/15/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3135G0-XV-0 | FNMA NOTE DTD 06-18-2013 | | 05/30/2013 | WELLS FARGO | | 2,000,000 | 2,000,000.00 | |
| 3135G0-XZ-1 | FNMA NOTE DTD 06-20-2013 | | 05/29/2013 | WELLS FARGO | | 1,000,000 | 1,000,000.00 | |
| 3136G1-XD-6 | FNMA NOTE DTD 11-29-2013 | | 10/31/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |

(continues)

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued) | | | | | | | | |
| 3136G1-YD-5 | FNMA NOTE DTD 12-27-2013 | | 12/06/2013 | FIFTH THIRD SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 3136G1-YP-8 | FNMA NOTE DTD 12-30-2013 | | 12/23/2013 | FIFTH THIRD SECURITIES | | 2,000,000 | 2,000,000.00 | |
| 3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 84,000,000 | 84,000,000.00 | 21 |
| 8399997 - Subtotal - Bonds - Part 3 | | | | | | 84,000,000 | 84,000,000.00 | 21 |
| 8399999 - Subtotal - Bonds | | | | | | 84,000,000 | 84,000,000.00 | 21 |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 31337#-10-5 | FEDERAL HOME LOAN BANK STOCK | | 04/12/2013 | FEDERAL HOME LOAN BANK - CINCINNATI | 55.000 | 5,500 | | |
| 9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 5,500 | | |
| 9799997 - Subtotal - Common Stocks - Part 3 | | | | | | 5,500 | | |
| 9799999 - Subtotal - Common Stocks | | | | | | 5,500 | | |
| 9899999 - Subtotal - Preferred and Common Stocks | | | | | | 5,500 | | |
| 9999999 - TOTALS | | | | | | 84,005,500 | | 21 |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | | | | | | | | | | | | |
| 31331K-2J-8 | FFCB BOND DTD 12-06-2011 | | 05/24/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 2,500 | 05/24/2013 |
| 31331K-2J-8 | FFCB BOND DTD 12-06-2011 | | 05/24/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 2,500 | 05/24/2013 |
| 313373-F4-9 | FHLB BOND DTD 04-12-2011 | | 11/29/2013 | CALLED @100 | | 1,200,000 | 1,200,000.00 | 1,200,000 | 1,200,000 | | | | | | 1,200,000 | | | | 14,400 | 11/29/2013 |
| 313373-KU-5 | FHLB BOND DTD 05-03-2011 | | 05/03/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 24,500 | 05/03/2013 |
| 313374-AX-8 | FHLB BOND DTD 06-27-2011 | | 06/27/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 10,000 | 12/27/2016 |
| 313378-RT-0 | FHLB BOND DTD 04-05-2012 | | 04/05/2013 | CALLED @ 100 | | 1,525,000 | 1,525,000.00 | 1,525,000 | 1,525,000 | | | | | | 1,525,000 | | | | 16,394 | 04/05/2019 |
| 313379-JM-2 | FHLB BOND DTD 05-23-2012 | | 05/23/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 9,300 | 05/23/2019 |
| 313381-N8-4 | FHLB BOND DTD 12-28-2012 | | 11/29/2013 | CALLED @100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 9,167 | 12/28/2015 |
| 3133EA-LV-8 | FFCB BOND DTD 04-18-2012 | | 04/18/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 9,650 | 04/18/2019 |
| 3133EA-PC-6 | FFCB BOND DTD 05-02-2012 | | 05/02/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 9,650 | 05/02/2019 |
| 3133EA-RS-9 | FFCB BOND DTD 05-29-2012 | | 05/29/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 1,900 | 05/29/2014 |
| 3133EA-SE-9 | FFCB BOND DTD 05-29-2012 | | 05/29/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 18,000 | 05/29/2019 |
| 3133EA-WR-5 | FFCB BOND DTD 07-09-2012 | | 08/13/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 6,019 | 07/09/2015 |
| 3133XT-AV-8 | FHLB BOND DTD 03-06-2009 | | 03/06/2013 | MATURED | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 13,000 | 03/06/2013 |
| 3133XW-T4-1 | FHLB BOND DTD 02-11-2010 | | 02/11/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 13,750 | 02/11/2015 |
| 3134G2-TE-2 | FHLMC DEB DTD 07-28-2011 | | 01/28/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 23,500 | 07/28/2017 |
| 3134G3-CS-7 | FHLMC DEB DTD 12-20-2011 | | 12/20/2013 | CALLED @100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 43,000 | 12/20/2018 |
| 3134G3-DR-8 | FHLMC DEB DTD 12-27-2011 | | 12/27/2013 | CALLED @100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 21,000 | 12/27/2018 |
| 3134G3-GF-1 | FHLMC DEB DTD 01-09-2012 | | 01/09/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 5,500 | 01/19/2014 |
| 3134G3-GG-9 | FHLMC DEB DTD 01-09-2012 | | 01/09/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 4,250 | 01/09/2015 |
| 3134G3-GN-4 | FHLMC DEB DTD 01-18-2013 | | 01/18/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 7,500 | 01/28/2017 |
| 3134G3-NZ-9 | FHLMC DEB DTD 02-27-2012 | | 02/27/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 2,750 | 02/27/2015 |
| 3134G3-T9-1 | FHLMC DEB DTD 11-21-2012 | | 05/21/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 5,100 | 11/21/2017 |
| 3134G3-U9-9 | FHLMC DEB DTD 11-20-2012 | | 11/20/2013 | CALLED @100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 6,250 | 05/20/2016 |
| 3134G3-U9-9 | FHLMC DEB DTD 11-20-2012 | | 11/20/2013 | CALLED @100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 6,250 | 05/20/2016 |
| 3134G3-UH-1 | FHLMC DEB DTD 05-15-2012 | | 05/15/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 12,500 | 05/15/2017 |
| 3134G3-VW-7 | FHLMC DEB DTD 06-14-2012 | | 06/14/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 6,250 | 06/14/2017 |
| 3135G0-HM-8 | FNMA NOTE DTD 03-08-2012 | | 03/08/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 12,000 | 03/08/2017 |
| 3135G0-HQ-9 | FNMA NOTE DTD 02-27-2012 | | 02/27/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 6,250 | 02/27/2017 |
| 3135G0-KS-1 | FNMA NOTE DTD 05-10-2012 | | 05/10/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 4,200 | 02/10/2015 |
| 3135G0-KT-9 | FNMA NOTE DTD 05-17-2012 | | 05/17/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 4,750 | 05/17/2016 |
| 3135G0-LL-5 | FNMA NOTE DTD 06-04-2012 | | 06/04/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 2,750 | 12/04/2014 |
| 3135G0-PB-3 | FNMA NOTE DTD 09-25-2012 | | 12/26/2013 | CALLED @100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 6,250 | 09/25/2015 |
| 3136FR-GY-3 | FNMA NOTE DTD 04-21-2011 | | 04/22/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 10,625 | 04/22/2015 |
| 3136FR-TE-3 | FNMA NOTE DTD 06-27-2011 | | 06/27/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 10,625 | 12/27/2016 |
| 3136FT-2Z-1 | FNMA NOTE DTD 03-15-2012 | | 03/15/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 13,000 | 03/15/2017 |
| 3136FT-FQ-7 | FNMA NOTE DTD 10-28-2011 | | 10/28/2013 | CALLED @100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 15,800 | 10/28/2016 |
| 3136FT-QA-0 | FNMA NOTE DTD 11-29-2011 | | 11/29/2013 | CALLED @100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 14,500 | 11/29/2016 |
| 3136FT-U7-2 | FNMA NOTE DTD 02-22-2012 | | 02/22/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 2,000 | 02/22/2016 |
| 3136FT-UZ-0 | FNMA NOTE DTD 12-30-2011 | | 12/31/2013 | CALLED @100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 28,000 | 12/30/2016 |
| 3136FT-WY-1 | FNMA NOTE DTD 12-30-2011 | | 12/31/2013 | CALLED @100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 11,500 | 06/30/2016 |
| 3136G0-AR-2 | FNMA NOTE DTD 04-19-2012 | | 04/19/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 15,000 | 04/19/2017 |
| 3136G0-AZ-4 | FNMA NOTE DTD 03-07-2012 | | 03/27/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 7,000 | 03/27/2015 |
| 3136G0-DQ-1 | FNMA NOTE DTD 04-26-2012 | | 04/26/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 15,000 | 07/26/2016 |
| 3136G0-EU-1 | FNMA NOTE DTD 05-15-2012 | | 05/15/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 7,500 | 05/15/2018 |
| 3136G0-FF-3 | FNMA NOTE DTD 04-30-2012 | | 04/30/2013 | CALLED @ 100 | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 2,500 | 10/30/2014 |
| 3136G0-FS-5 | FNMA NOTE DTD 05-17-2012 | | 05/17/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 12,500 | 05/17/2017 |
| 3136G0-FU-0 | FNMA NOTE DTD 04-30-2012 | | 04/30/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 6,000 | 04/30/2015 |

(continues)

# 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 (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued) | | | | | | | | | | | | | | | | | | | | |
| 3136G0-GL-9 | FNMA NOTE DTD 05-21-2012 | | 05/21/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 6,250 | 05/21/2015 |
| 3136G0-JB-8 | FNMA NOTE DTD 05-30-2012 | | 05/30/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 12,000 | 05/30/2017 |
| 3136G0-MM-0 | FNMA NOTE DTD 05-30-2012 | | 05/30/2013 | CALLED @ 100 | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 12,200 | 05/30/2017 |
| 3128PU-NU-2 | FHLMC POOL J14983 | | 12/16/2013 | PRINCIPAL PAYDOWNS | | 217,771 | 217,771.03 | 217,771 | | | (9,961) | | (9,961) | | 227,732 | | | | 21,049 | 04/01/2021 |
| 31398S-UT-8 | FNMA REMIC 2010-145 | | 12/26/2013 | PRINICPAL PAYDOWNS | | 749,636 | 749,635.76 | 749,636 | | | (43,846) | | (43,846) | | 793,482 | | | | 45,516 | 10/25/2024 |
| 3199999 - Subtotal - Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 72,692,407 | 72,692,406.79 | 72,692,407 | 71,725,000 | | (53,806) | | (53,806) | | 72,746,213 | | | | 609,345 | |
| 8399997 - Subtotal - Bonds - Part 4 | | | | | | 72,692,407 | 72,692,406.79 | 72,692,407 | 71,725,000 | | (53,806) | | (53,806) | | 72,746,213 | | | | 609,345 | |
| 8399999 - Subtotal - Bonds | | | | | | 72,692,407 | 72,692,406.79 | 72,692,407 | 71,725,000 | | (53,806) | | (53,806) | | 72,746,213 | | | | 609,345 | |
| 9999999 - TOTALS | | | | | | 72,692,407 | | 72,692,407 | 71,725,000 | | (53,806) | | (53,806) | | 72,746,213 | | | | 609,345 | |

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Sch. D, Pt. 5, Long-Term Bonds and Stocks Acquired and Disp. of

**NONE**

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1<br>CUSIP Identification | 2<br>Description Name of Subsidiary, Controlled or Affiliated Company | 3<br>Foreign | 4<br>NAIC Company Code or Alien Insurer Identification Number | 5<br>NAIC Valuation Method (See SVO Purposes and Procedures manual) | 6<br>Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | 7<br>Total Amount of Such Intangible Assets | 8<br>Book/Adjusted Carrying Value | Stock of Such Company Owned by Insurer on Statement Date<br>9<br>Number of Shares | 10<br>% of Outstanding |
|---|---|---|---|---|---|---|---|---|---|
| Common Stocks - U.S. Property and Casualty Insurer | | | | | | | | | |
| 30086#-10-0 | EXCESS SHARE INSURANCE CORPORATION | | 10003 | 2ciB1 | No | | 21,314,099 | 25,000.000 | 100.000 |
| 1199999 - Subtotal - Common Stocks - U.S. Property and Casualty Insurer | | | | | | | 21,314,099 | | |
| 1899999 - Subtotal - Common Stocks | | | | | | | 21,314,099 | | |
| 1999999 - TOTALS | | | | | | | 21,314,099 | | |

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: $ 20,481,357

2. Total amount of intangible assets nonadmitted $ ...................

# SCHEDULE D - PART 6 - SECTION 2

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

# 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 Identification | Description | Code | Foreign | Date Acquired | Name of Vendor | Maturity Date | Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| Exempt Money Market Mutual Funds | | | | | | | | | | | | | | | | | | | | |
| 60934N-80-7 | FEDERATED GOVERNMENT OBLIGATIONS FUND | | | 12/31/2013 | FIFTH THIRD TRUST | | 696,503 | | | | | | 696,503 | 5 | | | | MON | 268 | |
| 31846V-80-7 | FIRST AMER FUNDS TREASURY OBLIG CLASS Y | | | 12/31/2013 | US BANK | | 194,562 | | | | | | 194,562 | | | | | MON | 1 | |
| 8899999 - Subtotal - Exempt Money Market Mutual Funds | | | | | | | 891,065 | | | | | | 891,065 | 5 | | | | | 269 | |
| Class One Money Market Mutual Funds | | | | | | | | | | | | | | | | | | | | |
| 4812A2-80-1 | JPMORGAN PRIME MMF PREMIER CLASS | | | 12/31/2013 | JP MORGAN CHASE TRUST | | 2,866,885 | | | | | | 2,866,885 | 18 | | | | MON | 295 | |
| 8999999 - Subtotal - Class One Money Market Mutual Funds | | | | | | | 2,866,885 | | | | | | 2,866,885 | 18 | | | | | 295 | |
| 9199999 - TOTAL Short-Term Investments | | | | | | | 3,757,950 | | | | | | 3,757,950 | 23 | | | | | 563 | |

## Page E18
Schedule DB , Part A , Section 1
**NONE**

Description of Hedged Risk (s)
**NONE**

Financial or Economic Impact of the Hedge
**NONE**

## Page E19
Schedule DB , Part A , Section 2
**NONE**

Description of Hedged Risk (s)
**NONE**

Financial or Economic Impact of the Hedge
**NONE**

## Page E20
Schedule DB , Part B , Section 1
**NONE**

Broker Name
**NONE**

Description of Hedged Risk (s)
**NONE**

Financial or Economic Impact of the Hedge
**NONE**

## Page E21
Schedule DB , Part B , Section 2
**NONE**

Description of Hedged Risk (s)
**NONE**

Financial or Economic Impact of the Hedge
**NONE**

## Page E22
Schedule DB , Part D , Section 1
**NONE**

## Page E23
Schedule DB , Part D , Section 2 , Collateral Pledged By
**NONE**

Schedule DB , Part D , Section 2 , Collateral Pledged To
**NONE**

## Page E24
Schedule DL , Part 1 , Securities Lending Collateral Assets
**NONE**

## Page E25
Schedule DL , Part 2 , Securities Lending Collateral Assets
**NONE**

# SCHEDULE E - PART 1 - CASH

| 1 Depository Name | 1 Depository Location and Supplemental Information | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Year | 5 Amount of Interest Accrued December 31 of Current Year | 6 Balance | 7 * |
|---|---|---|---|---|---|---|---|
| Open Depositories | | | | | | | |
| Corporate Checking Account | JP Morgan Chase; Columbus, Ohio | | | 11 | | 2,050,505 | |
| Corporate Savings Account | JP Morgan Chase; Columbus, Ohio | | 0.200 | 33,059 | | 16,342,445 | |
| Share Account | Corporate One Credit Union; Columbus, Ohio-Savings | | 0.100 | 1,151 | | 1,855,095 | |
| Federal Home Loan Bank DDA | Federal Home Loan Bank; Cincinnati, Ohio | | | 73 | | 1,663,927 | |
| Corporate Savings Account | PNC Bank; Columbus, Ohio | | 0.200 | 829 | | 415,164 | |
| Corporate Savings Account | Fifth Third Bank; Columbus, Ohio | | | | | 3,416,881 | |
| Certificate of Deposit # 94015390 | US Bank, Boise, Idaho | SD | 0.100 | | | 200,000 | |
| US Bank Savings | US Bank; Cincinnati, Ohio | | | 1,229 | | 3,001,217 | |
| 0199999 - TOTAL - Open Depositories | | | | 36,352 | | 28,945,235 | |
| 0399999 - TOTAL Cash on Deposit | | | | 36,352 | | 28,945,235 | |
| 0499999 - Cash in Company's Office | | | | | | 200 | |
| 0599999 - TOTAL Cash | | | | 36,352 | | 28,945,435 | |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 26,804,804 | 4. April | 27,288,239 | 7. July | 25,304,375 | 10. October | 27,494,952 |
| 2. February | 32,417,384 | 5. May | 35,965,298 | 8. August | 24,714,120 | 11. November | 31,434,743 |
| 3. March | 27,323,833 | 6. June | 25,479,922 | 9. September | 21,822,305 | 12. December | 28,945,435 |

**Page E27**
Schedule E , Part 2 , Cash Equivalents
**NONE**

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | | 1 | 2 | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|---|
| States, Etc. | | Type of Deposit | Purpose of Deposit | 3<br>Book/Adjusted Carrying Value | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>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 | C | Property & Casualty | | | 200,000 | 200,000 |
| 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 | Property & Casualty | 1,200,000 | 1,196,196 | | |
| 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 | XXX | XXX | | | | |
| 59. Total | | XXX | XXX | 1,200,000 | 1,196,196 | 200,000 | 200,000 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 5801. | | | | | | | |
| 5802. | | | | | | | |
| 5803. | | | | | | | |
| 5898. Sum of remaining write-ins for Line 58 from overflow page | | XXX | XXX | | | | |
| 5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above) | | XXX | XXX | | | | |

# Property and Casualty
# Annual Statement Blank Alphabetical Index

# Property and Casualty
# Annual Statement Blank Alphabetical Index (cont.)