PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Miami Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 16764 Employer's ID Number 31-0617569

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

Country of Domicile United States of America

Incorporated/Organized 08/10/1877 Commenced Business 12/31/1877

Statutory Home Office 1 Insurance Square (Street and Number), Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Insurance Square (Street and Number)

Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181 (Area Code) (Telephone Number)

Mail Address 1 Insurance Square (Street and Number or P.O. Box), Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Insurance Square (Street and Number)

Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181-8227 (Area Code) (Telephone Number)

Internet Website Address www.celinainsurance.com

Statutory Statement Contact Philip Marion Fullenkamp (Name), 419-586-5181-8227 (Area Code) (Telephone Number)

pfullenkamp@celinainsurance.com (E-mail Address), 419-586-6068 (FAX Number)

OFFICERS

President William West Montgomery

Treasurer Philip Marion Fullenkamp

Secretary Michael Stanley Kleinhenz

OTHER

William Rodney Stapleton Sr. VP and COO	Robert Mark Shoenfelt Sr. VP - CIO	Vincent Miles Franz VP - Chief Actuary
Martha Jane Meinerding VP - Human Resources	Theodore Joseph Wissman VP- Claims	

DIRECTORS OR TRUSTEES

William West Montgomery	Philip Marion Fullenkamp	Nancy Montgomery Goldberg
David Thomas Mellin	Wesley Moore Jetter	John Michael Lazarich
Collin Jay Bryan		

State of Ohio
County of Mercer
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.

William West Montgomery Chairman, President, and CEO	Michael Stanley Kleinhenz Secretary	Philip Marion Fullenkamp Sr. VP - CFO and 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

Lori Homan
Accountant
February 28, 2017

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.000				0.000
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	3,019,666	7.555	3,019,666		3,019,666	7.555
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,001,779	5.008	2,001,779		2,001,779	5.008
1.43 Revenue and assessment obligations	2,696,829	6.747	2,696,829		2,696,829	6.747
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	324,433	0.812	324,433		324,433	0.812
1.512 Issued or guaranteed by FNMA and FHLMC	2,392,669	5.986	2,392,669		2,392,669	5.986
1.513 All other	65,093	0.163	65,093		65,093	0.163
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	5,864,083	14.671	5,864,083		5,864,083	14.671
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	257,503	0.644	257,503		257,503	0.644
1.523 All other	1,647,879	4.123	1,647,879		1,647,879	4.123
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	12,174,564	30.459	12,174,564		12,174,564	30.459
2.2 Unaffiliated non-U.S. securities (including Canada)	1,494,051	3.738	1,494,051		1,494,051	3.738
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	1,083,129	2.710	1,083,129		1,083,129	2.710
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	640,498	1.602	640,498		640,498	1.602
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	3,373,753	8.441	3,373,753		3,373,753	8.441
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated	19,337	0.048	19,337		19,337	0.048
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	65,833	0.165	65,833		65,833	0.165
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	531,700	1.330	531,700		531,700	1.330
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	173,049	0.433	173,049		173,049	0.433
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,144,358	5.365	2,144,358		2,144,358	5.365
11. Other invested assets		0.000				0.000
12. Total invested assets	39,970,207	100.000	39,970,207		39,970,207	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		619,195
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)	10,704	10,704
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	32,366	
	8.2 Totals, Part 3, Column 9		32,366
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		597,533
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		597,533

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		33,182,752
2.	Cost of bonds and stocks acquired, Part 3, Column 7		11,404,663
3.	Accrual of discount		31,479
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	15,166	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	977,798	
	4.4. Part 4, Column 11	2,038	995,003
5.	Total gain (loss) on disposals, Part 4, Column 19		332,777
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		8,622,400
7.	Deduct amortization of premium		269,006
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		37,055,267
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		37,055,267

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	2,242,628	2,124,653	2,261,220	2,189,699
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	2,242,628	2,124,653	2,261,220	2,189,699
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	3,019,666	3,054,177	3,058,523	2,690,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,001,779	2,108,665	2,035,630	1,970,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	9,100,480	9,115,110	9,168,945	8,903,666
	8.	United States	14,079,946	14,525,314	14,258,410	13,875,240
Industrial and Miscellaneous and	9.	Canada	249,807	260,237	249,585	250,000
Hybrid Securities (unaffiliated)	10.	Other Countries	1,244,244	1,257,104	1,236,810	1,230,000
	11.	Totals	15,573,997	16,042,655	15,744,805	15,355,240
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	31,938,550	32,445,259	32,269,123	31,108,605
PREFERRED STOCKS	14.	United States	615,498	679,990	615,498	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries	25,000	22,900	25,000	
	17.	Totals	640,498	702,890	640,498	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	640,498	702,890	640,498	
COMMON STOCKS	20.	United States	4,476,219	4,476,219	3,214,623	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	4,476,219	4,476,219	3,214,623	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	4,476,219	4,476,219	3,214,623	
	26.	Total Stocks	5,116,717	5,179,109	3,855,121	
	27.	Total Bonds and Stocks	37,055,267	37,624,367	36,124,245	

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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	2,252,408	687,297	750,170	590,713	5,597	4,286,184	12.6	5,203,729	16.5	4,286,184	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	2,252,408	687,297	750,170	590,713	5,597	4,286,184	12.6	5,203,729	16.5	4,286,184	
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		390,000	2,386,237	243,429		3,019,666	8.9	1,929,462	6.1	3,019,666	
3.2 NAIC 2								190,000	0.6		
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		390,000	2,386,237	243,429		3,019,666	8.9	2,119,462	6.7	3,019,666	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	151,280	1,057,156	258,867	534,477		2,001,779	5.9	2,204,454	7.0	2,001,779	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	151,280	1,057,156	258,867	534,477		2,001,779	5.9	2,204,454	7.0	2,001,779	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	955,502	3,722,492	2,509,455	1,626,243	286,787	9,100,480	26.7	10,563,457	33.6	9,100,480	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	955,502	3,722,492	2,509,455	1,626,243	286,787	9,100,480	26.7	10,563,457	33.6	9,100,480	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	1,378,910	6,853,063	1,780,558	220,358	327,642	10,560,532	31.0	6,719,229	21.3	10,560,532	
6.2 NAIC 2	756,201	1,342,434	1,784,281	224,667	96,411	4,203,995	12.4	4,071,090	12.9	4,203,995	
6.3 NAIC 3	381,072	28,924	41,510	166,121	129,408	747,034	2.2	421,938	1.3	747,034	
6.4 NAIC 4	83,218					83,218	0.2	152,303	0.5	83,218	
6.5 NAIC 5	3,187	11,005	6,013			20,205	0.1	17,426	0.1	20,205	
6.6 NAIC 6											
6.7 Totals	2,602,589	8,235,426	3,612,362	611,146	553,461	15,614,984	45.9	11,381,986	36.2	15,614,984	
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 4,738,100	12,710,009	7,685,287	3,215,220	620,027	28,968,641	85.1	XXX	XXX	28,968,641	
9.2 NAIC 2	(d) 756,201	1,342,434	1,784,281	224,667	96,411	4,203,995	12.4	XXX	XXX	4,203,995	
9.3 NAIC 3	(d) 381,072	28,924	41,510	166,121	129,408	747,034	2.2	XXX	XXX	747,034	
9.4 NAIC 4	(d) 83,218					83,218	0.2	XXX	XXX	83,218	
9.5 NAIC 5	(d) 3,187	11,005	6,013			(c) 20,205	0.1	XXX	XXX	20,205	
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	5,961,778	14,092,371	9,517,091	3,606,007	845,846	(b) 34,023,093	100.0	XXX	XXX	34,023,093	
9.8 Line 9.7 as a % of Col. 6	17.5	41.4	28.0	10.6	2.5	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 NAIC 1	5,057,809	8,523,173	7,636,341	4,300,880	1,102,129	XXX	XXX	26,620,331	84.6	26,620,331	
10.2 NAIC 2	433,096	1,886,546	1,382,431	384,177	174,841	XXX	XXX	4,261,090	13.5	4,261,090	
10.3 NAIC 3	20,427	208,523	20,048	108,824	64,117	XXX	XXX	421,938	1.3	421,938	
10.4 NAIC 4	9,759	42,086	60,867	38,215	1,376	XXX	XXX	152,303	0.5	152,303	
10.5 NAIC 5	2,500	8,629	6,297			XXX	XXX	(c) 17,426	0.1	17,426	
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	5,523,590	10,668,956	9,105,983	4,832,096	1,342,463	XXX	XXX	(b) 31,473,088	100.0	31,473,088	
10.8 Line 10.7 as a % of Col. 8	17.6	33.9	28.9	15.4	4.3	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	4,738,100	12,710,009	7,685,287	3,215,220	620,027	28,968,641	85.1	26,620,331	84.6	28,968,641	XXX
11.2 NAIC 2	756,201	1,342,434	1,784,281	224,667	96,411	4,203,995	12.4	4,261,090	13.5	4,203,995	XXX
11.3 NAIC 3	381,072	28,924	41,510	166,121	129,408	747,034	2.2	421,938	1.3	747,034	XXX
11.4 NAIC 4	83,218					83,218	0.2	152,303	0.5	83,218	XXX
11.5 NAIC 5	3,187	11,005	6,013			20,205	0.1	17,426	0.1	20,205	XXX
11.6 NAIC 6											XXX
11.7 Totals	5,961,778	14,092,371	9,517,091	3,606,007	845,846	34,023,093	100.0	31,473,088	100.0	34,023,093	XXX
11.8 Line 11.7 as a % of Col. 6	17.5	41.4	28.0	10.6	2.5	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	17.5	41.4	28.0	10.6	2.5	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 Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 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 are under regulatory review.

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

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... ; NAIC 2 $ 15,397 ; NAIC 3 $ 25,590 ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	2,043,556					2,043,556	6.0	1,938,603	6.2	2,043,556	
1.2 Residential Mortgage-Backed Securities	208,851	687,297	750,170	590,713	5,597	2,242,628	6.6	3,146,868	10.0	2,242,628	
1.3 Commercial Mortgage-Backed Securities								118,259	0.4		
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	2,252,408	687,297	750,170	590,713	5,597	4,286,184	12.6	5,203,729	16.5	4,286,184	
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		390,000	2,386,237	243,429		3,019,666	8.9	2,119,462	6.7	3,019,666	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		390,000	2,386,237	243,429		3,019,666	8.9	2,119,462	6.7	3,019,666	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	151,280	1,057,156	258,867	534,477		2,001,779	5.9	2,204,454	7.0	2,001,779	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	151,280	1,057,156	258,867	534,477		2,001,779	5.9	2,204,454	7.0	2,001,779	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	200,000	1,268,135	1,038,800	165,219	24,675	2,696,829	7.9	3,084,221	9.8	2,696,829	
5.2 Residential Mortgage-Backed Securities	624,073	1,864,883	1,447,621	1,461,024	262,112	5,659,714	16.6	7,176,177	22.8	5,659,714	
5.3 Commercial Mortgage-Backed Securities	131,428	589,474	23,034			743,937	2.2	303,059	1.0	743,937	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	955,502	3,722,492	2,509,455	1,626,243	286,787	9,100,480	26.7	10,563,457	33.6	9,100,480	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,582,415	4,608,047	3,186,031	509,544	498,129	10,384,166	30.5	9,297,579	29.5	10,384,166	
6.2 Residential Mortgage-Backed Securities	50,381	206,525	101,389	101,602	55,332	515,228	1.5	580,310	1.8	515,228	
6.3 Commercial Mortgage-Backed Securities	393,527	1,171,915	324,943			1,890,385	5.6	1,247,794	4.0	1,890,385	
6.4 Other Loan-Backed and Structured Securities	576,266	2,248,939				2,825,205	8.3	256,302	0.8	2,825,205	
6.5 Totals	2,602,589	8,235,426	3,612,362	611,146	553,461	15,614,984	45.9	11,381,986	36.2	15,614,984	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	3,977,251	7,323,339	6,869,934	1,452,668	522,804	20,145,997	59.2	XXX	XXX	20,145,997	
9.2 Residential Mortgage-Backed Securities	883,305	2,758,704	2,299,179	2,153,339	323,041	8,417,569	24.7	XXX	XXX	8,417,569	
9.3 Commercial Mortgage-Backed Securities	524,955	1,761,389	347,977			2,634,321	7.7	XXX	XXX	2,634,321	
9.4 Other Loan-Backed and Structured Securities	576,266	2,248,939				2,825,205	8.3	XXX	XXX	2,825,205	
9.5 Totals	5,961,778	14,092,371	9,517,091	3,606,007	845,846	34,023,093	100.0	XXX	XXX	34,023,093	
9.6 Line 9.5 as a % of Col. 6	17.5	41.4	28.0	10.6	2.5	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	3,790,015	6,074,885	6,231,423	2,083,984	464,013	XXX	XXX	18,644,320	59.2	18,644,320	
10.2 Residential Mortgage-Backed Securities	947,647	3,547,286	2,781,860	2,748,112	878,450	XXX	XXX	10,903,355	34.6	10,903,355	
10.3 Commercial Mortgage-Backed Securities	561,631	1,014,780	92,700			XXX	XXX	1,669,112	5.3	1,669,112	
10.4 Other Loan-Backed and Structured Securities	224,297	32,005				XXX	XXX	256,302	0.8	256,302	
10.5 Totals	5,523,590	10,668,956	9,105,983	4,832,096	1,342,463	XXX	XXX	31,473,088	100.0	31,473,088	
10.6 Line 10.5 as a % of Col. 8	17.6	33.9	28.9	15.4	4.3	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	3,977,251	7,323,339	6,869,934	1,452,668	522,804	20,145,997	59.2	18,644,320	59.2	20,145,997	XXX
11.2 Residential Mortgage-Backed Securities	883,305	2,758,704	2,299,179	2,153,339	323,041	8,417,569	24.7	10,903,355	34.6	8,417,569	XXX
11.3 Commercial Mortgage-Backed Securities	524,955	1,761,389	347,977			2,634,321	7.7	1,669,112	5.3	2,634,321	XXX
11.4 Other Loan-Backed and Structured Securities	576,266	2,248,939				2,825,205	8.3	256,302	0.8	2,825,205	XXX
11.5 Totals	5,961,778	14,092,371	9,517,091	3,606,007	845,846	34,023,093	100.0	31,473,088	100.0	34,023,093	XXX
11.6 Line 11.5 as a % of Col. 6	17.5	41.4	28.0	10.6	2.5	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	17.5	41.4	28.0	10.6	2.5	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 Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,938,603	1,938,603			
2. Cost of short-term investments acquired	20,457,450	20,457,450			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	38,346	38,346			
6. Deduct consideration received on disposals	20,313,965	20,313,965			
7. Deduct amortization of premium	35,890	35,890			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,084,543	2,084,543			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,084,543	2,084,543			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

Schedule E - Verification - Cash Equivalents

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 Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office and Parking Lot		Celina	Ohio	12/28/1993	12/31/2006	217,353		66,396	189,000	4,203			(4,203)		12,078	10,175
0299999. Property occupied by the reporting entity - Administrative						217,353		66,396	189,000	4,203			(4,203)		12,078	10,175
0399999. Total Property occupied by the reporting entity						217,353		66,396	189,000	4,203			(4,203)		12,078	10,175
Lot #7956, 1201 Brukner Drive		Troy	Ohio	01/01/1997	01/01/2012	150,000		150,000	150,000							
8372 sq. ft. Building		Troy	Ohio	01/01/1997	01/01/2012	832,067		381,137	425,000	28,163			(28,163)			
0599999. Properties held for sale						982,067		531,137	575,000	28,163			(28,163)			
0699999 - Totals						1,199,420		597,533	764,000	32,366			(32,366)		12,078	10,175

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
Condensate Pump Replacement	Celina	Ohio	08/27/2013	Smith Boughan Mechanical				436
HVAC Controls Replacement Stage Two	Celina	Ohio	12/10/2013	New Idea Controls				468
Courtyard Improvement	Celina	Ohio	08/13/2013	Rowland Designs				88
Courtyard Improvement	Celina	Ohio	09/10/2013	Rowland Designs				61
Courtyard Improvement	Celina	Ohio	11/19/2013	Rowland Designs				2
Executive Renovation	Celina	Ohio	04/11/2013	Rowland Designs				107
Executive Renovation	Celina	Ohio	05/14/2013	Rowland Designs				35
Executive Renovation	Celina	Ohio	06/11/2013	Rowland Designs				59
Executive Renovation	Celina	Ohio	07/16/2013	Rowland Designs				78
Executive Renovation	Celina	Ohio	08/13/2013	Rowland Designs				26
Executive Renovation	Celina	Ohio	09/10/2013	Rowland Designs				170
Executive Renovation	Celina	Ohio	10/01/2013	Mussett Nicholas & Associates				433
Executive Renovation	Celina	Ohio	10/04/2013	Allied Environmental Services				483
Executive Renovation	Celina	Ohio	10/15/2013	Rowland Designs				110
Executive Renovation	Celina	Ohio	11/14/2013	H A Dorsten				1,026
Executive Renovation	Celina	Ohio	11/19/2013	Mussett Nicholas & Associates				32
Executive Renovation	Celina	Ohio	11/19/2013	Rowland Designs				6
Executive Renovation	Celina	Ohio	12/12/2013	Mussett Nicholas & Associates				40
Executive Renovation	Celina	Ohio	12/12/2013	Rowland Designs				19
Executive Renovation	Celina	Ohio	12/31/2013	H A Dorsten				7,025
0199999. Acquired by Purchase								10,704
0399999 - Totals								10,704

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38373M-L9-9	GNMA 2007-69 C				1	144,980	105.7820	152,220	143,900	143,985		(89)			5.196	5.191	MON	623	7,477	02/12/2008	10/16/2037
37611C-AD-8	GNMA 2007-75D				1	318,000	107.9450	323,834	300,000	310,618		(1,768)			5.786	5.107	MON	1,446	17,357	05/04/2009	12/16/2042
38373M-S4-3	GNMA 2008-28 C				1	76,647	102.1700	79,101	77,421	77,085		76			5.244	5.545	MON	338	4,060	03/07/2008	01/16/2038
38375Q-N9-6	GNMA 2008-55 PG				1	36,799	103.8560	38,246	36,826	36,753		(9)			5.000	5.061	MON	153	1,841	08/18/2008	07/20/2037
38376V-WX-1	GNMA 2010-17PK				1	55,707	102.3840	54,571	53,300	54,649		(367)			4.500	2.903	MON	200	2,399	03/26/2010	01/16/2038
38378B-QG-7	GNMA 2012-27 D				1	250,000	88.1350	220,339	250,000	250,000					3.487	3.543	MON	726	8,718	02/08/2012	03/16/2045
38378B-EF-2	GNMA 2012-28 A				1	242,081	99.3520	238,130	239,684	241,437		(319)			1.801	1.513	MON	360	4,316	02/02/2012	12/16/2032
36290S-CK-5	GNMA 615774				1	32,521	105.6960	34,749	32,876	32,694		22			4.000	4.294	MON	110	1,315	09/30/2003	09/15/2018
38373M-W4-8	GNMA GNR 2008-39 C				1	179,920	102.6100	170,965	166,616	174,291		(2,554)			5.023	2.651	MON	697	8,369	12/14/2011	03/16/2034
38378B-VH-9	GNMA GNR 2012-72 B				1	310,688	90.4570	271,372	300,000	309,641		(1,016)			2.947	2.552	MON	737	8,841	12/20/2012	02/16/2046
38378B-WC-9	GNMA GNR 2012-78 C				1	263,945	86.5120	216,279	250,000	262,923		(868)			3.340	2.878	MON	696	8,350	10/26/2012	06/16/2052
38378B-XS-3	GNMA GNR 2012-89C				1	260,000	90.7710	226,927	250,000	258,788		(1,005)			2.737	2.274	MON	570	6,843	10/16/2012	09/16/2044
36296R-3Q-8	GNMA POOL 699307				1	28,326	111.2490	31,404	28,229	28,310		(3)			6.000	6.100	MON	141	1,692	11/03/2008	10/15/2038
36241K-AP-3	GNMA POOL 781814				1	61,608	109.3170	66,516	60,847	61,453		(29)			5.000	4.950	MON	254	3,042	03/20/2008	10/15/2034
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,261,220	XXX	2,124,653	2,189,699	2,242,628		(7,928)			XXX	XXX	XXX	7,052	84,620	XXX	XXX
0599999. Total - U.S. Government Bonds						2,261,220	XXX	2,124,653	2,189,699	2,242,628		(7,928)			XXX	XXX	XXX	7,052	84,620	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
346843-FS-9	FORT BEND TX INDEP SCH DIST				1FE	312,630	117.4200	293,550	250,000	301,297		(7,255)			5.000	1.717	FA	4,722	12,500	06/06/2012	08/15/2020
419791-Q8-4	HAWAII ST			1	1FE	215,150	109.7090	219,418	200,000	214,731		(419)			5.000	4.042	MN	1,667	5,000	09/12/2013	11/01/2029
486063-NX-4	KATY TX INDEP SCH DIST				1FE	174,737	117.4860	164,480	140,000	168,836		(3,747)			5.000	1.904	FA	2,644	7,000	05/31/2012	02/15/2021
56052A-XA-9	MAINE ST				1FE	245,010	118.0000	236,000	200,000	235,702		(4,355)			5.000	2.376	JD	833	10,000	11/01/2011	06/01/2021
574192-5B-2	MARYLAND ST				1FE	187,088	107.1110	171,378	160,000	183,348		(3,000)			4.200	2.014	MS	2,240	6,720	10/01/2012	03/01/2021
57582P-AE-0	MASACHUSETTS ST				1FE	249,456	119.1870	238,374	200,000	243,429		(3,434)			5.250	2.893	MS	3,500	10,500	03/22/2012	09/01/2024
57582N-D9-3	MASSACHUSETTS ST	SD			1FE	288,843	120.8320	302,080	250,000	271,738		(3,322)			5.500	3.839	AO	3,438	13,750	05/23/2008	10/01/2019
605580-5M-7	MISSISSIPPI STATE	SD			1FE	200,000	110.7190	221,438	200,000	200,000					4.434	4.483	AO	2,217	8,868	10/15/2009	10/01/2018
83710R-EF-0	SOUTH CAROLINA ST				1FE	239,710	118.6600	237,320	200,000	239,260		(450)			5.000	2.241	AO	833		11/26/2013	10/01/2021
880558-DX-6	TENNESSEE ST SCH BD AUTH				1FE	239,494	117.1550	234,310	200,000	238,907		(587)			5.000	2.545	MN	1,111		11/07/2013	11/01/2022
882722-VF-5	TEXAS STATE				1FE	100,000	104.6380	104,638	100,000	100,000					3.203	3.229	AO	801	3,203	09/23/2010	04/01/2019
917542-QW-5	UTAH STATE				1FE	200,000	103.3650	206,730	200,000	200,000					3.189	3.214	JJ	3,189	6,378	09/24/2010	07/01/2019
93974D-AT-5	WASHINGTON ST FOR ISSUES DTD P				1FE	233,736	116.8370	233,674	200,000	232,420		(1,316)			5.000	2.878	FA	3,611		08/08/2013	08/01/2022
956553-RS-2	WEST VIRGINIA ST			1	1FE	172,670	100.4140	190,787	190,000	190,000					6.625	6.735	MN	2,098	12,588	10/21/1999	11/01/2017
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,058,523	XXX	3,054,177	2,690,000	3,019,666		(27,886)			XXX	XXX	XXX	32,904	96,507	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,058,523	XXX	3,054,177	2,690,000	3,019,666		(27,886)			XXX	XXX	XXX	32,904	96,507	XXX	XXX
041826-E6-1	ARLINGTON TEX INDPT SCH DIST				1FE	100,000	98.9990	98,999	100,000	100,000					1.031	1.034	FA	389	140	05/23/2013	02/15/2017
05914F-MH-0	BALTIMORE CNTY MD				1FE	175,000	90.4800	158,340	175,000	175,000					2.597	2.614	FA	1,894	2,878	11/28/2012	08/01/2024
088365-ED-9	BEXAR CNTY TEX HOSP DIST				1FE	100,000	102.9520	102,952	100,000	100,000					3.102	3.126	FA	1,172	3,102	08/27/2010	02/15/2018
164231-KQ-4	CHEROKEE CNTY GA				1FE	150,000	113.6600	170,490	150,000	150,000					5.870	5.956	FA	3,669	8,805	06/19/2009	08/01/2028
234667-JD-6	DALLAS CNTY TEX HOSP DIST				1FE	50,000	109.6070	54,804	50,000	50,000					4.448	4.497	FA	840	2,224	08/27/2009	08/15/2019
283734-MB-4	EL PASO TX				1FE	157,916	101.9790	152,969	150,000	151,280		(2,029)			3.610	2.241	FA	2,046	5,415	09/01/2010	08/15/2014
414004-3M-1	HARRIS CNTY TX SER C REF				1FE	215,964	117.0550	234,110	200,000	207,635		(1,462)			5.250	4.377	FA	3,967	10,500	07/13/2007	08/15/2018
447025-JJ-7	HUNTSVILLE ALA				1FE	100,000	102.1030	102,103	100,000	100,000					3.386	3.415	MS	1,129	3,386	09/02/2010	09/01/2019
495278-B3-6	KING CNTY WASH SCH DIS NO 415				1FE	164,769	112.6160	168,924	150,000	154,919		(1,566)			5.000	3.838	JD	625	7,500	12/21/2006	12/01/2016
609558-6A-4	MONMOUTH CNTY NJ				1FE	249,233	106.4780	266,195	250,000	249,602		94			3.850	3.933	MN	1,604	9,625	11/03/2009	11/01/2017
668444-AG-7	NORTHWESTERN UNIV				1FE	145,000	99.6700	144,522	145,000	145,000					1.470	1.475	JD	367		10/22/2013	12/01/2017
718814-A4-8	PHOENIX ARIZ				1FE	100,000	106.9370	106,937	100,000	100,000					3.930	3.969	JJ	1,965	3,930	10/07/2009	07/01/2017
815626-GQ-3	SEDGWICK CNTY KANS UNIT SCH DIS	SD			1FE	211,348	114.1210	228,242	200,000	209,477		(466)			6.220	5.788	AO	3,110	12,440	07/30/2009	10/01/2028
984657-GU-4	YAMHILL CNTY ORE SCH DIST				1FE	116,401	119.0790	119,079	100,000	108,867		(1,185)			5.500	3.970	JD	244	5,500	11/09/2006	06/15/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,035,630	XXX	2,108,665	1,970,000	2,001,779		(6,612)			XXX	XXX	XXX	23,021	75,446	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,035,630	XXX	2,108,665	1,970,000	2,001,779		(6,612)			XXX	XXX	XXX	23,021	75,446	XXX	XXX
01030L-BX-2	ALABAMA INCENTIVES FING AUTH	SD			1FE	250,000	109.6110	274,028	250,000	250,000					4.867	4.926	MS	4,056	12,168	09/18/2009	09/01/2018
010608-C7-0	ALABAMA ST PUB SCH & COLLEGE AUTH				1FE	214,318	112.4880	224,976	200,000	205,501		(1,744)			5.000	4.032	JD	833	10,000	06/25/2008	12/01/2016
25477G-JZ-9	DIST OF COLUMBIA INCOME TAX SECURE			1	1FE	250,872	115.2690	230,538	200,000	243,801		(4,384)			5.000	2.286	JD	833	10,000	05/16/2012	12/01/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
409327-DK-6	HAMPTON ROADS SANTN DIST VA WA				1FE	100,000	106.8110	106,811	100,000	100,000					3.980	4.020	MN	663	3,980	11/04/2009	11/01/2016
438701-RA-4	HONOLULU HAWAII CITY & CNTY				1FE	100,000	105.6360	105,636	100,000	100,000					4.113	4.155	JJ	2,057	4,113	10/27/2010	07/01/2020
452252-AR-0	ILLINOIS ST TOLL HWY AUTH				1FE	212,242	100.0000	200,000	200,000	200,000		(2,559)			5.000	3.719	JJ	5,000	10,000	11/06/2008	01/01/2014
49151E-M9-1	KENTUCKY ST PPTY & BLDGS COMM				1FE	274,280	114.3350	285,838	250,000	260,880		(2,591)			5.000	3.806	MN	2,083	12,500	04/30/2008	11/01/2017
495289-PB-0	KING CNTY WASH SWR REV			1	1FE	54,288	111.7390	55,870	50,000	51,537		(474)			5.000	3.942	JJ	1,250	2,500	11/07/2006	01/01/2018
57604P-5P-5	MASSACHUSETTS ST WTR RES AUTH				1FE	236,699	105.9680	217,234	205,000	233,834		(1,572)			5.192	3.897	FA	4,435	10,644	02/24/2012	08/01/2040
60636W-QP-3	MISSOURI ST HWYS & TRANS				1FE	288,283	117.8760	294,690	250,000	280,582		(2,826)			5.000	3.451	FA	5,208	12,500	03/10/2011	02/01/2023
64711R-JS-6	NEW MEXICO FIN AUTH ST TRANSN				1FE	227,334	117.7140	235,428	200,000	220,477		(2,372)			5.000	3.461	JD	444	10,000	01/05/2011	06/15/2021
679087-EZ-5	OKLAHOMA ST CAP IMPT AUTH ST				1FE	150,000	111.3810	167,072	150,000	150,000					5.140	5.206	JJ	3,855	7,710	09/02/2009	07/01/2020
914455-LA-6	UNIVERSITY MICH UNIV REVS				1FE	200,000	103.6260	207,252	200,000	200,000					3.176	3.201	AO	1,588	6,352	10/29/2010	04/01/2018
927781-TE-4	VIRGINIA COLLEGE BLDG AUTH VA				1FE	200,400	108.2590	216,518	200,000	200,217		(48)			4.250	4.265	FA	3,542	8,500	12/03/2009	02/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,758,715	XXX	2,821,889	2,555,000	2,696,829		(18,569)			XXX	XXX	XXX	35,848	120,966	XXX	XXX
31419A-2T-3	FANNIE MAE				1	132,842	102.1290	135,164	132,345	132,759		(33)			3.000	2.982	MON	331	3,970	06/24/2011	01/25/2026
31416Y-BX-5	FANNIE MAE B2753				1	140,603	104.6720	146,782	140,230	140,540		(24)			3.500	3.515	MON	409	4,908	04/14/2011	04/25/2026
3136A8-V6-4	FANNIE MAE FNR 2012-113 PB				1	236,270	96.0050	222,111	231,354	235,605		(584)			2.000	1.608	MON	386	4,627	10/26/2012	10/25/2040
3136A9-T8-1	FANNIE MAE FNR 2012-124 PY				1	271,781	82.5240	247,571	300,000	272,915		1,122			2.500	3.216	MON	625	7,500	12/27/2012	11/25/2042
3136AA-MP-7	FANNIE MAE FNR 2012-139MC				1	284,291	99.0760	275,551	278,120	283,638		(608)			2.000	1.653	MON	464	5,562	11/20/2012	11/25/2042
3136AB-LF-8	FANNIE MAE FNR 2012-148 KB				1	236,578	98.1550	227,381	231,655	235,984		(544)			2.000	1.678	MON	386	4,633	12/14/2012	03/25/2042
3136A6-TP-9	FANNIE MAE FNR 2012-63 HB				1	218,064	99.2980	212,548	214,050	217,719		(345)			2.000	1.681	MON	357	3,568	02/06/2013	08/25/2041
3128K2-C7-2	FEDERAL HOME LOAN MTG				1	6,384	107.6550	7,106	6,601	6,421		5			5.000	5.463	MON	28	330	01/31/2006	01/15/2036
31297F-JD-6	FEDERAL HOME LOAN MTG				1	16,294	111.9320	17,603	15,726	16,163		(17)			6.000	5.706	MON	79	944	11/16/2004	10/15/2034
3128H8-CC-2	FEDERAL HOME LOAN MTG CORP				1	19,575	105.9200	20,259	19,127	19,256		(35)			5.000	4.692	MON	80	956	12/22/2003	10/01/2018
31401J-D9-6	FEDERAL NATIONAL MORT ASSOC				1	6,963	106.5240	7,407	6,954	6,945		(3)			5.000	5.005	MON	29	348	08/27/2003	07/01/2018
31371K-4E-8	FEDERAL NATIONAL MORTG ASSOC				1	12,102	106.5520	12,551	11,780	11,850		(26)			5.000	4.614	MON	49	589	03/31/2003	04/01/2018
31389T-EW-8	FEDERAL NATIONAL MORTG ASSOC				1	39,845	106.7060	41,531	38,920	39,145		(89)			5.500	4.845	MON	178	2,141	08/21/2002	03/01/2017
3128GK-BL-7	FGCI POOL E82743				1	12,525	105.1910	13,151	12,502	12,493		(6)			5.500	5.485	MON	57	688	04/18/2007	04/01/2016
3128M1-PU-7	FGCI POOL G12335				1	31,826	106.1750	33,623	31,668	31,732		(18)			5.000	4.975	MON	132	1,583	04/16/2008	05/15/2021
3128MB-KT-3	FGCI POOL G12806				1	28,075	108.5360	30,031	27,669	27,909		(33)			5.500	5.319	MON	127	1,522	07/10/2008	09/15/2022
3128KT-D8-0	FGLMC				1	23,711	112.2490	26,301	23,431	23,670		(7)			6.500	6.511	MON	127	1,523	06/26/2007	06/01/2037
3128PL-B5-0	FHLMC				1	25,418	107.9550	27,995	25,932	25,584		32			5.000	5.462	MON	108	1,297	06/12/2008	12/15/2022
31394H-Y5-4	FHLMC				1	59,790	101.6650	62,345	61,324	60,908		134			5.000	5.953	MON	256	3,066	07/07/2008	11/15/2022
31288L-SS-1	FHLMC POOL 50529				1	33,252	108.1100	35,753	33,071	33,212		(7)			6.000	6.084	MON	165	1,984	04/19/2007	11/15/2036
31371K-5V-9	FNCI POOL 254760				1	15,852	106.5670	17,461	16,385	16,127		45			5.000	5.772	MON	68	819	07/19/2007	06/01/2018
31400D-EE-8	FNCI POOL 684233				1	15,194	106.5450	16,781	15,750	15,497		50			5.000	5.877	MON	66	788	07/19/2007	01/01/2018
31402R-DG-1	FNCL POOL 735503				1	35,140	112.2180	39,632	35,317	35,147		1			6.000	6.180	MON	177	2,119	07/26/2007	04/01/2035
31410S-NL-7	FNCL POOL 895995				1	15,637	111.6080	17,287	15,489	15,608		(5)			6.500	6.527	MON	84	1,007	07/11/2007	07/01/2036
31395L-6U-0	FNMA				1	29,827	101.5700	30,453	29,982	29,905		11			5.000	5.217	MON	125	1,499	06/14/2005	06/15/2033
31416R-FA-6	FNMA 7360				1	44,067	106.2920	47,081	44,294	44,082		3			4.500	4.617	MON	166	1,991	06/24/2009	01/25/2034
31417V-PZ-0	FNMA AC8539				1	44,663	106.0380	46,201	43,570	44,357		(80)			4.000	3.637	MON	145	1,743	12/18/2009	12/25/2024
31417A-VT-3	FNMA PASS-THRU LNG 30 YEAR				1	310,684	99.5040	293,504	294,968	310,833		149			3.500	2.171	MON	860	6,022	05/23/2013	01/01/2042
31371K-5U-1	FNMA POOL 254759				1	25,348	106.4230	27,846	26,165	25,784		69			4.500	5.211	MON	98	1,177	04/11/2007	06/25/2018
31371M-EP-8	FNMA POOL 255842				1	49,477	108.5510	53,977	49,725	49,489		2			5.000	5.135	MON	207	2,486	02/04/2008	09/25/2035
31371M-UK-1	FNMA POOL 256286				1	4,258	107.7660	4,676	4,339	4,265		1			6.000	6.364	MON	22	260	07/07/2008	06/25/2036
31371M-4P-9	FNMA POOL 256530				1	19,042	106.8130	20,864	19,533	19,099		9			5.500	5.900	MON	90	1,074	05/23/2007	12/01/2036
31371N-CJ-2	FNMA POOL 256673				1	25,836	109.8570	28,259	25,724	25,812		(5)			5.500	5.541	MON	118	1,414	05/15/2008	04/25/2037
31371N-CY-9	FNMA POOL 256687				1	23,314	106.7670	25,263	23,662	23,350		6			5.500	5.771	MON	108	1,301	04/05/2007	04/01/2037
31371N-QN-8	FNMA POOL 257061				1	21,542	107.9260	23,362	21,647	21,554		2			5.000	5.143	MON	90	1,078	02/20/2008	01/25/2023
31402C-VZ-2	FNMA POOL 725232				1	17,892	108.7710	19,951	18,342	17,986		12			5.000	5.335	MON	76	917	03/28/2005	03/01/2034
31402D-MP-2	FNMA POOL 725866				1	20,710	106.2260	22,648	21,321	20,846		17			4.500	4.842	MON	80	959	10/20/2004	09/25/2034
31403C-6L-0	FNMA POOL 745275				1	46,509	108.5310	50,573	46,598	46,500		(2)			5.000	5.100	MON	194	2,329	01/25/2008	02/25/2036
31403J-SA-5	FNMA POOL 750313				1	12,751	110.7000	13,924	12,578	12,701		(6)			5.500	5.448	MON	58	692	12/29/2004	11/25/2033
31403K-G9-8	FNMA POOL 750924				1	13,128	105.9790	14,325	13,517	13,362		25			4.000	4.503	MON	45	541	12/09/2003	10/01/2018
31407H-KS-4	FNMA POOL 831105				1	44,969	109.9420	48,709	44,304	44,835		(25)			5.500	5.449	MON	203	2,437	01/31/2008	11/25/2035
31409G-N6-9	FNMA POOL 870813				1	14,087	109.7660	15,711	14,313	14,110		4			5.500	5.785	MON	66	787	03/06/2008	10/25/2036
31409X-NT-2	FNMA POOL 881602				1	57,165	113.6130	63,912	56,254	56,632		(19)			6.500	6.550	MON	305	3,606	05/29/2007	02/25/2036
31410E-5V-6	FNMA POOL 887460				1	20,442	111.1050	22,138	19,925	20,371		(15)			6.500	6.327	MON	108	1,295	06/26/2008	09/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31410G-AF-0	FNMA POOL 888406				1	31,816	108.5730	36,233	33,372	32,065		43			5.000	5.575	MON	139	1,669	05/31/2007	08/25/2036
31410G-PR-8	FNMA POOL 888832				1	56,475	112.2650	61,884	55,123	56,284		(33)			6.500	6.335	MON	299	3,582	11/08/2007	11/25/2037
31411L-K4-2	FNMA POOL 911215				1	12,866	113.1250	14,182	12,537	12,817		(9)			7.000	6.827	MON	73	878	06/12/2007	05/25/2037
31416R-HJ-5	FNMA POOL AA7432				1	114,014	106.2660	121,443	114,282	114,006		(2)			4.500	4.588	MON	429	5,143	05/28/2009	06/25/2039
31294N-S2-6	FREDDIE MAC				1	279,530	99.2100	265,220	267,333	278,689		(788)			2.500	1.875	MON	557	6,683	12/04/2012	11/15/2027
3132GG-CG-8	FREDDIE MAC				1	195,214	103.0280	193,534	187,847	194,757		(199)			4.000	3.738	MON	626	7,514	08/31/2011	08/15/2041
3128MM-KR-3	FREDDIE MAC 18303				1	44,732	107.2480	47,084	43,902	44,469		(61)			4.500	4.254	MON	165	1,972	06/24/2009	03/15/2024
31393H-LN-0	FREDDIE MAC 2562 PG				1	28,928	106.1800	31,243	29,425	29,207		37			5.000	5.408	MON	123	1,471	07/07/2008	01/15/2018
3137A9-YB-6	FREDDIE MAC 3838 AE				1	90,261	102.8080	91,199	88,708	89,689		(199)			2.500	1.975	MON	185	2,218	04/20/2011	11/15/2018
3137AT-6B-3	FREDDIE MAC 4098 HA				1	272,883	95.9790	258,676	269,514	272,400		(357)			2.000	1.799	MON	449	5,390	08/23/2012	07/15/2042
3137AU-L2-3	FREDDIE MAC 4102 CH				1	282,809	97.3860	269,274	276,502	281,654		(861)			2.000	1.614	MON	461	5,530	09/20/2012	11/15/2040
3137GA-HR-1	FREDDIE MAC FHR 3743 PA				1	177,987	101.4460	175,916	173,408	177,160		(382)			2.500	1.962	MON	361	4,335	01/27/2012	12/15/2039
3137AT-GC-0	FREDDIE MAC FHR 4091TH				1	280,542	96.3610	263,257	273,200	279,527		(939)			2.000	1.557	MON	455	5,464	12/03/2012	05/15/2041
3137AS-VD-3	FREDDIE MAC FHR 4094 KA				1	233,593	94.0090	217,525	231,388	233,556		(41)			1.750	1.647	MON	337	4,049	10/23/2012	08/15/2041
3137AU-HY-8	FREDDIE MAC FHR 4109 CY				1	291,281	83.0040	249,011	300,000	291,746		441			2.500	2.759	MON	625	7,500	12/12/2012	09/15/2032
3137AY-YA-3	FREDDIE MAC FHR 4170 PE				1	242,308	96.2420	227,863	236,759	241,919		(389)			2.250	1.893	MON	444	4,439	02/22/2013	01/15/2033
3622A2-BN-1	GNMA PASS-THRU X PLATINUM 15YR				1	202,003	104.2520	199,644	191,501	201,976		(27)			3.500	1.950	MON	559	1,117	10/10/2013	07/15/2027
62888V-AB-4	NGN 2010-R1 2A				1FE	65,159	100.8210	65,481	64,948	65,093		(21)			1.840	1.788	MON	100	1,195	10/21/2010	10/04/2020
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						5,666,125	XXX	5,555,973	5,605,911	5,659,714		(4,620)			XXX	XXX	XXX	14,315	160,231	XXX	XXX
30254Q-AA-0	FDIC 2013 R1 A				1	147,000	97.1300	142,948	147,172	147,019		20			1.150	1.193	MON	141	1,273	03/20/2013	03/25/2033
3136AB-PT-4	FNMA REMIC TRUST 2013-M1				1	294,105	100.3100	296,500	295,583	294,366		261			1.074	1.376	MON	264	1,715	06/20/2013	11/25/2016
3136AE-GM-3	FNMA REMIC TRUST 2013-M7				1	303,000	99.2670	297,800	300,000	302,551		(449)			1.233	0.989	MON	308	2,159	05/16/2013	03/25/2018
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						744,105	XXX	737,248	742,755	743,937		(168)			XXX	XXX	XXX	714	5,146	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						9,168,945	XXX	9,115,110	8,903,666	9,100,480		(23,357)			XXX	XXX	XXX	50,877	286,343	XXX	XXX
25243Y-AT-6	DIAGEO CAPITAL PLC		R		1FE	248,575	96.4090	241,023	250,000	248,765		190			1.125	1.246	AO	484	1,406	04/24/2013	04/29/2018
L4370R-AJ-0	GLENCORE FINANCE EUROPE		R		2FE	119,250	112.0000	112,000	100,000	110,585		(8,665)			5.000	(5.136)	JD	2,514	2,500	03/20/2013	12/31/2014
404280-AK-5	HSBC HOLDINGS PLC		R		1FE	49,892	111.1450	55,572	50,000	49,916		9			5.100	5.194	AO	609	2,550	03/29/2011	04/05/2021
716473-AC-7	PETROFAC LTD		R		2FE	24,907	100.7160	25,179	25,000	24,911		4			3.400	3.512	AO	191		10/03/2013	10/10/2018
822582-AS-1	SHELL INTERNATIONAL FIN		R		1FE	250,375	91.5670	228,917	250,000	250,329		(34)			2.375	2.372	FA	2,144	5,938	08/22/2012	08/21/2022
N8T23V-AC-5	SIEMENS FINANCIERINGSMAT		R		1FE	257,350	116.1250	290,313	250,000	255,899		(1,451)			1.050	0.394	FA	984	2,625	02/07/2013	08/16/2017
859737-AB-4	STERLITE INDUSTIRES LTD		F		2	154,264	99.0630	178,313	180,000	172,319		8,473			4.000	9.669	AO	1,220	7,200	09/29/2011	10/30/2014
94707V-AC-4	WEATHERFORD BERMUDA		R	1	2FE	132,198	100.6300	125,788	125,000	131,521		(677)			4.500	3.778	AO	1,188	5,625	01/07/2013	04/15/2022
00287Y-AL-3	ABBVIE INC				2FE	49,678	93.4660	46,733	50,000	49,711		28			2.900	2.997	MN	222	1,442	11/05/2012	11/06/2022
009158-AQ-9	AIR PRODUCTS & CHEMICALS				1FE	99,471	102.2460	102,246	100,000	99,720		104			2.000	2.123	FA	828	2,000	07/28/2011	08/02/2016
013817-AT-8	ALCOA INC				3FE	157,860	165.6250	182,188	110,000	115,623		(31,460)			5.250	(17.766)	MS	1,700	5,775	03/04/2013	03/15/2014
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC				3FE	189,727	103.3750	160,231	155,000	160,045	(357)	(13,320)			4.250	(3.929)	JD	549	6,588	03/04/2013	06/01/2014
02261W-AB-5	ALZA CORP	@			1FE	154,456	125.8750	226,575	180,000	166,730		1,927			0.000	1.174	N/A			02/22/2011	07/28/2020
025537-AG-6	AMERICAN ELECTRIC POWER			1	2FE	124,751	92.4800	115,600	125,000	124,775		22			2.950	2.995	JD	164	3,810	11/28/2012	12/15/2022
031162-BF-6	AMGEN INC				2FE	99,768	103.1030	103,103	100,000	99,882		46			2.300	2.364	JD	102	2,300	06/27/2011	06/15/2016
037833-AJ-9	APPLE INC				1FE	249,078	96.6950	241,737	250,000	249,198		120			1.000	1.079	MN	403	1,250	04/30/2013	05/03/2018
00206R-AW-2	AT & T INC				1FE	99,818	104.2750	104,275	100,000	99,911		36			2.950	3.011	MN	377	2,950	04/26/2011	05/15/2016
00206R-BN-1	AT & T INC			1	1FE	94,926	90.2260	85,715	95,000	94,933		7			2.625	2.651	JD	208	2,424	12/06/2012	12/01/2022
06406H-BL-2	BANK OF NEW YORK MELLON				1FE	49,984	101.4480	50,724	50,000	49,999		3			4.300	4.354	MN	275	2,150	05/05/2009	05/15/2014
07385T-AJ-5	BEAR STEARNS CO INC				1FE	218,282	104.4520	208,904	200,000	203,683		(4,083)			5.700	3.570	MN	1,457	11,400	04/01/2010	11/15/2014
097023-BE-4	BOEING CO				1FE	98,899	95.8900	95,890	100,000	99,041		142			0.950	1.179	MN	121	507	04/30/2013	05/15/2018
10112R-AU-8	BOSTON PROPERTIES LP			1	2FE	101,127	97.7050	97,705	100,000	100,984		(92)			3.850	3.753	FA	1,604	3,850	06/01/2012	02/01/2023
12189T-AZ-7	BURLINGTON NORTH				2FE	49,957	113.8500	56,925	50,000	49,961		1			6.150	6.251	MN	513	3,075	04/10/2007	05/01/2037
121897-WQ-1	BURLINGTON NORTH INC				2FE	34,347	129.8500	32,462	25,000	30,589		(535)			8.750	5.403	FA	766	2,188	07/06/2005	02/25/2022
133131-AT-9	CAMDEN PROPERTY TRUST				2FE	49,473	90.3640	45,182	50,000	49,522		46			2.950	3.097	JD	66	1,508	12/04/2012	12/15/2022
14912L-4F-5	CATERPILLAR FINANCIAL SE				1FE	59,927	100.7010	60,421	60,000	59,998		16			6.125	6.248	FA	1,368	3,675	02/05/2009	02/17/2014
14912L-2Y-6	CATERPILLAR FINL SERVC				1FE	97,564	109.5720	109,572	100,000	99,267		303			5.500	5.945	MS	1,619	5,500	06/07/2007	03/15/2016
124857-AG-8	CBS CORP			1	2FE	49,548	95.4410	47,720	50,000	49,620		40			3.375	3.513	MS	563	1,688	02/24/2012	03/01/2022
222372-AJ-3	COUNTRYWIDE FINANCIAL				2FE	22,625	110.3500	27,587	25,000	22,625					6.250	0.000	MN	200	1,563	05/11/2007	05/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
224044-BH-9	COX COMMUNICATIN INC				2FE	48,930	107.3380	53,669	50,000	49,731		142			5.500	5.912	AO	688	2,750	05/22/2007	10/01/2015
126650-BH-2	CVS CAREMARK CORP				2FE	26,127	113.4110	27,219	24,000	25,110		(296)			5.750	4.327	JD	115	1,380	05/13/2010	06/01/2017
24422E-SE-0	DEERE JOHN CAP CORP MTNS BE				1FE	140,000	100.1100	140,154	140,000	140,000					0.536	0.537	JAJO	166		10/08/2013	10/11/2016
25746U-AT-6	DOMINION RESOURCES INC				2FE	33,055	191.7500	57,525	30,000	32,283		(217)			2.125	1.323	JD	28	875	11/29/2010	12/15/2023
260543-CH-4	DOW CHEMICAL CO			1	2FE	83,526	93.2640	79,274	85,000	83,673		127			3.000	3.229	MN	326	2,557	11/06/2012	11/15/2022
268648-AP-7	E M C CORP MASS				1FE	199,886	98.8640	197,728	200,000	199,899		13			1.875	1.896	JD	313	1,823	06/03/2013	06/01/2018
278062-AC-8	EATON CORP				2FE	119,597	93.2860	111,943	120,000	119,637		36			2.750	2.808	MN	541	3,135	11/14/2012	11/02/2022
30161M-AH-6	EXELON GENERATION CO LLC			1	2FE	49,947	99.9610	49,981	50,000	49,962		5			4.000	4.053	AO	500	2,000	09/27/2010	10/01/2020
31677Q-AZ-2	FIFTH THIRD BK CIN OHIO MTN BE			1	1FE	250,000	100.2640	250,661	250,000	250,000					0.748	0.750	FMAN	213		11/18/2013	11/18/2016
36962G-P6-5	GENERAL ELECTRIC CAP				1FE	145,775	105.0410	157,562	150,000	149,247		604			4.875	5.392	MS	2,377	7,313	05/15/2007	03/04/2015
373334-GE-5	GEORGIA POWER COMPANY				1FE	99,784	112.7180	112,718	100,000	99,912		23			5.700	5.811	JD	475	5,700	06/04/2007	06/01/2017
380956-AB-8	GOLDCORP INC				2FE	133,073	100.2500	115,288	115,000	118,273		(5,677)			2.000	(2.779)	FA	958	2,150	02/14/2013	08/01/2014
391164-AE-0	GREAT PLAINS ENERGY INC				2FE	80,340	105.3640	79,023	75,000	80,238		(102)			4.850	3.798	JD	303	1,819	10/31/2013	06/01/2021
42217K-AR-7	HEALTH CARE REIT INC			1	2FE	169,130	111.4380	167,156	150,000	167,874		(1,255)			3.000	(8.971)	JD	375		12/18/2013	12/01/2029
437076-AS-1	HOME DEPOT INC				1FE	43,658	115.3900	57,695	50,000	44,208		102			5.875	7.005	JD	122	2,938	07/11/2007	12/16/2036
44107T-AG-1	HOST HOTELS & RESORTS LP				3FE	117,810	151.3750	136,238	90,000	116,945		(865)			2.500	0.524	JAJO	475	1,125	06/24/2013	10/15/2029
446150-AH-7	HUNTINGTON BANCSHARES INC				2FE	100,284	100.0590	100,059	100,000	100,263		(21)			2.600	2.555	FA	1,076		08/09/2013	08/02/2018
459200-HC-8	IBM CORPORATION				1FE	139,380	99.7400	139,636	140,000	139,612		122			1.250	1.346	FA	705	1,750	02/01/2012	02/06/2017
458140-AM-2	INTEL CORP				1FE	84,637	92.1810	78,354	85,000	84,671		32			2.700	2.768	JD	102	2,321	12/04/2012	12/15/2022
458140-AF-7	INTEL CORPORATON				1FE	173,342	135.9380	203,906	150,000	171,638		(581)			3.250	2.502	FA	2,031	4,713	08/06/2013	08/01/2039
459902-AQ-5	INTERNATIONAL GAME TECHNOLOGY				2FE	173,662	106.0000	164,300	155,000	156,737		(5,221)			3.250	(0.106)	MN	840	5,038	02/17/2012	05/01/2014
47102X-AH-8	JANUS CAP GROUP INC				2FE	152,825	127.1250	194,501	153,000	152,849		24			0.750	0.777	JJ	612		08/02/2013	07/15/2018
472319-AG-7	JEFFERIES GROUP INC				2FE	158,849	105.8130	169,300	160,000	159,012		44			3.875	3.966	MN	1,033	6,200	03/04/2010	11/01/2029
494550-BG-0	KINDER MORGAN ENER PART				2FE	49,991	104.5970	52,298	50,000	49,996		2			3.500	3.535	MS	583	1,750	02/23/2011	03/01/2016
502413-AW-7	L-3 COMMUNICATIONS CORP			1	3FE	129,538	120.4380	144,525	120,000	129,408		(131)			3.000	2.543	FA	1,500		08/12/2013	08/01/2035
50540R-AG-7	LABORATORY CORP OF AMER	@			2FE	179,998	122.2500	189,488	155,000	177,885		(1,989)			0.000	(1.744)	N/A		364	12/19/2013	09/11/2021
559080-AE-6	MAGELLAN MIDSTREAM PARTN				2FE	125,175	118.3350	118,335	100,000	121,084		(3,512)			6.550	2.471	JJ	3,020	6,550	10/31/2012	07/15/2019
58933Y-AB-1	MERCK & CO INC				1FE	99,759	103.3000	103,300	100,000	99,900		47			2.250	2.314	JJ	1,038	2,250	12/07/2010	01/15/2016
59156R-AN-8	METLIFE INC				1FE	49,865	106.1420	53,071	50,000	49,976		16			5.000	5.098	JD	111	2,500	06/20/2005	06/15/2015
615369-AB-1	MOODY'S CORPORATION				2FE	103,409	98.4750	98,475	100,000	103,140		(269)			4.500	4.108	MS	1,500	4,638	02/05/2013	09/01/2022
637071-AJ-0	NATIONAL OILWELL			1	1FE	119,568	92.0300	110,436	120,000	119,611		38			2.600	2.658	JD	260	3,215	11/15/2012	12/01/2022
637417-AD-8	NATL RETAIL PROPERTIES			1	2FE	111,292	108.7040	108,704	100,000	109,770		(1,136)			5.500	3.984	JJ	2,536	5,500	08/21/2012	07/15/2021
651639-AJ-5	NEWMONT MINING				2FE	195,213	102.0000	183,600	180,000	193,052		(1,991)			1.625	(0.396)	JJ	1,349	1,219	10/11/2013	07/15/2017
652478-AQ-1	NEWS AMER HLDGS				2FE	30,640	125.1160	31,279	25,000	27,409		(444)			8.250	5.920	FA	808	2,063	11/30/2004	08/10/2018
66989H-AA-6	NOVARTIS CAPITAL CORP				1FE	69,928	100.3910	70,273	70,000	69,998		16			4.125	4.191	FA	1,131	2,888	02/04/2009	02/10/2014
681919-AV-8	OMNICOMM GROUP	@			2FE	35,622	131.5630	46,047	35,000	35,578		(31)			0.000	(0.088)	N/A		98	11/19/2012	07/31/2032
694308-GT-8	PACIFIC GAS & ELECTRIC			1	1FE	49,752	101.7680	50,884	50,000	49,824		23			3.500	3.591	AO	438	1,750	09/08/2010	10/01/2020
693320-AN-3	PHH CORP				3FE	76,702	106.6880	74,681	70,000	73,076		(3,626)			4.000	(2.485)	MS	933	1,400	05/06/2013	09/01/2014
693476-BM-4	PNC FUNDING CORP			1	1FE	99,950	104.3060	104,306	100,000	99,971		10			2.700	2.729	MS	765	2,700	09/15/2011	09/19/2016
69352P-AE-3	PPL CAPITAL FUNDING INC			1	2FE	100,915	94.4410	94,441	100,000	100,818		(80)			3.500	3.419	JD	292	3,957	10/11/2012	12/01/2022
74348T-AC-6	PROSPECT CAPITAL CORP				2FE	151,434	108.3130	157,053	145,000	148,611		(1,718)			6.250	4.959	JD	403	9,063	04/30/2012	12/15/2015
74432Q-BX-2	PRUDENTIAL FINL INC MTNS BOOK				2FE	70,000	100.3170	70,222	70,000	70,000					1.021	1.025	FMAN	91	187	08/12/2013	08/15/2018
693627-AZ-4	PSI ENERGY INC				1FE	102,682	111.1230	111,123	100,000	100,845		(312)			6.050	5.757	JD	269	6,050	04/18/2007	06/15/2016
75508A-AC-0	RAYONIER TRS HLDGS INC				2FE	193,753	134.0630	180,984	135,000	187,617		(6,136)			4.500	(15.074)	FA	2,295		11/20/2013	08/15/2015
756109-AN-4	REALTY INCOME CORP			1	2FE	69,567	91.5160	64,061	70,000	69,614		37			3.250	3.351	AO	480	2,307	10/02/2012	10/15/2022
828807-CN-5	SIMON PROPERTY GROUP INC			1	1FE	198,892	91.3800	182,760	200,000	198,993		96			2.750	2.833	FA	2,292	3,422	12/10/2012	02/01/2023
845467-AH-2	SOUTHWESTERN ENERGY CO				2FE	133,208	99.1310	123,914	125,000	132,500		(708)			4.100	3.287	MS	1,509	5,125	02/07/2013	03/15/2022
857477-AH-6	STATE STREET CORPORATION				1FE	149,378	104.0630	156,094	150,000	149,718		123			2.875	2.987	MS	1,366	4,313	03/02/2011	03/07/2016
858119-AP-5	STEEL DYNAMICS INC				4FE	88,511	117.6880	94,150	80,000	83,218		(5,293)			5.125	(3.530)	JD	182	4,100	04/17/2013	06/15/2014
88163V-AE-9	TEVA PHARM FIN CO LLC				1FE	202,163	106.1880	191,138	180,000	198,009		(1,540)			0.250	(0.546)	FA	188	438	09/19/2013	02/01/2026
887317-AC-9	TIME WARNER INC				2FE	50,474	112.8170	56,409	50,000	50,171		(53)			5.875	5.827	MN	375	2,938	05/11/2007	11/15/2016
907818-DG-0	UNION PACIFIC CORP			1	1FE	99,525	104.3470	104,347	100,000	99,658		41			4.000	4.097	FA	1,667	4,000	07/28/2010	02/01/2021
913017-BV-0	UNITED TECHNOLOGIES CORP				1FE	49,962	97.7780	48,889	50,000	49,967		3			3.100	3.133	JD	129	1,550	05/24/2012	06/01/2022
91159H-HD-5	US BANCORP			1	1FE	249,533	100.2100	250,526	250,000	249,682		91			1.650	1.696	MN	527	4,125	05/03/2012	05/15/2017
92344G-AW-6	VERIZON COMM INC				2FE	92,942	106.8130	106,813	100,000	98,245		949			4.900	6.087	MS	1,443	4,900	06/15/2007	09/15/2015
927804-EZ-3	VIRGINIA ELEC & POWER CO				1FE	50,307	108.8030	54,402	50,000	50,102		(46)			5.400	5.364	JJ	1,245	2,700	01/21/2009	01/15/2016
92928Q-AB-4	WEA FINANCE LLC			1	1FE	249,008	105.5350	263,838	250,000	249,228		86			4.625	4.730	MN	1,638	11,563	05/04/2011	05/10/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94973V-BA-4	WELLPOINT INC				2FE	29,899	93.3210	27,996	30,000	29,910		8			3.300	3.367	JJ	457	839	09/05/2012	01/15/2023
949746-RD-5	WELLS FARGO & CO NEW				1FE	102,901	103.8690	121,526	117,000	102,915		14			5.606	6.632	JJ	474		11/27/2013	01/15/2044
969457-BU-3	WILLIAMS COMPANIES INC			1	2FE	24,931	87.2810	21,820	25,000	24,937		6			3.700	3.768	JJ	427	532	12/13/2012	01/15/2023
983919-AF-8	XILINX INC				1FE	135,207	159.5000	183,425	115,000	127,104		(3,541)			2.625	(0.391)	JD	134	3,019	05/18/2012	06/15/2017
064149-D8-7	BANK OF NOVA SCOTIA		I		1FE	249,585	104.0950	260,237	250,000	249,807		82			2.900	2.957	MS	1,853	7,250	03/22/2011	03/29/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,482,865	XXX	10,768,354	10,094,000	10,343,179	(357)	(92,628)			XXX	XXX	XXX	72,517	270,327	XXX	XXX
05949A-5A-4	BANC OF AMERICA MTG SECS INC				2FM	90,171	99.1810	87,827	88,552	89,523	203	(22)			5.500	5.501	MON	406	4,870	06/28/2005	05/25/2035
06606W-AN-4	BANK BOSTON HOME EQUITY				1FM	61	100.1370	59	59	59					6.140	0.035	MON		4	08/14/2003	06/25/2013
17312X-AQ-7	CITICORP MORTGAGE SECURITIES INC				3FM	125,957	99.4910	126,348	126,994	126,348	(210)	(5)			6.000	6.158	MON	635	7,612	05/30/2007	05/25/2037
23242M-AD-3	COUNTRYWIDE ASSET BACKED CERT				5FM	20,205	88.0060	25,966	29,504	20,205	3,946				6.518	21.586	MON	160	1,850	06/16/2006	01/25/2029
23243N-AF-5	COUNTRYWIDE ASSET BACKED CERT				1FM	20,679	125.8400	37,928	30,140	20,845	2,279				5.804	31.955	MON	146	1,692	08/28/2006	07/25/2034
126685-CZ-7	COUNTRYWIDE HOME EQUITY				1FM	1,554	293.1800	5,581	1,904	1,554	566				5.549	86.952	MON	9	105	04/10/2007	08/25/2021
12669G-YP-0	COUNTRYWIDE HOME LOAN				1FM	31,802	75.2440	34,134	45,364	31,750	(1)				5.500	13.323	MON	208	2,502	04/01/2005	05/25/2035
1248MG-AP-9	CREDIT BASED ASSET SERVICING & SEC				1FM	49,243	47.5250	41,921	88,207	49,201	1,621				5.835	17.488	MON	429	3,044	06/20/2007	01/25/2037
12667F-RY-3	CWALT 2004-22CB				1FM	25,085	101.9590	25,680	25,187	25,085					6.000	6.170	MON	126	1,519	03/28/2006	10/25/2034
45660N-5Z-4	INDYMAC MBS INC				2FM	47,031	103.0970	47,515	46,088	46,210		(85)			5.750	5.528	MON	221	2,650	12/02/2004	12/25/2034
75970N-AM-9	RENAISSANCE ACCEP MTG CORP				1FM	100,000	81.0320	81,032	100,000	81,032	6,108				5.201	5.226	MON	433	5,201	06/03/2005	07/25/2035
759950-FX-1	RENAISSANCE HOME EQUITY LOAN				1FM	15,054	89.8980	13,533	15,054	13,533	1,011				5.565	5.410	MON	70	700	12/09/2005	02/25/2036
86359B-J2-8	STRUCTURED ASSET SECS CORP				2FM	10,235	101.8760	10,068	9,883	9,883					6.250	6.376	MON	51	618	11/03/2004	11/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						537,076	XXX	537,592	606,935	515,228	15,523	(111)			XXX	XXX	XXX	2,894	32,366	XXX	XXX
05947U-PS-1	BANC OF AMERICA COMM MTG INC				1FM	15,828	99.9420	16,503	16,513	16,556		127			4.760	5.561	MON	66	838	03/27/2006	11/10/2039
05947U-4D-7	BANC OF AMERICA COMMERICAL MTG				1FM	149,156	106.4540	159,680	150,000	149,655		86			5.353	5.554	MON	669	7,887	04/19/2007	09/10/2047
07387M-AG-4	BEAR STEARNS COMM MTG SEC				1FM	175,767	108.2410	189,422	175,000	175,015		(128)			5.626	5.684	MON	820	9,652	04/03/2007	03/11/2039
12626G-AA-1	COMM MTG TR 2013-LC13				1FM	149,022	100.1360	149,227	149,024	149,019		(3)			1.309	1.310	MON	168	488	09/20/2013	08/10/2046
33766Q-AA-5	FIRSTENERGY OHIO SPEC TR 2013				1FE	275,000	99.9570	274,881	275,000	275,000					0.679	0.680	JJ	991		06/12/2013	01/15/2019
36191Y-BB-3	GS MTG SECS TR 2011-GC5				1FM	327,188	101.8770	305,630	300,000	324,943		(2,245)			3.707	2.488	MON	927	7,414	04/10/2013	08/12/2044
60687U-AE-7	MERRILL LYNCH/COUNTRYWIDE COMMERIC				1FM	149,572	109.2280	163,843	150,000	149,678		19			6.105	6.294	MON	763	8,958	06/13/2007	06/12/2046
61749M-AV-1	MORGAN STANLEY CAP 2006-TOP23				1FM	221,063	109.9520	219,904	200,000	220,452		(611)			5.810	1.362	MON	982		12/06/2013	08/12/2041
929766-YX-5	WACHOVIA BANK COMMERICAL MTG TRUST				1FM	99,898	102.6890	102,689	100,000	99,821		(11)			4.847	4.944	MON	404	4,847	08/16/2005	10/15/2041
929766-7G-2	WACHOVIA CMBS 2005-C21				1FM	227,931	106.0050	225,993	213,191	225,230		(2,700)			5.239	(1.583)	MON	945	3,785	08/15/2013	10/17/2044
92937U-AA-6	WFRBS 2013-C13 A1				1FM	105,015	99.0580	104,028	105,017	105,015					0.778	0.782	MON	68	477	04/17/2013	05/15/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,895,439	XXX	1,911,799	1,833,744	1,890,385		(5,464)			XXX	XXX	XXX	6,803	44,345	XXX	XXX
02005A-BN-7	ALLY MASTER OWNER TRUST				1FE	254,209	100.4550	251,138	250,000	251,107		(2,962)			1.810	0.620	MON	201	4,525	12/14/2012	05/15/2016
02582J-GJ-3	AMERICAN EXPRESS CREDIT 2013-3				1FE	99,989	99.7190	99,719	100,000	99,989		1			0.980	0.988	MON	44	87	11/06/2013	05/15/2019
13975D-AC-9	CAPITAL AUTO RECV ABN 2013-3				1FE	159,981	100.4230	160,677	160,000	159,984		3			1.310	1.322	MON	64	693	08/14/2013	12/20/2017
14041N-DG-3	CAPITAL ONE CC TR 2007-1A				1FE	247,471	99.1780	247,946	250,000	247,779		308			0.217	0.512	MON	24	246	07/26/2013	11/15/2019
15200W-AA-3	CENTERPOINT ENERGY				1FE	176,918	100.0140	175,863	175,839	176,747		(170)			0.901	0.595	AO	335	1,585	03/21/2013	04/15/2018
12623C-AD-7	CNH EQUIP TR 2011-B				1FE	171,647	100.9430	171,603	170,000	171,585		(62)			1.290	0.689	MON	97	183	12/09/2013	09/15/2017
12613S-AC-6	CNH EQUIPMENT TR 2013-C				1FE	99,988	100.4220	100,422	100,000	99,990		2			1.020	1.029	MON	45	300	08/20/2013	08/15/2018
254683-AW-5	DISCOVER CARD EXE TR 2012-3-4				1FE	250,381	100.0120	250,031	250,000	250,334		(47)			0.537	0.498	MON	60	588	07/26/2013	11/15/2019
34528Q-CE-2	FORD CREDIT FLRPLN TR A 2013-1				1FE	250,303	100.1240	250,309	250,000	250,258		(45)			0.547	0.497	MON	61	476	08/27/2013	01/15/2018
36163G-AC-5	GE EQUIP TRANS LLC 2013-2				1FE	149,993	99.9540	149,931	150,000	149,993		1			0.920	0.926	MON	23	211	10/23/2013	09/25/2017
36162N-AC-1	GE EQUIPMENT TRANSPORTATION LLC				1FE	72,677	100.2190	72,531	72,372	72,515		(163)			0.990	0.607	MON	18	597	03/08/2013	11/22/2015
44890G-AD-7	HYUNDAI AUTO RECEIVEABLE TRUST				1FE	251,953	100.5820	251,455	250,000	251,153		(800)			0.950	0.536	MON	106	1,781	03/21/2013	12/15/2016
44921Q-AB-2	HYUNDAI FLOORPLAN TR 2013-1				1FE	150,000	100.1210	150,182	150,000	150,000					0.517	0.518	MON	30	462	05/14/2013	05/15/2018
54627R-AA-8	LCDA 2010-ELL A1				1FE	13,386	100.0550	13,372	13,365	13,368		(5)			1.110	1.040	FA	62	148	11/09/2010	02/01/2016
65477M-AC-2	NISSAN AUTO RECV 2013-C				1FE	224,953	99.7330	224,400	225,000	224,955		2			0.670	0.684	MON	84		12/04/2013	08/15/2018
98160L-AD-5	WORLD OMNI AUTO LEASE 2013-A				1FE	251,592	100.5390	251,347	250,000	251,464		(128)			1.100	0.800	MON	122	458	10/29/2013	12/15/2016
98158K-AC-3	WORLD OMNI AUTO REC TRUST				1FE	3,984	100.0270	3,985	3,984	3,984					1.110	1.117	MON	2	44	03/02/2011	05/15/2015
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,829,424	XXX	2,824,909	2,820,560	2,825,205		(4,067)			XXX	XXX	XXX	1,377	12,385	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						15,744,805	XXX	16,042,655	15,355,240	15,573,997	15,166	(102,270)			XXX	XXX	XXX	83,591	359,423	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						18,335,734	XXX	18,753,085	17,309,000	18,061,454	(357)	(145,696)			XXX	XXX	XXX	164,290	563,246	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						8,464,421	XXX	8,218,217	8,402,545	8,417,569	15,523	(12,658)			XXX	XXX	XXX	24,261	277,216	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						2,639,544	XXX	2,649,047	2,576,500	2,634,321		(5,632)			XXX	XXX	XXX	7,517	49,491	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,829,424	XXX	2,824,909	2,820,560	2,825,205		(4,067)			XXX	XXX	XXX	1,377	12,385	XXX	XXX
8399999 - Total Bonds						32,269,123	XXX	32,445,259	31,108,605	31,938,550	15,166	(168,053)			XXX	XXX	XXX	197,444	902,338	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation	Date Acquired
40429C-60-7	HSBC FINANCE CORP		R	1,000.000	25.00		25,000	22.900	22,900	25,000		1,590							RP2LFE	06/15/2005
00170F-20-9	AMG CAP TR II			1,130.000	50.00		67,009	63.250	71,473	67,009		727							RP3UFE	09/24/2013
G16962-20-4	BUNGE LIMITED			1,320.000			135,032	107.550	141,966	135,032		4,826							P3UFE	04/17/2013
15189T-20-6	CENTERPOINT ENERGY INC			4,040.000	100.00		177,051	53.125	214,625	177,051		6,261							RP2UFE	03/06/2013
493267-40-5	KEYCORP NEW			470.000	100.00		58,456	129.290	60,766	58,456		911							P3LFE	09/26/2013
854502-30-9	STANLEY BLACK & DECKER INC			1,540.000	100.00		177,950	124.130	191,160	177,950		6,614							RP2LFE	12/02/2013
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							640,498	XXX	702,890	640,498		20,930							XXX	XXX
8999999 - Total Preferred Stocks							640,498	XXX	702,890	640,498		20,930							XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
268648-10-2	EMC CORPORATON			2,447.249	58,049	23.720	58,049	58,049								L	12/01/2013
464287-16-8	ISHARES DJ SELECT DIVIDEND INDEX			13,055.683	931,523	71.350	931,523	809,054		28,539		184,216		184,216		L	08/15/2008
464287-20-0	ISHARES TR & S & P 500 INDEX FUND			2,629.346	488,138	185.650	488,138	385,633		8,796		111,774		111,774		L	10/03/2008
62989*-10-5	NAMICO			80.000	19,337	241.710	19,337	3,808				1,312		1,312		A	01/08/1988
921946-40-6	VANGUARD HIGH DIVIDEND YIELD ETF			16,312.397	1,016,589	62.320	1,016,589	810,176		28,530		211,082		211,082		L	08/15/2008
922908-63-7	VANGUARD LARGE CAP ETF			5,881.898	498,785	84.800	498,785	384,711		8,752		115,520		115,520		L	10/03/2008
922908-75-1	VANGUARD SMALL CAP ETF			3,462.208	380,670	109.950	380,670	253,130		10,124		100,577		100,577		L	03/20/2008
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					3,393,090	XXX	3,393,090	2,704,560		84,741		724,481		724,481		XXX	XXX
315911-88-3	FIDELITY SPARTAN EXT MKT IDX FID A			3,549.949	189,638	53.420	189,638	76,880		5,739		47,960		47,960		L	12/30/2009
315911-70-1	SPARTAN 500 INDEX FD ADV CL FUSVX			5,286.887	346,238	65.490	346,238	171,014		6,268		79,303		79,303		U	01/22/2010
922908-71-0	VANGUARD 500 INDEX FUND ADMIRAL			1,903.304	324,247	170.360	324,247	168,100		5,961		74,210		74,210		L	12/28/2009
922908-69-4	VANGUARD IND TRUST EXT MKT ADMIRAL			3,071.333	192,726	62.750	192,726	63,789		2,181		51,844		51,844		L	12/23/2009
922906-20-1	VANGUARD PRIME MONEY MARKET			30,279.400	30,279	1.000	30,279	30,279								A	12/31/2013
9299999. Subtotal - Mutual Funds					1,083,129	XXX	1,083,129	510,063		20,148		253,317		253,317		XXX	XXX
9799999 - Total Common Stocks					4,476,219	XXX	4,476,219	3,214,623		104,889		977,798		977,798		XXX	XXX
9899999 - Total Preferred and Common Stocks					5,116,717	XXX	5,179,109	3,855,121		125,819		977,798		977,798		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 346,238

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
419791-Q8-4	HAWAII ST		09/12/2013	WELLS FARGO		215,150	200,000	3,778
83710R-EF-0	SOUTH CAROLINA ST		11/26/2013	J P MORGAN		239,710	200,000	250
880558-DX-6	TENNESSEE ST SCH BD AUTH		11/07/2013	J P MORGAN		239,494	200,000	
93974D-AT-5	WASHINGTON ST FOR ISSUES DTD P		08/08/2013	J P MORGAN		233,736	200,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						928,090	800,000	4,028
041826-E6-1	ARLINGTON TEX INDPT SCH DIST		05/23/2013	WELLS BKR		100,000	100,000	
668444-AG-7	NORTHWESTERN UNIV		10/22/2013	WELLS FARGO		145,000	145,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						245,000	245,000	
3136A6-TP-9	FANNIE MAE FNR 2012-63 HB		02/06/2013	FIRST TN		239,692	235,280	131
30254Q-AA-0	FDIC 2013 R1 A		03/20/2013	JEFFERIES & CO		174,795	175,000	145
31417A-VT-3	FNMA PASS-THRU LNG 30 YEAR		05/23/2013	GX-CLARK		327,718	311,140	847
3136AB-PT-4	FNMA REMIC TRUST 2013-M1		06/20/2013	BARCLAYS		298,500	300,000	215
3136AE-GM-3	FNMA REMIC TRUST 2013-M7		05/16/2013	GOLDMAN SACHS & CO.		303,000	300,000	298
3137AY-YA-3	FREDDIE MAC FHR 4170 PE		02/22/2013	FIRST TN		255,859	250,000	422
3622A2-BN-1	GNMA PASS-THRU X PLATINUM 15YR		10/10/2013	PIERPONT		207,059	196,294	286
3199999. Subtotal - Bonds - U.S. Special Revenues						1,806,623	1,767,714	2,344
25243Y-AT-6	DIAGEO CAPITAL PLC	R	04/24/2013	BANC OF AMERICA SECURITIE		248,575	250,000	
L4370R-AJ-0	GLENCORE FINANCE EUROPE	R	03/20/2013	NOMURA		119,250	100,000	1,181
716473-AC-7	PETROFAC LTD	R	10/03/2013	BARCLAYS		24,907	25,000	
N8T23V-AC-5	SIEMENS FINANCIERINGSMAT	R	02/07/2013	J P MORGAN		257,350	250,000	1,283
94707V-AC-4	WEATHERFORD BERMUDA	R	01/07/2013	BARCLAYS		132,198	125,000	1,314
013817-AT-8	ALCOA INC		03/04/2013	NOMURA		6,837	5,000	125
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC		03/04/2013	VARIOUS		10,825	10,000	82
02582J-GJ-3	AMERICAN EXPRESS CREDIT 2013-3		11/06/2013	BARCLAYS		99,989	100,000	
037833-AJ-9	APPLE INC		04/30/2013	GOLDMAN SACHS & CO.		249,078	250,000	
097023-BE-4	BOEING CO		04/30/2013	CITIGROUP		98,899	100,000	
13975D-AC-9	CAPITAL AUTO RECV ABN 2013-3		08/14/2013	CREDIT SUISSE FIRST BOSTO		159,981	160,000	
14041N-DG-3	CAPITAL ONE CC TR 2007-1A		07/26/2013	MORGAN STANLEY		247,471	250,000	27
15200W-AA-3	CENTERPOINT ENERGY		03/21/2013	NOMURA		225,620	224,245	904
12623C-AD-7	CNH EQUIP TR 2011-B		12/09/2013	WELLS BKR		171,647	170,000	164
12613S-AC-6	CNH EQUIPMENT TR 2013-C		08/20/2013	CREDIT SUISSE FIRST BOSTO		99,988	100,000	
12626G-AA-1	COMM MTG TR 2013-LC13		09/20/2013	DEUTSCHE,MORGAN,GRENFELL		154,998	155,000	147
24422E-SE-0	DEERE JOHN CAP CORP MTNS BE		10/08/2013	BANC OF AMERICA SECURITIE		140,000	140,000	
254683-AW-5	DISCOVER CARD EXE TR 2012-3-4		07/26/2013	WELLS FARGO		250,381	250,000	62
268648-AP-7	E M C CORP MASS		06/03/2013	BANC OF AMERICA SECURITIE		199,886	200,000	
31677Q-AZ-2	FIFTH THIRD BK CIN OHIO MTN BE		11/18/2013	GOLDMAN SACHS & CO.		250,000	250,000	
33766Q-AA-5	FIRSTENERGY OHIO SPEC TR 2013		06/12/2013	CITIGROUP		275,000	275,000	
34528Q-CE-2	FORD CREDIT FLRPLN TR A 2013-1		08/27/2013	NOMURA		250,303	250,000	59
36163G-AC-5	GE EQUIP TRANS LLC 2013-2		10/23/2013	CITIGROUP		149,993	150,000	
36162N-AC-1	GE EQUIPMENT TRANSPORTATION LLC		03/08/2013	BARCLAYS		100,422	100,000	58
380956-AB-8	GOLDCORP INC		02/14/2013	UBS SECURITIES INC.		15,956	15,000	16
391164-AE-0	GREAT PLAINS ENERGY INC		10/31/2013	BANC OF AMERICA SECURITIE		80,340	75,000	1,556
36191Y-BB-3	GS MTG SECS TR 2011-GC5		04/10/2013	GOLDMAN SACHS & CO.		327,188	300,000	432
42217K-AR-7	HEALTH CARE REIT INC		12/18/2013	VARIOUS		169,130	150,000	166
44107T-AG-1	HOST HOTELS & RESORTS LP		06/24/2013	NOMURA		117,810	90,000	440
446150-AH-7	HUNTINGTON BANCSHARES INC		08/09/2013	MORGAN STANLEY		100,284	100,000	87
44890G-AD-7	HYUNDAI AUTO RECEIVEABLE TRUST		03/21/2013	NOMURA		251,953	250,000	73
44921Q-AB-2	HYUNDAI FLOORPLAN TR 2013-1		05/14/2013	BARCLAYS		150,000	150,000	
458140-AF-7	INTEL CORPORATON		08/06/2013	NOMURA		6,161	5,000	4
47102X-AH-8	JANUS CAP GROUP INC		08/02/2013	VARIOUS		152,825	153,000	5
502413-AW-7	L-3 COMMUNICATIONS CORP		08/12/2013	VARIOUS		129,538	120,000	100
50540R-AG-7	LABORATORY CORP OF AMER		12/19/2013	VARIOUS		69,059	55,000	
615369-AB-1	MOODY'S CORPORATION		02/05/2013	BANC OF AMERICA SECURITIE		103,409	100,000	2,100
61749M-AV-1	MORGAN STANLEY CAP 2006-TOP23		12/06/2013	GREEN WIC		221,063	200,000	333
651639-AJ-5	NEWMONT MINING		10/11/2013	VARIOUS		188,958	175,000	1,139
65477M-AC-2	NISSAN AUTO RECV 2013-C		12/04/2013	MERRILL LYNCH		224,953	225,000	
693320-AN-3	PHH CORP		05/06/2013	VARIOUS		76,702	70,000	216
74432Q-BX-2	PRUDENTIAL FINL INC MTNS BOOK		08/12/2013	GREEN WIC		70,000	70,000	
75508A-AC-0	RAYONIER TRS HLDGS INC		11/20/2013	VARIOUS		193,753	135,000	1,362
845467-AH-2	SOUTHWESTERN ENERGY CO		02/07/2013	SEAPORT		133,208	125,000	2,093
858119-AP-5	STEEL DYNAMICS INC		04/17/2013	VARIOUS		88,511	80,000	1,323
88163V-AE-9	TEVA PHARM FIN CO LLC		09/19/2013	NOMURA		5,192	5,000	2
929766-7G-2	WACHOVIA CMBS 2005-C21		08/15/2013	NOMURA		230,815	215,888	617
949746-RD-5	WELLS FARGO & CO NEW		11/27/2013	EXCHANGE		103,000	117,113	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92937U-AA-6	WFRBS 2013-C13 A1		04/17/2013	GREEN WIC		114,998	115,000	20
98160L-AD-5	WORLD OMNI AUTO LEASE 2013-A		10/29/2013	NOMURA		251,592	250,000	122
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,499,994	7,235,246	17,610
8399997. Total - Bonds - Part 3						10,479,706	10,047,960	23,982
8399998. Total - Bonds - Part 5						179,714	160,000	361
8399999. Total - Bonds						10,659,420	10,207,960	24,343
00170F-20-9	AMG CAP TR II		09/24/2013	CITIGROUP	1,130.000	67,009	50.00	
G16962-20-4	BUNGE LIMITED		04/17/2013	BNP SECURITIES	1,320.000	135,032		
15189T-20-6	CENTERPOINT ENERGY INC		03/06/2013	VARIOUS	4,040.000	177,051	100.00	
493267-40-5	KEYCORP NEW		09/26/2013	PIPER JAFFRAY	470.000	58,456	100.00	
854502-30-9	STANLEY BLACK & DECKER INC		12/02/2013	VARIOUS	170.000	21,020	100.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						458,568	XXX	
8999997. Total - Preferred Stocks - Part 3						458,568	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						458,568	XXX	
268648-10-2	EMC CORPORATON		12/01/2013	CONVERT TO COMMON STOCK	2,447.249	58,049		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						58,049	XXX	
922906-20-1	VANGUARD PRIME MONEY MARKET		12/31/2013	VANGUARD GROUP	38,985.310	38,985		
9299999. Subtotal - Common Stocks - Mutual Funds						38,985	XXX	
9799997. Total - Common Stocks - Part 3						97,034	XXX	
9799998. Total - Common Stocks - Part 5						189,640	XXX	
9799999. Total - Common Stocks						286,674	XXX	
9899999. Total - Preferred and Common Stocks						745,242	XXX	
9999999 - Totals						11,404,663	XXX	24,343

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38373M-F5-4	GNMA 2007-39		11/20/2013	VARIOUS		157,787	150,000	143,794	146,012		575		575		146,587		11,200	11,200	7,901	08/16/2044
38373M-LB-4	GNMA 2004-20 D		12/16/2013	PRINCIPAL RECEIPT		59,030	59,030	62,212	60,331		(1,301)		(1,301)		59,030				1,553	09/16/2037
38373M-VW-7	GNMA 2006-39C		01/16/2013	PRINCIPAL RECEIPT		3,263	3,263	3,414	3,294		(31)		(31)		3,263				15	05/16/2034
38373M-L9-9	GNMA 2007-69 C		12/16/2013	PRINCIPAL RECEIPT		56,100	56,100	56,520	56,167		(68)		(68)		56,100				1,874	10/16/2037
38373M-S4-3	GNMA 2008-28 C		12/16/2013	PRINCIPAL RECEIPT		77,579	77,579	76,803	77,166		413		413		77,579				3,318	01/16/2038
38373M-Y4-6	GNMA 2008-48D		02/16/2013	PRINCIPAL RECEIPT		58,656	58,656	56,897	57,928		728		728		58,656				277	10/16/2039
38375Q-N9-6	GNMA 2008-55 PG		12/20/2013	PRINCIPAL RECEIPT		39,179	39,179	39,150	39,110		69		69		39,179				997	07/20/2037
38373M-Z3-7	GNMA 2008-59 B		04/16/2013	PRINCIPAL RECEIPT		53,662	53,662	53,797	53,552		111		111		53,662				706	11/16/2032
38373M-4X-5	GNMA 2009-3 C		11/21/2013	JANNEY		319,875	300,000	274,875	280,742		1,520		1,520		282,262		37,613	37,613	13,574	07/16/2040
38376V-WX-1	GNMA 2010-17PK		12/16/2013	PRINCIPAL RECEIPT		92,828	92,828	97,020	95,817		(2,989)		(2,989)		92,828				1,680	01/16/2038
38378B-EF-2	GNMA 2012-28 A		12/16/2013	PRINCIPAL RECEIPT		5,715	5,715	5,772	5,764		(49)		(49)		5,715				56	12/16/2032
36290S-CK-5	GNMA 615774		12/15/2013	PRINCIPAL RECEIPT		10,663	10,663	10,548	10,597		66		66		10,663				222	09/15/2018
38373M-W4-8	GNMA GNR 2008-39 C		12/16/2013	PRINCIPAL RECEIPT		83,384	83,384	90,041	88,503		(5,119)		(5,119)		83,384				3,512	03/16/2034
36296R-3Q-8	GNMA POOL 699307		12/15/2013	PRINCIPAL RECEIPT		16,507	16,507	16,564	16,556		(49)		(49)		16,507				429	10/15/2038
36241K-AP-3	GNMA POOL 781814		12/15/2013	PRINCIPAL RECEIPT		22,791	22,791	23,076	23,029		(238)		(238)		22,791				542	10/15/2034
0599999. Subtotal - Bonds - U.S. Governments						1,057,020	1,029,358	1,010,485	1,014,571		(6,364)		(6,364)		1,008,207		48,813	48,813	36,656	XXX
09088R-RG-3	BIRMINGHAM ALA		04/01/2013	MATURITY		150,000	150,000	160,995	150,490		(490)		(490)		150,000				3,750	04/01/2013
436542-PG-3	HOLT MICH PUB SCH		05/01/2013	MATURITY		140,000	140,000	150,191	140,607		(607)		(607)		140,000				3,500	05/01/2013
567830-BN-3	MARIN CNTY CA		08/01/2013	MATURITY		150,000	150,000	149,522	149,966		34		34		150,000				6,900	08/01/2013
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						440,000	440,000	460,707	441,063		(1,063)		(1,063)		440,000				14,150	XXX
31419A-2T-3	FANNIE MAE		12/25/2013	PRINCIPAL RECEIPT		40,903	40,903	41,056	41,041		(138)		(138)		40,903				579	01/25/2026
3138LY-D5-3	FANNIE MAE A07323		12/15/2013	VARIOUS		246,414	246,551	261,595	261,477		(1,969)		(1,969)		259,508		(13,094)	(13,094)	8,525	07/25/2042
31416Y-BX-5	FANNIE MAE B2753		12/25/2013	PRINCIPAL RECEIPT		40,915	40,915	41,024	41,013		(97)		(97)		40,915				688	04/25/2026
3136A8-V6-4	FANNIE MAE FNR 2012-113 PB		12/25/2013	PRINCIPAL RECEIPT		16,300	16,300	16,647	16,641		(341)		(341)		16,300				195	10/25/2040
3136AA-MP-7	FANNIE MAE FNR 2012-139MC		12/25/2013	PRINCIPAL RECEIPT		20,732	20,732	21,192	21,189		(457)		(457)		20,732				246	11/25/2042
3136AB-LF-8	FANNIE MAE FNR 2012-148 KB		12/25/2013	PRINCIPAL RECEIPT		18,345	18,345	18,735	18,731		(386)		(386)		18,345				210	03/25/2042
3136A6-TP-9	FANNIE MAE FNR 2012-63 HB		12/25/2013	PRINCIPAL RECEIPT		21,230	21,230	21,628			(398)		(398)		21,230				198	08/25/2041
30254Q-AA-0	FDIC 2013 R1 A		12/25/2013	PRINCIPAL RECEIPT		27,828	27,828	27,795			33		33		27,828				114	03/25/2033
3128K2-C7-2	FEDERAL HOME LOAN MTG		12/15/2013	PRINCIPAL RECEIPT		7,853	7,853	7,595	7,633		220		220		7,853				174	01/15/2036
31297F-JD-6	FEDERAL HOME LOAN MTG		12/15/2013	PRINCIPAL RECEIPT		5,106	5,106	5,290	5,253		(147)		(147)		5,106				129	10/15/2034
3128H8-CC-2	FEDERAL HOME LOAN MTG CORP		12/15/2013	PRINCIPAL RECEIPT		7,883	7,883	8,068	7,951		(68)		(68)		7,883				208	10/01/2018
31401J-D9-6	FEDERAL NATIONAL MORT ASSOC		12/25/2013	PRINCIPAL RECEIPT		3,341	3,341	3,346	3,339		3		3		3,341				88	07/01/2018
31371K-4E-8	FEDERAL NATIONAL MORTG ASSOC		12/25/2013	PRINCIPAL RECEIPT		5,901	5,901	6,063	5,949		(7)		(7)		5,942		(41)	(41)	150	04/01/2018
31382N-GR-7	FEDERAL NATIONAL MORTG ASSOC		09/25/2013	VARIOUS		5,226	5,226	5,278	5,211		15		15		5,226				122	02/01/2014
31389T-EW-8	FEDERAL NATIONAL MORTG ASSOC		12/25/2013	PRINCIPAL RECEIPT		21,734	21,734	22,250	21,909		(33)		(33)		21,876		(142)	(142)	644	03/01/2017
3128GK-BL-7	FGCI POOL E82743		12/15/2013	PRINCIPAL RECEIPT		12,327	12,327	12,350	12,324		3		3		12,327				268	04/01/2016
3128M1-PU-7	FGCI POOL G12335		12/15/2013	PRINCIPAL RECEIPT		15,062	15,062	15,137	15,101		(39)		(39)		15,062				375	05/15/2021
3128MB-KT-3	FGCI POOL G12806		12/15/2013	PRINCIPAL RECEIPT		14,960	14,960	15,180	15,108		(148)		(148)		14,960				400	09/15/2022
3128KT-D8-0	FGLMC		12/15/2013	PRINCIPAL RECEIPT		10,935	10,935	11,066	11,050		(115)		(115)		10,935				372	06/01/2037
3128M4-SS-3	FGLMC POOL G02929		09/15/2013	VARIOUS		51,527	48,975	49,480	49,411		(190)		(190)		49,221		2,306	2,306	1,910	04/01/2037
3128PL-B5-0	FHLMC		12/15/2013	PRINCIPAL RECEIPT		12,906	12,906	12,650	12,716		189		189		12,906				349	12/15/2022
31394H-Y5-4	FHLMC		12/15/2013	PRINCIPAL RECEIPT		112,659	112,659	109,840	111,648		1,011		1,011		112,659				2,601	11/15/2022
31288L-SS-1	FHLMC POOL 50529		12/15/2013	PRINCIPAL RECEIPT		23,710	23,710	23,839	23,816		(106)		(106)		23,710				647	11/15/2036
31371K-5V-9	FNCI POOL 254760		12/25/2013	PRINCIPAL RECEIPT		7,419	7,419	7,178	7,282		137		137		7,419				183	06/01/2018
31400D-EE-8	FNCI POOL 684233		12/25/2013	PRINCIPAL RECEIPT		11,938	11,938	11,517	11,709		230		230		11,938				306	01/01/2018
31402R-DG-1	FNCL POOL 735503		12/25/2013	PRINCIPAL RECEIPT		18,297	18,297	18,205	18,208		89		89		18,297				559	04/01/2035
31410S-NL-7	FNCL POOL 895995		12/25/2013	PRINCIPAL RECEIPT		17,929	17,929	18,100	18,072		(143)		(143)		17,929				575	07/01/2036
31395L-6U-0	FNMA		12/15/2013	PRINCIPAL RECEIPT		74,541	74,541	74,156	74,322		219		219		74,541				1,691	06/15/2033
31419B-YG-4	FNMA 1610		07/29/2013	VARIOUS		146,835	142,721	146,913	146,669		(982)		(982)		145,687		1,148	1,148	3,318	10/25/2040
31416R-FA-6	FNMA 7360		12/25/2013	PRINCIPAL RECEIPT		34,246	34,246	34,071	34,080		166		166		34,246				726	01/25/2034
31417V-PZ-0	FNMA AC8539		12/25/2013	PRINCIPAL RECEIPT		27,058	27,058	27,737	27,597		(538)		(538)		27,058				465	12/25/2024
31417A-VT-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2013	PRINCIPAL RECEIPT		16,172	16,172	17,034			(862)		(862)		16,172				166	01/01/2042
31371K-5U-1	FNMA POOL 254759		12/25/2013	PRINCIPAL RECEIPT		15,253	15,253	14,776	14,990		263		263		15,253				341	06/25/2018
31371M-EP-8	FNMA POOL 255842		12/25/2013	PRINCIPAL RECEIPT		33,565	33,565	33,397	33,404		161		161		33,565				766	09/25/2035
31371M-UK-1	FNMA POOL 256286		12/25/2013	PRINCIPAL RECEIPT		6,004	6,004	5,891	5,899		105		105		6,004				162	06/25/2036
31371M-4P-9	FNMA POOL 256530		12/25/2013	PRINCIPAL RECEIPT		17,530	17,530	17,089	17,132		398		398		17,530				385	12/01/2036
31371N-CJ-2	FNMA POOL 256673		12/25/2013	PRINCIPAL RECEIPT		23,388	23,388	23,491	23,473		(84)		(84)		23,388				587	04/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31371N-CY-9	FNMA POOL 256687		12/25/2013	PRINCIPAL RECEIPT		21,591	21,591	21,274	21,302		290		290		21,591				466	04/01/2037
31371N-QN-8	FNMA POOL 257061		12/25/2013	PRINCIPAL RECEIPT		16,052	16,052	15,975	15,982		71		71		16,052				315	01/25/2023
31385W-Z5-1	FNMA POOL 555264		02/25/2013	PRINCIPAL RECEIPT		18,660	18,660	18,115	18,582		78		78		18,660				136	02/01/2013
31402C-VZ-2	FNMA POOL 725232		12/25/2013	PRINCIPAL RECEIPT		10,970	10,970	10,701	10,749		220		220		10,970				254	03/01/2034
31402D-MP-2	FNMA POOL 725866		12/25/2013	PRINCIPAL RECEIPT		12,936	12,936	12,565	12,638		298		298		12,936				251	09/25/2034
31403C-6L-0	FNMA POOL 745275		12/25/2013	PRINCIPAL RECEIPT		33,179	33,179	33,116	33,110		69		69		33,179				758	02/25/2036
31403J-SA-5	FNMA POOL 750313		12/25/2013	PRINCIPAL RECEIPT		5,952	5,952	6,034	6,013		(61)		(61)		5,952				118	11/25/2033
31403K-G9-8	FNMA POOL 750924		12/25/2013	PRINCIPAL RECEIPT		9,507	9,507	9,234	9,380		127		127		9,507				186	10/01/2018
31403X-ER-2	FNMA POOL 760744		12/25/2013	VARIOUS		100,000	100,000	95,719	98,336		1,524		1,524		99,860		140	140	7,539	03/25/2015
31407H-KS-4	FNMA POOL 831105		12/25/2013	PRINCIPAL RECEIPT		31,075	31,075	31,541	31,465		(390)		(390)		31,075				792	11/25/2035
31409G-N6-9	FNMA POOL 870813		12/25/2013	PRINCIPAL RECEIPT		14,838	14,838	14,604	14,623		215		215		14,838				367	10/25/2036
31409X-NT-2	FNMA POOL 881602		12/25/2013	PRINCIPAL RECEIPT		9,253	9,253	9,401	9,327		(74)		(74)		9,253				410	02/25/2036
31410E-5V-6	FNMA POOL 887460		12/25/2013	PRINCIPAL RECEIPT		28,511	28,511	29,251	29,170		(659)		(659)		28,511				980	09/25/2036
31410G-AF-0	FNMA POOL 888406		12/25/2013	PRINCIPAL RECEIPT		21,275	21,275	20,283	20,415		860		860		21,275				472	08/25/2036
31410G-PR-8	FNMA POOL 888832		12/25/2013	PRINCIPAL RECEIPT		38,500	38,500	39,445	39,334		(834)		(834)		38,500				1,270	11/25/2037
31411L-K4-2	FNMA POOL 911215		12/25/2013	PRINCIPAL RECEIPT		18,103	18,103	18,578	18,520		(417)		(417)		18,103				518	05/25/2037
31416R-HJ-5	FNMA POOL AA7432		12/25/2013	PRINCIPAL RECEIPT		43,770	43,770	43,667	43,665		105		105		43,770				918	06/25/2039
3136AB-PT-4	FNMA REMIC TRUST 2013-M1		12/25/2013	PRINCIPAL RECEIPT		4,417	4,417	4,395			22		22		4,417				18	11/25/2016
31294N-S2-6	FREDDIE MAC		12/15/2013	PRINCIPAL RECEIPT		31,877	31,877	33,332	33,325		(1,448)		(1,448)		31,877				428	11/15/2027
3132GG-CG-8	FREDDIE MAC		12/15/2013	PRINCIPAL RECEIPT		38,744	38,744	40,263	40,210		(1,466)		(1,466)		38,744				803	08/15/2041
3128MM-KR-3	FREDDIE MAC 18303		12/15/2013	PRINCIPAL RECEIPT		28,752	28,752	29,296	29,164		(412)		(412)		28,752				580	03/15/2024
31393H-LN-0	FREDDIE MAC 2562 PG		12/15/2013	PRINCIPAL RECEIPT		18,934	18,934	18,614	18,770		164		164		18,934				469	01/15/2018
31394W-XU-7	FREDDIE MAC 2785 VD		04/15/2013	PRINCIPAL RECEIPT		117,402	117,402	117,733	117,359		43		43		117,402				1,499	05/15/2015
3137A9-YB-6	FREDDIE MAC 3838 AE		12/15/2013	PRINCIPAL RECEIPT		49,428	49,428	50,293	50,085		(657)		(657)		49,428				618	11/15/2018
3137AT-6B-3	FREDDIE MAC 4098 HA		12/15/2013	PRINCIPAL RECEIPT		24,842	24,842	25,153	25,141		(299)		(299)		24,842				288	07/15/2042
3137AU-L2-3	FREDDIE MAC 4102 CH		12/15/2013	PRINCIPAL RECEIPT		20,452	20,452	20,918	20,896		(445)		(445)		20,452				244	11/15/2040
31292L-YA-7	FREDDIE MAC FG C04305		12/15/2013	VARIOUS		285,234	299,138	314,083	314,151		(1,151)		(1,151)		313,000		(27,766)	(27,766)	8,962	11/15/2042
3132GL-VB-7	FREDDIE MAC FGQ05410		07/29/2013	VARIOUS		236,077	234,905	240,484	240,336		(1,278)		(1,278)		239,058		(2,981)	(2,981)	4,740	01/15/2042
3137GA-HR-1	FREDDIE MAC FHR 3743 PA		12/15/2013	PRINCIPAL RECEIPT		36,403	36,403	37,364	37,271		(868)		(868)		36,403				465	12/15/2039
3137AT-GC-0	FREDDIE MAC FHR 4091TH		12/15/2013	PRINCIPAL RECEIPT		22,007	22,007	22,599	22,592		(585)		(585)		22,007				252	05/15/2041
3137AS-VD-3	FREDDIE MAC FHR 4094 KA		12/15/2013	PRINCIPAL RECEIPT		15,503	15,503	15,651	15,651		(148)		(148)		15,503				160	08/15/2041
3137AY-YA-3	FREDDIE MAC FHR 4170 PE		12/15/2013	PRINCIPAL RECEIPT		13,241	13,241	13,551			(310)		(310)		13,241				144	01/15/2033
3128MJ-Q3-7	FREDIE MAC FG08473		09/16/2013	VARIOUS		201,155	202,327	208,255	208,102		(1,065)		(1,065)		207,036		(5,881)	(5,881)	5,112	01/15/2042
3622A2-BN-1	GNMA PASS-THRU X PLATINUM 15YR		12/15/2013	PRINCIPAL RECEIPT		4,793	4,793	5,056			(263)		(263)		4,793				21	07/15/2027
574297-CS-4	MARYLAND ST STAD AUTH		09/15/2013	MATURITY		245,000	245,000	263,743	246,589		(1,589)		(1,589)		245,000				13,965	09/15/2013
62888V-AB-4	NGN 2010-R1 2A		12/01/2013	PRINCIPAL RECEIPT		40,846	40,846	40,978	40,950		(104)		(104)		40,846				399	10/04/2020
917572-LL-1	UTAH WTR FIN AGY REV		09/01/2013	CALLED @ 100.0000000		120,000	120,000	131,142	122,234		(2,234)		(2,234)		120,000				6,450	09/01/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						3,183,253	3,190,628	3,269,061	3,156,784		(16,678)		(16,678)		3,229,565		(46,312)	(46,312)	90,791	XXX
03938L-AK-0	ARCELORMITTAL	R	04/17/2013	VARIOUS		148,308	145,000	170,487	150,440	3,929	(2,012)		1,917		152,358		(4,050)	(4,050)	3,128	05/15/2014
88165F-AF-9	TEVA PHARMACEUT FIN BV	R	10/31/2013	NOMURA		49,626	50,000	53,968	53,832		(324)		(324)		53,509		(3,883)	(3,883)	1,800	11/10/2021
008252-AL-2	AFFILIATED MANAGERS GRP		09/20/2013	VARIOUS		215,610	150,000	167,211	154,843		(4,543)		(4,543)		150,300		65,310	65,310	5,881	08/15/2038
02666Q-B6-9	AMERICAN HONDA FINANCE		04/02/2013	MATURITY		150,000	150,000	151,719	150,129		(129)		(129)		150,000				3,469	04/02/2013
031162-AQ-3	AMGEN INC		02/01/2013	VARIOUS		33,304	30,000	30,075	30,006		(6)		(6)		30,000		3,304	3,304	56	02/01/2013
05947U-PS-1	BANC OF AMERICA COMM MTG INC		12/10/2013	PRINCIPAL RECEIPT		83,487	83,487	80,027	83,061		426		426		83,487				3,126	11/10/2039
05949A-5A-4	BANC OF AMERICA MTG SECS INC		12/25/2013	PRINCIPAL RECEIPT		23,215	23,215	23,640	23,422	53	(260)		(207)		23,215				738	05/25/2035
06606W-AN-4	BANK BOSTON HOME EQUITY		12/25/2013	PRINCIPAL RECEIPT		93	93	96	93						93				2	06/25/2013
05541T-AD-3	BGC PARTNERS INC		12/10/2013	VARIOUS		20,638	20,000	17,850	18,029		384		384		18,412		2,226	2,226	1,111	07/15/2016
055921-AB-6	BMC SOFTWARE INC		03/19/2013	J P MORGAN		74,525	75,000	75,493	75,457		(8)		(8)		75,448		(924)	(924)	1,877	02/15/2022
15200W-AA-3	CENTERPOINT ENERGY		10/15/2013	PRINCIPAL RECEIPT		48,406	48,406	48,703			(297)		(297)		48,406				328	04/15/2018
17275R-AK-8	CISCO SYSTEMS INC		11/21/2013	WELLS BKR		133,513	125,000	124,709	124,791		42		42		124,833		8,680	8,680	4,725	03/14/2017
17312X-AQ-7	CITICORP MORTGAGE SECURITIES INC		12/25/2013	PRINCIPAL RECEIPT		14,013	14,013	13,899	13,965		48		48		14,013				447	05/25/2037
12626G-AA-1	COMM MTG TR 2013-LC13		12/10/2013	PRINCIPAL RECEIPT		5,976	5,976	5,976							5,976				13	08/10/2046
20825T-AA-5	CONOCPHILLIPS		11/13/2013	JEFFERIES & CO		113,243	100,000	101,740	100,806		(170)		(170)		100,636		12,607	12,607	6,078	10/15/2016
23242M-AD-3	COUNTRYWIDE ASSET BACKED CERT		12/30/2013	PRINCIPAL RECEIPT			2,118	1,451	1,167	283			283		1,451		(1,451)	(1,451)	37	01/25/2029
23243N-AF-5	COUNTRYWIDE ASSET BACKED CERT		12/30/2013	VARIOUS		8,492	9,673	3,960	5,959	(2,081)	115		(1,967)		3,992		4,500	4,500	271	07/25/2034
126685-CZ-7	COUNTRYWIDE HOME EQUITY		12/30/2013	VARIOUS		4,063	4,263	1,836	2,214	(566)	188		(378)		1,836		2,227	2,227	116	08/25/2021
12669G-YP-0	COUNTRYWIDE HOME LOAN		12/25/2013	PRINCIPAL RECEIPT		10,909	10,909	7,648	7,635						7,635		3,274	3,274	319	05/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
1248MG-AP-9	CREDIT BASED ASSET SERVICING & SEC		12/25/2013	PRINCIPAL RECEIPT		3,892	3,892	2,173	2,099	72			72		2,171		1,721	1,721	80	01/25/2037
22541Q-J2-9	CREDIT SUISSE FIRST BOSTON		09/15/2013	PRINCIPAL RECEIPT		89,046	89,046	87,063	88,643		403		403		89,046				2,309	12/15/2036
22541Q-DJ-8	CREDIT SUISSE FIRST BOSTON MORT		03/15/2013	PRINCIPAL RECEIPT		86,446	86,446	80,020	85,868		577		577		86,446				495	05/15/2038
22541Q-SF-0	CREDIT SUISSE FIRST BOSTON MTG SEC		06/15/2013	PRINCIPAL RECEIPT		128,306	128,306	129,388	128,150		155		155		128,306				2,109	08/15/2036
12667F-RY-3	CWALT 2004-22CB		12/25/2013	PRINCIPAL RECEIPT		5,792	5,792	5,768	5,769		23		23		5,792				190	10/25/2034
235851-AF-9	DANAHER CORPORATION		01/17/2013	NOMURA		78,557	45,000	39,064	40,868		20		20		40,888		37,669	37,669	33	01/22/2021
237194-AK-1	DARDEN RESTAURANTS INC		12/19/2013	STERN		86,041	100,000	99,828	99,832		14		14		99,846		(13,805)	(13,805)	4,085	11/01/2022
268648-AM-4	EMC CORP		12/01/2013	VARIOUS		150,477	100,000	146,644	129,725		(29,725)		(29,725)		100,000		50,477	50,477	1,750	12/01/2013
33738K-AA-3	FIRST UNION NATL BK FLA SUB NTS		11/27/2013	EXCHANGE		103,000	100,000	103,000	100,787		(214)		(214)		100,573		2,427	2,427	7,914	02/15/2036
302570-BA-3	FPL GROUP CAPITAL INC		06/15/2013	MATURITY		50,000	50,000	49,996	50,000						50,000				1,338	06/15/2013
36162N-AC-1	GE EQUIPMENT TRANSPORTATION LLC		12/22/2013	PRINCIPAL RECEIPT		27,628	27,628	27,745			(117)		(117)		27,628				206	11/22/2015
380956-AB-8	GOLDCORP INC		11/13/2013	MORGAN STANLEY		50,255	50,000	56,921	52,673		(1,470)		(1,470)		51,202		(947)	(947)	1,297	08/01/2014
45660N-5Z-4	INDYMAC MBS INC		12/25/2013	PRINCIPAL RECEIPT		14,487	14,487	14,783	14,552		(65)		(65)		14,487				486	12/25/2034
47102X-AG-0	JANUS CAPITAL GROUP INC		06/25/2013	EXCHANGE		147,350	140,000	148,405	144,432		(1,386)		(1,386)		143,046		4,304	4,304	4,221	07/15/2014
24422E-QQ-5	JOHN DEERE CAP		04/03/2013	MATURITY		75,000	75,000	74,877	74,993		7		7		75,000				1,688	04/03/2013
54627R-AA-8	LCDA 2010-ELL A1		08/01/2013	PRINCIPAL RECEIPT		54,197	54,197	54,282	54,228		(31)		(31)		54,197				443	02/01/2016
530715-AR-2	LIBERTY MEDIA CORP		02/21/2013	NOMURA		80,601	80,000	58,500	58,500						58,500		22,101	22,101	1,156	03/15/2031
539830-AR-0	LOCKHEED MARTIN CORP		12/10/2013	KEYBANC		57,423	50,000	51,023	50,936		(18)		(18)		50,919		6,504	6,504	3,946	09/01/2036
594918-AE-4	MICROSOFT CORP COM		04/05/2013	CITIGROUP		144,971	145,000	150,826	146,894		(1,085)		(1,085)		145,809		(838)	(838)		06/15/2013
651639-AH-9	NEWMONT MINING CORP		10/15/2013	VARIOUS		147,168	145,000	170,138	156,531		(4,351)		(4,351)		152,179		(5,012)	(5,012)	1,823	07/15/2014
G65422-AA-8	NOBLE CORP		06/01/2013	MATURITY		50,000	50,000	50,734	50,070		(70)		(70)		50,000				1,469	06/01/2013
655356-JL-8	NORMURA ASSET SECURITIES CORP		01/15/2013	PRINCIPAL RECEIPT		17,339	17,339	18,978	17,371		(33)		(33)		17,339				104	03/15/2030
682134-AA-9	OMNICOM GROUP		06/14/2013	CONVERT TO COMMON STOCK		153,103	125,000	124,818	124,868		2		2		124,869		28,234	28,234		07/01/2038
74348T-AC-6	PROSPECT CAPITAL CORP		11/22/2013	JEFFERIES & CO		16,256	15,000	15,666	15,551		(158)		(158)		15,393		863	863	891	12/15/2015
759950-FX-1	RENAISSANCE HOME EQUITY LOAN		12/25/2013	PRINCIPAL RECEIPT		2,075	2,075	2,075	1,726	349			349		2,075				62	02/25/2036
86359B-J2-8	STRUCTURED ASSET SECS CORP		12/25/2013	PRINCIPAL RECEIPT		1,893	1,893	1,960	1,893						1,893				79	11/25/2034
92553P-AG-7	VIACOM INC		02/01/2013	WELLS FARGO		59,244	55,000	54,526	54,651		6		6		54,657		4,586	4,586	668	04/01/2017
929766-7G-2	WACHOVIA CMBS 2005-C21		12/15/2013	PRINCIPAL RECEIPT		2,698	2,698	2,884			(187)		(187)		2,698				30	10/17/2044
254687-AW-6	WALT DISNEY COMPANY		10/01/2013	CALLED @ 100.8180000		65,532	65,000	64,367	64,867		104		104		64,971		561	561	2,324	12/15/2013
949746-RD-5	WELLS FARGO & CO NEW		11/29/2013	EXCHANGE		113	113	99							99		14	14		01/15/2044
92937U-AA-6	WFRBS 2013-C13 A1		12/15/2013	PRINCIPAL RECEIPT		9,983	9,983	9,983							9,983				26	05/15/2045
98158K-AC-3	WORLD OMNI AUTO REC TRUST		12/15/2013	PRINCIPAL RECEIPT		184,718	184,718	184,712	184,716		1		1		184,718				1,042	05/15/2015
983919-AF-8	XILINX INC		07/18/2013	NOMURA		8,109	5,000	5,804	5,612		(75)		(75)		5,536		2,572	2,572	79	06/15/2017
03746A-AC-4	APACHE FINANCE CANADA	A	12/19/2013	CALLED		131,990	125,000	119,311	122,835		850		850		123,686		8,304	8,304	5,985	05/15/2015
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,421,107	3,195,766	3,286,846	3,125,490	2,038	(43,366)		(41,328)		3,179,551		241,555	241,555	81,849	XXX
8399997. Total - Bonds - Part 4						8,101,379	7,855,751	8,027,099	7,737,907	2,038	(67,471)		(65,433)		7,857,323		244,056	244,056	223,445	XXX
8399998. Total - Bonds - Part 5						212,632	160,000	179,714			(2,003)		(2,003)		177,711		34,921	34,921	1,070	XXX
8399999. Total - Bonds						8,314,011	8,015,751	8,206,813	7,737,907	2,038	(69,474)		(67,436)		8,035,033		278,978	278,978	224,515	XXX
316773-20-9	FIFTH THIRD BANCORP		07/03/2013	FULL CONVERSION	525.000	83,684	100.00	31,248	31,248						31,248		52,436	52,436	3,372	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						83,684	XXX	31,248	31,248						31,248		52,436	52,436	3,372	XXX
8999997. Total - Preferred Stocks - Part 4						83,684	XXX	31,248	31,248						31,248		52,436	52,436	3,372	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						83,684	XXX	31,248	31,248						31,248		52,436	52,436	3,372	XXX
922906-20-1	VANGUARD PRIME MONEY MARKET		10/02/2013	VANGUARD GROUP	33,701.460	33,701		33,701	24,996						33,701					
9299999. Subtotal - Common Stocks - Mutual Funds						33,701	XXX	33,701	24,996						33,701					XXX
9799997. Total - Common Stocks - Part 4						33,701	XXX	33,701	24,996						33,701					XXX
9799998. Total - Common Stocks - Part 5						191,003	XXX	189,640							189,640		1,363	1,363	180	XXX
9799999. Total - Common Stocks						224,704	XXX	223,341	24,996						223,341		1,363	1,363	180	XXX
9899999. Total - Preferred and Common Stocks						308,389	XXX	254,590	56,244						254,590		53,799	53,799	3,552	XXX
9999999 - Totals						8,622,400	XXX	8,461,402	7,794,151	2,038	(69,474)		(67,436)		8,289,623		332,777	332,777	228,067	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
09061G-AE-1	BIOMARIN PHARMACEUTICAL INC		10/08/2013	MERRILL LYNCH	11/14/2013	J P MORGAN	5,000	5,000	5,170	5,000							170	170	4	
09061G-AF-8	BIOMARIN PHARMACEUTICAL INC		10/08/2013	MERRILL LYNCH	11/14/2013	J P MORGAN	5,000	5,000	5,194	5,000							194	194	7	
741503-AQ-9	PRICELINE COM INC		06/20/2013	GOLDMAN SACHS & CO.	12/19/2013	VARIOUS	130,000	149,714	181,851	147,711		(2,003)		(2,003)			34,140	34,140	962	361
74973W-AB-3	RTI INTL METALS INC		04/12/2013	BARCLAYS	07/31/2013	BMO	20,000	20,000	20,418	20,000							418	418	98	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							160,000	179,714	212,632	177,711		(2,003)		(2,003)			34,921	34,921	1,070	361
8399998. Total - Bonds							160,000	179,714	212,632	177,711		(2,003)		(2,003)			34,921	34,921	1,070	361
8999998. Total - Preferred Stocks																				
316773-10-0	FIFTH THIRD BANCORP		07/03/2013	FULL CONVERSION	07/08/2013	VARIOUS	4,535.630	83,684	84,536	83,684							851	851		
64110D-10-4	NETAPP INC		06/01/2013	VARIOUS	07/02/2013	VARIOUS	636.390	23,954	24,234	23,954							280	280		
681919-10-6	OMNICOM GROUP INC		06/14/2013	CONVERT TO COMMON STOCK	07/02/2013	VARIOUS	446.510	28,103	28,334	28,103							231	231	179	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								135,741	137,104	135,741							1,363	1,363	179	
922906-20-1	VANGUARD PRIME MONEY MARKET		09/27/2013	VANGUARD GROUP	10/02/2013	VANGUARD GROUP	53,898.540	53,899	53,899	53,899									1	
9299999. Subtotal - Common Stocks - Mutual Funds								53,899	53,899	53,899									1	
9799998. Total - Common Stocks								189,640	191,003	189,640							1,363	1,363	180	
9899999. Total - Preferred and Common Stocks								189,640	191,003	189,640							1,363	1,363	180	
9999999 - Totals								369,354	403,635	367,350		(2,003)		(2,003)			36,284	36,284	1,250	361

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	ALLEGHENY TECHNOLOGIES INC			09/25/2013	MERRILL LYNCH	06/01/2014	25,590		(379)			25,000	25,969	89		4.250	(1.373)	JD	531	351
	INTERNATIONAL GAME TECHNOLOGY			06/13/2013	MILLER TABEK HIRSCH	05/01/2014	15,397		(672)			15,000	16,070	81		3.250	(4.524)	MN	244	64
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							40,987		(1,051)			40,000	42,038	170		XXX	XXX	XXX	775	415
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							40,987		(1,051)			40,000	42,038	170		XXX	XXX	XXX	775	415
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							40,987		(1,051)			40,000	42,038	170		XXX	XXX	XXX	775	415
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds							40,987		(1,051)			40,000	42,038	170		XXX	XXX	XXX	775	415
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
38141W-32-3	GS FSQ TREASURY OBLIGATIONS-INST			12/31/2013	FIRST FINANCIAL BANK	XXX	1,305,697						1,305,697	5		0.000	0.000		59	
38141W-29-9	GS FSQ TREASURY OBLIGATIONS-SERV			12/13/2013	FIRST FINANCIAL BANK	XXX	737,860						737,860			0.000	0.000		95	
8899999. Subtotal - Exempt Money Market Mutual Funds							2,043,556					XXX	2,043,556	5		XXX	XXX	XXX	154	
9199999 - Totals							2,084,543		(1,051)			XXX	2,085,595	175		XXX	XXX	XXX	929	415

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
First Financial Bank Celina, Ohio					59,815	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX			59,815	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX			59,815	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			59,815	XXX

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

1. January	(7,108)	4. April	185,184	7. July	57,903	10. October	94,301
2. February	115,869	5. May	196,485	8. August	85,240	11. November	81,047
3. March	(8,659)	6. June	64,629	9. September	85,914	12. December	59,815

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	RSD for P & C	633,491	698,342		
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. Subtotal	XXX	XXX	633,491	698,342		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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