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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013
OF THE CONDITION AND AFFAIRS OF THE

The National Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 20184 Employer's ID Number 34-4312510

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

Country of Domicile United States of America

Incorporated/Organized 09/14/1914 Commenced Business 01/07/1915

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 and CIO	Vincent Miles Franz VP and Chief Actuary
Theodore Joseph Wissman VP- Claims	Martha Jane Meinerding VP- Human Resources	

DIRECTORS OR TRUSTEES

William West Montgomery. - Chairman	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	Michael Stanley Kleinhenz	Philip Marion Fullenkamp
Chairman, President and CEO	Secretary and Assistant Treasurer	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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities		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	3,597,858	7.403	3,597,858		3,597,858	7.418
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,840,905	5.846	2,840,905		2,840,905	5.857
1.43 Revenue and assessment obligations	3,077,094	6.332	3,077,094		3,077,094	6.344
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	327,896	0.675	327,896		327,896	0.676
1.512 Issued or guaranteed by FNMA and FHLMC	2,735,636	5.629	2,735,636		2,735,636	5.640
1.513 All other	78,082	0.161	78,082		78,082	0.161
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	6,995,676	14.395	6,995,676		6,995,676	14.423
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	431,491	0.888	431,491		431,491	0.890
1.523 All other	2,248,360	4.626	2,248,360		2,248,360	4.635
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	14,254,749	29.332	14,254,749		14,254,749	29.389
2.2 Unaffiliated non-U.S. securities (including Canada)	1,850,080	3.807	1,850,080		1,850,080	3.814
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	3,839,687	7.901	3,839,687		3,839,687	7.916
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	616,344	1.268	616,344		616,344	1.271
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	2,568,112	5.284	2,568,112		2,568,112	5.295
3.4 Other equity securities:						
3.41 Affiliated	94,469	0.194				0.000
3.42 Unaffiliated	93,700	0.193	93,700		93,700	0.193
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	1,688,358	3.474	1,688,358		1,688,358	3.481
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)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	173,049	0.356	173,049		173,049	0.357
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,087,151	2.237	1,087,151		1,087,151	2.241
11. Other invested assets		0.000				0.000
12. Total invested assets	48,598,697	100.000	48,504,228		48,504,228	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,591,166
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)	197,269	197,269
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	100,077	
	8.2 Totals, Part 3, Column 9		100,077
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		1,688,358
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		1,688,358

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		40,777,850
2.	Cost of bonds and stocks acquired, Part 3, Column 7		13,540,061
3.	Accrual of discount		28,241
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	40,138	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,224,267	
	4.4. Part 4, Column 11	(27)	1,264,378
5.	Total gain (loss) on disposals, Part 4, Column 19		338,807
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		9,987,383
7.	Deduct amortization of premium		311,813
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)		45,650,140
11.	Deduct total nonadmitted amounts		94,469
12.	Statement value at end of current period (Line 10 minus Line 11)		45,555,671

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	2,407,218	2,233,283	2,428,058	2,342,496
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	2,407,218	2,233,283	2,428,058	2,342,496
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	3,597,858	3,647,570	3,675,639	3,190,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,840,905	2,967,357	2,909,894	2,760,000
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	10,807,167	10,773,578	10,894,229	10,555,355
	8.	United States	16,934,600	17,428,190	17,162,911	16,785,120
Industrial and Miscellaneous and	9.	Canada	299,768	312,284	299,502	300,000
Hybrid Securities (unaffiliated)	10.	Other Countries	1,550,312	1,566,711	1,542,944	1,535,000
	11.	Totals	18,784,680	19,307,185	19,005,357	18,620,120
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	38,437,828	38,928,972	38,913,177	37,467,971
PREFERRED STOCKS	14.	United States	616,344	681,231	616,344	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	616,344	681,231	616,344	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	616,344	681,231	616,344	
COMMON STOCKS	20.	United States	6,501,499	6,501,499	4,663,281	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	6,501,499	6,501,499	4,663,281	
Parent, Subsidiaries and Affiliates	24.	Totals	94,469	94,469	94,046	
	25.	Total Common Stocks	6,595,968	6,595,968	4,757,328	
	26.	Total Stocks	7,212,312	7,277,199	5,373,672	
	27.	Total Bonds and Stocks	45,650,140	46,206,171	44,286,849	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	3,731,206	621,342	833,944	769,747	5,597	5,961,836	14.2	4,503,924	12.4	5,961,836	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	3,731,206	621,342	833,944	769,747	5,597	5,961,836	14.2	4,503,924	12.4	5,961,836	
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		472,333	2,789,661	335,863		3,597,858	8.6	2,475,413	6.8	3,597,858	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		472,333	2,789,661	335,863		3,597,858	8.6	2,475,413	6.8	3,597,858	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	252,499	1,161,080	867,849	559,476		2,840,905	6.8	3,510,575	9.7	2,840,905	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	252,499	1,161,080	867,849	559,476		2,840,905	6.8	3,510,575	9.7	2,840,905	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	1,161,226	4,289,842	3,141,315	1,897,951	316,832	10,807,167	25.7	11,734,025	32.3	10,807,167	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	1,161,226	4,289,842	3,141,315	1,897,951	316,832	10,807,167	25.7	11,734,025	32.3	10,807,167	

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	2,074,531	7,631,441	2,451,749	476,239	432,356	13,066,316	31.1	8,835,593	24.3	13,066,316	
6.2 NAIC 2	783,915	1,596,935	2,258,320	246,975	78,152	4,964,296	11.8	4,528,709	12.5	4,964,296	
6.3 NAIC 3	384,653			116,945	129,408	631,006	1.5	678,465	1.9	631,006	
6.4 NAIC 4	83,231					83,231	0.2	35,327	0.1	83,231	
6.5 NAIC 5	12,747	44,019	24,052			80,818	0.2	69,703	0.2	80,818	
6.6 NAIC 6											
6.7 Totals	3,339,076	9,272,395	4,734,121	840,159	639,916	18,825,667	44.8	14,147,797	38.9	18,825,667	
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) 7,219,462	14,176,039	10,084,519	4,039,277	754,786	36,274,082	86.3	XXX	XXX	36,274,082	
9.2 NAIC 2	(d) 783,915	1,596,935	2,258,320	246,975	78,152	4,964,296	11.8	XXX	XXX	4,964,296	
9.3 NAIC 3	(d) 384,653			116,945	129,408	631,006	1.5	XXX	XXX	631,006	
9.4 NAIC 4	(d) 83,231					83,231	0.2	XXX	XXX	83,231	
9.5 NAIC 5	(d) 12,747	44,019	24,052			(c) 80,818	0.2	XXX	XXX	80,818	
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	8,484,007	15,816,993	12,366,891	4,403,197	962,346	(b) 42,033,433	100.0	XXX	XXX	42,033,433	
9.8 Line 9.7 as a % of Col. 6	20.2	37.6	29.4	10.5	2.3	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 NAIC 1	5,352,485	9,821,414	9,598,507	5,169,591	1,117,533	XXX	XXX	31,059,530	85.4	31,059,530	
10.2 NAIC 2	221,844	1,867,630	1,837,309	466,597	135,329	XXX	XXX	4,528,709	12.5	4,528,709	
10.3 NAIC 3	59,992	319,457	53,374	136,145	109,497	XXX	XXX	678,465	1.9	678,465	
10.4 NAIC 4	1,157	4,930	7,003	18,108	4,129	XXX	XXX	35,327	0.1	35,327	
10.5 NAIC 5	9,999	34,517	25,187			XXX	XXX	(c) 69,703	0.2	69,703	
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	5,645,477	12,047,948	11,521,380	5,790,441	1,366,488	XXX	XXX	(b) 36,371,734	100.0	36,371,734	
10.8 Line 10.7 as a % of Col. 8	15.5	33.1	31.7	15.9	3.8	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	7,219,462	14,176,039	10,084,519	4,039,277	754,786	36,274,082	86.3	31,059,530	85.4	36,274,082	XXX
11.2 NAIC 2	783,915	1,596,935	2,258,320	246,975	78,152	4,964,296	11.8	4,528,709	12.5	4,964,296	XXX
11.3 NAIC 3	384,653			116,945	129,408	631,006	1.5	678,465	1.9	631,006	XXX
11.4 NAIC 4	83,231					83,231	0.2	35,327	0.1	83,231	XXX
11.5 NAIC 5	12,747	44,019	24,052			80,818	0.2	69,703	0.2	80,818	XXX
11.6 NAIC 6											XXX
11.7 Totals	8,484,007	15,816,993	12,366,891	4,403,197	962,346	42,033,433	100.0	36,371,734	100.0	42,033,433	XXX
11.8 Line 11.7 as a % of Col. 6	20.2	37.6	29.4	10.5	2.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	20.2	37.6	29.4	10.5	2.3	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	3,554,618					3,554,618	8.5	1,067,279	2.9	3,554,618	
1.2 Residential Mortgage-Backed Securities	176,588	621,342	833,944	769,747	5,597	2,407,218	5.7	3,296,423	9.1	2,407,218	
1.3 Commercial Mortgage-Backed Securities								140,222	0.4		
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	3,731,206	621,342	833,944	769,747	5,597	5,961,836	14.2	4,503,924	12.4	5,961,836	
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		472,333	2,789,661	335,863		3,597,858	8.6	2,475,413	6.8	3,597,858	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		472,333	2,789,661	335,863		3,597,858	8.6	2,475,413	6.8	3,597,858	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	252,499	1,161,080	867,849	559,476		2,840,905	6.8	3,510,575	9.7	2,840,905	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	252,499	1,161,080	867,849	559,476		2,840,905	6.8	3,510,575	9.7	2,840,905	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	250,000	1,268,783	1,326,733	201,487	30,092	3,077,094	7.3	3,099,644	8.5	3,077,094	
5.2 Residential Mortgage-Backed Securities	754,717	2,321,755	1,784,966	1,696,464	286,740	6,844,644	16.3	8,230,304	22.6	6,844,644	
5.3 Commercial Mortgage-Backed Securities	156,508	699,305	29,616			885,429	2.1	404,079	1.1	885,429	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	1,161,226	4,289,842	3,141,315	1,897,951	316,832	10,807,167	25.7	11,734,027	32.3	10,807,167	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,922,495	4,993,813	4,199,722	707,788	512,594	12,336,411	29.3	10,482,916	28.8	12,336,411	
6.2 Residential Mortgage-Backed Securities	137,408	475,903	155,299	132,372	127,322	1,028,303	2.4	1,229,131	3.4	1,028,303	
6.3 Commercial Mortgage-Backed Securities	689,865	1,173,149	379,100			2,242,114	5.3	2,167,517	6.0	2,242,114	
6.4 Other Loan-Backed and Structured Securities	589,308	2,629,531				3,218,839	7.7	268,231	0.7	3,218,839	
6.5 Totals	3,339,076	9,272,395	4,734,121	840,159	639,916	18,825,667	44.8	14,147,795	38.9	18,825,667	
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	5,979,612	7,896,009	9,183,966	1,804,614	542,686	25,406,886	60.4	XXX	XXX	25,406,886	
9.2 Residential Mortgage-Backed Securities	1,068,713	3,418,999	2,774,210	2,598,583	419,660	10,280,165	24.5	XXX	XXX	10,280,165	
9.3 Commercial Mortgage-Backed Securities	846,374	1,872,454	408,715			3,127,543	7.4	XXX	XXX	3,127,543	
9.4 Other Loan-Backed and Structured Securities	589,308	2,629,531				3,218,839	7.7	XXX	XXX	3,218,839	
9.5 Totals	8,484,007	15,816,993	12,366,891	4,403,197	962,346	42,033,433	100.0	XXX	XXX	42,033,433	
9.6 Line 9.5 as a % of Col. 6	20.2	37.6	29.4	10.5	2.3	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	2,836,575	6,746,609	8,200,066	2,517,419	335,158	XXX	XXX	20,635,827	56.7	20,635,827	
10.2 Residential Mortgage-Backed Securities	1,184,032	4,077,082	3,190,392	3,273,022	1,031,330	XXX	XXX	12,755,858	35.1	12,755,858	
10.3 Commercial Mortgage-Backed Securities	1,394,291	1,186,603	130,924			XXX	XXX	2,711,818	7.5	2,711,818	
10.4 Other Loan-Backed and Structured Securities	230,578	37,653				XXX	XXX	268,231	0.7	268,231	
10.5 Totals	5,645,476	12,047,947	11,521,382	5,790,441	1,366,488	XXX	XXX	36,371,734	100.0	36,371,734	
10.6 Line 10.5 as a % of Col. 8	15.5	33.1	31.7	15.9	3.8	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	5,979,612	7,896,009	9,183,966	1,804,614	542,686	25,406,886	60.4	20,635,827	56.7	25,406,886	XXX
11.2 Residential Mortgage-Backed Securities	1,068,713	3,418,999	2,774,210	2,598,583	419,660	10,280,165	24.5	12,755,858	35.1	10,280,165	XXX
11.3 Commercial Mortgage-Backed Securities	846,374	1,872,454	408,715			3,127,543	7.4	2,711,818	7.5	3,127,543	XXX
11.4 Other Loan-Backed and Structured Securities	589,308	2,629,531				3,218,839	7.7	268,231	0.7	3,218,839	XXX
11.5 Totals	8,484,007	15,816,993	12,366,891	4,403,197	962,346	42,033,433	100.0	36,371,734	100.0	42,033,433	XXX
11.6 Line 11.5 as a % of Col. 6	20.2	37.6	29.4	10.5	2.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	20.2	37.6	29.4	10.5	2.3	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	1,067,279	1,067,279			
2. Cost of short-term investments acquired	64,005,852	64,005,852			
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	61,479,929	61,479,929			
7. Deduct amortization of premium	35,943	35,943			
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)	3,595,605	3,595,605			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	3,595,605	3,595,605			

(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 COMPLEX		CELINA	OH	12/28/1993	10/01/1999	4,352,950		1,560,065	3,496,000	77,088			(77,088)		214,476	
BUILDING ON LOT #2 AND 8 1/4 X 77.22 FT OF LOT #7		CELINA	OH	05/30/1989	12/01/2001	693,880		128,292	350,000	22,989			(22,989)		30,000	
0299999. Property occupied by the reporting entity - Administrative						5,046,829		1,688,358	3,846,000	100,077			(100,077)		244,476	
0399999. Total Property occupied by the reporting entity						5,046,829		1,688,358	3,846,000	100,077			(100,077)		244,476	
0699999 - Totals						5,046,829		1,688,358	3,846,000	100,077			(100,077)		244,476	

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				7,750
HVAC Controls Replacement Stage Two	Celina	Ohio	12/10/2013	New Idea Controls				8,315
Courtyard Improvement	Celina	Ohio	08/13/2013	Rowland Designs				1,564
Courtyard Improvement	Celina	Ohio	09/10/2013	Rowland Designs				1,084
Courtyard Improvement	Celina	Ohio	11/19/2013	Rowland Designs				36
Executive Renovation	Celina	Ohio	04/11/2013	Rowland Designs				1,895
Executive Renovation	Celina	Ohio	05/14/2013	Rowland Designs				630
Executive Renovation	Celina	Ohio	06/11/2013	Rowland Designs				1,050
Executive Renovation	Celina	Ohio	07/16/2013	Rowland Designs				1,382
Executive Renovation	Celina	Ohio	08/13/2013	Rowland Designs				454
Executive Renovation	Celina	Ohio	09/10/2013	Rowland Designs				3,015
Executive Renovation	Celina	Ohio	10/01/2013	Mussett Nicholas & Associates				7,688
Executive Renovation	Celina	Ohio	10/04/2013	Allied Environmental Services				8,571
Executive Renovation	Celina	Ohio	10/15/2013	Rowland Designs				1,954
Executive Renovation	Celina	Ohio	11/14/2013	H A Dorsten				18,224
Executive Renovation	Celina	Ohio	11/19/2013	Mussett Nicholas & Associates				563
Executive Renovation	Celina	Ohio	11/19/2013	Rowland Designs				112
Executive Renovation	Celina	Ohio	12/12/2013	Mussett Nicholas & Associates				703
Executive Renovation	Celina	Ohio	12/12/2013	Rowland Designs				339
Executive Renovation	Celina	Ohio	12/31/2013	H A Dorsten				124,741
Founders Home Flooring	Celina	Ohio	05/16/2013	The Home Place				2,036
Founders Home Flooring	Celina	Ohio	06/20/2013	The Home Place				712
Founders Home Flooring	Celina	Ohio	07/25/2013	The Home Place				2,776
Founders Home Flooring	Celina	Ohio	10/29/2013	Demanges Home Place LLC				1,673
0199999. Acquired by Purchase								197,269
0399999 - Totals								197,269

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

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE NATIONAL MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
38373M-L9-9	GNMA 2007-69 C				1	92,114	105.7820	91,332	86,340	89,915		(873)			5.196	3.330	MON	374	4,486	12/21/2011	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
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	54,650		(367)			4.500	2.903	MON	200	2,399	03/26/2010	01/16/2038
38378B-QG-7	GNMA 2012-27 D				1	350,000	88.1350	308,474	350,000	350,000					3.487	3.543	MON	1,017	12,204	02/08/2012	03/16/2045
38378B-EF-2	GNMA 2012-28 A				1	266,289	99.3520	261,943	263,652	265,581		(351)			1.801	1.513	MON	396	4,748	02/02/2012	12/16/2032
36290S-CK-5	GNMA 615774				1	56,912	105.6960	60,810	57,533	57,215		39			4.000	4.294	MON	192	2,301	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	362,469	90.4570	316,600	350,000	361,248		(1,185)			2.947	2.552	MON	860	10,315	12/20/2012	02/16/2046
38378B-WC-9	GNMA GNR 2012-78 C				1	369,523	86.5120	302,791	350,000	368,092		(1,215)			3.340	2.878	MON	974	11,690	10/26/2012	06/16/2052
38378B-XS-3	GNMA GNR 2012-89C				1	312,000	90.7710	272,313	300,000	310,546		(1,206)			2.737	2.274	MON	684	8,211	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	1,694	11/03/2008	10/15/2038
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,428,058	XXX	2,233,283	2,342,496	2,407,218		(9,492)			XXX	XXX	XXX	7,135	85,615	XXX	XXX
0599999. Total - U.S. Government Bonds						2,428,058	XXX	2,233,283	2,342,496	2,407,218		(9,492)			XXX	XXX	XXX	7,135	85,615	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	322,725	109.7090	329,127	300,000	322,097		(628)			5.000	4.042	MN	2,500	7,500	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	306,263	118.0000	295,000	250,000	294,627		(5,444)			5.000	2.376	JD	1,042	12,500	11/01/2011	06/01/2021
574192-5B-2	MARYLAND ST				1FE	233,860	107.1110	214,222	200,000	229,184		(3,750)			4.200	2.014	MS	2,800	8,400	10/01/2012	03/01/2021
57582P-AE-0	MASACHUSETTS ST				1FE	311,820	119.1870	297,968	250,000	304,286		(4,293)			5.250	2.893	MS	4,375	13,125	03/22/2012	09/01/2024
57582N-D9-3	MASSACHUSETTS ST				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	250,000	110.7190	276,798	250,000	250,000					4.434	4.483	AO	2,771	11,085	10/15/2009	10/01/2018
83710R-EF-0	SOUTH CAROLINA ST				1FE	359,565	118.6600	355,980	300,000	358,889		(676)			5.000	2.241	AO	1,250		11/26/2013	10/01/2021
880558-DX-6	TENNESSEE ST SCH BD AUTH				1FE	359,241	117.1550	351,465	300,000	358,361		(880)			5.000	2.545	MN	1,667		11/07/2013	11/01/2022
882722-VF-5	TEXAS STATE				1FE	150,000	104.6380	156,957	150,000	150,000					3.203	3.229	AO	1,201	4,805	09/23/2010	04/01/2019
917542-QR-6	UTAH STATE	SD			1FE	150,000	105.9450	158,918	150,000	150,000					4.554	4.606	JJ	3,416	6,831	09/16/2009	07/01/2024
917542-QW-5	UTAH STATE				1FE	100,000	103.3650	103,365	100,000	100,000					3.189	3.214	JJ	1,595	3,189	09/24/2010	07/01/2019
93974C-JH-4	WASHINGTON ST				1FE	239,088	115.4120	230,824	200,000	222,333		(5,301)			5.000	2.087	JJ	5,000	10,000	10/07/2010	01/01/2018
93974D-AT-5	WASHINGTON ST FOR ISSUES DTD P				1FE	116,868	116.8370	116,837	100,000	116,210		(658)			5.000	2.878	FA	1,806		08/08/2013	08/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,675,639	XXX	3,647,570	3,190,000	3,597,858		(35,954)			XXX	XXX	XXX	40,225	110,685	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,675,639	XXX	3,647,570	3,190,000	3,597,858		(35,954)			XXX	XXX	XXX	40,225	110,685	XXX	XXX
041826-E6-1	ARLINGTON TEX INDPT SCH DIST				1FE	150,000	98.9990	148,499	150,000	150,000					1.031	1.034	FA	584	211	05/23/2013	02/15/2017
05914F-MH-0	BALTIMORE CNTY MD				1FE	200,000	90.4800	180,960	200,000	200,000					2.597	2.614	FA	2,164	3,290	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	150,000	109.6070	164,411	150,000	150,000					4.448	4.497	FA	2,521	6,672	08/27/2009	08/15/2019
283734-MB-4	EL PASO TX				1FE	265,455	101.9790	254,948	250,000	252,499		(3,961)			3.610	2.001	FA	3,409	9,025	09/01/2010	08/15/2014
447025-JJ-7	HUNTSVILLE ALA				1FE	150,000	102.1030	153,155	150,000	150,000					3.386	3.415	MS	1,693	5,079	09/02/2010	09/01/2019
454624-7Z-4	INDIANA BD BK REV				1FE	200,000	99.3510	198,702	200,000	200,000					1.689	1.696	JJ	75		12/05/2013	01/15/2017
495278-B3-6	KING CNTY WASH SCH DIS NO 415				1FE	384,461	112.6160	394,156	350,000	361,478		(3,653)			5.000	3.838	JD	1,458	17,500	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
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
89837L-AA-3	PRINCETON UNIVERSITY				1FE	191,994	113.0840	180,935	160,000	186,816		(4,946)			4.950	1.567	MS	2,640	7,920	12/14/2012	03/01/2019
815626-GQ-3	SEDGWICK CNTY KANS UNIT SCH DIS	SD			1FE	211,348	114.1210	228,242	200,000	209,476		(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	407,404	119.0790	416,777	350,000	381,033		(4,147)			5.500	3.970	JD	856	19,250	11/09/2006	06/15/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,909,894	XXX	2,967,357	2,760,000	2,840,905		(17,078)			XXX	XXX	XXX	26,920	106,848	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,909,894	XXX	2,967,357	2,760,000	2,840,905		(17,078)			XXX	XXX	XXX	26,920	106,848	XXX	XXX
01030L-BX-2	ALABAMA INCENTIVES FING AUTH	SD			1FE	300,000	109.6110	328,833	300,000	300,000					4.867	4.926	MS	4,867	14,601	09/18/2009	09/01/2018
25477G-JZ-9	DIST OF COLUMBIA INCOME TAX SECURE			1	1FE	313,590	115.2690	288,173	250,000	304,751		(5,480)			5.000	2.286	JD	1,042	12,500	05/16/2012	12/01/2023
409327-DK-6	HAMPTON ROADS SANTN DIST VA WA	SD			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	120,000	105.6360	126,763	120,000	120,000					4.113	4.155	JJ	2,468	4,936	10/27/2010	07/01/2020

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
452252-AR-0	ILLINOIS ST TOLL HWY AUTH				1FE	265,303	100.0000	250,000	250,000	250,000		(3,199)			5.000	3.719	JJ	6,250	12,500	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		(2,590)			5.000	3.806	MN	2,083	12,500	04/30/2008	11/01/2017
495289-PB-0	KING CNTY WASH SUR REV			1	1FE	271,438	111.7390	279,348	250,000	257,685		(2,370)			5.000	3.942	JJ	6,250	12,500	11/07/2006	01/01/2018
57604P-5P-5	MASSACHUSETTS ST WTR RES AUTH				1FE	288,658	105.9680	264,920	250,000	285,163		(1,917)			5.192	3.897	FA	5,408	12,980	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	284,168	117.7140	294,285	250,000	275,596		(2,965)			5.000	3.461	JD	556	12,500	01/05/2011	06/15/2021
649870-LV-2	NEW YORK ST HSG FIN AGY				1FE	150,000	106.8910	160,337	150,000	150,000					4.285	4.331	MS	1,893	6,428	08/12/2009	03/15/2016
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
75902J-AJ-8	REGIONAL TRANSN AUTH ILL				1FE	147,085	113.0150	152,570	135,000	142,219		(1,155)			5.000	3.948	JJ	3,375	6,750	06/24/2009	07/01/2019
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						3,153,203	XXX	3,216,156	2,905,000	3,077,094		(22,550)			XXX	XXX	XXX	47,460	140,884	XXX	XXX
31419A-2T-3	FANNIE MAE				1	185,978	102.1290	189,229	185,284	185,862		(47)			3.000	2.982	MON	463	5,559	06/24/2011	01/25/2026
31416Y-BX-5	FANNIE MAE B2753				1	196,844	104.6720	205,495	196,322	196,756		(34)			3.500	3.515	MON	573	6,871	04/14/2011	04/25/2026
3136A8-V6-4	FANNIE MAE FNR 2012-113 PB				1	330,778	96.0050	310,956	323,896	329,847		(818)			2.000	1.608	MON	540	6,478	10/26/2012	10/25/2040
3136A9-T8-1	FANNIE MAE FNR 2012-124 PY				1	317,078	82.5240	288,833	350,000	318,401		1,309			2.500	3.216	MON	729	8,750	12/27/2012	11/25/2042
3136AA-MP-7	FANNIE MAE FNR 2012-139MC				1	331,673	99.0760	321,477	324,473	330,911		(710)			2.000	1.653	MON	541	6,489	11/20/2012	11/25/2042
3136AB-LF-8	FANNIE MAE FNR 2012-148 KB				1	331,209	98.1550	318,333	324,317	330,377		(762)			2.000	1.678	MON	541	6,486	12/14/2012	03/25/2042
3136A6-TP-9	FANNIE MAE FNR 2012-63 HB				1	261,676	99.2980	255,057	256,860	261,262		(414)			2.000	1.681	MON	428	4,281	02/06/2013	08/25/2041
3128K2-C7-2	FEDERAL HOME LOAN MTG				1	25,536	107.6550	28,424	26,402	25,684		20			5.000	5.463	MON	110	1,320	01/31/2006	01/15/2036
3128K5-WP-3	FEDERAL HOME LOAN MTG				1	21,032	111.7840	22,898	20,485	20,920		(14)			6.000	5.829	MON	102	1,229	07/06/2005	05/01/2035
31297F-JD-6	FEDERAL HOME LOAN MTG				1	38,019	111.9320	41,073	36,695	37,714		(39)			6.000	5.706	MON	183	2,202	11/16/2004	10/15/2034
31394Y-H8-0	FEDERAL HOME LOAN MTG CO				1	76,479	102.9020	79,594	77,349	77,052		80			5.000	5.314	MON	322	3,867	12/20/2004	12/15/2032
3128H8-CC-2	FEDERAL HOME LOAN MTG CORP				1	45,675	105.9200	47,271	44,629	44,930		(81)			5.000	4.692	MON	186	2,231	12/22/2003	10/01/2018
31401J-D9-6	FEDERAL NATIONAL MORT ASSOC				1	13,927	106.5250	14,814	13,907	13,890		(7)			5.000	5.005	MON	58	695	08/27/2003	07/01/2018
31371K-4E-8	FEDERAL NATIONAL MORTG ASSOC				1	21,178	106.5520	21,965	20,614	20,740		(45)			5.000	4.609	MON	86	1,031	03/31/2003	04/01/2018
31385H-3Y-6	FEDERAL NATIONAL MORTG ASSOC				1	4,796	104.6430	4,996	4,775	4,764		(3)			6.000	6.024	MON	24	286	03/13/2002	01/01/2017
31371L-AP-4	FEDERAL NATIONAL MORTGAGE				1	24,504	105.9420	25,529	24,097	24,177		(33)			4.000	3.776	MON	80	964	06/11/2003	06/25/2018
31371L-BH-1	FEDERAL NATIONAL MORTGAGE				1	30,480	105.9810	31,909	30,108	30,177		(33)			4.000	3.832	MON	100	1,204	06/25/2003	08/01/2018
31395L-6U-0	FNMA				1	69,597	101.5700	71,056	69,958	69,779		26			5.000	5.216	MON	291	3,498	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	1,993	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	398,200	99.5040	376,181	378,057	398,391		191			3.500	2.171	MON	1,103	7,719	05/23/2013	01/01/2042
31371N-CJ-2	FNMA POOL 256673				1	31,182	109.8570	34,106	31,046	31,153		(6)			5.500	5.540	MON	142	1,708	05/15/2008	04/25/2037
31371N-QN-8	FNMA POOL 257061				1	25,132	107.9260	27,256	25,254	25,146		3			5.000	5.144	MON	105	1,263	02/20/2008	01/25/2023
31402C-VZ-2	FNMA POOL 725232				1	42,099	108.7710	46,943	43,158	42,320		29			5.000	5.335	MON	180	2,158	03/28/2005	03/01/2034
31402D-MP-2	FNMA POOL 725866				1	48,323	106.2260	52,846	49,749	48,641		39			4.500	4.842	MON	187	2,239	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	2,330	01/25/2008	02/25/2036
31403J-SA-5	FNMA POOL 750313				1	25,503	110.7000	27,848	25,157	25,402		(12)			5.500	5.448	MON	115	1,384	12/29/2004	11/25/2033
31403K-G9-8	FNMA POOL 750924				1	30,436	105.9790	33,425	31,539	31,111		73			4.000	4.607	MON	105	1,262	12/01/2003	10/01/2018
31403K-VS-9	FNMA POOL 751325				1	40,654	110.6000	43,551	39,377	40,304		(40)			5.500	5.254	MON	180	2,166	03/25/2004	03/01/2034
31405J-H4-9	FNMA POOL 790551				1	31,285	110.8790	34,223	30,865	31,165		(14)			5.500	5.448	MON	141	1,698	08/25/2004	09/25/2034
31405M-L8-8	FNMA POOL 793351				1	20,551	111.4830	22,080	19,806	20,505		(3)			6.000	3.703	MON	99	1,188	08/31/2004	08/01/2034
31405S-KJ-2	FNMA POOL 797797				1	32,887	112.2470	35,881	31,966	32,803		(14)			6.000	5.405	MON	160	1,918	04/13/2005	04/25/2035
31409X-NT-2	FNMA POOL 881602				1	76,131	113.6130	85,216	75,006	75,900		(37)			6.500	6.481	MON	406	4,875	08/30/2006	02/25/2036
31410E-5V-6	FNMA POOL 887460				1	22,486	111.1050	24,352	21,918	22,408		(16)			6.500	6.326	MON	119	1,425	06/26/2008	09/25/2036
31410G-PR-8	FNMA POOL 888832				1	56,475	112.2650	61,884	55,123	56,285		(34)			6.500	6.334	MON	299	3,583	11/08/2007	11/25/2037
31416R-HJ-5	FNMA POOL AA7432				1	136,816	106.2660	145,731	137,138	136,807		(2)			4.500	4.588	MON	514	6,171	05/28/2009	06/25/2039
31294N-S2-6	FREDDIE MAC				1	372,706	99.2100	353,627	356,443	371,585		(1,051)			2.500	1.875	MON	743	8,911	12/04/2012	11/15/2027
3132GG-CG-8	FREDDIE MAC				1	234,257	103.0280	232,241	225,417	233,709		(239)			4.000	3.738	MON	751	9,017	08/31/2011	08/15/2041
3128MM-KR-3	FREDDIE MAC 18303				1	44,732	107.2480	47,084	43,902	44,469		(62)			4.500	4.252	MON	165	1,976	06/24/2009	03/15/2024
3137A9-YB-6	FREDDIE MAC 3838 AE				1	126,365	102.8080	127,679	124,192	125,564		(278)			2.500	1.975	MON	259	3,105	04/20/2011	11/15/2018
3137AT-6B-3	FREDDIE MAC 4098 HA				1	318,364	95.9790	301,789	314,434	317,801		(417)			2.000	1.799	MON	524	6,289	08/23/2012	07/15/2042
3137AU-L2-3	FREDDIE MAC 4102 CH				1	377,079	97.3860	359,032	368,669	375,539		(1,148)			2.000	1.614	MON	614	7,373	09/20/2012	11/15/2040
3137GA-HR-1	FREDDIE MAC FHR 3743 PA				1	249,806	101.4460	246,899	243,380	248,645		(536)			2.500	1.962	MON	507	6,085	01/27/2012	12/15/2039
3137AT-GC-0	FREDDIE MAC FHR 4091TH				1	374,057	96.3600	351,009	364,267	372,702		(1,253)			2.000	1.557	MON	607	7,285	12/03/2012	05/15/2041
3137AS-VD-3	FREDDIE MAC FHR 4094 KA				1	327,030	94.0090	304,535	323,943	326,978		(58)			1.750	1.647	MON	472	5,669	10/23/2012	08/15/2041

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
3137AU-HY-8	FREDDIE MAC FHR 4109 CY				1	339,828	83.0040	290,513	350,000	340,370		515			2.500	2.759	MON	729	8,750	12/12/2012	09/15/2032
3137AY-YA-3	FREDDIE MAC FHR 4170 PE				1	290,770	96.2420	273,435	284,111	290,303		(467)			2.250	1.893	MON	533	5,327	02/22/2013	01/15/2033
3622A2-BN-1	GNMA PASS-THRU X PLATINUM 15YR				1	242,404	104.2520	239,573	229,801	242,372		(32)			3.500	1.950	MON	670	1,341	10/10/2013	07/15/2027
62888V-AB-4	NGN 2010-R1 2A				1FE	78,147	100.8210	78,578	77,938	78,082		(21)			1.840	1.799	MON	120	1,434	10/21/2010	10/04/2020
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						6,855,404	XXX	6,680,282	6,766,287	6,844,644		(6,570)			XXX	XXX	XXX	16,413	182,824	XXX	XXX
30254Q-AA-0	FDIC 2013 R1 A				1	189,000	97.1300	183,791	189,221	189,025		25			1.150	1.193	MON	181	1,637	03/20/2013	03/25/2033
3136AB-PT-4	FNMA REMIC TRUST 2013-M1				1	343,123	100.3100	345,916	344,847	343,427		304			1.074	1.376	MON	309	2,000	06/20/2013	11/25/2016
3136AE-GM-3	FNMA REMIC TRUST 2013-M7				1	353,500	99.2670	347,433	350,000	352,976		(524)			1.233	0.989	MON	360	2,518	05/16/2013	03/25/2018
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						885,622	XXX	877,140	884,069	885,428		(194)			XXX	XXX	XXX	850	6,156	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						10,894,229	XXX	10,773,578	10,555,355	10,807,167		(29,314)			XXX	XXX	XXX	64,723	329,864	XXX	XXX
25243Y-AT-6	DIAGEO CAPITAL PLC		R		1FE	298,290	96.4090	289,228	300,000	298,518		228			1.125	1.246	AO	581	1,688	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
44328M-AL-8	HSBC BANK PLC		R		1FE	149,945	104.7450	157,118	150,000	149,972		11			3.100	3.132	MN	478	4,650	05/17/2011	05/24/2016
404280-AK-5	HSBC HOLDINGS PLC		R		1FE	79,826	111.1450	88,916	80,000	79,866		15			5.100	5.194	AO	975	4,080	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	300,450	91.5670	274,701	300,000	300,395		(41)			2.375	2.372	FA	2,573	7,125	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	158,663	100.6300	150,945	150,000	157,848		(815)			4.500	3.776	AO	1,425	6,750	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	109,418	102.2460	112,471	110,000	109,692		115			2.000	2.123	FA	911	2,200	07/28/2011	08/02/2016
013817-AT-8	ALCOA INC				3FE	157,945	165.6250	182,188	110,000	115,627		(31,483)			5.250	(17.780)	MS	1,700	5,775	03/04/2013	03/15/2014
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC				3FE	196,571	103.3750	165,400	160,000	165,206	(383)	(13,740)			4.250	(3.947)	JD	567	6,800	03/04/2013	06/01/2014
02261W-AB-5	ALZA CORP	@			1FE	150,504	125.8750	232,869	185,000	168,144		2,418			0.000	1.468	N/A			02/22/2011	07/28/2020
025537-AG-6	AMERICAN ELECTRIC POWER			1	2FE	149,702	92.4800	138,720	150,000	149,730		26			2.950	2.995	JD	197	4,573	11/28/2012	12/15/2022
031162-BF-6	AMGEN INC				2FE	149,548	103.1030	154,654	150,000	149,770		90			2.300	2.379	JD	153	3,450	06/29/2011	06/15/2016
037833-AJ-9	APPLE INC				1FE	293,911	96.6950	285,249	295,000	294,054		142			1.000	1.079	MN	475	1,475	04/30/2013	05/03/2018
00206R-AW-2	AT & T INC				1FE	124,773	104.2750	130,343	125,000	124,889		45			2.950	3.011	MN	471	3,688	04/26/2011	05/15/2016
00206R-BN-1	AT & T INC			1	1FE	134,895	90.2260	121,805	135,000	134,905		9			2.625	2.651	JD	295	3,445	12/06/2012	12/01/2022
05461T-AA-5	AXIS CAPITAL				1FE	99,785	104.4850	104,485	100,000	99,975		26			5.750	5.862	JD	479	5,750	11/09/2004	12/01/2014
06406H-BL-2	BANK OF NEW YORK MELLON				1FE	99,968	101.4480	101,448	100,000	99,997		7			4.300	4.354	MN	549	4,300	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	128,569	95.8900	124,656	130,000	128,754		185			0.950	1.179	MN	158	659	04/30/2013	05/15/2018
10112R-AU-8	BOSTON PROPERTIES LP			1	2FE	151,691	97.7050	146,557	150,000	151,475		(139)			3.850	3.753	FA	2,406	5,775	06/01/2012	02/01/2023
121897-WQ-1	BURLINGTON NORTH INC				2FE	68,695	129.8500	64,925	50,000	61,178		(1,070)			8.750	5.403	FA	1,531	4,375	07/06/2005	02/25/2022
133131-AT-9	CAMDEN PROPERTY TRUST				2FE	74,209	90.3640	67,773	75,000	74,282		69			2.950	3.097	JD	98	2,262	12/04/2012	12/15/2022
14912L-4F-5	CATERPILLAR FINANCIAL SE				1FE	139,831	100.7010	140,982	140,000	139,995		38			6.125	6.248	FA	3,192	8,575	02/05/2009	02/17/2014
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
172967-AM-3	CITIGROUP INC				1FE	213,000	117.0460	234,092	200,000	208,224		(478)			6.875	6.464	JD	1,146	13,750	02/03/1999	06/01/2025
126650-BH-2	CVS CAREMARK CORP				2FE	53,342	113.4110	55,571	49,000	51,266		(603)			5.750	4.327	JD	235	2,818	05/13/2010	06/01/2017
126650-CA-6	CVS CAREMARK CORPORATION				2FE	79,970	100.1020	80,081	80,000	79,970		1			1.200	1.217	JD	69		12/02/2013	12/05/2016
24422E-SE-0	DEERE JOHN CAP CORP MTNS BE				1FE	150,000	100.1100	150,165	150,000	150,000					0.536	0.537	JAJO	178		10/08/2013	10/11/2016
25746U-AT-6	DOMINION RESOURCES INC				2FE	33,023	191.7500	57,525	30,000	32,261		(215)			2.125	1.331	JD	28	875	11/29/2010	12/15/2023
260543-CH-4	DOW CHEMICAL CO			1	2FE	98,266	93.2640	93,264	100,000	98,438		150			3.000	3.229	MN	383	3,008	11/06/2012	11/15/2022
268648-AP-7	E M C CORP MASS				1FE	249,858	98.8640	247,160	250,000	249,873		16			1.875	1.896	JD	391	2,279	06/03/2013	06/01/2018
278062-AC-8	EATON CORP				2FE	139,530	93.2860	130,600	140,000	139,577		42			2.750	2.808	MN	631	3,658	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	300,000	100.2640	300,793	300,000	300,000					0.748	0.750	FMAN	256		11/18/2013	11/18/2016
36962G-4R-2	GENERAL ELECTRIC CAP CORP				1FE	248,724	108.3790	270,947	250,000	249,084		115			4.375	4.488	MS	3,190	10,938	09/14/2010	09/16/2020
373334-JP-7	GEORGIA POWER COMPANY				1FE	74,808	108.7780	81,584	75,000	74,876		18			4.250	4.328	JD	266	3,188	12/08/2009	12/01/2019
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	107,120	105.3640	105,364	100,000	106,984		(136)			4.850	3.798	JD	404	2,425	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

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
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	100,042	100.0590	100,059	100,000	100,039		(3)			2.600	2.608	FA	1,076		08/09/2013	08/02/2018
459200-HC-8	IBM CORPORATION				1FE	149,336	99.7400	149,610	150,000	149,584		131			1.250	1.346	FA	755	1,875	02/01/2012	02/06/2017
458140-AM-2	INTEL CORP				1FE	129,445	92.1810	119,835	130,000	129,497		49			2.700	2.768	JD	156	3,549	12/04/2012	12/15/2022
458140-AF-7	INTEL CORPORATON				1FE	179,130	135.9380	210,703	155,000	177,357		(581)			3.250	2.502	FA	2,099	4,713	08/06/2013	08/01/2039
459902-AQ-5	INTERNATIONAL GAME TECHNOLOGY				2FE	173,513	106.0000	164,300	155,000	156,712		(5,143)			3.250	(0.059)	MN	840	5,038	02/06/2012	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
501044-CV-1	KROGER CO				2FE	145,000	100.2190	145,318	145,000	145,000					0.773	0.775	JAJO	25		12/16/2013	10/17/2016
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	124,661	106.1420	132,677	125,000	124,940		39			5.000	5.098	JD	278	6,250	06/20/2005	06/15/2015
595620-AD-7	MIDAMERICAN ENERGY CO				1FE	97,985	103.1260	103,126	100,000	99,803		251			4.650	4.981	AO	1,163	4,650	05/10/2005	10/01/2014
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	159,424	92.0300	147,249	160,000	159,481		51			2.600	2.658	JD	347	4,287	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	201,532	102.0000	188,700	185,000	199,207		(2,305)			1.625	(0.501)	JJ	1,386	1,219	10/11/2013	07/15/2017
652478-AQ-1	NEWS AMER HLDGS				2FE	122,558	125.1160	125,116	100,000	109,637		(1,774)			8.250	5.920	FA	3,231	8,250	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	30,634	131.5630	39,469	30,000	30,592		(32)			0.000	(0.105)	N/A		84	11/19/2012	07/31/2032
694308-GT-8	PACIFIC GAS & ELECTRIC			1	1FE	99,504	101.7680	101,768	100,000	99,648		45			3.500	3.591	AO	875	3,500	09/08/2010	10/01/2020
693320-AN-3	PHH CORP				3FE	82,000	106.6880	80,016	75,000	78,231		(3,769)			4.000	(2.362)	MS	1,000	1,500	05/06/2013	09/01/2014
693476-BM-4	PNC FUNDING CORP			1	1FE	150,242	104.3060	156,459	150,000	150,133		(48)			2.700	2.683	MS	1,148	4,050	09/15/2011	09/19/2016
69352P-AE-3	PPL CAPITAL FUNDING INC			1	2FE	149,979	94.4410	141,661	150,000	149,981		1			3.500	3.532	JD	438	5,935	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	75,000	100.3170	75,238	75,000	75,000					1.021	1.025	FMAN	98	200	08/12/2013	08/15/2018
693627-AZ-4	PSI ENERGY INC				1FE	102,041	111.1230	111,123	100,000	100,629		(232)			6.050	5.855	JD	269	6,050	10/12/2006	06/15/2016
75508A-AC-0	RAYONIER TRS HLDGS INC				2FE	200,657	134.0630	187,688	140,000	194,447		(6,210)			4.500	(15.041)	FA	2,380		12/10/2013	08/15/2015
756109-AN-4	REALTY INCOME CORP			1	2FE	99,382	91.5160	91,516	100,000	99,448		53			3.250	3.351	AO	686	3,295	10/02/2012	10/15/2022
845467-AH-2	SOUTHWESTERN ENERGY CO				2FE	159,849	99.1310	148,696	150,000	159,000		(849)			4.100	3.287	MS	1,811	6,150	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	88,533	117.6880	94,150	80,000	83,231		(5,303)			5.125	(3.561)	JD	182	4,100	04/17/2013	06/15/2014
88163V-AE-9	TEVA PHARM FIN CO LLC				1FE	197,240	106.1880	185,828	175,000	193,014		(1,553)			0.250	(0.568)	FA	182	438	12/26/2012	02/01/2026
907818-DG-0	UNION PACIFIC CORP			1	1FE	149,288	104.3470	156,521	150,000	149,488		61			4.000	4.097	FA	2,500	6,000	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
91324P-BZ-4	UNITEDHEALTH GROUP INC			1	1FE	219,652	91.5660	201,444	220,000	219,688		30			2.750	2.787	FA	2,286	4,924	10/18/2012	02/15/2023
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
942683-AF-0	WATSON PHARMACEUTICALS			1	2FE	104,123	93.2720	97,936	105,000	104,218		76			3.250	3.377	AO	853	3,403	09/27/2012	10/01/2022
92928Q-AB-4	WEA FINANCE LLC			1	1FE	149,143	105.5350	158,303	150,000	149,333		74			4.625	4.752	MN	983	6,938	05/04/2011	05/10/2021
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	205,801	103.8690	243,053	234,000	205,830		28			5.606	6.632	JJ	947		11/27/2013	01/15/2044
969457-BU-3	WILLIAMS COMPANIES INC			1	2FE	59,833	87.2810	52,368	60,000	59,848		14			3.700	3.768	JJ	1,024	1,277	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	299,502	104.0950	312,284	300,000	299,768		98			2.900	2.957	MS	2,223	8,700	03/22/2011	03/29/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						12,459,267	XXX	12,715,796	12,026,000	12,295,424	(383)	(97,136)			XXX	XXX	XXX	83,059	321,879	XXX	XXX
05949A-5A-4	BANC OF AMERICA MTG SECS INC				2FM	150,284	99.1810	146,378	147,586	149,197	330	(36)			5.500	5.502	MON	676	8,117	06/28/2005	05/25/2035
06606W-AN-4	BANK BOSTON HOME EQUITY				1FM	182	100.1420	176	176	177		1			6.140	(0.001)	MON	1	11	08/14/2003	06/25/2013
161546-HT-6	CHASE FUNDING MTG LN				1FM	4,625	100.3680	4,642	4,625	4,612		(1)			4.266	4.335	MON	16	157	02/11/2004	06/25/2015
172973-4C-0	CITICORP MORTGAGE SECURITIES INC				1FM	123,857	89.7940	116,457	129,693	125,646	7,644	108			5.500	5.940	MON	594	7,133	12/21/2005	11/25/2035
23242M-AD-3	COUNTRYWIDE ASSET BACKED CERT				5FM	80,818	88.0060	103,862	118,018	80,818	15,785				6.518	21.586	MON	641	7,399	06/16/2006	01/25/2029
23243N-AF-5	COUNTRYWIDE ASSET BACKED CERT				1FM	82,717	125.8400	151,714	120,561	82,717					5.804	32.642	MON	583	6,766	08/28/2006	07/25/2034
12669G-YP-0	COUNTRYWIDE HOME LOAN				1FM	127,207	75.2440	136,537	181,458	126,999	(4)				5.500	13.323	MON	832	10,007	04/01/2005	05/25/2035

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
12667F-RY-3	CWALT 2004-22CB				1FM	66,892	101.9590	68,481	67,165	66,894					6.000	6.170	MON	336	4,050	03/28/2006	10/25/2034
45660N-5Z-4	INDYMAC MBS INC				2FM	141,093	103.0970	142,546	138,263	138,631	(1)	(254)			5.750	5.528	MON	663	7,950	12/02/2004	12/25/2034
75970N-AM-9	RENAISSANCE ACCEP MTG CORP				1FM	200,000	81.0320	162,064	200,000	162,064	12,215				5.201	5.226	MON	867	10,402	06/03/2005	07/25/2035
759950-FX-1	RENAISSANCE HOME EQUITY LOAN				1FM	67,742	89.8980	60,899	67,742	60,899	4,551				5.565	5.410	MON	314	3,151	12/09/2005	02/25/2036
86359B-J2-8	STRUCTURED ASSET SECS CORP				2FM	30,705	101.8760	30,205	29,649	29,649					6.250	6.376	MON	154	1,853	11/03/2004	11/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,076,123	XXX	1,123,960	1,204,935	1,028,303	40,521	(182)			XXX	XXX	XXX	5,678	66,997	XXX	XXX
05947U-PS-1	BANC OF AMERICA COMM MTG INC				1FM	55,399	99.9420	57,761	57,795	57,945		446			4.760	5.561	MON	229	2,933	03/27/2006	11/10/2039
07387M-AG-4	BEAR STEARNS COMM MTG SEC				1FM	225,144	108.2410	243,542	225,000	224,777		(56)			5.626	5.742	MON	1,055	12,409	03/08/2006	03/11/2039
12626G-AA-1	COMM MTG TR 2013-LC13				1FM	177,865	100.1360	178,110	177,867	177,862		(3)			1.309	1.310	MON	200	582	09/20/2013	08/10/2046
33766Q-AA-5	FIRSTENERGY OHIO SPEC TR 2013				1FE	320,000	99.9570	319,861	320,000	320,000					0.679	0.680	JJ	1,153		06/12/2013	01/15/2019
36191Y-BB-3	GS MTG SECS TR 2011-GC5				1FM	381,719	101.8770	356,568	350,000	379,100		(2,619)			3.707	2.488	MON	1,081	8,650	04/10/2013	08/12/2044
61749M-AV-1	MORGAN STANLEY CAP 2006-TOP23				1FM	276,328	109.9520	274,880	250,000	275,565		(763)			5.810	1.362	MON	1,228		12/06/2013	08/12/2041
62888X-AB-0	NG 2010-C1 A2				1FE	99,745	103.2960	103,296	100,000	99,859		37			2.900	2.982	MON	64	2,900	11/03/2010	10/23/2020
929766-YX-5	WACHOVIA BANK COMMERICAL MTG TRUST				1FM	299,695	102.6890	308,066	300,000	299,463		(33)			4.847	4.944	MON	1,212	14,541	08/16/2005	10/15/2041
929766-7G-2	WACHOVIA CMBS 2005-C21				1FM	273,517	106.0050	271,191	255,829	270,567		(2,950)			5.239	(1.713)	MON	1,134	4,542	08/15/2013	10/17/2044
92937U-AA-6	WFRBS 2013-C13 A1				1FM	136,976	99.0580	135,689	136,979	136,976					0.778	0.782	MON	89	622	04/17/2013	05/15/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,246,388	XXX	2,248,965	2,173,469	2,242,114		(5,941)			XXX	XXX	XXX	7,445	47,179	XXX	XXX
02005A-BN-7	ALLY MASTER OWNER TRUST				1FE	305,051	100.4550	301,365	300,000	301,329		(3,555)			1.810	0.620	MON	241	5,430	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	184,978	100.4230	185,783	185,000	184,981		3			1.310	1.322	MON	74	801	08/14/2013	12/20/2017
14041N-DG-3	CAPITAL ONE CC TR 2007-1A				1FE	346,459	99.1780	347,124	350,000	346,891		432			0.217	0.512	MON	34	344	07/26/2013	11/15/2019
15200W-AA-3	CENTERPOINT ENERGY				1FE	212,301	100.0140	211,036	211,007	212,097		(205)			0.901	0.595	AO	401	1,902	03/21/2013	04/15/2018
12613S-AC-6	CNH EQUIPMENT TR 2013-C				1FE	124,986	100.4220	125,527	125,000	124,988		2			1.020	1.029	MON	57	375	08/20/2013	08/15/2018
254683-AW-5	DISCOVER CARD EXE TR 2012-3-4				1FE	350,533	100.0120	350,043	350,000	350,467		(66)			0.537	0.498	MON	83	823	07/26/2013	11/15/2019
34528Q-CE-2	FORD CREDIT FLRPLN TR A 2013-1				1FE	300,363	100.1240	300,371	300,000	300,309		(54)			0.547	0.497	MON	73	571	08/27/2013	01/15/2018
36163G-AC-5	GE EQUIP TRANS LLC 2013-2				1FE	199,990	99.9540	199,908	200,000	199,991		1			0.920	0.926	MON	31	281	10/23/2013	09/25/2017
44890G-AD-7	HYUNDAI AUTO RECEIVEABLE TRUST				1FE	302,344	100.5820	301,745	300,000	301,384		(960)			0.950	0.536	MON	127	2,138	03/21/2013	12/15/2016
44921Q-AB-2	HYUNDAI FLOORPLAN TR 2013-1				1FE	200,000	100.1210	200,243	200,000	200,000					0.517	0.518	MON	40	617	05/14/2013	05/15/2018
54627R-AA-8	LCDA 2010-ELL A1				1FE	15,748	100.0550	15,732	15,723	15,727		(5)			1.110	1.040	FA	73	175	11/09/2010	02/01/2016
65477M-AC-2	NISSAN AUTO RECV 2013-C				1FE	274,943	99.7330	274,267	275,000	274,945		2			0.670	0.684	MON	102		12/04/2013	08/15/2018
98160L-AD-5	WORLD OMNI AUTO LEASE 2013-A				1FE	301,910	100.5390	301,616	300,000	301,756		(154)			1.100	0.800	MON	147	550	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						3,223,579	XXX	3,218,464	3,215,715	3,218,839		(4,558)			XXX	XXX	XXX	1,528	14,137	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,005,357	XXX	19,307,185	18,620,120	18,784,680	40,138	(107,817)			XXX	XXX	XXX	97,710	450,193	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						22,198,002	XXX	22,546,878	20,881,000	21,811,281	(383)	(172,718)			XXX	XXX	XXX	197,664	680,296	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						10,359,585	XXX	10,037,525	10,313,718	10,280,165	40,521	(16,243)			XXX	XXX	XXX	29,226	335,437	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						3,132,010	XXX	3,126,105	3,057,538	3,127,543		(6,135)			XXX	XXX	XXX	8,295	53,334	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,223,579	XXX	3,218,464	3,215,715	3,218,839		(4,558)			XXX	XXX	XXX	1,528	14,137	XXX	XXX
8399999 - Total Bonds						38,913,177	XXX	38,928,972	37,467,971	38,437,828	40,138	(199,655)			XXX	XXX	XXX	236,713	1,083,204	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 Identi-fication	Description	Code	For-eign	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 (Amor-tization) 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 Desig-nation	Date Acquired
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			1,550.000	100.00		178,796	124.130	192,402	178,796		6,668							RP2LFE	12/02/2013
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							616,344	XXX	681,231	616,344		19,393							XXX	XXX
8999999 - Total Preferred Stocks							616,344	XXX	681,231	616,344		19,393							XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 NAIC Market Indicator (a)	18 Date Acquired
268648-10-2	EMC CORPORATON			2,447.249	58,049	23.720	58,049	58,049								L	12/01/2013
31337#-10-5	FEDERAL HOME LN BKS CINCINNATI			937.000	93,700	100.000	93,700	90,400		3,731						A	04/10/2013
464287-16-8	ISHARES DJ SELECT DIVIDEND INDEX			16,743.000	1,194,613	71.350	1,194,613	1,065,018		36,599		236,244		236,244		L	07/14/2008
921946-40-6	VANGUARD HIGH DIVIDEND YIELD ETF			21,108.000	1,315,451	62.320	1,315,451	1,064,790		36,918		273,138		273,138		L	07/14/2008
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,661,812	XXX	2,661,812	2,278,257		77,248		509,381		509,381		XXX	XXX
330999-10-3	FIRST OHIO FINANCIAL CORP			6,164.000	94,469	15.326	94,469	94,046				(4,535)		(4,535)		A	09/29/2006
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					94,469	XXX	94,469	94,046				(4,535)		(4,535)		XXX	XXX
74251T-85-9	BOND & MORTGAGE SEC R3 FUND			733.919	7,802	10.630	7,802	7,088		168		(289)		(289)		L	12/31/2013
316066-10-9	FIDELITY CAPITAL APPRECIATION FUND			3,327.787	120,399	36.180	120,399	90,442		10,974		20,867		20,867		L	12/09/2013
316390-82-2	FIDELITY SELECT SOFT WARE FUND			402.020	47,704	118.660	47,704	30,263		2,150		13,987		13,987		L	12/23/2013
315911-88-3	FIDELITY SPARTAN EXT MKT IDX FID A			7,210.471	385,183	53.420	385,183	155,357		11,656		97,413		97,413		L	12/19/2008
74251T-31-3	LARGE CAP S & P 500 INDEX R3 FUND			692.255	8,992	12.990	8,992	5,615		101		2,048		2,048		L	12/20/2013
74253M-51-4	PRINCIPAL LIFETIME 2020 R3 FUND			574.585	8,107	14.110	8,107	5,774		196		880		880		L	12/31/2013
74253M-37-3	PRINCIPAL LIFETIME 2040 R3 FUND			562.553	8,315	14.780	8,315	5,694		309		1,166		1,166		L	12/31/2013
74253M-31-6	PRINCIPAL LIFETIME 2050 R3 FUND			583.173	8,363	14.340	8,363	5,658		342		1,226		1,226		L	12/31/2013
782493-64-7	RUSSELL REAL ESTATE SEC E FUND			1.411	51	35.847	51	55		5		(4)		(4)		L	12/23/2013
74253J-27-1	SMALLCAP BLEND R3 FUND			3.979	87	21.779	87	62		6		22		22		L	12/18/2013
315911-70-1	SPARTAN 500 INDEX FD ADV CL FUSVX			10,735.431	703,063	65.490	703,063	346,279		12,727		161,031		161,031		U	01/22/2010
921909-10-7	STAR			11,083.673	264,789	23.890	264,789	212,133		6,441		33,148		33,148		L	12/26/2013
921937-60-3	TOTAL BOND MKT INDEX ADM SAHRES			17,849.826	188,494	10.560	188,494	182,606		5,153		(9,259)		(9,259)		L	12/31/2013
922908-71-0	VANGUARD 500 INDEX FUND ADMIRAL			4,077.880	694,708	170.360	694,708	388,396		12,693		160,906		160,906		L	12/23/2013
922908-50-4	VANGUARD GROWTH INDEX FUND			107.418	5,142	47.870	5,142	4,293		43		849		849		L	12/23/2013
922908-66-0	VANGUARD GROWTH INDEX FUND ADM			2,802.479	134,155	47.870	134,155	81,212		1,587		31,241		31,241		L	12/23/2013
922908-69-4	VANGUARD IND TRUST EXT MKT ADMIRAL			5,144.157	322,796	62.750	322,796	105,906		3,652		86,833		86,833		L	03/11/2008
922908-10-8	VANGUARD INDEX TRUST- THE 500			29.822	5,080	170.360	5,080	4,318		68		762		762		L	12/23/2013
922031-86-9	VANGUARD INFLATION-PROTECT SEC INV			3,772.517	48,967	12.980	48,967	49,054		972		(5,765)		(5,765)		L	12/26/2013
921910-20-4	VANGUARD INTERNATIONAL GROWTH FUND			2,848.965	66,495	23.340	66,495	61,461		943		11,467		11,467		L	12/17/2013
921909-40-4	VANGUARD LIFE STRATEGY MODERATE GR			2,308.000	53,338	23.110	53,338	40,750		1,157		5,818		5,818		L	12/26/2013
921928-10-7	VANGUARD MORGAN GROWTH FUND INV			1,698.956	43,510	25.610	43,510	29,705		1,885		9,339		9,339		U	12/17/2013
922906-20-1	VANGUARD PRIME MONEY MARKET			95,367.330	95,367	1.000	95,367	95,367		13						A	12/31/2013
92202E-30-0	VANGUARD TARGET RETIREMENT 2015 FU			10,174.435	150,276	14.770	150,276	127,094		3,459		13,825		13,825		L	12/26/2013
922908-72-8	VANGUARD TOTAL STOCK MKT ADM SHARE			5,622.517	262,515	46.690	262,515	176,430		4,523		61,387		61,387		L	12/19/2013
921935-10-2	VANGUARD WELLINGTON FUNDS			3,460.562	131,294	37.940	131,294	111,298		8,134		12,908		12,908		U	12/26/2013
921935-20-1	WELLINGTON FUND ADMIRAL SHARES			1,139.852	74,694	65.530	74,694	62,715		4,711		7,613		7,613		L	12/26/2013
9299999. Subtotal - Mutual Funds					3,839,687	XXX	3,839,687	2,385,025		94,070		719,420		719,420		XXX	XXX
9799999 - Total Common Stocks					6,595,968	XXX	6,595,968	4,757,328		171,318		1,224,267		1,224,267		XXX	XXX
9899999 - Total Preferred and Common Stocks					7,212,312	XXX	7,277,199	5,373,672		190,711		1,224,267		1,224,267		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 3 , the total $ value (included in Column 8) of all such issues $ 877,867

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		322,725	300,000	5,667
83710R-EF-0	SOUTH CAROLINA ST		11/26/2013	J P MORGAN		359,565	300,000	375
880558-DX-6	TENNESSEE ST SCH BD AUTH		11/07/2013	J P MORGAN		359,241	300,000	
93974D-AT-5	WASHINGTON ST FOR ISSUES DTD P		08/08/2013	J P MORGAN		116,868	100,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,158,399	1,000,000	6,042
041826-E6-1	ARLINGTON TEX INDPT SCH DIST		05/23/2013	WELLS BKR		150,000	150,000	
454624-7Z-4	INDIANA BD BK REV		12/05/2013	FIRST CLEAR LLC		200,000	200,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						350,000	350,000	
3136A6-TP-9	FANNIE MAE FNR 2012-63 HB		02/06/2013	FIRST TN		287,630	282,336	157
30254Q-AA-0	FDIC 2013 R1 A		03/20/2013	JEFFERIES & CO		224,736	225,000	187
31417A-VT-3	FNMA PASS-THRU LNG 30 YEAR		05/23/2013	GX-CLARK		420,032	398,785	1,086
3136AB-PT-4	FNMA REMIC TRUST 2013-M1		06/20/2013	BARCLAYS		348,250	350,000	251
3136AE-GM-3	FNMA REMIC TRUST 2013-M7		05/16/2013	GOLDMAN SACHS & CO.		353,500	350,000	348
3137AY-YA-3	FREDDIE MAC FHR 4170 PE		02/22/2013	FIRST TN		307,031	300,000	506
3622A2-BN-1	GNMA PASS-THRU X PLATINUM 15YR		10/10/2013	PIERPONT		248,471	235,552	344
3199999. Subtotal - Bonds - U.S. Special Revenues						2,189,651	2,141,673	2,877
25243Y-AT-6	DIAGEO CAPITAL PLC	R	04/24/2013	BANC OF AMERICA SECURITIE		298,290	300,000	
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		158,663	150,000	1,578
013817-AT-8	ALCOA INC		03/04/2013	NOMURA		6,837	5,000	125
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC		03/04/2013	VARIOUS		16,173	15,000	138
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.		293,911	295,000	
097023-BE-4	BOEING CO		04/30/2013	CITIGROUP		128,569	130,000	
13975D-AC-9	CAPITAL AUTO RECV ABN 2013-3		08/14/2013	CREDIT SUISSE FIRST BOSTO		184,978	185,000	
14041N-DG-3	CAPITAL ONE CC TR 2007-1A		07/26/2013	MORGAN STANLEY		346,459	350,000	37
15200W-AA-3	CENTERPOINT ENERGY		03/21/2013	NOMURA		270,744	269,094	1,085
12613S-AC-6	CNH EQUIPMENT TR 2013-C		08/20/2013	CREDIT SUISSE FIRST BOSTO		124,986	125,000	
12626G-AA-1	COMM MTG TR 2013-LC13		09/20/2013	DEUTSCHE,MORGAN,GRENFELL		184,998	185,000	175
126650-CA-6	CVS CAREMARK CORPORATION		12/02/2013	BARCLAYS		79,970	80,000	
24422E-SE-0	DEERE JOHN CAP CORP MTNS BE		10/08/2013	BANC OF AMERICA SECURITIE		150,000	150,000	
254683-AW-5	DISCOVER CARD EXE TR 2012-3-4		07/26/2013	WELLS FARGO		350,533	350,000	87
268648-AP-7	E M C CORP MASS		06/03/2013	BANC OF AMERICA SECURITIE		249,858	250,000	
31677Q-AZ-2	FIFTH THIRD BK CIN OHIO MTN BE		11/18/2013	GOLDMAN SACHS & CO.		300,000	300,000	
33766Q-AA-5	FIRSTENERGY OHIO SPEC TR 2013		06/12/2013	CITIGROUP		320,000	320,000	
34528Q-CE-2	FORD CREDIT FLRPLN TR A 2013-1		08/27/2013	NOMURA		300,363	300,000	71
36163G-AC-5	GE EQUIP TRANS LLC 2013-2		10/23/2013	CITIGROUP		199,990	200,000	
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		107,120	100,000	2,075
36191Y-BB-3	GS MTG SECS TR 2011-GC5		04/10/2013	GOLDMAN SACHS & CO.		381,719	350,000	505
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	VARIOUS		100,042	100,000	43
44890G-AD-7	HYUNDAI AUTO RECEIVEABLE TRUST		03/21/2013	NOMURA		302,344	300,000	87
44921Q-AB-2	HYUNDAI FLOORPLAN TR 2013-1		05/14/2013	BARCLAYS		200,000	200,000	
458140-AF-7	INTEL CORPORATON		08/06/2013	NOMURA		12,321	10,000	7
47102X-AH-8	JANUS CAP GROUP INC		08/02/2013	VARIOUS		152,825	153,000	5
501044-CV-1	KROGER CO		12/16/2013	BANC OF AMERICA SECURITIE		145,000	145,000	
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		276,328	250,000	416
651639-AJ-5	NEWMONT MINING		10/11/2013	VARIOUS		188,882	175,000	1,103
65477M-AC-2	NISSAN AUTO RECV 2013-C		12/04/2013	MERRILL LYNCH		274,943	275,000	
693320-AN-3	PHH CORP		05/06/2013	VARIOUS		82,000	75,000	257
74432Q-BX-2	PRUDENTIAL FINL INC MTNS BOOK		08/12/2013	GREEN WIC		75,000	75,000	
75508A-AC-0	RAYONIER TRS HLDGS INC		12/10/2013	VARIOUS		200,657	140,000	1,436
845467-AH-2	SOUTHWESTERN ENERGY CO		02/07/2013	SEAPORT		159,849	150,000	2,511
858119-AP-5	STEEL DYNAMICS INC		04/17/2013	VARIOUS		88,533	80,000	1,330
929766-7G-2	WACHOVIA CMBS 2005-C21		08/15/2013	NOMURA		276,978	259,066	740
949746-RD-5	WELLS FARGO & CO NEW		11/27/2013	EXCHANGE		206,000	234,226	
92937U-AA-6	WFRBS 2013-C13 A1		04/17/2013	GREEN WIC		149,997	150,000	26

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
98160L-AD-5	WORLD OMNI AUTO LEASE 2013-A		10/29/2013	NOMURA		301,910	300,000	147
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,754,168	8,485,386	19,269
8399997. Total - Bonds - Part 3						12,452,218	11,977,059	28,188
8399998. Total - Bonds - Part 5						191,230	170,000	389
8399999. Total - Bonds						12,643,448	12,147,059	28,577
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	20,989	100.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						458,537	XXX	
8999997. Total - Preferred Stocks - Part 3						458,537	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						458,537	XXX	
268648-10-2	EMC CORPORATON		12/01/2013	CONVERT TO COMMON STOCK	2,447.249	58,049		
31337#-10-5	FEDERAL HOME LN BKS CINCINNATI		04/10/2013	FEDERAL HOME LN BNK CINCI	85.000	8,500		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						66,549	XXX	
74251T-85-9	BOND & MORTGAGE SEC R3 FUND		12/31/2013	PRINCIPAL FINANCIAL GROUP	22.113	239		
316066-10-9	FIDELITY CAPITAL APPRECIATION FUND		12/09/2013	VANGUARD GROUP	313.538	10,974		
316390-82-2	FIDELITY SELECT SOFT WARE FUND		12/23/2013	VANGUARD GROUP	18.418	2,150		
74251T-31-3	LARGE CAP S & P 500 INDEX R3 FUND		12/20/2013	PRINCIPAL FINANCIAL GROUP	7.915	101		
74253M-51-4	PRINCIPAL LIFETIME 2020 R3 FUND		12/31/2013	PRINCIPAL FINANCIAL GROUP	13.923	196		
74253M-37-3	PRINCIPAL LIFETIME 2040 R3 FUND		12/31/2013	PRINCIPAL FINANCIAL GROUP	20.994	309		
74253M-31-6	PRINCIPAL LIFETIME 2050 R3 FUND		12/31/2013	PRINCIPAL FINANCIAL GROUP	23.966	342		
782493-64-7	RUSSELL REAL ESTATE SEC E FUND		12/23/2013	PRINCIPAL FINANCIAL GROUP	0.559	22		
74253J-27-1	SMALLCAP BLEND R3 FUND		12/18/2013	PRINCIPAL FINANCIAL GROUP	0.273	6		
921909-10-7	STAR		12/26/2013	VANGUARD GROUP	665.401	14,941		
921937-60-3	TOTAL BOND MKT INDEX ADM SAHRES		12/31/2013	VANGUARD GROUP	2,378.020	26,171		
922908-71-0	VANGUARD 500 INDEX FUND ADMIRAL		12/23/2013	VANGUARD GROUP	86.282	9,426		
922908-50-4	VANGUARD GROWTH INDEX FUND		12/23/2013	VANGUARD GROUP	107.418	4,293		
922908-66-0	VANGUARD GROWTH INDEX FUND ADM		12/23/2013	VANGUARD GROUP	37.013	1,587		
922908-10-8	VANGUARD INDEX TRUST- THE 500		12/23/2013	VANGUARD GROUP	29.822	4,318		
922031-86-9	VANGUARD INFLATION-PROTECT SEC INV		12/26/2013	VANGUARD GROUP	72.529	972		
921910-20-4	VANGUARD INTERNATIONAL GROWTH FUND		12/17/2013	VANGUARD GROUP	42.307	943		
921909-40-4	VANGUARD LIFE STRATEGY MODERATE GR		12/26/2013	VANGUARD GROUP	51.911	1,157		
921928-10-7	VANGUARD MORGAN GROWTH FUND INV		12/17/2013	VANGUARD GROUP	76.541	1,885		
922906-20-1	VANGUARD PRIME MONEY MARKET		12/31/2013	VANGUARD GROUP	46,508.520	46,509		
92202E-30-0	VANGUARD TARGET RETIREMENT 2015 FU		12/26/2013	VANGUARD GROUP	234.828	3,459		
922908-72-8	VANGUARD TOTAL STOCK MKT ADM SHARE		12/19/2013	VANGUARD GROUP	107.648	4,523		
921935-10-2	VANGUARD WELLINGTON FUNDS		12/26/2013	VANGUARD GROUP	453.716	16,634		
921935-20-1	WELLINGTON FUND ADMIRAL SHARES		12/26/2013	VANGUARD GROUP	72.766	4,711		
9299999. Subtotal - Common Stocks - Mutual Funds						155,868	XXX	
9799997. Total - Common Stocks - Part 3						222,417	XXX	
9799998. Total - Common Stocks - Part 5						215,660	XXX	
9799999. Total - Common Stocks						438,077	XXX	
9899999. Total - Preferred and Common Stocks						896,613	XXX	
9999999 - Totals						13,540,061	XXX	28,577

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
38374F-3M-4	GNMA		08/16/2013	PRINCIPAL RECEIPT		92,587	92,587	93,773	92,492		95		95		92,587				1,674	06/16/2031
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		2,447	2,447	2,570	2,472		(25)		(25)		2,447				11	05/16/2034
38373M-L9-9	GNMA 2007-69 C		12/16/2013	PRINCIPAL RECEIPT		33,660	33,660	35,911	35,394		(1,734)		(1,734)		33,660				1,124	10/16/2037
38373M-Y5-3	GNMA 2008-48 E		09/16/2013	PRINCIPAL RECEIPT		200,000	200,000	205,750	203,738		(3,738)		(3,738)		200,000				4,832	07/16/2042
38373M-Y4-6	GNMA 2008-48D		02/16/2013	PRINCIPAL RECEIPT		78,766	78,766	81,678	79,892		(1,126)		(1,126)		78,766				371	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-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		6,287	6,287	6,349	6,341		(54)		(54)		6,287				62	12/16/2032
36290S-CK-5	GNMA 615774		12/15/2013	PRINCIPAL RECEIPT		18,661	18,661	18,460	18,545		116		116		18,661				388	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	16,557		(49)		(49)		16,507				428	10/15/2038
0599999. Subtotal - Bonds - U.S. Governments						1,043,211	1,023,336	1,024,353	1,019,934		(14,336)		(14,336)		1,005,598		37,613	37,613	30,206	XXX
09088R-RG-3	BIRMINGHAM ALA		04/01/2013	MATURITY		350,000	350,000	375,655	351,143		(1,143)		(1,143)		350,000				8,750	04/01/2013
436542-PG-3	HOLT MICH PUB SCH		05/01/2013	MATURITY		350,000	350,000	375,477	351,518		(1,518)		(1,518)		350,000				8,750	05/01/2013
567830-BN-3	MARIN CNTY CA		08/01/2013	MATURITY		300,000	300,000	299,043	299,931		69		69		300,000				13,800	08/01/2013
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,000,000	1,000,000	1,050,175	1,002,593		(2,593)		(2,593)		1,000,000				31,300	XXX
31419A-2T-3	FANNIE MAE		12/25/2013	PRINCIPAL RECEIPT		57,264	57,264	57,478	57,457		(193)		(193)		57,264				811	01/25/2026
3138LY-D5-3	FANNIE MAE A07323		12/15/2013	VARIOUS		295,696	295,861	313,914	313,772		(2,362)		(2,362)		311,410		(15,713)	(15,713)	10,230	07/25/2042
31416Y-BX-5	FANNIE MAE B2753		12/25/2013	PRINCIPAL RECEIPT		57,282	57,282	57,434	57,418		(136)		(136)		57,282				963	04/25/2026
3136A8-V6-4	FANNIE MAE FNR 2012-113 PB		12/25/2013	PRINCIPAL RECEIPT		22,820	22,820	23,305	23,297		(477)		(477)		22,820				272	10/25/2040
3136AA-MP-7	FANNIE MAE FNR 2012-139MC		12/25/2013	PRINCIPAL RECEIPT		24,188	24,188	24,724	24,720		(533)		(533)		24,188				287	11/25/2042
3136AB-LF-8	FANNIE MAE FNR 2012-148 KB		12/25/2013	PRINCIPAL RECEIPT		25,683	25,683	26,228	26,223		(540)		(540)		25,683				294	03/25/2042
3136A6-TP-9	FANNIE MAE FNR 2012-63 HB		12/25/2013	PRINCIPAL RECEIPT		25,476	25,476	25,954			(478)		(478)		25,476				237	08/25/2041
30254Q-AA-0	FDIC 2013 R1 A		12/25/2013	PRINCIPAL RECEIPT		35,779	35,779	35,737			42		42		35,779				147	03/25/2033
3128K2-C7-2	FEDERAL HOME LOAN MTG		12/15/2013	PRINCIPAL RECEIPT		31,411	31,411	30,380	30,532		879		879		31,411				697	01/15/2036
3128K5-WP-3	FEDERAL HOME LOAN MTG		12/15/2013	PRINCIPAL RECEIPT		15,250	15,250	15,657	15,585		(335)		(335)		15,250				376	05/01/2035
31297F-JD-6	FEDERAL HOME LOAN MTG		12/15/2013	PRINCIPAL RECEIPT		11,913	11,913	12,343	12,256		(343)		(343)		11,913				302	10/15/2034
31394Y-H8-0	FEDERAL HOME LOAN MTG CO		12/15/2013	PRINCIPAL RECEIPT		72,651	72,651	71,833	72,296		354		354		72,651				2,193	12/15/2032
3128H8-CC-2	FEDERAL HOME LOAN MTG CORP		12/15/2013	PRINCIPAL RECEIPT		18,394	18,394	18,825	18,552		(158)		(158)		18,394				485	10/01/2018
31401J-D9-6	FEDERAL NATIONAL MORT ASSOC		12/25/2013	PRINCIPAL RECEIPT		6,683	6,683	6,692	6,677		5		5		6,683				176	07/01/2018
31371K-4E-8	FEDERAL NATIONAL MORTG ASSOC		12/25/2013	PRINCIPAL RECEIPT		10,327	10,327	10,609	10,413		(13)		(13)		10,400		(73)	(73)	262	04/01/2018
31385H-3Y-6	FEDERAL NATIONAL MORTG ASSOC		12/25/2013	PRINCIPAL RECEIPT		3,278	3,278	3,292	3,273		(1)		(1)		3,272		6	6	102	01/01/2017
31371L-AP-4	FEDERAL NATIONAL MORTGAGE		12/25/2013	PRINCIPAL RECEIPT		14,011	14,011	14,247	14,076		(11)		(11)		14,066		(55)	(55)	284	06/25/2018
31371L-BH-1	FEDERAL NATIONAL MORTGAGE		12/25/2013	PRINCIPAL RECEIPT		16,254	16,254	16,455	16,309		(55)		(55)		16,254				316	08/01/2018
31395L-6U-0	FNMA		12/15/2013	PRINCIPAL RECEIPT		173,928	173,928	173,031	173,418		510		510		173,928				3,945	06/15/2033
31419B-YG-4	FNMA 1610		07/29/2013	VARIOUS		176,202	171,265	176,296	176,003		(1,178)		(1,178)		174,825		1,377	1,377	3,982	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				724	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		20,728	20,728	21,832			(1,104)		(1,104)		20,728				213	01/01/2042
31371N-CJ-2	FNMA POOL 256673		12/25/2013	PRINCIPAL RECEIPT		28,227	28,227	28,351	28,330		(102)		(102)		28,227				707	04/25/2037
31371N-QN-8	FNMA POOL 257061		12/25/2013	PRINCIPAL RECEIPT		18,728	18,728	18,637	18,646		82		82		18,728				363	01/25/2023
31402C-VZ-2	FNMA POOL 725232		12/25/2013	PRINCIPAL RECEIPT		25,811	25,811	25,178	25,293		518		518		25,811				598	03/01/2034
31402D-MP-2	FNMA POOL 725866		12/25/2013	PRINCIPAL RECEIPT		30,185	30,185	29,319	29,489		696		696		30,185				585	09/25/2034
31403C-6L-0	FNMA POOL 745275		12/25/2013	PRINCIPAL RECEIPT		33,179	33,179	33,116	33,111		69		69		33,179				757	02/25/2036
31403J-SA-5	FNMA POOL 750313		12/25/2013	PRINCIPAL RECEIPT		11,904	11,904	12,067	12,026		(122)		(122)		11,904				236	11/25/2033
31403K-G9-8	FNMA POOL 750924		12/25/2013	PRINCIPAL RECEIPT		22,183	22,183	21,406	21,830		352		352		22,183				434	10/01/2018
31403K-VS-9	FNMA POOL 751325		12/25/2013	PRINCIPAL RECEIPT		25,024	25,024	25,835	25,638		(615)		(615)		25,024				693	03/01/2034
31405J-H4-9	FNMA POOL 790551		12/25/2013	PRINCIPAL RECEIPT		21,522	21,522	21,814	21,741		(219)		(219)		21,522				613	09/25/2034
31405M-L8-8	FNMA POOL 793351		12/25/2013	PRINCIPAL RECEIPT		25,224	25,224	26,174	26,118		(894)		(894)		25,224				591	08/01/2034
31405S-KJ-2	FNMA POOL 797797		12/25/2013	PRINCIPAL RECEIPT		24,844	24,844	25,560	25,505		(661)		(661)		24,844				577	04/25/2035
31409X-NT-2	FNMA POOL 881602		12/25/2013	PRINCIPAL RECEIPT		12,337	12,337	12,522	12,490		(153)		(153)		12,337				480	02/25/2036
31410E-5V-6	FNMA POOL 887460		12/25/2013	PRINCIPAL RECEIPT		31,362	31,362	32,176	32,087		(725)		(725)		31,362				1,078	09/25/2036
31410G-PR-8	FNMA POOL 888832		12/25/2013	PRINCIPAL RECEIPT		38,500	38,500	39,445	39,335		(835)		(835)		38,500				1,269	11/25/2037
31416R-HJ-5	FNMA POOL AA7432		12/25/2013	PRINCIPAL RECEIPT		52,524	52,524	52,401	52,398		126		126		52,524				1,102	06/25/2039
3136AB-PT-4	FNMA REMIC TRUST 2013-M1		12/25/2013	PRINCIPAL RECEIPT		5,153	5,153	5,127			26		26		5,153				22	11/25/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
31294N-S2-6	FREDDIE MAC		12/15/2013	PRINCIPAL RECEIPT		42,503	42,503	44,442	44,434		(1,931)		(1,931)		42,503				571	11/15/2027
3132GG-CG-8	FREDDIE MAC		12/15/2013	PRINCIPAL RECEIPT		46,492	46,492	48,316	48,252		(1,760)		(1,760)		46,492				964	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				576	03/15/2024
31394W-XU-7	FREDDIE MAC 2785 VD		04/15/2013	PRINCIPAL RECEIPT		117,402	117,402	117,733	117,359		44		44		117,402				1,499	05/15/2015
3137A9-YB-6	FREDDIE MAC 3838 AE		12/15/2013	PRINCIPAL RECEIPT		69,199	69,199	70,410	70,119		(920)		(920)		69,199				866	11/15/2018
3137AT-6B-3	FREDDIE MAC 4098 HA		12/15/2013	PRINCIPAL RECEIPT		28,983	28,983	29,345	29,331		(349)		(349)		28,983				336	07/15/2042
3137AU-L2-3	FREDDIE MAC 4102 CH		12/15/2013	PRINCIPAL RECEIPT		27,269	27,269	27,891	27,862		(593)		(593)		27,269				326	11/15/2040
31292L-YA-7	FREDDIE MAC FG C04305		12/15/2013	VARIOUS		332,773	348,994	366,430	366,510		(1,343)		(1,343)		365,167		(32,394)	(32,394)	10,455	11/15/2042
3132GL-VB-7	FREDDIE MAC FGQ05410		07/29/2013	VARIOUS		275,423	274,056	280,565	280,392		(1,491)		(1,491)		278,900		(3,478)	(3,478)	5,529	01/15/2042
3137GA-HR-1	FREDDIE MAC FHR 3743 PA		12/15/2013	PRINCIPAL RECEIPT		51,092	51,092	52,441	52,310		(1,218)		(1,218)		51,092				653	12/15/2039
3137AT-GC-0	FREDDIE MAC FHR 4091TH		12/15/2013	PRINCIPAL RECEIPT		29,343	29,343	30,131	30,123		(780)		(780)		29,343				336	05/15/2041
3137AS-VD-3	FREDDIE MAC FHR 4094 KA		12/15/2013	PRINCIPAL RECEIPT		21,704	21,704	21,911	21,911		(207)		(207)		21,704				224	08/15/2041
3137AY-YA-3	FREDDIE MAC FHR 4170 PE		12/15/2013	PRINCIPAL RECEIPT		15,889	15,889	16,261			(372)		(372)		15,889				173	01/15/2033
3128MJ-Q3-7	FREDIE MAC FG08473		09/16/2013	VARIOUS		281,618	283,258	291,557	291,343		(1,492)		(1,492)		289,851		(8,233)	(8,233)	7,156	01/15/2042
3622A2-BN-1	GNMA PASS-THRU X PLATINUM 15YR		12/15/2013	PRINCIPAL RECEIPT		5,752	5,752	6,067			(315)		(315)		5,752				25	07/15/2027
62888V-AB-4	NGN 2010-R1 2A		12/01/2013	PRINCIPAL RECEIPT		49,015	49,015	49,147	49,119		(104)		(104)		49,015				479	10/04/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						3,006,435	3,018,157	3,089,146	2,976,218		(22,199)		(22,199)		3,064,998		(58,562)	(58,562)	68,033	XXX
03938L-AK-0	ARCELORMITTAL	R	04/17/2013	VARIOUS		148,308	145,000	170,480	150,439	3,929	(2,011)		1,918		152,356		(4,049)	(4,049)	3,128	05/15/2014
88165F-AF-9	TEVA PHARMACEUT FIN BV	R	10/31/2013	NOMURA		99,251	100,000	107,936	107,664		(647)		(647)		107,017		(7,766)	(7,766)	3,599	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		200,000	200,000	202,292	200,172		(172)		(172)		200,000				4,625	04/02/2013
031162-AQ-3	AMGEN INC		02/01/2013	VARIOUS		49,955	45,000	45,113	45,008		(8)		(8)		45,000		4,955	4,955	84	02/01/2013
05947U-LY-2	BANC AMERICA COML MTG INC		07/11/2013	PRINCIPAL RECEIPT		294,276	294,276	305,358	294,559		(283)		(283)		294,276				6,482	03/11/2041
05947U-PS-1	BANC OF AMERICA COMM MTG INC		12/10/2013	PRINCIPAL RECEIPT		292,205	292,205	280,095	290,713		1,492		1,492		292,205				10,939	11/10/2039
05949A-5A-4	BANC OF AMERICA MTG SECS INC		12/25/2013	PRINCIPAL RECEIPT		38,692	38,692	39,399	39,037	86	(432)		(345)		38,692				1,230	05/25/2035
06606W-AN-4	BANK BOSTON HOME EQUITY		12/25/2013	PRINCIPAL RECEIPT		279	279	289	278		1		1		279				7	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		114,239	115,000	115,756	115,700		(13)		(13)		115,688		(1,449)	(1,449)	2,875	02/15/2022
15200W-AA-3	CENTERPOINT ENERGY		10/15/2013	PRINCIPAL RECEIPT		58,087	58,087	58,443			(356)		(356)		58,087				393	04/15/2018
161546-HT-6	CHASE FUNDING MTG LN		12/25/2013	PRINCIPAL RECEIPT		50,105	50,448	50,445	50,321		(216)		(216)		50,105				669	06/25/2015
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
172973-4C-0	CITICORP MORTGAGE SECURITIES INC		12/25/2013	PRINCIPAL RECEIPT		31,301	31,301	29,892	28,453	1,845	1,003		2,848		31,301				874	11/25/2035
12626G-AA-1	COMM MTG TR 2013-LC13		12/10/2013	PRINCIPAL RECEIPT		7,133	7,133	7,133							7,133				16	08/10/2046
23242M-AD-3	COUNTRYWIDE ASSET BACKED CERT		12/30/2013	PRINCIPAL RECEIPT			8,474	5,803	4,669	1,133			1,133		5,803		(5,803)	(5,803)	149	01/25/2029
23243N-AF-5	COUNTRYWIDE ASSET BACKED CERT		12/30/2013	VARIOUS		33,968	38,693	15,841	15,383		458		458		15,841		18,127	18,127	1,085	07/25/2034
12669G-YP-0	COUNTRYWIDE HOME LOAN		12/25/2013	PRINCIPAL RECEIPT		43,637	43,637	30,591	30,542	(1)			(1)		30,541		13,096	13,096	1,277	05/25/2035
22541Q-DJ-8	CREDIT SUISSE FIRST BOSTON MORT		03/15/2013	PRINCIPAL RECEIPT		129,669	129,669	134,065	130,399		(730)		(730)		129,669				742	05/15/2038
22541Q-SF-0	CREDIT SUISSE FIRST BOSTON MTG SEC		06/15/2013	PRINCIPAL RECEIPT		256,611	256,611	258,776	256,300		311		311		256,611				4,219	08/15/2036
12667F-RY-3	CWALT 2004-22CB		12/25/2013	PRINCIPAL RECEIPT		15,445	15,445	15,383	15,383		62		62		15,445				505	10/25/2034
235851-AF-9	DANAHER CORPORATION		01/17/2013	NOMURA		104,767	60,000	54,586	56,525		15		15		56,540		48,226	48,226	44	01/22/2021
268648-AM-4	EMC CORP		12/01/2013	VARIOUS		150,477	100,000	146,803	129,805		(29,805)		(29,805)		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		206,000	200,000	206,000	201,574		(427)		(427)		201,147		4,853	4,853	15,828	02/15/2036
361849-XE-7	GMAC COMMERCIAL MORTGAGE SECURITIE		04/10/2013	PRINCIPAL RECEIPT		210,000	210,000	194,537	209,010		990		990		210,000				2,727	05/10/2036
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		43,461	43,461	44,350	43,656		(195)		(196)		43,461				1,457	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
54627R-AA-8	LCDA 2010-ELL A1		08/01/2013	PRINCIPAL RECEIPT		63,761	63,761	63,861	63,798		(37)		(37)		63,761				521	02/01/2016
594918-AE-4	MICROSOFT CORP COM		04/05/2013	CITIGROUP		159,968	160,000	166,249	162,027		(1,161)		(1,161)		160,866		(898)	(898)		06/15/2013
651639-AH-9	NEWMONT MINING CORP		10/15/2013	VARIOUS		142,030	140,000	163,928	150,247		(4,153)		(4,153)		146,094		(4,064)	(4,064)	1,780	07/15/2014
682134-AA-9	OMNICOM GROUP		06/14/2013	CONVERT TO COMMON STOCK		165,351	135,000	135,255	135,293		(6)		(6)		135,287		30,064	30,064		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		9,337	9,337	9,337	7,767	1,570			1,570		9,337				277	02/25/2036
86359B-J2-8	STRUCTURED ASSET SECS CORP		12/25/2013	PRINCIPAL RECEIPT		5,678	5,678	5,881	5,678						5,678				238	11/25/2034
88732J-AL-2	TIME WARNER CABLE INC		11/12/2013	BARCLAYS		83,453	75,000	73,427	73,965		137		137		74,102		9,350	9,350	6,947	07/01/2018
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		3,237	3,237	3,461			(224)		(224)		3,237				36	10/17/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year'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
254687-AW-6	WALT DISNEY COMPANY		10/01/2013	CALLED @ 100.8180000		75,614	75,000	74,270	74,846		120		120		74,966		647	647	2,681	12/15/2013
949746-RD-5	WELLS FARGO & CO NEW		11/29/2013	EXCHANGE		226	226	199							199		27	27		01/15/2044
92937U-AA-6	WFRBS 2013-C13 A1		12/15/2013	PRINCIPAL RECEIPT		13,021	13,021	13,021							13,021				34	05/15/2045
98158K-AC-3	WORLD OMNI AUTO REC TRUST		12/15/2013	PRINCIPAL RECEIPT		184,718	184,718	184,712	184,717		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)						4,267,224	4,033,390	4,123,369	3,967,348	8,563	(42,638)		(34,075)		4,015,529		251,695	251,695	103,121	XXX
8399997. Total - Bonds - Part 4						9,316,870	9,074,883	9,287,043	8,966,093	8,563	(81,765)		(73,202)		9,086,125		230,745	230,745	232,659	XXX
8399998. Total - Bonds - Part 5						226,555	170,000	191,230			(2,153)		(2,153)		189,077		37,478	37,478	1,143	XXX
8399999. Total - Bonds						9,543,425	9,244,883	9,478,273	8,966,093	8,563	(83,918)		(75,355)		9,275,202		268,223	268,223	233,802	XXX
316773-20-9	FIFTH THIRD BANCORP		07/03/2013	FULL CONVERSION	530.000	84,478	100.00	24,782	24,782						24,782		59,696	59,696	3,404	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						84,478	XXX	24,782	24,782						24,782		59,696	59,696	3,404	XXX
8999997. Total - Preferred Stocks - Part 4						84,478	XXX	24,782	24,782						24,782		59,696	59,696	3,404	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						84,478	XXX	24,782	24,782						24,782		59,696	59,696	3,404	XXX
74251T-85-9	BOND & MORTGAGE SEC R3 FUND		07/30/2013	PRINCIPAL FINANCIAL GROUP	755.299	8,065		7,526	8,331	(805)			(805)		7,526		539	539	72	
74251T-31-3	LARGE CAP S & P 500 INDEX R3 FUND		07/30/2013	PRINCIPAL FINANCIAL GROUP	706.881	8,328		5,482	7,069	(1,586)			(1,586)		5,482		2,846	2,846		
74253M-51-4	PRINCIPAL LIFETIME 2020 R3 FUND		07/30/2013	PRINCIPAL FINANCIAL GROUP	578.751	7,793		7,255	7,258	(3)			(3)		7,255		538	538		
74253M-37-3	PRINCIPAL LIFETIME 2040 R3 FUND		07/30/2013	PRINCIPAL FINANCIAL GROUP	558.208	7,790		7,084	7,050	34			34		7,084		706	706		
74253M-31-6	PRINCIPAL LIFETIME 2050 R3 FUND		07/30/2013	PRINCIPAL FINANCIAL GROUP	576.259	7,792		7,057	7,002	55			55		7,057		736	736		
782493-64-7	RUSSELL REAL ESTATE SEC E FUND		07/30/2013	PRINCIPAL FINANCIAL GROUP	28.466	1,124		1,002	1,103	(101)			(101)		1,002		122	122	16	
74253J-27-1	SMALLCAP BLEND R3 FUND		07/30/2013	PRINCIPAL FINANCIAL GROUP	63.946	1,272		885	1,014	(129)			(129)		885		387	387		
922908-10-8	VANGUARD INDEX TRUST- THE 500		05/29/2013	VANGUARD GROUP	69.353	6,825		6,812	9,111	(2,299)			(2,299)		6,812		14	14	44	
921937-40-5	VANGUARD LONG-TERM BOND INDEX FUND		01/22/2013	VANGUARD GROUP	1,478.692	20,968		17,346	21,101	(3,755)			(3,755)		17,346		3,622	3,622	50	
922906-20-1	VANGUARD PRIME MONEY MARKET		10/02/2013	VANGUARD GROUP	72,484.490	72,484		72,484	64,142						72,484				1	
9299999. Subtotal - Common Stocks - Mutual Funds						142,442	XXX	132,933	133,180	(8,590)			(8,590)		132,933		9,509	9,509	182	XXX
9799997. Total - Common Stocks - Part 4						142,442	XXX	132,933	133,180	(8,590)			(8,590)		132,933		9,509	9,509	182	XXX
9799998. Total - Common Stocks - Part 5						217,038	XXX	215,660							215,660		1,379	1,379	194	XXX
9799999. Total - Common Stocks						359,480	XXX	348,593	133,180	(8,590)			(8,590)		348,593		10,888	10,888	377	XXX
9899999. Total - Preferred and Common Stocks						443,958	XXX	373,374	157,961	(8,590)			(8,590)		373,374		70,584	70,584	3,781	XXX
9999999 - Totals						9,987,383	XXX	9,851,648	9,124,054	(27)	(83,918)		(83,944)		9,648,577		338,807	338,807	237,582	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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	140,000	161,230	195,774	159,077		(2,153)		(2,153)			36,697	36,697	1,034	389
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)							170,000	191,230	226,555	189,077		(2,153)		(2,153)			37,478	37,478	1,143	389
8399998. Total - Bonds							170,000	191,230	226,555	189,077		(2,153)		(2,153)			37,478	37,478	1,143	389
8999998. Total - Preferred Stocks																				
316773-10-0	FIFTH THIRD BANCORP		07/03/2013	FULL CONVERSION	07/18/2013	VARIOUS	4,578.830	84,478	85,341	84,478							863	863		
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	06/19/2013	VARIOUS	482.230	30,351	30,600	30,351							249	249	193	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								138,783	140,176	138,783							1,392	1,392	193	
922908-10-8	VANGUARD INDEX TRUST- THE 500		03/21/2013	VANGUARD GROUP	05/29/2013	VANGUARD GROUP	0.310	44	30	44							(14)	(14)		
922906-20-1	VANGUARD PRIME MONEY MARKET		09/27/2013	VANGUARD GROUP	10/02/2013	VANGUARD GROUP	76,832.530	76,833	76,833	76,833									2	
9299999. Subtotal - Common Stocks - Mutual Funds								76,877	76,863	76,877							(14)	(14)	2	
9799998. Total - Common Stocks								215,660	217,038	215,660							1,379	1,379	194	
9899999. Total - Preferred and Common Stocks								215,660	217,038	215,660							1,379	1,379	194	
9999999 - Totals								406,890	443,594	404,737		(2,153)		(2,153)			38,856	38,856	1,337	389

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
330999-10-3	FIRST OHIO FINANCIAL CORP			2CIB2	NO		94,469	6,164.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							94,469	XXX	XXX
1899999. Total Common Stocks							94,469	XXX	XXX
1999999 - Totals							94,469	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 21,517,007

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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	564,562						564,562	3		0.000	0.000		57	
38141W-29-9	GS FSQ TREASURY OBLIGATIONS-SERV			12/31/2013	FIRST FINANCIAL BANK	XXX	2,990,056						2,990,056			0.000	0.000		316	
8899999. Subtotal - Exempt Money Market Mutual Funds							3,554,618					XXX	3,554,618	3		XXX	XXX	XXX	372	
9199999 - Totals							3,595,605		(1,051)			XXX	3,596,656	173		XXX	XXX	XXX	1,147	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 *
Bancorp	Sioux Falls, South Dakota					4,835	XXX
Federal Home Loan Bank of Cincinnati	Cincinnati, Ohio		0.004			3,825	XXX
First Financial Bank	Celina, Ohio					(2,519,051)	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			(2,510,391)	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			(2,510,391)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,936	XXX
0599999 Total - Cash		XXX	XXX			(2,508,455)	XXX

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

1. January	(2,050,911)	4. April	(1,118,604)	7. July	(2,097,446)	10. October	(2,124,545)
2. February	(1,531,281)	5. May	(3,210,343)	8. August	(2,132,517)	11. November	(2,551,879)
3. March	(1,505,304)	6. June	(2,359,100)	9. September	(1,145,720)	12. December	(2,508,455)

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

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	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	1,009,476	1,099,601		
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	1,009,476	1,099,601		
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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