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ANNUAL STATEMENT

For the Year Ended December 31, 2013

of the Condition and Affairs of the

GREAT AMERICAN ASSURANCE COMPANY

NAIC Group Code.....84, 84 (Current Period) (Prior Period) NAIC Company Code..... 26344 Employer's ID Number..... 15-6020948

Organized under the Laws of OHIO State of Domicile or Port of Entry OHIO Country of Domicile US

Incorporated/Organized..... March 23, 1905 Commenced Business..... March 23, 1905

Statutory Home Office	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 E Fourth Street..... Cincinnati ..... OH ..... US..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	http://www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@GAIC.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. John Linn Doellman	Vice President & Actuary
Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Aaron Beasy Latto	Senior Vice President	David John Witzgall	Senior Vice President, Chief Financial Officer & Treasurer
Annette Denise Gardner	Vice President & Assistant Treasurer	Sue Ann Erhart #	Vice President
John William Tholen	Vice President	Stephen Charles Beraha	Assistant Vice President & Assistant Secretary
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS

Ronald James Brichler	Gary John Gruber	Donald Dumford Larson	Aaron Beasy Latto #
Michael David Pierce	Eve Cutler Rosen	Piyush Kumar Singh	Michael Eugene Sullivan Jr.
David John Witzgall			

State of........ Ohio
County of..... Hamilton

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.

(Signature)	(Signature)	(Signature)
Donald Dumford Larson	Eve Cutler Rosen	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller

Subscribed and sworn to before me
This 10th day of February, 2014

Notary Public, State of Ohio
My Commission expires November 8, 2016

NOTARIAL SEAL STATE OF OHIO

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	7,367,050	39.2	7,367,050	0	7,367,050	39.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	0	0.0	0	0	0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	736,326	3.9	736,326	0	736,326	3.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	822,771	4.4	822,771	0	822,771	4.4
1.43 Revenue and assessment obligations	2,682,008	14.3	2,682,008	0	2,682,008	14.3
1.44 Industrial development and similar obligations	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	0	0.0	0	0	0	0.0
1.513 All other	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	0	0.0	0	0	0	0.0
1.523 All other	1,500,001	8.0	1,500,001	0	1,500,001	8.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	422,104	2.2	422,104	0	422,104	2.2
2.2 Unaffiliated non-U.S. securities (including Canada)	1,996,154	10.6	1,996,155	0	1,996,155	10.6
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated	0	0.0	0	0	0	0.0
3.42 Unaffiliated	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
5.3 Property held for sale (including $..........0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	0	0.0	0	0	0	0.0
7. Derivatives	0	0.0	0	0	0	0.0
8. Receivables for securities	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	3,269,996	17.4	3,269,996	0	3,269,996	17.4
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	18,796,410	100.0	18,796,410	0	18,796,410	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,330,857
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,525,537
3.	Accrual of discount		4,002
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	6,935	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	6,935
5.	Total gain (loss) on disposals, Part 4, Column 19		5,192
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		5,231,544
7.	Deduct amortization of premium		114,565
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		15,526,414
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		15,526,414

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	7,367,050	7,617,357	7,541,891	7,267,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	7,367,050	7,617,357	7,541,891	7,267,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	736,326	777,672	796,649	700,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	822,771	878,738	849,900	750,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	2,682,008	2,714,993	2,687,881	2,635,000
Industrial and Miscellaneous and Hybrid	8. United States	1,922,105	1,868,106	1,922,112	1,922,000
Securities (Unaffiliated)	9. Canada	0	0	0	0
	10. Other Countries	1,996,154	1,969,475	1,996,433	2,000,000
	11. Totals	3,918,259	3,837,581	3,918,544	3,922,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	15,526,414	15,826,341	15,794,865	15,274,000
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	15,526,414	15,826,341	15,794,865	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	3,228,031	7,367,050	0	0	0	10,595,081	56.5	15,444,088	73.1	10,595,081	0
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	3,228,031	7,367,050	0	0	0	10,595,081	56.5	15,444,088	73.1	10,595,081	0
2. All Other Governments											
2.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1	0	736,326	0	0	0	736,326	3.9	749,681	3.5	736,326	0
3.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	736,326	0	0	0	736,326	3.9	749,681	3.5	736,326	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1	0	0	822,771	0	0	822,771	4.4	832,220	3.9	822,771	0
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	0	822,771	0	0	822,771	4.4	832,220	3.9	822,771	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	0	0	805,754	504,459	1,371,795	2,682,008	14.3	2,390,095	11.3	2,682,008	0
5.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	0	0	805,754	504,459	1,371,795	2,682,008	14.3	2,390,095	11.3	2,682,008	0

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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 NAIC 1	0	2,639,865	856,292	0	0	3,496,156	18.6	1,720,822	8.1	0	3,496,156
6.2 NAIC 2	0	0	422,104	0	0	422,104	2.3	0	0.0	422,104	0
6.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	0	2,639,865	1,278,395	0	0	3,918,260	20.9	1,720,822	8.1	422,104	3,496,156
7. **Hybrid Securities**											
7.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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 Column 6 as a % of Line 9.7	8 Total from Column 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) 3,228,031	10,743,241	2,484,816	504,459	1,371,795	18,332,342	97.7	XXX	XXX	14,836,186	3,496,156
9.2 NAIC 2	(d) 0	0	422,104	0	0	422,104	2.3	XXX	XXX	422,104	0
9.3 NAIC 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	3,228,031	10,743,241	2,906,920	504,459	1,371,795	(b) 18,754,446	100.0	XXX	XXX	15,258,290	3,496,156
9.8 Line 9.7 as a % of Col. 6	17.2	57.3	15.5	2.7	7.3	100.0	XXX	XXX	XXX	81.4	18.6
10. Total Bonds Prior Year											
10.1 NAIC 1	9,813,369	7,883,790	2,451,566	0	988,181	XXX	XXX	21,136,906	100.0	20,222,314	914,592
10.2 NAIC 2	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	9,813,369	7,883,790	2,451,566	0	988,181	XXX	XXX	(b) 21,136,906	100.0	20,222,314	914,592
10.8 Line 10.7 as a % of Col. 8	46.4	37.3	11.6	0.0	4.7	XXX	XXX	100.0	XXX	95.7	4.3
11. Total Publicly Traded Bonds											
11.1 NAIC 1	3,228,031	8,103,376	1,628,524	504,459	1,371,795	14,836,186	79.1	20,222,314	95.7	14,836,186	XXX
11.2 NAIC 2	0	0	422,104	0	0	422,104	2.3	0	0.0	422,104	XXX
11.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.7 Totals	3,228,031	8,103,376	2,050,628	504,459	1,371,795	15,258,290	81.4	20,222,314	95.7	15,258,290	XXX
11.8 Line 11.7 as a % of Col. 6	21.2	53.1	13.4	3.3	9.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	17.2	43.2	10.9	2.7	7.3	81.4	XXX	XXX	XXX	81.4	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	0	2,639,865	856,292	0	0	3,496,156	18.6	914,592	4.3	XXX	3,496,156
12.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	0	2,639,865	856,292	0	0	3,496,156	18.6	914,592	4.3	XXX	3,496,156
12.8 Line 12.7 as a % of Col. 6	0.0	75.5	24.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	14.1	4.6	0.0	0.0	18.6	XXX	XXX	XXX	XXX	18.6

(a) Includes $.....3,496,156 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $..........0 current year, $..........0 prior year of bonds with 5* designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....3,228,031; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	3,228,031	7,367,050	0	0	0	10,595,081	56.5	15,444,088	73.1	10,595,081	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	3,228,031	7,367,050	0	0	0	10,595,081	56.5	15,444,088	73.1	10,595,081	0
2. **All Other Governments**											
2.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	0	736,326	0	0	0	736,326	3.9	749,681	3.5	736,326	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	736,326	0	0	0	736,326	3.9	749,681	3.5	736,326	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	0	0	822,771	0	0	822,771	4.4	832,220	3.9	822,771	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	0	822,771	0	0	822,771	4.4	832,220	3.9	822,771	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	0	0	0	504,459	0	504,459	2.7	1,022,889	4.8	504,459	0
5.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	805,754	0	1,371,795	2,177,549	11.6	1,367,206	6.5	2,177,549	0
5.5 Totals	0	0	805,754	504,459	1,371,795	2,682,008	14.3	2,390,095	11.3	2,682,008	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	0	0	422,104	0	0	422,104	2.3	806,230	3.8	422,104	0
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	0	2,639,865	856,292	0	0	3,496,156	18.6	914,592	4.3	0	3,496,156
6.5 Totals	0	2,639,865	1,278,395	0	0	3,918,260	20.9	1,720,822	8.1	422,104	3,496,156
7. **Hybrid Securities**											
7.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	3,228,031	8,103,376	1,244,874	504,459	0	13,080,740	69.7	XXX	XXX	13,080,740	0
9.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	2,639,865	1,662,045	0	1,371,795	5,673,705	30.3	XXX	XXX	2,177,549	3,496,156
9.5 Totals	3,228,031	10,743,241	2,906,920	504,459	1,371,795	18,754,446	100.0	XXX	XXX	15,258,290	3,496,156
9.6 Line 9.5 as a % of Col. 6	17.2	57.3	15.5	2.7	7.3	100.0	XXX	XXX	XXX	81.4	18.6
10. Total Bonds Prior Year											
10.1 Issuer Obligations	9,813,369	7,692,006	832,220	0	517,513	XXX	XXX	18,855,108	89.2	18,855,108	0
10.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities	0	191,784	1,619,346	0	470,668	XXX	XXX	2,281,798	10.8	1,367,206	914,592
10.5 Totals	9,813,369	7,883,790	2,451,566	0	988,181	XXX	XXX	21,136,906	100.0	20,222,314	914,592
10.6 Line 10.5 as a % of Col. 8	46.4	37.3	11.6	0.0	4.7	XXX	XXX	100.0	XXX	95.7	4.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	3,228,031	8,103,376	1,244,874	504,459	0	13,080,740	69.7	18,855,108	89.2	13,080,740	XXX
11.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities	0	0	805,754	0	1,371,795	2,177,549	11.6	1,367,206	6.5	2,177,549	XXX
11.5 Totals	3,228,031	8,103,376	2,050,628	504,459	1,371,795	15,258,290	81.4	20,222,314	95.7	15,258,290	XXX
11.6 Line 11.5 as a % of Col. 6	21.2	53.1	13.4	3.3	9.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	17.2	43.2	10.9	2.7	7.3	81.4	XXX	XXX	XXX	81.4	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	0	2,639,865	856,292	0	0	3,496,156	18.6	914,592	4.3	XXX	3,496,156
12.5 Totals	0	2,639,865	856,292	0	0	3,496,156	18.6	914,592	4.3	XXX	3,496,156
12.6 Line 12.5 as a % of Col. 6	0.0	75.5	24.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	14.1	4.6	0.0	0.0	18.6	XXX	XXX	XXX	XXX	18.6

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	5,806,049	5,806,049	0	0	0
2. Cost of short-term investments acquired	5,710,997	5,710,997	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	8,289,015	8,289,015	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,228,031	3,228,031	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,228,031	3,228,031	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

Sch. DB-Pt. C-Sn. 1
NONE

Sch. DB-Pt. C-Sn. 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

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	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 DT 2	US TREASURY BONDS 9.875 11/15/2015	SD			1	125,156	117.688	117,688	100,000	104,087	0	(1,967)	0	0	9.875	7.490	MN	2,270	9,875	08/04/1994	11/15/2015
912828 EN 6	U.S. TREASURY NOTES 4.50 11/15/2015	SD			1	3,741,625	107.734	3,878,438	3,600,000	3,638,640	0	(19,566)	0	0	4.500	3.899	MN	29,358	162,000	06/09/2008	11/15/2015
912828 MH 0	U.S. TREASURY NOTES 2.25 01/31/2015	SD			1	2,672,688	102.234	2,624,357	2,567,000	2,621,979	0	(50,709)	0	0	2.250	0.265	JJ	24,170	57,758	12/31/2012	01/31/2015
912828 WF 3	U.S. TREASURY NOTES 0.625 11/15/2016				1	1,002,422	99.688	996,875	1,000,000	1,002,344	0	(78)	0	0	0.625	0.543	MN	811	0	11/26/2013	11/15/2016
0199999. U.S. Government - Issuer Obligations						7,541,891	XXX	7,617,357	7,267,000	7,367,050	0	(72,320)	0	0	XXX	XXX	XXX	56,609	229,633	XXX	XXX
0599999. Total - U.S. Government						7,541,891	XXX	7,617,357	7,267,000	7,367,050	0	(72,320)	0	0	XXX	XXX	XXX	56,609	229,633	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
882721 B6 9	TEXAS ST WTR SER A 5.00 08/01/2016	SD			1FE	796,649	111.096	777,672	700,000	736,326	0	(13,355)	0	0	5.000	2.900	FA	14,583	35,000	03/20/2009	08/01/2016
1199999. U.S. States, Territories & Possessions - Issuer Obligations						796,649	XXX	777,672	700,000	736,326	0	(13,355)	0	0	XXX	XXX	XXX	14,583	35,000	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						796,649	XXX	777,672	700,000	736,326	0	(13,355)	0	0	XXX	XXX	XXX	14,583	35,000	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
414005 GD 4	HARRIS CNTY TX 5.00 10/01/2020	SD			1FE	849,900	117.165	878,738	750,000	822,771	0	(9,450)	0	0	5.000	3.380	AO	9,375	37,500	01/07/2011	10/01/2020
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						849,900	XXX	878,738	750,000	822,771	0	(9,450)	0	0	XXX	XXX	XXX	9,375	37,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						849,900	XXX	878,738	750,000	822,771	0	(9,450)	0	0	XXX	XXX	XXX	9,375	37,500	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.26 9/1/26	SD			1FE	504,545	105.177	525,885	500,000	504,459	0	(86)	0	0	4.000	3.910	MS	6,667	0	08/30/2013	09/01/2026
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						504,545	XXX	525,885	500,000	504,459	0	(86)	0	0	XXX	XXX	XXX	6,667	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035				1FE	476,141	100.705	463,243	460,000	475,572	0	(531)	0	0	2.750	2.547	MN	1,616	11,736	11/21/2012	11/15/2035
57586P E5 1	MA HSG FIN REV C 4.30 12/01/2019	SD			1FE	690,000	105.607	728,688	690,000	690,000	0	0	0	0	4.300	4.300	JD	2,473	29,670	11/10/2010	12/01/2019
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043			1	1FE	503,774	101.069	485,131	480,000	502,459	0	(1,315)	0	0	3.000	2.414	JD	1,200	7,240	05/01/2013	12/01/2043
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038			1	1FE	397,313	100.217	390,846	390,000	393,764	0	(990)	0	0	5.200	4.890	JD	1,690	20,280	02/12/2010	06/01/2038
686087 KU 0	OR ST HSG & CMNTY 4.125 07/01/20			1	1FE	116,107	105.391	121,200	115,000	115,754	0	(109)	0	0	4.125	4.001	JJ	2,372	4,744	08/20/2010	07/01/2020
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						2,183,336	XXX	2,189,108	2,135,000	2,177,549	0	(2,945)	0	0	XXX	XXX	XXX	9,351	73,670	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,687,881	XXX	2,714,993	2,635,000	2,682,008	0	(3,031)	0	0	XXX	XXX	XXX	16,017	73,670	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
758202 AK 1	REED ELSEVR CPTL 3.125 10/15/2022			1	2FE	422,114	91.787	387,343	422,000	422,104	6,935	(9)	0	0	3.125	3.122	AO	2,784	13,151	10/24/2012	10/15/2022
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						422,114	XXX	387,343	422,000	422,104	6,935	(9)	0	0	XXX	XXX	XXX	2,784	13,151	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024		R	23	1FE	498,250	98.120	490,600	500,000	498,388	0	138	0	0	1.472	1.546	JAJO	4,130	0	05/06/2013	07/15/2024
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025		R	23	1FE	500,000	98.400	492,000	500,000	499,915	0	(86)	0	0	1.441	1.481	FMAN	940	3,732	04/15/2013	05/15/2025
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025		R	23	1FE	498,683	98.125	490,625	500,000	498,655	0	(27)	0	0	1.476	1.483	JAJO	1,537	2,603	05/15/2013	04/21/2025
404225 AZ 7	HSART 2013-T2 A2 ABS 1.1472 05/16/2044			2	1FE	500,000	99.601	498,006	500,000	500,000	0	0	0	0	1.147	1.150	MON	255	3,282	05/17/2013	05/16/2044
404225 BD 5	HSART 2013-T3 A3 ABS 1.7932 05/15/2046			2	1FE	499,998	97.840	489,200	500,000	499,999	0	0	0	0	1.793	1.800	MON	398	5,131	05/17/2013	05/15/2046
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030			2	1FE	500,000	98.712	493,558	500,000	500,003	0	3	0	0	1.267	1.346	MON	299	4,052	04/25/2013	06/17/2030
818813 AA 5	SHACK 2012-2A A CLO FLT 10/20/2023		R	23	1FE	499,500	99.250	496,250	500,000	499,197	0	(216)	0	0	1.652	1.770	JAJO	1,675	8,221	11/01/2012	10/20/2023
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						3,496,430	XXX	3,450,238	3,500,000	3,496,155	0	(188)	0	0	XXX	XXX	XXX	9,236	27,021	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,918,544	XXX	3,837,581	3,922,000	3,918,259	6,935	(197)	0	0	XXX	XXX	XXX	12,020	40,172	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Totals																					
7799999. Total - Issuer Obligations						10,115,099	XXX	10,186,994	9,639,000	9,852,709	6,935	(95,220)	0	0	XXX	XXX	XXX	90,019	315,283	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						5,679,766	XXX	5,639,346	5,635,000	5,673,704	0	(3,133)	0	0	XXX	XXX	XXX	18,586	100,691	XXX	XXX
8399999. Grand Total - Bonds						15,794,865	XXX	15,826,341	15,274,000	15,526,414	6,935	(98,353)	0	0	XXX	XXX	XXX	108,605	415,975	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
30303# 10 7	FACILITY INSURANCE HOLDING CORP CL	R		4,062.000	0	0.000	0	0	0	0	0	0	0	0	0	A	08/21/1997
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9799999.	Total - Common Stock				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999.	Total Common and Preferred Stock				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues..........0, the total $ value (included in Column 8) of all such issues $..........0.

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
Bonds - U.S. Government								
912828 WF 3	U.S. TREASURY NOTES 0.625 11/15/2016		11/26/2013	GOLDMAN SACHS		1,002,422	1,000,000	207
912828 MH 0	U.S. TREASURY NOTES 2.25 01/31/2015		12/31/2012	GOLDMAN SACHS		0	0	(133)
0599999.	Total - Bonds - U.S. Government					1,002,422	1,000,000	74
Bonds - U.S. Special Revenue and Special Assessment								
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043		05/01/2013	ROYAL BANK OF CANADA		524,765	500,000	0
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.26 9/1/26		08/30/2013	BANC OF AMERICA SECURITIES		504,545	500,000	222
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,029,310	1,000,000	222
Bonds - Industrial and Miscellaneous								
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024	R	05/06/2013	CITIGROUP		498,250	500,000	0
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025	R	04/15/2013	CITIGROUP		500,000	500,000	0
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025	R	05/15/2013	RBS SECURITIES/GREENWICH		498,683	500,000	0
404225 AZ 7	HSART 2013-T2 A2 ABS 1.1472 05/16/2044		05/17/2013	CS FIRST BOSTON		500,000	500,000	0
404225 BD 5	HSART 2013-T3 A3 ABS 1.7932 05/15/2046		05/17/2013	CS FIRST BOSTON		499,998	500,000	0
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030		04/25/2013	CS FIRST BOSTON		500,000	500,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous					2,996,930	3,000,000	0
8399997.	Total - Bonds - Part 3					5,028,662	5,000,000	296
8399998.	Total - Bonds - Summary Item from Part 5					496,875	500,000	209
8399999.	Total - Bonds					5,525,537	5,500,000	505
9999999.	Total - Bonds, Preferred and Common Stocks					5,525,537	XXX	505

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 AU 4	U.S. TREASURY NOTES 3.875 02/15/13	...	02/15/2013.	Maturity		2,000,000	2,000,000	1,957,813	1,998,935	0	1,065	0	1,065	0	2,000,000	0	0	0	38,750	02/15/2013.
912828 HT 0	U.S. TREASURY NOTES 2.75 02/28/13	...	02/28/2013.	Maturity		1,200,000	1,200,000	1,252,445	1,202,155	0	(2,155)	0	(2,155)	0	1,200,000	0	0	0	16,500	02/28/2013.
0599999.	Total - Bonds - U.S. Government					3,200,000	3,200,000	3,210,258	3,201,090	0	(1,090)	0	(1,090)	0	3,200,000	0	0	0	55,250	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035	...	07/25/2013.	Sinking Fund Redemption		40,000	40,000	41,404	41,404	0	(1,410)	0	(1,410)	0	40,000	0	0	0	679	11/15/2035.
432308 UE 2	HILLSBORO CNTY FL 5.25 10/01/2017	...	12/13/2013.	Call		500,000	500,000	527,030	505,377	0	(5,377)	0	(5,377)	0	500,000	0	0	0	31,500	10/01/2017.
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043	...	12/01/2013.	Partial Call		20,000	20,000	20,991	20,991	0	(991)	0	(991)	0	20,000	0	0	0	302	12/01/2043.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038	...	12/01/2013.	Partial Call		75,000	75,000	76,406	75,914	0	(914)	0	(914)	0	75,000	0	0	0	2,600	06/01/2038.
686087 KU 0	OR ST HSG & CMNTY 4.125 07/01/20	...	10/01/2013.	Partial Call		90,000	90,000	90,867	90,675	0	(675)	0	(675)	0	90,000	0	0	0	3,455	07/01/2020.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					725,000	725,000	756,697	734,360	0	(9,366)	0	(9,366)	0	725,000	0	0	0	38,535	XXX
Bonds - Industrial and Miscellaneous																				
254687 AW 6	DISNEY (WALT) CO 4.50 12/15/2013	...	10/01/2013.	Call		806,544	800,000	827,744	827,744	0	(4,878)	0	(4,878)	0	801,352	0	5,192	5,192	28,600	12/15/2013.
3899999.	Total - Bonds - Industrial and Miscellaneous					806,544	800,000	827,744	827,744	0	(4,878)	0	(4,878)	0	801,352	0	5,192	5,192	28,600	XXX
8399997.	Total - Bonds - Part 4					4,731,544	4,725,000	4,794,699	4,763,195	0	(15,335)	0	(15,335)	0	4,726,352	0	5,192	5,192	122,385	XXX
8399998.	Total - Bonds - Summary Item from Part 5					500,000	500,000	496,875	0	0	3,125	0	3,125	0	500,000	0	0	0	2,551	XXX
8399999.	Total - Bonds					5,231,544	5,225,000	5,291,574	4,763,195	0	(12,210)	0	(12,210)	0	5,226,352	0	5,192	5,192	124,937	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					5,231,544	XXX	5,291,574	4,763,195	0	(12,210)	0	(12,210)	0	5,226,352	0	5,192	5,192	124,937	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
40536P AC 7	HLCYN 2006-1A C CLO FLT 05/21/2018	R	05/31/2013	ROYAL BANK OF CANADA	11/21/2013	MBS Paydown	500,000	496,875	500,000	500,000	0	3,125	0	3,125	0	0	0	0	2,551	209
3899999.	Total - Bonds - Industrial and Miscellaneous						500,000	496,875	500,000	500,000	0	3,125	0	3,125	0	0	0	0	2,551	209
8399998.	Total - Bonds						500,000	496,875	500,000	500,000	0	3,125	0	3,125	0	0	0	0	2,551	209
9999999.	Total - Bonds, Preferred and Common Stocks							496,875	500,000	500,000	0	3,125	0	3,125	0	0	0	0	2,551	209

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	 10 % of Outstanding

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management	....	..	12/13/2013.	The Bank of New York Mellon..................	......XXX.....	3,228,031	0	0	0	0	0	3,228,031	0	0	......0.020	......0.020	Mtly....	808	0
8899999. Total - Exempt Money Market Mutual Funds							3,228,031	0	0	0	0	...........XXX.........	3,228,031	0	0	...XXX......	...XXX......	..XXX..	808	0
9199999. Total - Short-Term Investments							3,228,031	0	0	0	0	...........XXX.........	3,228,031	0	0	...XXX......	...XXX......	..XXX..	808	0

Sch. DB-Pt. A-Sn. 1
NONE

Sch. DB-Pt. A-Sn. 2
NONE

Sch. DB-Pt. B-Sn. 1
NONE

Sch. DB-Pt. B-Sn 1B-Broker List
NONE

Sch. DB-Pt. B-Sn. 2
NONE

Sch. DB-Pt. D-Sn. 1
NONE

Sch. DB-Pt. D-Sn. 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
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 *
Open Depositories							
The Bank of New York Mellon	New York, New York		0.010	0	0	6,343	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	35,621	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	41,964	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	41,964	XXX
0599999. Total Cash		XXX	XXX	0	0	41,964	XXX

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

1. January	68,021	4. April	53,711	7. July	55,450	10. October	42,010
2. February	52,015	5. May	48,981	8. August	44,405	11. November	40,969
3. March	50,829	6. June	48,562	9. September	46,029	12. December	41,964

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	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ	B	PROPERTY AND CASUALTY	0	0	116,442	116,547
4.	Arkansas AR	B	PROPERTY AND CASUALTY	0	0	249,393	254,874
5.	California CA	B	PROPERTY AND CASUALTY	0	0	306,425	306,703
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY AND CASUALTY	0	0	126,342	134,668
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PROPERTY AND CASUALTY	0	0	241,487	245,411
11.	Georgia GA	B	PROPERTY AND CASUALTY	0	0	151,610	161,602
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY AND CASUALTY	0	0	60,644	64,641
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	PROPERTY AND CASUALTY	0	0	176,878	188,535
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	PROPERTY AND CASUALTY	0	0	329,108	351,495
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	PROPERTY AND CASUALTY	0	0	680,123	700,448
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PROPERTY AND CASUALTY	0	0	359,620	377,100
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	5,386,185	5,683,218	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	PROPERTY AND CASUALTY	0	0	437,707	441,060
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	PROPERTY AND CASUALTY	0	0	306,265	307,528
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	US Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	132,784	132,905
59.	Total	XXX	XXX	5,386,185	5,683,218	3,674,830	3,783,518

DETAILS OF WRITE-INS

5801.	U.S. DEPT OF LABOR	B	PROPERTY AND CASUALTY	0	0	132,784	132,905
5802.				0	0	0	0
5803.				0	0	0	0
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	132,784	132,905

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