26832201320100100

ANNUAL STATEMENT

For the Year Ended December 31, 2013

of the Condition and Affairs of the

GREAT AMERICAN ALLIANCE INSURANCE COMPANY

NAIC Group Code.....84, 84 (Current Period) (Prior Period) NAIC Company Code..... 26832 Employer's ID Number..... 95-1542353

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

Incorporated/Organized..... September 11, 1945 Commenced Business..... April 1, 1946

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	4,569,551	14.6	4,569,551	0	4,569,551	14.6
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	2,462,858	7.9	2,462,858	0	2,462,858	7.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	5,193,618	16.6	5,193,618	0	5,193,618	16.6
1.43 Revenue and assessment obligations	9,069,736	29.1	9,069,736	0	9,069,736	29.1
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	2,665,036	8.5	2,665,036	0	2,665,036	8.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	0	0.0	0	0	0	0.0
2.2 Unaffiliated non-U.S. securities (including Canada)	2,990,542	9.6	2,990,542	0	2,990,542	9.6
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	1,208,000	3.9	1,208,000	0	1,208,000	3.9
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	3,060,564	9.8	3,060,564	0	3,060,564	9.8
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	31,219,905	100.0	31,219,905	0	31,219,905	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

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		24,045,050
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,540,457
3.	Accrual of discount		10,108
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	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	0
5.	Total gain (loss) on disposals, Part 4, Column 19		0
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		5,423,580
7.	Deduct amortization of premium		220,695
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)		26,951,340
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		26,951,340

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	4,569,551	4,567,718	4,606,442	4,522,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	4,569,551	4,567,718	4,606,442	4,522,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,462,858	2,578,833	2,618,132	2,385,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	5,193,618	5,504,467	5,401,075	5,055,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	9,069,736	9,447,274	9,315,905	8,650,000
Industrial and Miscellaneous and Hybrid	8. United States	2,665,036	2,634,647	2,669,829	2,662,326
Securities (Unaffiliated)	9. Canada	0	0	0	0
	10. Other Countries	2,990,542	2,934,475	2,988,982	3,000,000
	11. Totals	5,655,578	5,569,122	5,658,811	5,662,326
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	26,951,340	27,667,414	27,600,365	26,274,326
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	26,951,340	27,667,414	27,600,365	

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	3,002,978	4,569,551	0	0	0	7,572,529	25.3	13,993,441	45.2	7,572,529	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	3,002,978	4,569,551	0	0	0	7,572,529	25.3	13,993,441	45.2	7,572,529	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	2,462,858	0	0	0	2,462,858	8.2	2,567,517	8.3	2,462,858	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	2,462,858	0	0	0	2,462,858	8.2	2,567,517	8.3	2,462,858	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1	154,870	1,004,282	4,034,466	0	0	5,193,618	17.3	5,413,841	17.5	5,193,618	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	154,870	1,004,282	4,034,466	0	0	5,193,618	17.3	5,413,841	17.5	5,193,618	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	0	2,129,351	3,532,163	1,303,552	2,104,671	9,069,736	30.3	7,582,229	24.5	9,069,736	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	2,129,351	3,532,163	1,303,552	2,104,671	9,069,736	30.3	7,582,229	24.5	9,069,736	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	641,876	3,767,481	1,218,853	27,369	0	5,655,578	18.9	1,381,951	4.5	165,036	5,490,543
6.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	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	641,876	3,767,481	1,218,853	27,369	0	5,655,578	18.9	1,381,951	4.5	165,036	5,490,543
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) 3,799,723	13,933,522	8,785,481	1,330,921	2,104,671	29,954,318	100.0	XXX	XXX	24,463,775	5,490,543
9.2 NAIC 2	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	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	3,799,723	13,933,522	8,785,481	1,330,921	2,104,671	(b) 29,954,318	100.0	XXX	XXX	24,463,775	5,490,543
9.8 Line 9.7 as a % of Col. 6	12.7	46.5	29.3	4.4	7.0	100.0	XXX	XXX	XXX	81.7	18.3
10. **Total Bonds Prior Year**											
10.1 NAIC 1	11,028,504	8,233,775	9,735,475	1,095,916	845,308	XXX	XXX	30,938,979	100.0	29,946,895	992,084
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	11,028,504	8,233,775	9,735,475	1,095,916	845,308	XXX	XXX	(b) 30,938,979	100.0	29,946,895	992,084
10.8 Line 10.7 as a % of Col. 8	35.6	26.6	31.5	3.5	2.7	XXX	XXX	100.0	XXX	96.8	3.2
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	3,213,627	10,275,297	7,566,629	1,303,552	2,104,671	24,463,775	81.7	29,946,895	96.8	24,463,775	XXX
11.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	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	3,213,627	10,275,297	7,566,629	1,303,552	2,104,671	24,463,775	81.7	29,946,895	96.8	24,463,775	XXX
11.8 Line 11.7 as a % of Col. 6	13.1	42.0	30.9	5.3	8.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	10.7	34.3	25.3	4.4	7.0	81.7	XXX	XXX	XXX	81.7	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	586,096	3,658,225	1,218,853	27,369	0	5,490,543	18.3	992,084	3.2	XXX	5,490,543
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	586,096	3,658,225	1,218,853	27,369	0	5,490,543	18.3	992,084	3.2	XXX	5,490,543
12.8 Line 12.7 as a % of Col. 6	10.7	66.6	22.2	0.5	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	2.0	12.2	4.1	0.1	0.0	18.3	XXX	XXX	XXX	XXX	18.3

(a) Includes $.....5,490,543 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 $.....3,002,978; 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	3,002,978	4,569,551	0	0	0	7,572,529	25.3	13,993,441	45.2	7,572,529	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	3,002,978	4,569,551	0	0	0	7,572,529	25.3	13,993,441	45.2	7,572,529	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	2,462,858	0	0	0	2,462,858	8.2	2,567,517	8.3	2,462,858	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	2,462,858	0	0	0	2,462,858	8.2	2,567,517	8.3	2,462,858	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	154,870	1,004,282	4,034,466	0	0	5,193,618	17.3	5,413,841	17.5	5,193,618	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	154,870	1,004,282	4,034,466	0	0	5,193,618	17.3	5,413,841	17.5	5,193,618	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	0	2,129,351	3,532,163	504,459	0	6,165,972	20.6	5,770,540	18.7	6,165,972	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	0	799,093	2,104,671	2,903,764	9.7	1,811,688	5.9	2,903,764	0
5.5 Totals	0	2,129,351	3,532,163	1,303,552	2,104,671	9,069,736	30.3	7,582,229	24.5	9,069,736	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	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	55,780	109,256	0	0	0	165,036	0.6	389,867	1.3	165,036	0
6.4 Other Loan-Backed and Structured Securities	586,096	3,658,225	1,218,853	27,369	0	5,490,543	18.3	992,084	3.2	0	5,490,543
6.5 Totals	641,876	3,767,481	1,218,853	27,369	0	5,655,578	18.9	1,381,951	4.5	165,036	5,490,543
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	3,157,847	10,166,041	7,566,629	504,459	0	21,394,976	71.4	XXX	XXX	21,394,976	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	55,780	109,256	0	0	0	165,036	0.6	XXX	XXX	165,036	0
9.4 Other Loan-Backed and Structured Securities	586,096	3,658,225	1,218,853	826,462	2,104,671	8,394,306	28.0	XXX	XXX	2,903,764	5,490,543
9.5 Totals	3,799,723	13,933,522	8,785,481	1,330,921	2,104,671	29,954,318	100.0	XXX	XXX	24,463,775	5,490,543
9.6 Line 9.5 as a % of Col. 6	12.7	46.5	29.3	4.4	7.0	100.0	XXX	XXX	XXX	81.7	18.3
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	10,895,767	7,593,417	9,256,155	0	0	XXX	XXX	27,745,340	89.7	27,745,340	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	92,229	297,638	0	0	0	XXX	XXX	389,867	1.3	389,867	0
10.4 Other Loan-Backed and Structured Securities	40,508	342,720	479,320	1,095,916	845,308	XXX	XXX	2,803,772	9.1	1,811,688	992,084
10.5 Totals	11,028,504	8,233,775	9,735,475	1,095,916	845,308	XXX	XXX	30,938,979	100.0	29,946,895	992,084
10.6 Line 10.5 as a % of Col. 8	35.6	26.6	31.5	3.5	2.7	XXX	XXX	100.0	XXX	96.8	3.2
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	3,157,847	10,166,041	7,566,629	504,459	0	21,394,976	71.4	27,745,340	89.7	21,394,976	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	55,780	109,256	0	0	0	165,036	0.6	389,867	1.3	165,036	XXX
11.4 Other Loan-Backed and Structured Securities	0	0	0	799,093	2,104,671	2,903,764	9.7	1,811,688	5.9	2,903,764	XXX
11.5 Totals	3,213,627	10,275,297	7,566,629	1,303,552	2,104,671	24,463,775	81.7	29,946,895	96.8	24,463,775	XXX
11.6 Line 11.5 as a % of Col. 6	13.1	42.0	30.9	5.3	8.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.7	34.3	25.3	4.4	7.0	81.7	XXX	XXX	XXX	81.7	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	586,096	3,658,225	1,218,853	27,369	0	5,490,543	18.3	992,084	3.2	XXX	5,490,543
12.5 Totals	586,096	3,658,225	1,218,853	27,369	0	5,490,543	18.3	992,084	3.2	XXX	5,490,543
12.6 Line 12.5 as a % of Col. 6	10.7	66.6	22.2	0.5	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	2.0	12.2	4.1	0.1	0.0	18.3	XXX	XXX	XXX	XXX	18.3

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	6,893,929	6,893,929	0	0	0
2. Cost of short-term investments acquired	5,671,159	5,671,159	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	9,562,110	9,562,110	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)	3,002,978	3,002,978	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)	3,002,978	3,002,978	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

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	Crescent Centre Apartments	R	Cincinnati	OH	Great American Insurance Company		03/13/2006	0	34,483	0	0	0	0	0	0	0	0	0	1.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									34,483	0	0	0	0	0	0	0	0	0	XXX
4599999. Subtotal - Affiliated									34,483	0	0	0	0	0	0	0	0	0	XXX
4699999. Totals									34,483	0	0	0	0	0	0	0	0	0	XXX

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			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 MH 0	U.S. TREASURY NOTES 2.25 01/31/2015	SD			1	421,675	102.234	414,049	405,000	413,674	0	(8,000)	0	0	2.250	0.265	JJ	3,792	9,113	12/31/2012	01/31/2015
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015	SD			1	2,520,797	101.594	2,494,127	2,455,000	2,491,954	0	(22,159)	0	0	1.250	0.340	FA	10,427	30,688	09/19/2012	08/31/2015
912828 SZ 4	U.S. TREASURY NOTES 0.375 06/15/2015	SD			1	161,861	100.219	162,354	162,000	161,932	0	47	0	0	0.375	0.404	JD	28	608	06/21/2012	06/15/2015
912828 WA 4	U.S. TREASURY NOTES 0.625 10/15/2016	SD			1	1,502,109	99.813	1,497,188	1,500,000	1,501,991	0	(119)	0	0	0.625	0.577	AO	2,009	0	10/31/2013	10/15/2016
0199999. U.S. Government - Issuer Obligations						4,606,442	XXX	4,567,718	4,522,000	4,569,551	0	(30,232)	0	0	XXX	XXX	XXX	16,257	40,408	XXX	XXX
0599999. Total - U.S. Government						4,606,442	XXX	4,567,718	4,522,000	4,569,551	0	(30,232)	0	0	XXX	XXX	XXX	16,257	40,408	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
341535 UX 8	FL ST BOARD OF ED SER D 5.00 06/01/2015	SD			1FE	1,079,350	106.459	1,064,590	1,000,000	1,019,019	0	(12,862)	0	0	5.000	3.610	JD	4,167	50,000	12/15/2008	06/01/2015
605580 N6 2	MISSISSIPPI ST SER B 5.00 12/01/2015	SD			1FE	1,099,120	108.784	1,087,840	1,000,000	1,029,436	0	(14,624)	0	0	5.000	3.400	JD	4,167	50,000	11/20/2008	12/01/2015
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018				1FE	439,662	110.754	426,403	385,000	414,402	0	(6,168)	0	0	5.500	3.581	MN	3,529	21,175	08/20/2009	05/01/2018
1199999. U.S. States, Territories & Possessions - Issuer Obligations						2,618,132	XXX	2,578,833	2,385,000	2,462,858	0	(33,654)	0	0	XXX	XXX	XXX	11,863	121,175	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						2,618,132	XXX	2,578,833	2,385,000	2,462,858	0	(33,654)	0	0	XXX	XXX	XXX	11,863	121,175	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
011415 KQ 8	ALAMO TX CMNTY COLL 5.00 08/15/22	SD		1	1FE	1,102,580	108.119	1,081,190	1,000,000	1,054,086	0	(13,808)	0	0	5.000	3.400	FA	18,889	50,000	04/23/2010	08/15/2022
414005 GD 4	HARRIS CNTY TX 5.00 10/01/2020				1FE	566,600	117.165	585,825	500,000	548,514	0	(6,300)	0	0	5.000	3.380	AO	6,250	25,000	01/07/2011	10/01/2020
442331 EH 3	HOUSTON TX PUB IMP 5.00 03/01/16			1	1FE	1,096,620	100.745	1,007,450	1,000,000	1,004,282	0	(25,438)	0	0	5.000	2.400	MS	16,667	50,000	03/29/2010	03/01/2016
592112 BK 1	MET GOVT NASHV TN SER B 5.00 08/01/2019			1	1FE	2,484,696	111.414	2,673,936	2,400,000	2,431,866	0	(11,398)	0	0	5.000	4.450	FA	50,000	120,000	12/02/2008	08/01/2019
839550 S3 5	SOUTH PORTLAND-ME-TXB 4.50 3/01/2014			1	1FE	150,579	100.688	156,066	155,000	154,870	0	766	0	0	4.500	5.017	MS	2,325	6,975	08/15/2007	03/01/2014
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						5,401,075	XXX	5,504,467	5,055,000	5,193,618	0	(56,178)	0	0	XXX	XXX	XXX	94,131	251,975	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						5,401,075	XXX	5,504,467	5,055,000	5,193,618	0	(56,178)	0	0	XXX	XXX	XXX	94,131	251,975	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																					
342816 VC 6	FL MUN PWR SRS A 5.25 10/01/20			1	1FE	1,096,110	111.247	1,112,470	1,000,000	1,057,561	0	(10,830)	0	0	5.250	3.910	AO	13,125	52,500	03/26/2010	10/01/2020
454622 PZ 8	IN BD BK 5.05 1/15/2019			1	1FE	313,823	100.100	325,325	325,000	318,825	0	961	0	0	5.050	5.454	JJ	7,568	16,413	06/11/2007	01/15/2019
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.26 9/1/26				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
645918 YA 5	NJ ECON DEV 5.00 12/15/2017	SD			1FE	1,105,360	114.279	1,142,790	1,000,000	1,058,370	0	(13,562)	0	0	5.000	3.410	JD	2,222	50,000	04/23/2010	12/15/2017
658546 RJ 7	N CENT TX HLTH 5.50 06/01/2021			1	1	1,172,500	116.887	1,168,870	1,000,000	1,122,094	0	(14,122)	0	0	5.500	3.609	JD	4,583	55,000	03/29/2010	06/01/2021
837152 MV 6	SC TRANS REV SRS A 5.00 10/01/2019			1	1FE	1,074,350	107.688	1,076,880	1,000,000	1,033,682	0	(11,435)	0	0	5.000	3.700	AO	12,500	50,000	03/31/2010	10/01/2019
882806 AM 4	TX TECH UNIV 5.00 02/15/18	SD			1FE	1,127,610	115.631	1,156,310	1,000,000	1,070,980	0	(15,887)	0	0	5.000	3.150	FA	18,889	50,000	04/07/2010	02/15/2018
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						6,394,298	XXX	6,508,530	5,825,000	6,165,972	0	(64,962)	0	0	XXX	XXX	XXX	65,554	273,913	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																					
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038			1	1FE	590,875	100.217	581,259	580,000	585,598	0	(1,472)	0	0	5.200	4.890	JD	2,513	30,160	02/12/2010	06/01/2038
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			1	1FE	1,040,000	107.329	1,073,290	1,000,000	1,039,057	0	(943)	0	0	4.500	4.046	MON	3,750	9,125	08/08/2013	10/01/2043
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			1	1FE	480,000	99.126	475,805	480,000	480,015	0	15	0	0	2.500	2.500	JJ	6,633	0	05/31/2013	07/01/2034
68608N CH 3	OREGON ST HSG 5.00 07/01/2028			1	1FE	810,732	105.672	808,391	765,000	799,093	0	(4,473)	0	0	5.000	4.209	JJ	19,125	38,250	04/15/2011	07/01/2028
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						2,921,607	XXX	2,938,744	2,825,000	2,903,764	0	(6,872)	0	0	XXX	XXX	XXX	32,022	77,535	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						9,315,905	XXX	9,447,274	8,650,000	9,069,736	0	(71,834)	0	0	XXX	XXX	XXX	97,576	351,448	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47			2	1FM	169,834	101.360	164,534	162,326	165,036	0	(1,944)	0	0	5.447	4.076	MON	737	8,842	10/27/2010	06/12/2047
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						169,834	XXX	164,534	162,326	165,036	0	(1,944)	0	0	XXX	XXX	XXX	737	8,842	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023		R	23	1FE	500,000	100.500	502,500	500,000	500,867	0	867	0	0	2.167	2.482	MON	512	9,811	01/16/2013	02/15/2023

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
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 AV 6	HSART 2013-T1 A3 ABS 2.2891 01/15/2048			2	1FE	500,000	97.904	489,520	500,000	500,000	0	(0)	0	0	2.289	2.300	MON	509	10,269	01/16/2013	01/15/2048
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
63861G AA 8	NMART 2013-T1 A1 ABS 1.08 06/20/44			2	1FE	499,997	99.966	499,831	500,000	499,999	0	2	0	0	1.080	1.083	MON	165	2,910	06/04/2013	06/20/2044
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
87244A AA 8	WINDR 2012-1A A CLO FLT 01/15/2024		R	23	1FE	500,000	98.750	493,750	500,000	499,659	0	(336)	0	0	1.644	1.660	JAJO	1,781	7,764	11/28/2012	01/15/2024
87244A AR 1	WINDR 2012-1A B2 CLO 3.31 01/15/2024		R	23	1FE	492,050	93.000	465,000	500,000	493,059	0	970	0	0	3.310	3.622	JAJO	3,494	13,562	11/28/2012	01/15/2024
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						5,488,977	XXX	5,404,589	5,500,000	5,490,543	0	1,531	0	0	XXX	XXX	XXX	14,020	63,116	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,658,811	XXX	5,569,122	5,662,326	5,655,578	0	(414)	0	0	XXX	XXX	XXX	14,757	71,958	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						19,019,948	XXX	19,159,548	17,787,000	18,391,998	0	(185,026)	0	0	XXX	XXX	XXX	187,804	687,470	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						169,834	XXX	164,534	162,326	165,036	0	(1,944)	0	0	XXX	XXX	XXX	737	8,842	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						8,410,584	XXX	8,343,333	8,325,000	8,394,306	0	(5,341)	0	0	XXX	XXX	XXX	46,042	140,651	XXX	XXX
8399999. Grand Total - Bonds						27,600,365	XXX	27,667,414	26,274,326	26,951,340	0	(192,312)	0	0	XXX	XXX	XXX	234,583	836,963	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		4,375.000	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 MH 0	U.S. TREASURY NOTES 2.25 01/31/2015		12/31/2012	GOLDMAN SACHS & CO.		0	0	(21)
912828 WA 4	U.S. TREASURY NOTES 0.625 10/15/2016		10/31/2013	GOLDMAN SACHS		1,502,109	1,500,000	438
0599999.	Total - Bonds - U.S. Government					1,502,109	1,500,000	417
Bonds - U.S. Special Revenue and Special Assessment								
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
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043		08/08/2013	JP MORGAN SECURITIES INC.		1,040,000	1,000,000	0
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		05/31/2013	JP MORGAN SECURITIES INC.		500,000	500,000	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,044,545	2,000,000	222
Bonds - Industrial and Miscellaneous								
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023	R	01/16/2013	SANDLER O'NEIL & PARTNER		500,000	500,000	0
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 AV 6	HSART 2013-T1 A3 ABS 2.2891 01/15/2048		01/16/2013	WELLS FARGO BROKERAGE		500,000	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
63861G AA 8	NMART 2013-T1 A1 ABS 1.08 06/20/44		06/04/2013	CS FIRST BOSTON		499,997	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					4,496,927	4,500,000	0
8399997.	Total - Bonds - Part 3					8,043,582	8,000,000	639
8399998.	Total - Bonds - Summary Item from Part 5					496,875	500,000	209
8399999.	Total - Bonds					8,540,457	8,500,000	848
9999999.	Total - Bonds, Preferred and Common Stocks					8,540,457	XXX	848

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		2,500,000	2,500,000	2,625,000	2,503,698	0	(3,698)	0	(3,698)	0	2,500,000	0	0	0	48,438	02/15/2013.
912828 JW 1	U.S. TREASURY NOTES 1.50 12/31/2013		12/31/2013.	Maturity		1,500,000	1,500,000	1,491,094	1,498,140	0	1,860	0	1,860	0	1,500,000	0	0	0	24,120	12/31/2013.
0599999.	Total - Bonds - U.S. Government					4,000,000	4,000,000	4,116,094	4,001,838	0	(1,838)	0	(1,838)	0	4,000,000	0	0	0	72,558	XXX
Bonds - U.S. States, Territories and Possessions																				
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018		05/01/2013.	Sinking Fund Redemption		65,000	65,000	74,229	71,005	0	(6,005)	0	(6,005)	0	65,000	0	0	0	1,788	05/01/2018.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					65,000	65,000	74,229	71,005	0	(6,005)	0	(6,005)	0	65,000	0	0	0	1,788	XXX
Bonds - U.S. Political Subdivisions of States																				
839550 S3 5	SOUTH PORTLAND-ME-TXB 4.50 3/01/2014		03/01/2013.	Sinking Fund Redemption		165,000	165,000	160,294	164,046	0	954	0	954	0	165,000	0	0	0	3,713	03/01/2014.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					165,000	165,000	160,294	164,046	0	954	0	954	0	165,000	0	0	0	3,713	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
454622 PZ 8	IN BD BK 5.05 1/15/2019		07/15/2013.	Sinking Fund Redemption		45,000	45,000	43,452	44,029	0	848	0	848	0	45,000	0	0	0	1,641	01/15/2019.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038		12/01/2013.	Partial Call		155,000	155,000	157,906	156,889	0	(1,889)	0	(1,889)	0	155,000	0	0	0	6,110	06/01/2038.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		10/01/2013.	Partial Call		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	151	07/01/2034.
68608N CH 3	OREGON ST HSG 5.00 07/01/2028		10/01/2013.	Partial Call		155,000	155,000	164,266	162,814	0	(7,814)	0	(7,814)	0	155,000	0	0	0	6,625	07/01/2028.
917436 YU 5	UT HSG CORP 5.35 01/01/2039		01/01/2013.	Call		100,000	100,000	102,375	101,349	0	(1,349)	0	(1,349)	0	100,000	0	0	0	2,675	01/01/2039.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					475,000	475,000	488,000	485,081	0	(10,204)	0	(10,204)	0	475,000	0	0	0	17,203	XXX
Bonds - Industrial and Miscellaneous																				
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		12/12/2013.	MBS Paydown		218,580	218,580	228,689	223,722	0	(4,307)	0	(4,307)	0	218,580	0	0	0	7,510	06/12/2047.
3899999.	Total - Bonds - Industrial and Miscellaneous					218,580	218,580	228,689	223,722	0	(4,307)	0	(4,307)	0	218,580	0	0	0	7,510	XXX
8399997.	Total - Bonds - Part 4					4,923,580	4,923,580	5,067,305	4,945,692	0	(21,400)	0	(21,400)	0	4,923,580	0	0	0	102,770	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					5,423,580	5,423,580	5,564,180	4,945,692	0	(18,275)	0	(18,275)	0	5,423,580	0	0	0	105,322	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					5,423,580	XXX	5,564,180	4,945,692	0	(18,275)	0	(18,275)	0	5,423,580	0	0	0	105,322	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 Identifi- cation	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 Identifi- cation	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			12/31/2013.	The Bank of New York Mellon	XXX	3,002,978	0	0	0	0	0	3,002,978	0	0	0.020	0.020	Mtly	1,172	
8899999. Total - Exempt Money Market Mutual Funds							3,002,978	0	0	0	0	XXX	3,002,978	0	0	XXX	XXX	XXX	1,172	0
9199999. Total - Short-Term Investments							3,002,978	0	0	0	0	XXX	3,002,978	0	0	XXX	XXX	XXX	1,172	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	6,274	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	51,312	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	57,587	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	57,587	XXX
0599999. Total Cash		XXX	XXX	0	0	57,587	XXX

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

1. January	70,028	4. April	68,935	7. July	62,852	10. October	58,348
2. February	84,058	5. May	66,244	8. August	63,001	11. November	56,989
3. March	68,669	6. June	66,870	9. September	61,341	12. December	57,587

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

		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			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ	B	PROPERTY AND CASUALTY	0	0	111,656	111,753
4.	Arkansas AR	B	PROPERTY AND CASUALTY	0	0	162,336	166,069
5.	California CA	B	PROPERTY AND CASUALTY	0	0	519,700	542,941
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY AND CASUALTY	0	0	15,321	15,335
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	O	PROPERTY AND CASUALTY	0	0	236,387	236,466
11.	Georgia GA	B	PROPERTY AND CASUALTY	0	0	128,063	138,278
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY AND CASUALTY	0	0	60,974	61,133
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	177,634	177,789
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	B	PROPERTY AND CASUALTY	0	0	30,452	30,478
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	PROPERTY AND CASUALTY	0	0	313,179	330,152
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	O	PROPERTY AND CASUALTY	0	0	706,367	708,871
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PROPERTY AND CASUALTY	0	0	370,692	370,622
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	4,464,848	4,629,446	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	0	0	429,267	440,495
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	243,531	243,318
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX	ST	PROPERTY AND CASUALTY	0	0	50,000	50,000
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	PROPERTY AND CASUALTY	0	0	73,786	75,683
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	25,535	25,559
59.	Total	XXX	XXX	4,464,848	4,629,446	3,654,881	3,724,943

DETAILS OF WRITE-INS

5801.	U.S. DEPT OF LABOR	B	PROPERTY AND CASUALTY	0	0	25,535	25,559
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	25,535	25,559

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