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ANNUAL STATEMENT

For the Year Ended December 31, 2013

of the Condition and Affairs of the

GREAT AMERICAN SPIRIT INSURANCE COMPANY

NAIC Group Code.....84, 84 (Current Period) (Prior Period) | NAIC Company Code..... 33723 | Employer's ID Number..... 31-1237970

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

Incorporated/Organized..... April 5, 1988 | Commenced Business..... July 26, 1988

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	7,472,501	34.7	7,472,501	0	7,472,501	34.7
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	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations	6,683,794	31.1	6,683,794	0	6,683,794	31.1
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	2,499,295	11.6	2,499,295	0	2,499,295	11.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,426,366	6.6	1,426,366	0	1,426,366	6.6
2.2 Unaffiliated non-U.S. securities (including Canada)	499,915	2.3	499,915	0	499,915	2.3
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	614,732	2.9	614,732	0	614,732	2.9
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	2,327,616	10.8	2,327,616	0	2,327,616	10.8
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	21,524,219	100.0	21,524,219	0	21,524,219	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		17,863,114
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,058,683
3.	Accrual of discount		6,102
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	1,333	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	1,333
5.	Total gain (loss) on disposals, Part 4, Column 19		76,250
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,729,250
7.	Deduct amortization of premium		79,629
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)		19,196,603
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		19,196,603

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	7,472,501	7,760,955	7,612,986	7,408,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	7,472,501	7,760,955	7,612,986	7,408,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
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	6,683,794	6,856,498	6,783,596	6,560,000
Industrial and Miscellaneous and Hybrid	8. United States	3,925,661	4,071,518	3,922,492	3,927,000
Securities (Unaffiliated)	9. Canada	0	0	0	0
	10. Other Countries	499,914	492,000	500,000	500,000
	11. Totals	4,425,576	4,563,518	4,422,492	4,427,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	18,581,871	19,180,971	18,819,074	18,395,000
PREFERRED STOCKS	14. United States	614,732	614,732	606,231	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	614,732	614,732	606,231	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	614,732	614,732	606,231	
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	614,732	614,732	606,231	
	27. Total Bonds and Stocks	19,196,603	19,795,704	19,425,305	

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	2,135,669	7,472,501	0	0	0	9,608,170	46.4	13,094,908	60.8	9,608,170	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	2,135,669	7,472,501	0	0	0	9,608,170	46.4	13,094,908	60.8	9,608,170	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	0	0	0	0	0	0.0	0	0.0	0	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	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	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	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	888,407	527,146	1,686,335	1,104,459	2,477,447	6,683,794	32.3	5,631,825	26.2	6,683,794	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	888,407	527,146	1,686,335	1,104,459	2,477,447	6,683,794	32.3	5,631,825	26.2	6,683,794	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	2,599,031	926,960	0	0	3,525,991	17.0	1,898,973	8.8	526,782	2,999,209
6.2 NAIC 2	899,584	0	0	0	0	899,584	4.3	898,948	4.2	899,584	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	899,584	2,599,031	926,960	0	0	4,425,575	21.4	2,797,921	13.0	1,426,366	2,999,209
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) 3,024,076	10,598,677	2,613,296	1,104,459	2,477,447	19,817,955	95.7	XXX	XXX	16,818,746	2,999,209
9.2 NAIC 2	(d) 899,584	0	0	0	0	899,584	4.3	XXX	XXX	899,584	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	3,923,661	10,598,677	2,613,296	1,104,459	2,477,447	(b) 20,717,539	100.0	XXX	XXX	17,718,330	2,999,209
9.8 Line 9.7 as a % of Col. 6	18.9	51.2	12.6	5.3	12.0	100.0	XXX	XXX	XXX	85.5	14.5
10. Total Bonds Prior Year											
10.1 NAIC 1	6,464,247	9,084,720	3,448,250	608,485	1,020,004	XXX	XXX	20,625,706	95.8	19,626,244	999,462
10.2 NAIC 2	0	898,948	0	0	0	XXX	XXX	898,948	4.2	898,948	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	6,464,247	9,983,669	3,448,250	608,485	1,020,004	XXX	XXX	(b) 21,524,654	100.0	20,525,192	999,462
10.8 Line 10.7 as a % of Col. 8	30.0	46.4	16.0	2.8	4.7	XXX	XXX	100.0	XXX	95.4	4.6
11. Total Publicly Traded Bonds											
11.1 NAIC 1	3,024,076	7,999,647	2,213,117	1,104,459	2,477,447	16,818,746	81.2	19,626,244	91.2	16,818,746	XXX
11.2 NAIC 2	899,584	0	0	0	0	899,584	4.3	898,948	4.2	899,584	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	3,923,661	7,999,647	2,213,117	1,104,459	2,477,447	17,718,330	85.5	20,525,192	95.4	17,718,330	XXX
11.8 Line 11.7 as a % of Col. 6	22.1	45.1	12.5	6.2	14.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	18.9	38.6	10.7	5.3	12.0	85.5	XXX	XXX	XXX	85.5	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	0	2,599,031	400,178	0	0	2,999,209	14.5	999,462	4.6	XXX	2,999,209
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	2,599,031	400,178	0	0	2,999,209	14.5	999,462	4.6	XXX	2,999,209
12.8 Line 12.7 as a % of Col. 6	0.0	86.7	13.3	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	12.5	1.9	0.0	0.0	14.5	XXX	XXX	XXX	XXX	14.5

(a) Includes $.....2,999,209 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 $.....2,135,669; 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	2,135,669	7,472,501	0	0	0	9,608,170	46.4	13,094,908	60.8	9,608,170	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	2,135,669	7,472,501	0	0	0	9,608,170	46.4	13,094,908	60.8	9,608,170	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	0	0	0	0	0	0.0	0	0.0	0	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	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	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	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	888,407	527,146	863,052	1,104,459	0	3,383,063	16.3	4,307,121	20.0	3,383,063	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	823,284	0	2,477,447	3,300,731	15.9	1,324,704	6.2	3,300,731	0
5.5 Totals	888,407	527,146	1,686,335	1,104,459	2,477,447	6,683,794	32.3	5,631,825	26.2	6,683,794	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	899,584	0	526,782	0	0	1,426,366	6.9	1,798,459	8.4	1,426,366	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	819,179	180,114	0	0	999,293	4.8	999,462	4.6	0	999,293
6.4 Other Loan-Backed and Structured Securities	0	1,779,851	220,065	0	0	1,999,916	9.7	0	0.0	0	1,999,916
6.5 Totals	899,584	2,599,031	926,960	0	0	4,425,575	21.4	2,797,921	13.0	1,426,366	2,999,209
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	3,923,661	7,999,647	1,389,833	1,104,459	0	14,417,599	69.6	XXX	XXX	14,417,599	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	819,179	180,114	0	0	999,293	4.8	XXX	XXX	0	999,293
9.4 Other Loan-Backed and Structured Securities	0	1,779,851	1,043,348	0	2,477,447	5,300,647	25.6	XXX	XXX	3,300,731	1,999,916
9.5 Totals	3,923,661	10,598,677	2,613,296	1,104,459	2,477,447	20,717,539	100.0	XXX	XXX	17,718,330	2,999,209
9.6 Line 9.5 as a % of Col. 6	18.9	51.2	12.6	5.3	12.0	100.0	XXX	XXX	XXX	85.5	14.5
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	6,464,247	9,840,828	1,769,415	608,485	517,513	XXX	XXX	19,200,488	89.2	19,200,488	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	142,841	856,621	0	0	XXX	XXX	999,462	4.6	0	999,462
10.4 Other Loan-Backed and Structured Securities	0	0	822,213	0	502,491	XXX	XXX	1,324,704	6.2	1,324,704	0
10.5 Totals	6,464,247	9,983,669	3,448,250	608,485	1,020,004	XXX	XXX	21,524,654	100.0	20,525,192	999,462
10.6 Line 10.5 as a % of Col. 8	30.0	46.4	16.0	2.8	4.7	XXX	XXX	100.0	XXX	95.4	4.6
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	3,923,661	7,999,647	1,389,833	1,104,459	0	14,417,599	69.6	19,200,488	89.2	14,417,599	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	823,284	0	2,477,447	3,300,731	15.9	1,324,704	6.2	3,300,731	XXX
11.5 Totals	3,923,661	7,999,647	2,213,117	1,104,459	2,477,447	17,718,330	85.5	20,525,192	95.4	17,718,330	XXX
11.6 Line 11.5 as a % of Col. 6	22.1	45.1	12.5	6.2	14.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	18.9	38.6	10.7	5.3	12.0	85.5	XXX	XXX	XXX	85.5	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	819,179	180,114	0	0	999,293	4.8	999,462	4.6	XXX	999,293
12.4 Other Loan-Backed and Structured Securities	0	1,779,851	220,065	0	0	1,999,916	9.7	0	0.0	XXX	1,999,916
12.5 Totals	0	2,599,031	400,178	0	0	2,999,209	14.5	999,462	4.6	XXX	2,999,209
12.6 Line 12.5 as a % of Col. 6	0.0	86.7	13.3	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	12.5	1.9	0.0	0.0	14.5	XXX	XXX	XXX	XXX	14.5

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	4,274,939	4,274,939	0	0	0
2. Cost of short-term investments acquired	4,193,500	4,193,500	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	6,332,770	6,332,770	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)	2,135,669	2,135,669	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)	2,135,669	2,135,669	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			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 DM 9	U.S. TREASURY NOTES 4.00 02/15/15	SD			1	1,966,453	104.250	1,980,750	1,900,000	1,912,004	0	(10,327)	0	0	4.000	3.421	FA	28,709	76,000	07/28/2008	02/15/2015
912828 EN 6	U.S. TREASURY NOTES 4.50 11/15/2015	SD			1	2,371,156	107.734	2,477,891	2,300,000	2,318,921	0	(9,557)	0	0	4.500	4.039	MN	13,438	103,500	12/13/2007	11/15/2015
912828 MH 0	U.S. TREASURY NOTES 2.25 01/31/2015	SD			1	1,325,412	102.234	1,301,444	1,273,000	1,300,265	0	(25,147)	0	0	2.250	0.265	JJ	11,920	28,643	12/31/2012	01/31/2015
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015	SD			1	36,012	101.594	35,558	35,000	35,541	0	(324)	0	0	1.250	0.316	FA	149	438	07/19/2012	08/31/2015
912828 PM 6	U.S. TREASURY NOTES 2.125 12/31/2015	SD			1	1,913,953	103.438	1,965,313	1,900,000	1,905,770	0	(2,805)	0	0	2.125	1.969	JD	1,705	38,781	01/07/2011	12/31/2015
0199999. U.S. Government - Issuer Obligations						7,612,986	XXX	7,760,955	7,408,000	7,472,501	0	(48,160)	0	0	XXX	XXX	XXX	55,921	247,361	XXX	XXX
0599999. Total - U.S. Government						7,612,986	XXX	7,760,955	7,408,000	7,472,501	0	(48,160)	0	0	XXX	XXX	XXX	55,921	247,361	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																					
452024 GA 4	IL MUN ELEC A 5.25 02/01/2019			1	1FE	897,649	108.519	911,560	840,000	863,052	0	(6,853)	0	0	5.250	4.290	FA	18,375	44,100	06/06/2008	02/01/2019
576002 AR 0	MASSACHUSETTS ST 5.75 01/01/2032			1	1FE	640,470	100.000	600,000	600,000	600,000	0	(8,485)	0	0	5.750	4.290	JJ	17,250	34,500	10/09/2008	01/01/2032
59455T RA 2	MI MUN BD AUTH-SCH 5.222 06/01/2014	SD			1FE	867,536	102.017	907,951	890,000	888,407	0	3,683	0	0	5.222	5.664	JD	3,873	46,476	06/07/2007	06/01/2014
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
845040 FN 9	SOUTHWEST HIGHER ED 5.00 10/01/2016	SD			1FE	570,020	111.251	556,255	500,000	527,146	0	(9,348)	0	0	5.000	2.930	AO	6,250	25,000	02/23/2009	10/01/2016
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						3,480,221	XXX	3,501,651	3,330,000	3,383,063	0	(21,089)	0	0	XXX	XXX	XXX	52,415	150,076	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	481,317	100.705	468,278	465,000	480,742	0	(537)	0	0	2.750	2.547	MN	1,634	11,864	11/21/2012	11/15/2035
57419P GW 3	MARYLAND ST CMNTY 4.55 09/01/2022			1	1FE	820,388	101.208	845,087	835,000	823,284	0	1,070	0	0	4.550	4.749	MS	12,664	37,993	03/04/2011	09/01/2022
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			1	1FE	514,140	105.166	525,830	500,000	513,793	0	(347)	0	0	3.500	3.159	JD	1,458	3,160	08/29/2013	12/01/2044
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
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041			1	1FE	447,531	102.875	442,363	430,000	443,855	0	(1,653)	0	0	4.000	3.493	AO	4,300	17,200	09/09/2011	10/01/2041
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						3,303,375	XXX	3,354,848	3,230,000	3,300,731	0	(2,409)	0	0	XXX	XXX	XXX	23,806	79,341	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						6,783,596	XXX	6,856,498	6,560,000	6,683,794	0	(23,499)	0	0	XXX	XXX	XXX	76,221	229,417	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
222862 AH 7	COVENTRY HEALTH 6.30 08/15/2014			1	2FE	896,175	103.487	931,385	900,000	899,584	0	636	0	0	6.300	6.377	FA	21,420	56,700	08/22/2007	08/15/2014
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019			1	1FE	526,631	113.269	596,926	527,000	526,782	0	68	0	0	5.250	5.259	JJ	13,834	27,668	03/19/2009	07/01/2019
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,422,806	XXX	1,528,311	1,427,000	1,426,366	0	705	0	0	XXX	XXX	XXX	35,254	84,368	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44			2	1FM	999,688	106.244	1,062,444	1,000,000	999,293	0	(169)	0	0	3.998	4.011	MON	3,332	39,980	08/10/2011	03/15/2044
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						999,688	XXX	1,062,444	1,000,000	999,293	0	(169)	0	0	XXX	XXX	XXX	3,332	39,980	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
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
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	500,004	0	3	0	0	1.267	1.346	MON	299	4,052	04/25/2013	06/17/2030
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,999,998	XXX	1,972,763	2,000,000	1,999,916	0	(82)	0	0	XXX	XXX	XXX	1,893	16,197	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,422,492	XXX	4,563,518	4,427,000	4,425,576	0	454	0	0	XXX	XXX	XXX	40,478	140,545	XXX	XXX
Totals																					

E10

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
7799999. Total - Issuer Obligations						12,516,013	XXX	12,790,916	12,165,000	12,281,931	0	(68,545)	0	0	XXX	XXX	XXX	143,589	481,805	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						999,688	XXX	1,062,444	1,000,000	999,293	0	(169)	0	0	XXX	XXX	XXX	3,332	39,980	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						5,303,373	XXX	5,327,611	5,230,000	5,300,647	0	(2,491)	0	0	XXX	XXX	XXX	25,699	95,538	XXX	XXX
8399999. Grand Total - Bonds						18,819,074	XXX	19,180,971	18,395,000	18,581,871	0	(71,205)	0	0	XXX	XXX	XXX	172,620	617,323	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 Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
842400 75 6	SOUTHERN CAL ED 5.349			6,094.000	100.00	100.875	614,732	100.875	614,732	606,231	7,724	28,002	0	1,333	0	0	1,333	0	P2UFE	06/23/2010
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						614,732	XXX	614,732	606,231	7,724	28,002	0	1,333	0	0	1,333	0	XXX	XXX
8999999.	Total - Preferred Stocks						614,732	XXX	614,732	606,231	7,724	28,002	0	1,333	0	0	1,333	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
9899999.	Total Common and Preferred Stock				614,732	XXX	614,732	606,231	7,724	28,002	0	1,333	0	1,333	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	(66)
0599999.	Total - Bonds - U.S. Government					0	0	(66)
Bonds - U.S. Special Revenue and Special Assessment								
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44		08/29/2013	RBC CAPITAL MARKETS		514,140	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
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
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,058,685	2,000,000	222
Bonds - Industrial and Miscellaneous								
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025	R	04/15/2013	CITIGROUP		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
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					1,999,998	2,000,000	0
8399997.	Total - Bonds - Part 3					4,058,683	4,000,000	156
8399999.	Total - Bonds					4,058,683	4,000,000	156
9999999.	Total - Bonds, Preferred and Common Stocks					4,058,683	XXX	156

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		1,300,000	1,300,000	1,272,578	1,299,308	0	692	0	692	0	1,300,000	0	0	0	25,188	02/15/2013.
0599999.	Total - Bonds - U.S. Government					1,300,000	1,300,000	1,272,578	1,299,308	0	692	0	692	0	1,300,000	0	0	0	25,188	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		35,000	35,000	36,228	36,228	0	(1,234)	0	(1,234)	0	35,000	0	0	0	596	11/15/2035.
454624 YN 1	INDIANA BD BK REV 4.05 08/01/13		08/01/2013.	Maturity		890,000	890,000	890,000	890,000	0	0	0	0	0	890,000	0	0	0	36,045	08/01/2013.
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041		07/10/2013.	Partial Call		55,000	55,000	57,242	56,984	0	(1,984)	0	(1,984)	0	55,000	0	0	0	1,485	10/01/2041.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					980,000	980,000	983,471	983,212	0	(3,217)	0	(3,217)	0	980,000	0	0	0	38,126	XXX
Bonds - Industrial and Miscellaneous																				
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019		02/22/2013.	Partial Call		449,250	373,000	372,739	372,739	0	203	0	203	0	373,000	0	76,250	76,250	12,565	07/01/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous					449,250	373,000	372,739	372,739	0	203	0	203	0	373,000	0	76,250	76,250	12,565	XXX
8399997.	Total - Bonds - Part 4					2,729,250	2,653,000	2,628,788	2,655,258	0	(2,322)	0	(2,322)	0	2,653,000	0	76,250	76,250	75,879	XXX
8399999.	Total - Bonds					2,729,250	2,653,000	2,628,788	2,655,258	0	(2,322)	0	(2,322)	0	2,653,000	0	76,250	76,250	75,879	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,729,250	XXX	2,628,788	2,655,258	0	(2,322)	0	(2,322)	0	2,653,000	0	76,250	76,250	75,879	XXX

Sch. D-Pt. 5
NONE

Sch. D-Pt. 6-Sn. 1
NONE

Sch. D-Pt. 6-Sn. 2
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			12/18/2013.	The Bank of New York Mellon	XXX	2,135,669	0	0	0	0	0	2,135,669	0	0	0.020	0.020	Mtly	712	0
8899999. Total - Exempt Money Market Mutual Funds							2,135,669	0	0	0	0	XXX	2,135,669	0	0	XXX	XXX	XXX	712	0
9199999. Total - Short-Term Investments							2,135,669	0	0	0	0	XXX	2,135,669	0	0	XXX	XXX	XXX	712	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	23,585	XXX
JP Morgan Chase	Indianapolis, Indiana	SD	0.050	81	0	79,949	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	88,414	XXX
0199999. Total - Open Depositories		XXX	XXX	81	0	191,947	XXX
0399999. Total Cash on Deposit		XXX	XXX	81	0	191,947	XXX
0599999. Total Cash		XXX	XXX	81	0	191,947	XXX

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

1. January	188,422	4. April	179,436	7. July	181,013	10. October	174,602
2. February	180,329	5. May	179,184	8. August	173,954	11. November	173,778
3. March	179,377	6. June	183,019	9. September	176,413	12. December	191,947

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	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	Deposits for the Benefit of All Policyholders: 4 Fair Value	All Other Special Deposits: 5 Book/Adjusted Carrying Value	All Other Special Deposits: 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	119,785	122,420
4.	Arkansas AR	B	PROPERTY AND CASUALTY	0	0	164,705	168,328
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY AND CASUALTY	0	0	105,429	111,251
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	PROPERTY AND CASUALTY	0	0	35,541	35,558
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY AND CASUALTY	0	0	302,468	323,203
14.	Illinois IL			0	0	0	0
15.	Indiana IN	ST	PROPERTY AND CASUALTY	0	0	79,949	79,949
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	135,849	135,972
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	315,298	327,298
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	671,125	688,819
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PROPERTY AND CASUALTY	0	0	375,506	385,868
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	5,655,101	5,898,600	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	PROPERTY AND CASUALTY	0	0	384,433	393,100
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	135,849	135,972
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	B	PROPERTY AND CASUALTY	0	0	233,905	234,117
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	0	0
59.	Total	XXX	XXX	5,655,101	5,898,600	3,059,841	3,141,854

DETAILS OF WRITE-INS

5801.				0	0	0	0
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	0	0

2013 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK