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ANNUAL STATEMENT

For the Year Ending December 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

OHIC Insurance Company

NAIC Group Code 0831 (current period), 0831 (prior period) NAIC Company Code 35602 Employer's ID Number 31-0926059

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

Country of Domicile UNITED STATES OF AMERICA

Incorporated/Organized 02/09/1978 Commenced Business 03/01/1978

Statutory Home Office 155 E BROAD STREET, 10TH FLOOR (Street and Number), COLUMBUS, OH, 43215-3614 (City or Town, State, Country and Zip Code)

Main Administrative Office 185 GREENWOOD ROAD (Street and Number)

NAPA, CA, 94558 (City or Town, State, Country and Zip Code) (707)226-0100 (Area Code)(Telephone Number)

Mail Address PO BOX 2900 (Street and Number), NAPA, CA, 94558 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 185 GREENWOOD ROAD (Street and Number)

NAPA, CA, 94558 (City or Town, State, Country and Zip Code) (707)226-0100 (Area Code)(Telephone Number)

Internet Website Address www.thedoctors.com

Statutory Statement Contact DOUGLAS CHARLES WILL (Name) (707)226-0100 (Area Code)(Telephone Number)

statefilingOHIC@thedoctors.com (E-Mail Address) (707)226-0180 (Fax Number)

OFFICERS

Name	Title
RICHARD ELLIOTT ANDERSON MD	PRESIDENT, CHIEF EXECUTIVE OFFICER
DAVID GERARD PREIMESBERGER	TREASURER, CHIEF FINANCIAL OFFICER
DAVID ARMAND MCHALE	SECRETARY

OTHERS

DARRELL BLAIR RANUM, REGIONAL VICE PRESDIENT
DOUGLAS CHARLES WILL, VICE PRESIDENT
DOUGLAS WILLIAM BOLTZ, ASSISTANT VICE PRESIDENT
ROBERT DAVID FRANCIS, CHIEF OPERATING OFFICER
MICHAEL YACOB, SENIOR VICE PRESIDENT

DIRECTORS OR TRUSTEES

RICHARD ELLIOTT ANDERSON MD
DENNIS BRYAN LAWTON PhD
DAVID GERARD PREIMESBERGER
ROBERT DAVID FRANCIS
DAVID ARMAND MCHALE

State of California

County of NAPA ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
ROBERT DAVID FRANCIS	DAVID ARMAND MCHALE	DAVID GERARD PREIMESBERGER
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
CHIEF OPERATING OFFICER	SECRETARY	CHIEF FINANCIAL OFFICER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this________ day of _____________________ 2014, by Robert David Francis, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Armand McHale, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Gerard Preimesberger, proved to me on the basis of satisfactory evidence to be the person who appeared before me.

a. Is this an original filing? Yes[X] No[ ]

b. If no: 1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

(Notary Public Signature)

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	948,082	0.940	948,082		948,082	0.940
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	3,078,178	3.052	3,078,178		3,078,178	3.052
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	7,893,091	7.825	7,893,091		7,893,091	7.825
1.43 Revenue and assessment obligations	23,646,727	23.442	23,646,727		23,646,727	23.442
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	622,894	0.618	622,894		622,894	0.618
1.512 Issued or Guaranteed by FNMA and FHLMC	5,128,494	5.084	5,128,494		5,128,494	5.084
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	11,934,674	11.831	11,934,674		11,934,674	11.831
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	151,899	0.151	151,899		151,899	0.151
1.523 All other	2,356,755	2.336	2,356,755		2,356,755	2.336
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	36,314,103	36.000	36,314,103		36,314,103	36.000
2.2 Unaffiliated Non-U.S. securities (including Canada)	4,620,380	4.580	4,620,380		4,620,380	4.580
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	500,000	0.496	500,000		500,000	0.496
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	3,677,314	3.646	3,677,314		3,677,314	3.646
11. Other invested assets						
12. Total invested assets	100,872,591	100.000	100,872,591		100,872,591	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		79,681,033
2.	Cost of bonds and stocks acquired, Part 3, Column 7		43,466,436
3.	Accrual of Discount		17,464
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		246,512
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		26,270,538
7.	Deduct amortization of premium		445,630
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14		
	9.4 Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		96,695,277
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		96,695,277

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	3,280,212	3,450,880	3,329,585	3,141,566
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	3,280,212	3,450,880	3,329,585	3,141,566
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	3,078,178	3,394,420	3,186,970	3,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Diresct and guaranteed)	6.	Totals	7,893,091	8,547,202	8,097,694	7,765,000
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	39,000,657	39,598,007	39,690,198	37,389,098
	8.	United States	38,822,759	39,029,468	38,980,418	38,596,009
Industrial and Miscellaneous and	9.	Canada	1,322,003	1,310,189	1,333,930	1,250,000
Hybrid Securities (unaffiliated)	10.	Other Countries	3,298,377	3,284,939	3,297,228	3,310,000
	11.	Totals	43,443,139	43,624,596	43,611,576	43,156,009
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	96,695,277	98,615,105	97,916,023	94,451,673
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	96,695,277	98,615,105	97,916,023	

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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	854,657	1,288,646	836,753	324,273	884	3,305,213	3.30	3,640,127	4.50	3,305,213	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 TOTALS	854,657	1,288,646	836,753	324,273	884	3,305,213	3.30	3,640,127	4.50	3,305,213	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 TOTALS											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		2,043,866	1,034,312			3,078,178	3.07	3,098,198	3.83	3,078,178	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 TOTALS		2,043,866	1,034,312			3,078,178	3.07	3,098,198	3.83	3,078,178	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 NAIC 1		7,623,247		269,845		7,893,092	7.88	7,660,007	9.47	7,893,091	
4.2 NAIC 2								270,095	0.33		
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 TOTALS		7,623,247		269,845		7,893,092	7.88	7,930,102	9.81	7,893,091	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	3,949,278	16,015,007	15,027,040	2,928,938	26,851	37,947,114	37.90	40,231,842	49.75	37,947,113	
5.2 NAIC 2			1,053,546			1,053,546	1.05			1,053,546	
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 TOTALS	3,949,278	16,015,007	16,080,586	2,928,938	26,851	39,000,660	38.95	40,231,842	49.75	39,000,659	

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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	4,858,052	10,803,202	13,153,780	11,991	512,969	29,339,994	29.30	13,786,441	17.05	26,845,542	2,494,452
6.2 NAIC 2		6,163,142	10,342,964		507,077	17,013,183	16.99	11,669,558	14.43	15,354,046	1,659,139
6.3 NAIC 3											
6.4 NAIC 4	6,354			488,190		494,544	0.49	514,659	0.64	494,544	
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	4,864,406	16,966,344	23,496,744	500,181	1,020,046	46,847,721	46.79	25,970,658	32.11	42,694,132	4,153,591
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 TOTALS											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 9,661,987	37,773,968	30,051,885	3,535,047	540,704	81,563,591	81.46	X X X	X X X	79,069,137	2,494,452
9.2 NAIC 2	(d)	6,163,142	11,396,510		507,077	18,066,729	18.04	X X X	X X X	16,407,592	1,659,139
9.3 NAIC 3	(d)							X X X	X X X		
9.4 NAIC 4	(d) 6,354			488,190		494,544	0.49	X X X	X X X	494,544	
9.5 NAIC 5	(d)					(c)		X X X	X X X		
9.6 NAIC 6	(d)					(c)		X X X	X X X		
9.7 TOTALS	9,668,341	43,937,110	41,448,395	4,023,237	1,047,781	(b) 100,124,864	100.00	X X X	X X X	95,971,273	4,153,591
9.8 Line 9.7 as a % of Column 6	9.66	43.88	41.40	4.02	1.05	100.00	X X X	X X X	X X X	95.85	4.15
10. Total Bonds Prior Year											
10.1 NAIC 1	9,200,117	30,597,419	24,555,290	2,912,082	1,151,708	X X X	X X X	68,416,616	84.60	67,416,421	1,000,194
10.2 NAIC 2		2,555,721	7,879,600	469,600	1,034,731	X X X	X X X	11,939,652	14.76	10,850,958	1,088,695
10.3 NAIC 3						X X X	X X X				
10.4 NAIC 4	1,479			513,179		X X X	X X X	514,658	0.64	514,658	
10.5 NAIC 5						X X X	X X X	(c)			
10.6 NAIC 6						X X X	X X X	(c)			
10.7 TOTALS	9,201,596	33,153,140	32,434,890	3,894,861	2,186,439	X X X	X X X	(b) 80,870,926	100.00	78,782,037	2,088,889
10.8 Line 10.7 as a % of Col. 8	11.38	41.00	40.11	4.82	2.70	X X X	X X X	100.00	X X X	97.42	2.58
11. Total Publicly Traded Bonds											
11.1 NAIC 1	9,636,832	35,390,241	29,966,314	3,535,046	540,704	79,069,137	78.97	67,416,421	83.36	79,069,137	X X X
11.2 NAIC 2		6,163,142	9,737,373		507,077	16,407,592	16.39	10,850,958	13.42	16,407,592	X X X
11.3 NAIC 3											X X X
11.4 NAIC 4	6,354			488,190		494,544	0.49	514,658	0.64	494,544	X X X
11.5 NAIC 5											X X X
11.6 NAIC 6											X X X
11.7 TOTALS	9,643,186	41,553,383	39,703,687	4,023,236	1,047,781	95,971,273	95.85	78,782,037	97.42	95,971,273	X X X
11.8 Line 11.7 as a % of Col. 6	10.05	43.30	41.37	4.19	1.09	100.00	X X X	X X X	X X X	100.00	X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	9.63	41.50	39.65	4.02	1.05	95.85	X X X	X X X	X X X	95.85	X X X
12. Total Privately Placed Bonds											
12.1 NAIC 1	25,155	2,383,727	85,571			2,494,453	2.49	1,000,194	1.24	X X X	2,494,453
12.2 NAIC 2			1,659,137			1,659,137	1.66	1,088,695	1.35	X X X	1,659,137
12.3 NAIC 3										X X X	
12.4 NAIC 4										X X X	
12.5 NAIC 5										X X X	
12.6 NAIC 6										X X X	
12.7 TOTALS	25,155	2,383,727	1,744,708			4,153,590	4.15	2,088,889	2.58	X X X	4,153,590
12.8 Line 12.7 as a % of Col. 6	0.61	57.39	42.00			100.00	X X X	X X X	X X X	X X X	100.00
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.03	2.38	1.74			4.15	X X X	X X X	X X X	X X X	4.15

(a) Includes $.......4,153,591 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 is 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 $...............0; 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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	525,447	156,450		291,185		973,082	0.97	975,156	1.21	973,083	
1.2 Residential Mortgage-Backed Securities	329,211	1,132,194	836,752	33,088	884	2,332,129	2.33	2,664,971	3.30	2,332,130	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	854,658	1,288,644	836,752	324,273	884	3,305,211	3.30	3,640,127	4.50	3,305,213	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		2,043,866	1,034,312			3,078,178	3.07	3,098,198	3.83	3,078,178	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		2,043,866	1,034,312			3,078,178	3.07	3,098,198	3.83	3,078,178	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		7,623,247		269,845		7,893,092	7.88	7,930,101	9.81	7,893,091	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		7,623,247		269,845		7,893,092	7.88	7,930,101	9.81	7,893,091	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	1,004,211	8,323,134	12,357,799	1,961,583		23,646,727	23.62	20,605,158	25.48	23,646,727	
5.2 Residential Mortgage-Backed Securities	2,945,067	7,691,873	3,722,787	967,355	26,851	15,353,933	15.33	19,626,684	24.27	15,353,932	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	3,949,278	16,015,007	16,080,586	2,928,938	26,851	39,000,660	38.95	40,231,842	49.75	39,000,659	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	3,654,677	14,863,611	23,005,121		1,019,970	42,543,379	42.49	21,390,300	26.45	39,389,938	3,153,440
6.2 Residential Mortgage-Backed Securities	31,986	74,685	33,161	11,991	76	151,899	0.15	185,880	0.23	151,899	
6.3 Commercial Mortgage-Backed Securities	1,146,233	837,629	372,892			2,356,754	2.35	2,578,632	3.19	2,356,755	
6.4 Other Loan-Backed and Structured Securities	31,509	1,190,421	85,571	488,190		1,795,691	1.79	1,815,845	2.25	795,540	1,000,151
6.5 Totals	4,864,405	16,966,346	23,496,745	500,181	1,020,046	46,847,723	46.79	25,970,657	32.11	42,694,132	4,153,591
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	5,184,335	33,010,308	36,397,232	2,522,613	1,019,970	78,134,458	78.04	XXX	XXX	74,981,017	3,153,440
9.2 Residential Mortgage-Backed Securities	3,306,264	8,898,752	4,592,700	1,012,434	27,811	17,837,961	17.82	XXX	XXX	17,837,961	
9.3 Commercial Mortgage-Backed Securities	1,146,233	837,629	372,892			2,356,754	2.35	XXX	XXX	2,356,755	
9.4 Other Loan-Backed and Structured Securities	31,509	1,190,421	85,571	488,190		1,795,691	1.79	XXX	XXX	795,540	1,000,151
9.5 Totals	9,668,341	43,937,110	41,448,395	4,023,237	1,047,781	100,124,864	100.00	XXX	XXX	95,971,273	4,153,591
9.6 Line 9.5 as a % of Col. 6	9.66	43.88	41.40	4.02	1.05	100.00	XXX	XXX	XXX	95.85	4.15
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,689,365	18,967,382	28,448,318	2,730,505	2,163,343	XXX	XXX	53,998,913	66.77	52,910,218	1,088,695
10.2 Residential Mortgage-Backed Securities	6,438,248	12,301,806	3,063,208	651,177	23,096	XXX	XXX	22,477,535	27.79	22,477,535	
10.3 Commercial Mortgage-Backed Securities	906,656	915,461	756,515			XXX	XXX	2,578,632	3.19	2,578,632	
10.4 Other Loan-Backed and Structured Securities	167,327	968,491	166,849	513,179		XXX	XXX	1,815,846	2.25	815,651	1,000,194
10.5 Totals	9,201,596	33,153,140	32,434,890	3,894,861	2,186,439	XXX	XXX	80,870,926	100.00	78,782,036	2,088,889
10.6 Line 10.5 as a % of Col. 8	11.38	41.00	40.11	4.82	2.70	XXX	XXX	100.00	XXX	97.42	2.58
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	5,184,334	31,516,006	34,738,094	2,522,613	1,019,970	74,981,017	74.89	52,910,218	65.43	74,981,017	XXX
11.2 Residential Mortgage-Backed Securities	3,306,265	8,898,752	4,592,700	1,012,433	27,811	17,837,961	17.82	22,477,535	27.79	17,837,961	XXX
11.3 Commercial Mortgage-Backed Securities	1,146,233	837,629	372,892			2,356,754	2.35	2,578,632	3.19	2,356,754	XXX
11.4 Other Loan-Backed and Structured Securities	6,354	300,996		488,190		795,540	0.79	815,651	1.01	795,540	XXX
11.5 Totals	9,643,186	41,553,383	39,703,686	4,023,236	1,047,781	95,971,272	95.85	78,782,036	97.42	95,971,272	XXX
11.6 Line 11.5 as a % of Col. 6	10.05	43.30	41.37	4.19	1.09	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	9.63	41.50	39.65	4.02	1.05	95.85	XXX	XXX	XXX	95.85	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		1,494,302	1,659,137			3,153,439	3.15	1,088,695	1.35	XXX	3,153,439
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	25,155	889,425	85,571			1,000,151	1.00	1,000,194	1.24	XXX	1,000,151
12.5 Totals	25,155	2,383,727	1,744,708			4,153,590	4.15	2,088,889	2.58	XXX	4,153,590
12.6 Line 12.5 as a % of Col. 6	0.61	57.39	42.00			100.00	XXX	XXX	XXX	XXX	100.00
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.03	2.38	1.74			4.15	XXX	XXX	XXX	XXX	4.15

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	1,189,893	1,189,893			
2.	Cost of short-term investments acquired	28,100,296	28,100,296			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	Total gain (loss) on disposals					
6.	Deduct consideration received on disposals	25,860,601	25,860,601			
7.	Deduct amortization of premium					
8.	Total foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	3,429,588	3,429,588			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	3,429,588	3,429,588			

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

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810FP8	UNITED STATES TREAS BDS	SD			1	288,375	122.5470	367,641	300,000	291,185		299			5.375	5.725	FA	6,091	16,119	06/05/2001	02/15/2031
912828EN6	UNITED STATES TREAS NTS	SD			1	172,067	107.7310	161,596	150,000	156,452		(3,345)			4.500	2.153	MN	876	6,750	02/20/2009	11/15/2015
912828TZ3	UNITED STATES TREAS NTS				1	500,529	100.0900	500,449	500,000	500,445		(84)			0.250	0.152	MN	110	625	10/30/2013	11/30/2014
0199999 Subtotal - U.S. Governments - Issuer Obligations						960,971	XXX	1,029,686	950,000	948,082		(3,130)			XXX	XXX	XXX	7,077	23,494	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36296KMW9	GNMA #693473			2	1	129,385	109.9480	141,460	128,661	129,729		(74)			5.500	5.280	MON	590	7,114	11/20/2008	06/15/2038
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY			2	1	16,351	112.1890	18,126	16,156	16,166		(11)			7.000	7.101	MON	94	1,132	05/01/1998	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY			2	1	69,859	111.6020	78,086	69,968	69,849		(4)			6.500	6.667	MON	379	4,552	07/01/1998	07/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY			2	1	9,923	112.0610	10,988	9,805	9,821		(11)			7.000	7.061	MON	57	687	05/01/1998	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY			2	1	142,136	111.1930	156,796	141,013	142,523		(49)			6.000	5.724	MON	705	8,502	06/25/2008	11/15/2037
36295XZZ1	GNMA PASS-THRU X SINGLE FAMILY			2	1	145,298	112.9390	162,448	143,837	145,680		(124)			6.000	5.639	MON	719	8,656	07/29/2008	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY			2	1	108,416	111.3200	119,272	107,143	109,126		(128)			6.000	5.447	MON	536	6,431	06/20/2008	06/15/2038
38377QQB6	GNMA REMIC TRUST 2011-29			2	1	1,747,246	110.0980	1,734,018	1,574,982	1,709,236		15,825			4.500	2.333	MON	5,906	71,060	09/29/2011	05/20/2040
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						2,368,614	XXX	2,421,194	2,191,565	2,332,130		15,424			XXX	XXX	XXX	8,986	108,134	XXX	XXX
0599999 Subtotal - U.S. Governments						3,329,585	XXX	3,450,880	3,141,565	3,280,212		12,294			XXX	XXX	XXX	16,063	131,628	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
011770T20	ALASKA ST GO BDS			1	1FE	1,057,680	114.0000	1,140,000	1,000,000	1,034,312		(5,329)			5.000	4.348	FA	20,833	50,000	04/02/2009	08/01/2025
25476FDB1	DISTRICT COLUMBIA	SD			1FE	1,067,830	110.5930	1,105,930	1,000,000	1,020,736		(8,002)			5.000	4.132	JD	4,167	50,000	06/01/2007	06/01/2016
677520WC8	OHIO ST	SD		1	1FE	1,061,460	114.8490	1,148,490	1,000,000	1,023,130		(6,690)			5.000	4.257	MS	16,667	50,000	06/13/2007	09/01/2017
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						3,186,970	XXX	3,394,420	3,000,000	3,078,178		(20,021)			XXX	XXX	XXX	41,667	150,000	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						3,186,970	XXX	3,394,420	3,000,000	3,078,178		(20,021)			XXX	XXX	XXX	41,667	150,000	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
033161VH0	ANCHORAGE AK			1	1FE	1,560,940	107.8270	1,617,405	1,500,000	1,528,508		(7,250)			5.000	4.474	FA	31,250	75,000	09/23/2009	08/01/2027
213489CN5	COOK CNTY IL SCH DIST NO 036			1	1FE	1,065,330	112.1960	1,121,960	1,000,000	1,025,538		(6,814)			5.000	4.234	JD	4,167	50,000	06/06/2007	12/01/2018
444240LB9	HUDSONVILLE MI PUB SCHS			1	1FE	1,041,390	104.1330	1,041,330	1,000,000	1,008,079		(5,755)			5.000	4.418	MN	8,333	50,000	06/25/2007	05/01/2019
586145SR6	MEMPHIS TN	SD			1FE	1,077,140	113.1140	1,131,140	1,000,000	1,028,968		(8,178)			5.000	4.081	AO	12,500	50,000	05/31/2007	04/01/2017
667027N51	NORTHSIDE TX INDPT SCH DIST			12	1FE	1,000,000	105.4230	1,054,230	1,000,000	1,000,000					5.000	5.063	FA	18,889	50,000	06/27/2008	08/15/2038
721799ZU1	PIMA CNTY ARIZ UNI SCH DIST NO SCH				1FE	270,554	114.4480	303,287	265,000	269,845		(250)			5.000	4.872	JJ	6,625	13,250	01/11/2011	07/01/2027
866854HQ8	SUN PRAIRIE WI AREA SCH DIST			12	1FE	1,034,360	113.5190	1,135,190	1,000,000	1,013,127		(3,770)			5.000	4.602	MS	16,667	50,000	08/14/2007	03/01/2025
984674FX4	YAMHILL CNTY OR SCH DIST NO 040			1	1FE	1,047,980	114.2660	1,142,660	1,000,000	1,019,026		(4,992)			5.000	4.449	JD	2,222	50,000	06/15/2007	06/15/2019
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						8,097,694	XXX	8,547,202	7,765,000	7,893,091		(37,009)			XXX	XXX	XXX	100,653	388,250	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						8,097,694	XXX	8,547,202	7,765,000	7,893,091		(37,009)			XXX	XXX	XXX	100,653	388,250	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
052414LZ0	AUSTIN TEX ELEC UTIL SYS REV REF			12	1FE	1,020,190	101.5600	1,015,600	1,000,000	1,014,380		(1,733)			5.000	4.809	MN	6,389	50,000	06/11/2010	11/15/2040
052455DA7	AUSTIN TX REV REF SUB-LIEN				1FE	1,078,530	106.0550	1,060,550	1,000,000	1,015,466		(10,735)			5.250	4.122	MN	6,708	52,500	06/06/2007	05/15/2015
13033LJG3	CALIFORNIA HEALTH FACS FING AU REF			12	1FE	1,028,230	103.3640	1,033,640	1,000,000	1,020,136		(2,412)			5.250	4.961	MN	6,708	52,500	06/07/2010	11/15/2031
1307955E3	CALIFORNIA STATEWIDE CMNTYS DE			1	1FE	1,847,544	98.3570	1,740,919	1,770,000	1,836,383		(6,527)			5.000	4.501	AO	22,125	88,500	04/05/2012	04/01/2042
235036H86	DALLAS FORT WORTH TEX INTL ARP			12	1FE	1,641,412	98.1420	1,486,851	1,515,000	1,634,456		(6,956)			5.000	3.973	MN	12,625	30,931	05/17/2013	11/01/2044
254839Y80	DISTRICT COLUMBIA ASSN AMERN MED C			1	1FE	1,030,810	114.7540	1,147,540	1,000,000	1,012,874		(3,194)			5.000	4.663	FA	18,889	50,000	08/29/2007	02/15/2021
254845GB0	DISTRICT COLUMBIA WTR & SWR AU SR			12	1FE	1,046,420	109.5510	1,095,510	1,000,000	1,026,268		(4,876)			5.000	4.429	AO	12,500	50,000	07/20/2009	10/01/2024
575579KZ9	MASSACHUSETTS BAY TRANS AUTH				1FE	2,009,303	118.6890	2,118,599	1,785,000	1,961,583		(8,436)			5.500	4.612	JJ	49,088	98,175	08/10/2007	07/01/2028
57563CCK6	MASSACHUSETTS DEPT TRANSN MET REV			1	1FE	1,041,730	105.7670	1,057,670	1,000,000	1,028,068		(3,997)			5.000	4.511	JJ	25,000	50,000	05/19/2010	01/01/2027
59259YE54	METROPOLITAN TRANSN AUTH N Y R			12	1FE	477,756	100.0680	445,303	445,000	476,181		(1,575)			5.000	4.134	MN	2,843	9,518	05/31/2013	11/15/2042
64986AYH8	NEW YORK ST ENVIRONMENTAL FACS WTR			12	1FE	1,035,260	105.0770	1,050,770	1,000,000	1,019,928		(3,955)			5.000	4.552	JD	2,222	50,000	11/06/2009	06/15/2037
67755CNH8	OHIO ST BLDG AUTH				1FE	1,102,420	116.5820	1,165,820	1,000,000	1,048,741		(9,112)			5.250	4.152	AO	13,125	52,500	05/24/2007	10/01/2018
678657HS9	OKLAHOMA CITY OKLA WTR UTILS T REV			12	1FE	1,199,472	106.2990	1,201,179	1,130,000	1,172,566		(6,742)			5.000	4.270	JJ	28,250	56,500	09/25/2009	07/01/2039
6817934P7	OMAHA PUB PWR DIST NEB ELEC RE ELE			12	1FE	1,026,774	102.6970	1,011,565	985,000	1,011,124		(4,494)			5.000	4.460	FA	20,521	49,250	04/23/2010	02/01/2039
686543RZ4	ORLANDO & ORANGE CNTY EXPWY AU REV			1	1FE	1,022,110	105.7210	1,057,210	1,000,000	1,015,466		(1,990)			5.000	4.777	JJ	25,000	50,000	06/17/2010	07/01/2027
709221LJ2	PENNSYLVANIA ST TPK COMMN				1FE	1,096,566	108.7890	1,115,087	1,025,000	1,043,354		(9,031)			5.000	4.061	JD	4,271	51,250	06/05/2007	12/01/2015
759911PH7	REGIONAL TRANSN AUTH IL				1FE	1,147,800	112.0180	1,120,180	1,000,000	1,046,722		(17,353)			6.250	4.305	JJ	31,250	62,500	06/19/2007	07/01/2016
797669TV0	SAN FRANCISCO CALIF BAY AREA R SAL			1	1FE	1,140,550	115.8560	1,158,560	1,000,000	1,095,492		(12,944)			5.000	3.381	JJ	25,000	50,000	05/12/2010	07/01/2021
88283KAB4	TEXAS TRANSN COMMN CENT TEX TP			12	2FE	1,056,460	96.5130	965,130	1,000,000	1,053,546		(2,914)			5.000	4.297	FA	18,889	25,000	06/05/2013	08/15/2041
917565HP1	UTAH TRAN AUTH SALES TAX REV SAL			12	1FE	1,136,737	105.2880	1,131,846	1,075,000	1,109,780		(6,913)			5.250	4.491	JD	2,508	56,438	10/28/2009	06/15/2038
977123WB0	WISCONSIN ST TRANSN REV				1FE	1,051,940	102.3860	1,023,860	1,000,000	1,004,211		(8,168)			5.000	4.183	JJ	25,000	50,000	06/19/2007	07/01/2014
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						24,238,014	XXX	24,203,389	22,730,000	23,646,725		(134,057)			XXX	XXX	XXX	358,911	1,085,562	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31288AV93	FHLMC C72440			2	1	478,442	111.8580	520,832	465,620	473,284		1,298			6.000	5.567	MON	2,328	28,133	11/05/2002	10/01/2032
3128PST49	FHLMC PC GOLD 15 YR			2	1	1,289,106	104.6430	1,325,144	1,266,351	1,284,375		1,849			3.500	3.065	MON	3,694	44,640	12/01/2010	10/01/2025
31398VTM8	FHLMC REMIC SERIES 3659			2	1	308,110	102.8060	295,430	287,366	292,138		(1,882)			5.000	1.633	MON	1,197	14,612	01/01/2011	10/15/2031
3137ADCQ8	FHLMC REMIC SERIES 3896			2	1	2,001,001	102.3000	1,973,041	1,928,675	1,998,546		(2,455)			4.000	2.751	MON	6,429	32,339	07/10/2013	03/15/2040
3137ARXS0	FHLMC REMIC SERIES 4073			2	1	980,336	105.3110	934,830	887,684	966,903		(1,757)			4.000	1.956	MON	2,959	35,586	07/12/2012	07/15/2041
3137ASBP8	FHLMC REMIC SERIES 4077			2	1	914,509	103.3870	876,080	847,381	903,316		(3,864)			3.500	1.605	MON	2,472	29,744	07/16/2012	11/15/2041
3137B1RP9	FHLMC REMIC SERIES 4189			2	1	1,030,246	102.9730	974,116	945,994	1,026,300		(3,946)			3.500	2.035	MON	2,759	22,134	04/09/2013	11/15/2042
31383SSP6	FNMA #511826			2	1	14,371	103.3380	14,562	14,091	14,122		(26)			6.000	5.530	MON	70	861	09/25/2001	07/01/2016
31384VV33	FNMA #535334			2	1	39,178	113.6840	43,111	37,921	38,731		(197)			7.500	6.783	MON	237	2,846	01/14/2002	06/01/2030
31385JEL8	FNMA #545639			2	1	102,565	113.4610	112,606	99,247	101,250		272			6.500	5.865	MON	538	6,490	08/02/2002	04/01/2032
31385JEM6	FNMA #545640			2	1	242,797	115.5510	267,312	231,338	239,959		456			7.000	6.124	MON	1,349	16,278	10/07/2002	04/01/2032
31386TM51	FNMA #572880			2	1	6,379	106.1470	6,774	6,382	6,367		(2)			5.500	5.494	MON	29	354	10/11/2001	04/01/2016
31388NGU4	FNMA #609611			2	1	30,583	106.8340	32,556	30,473	30,423		(12)			5.500	5.462	MON	140	1,691	11/01/2001	11/01/2016
31388TFK4	FNMA #614070			2	1	8,508	106.1820	8,898	8,380	8,396		(10)			5.500	5.147	MON	38	464	11/07/2001	11/01/2016
31388UF70	FNMA #614990			2	1	34,126	104.1020	34,990	33,611	33,685		(42)			6.000	5.631	MON	168	2,035	01/11/2002	12/01/2016
31391SM64	FNMA #675481			2	1	11,916	105.5530	12,175	11,534	11,816		(9)			4.688	4.056	MON	45	351	02/25/2003	02/01/2033
31400WSW1	FNMA #699933			2	1	842,995	110.1130	921,622	836,979	845,323		1,995			5.500	5.219	MON	3,836	46,461	09/13/2005	04/01/2033
31406UK31	FNMA #820314			2	1	130,186	108.4640	143,423	132,231	130,531		(190)			5.000	5.423	MON	551	6,677	08/03/2005	08/01/2035
31411W4N4	FNMA #917129			2	1	149,490	110.6410	167,916	151,767	150,039		(54)			6.000	6.445	MON	759	9,200	07/09/2007	06/01/2037
31414SYU1	FNMA #975123			2	1	43,157	109.8000	47,521	43,279	43,163		3			5.500	5.605	MON	198	2,416	09/05/2008	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR			2	1	323,755	110.2040	331,273	300,600	330,987		5,647			5.500	2.657	MON	1,378	16,705	12/02/2010	02/01/2033
3138EGEY6	FNMA PASS-THRU LNG 30 YEAR			2	1	1,130,894	103.1580	1,115,203	1,081,064	1,126,907		6,491			4.000	3.127	MON	3,604	43,339	09/01/2011	02/01/2041
3138X5JQ1	FNMA PASS-THRU LNG 30 YEAR			2	1	259,459	106.2980	260,786	245,333	259,136		(324)			4.500	3.278	MON	920	2,769	09/11/2013	09/01/2043
31394AP26	FNMA REMIC TRUST 2004-76			2	1	351,958	105.1930	348,048	330,865	342,096		(592)			4.000	2.096	MON	1,103	13,359	07/15/2010	10/25/2019
3136A2QP1	FNMA REMIC TRUST 2011-132			2	1	738,415	106.8070	730,890	684,312	724,471		5,052			4.500	2.233	MON	2,566	31,016	11/01/2011	08/25/2039
3136ADLC1	FNMA REMIC TRUST 2013-29			2	1	1,928,024	103.9130	1,864,915	1,794,685	1,920,901		(7,123)			3.500	1.829	MON	5,234	47,302	03/11/2013	01/25/2043
3136AE2C0	FNMA REMIC TRUST 2013-70			2	1	2,061,678	103.8150	2,030,564	1,955,935	2,050,767		(10,911)			3.500	2.144	MON	5,705	34,274	06/05/2013	10/25/2037
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						15,452,184	XXX	15,394,618	14,659,098	15,353,932		(10,333)			XXX	XXX	XXX	50,306	492,076	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						39,690,198	XXX	39,598,007	37,389,098	39,000,657		(144,390)			XXX	XXX	XXX	409,217	1,577,638	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055AL6	AFLAC INC				1FE	2,000,000	96.7980	1,935,952	2,000,000	2,000,000					3.625	3.658	JD	3,222	37,257	06/03/2013	06/15/2023
02581FYE3	AMERICAN EXPRESS CENTURION MTN				1FE	627,293	114.7270	665,417	580,000	605,681		(6,216)			6.000	4.738	MS	10,440	34,800	04/20/2010	09/13/2017
031162BM1	AMGEN INC SR NT 3.875%21				2FE	541,795	102.7190	513,595	500,000	535,986		(4,024)			3.875	2.868	MN	2,476	19,375	07/18/2012	11/15/2021
03523TAN8	ANHEUSER BUSCH INBEV WORLDWIDE SR				1FE	248,362	114.7660	286,914	250,000	248,928		146			5.375	5.534	JJ	6,196	13,438	10/13/2009	01/15/2020
039483BC5	ARCHER DANIELS MIDLAND CO				1FE	513,410	111.0540	555,270	500,000	512,893		(200)			5.765	5.657	MS	9,608	28,825	04/14/2011	03/01/2041
053332AP7	AUTOZONE INC			1	2FE	496,505	90.5520	452,762	500,000	496,709		204			3.125	3.231	JJ	10,503		04/19/2013	07/15/2023
059165EF3	BALTIMORE GAS & ELEC CO			1	2FE	1,199,428	96.0110	1,152,126	1,200,000	1,199,455		27			3.350	3.384	JJ	21,663		06/12/2013	07/01/2023
071813BJ7	BAXTER INTL INC				1FE	909,909	98.7490	898,618	910,000	909,919		10			1.850	1.861	JD	748	8,605	06/04/2013	06/15/2018
05531FAN3	BB&T CORPORATION			1	1FE	1,028,496	99.0040	1,019,737	1,030,000	1,028,653		157			2.050	2.092	JD	704	10,558	06/14/2013	06/19/2018
073730AF0	BEAM INC				2FE	1,997,420	97.4530	1,949,062	2,000,000	1,997,704		284			1.750	1.785	JD	1,556	17,986	06/03/2013	06/15/2018
084664BE0	BERKSHIRE HATHAWAY FIN				1FE	249,651	115.0230	287,557	250,000	249,818		36			5.400	5.492	MN	1,725	13,500	12/01/2008	05/15/2018
097023AZ8	BOEING CO				1FE	520,345	111.4940	557,468	500,000	513,096		(1,828)			4.875	4.431	FA	9,208	24,375	10/01/2009	02/15/2020
12189TBC7	BURLINGTON NORTHN SANTA FE CP				2FE	510,220	109.7010	548,505	500,000	506,419		(960)			4.700	4.494	AO	5,875	23,500	10/01/2009	10/01/2019
12189LAE1	BURLINGTON NORTHN SANTA FE CP SR			1	2FE	249,220	103.7220	259,304	250,000	249,249		12			5.400	5.495	JD	1,125	13,500	05/16/2011	06/01/2041
14149YAU2	CARDINAL HEALTH INC				2FE	339,425	100.2120	340,721	340,000	339,603		110			1.900	1.944	JD	287	6,460	05/16/2012	06/15/2017
144141CZ9	CAROLINA PWR & LT CO				1FE	269,955	113.7420	284,355	250,000	261,725		(2,045)			5.300	4.301	JJ	6,110	13,250	09/10/2009	01/15/2019
20030NBA8	COMCAST CORP NEW				1FE	249,748	111.5570	278,892	250,000	249,829		23			5.150	5.230	MS	4,292	12,875	03/01/2010	03/01/2020
205887BQ4	CONAGRA FOODS INC				2FE	105,000	98.1670	103,075	105,000	105,000					1.900	1.909	JJ	864	998	01/15/2013	01/25/2018
20825CAR5	CONOCOPHILLIPS				1FE	752,602	115.4770	866,080	750,000	751,504		(249)			5.750	5.785	FA	17,969	43,125	01/30/2009	02/01/2019
224044BW6	COX COMMUNICATIONS INC NEW 144A				2FE	159,754	90.4880	144,781	160,000	159,777		21			3.250	3.295	JD	231	5,431	11/26/2012	12/15/2022
126408GJ6	CSX CORP				2FE	528,760	112.2660	561,330	500,000	514,766		(4,006)			5.600	4.688	MN	4,667	28,000	04/14/2010	05/01/2017
25179MAH6	DEVON ENERGY CORP NEW				2FE	687,218	115.8860	712,698	615,000	659,354		(7,638)			6.300	4.732	JJ	17,866	38,745	04/06/2010	01/15/2019
25459HBH7	DIRECTV HLDGS LLC / DIRECTV				2FE	634,413	98.0970	627,820	640,000	635,457		1,044			1.750	1.943	JJ	5,164	5,600	01/10/2013	01/15/2018
25470DAD1	DISCOVERY COMMUNICATIONS LLC				2FE	258,130	110.6430	276,608	250,000	257,828		(117)			6.350	6.203	JD	1,323	15,875	04/14/2011	06/01/2040
260543CH4	DOW CHEM CO SR NT			1	2FE	736,995	93.2640	699,480	750,000	738,287		1,125			3.000	3.229	MN	2,875	22,562	11/06/2012	11/15/2022
263534CK3	DU PONT E I DE NEMOURS & CO				1FE	829,710	91.5840	760,150	830,000	829,732		23			2.800	2.824	FA	8,780	11,620	02/12/2013	02/15/2023
26442CAD6	DUKE ENERGY CAROLINAS LLC				1FE	516,050	112.6790	563,394	500,000	508,653		(1,783)			5.100	4.704	AO	5,383	25,500	07/06/2009	04/15/2018
291011AW4	EMERSON ELECTRIC CO				1FE	507,970	113.4630	567,314	500,000	503,673		(857)			5.375	5.226	AO	5,674	26,875	05/02/2008	10/15/2017
29364DAR1	ENTERGY ARK INC			1	1FE	568,393	93.2370	531,453	570,000	568,477		84			3.050	3.107	JD	1,449	8,741	05/22/2013	06/01/2023
29379VAZ6	ENTERPRISE PRODS OPER LLC			1	2FE	999,080	94.9910	949,912	1,000,000	999,143		63			3.350	3.389	MS	9,864	16,471	03/11/2013	03/15/2023
341081FJ1	FLORIDA PWR & LT CO			1	1FE	1,568,999	93.6010	1,474,219	1,575,000	1,569,307		307			2.750	2.813	JD	3,609	21,175	05/30/2013	06/01/2023

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36962GY40	GENERAL ELEC CAP CORP				1FE	486,910	111.4060	557,032	500,000	495,286		1,508			5.375	5.826	AO	5,300	26,875	08/02/2007	10/20/2016
36962G4Y7	GENERAL ELEC CAP CORP MTN BE				1FE	249,050	109.0450	272,612	250,000	249,290		84			4.625	4.728	JJ	5,589	11,562	01/04/2011	01/07/2021
373334JP7	GEORGIA PWR CO				1FE	491,750	108.7780	543,892	500,000	494,613		779			4.250	4.509	JD	1,771	21,250	02/03/2010	12/01/2019
378272AF5	GLENCORE FDG LLC 144A				2FE	999,430	93.4520	934,515	1,000,000	999,458		28			4.125	4.175	MN	3,552	20,625	05/22/2013	05/30/2023
416518AA6	HARTFORD FINL SVCS GROUP INC D				2FE	1,037,190	106.3620	1,063,621	1,000,000	1,027,770		(6,785)			4.000	3.242	AO	8,444	40,000	08/08/2012	10/15/2017
428236BQ5	HEWLETT PACKARD CO				2FE	499,080	101.8230	509,114	500,000	499,257		79			4.375	4.446	MS	6,441	21,875	09/13/2011	09/15/2021
44106MAR3	HOSPITALITY PPTYS TR			1	2FE	504,429	96.5920	487,787	505,000	504,456		27			4.500	4.565	JD	1,010	11,931	05/30/2013	06/15/2023
45866FAB0	INTERCONTINENTALEXCHANGE GROUP				1FE	199,822	100.7360	201,471	200,000	199,830		8			2.500	2.535	AO	1,153		10/01/2013	10/15/2018
49326EED1	KEYCORP MEDIUM TERM NTS BE				2FE	449,582	109.2910	491,811	450,000	449,677		36			5.100	5.177	MS	6,184	22,950	03/21/2011	03/24/2021
494550BR6	KINDER MORGAN ENERGY PARTNERS				2FE	329,531	98.8910	326,340	330,000	329,565		34			2.650	2.696	FA	3,547		07/29/2013	02/01/2019
501044CU3	KROGER CO				2FE	199,874	100.0430	200,085	200,000	199,876		2			1.200	1.226	AO	53		12/16/2013	10/17/2016
58155QAG8	MCKESSON CORP			1	1FE	499,390	90.4550	452,276	500,000	499,434		44			2.850	2.885	MS	4,196	7,402	03/05/2013	03/15/2023
58933YAF2	MERCK & CO INC NEW				1FE	1,398,782	92.5780	1,296,098	1,400,000	1,398,849		67			2.800	2.830	MN	4,682	19,382	05/15/2013	05/18/2023
637432KT1	NATIONAL RURAL UTILS COOP FIN				1FE	577,676	112.7900	620,347	550,000	564,958		(3,249)			5.450	4.766	FA	12,490	29,975	10/15/2009	02/01/2018
637432MU6	NATIONAL RURAL UTILS COOP FIN			1	1FE	219,688	96.5800	212,476	220,000	219,712		24			2.350	2.386	JD	230	2,714	05/30/2013	06/15/2020
718546AC8	PHILLIPS 66 GTD SR NT				2FE	428,981	101.6220	436,973	430,000	429,134		86			4.300	4.376	AO	4,622	18,490	03/07/2012	04/01/2022
72650RBB7	PLAINS ALL AMERN PIPELINE L P			1	2FE	199,504	90.9200	181,839	200,000	199,535		30			2.850	2.900	JJ	2,391	3,658	12/03/2012	01/31/2023
74153WBZ1	PRICOA GLBL FDG I MTN 144A				1FE	644,503	96.9350	625,228	645,000	644,562		58			1.600	1.623	MN	917	5,160	05/21/2013	05/29/2018
744448CC3	PUBLIC SERVICE CO COLO				1FE	516,835	112.7410	563,706	500,000	510,159		(1,612)			5.125	4.751	JD	2,135	25,625	07/07/2009	06/01/2019
74834LAS9	QUEST DIAGNOSTICS INC				2FE	575,885	102.5500	512,752	500,000	564,430		(7,933)			4.700	2.748	AO	5,875	23,500	07/18/2012	04/01/2021
755111BX8	RAYTHEON CO			1	1FE	1,191,650	91.1010	1,138,756	1,250,000	1,194,710		3,060			2.500	3.092	JD	1,389	32,205	06/04/2013	12/15/2022
776696AF3	ROPER INDS INC NEW				2FE	713,506	97.1820	694,853	715,000	713,662		156			2.050	2.103	AO	3,664	4,682	05/30/2013	10/01/2018
94974BFD7	WELLS FARGO CO MTN BE				1FE	499,600	101.8650	509,324	500,000	499,728		77			2.100	2.128	MN	1,546	10,500	05/01/2012	05/08/2017
94974BEV8	WELLS FARGO CO MTN BE SR NT 4.6%21				1FE	294,389	109.6230	323,387	295,000	294,531		53			4.600	4.680	AO	3,392	13,570	03/22/2011	04/01/2021
98310WAK4	WYNDHAM WORLDWIDE CORP			1	2FE	629,168	99.6610	627,862	630,000	629,304		136			2.500	2.544	MS	5,250	8,269	02/19/2013	03/01/2018
136375BS0	CANADIAN NATL RY CO		I		1FE	259,605	100.1560	250,389	250,000	250,090		(2,245)			4.950	4.064	JJ	5,706	12,375	06/16/2009	01/15/2014
15135UAD1	CENOVUS ENERGY INC		I		2FE	574,950	113.9130	569,566	500,000	572,420		(2,530)			5.700	2.981	AO	6,017		10/11/2013	10/15/2019
78008SVD5	ROYAL BK OF CDA BD CDS		I		1FE	499,375	98.0470	490,234	500,000	499,494		119			1.500	1.532	JJ	3,438	3,792	01/07/2013	01/16/2018
22303QAP5	COVIDIEN INTL FIN S A		R	1	1FE	808,161	92.5060	749,302	810,000	808,261		100			2.950	2.998	JD	1,062	13,872	05/13/2013	06/15/2023
55608PAC8	MACQUARIE BK LTD 144A		R		1FE	849,702	101.1370	859,665	850,000	849,741		38			2.000	2.022	FA	6,421		08/07/2013	08/15/2016
69353UAA9	PPL WEM HOLDINGS PLC SR NT 144A 21		R		2FE	499,875	106.3290	531,646	500,000	499,902		11			5.375	5.451	MN	4,479	26,875	04/18/2011	05/01/2021
76720AAM8	RIO TINTO FIN USA PLC		R	1	1FE	1,139,489	99.5070	1,144,326	1,150,000	1,140,473		984			2.250	2.443	JD	1,222	12,578	06/14/2013	12/14/2018
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						39,271,618	XXX	39,203,854	38,885,000	39,138,792		(42,973)			XXX	XXX	XXX	305,624	1,000,714	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
61748HAR2	MORGAN STANLEY CAP 2004-5AR			2	1FM	153,995	98.9260	151,749	153,396	151,899		(934)			2.392	2.642	MON	306	3,880	09/07/2004	07/25/2034
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						153,995	XXX	151,749	153,396	151,899		(934)			XXX	XXX	XXX	306	3,880	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
46636VAC0	JP MORGAN CHASE CMBS 2011-C5			2	1FM	757,498	105.0140	787,601	750,000	754,986		(1,529)			4.171	4.057	MON	2,607	31,284	09/16/2011	08/17/2046
46625YDD2	JP MORGAN COMM MTG 2004-CIBC10			2	1FM	629,892	100.2570	661,272	659,573	657,465		2,384			4.654	5.544	MON	2,558	30,996	06/26/2007	01/12/2037
59022HNC2	ML MTG TRUST 2005-LC1 20440112 FLT			2	1FM	1,002,813	106.7690	984,262	921,862	944,305		(16,235)			5.291	2.703	MON	4,065	50,321	04/15/2011	01/12/2044
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,390,203	XXX	2,433,135	2,331,435	2,356,756		(15,380)			XXX	XXX	XXX	9,230	112,601	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
126650BP4	CVS CAREMARK CORPORATION			2	4AM	494,880	110.0110	533,749	485,179	494,544		(165)			6.036	5.997	MON	1,708	29,334	08/01/2010	12/10/2028
34529UAD6	FORD CREDIT AUTO TR 2012-A			2	1FE	300,923	100.7280	303,192	301,000	300,996		3			1.150	1.157	MON	154	3,462	01/18/2012	06/15/2017
380881BQ4	GOLDEN CC TRUST 144A			2	1FE	999,957	99.8920	998,917	1,000,000	1,000,152		(44)			1.390	1.394	MON	618	13,896	07/18/2012	07/15/2019
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,795,760	XXX	1,835,858	1,786,179	1,795,692		(206)			XXX	XXX	XXX	2,480	46,692	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						43,611,576	XXX	43,624,596	43,156,010	43,443,139		(59,493)			XXX	XXX	XXX	317,640	1,163,887	XXX	XXX
8399999 Grand Total - Bonds						97,916,023	XXX	98,615,105	94,451,673	96,695,277		(248,619)			XXX	XXX	XXX	885,240	3,411,403	XXX	XXX

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned . . . . NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned . . . . NONE

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. Governments								
912828TZ3	UNITED STATES TREAS NTS		10/30/2013	JP MORGAN CHASE	XXX	500,529	500,000	523
0599999 Subtotal - Bonds - U.S. Governments						500,529	500,000	523
Bonds - U.S. Special Revenue, Special Assessment								
235036H86	DALLAS FORT WORTH TEX INTL ARP		05/17/2013	MORGAN STANLEY	XXX	1,641,412	1,515,000	
3137ADCQ8	FHLMC REMIC SERIES 3896		07/10/2013	GOLDMAN SACHS	XXX	2,195,589	2,116,231	3,292
3137B1RP9	FHLMC REMIC SERIES 4189		04/09/2013	JP Morgan Chase	XXX	1,089,062	1,000,000	2,819
3138X5JQ1	FNMA PASS-THRU LNG 30 YEAR		09/11/2013	Barclay Capital	XXX	264,395	250,000	469
3136ADLC1	FNMA REMIC TRUST 2013-29		03/11/2013	NOMURA SECURITIES	XXX	2,148,594	2,000,000	5,250
3136AE2C0	FNMA REMIC TRUST 2013-70		06/05/2013	MERRILL LYNCH FIXED INCOM	XXX	2,108,125	2,000,000	5,250
59259YE54	METROPOLITAN TRANSN AUTH N Y R		05/31/2013	JP MORGAN CHASE	XXX	477,756	445,000	
88283KAB4	TEXAS TRANSN COMMN CENT TEX TP		06/05/2013	PERSHING	XXX	1,056,460	1,000,000	15,972
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						10,981,393	10,326,231	33,052
Bonds - Industrial and Miscellaneous (Unaffiliated)								
001055AL6	AFLAC INC		06/03/2013	GOLDMAN SACHS & CO	XXX	2,000,000	2,000,000	
053332AP7	AUTOZONE INC		04/19/2013	CREDIT SUISSE	XXX	496,505	500,000	
059165EF3	BALTIMORE GAS & ELEC CO		06/12/2013	VARIOUS	XXX	1,199,428	1,200,000	
071813BJ7	BAXTER INTL INC		06/04/2013	SOLOMON BROS	XXX	909,909	910,000	
05531FAN3	BB&T CORPORATION		06/14/2013	GOLDMAN SACHS	XXX	1,028,496	1,030,000	
073730AF0	BEAM INC		06/03/2013	CREDIT SUISSE	XXX	1,997,420	2,000,000	
205887BQ4	CONAGRA FOODS INC		01/15/2013	MERRILL LYNCH FIXED INCOM	XXX	105,000	105,000	
25459HBH7	DIRECTV HLDGS LLC / DIRECTV		01/10/2013	MERRILL LYNCH	XXX	1,130,048	1,140,000	
263534CK3	DU PONT E I DE NEMOURS & CO		02/12/2013	GOLDMAN SACHS & CO	XXX	829,710	830,000	
29364DAR1	ENTERGY ARK INC		05/22/2013	CHASE/GREENWICH CAP	XXX	568,393	570,000	
29379VAZ6	ENTERPRISE PRODS OPER LLC		03/11/2013	JP Morgan Chase	XXX	999,080	1,000,000	
341081FJ1	FLORIDA PWR & LT CO		05/30/2013	WELLS FARGO SECURITIES	XXX	1,568,999	1,575,000	
378272AF5	GLENCORE FDG LLC 144A		05/22/2013	MERRILL LYNCH	XXX	999,430	1,000,000	
44106MAR3	HOSPITALITY PPTYS TR		05/30/2013	SALOMON BROS	XXX	504,429	505,000	
45866FAB0	INTERCONTINENTALEXCHANGE GROUP		10/01/2013	MERRILL LYNCH FIXED INCOM	XXX	199,822	200,000	
494550BR6	KINDER MORGAN ENERGY PARTNERS		07/29/2013	Merrill Lynch	XXX	329,531	330,000	
501044CU3	KROGER CO		12/16/2013	Barclay Capital	XXX	199,874	200,000	
58155QAG8	MCKESSON CORP		03/05/2013	JP Morgan Chase	XXX	499,390	500,000	
58933YAF2	MERCK & CO INC NEW		05/15/2013	JP Morgan Chase	XXX	1,398,782	1,400,000	
637432MU6	NATIONAL RURAL UTILS COOP FIN		05/30/2013	RBC DOMINION SECURITIES	XXX	219,688	220,000	
74153WBZ1	PRICOA GLBL FDG I MTN 144A		05/21/2013	CREDIT SUISSE	XXX	644,503	645,000	
755111BX8	RAYTHEON CO		06/04/2013	SBC WARBURG INC.	XXX	1,191,650	1,250,000	15,885
776696AF3	ROPER INDS INC NEW		05/30/2013	MERRILL LYNCH	XXX	713,506	715,000	
98310WAK4	WYNDHAM WORLDWIDE CORP		02/19/2013	JP Morgan Chase	XXX	629,168	630,000	
15135UAD1	CENOVUS ENERGY INC	I	10/11/2013	PERSHING	XXX	574,950	500,000	159
78008SVD5	ROYAL BK OF CDA BD CDS	I	01/07/2013	RBC Capital Markets	XXX	998,750	1,000,000	
22303QAP5	COVIDIEN INTL FIN S A	R	05/13/2013	MERRILL LYNCH	XXX	808,161	810,000	
55608PAC8	MACQUARIE BK LTD 144A	R	08/07/2013	SOLOMON BROS	XXX	849,702	850,000	
76720AAM8	RIO TINTO FIN USA PLC	R	06/14/2013	JP MORGAN CHASE	XXX	1,139,490	1,150,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,733,814	24,765,000	16,044
8399997 Subtotal - Bonds - Part 3						36,215,736	35,591,231	49,619
8399998 Summary item from Part 5 for Bonds						7,250,700	7,356,241	10,591
8399999 Subtotal - Bonds						43,466,436	42,947,472	60,210
9899999 Subtotal - Preferred and Common Stocks							XXX	
9999999 Totals						43,466,436	XXX	60,210

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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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. Governments																				
36296KMW9	GNMA #693473		12/15/2013	PRINCIPAL RECEIPT	XXX	70,520	70,520	70,917	71,146		(626)		(626)		70,520				1,763	06/15/2038
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2013	PRINCIPAL RECEIPT	XXX	982	982	994	984		(1)		(1)		982				36	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2013	PRINCIPAL RECEIPT	XXX	2,793	2,793	2,788	2,788		5		5		2,793				96	07/15/2028
36209HGJ8	GNMA PASS-THRU X SINGLE FAMILY		08/15/2013	PRINCIPAL RECEIPT	XXX	5,412	5,412	5,477	5,425		(12)		(12)		5,412				250	05/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2013	PRINCIPAL RECEIPT	XXX	599	599	606	600		(2)		(2)		599				22	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2013	PRINCIPAL RECEIPT	XXX	37,516	37,516	37,815	37,931		(415)		(415)		37,516				977	11/15/2037
36295XZZ1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2013	PRINCIPAL RECEIPT	XXX	34,120	34,120	34,466	34,586		(467)		(467)		34,120				743	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY		12/15/2013	PRINCIPAL RECEIPT	XXX	25,590	25,590	25,894	26,094		(504)		(504)		25,590				531	06/15/2038
38377QQB6	GNMA REMIC TRUST 2011-29		12/20/2013	PRINCIPAL RECEIPT	XXX	156,912	156,912	174,074	168,711		(11,799)		(11,799)		156,912				3,668	05/20/2040
912828BR0	UNITED STATES TREAS BDS		11/15/2013	MATURITY	XXX	500,000	500,000	495,684	499,473		527		527		500,000				21,250	11/15/2013
0599999 Subtotal - Bonds - U.S. Governments						834,444	834,444	848,715	847,738		(13,294)		(13,294)		834,444				29,336	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
31288AV93	FHLMC C72440		12/15/2013	PRINCIPAL RECEIPT	XXX	188,196	188,196	193,379	190,770		(2,573)		(2,573)		188,196				5,295	10/01/2032
3128PST49	FHLMC PC GOLD 15 YR		12/15/2013	PRINCIPAL RECEIPT	XXX	355,699	355,699	362,090	360,242		(4,543)		(4,543)		355,699				5,915	10/01/2025
31292LF34	FHLMC PC GOLD CASH 30		03/15/2013	VARIOUS	XXX	1,917,995	1,829,636	1,939,128	1,938,087		(6,627)		(6,627)		1,931,460		(13,465)	(13,465)	18,380	03/01/2042
31395JUW4	FHLMC REMIC SERIES 2888		03/18/2013	VARIOUS	XXX	1,153,096	1,119,113	1,200,249	1,155,264		(8,329)		(8,329)		1,146,935		6,161	6,161	15,485	08/15/2033
31396FFR9	FHLMC REMIC SERIES 3068		03/15/2013	VARIOUS	XXX	1,680,381	1,562,941	1,743,656	1,701,039		(13,621)		(13,621)		1,687,418		(7,037)	(7,037)	22,150	11/15/2025
31398VTM8	FHLMC REMIC SERIES 3659		12/15/2013	PRINCIPAL RECEIPT	XXX	263,579	263,579	282,606	269,682		(1,046)		(1,046)		268,637		(5,058)	(5,058)	7,686	10/15/2031
3137ADCQ8	FHLMC REMIC SERIES 3896		12/15/2013	PRINCIPAL RECEIPT	XXX	187,555	187,555	194,588			(7,033)		(7,033)		187,555				1,386	03/15/2040
3137ARXS0	FHLMC REMIC SERIES 4073		12/15/2013	PRINCIPAL RECEIPT	XXX	87,921	87,921	97,097	95,941		(8,020)		(8,020)		87,921				1,965	07/15/2041
3137ASAE4	FHLMC REMIC SERIES 4077		03/15/2013	VARIOUS	XXX	1,027,582	961,819	1,044,926	1,036,050		(6,042)		(6,042)		1,030,007		(2,425)	(2,425)	11,298	01/15/2042
3137ASBP8	FHLMC REMIC SERIES 4077		12/15/2013	PRINCIPAL RECEIPT	XXX	115,612	115,612	124,770	123,770		(8,159)		(8,159)		115,612				2,206	11/15/2041
3137B1RP9	FHLMC REMIC SERIES 4189		12/15/2013	PRINCIPAL RECEIPT	XXX	54,006	54,006	58,816			(4,810)		(4,810)		54,006				679	11/15/2042
31383SSP6	FNMA #511826		12/25/2013	PRINCIPAL RECEIPT	XXX	11,333	11,333	11,558	11,378		(45)		(45)		11,333				332	07/01/2016
31384VV33	FNMA #535334		12/25/2013	PRINCIPAL RECEIPT	XXX	9,758	9,758	10,081	10,017		(259)		(259)		9,758				321	06/01/2030
31385JEL8	FNMA #545639		12/25/2013	PRINCIPAL RECEIPT	XXX	32,130	32,130	33,204	32,690		(561)		(561)		32,130				997	04/01/2032
31385JEM6	FNMA #545640		12/25/2013	PRINCIPAL RECEIPT	XXX	62,485	62,485	65,580	64,691		(2,205)		(2,205)		62,485				2,017	04/01/2032
31386TM51	FNMA #572880		12/25/2013	PRINCIPAL RECEIPT	XXX	3,787	3,787	3,785	3,779		7		7		3,787				114	04/01/2016
31388NGU4	FNMA #609611		12/25/2013	PRINCIPAL RECEIPT	XXX	18,181	18,181	18,246	18,158		23		23		18,181				487	11/01/2016
31388TFK4	FNMA #614070		12/25/2013	PRINCIPAL RECEIPT	XXX	6,277	6,277	6,373	6,297		(20)		(20)		6,277				172	11/01/2016
31388UF70	FNMA #614990		12/25/2013	PRINCIPAL RECEIPT	XXX	26,541	26,541	26,948	26,633		(91)		(91)		26,541				913	12/01/2016
31391SM64	FNMA #675481		12/25/2013	PRINCIPAL RECEIPT	XXX	2,054	2,054	2,122	2,106		(52)		(52)		2,054				23	02/01/2033
31400WSW1	FNMA #699933		12/25/2013	PRINCIPAL RECEIPT	XXX	538,831	538,831	542,704	542,919		(4,088)		(4,088)		538,831				14,257	04/01/2033
31406UK31	FNMA #820314		12/25/2013	PRINCIPAL RECEIPT	XXX	27,040	27,040	26,622	26,731		309		309		27,040				988	08/01/2035
31411W4N4	FNMA #917129		12/25/2013	PRINCIPAL RECEIPT	XXX	110,194	110,194	108,541	108,978		1,215		1,215		110,194				3,028	06/01/2037
31414SYU1	FNMA #975123		12/25/2013	PRINCIPAL RECEIPT	XXX	66,219	66,219	66,032	66,036		183		183		66,219				1,544	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR		12/25/2013	PRINCIPAL RECEIPT	XXX	188,886	188,886	203,437	204,433		(15,546)		(15,546)		188,886				4,906	02/01/2033
3138EGEY6	FNMA PASS-THRU LNG 30 YEAR		12/25/2013	PRINCIPAL RECEIPT	XXX	211,388	211,388	221,131	219,082		(7,695)		(7,695)		211,388				3,909	02/01/2041
3138LUCJ2	FNMA PASS-THRU LNG 30 YEAR		03/25/2013	VARIOUS	XXX	1,001,465	942,243	1,014,089	1,009,613		(5,143)		(5,143)		1,004,470		(3,004)	(3,004)	11,181	05/01/2042
3138X5JQ1	FNMA PASS-THRU LNG 30 YEAR		12/25/2013	PRINCIPAL RECEIPT	XXX	4,667	4,667	4,935			(269)		(269)		4,667				32	09/01/2043
31402Q5T4	FNMA PASS-THRU LNG 30 YEAR		03/25/2013	VARIOUS	XXX	561,843	515,369	567,712	570,615		(4,923)		(4,923)		565,693		(3,849)	(3,849)	8,025	02/01/2035
31416BLC0	FNMA PASS-THRU LNG 30 YEAR		03/25/2013	VARIOUS	XXX	992,221	915,882	1,007,614	1,015,899		(9,295)		(9,295)		1,006,603		(14,382)	(14,382)	14,085	08/01/2037
31417Y5Z6	FNMA PASS-THRU LNG 30 YEAR		03/25/2013	VARIOUS	XXX	323,607	302,141	323,291	321,762		(1,717)		(1,717)		320,045		3,562	3,562	3,912	10/01/2041
31394AP26	FNMA REMIC TRUST 2004-76		12/25/2013	PRINCIPAL RECEIPT	XXX	195,842	195,842	208,327	202,840		(6,998)		(6,998)		195,842				3,714	10/25/2019
3136A2QP1	FNMA REMIC TRUST 2011-132		12/25/2013	PRINCIPAL RECEIPT	XXX	197,207	197,207	212,798	207,324		(10,117)		(10,117)		197,207				4,912	08/25/2039
3136ADLC1	FNMA REMIC TRUST 2013-29		12/25/2013	PRINCIPAL RECEIPT	XXX	205,315	205,315	220,569			(15,254)		(15,254)		205,315				2,889	01/25/2043
3136AE2C0	FNMA REMIC TRUST 2013-70		12/25/2013	PRINCIPAL RECEIPT	XXX	44,065	44,065	46,447			(2,382)		(2,382)		44,065				424	10/25/2037
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						11,872,958	11,363,912	12,193,451	11,542,826		(155,726)		(155,726)		11,912,457		(39,497)	(39,497)	175,627	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
031162BM1	AMGEN INC SR NT 3.875%21		03/13/2013	CHASE/GREENWICH CAP	XXX	539,515	500,000	541,795	540,010		(795)		(795)		539,215		300	300	6,620	11/15/2021
03523TBP2	ANHEUSER BUSCH INBEV WORLDWIDE		03/13/2013	SBC WARBURG INC.	XXX	398,217	410,000	408,024	408,106		35		35		408,141		(9,925)	(9,925)	6,890	07/15/2022
20030NAY7	COMCAST CORP NEW SR NT 6.55%39		08/28/2013	US BANCORP PIPER JAFFRAY	XXX	597,705	500,000	528,235	527,549		(282)		(282)		527,267		70,438	70,438	38,390	07/01/2039

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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
126650BP4	CVS CAREMARK CORPORATION		12/10/2013	Sink PMT @ 100.0000000	XXX	19,565	19,565	19,956	19,949		(384)		(384)		19,565				597	12/10/2028
25459HBH7	DIRECTV HLDGS LLC / DIRECTV		03/13/2013	RAYMOND JAMES	XXX	490,875	500,000	495,635			145		145		495,780		(4,905)	(4,905)	1,531	01/15/2018
375558AT0	GILEAD SCIENCES INC SR NT		08/13/2013	RBC Capital Markets	XXX	229,527	217,000	229,464	227,638		(1,626)		(1,626)		226,011		3,516	3,516	4,688	12/01/2016
46625YDD2	JP MORGAN COMM MTG 2004-CIBC10		12/12/2013	PRINCIPAL RECEIPT	XXX	146,919	146,919	140,308	145,919		1,001		1,001		146,919				3,479	01/12/2037
50075NBA1	KRAFT FOODS INC		03/13/2013	BNP PARIBAS SECURITIES CO	XXX	591,025	500,000	557,695	546,317		(1,138)		(1,138)		545,178		45,847	45,847	16,274	02/10/2020
59022HNC2	ML MTG TRUST 2005-LC1 20440112 FLT		12/12/2013	PRINCIPAL RECEIPT	XXX	58,138	58,138	63,244	60,578		(2,439)		(2,439)		58,138				1,646	01/12/2044
61748HAR2	MORGAN STANLEY CAP 2004-5AR		12/25/2013	PRINCIPAL RECEIPT	XXX	33,169	33,169	33,299	33,047		122		122		33,169				459	07/25/2034
74834LAS9	QUEST DIAGNOSTICS INC		03/13/2013	PERSHING	XXX	538,440	500,000	575,885	572,363		(1,574)		(1,574)		570,790		(32,350)	(32,350)	10,901	04/01/2021
786514BP3	SAFEWAY INC		09/18/2013	Barclays Capital	XXX	278,078	250,000	274,162	265,615		(2,193)		(2,193)		263,422		14,655	14,655	17,551	08/15/2017
887317AK1	TIME WARNER INC		03/13/2013	CREDIT USA	XXX	560,740	500,000	494,715	495,468		90		90		495,558		65,182	65,182	11,149	03/29/2021
92553PAM4	VIACOM INC NEW		03/13/2013	WELLS FARGO SECURITIES	XXX	416,123	420,000	413,923	414,215		104		104		414,320		1,804	1,804	3,391	06/15/2022
931142CK7	WAL-MART STORES INC		08/28/2013	SALOMON BROTHERS, INC.	XXX	743,952	600,000	616,512	615,519		(180)		(180)		615,339		128,613	128,613	40,950	08/15/2037
78008SVD5	ROYAL BK OF CDA BD CDS	I	03/13/2013	PERSHING	XXX	502,605	500,000	499,375			22		22		499,397		3,208	3,208	1,333	01/16/2018
143658AY8	CARNIVAL CORP	R	02/19/2013	JP Morgan Chase	XXX	169,914	170,000	169,646	169,650		8		8		169,659		254	254	677	12/15/2017
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,314,507	5,824,791	6,061,873	5,041,943		(9,084)		(9,084)		6,027,868		286,637	286,637	166,526	XXX
8399997 Subtotal - Bonds - Part 4						19,021,909	18,023,147	19,104,039	17,432,507		(178,104)		(178,104)		18,774,769		247,140	247,140	371,489	XXX
8399998 Summary Item from Part 5 for Bonds						7,248,629	7,356,241	7,250,700			(1,443)		(1,443)		7,249,257		(628)	(628)	44,328	XXX
8399999 Subtotal - Bonds						26,270,538	25,379,388	26,354,739	17,432,507		(179,547)		(179,547)		26,024,026		246,512	246,512	415,817	XXX
9899999 Subtotal - Preferred and Common Stocks							XXX													XXX
9999999 Totals						26,270,538	XXX	26,354,739	17,432,507		(179,547)		(179,547)		26,024,026		246,512	246,512	415,817	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. (Col. 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 - U.S. Governments																				
912810RC4	UNITED STATES TREAS BDS		09/06/2013	NOMURA SECURITIES	09/13/2013	VARIOUS	4,000,000	3,870,946	3,871,703	3,870,987		41		41			716	716	10,442	7,880
0599999 Subtotal - Bonds - U.S. Governments							4,000,000	3,870,946	3,871,703	3,870,987		41		41			716	716	10,442	7,880
Bonds - U.S. Special Revenue, Special Assessment																				
3138WPUE2	FNMA PASS-THRU LNG 30 YEAR		07/01/2013	MORGAN STANLEY	12/25/2013	VARIOUS	1,991,241	2,017,064	2,013,859	2,015,508		(1,557)		(1,557)			(1,649)	(1,649)	30,873	2,711
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							1,991,241	2,017,064	2,013,859	2,015,508		(1,557)		(1,557)			(1,649)	(1,649)	30,873	2,711
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
31847RAE2	FIRST AMERN FINL CORP		01/24/2013	JP MORGAN CHASE	01/29/2013	WELLS FARGO	65,000	64,765	65,399	64,765							634	634	16	
00084DAF7	ABN AMRO BK NV MTN SR SB 144A	R	01/17/2013	MERRILL LYNCH	03/13/2013	BNP PARIBAS SECURITIES CO	630,000	629,855	632,016	629,862		7		7			2,154	2,154	1,323	
865622AY0	SUMITOMO MITSUI BANKING CORP	R	01/10/2013	GOLDMAN SACHS & CO	03/13/2013	MERRILL LYNCH FIXED INCOM	670,000	668,070	665,652	668,135		66		66			(2,483)	(2,483)	1,674	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,365,000	1,362,690	1,363,067	1,362,762		73		73			305	305	3,013	
8399998 Subtotal - Bonds							7,356,241	7,250,700	7,248,629	7,249,257		(1,443)		(1,443)			(628)	(628)	44,328	10,591
9999999 Totals								7,250,700	7,248,629	7,249,257		(1,443)		(1,443)			(628)	(628)	44,328	10,591

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures manual)	6 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
NONE									
1999999 Total - Preferred and Common Stocks								XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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 Dec. 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
8399999 Total Bonds																XXX	XXX	XXX		
Exempt Money Market Mutual Funds																				
94975H296	WELLS FARGO FDS TR			02/29/2012	US BANK		25,001						25,001							
8899999 Subtotal - Exempt Money Market Mutual Funds							25,001					XXX	25,001			XXX	XXX	XXX		
Class One Money Market Mutual Funds																				
431114701	HIGHMARK DIVERSIFIED			05/31/2013	Union Bank of CA														143	
23380W523	REICH & TANG DAILY INC US GVT F #1			12/31/2013	Union Bank of CA		3,404,587						3,404,587						46	
8999999 Subtotal - Class One Money Market Mutual Funds							3,404,587					XXX	3,404,587			XXX	XXX	XXX	189	
9199999 Total Short-Term Investments							3,429,588					XXX	3,429,588			XXX	XXX	XXX	189	

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open . . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term. . . . . NONE

E20 Schedule DB - Part B Sn 1 Future Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . 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								
Wells Fargo - Operating	175 S. Third St, Suite 150, Columbus, OH			0.001	292		247,726	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X	292		247,726	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	292		247,726	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X	292		247,726	X X X

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

1. January	967,118	4. April	2,880,988	7. July	225,419	10. October	908,429
2. February	583,248	5. May	6,213,014	8. August	411,129	11. November	273,346
3. March	3,382,007	6. June	640,668	9. September	(54,922)	12. December	247,726

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States. Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)	B	Property & Casualty	156,452	161,596		
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)	B	Property & Casualty	25,001	25,001		
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)	B	Property & Casualty				
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B		2,249,659	2,480,648		
37.	Oklahoma (OK)	B	Property & Casualty	291,185	367,641		
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	XXX	XXX				
59.	Total	XXX	XXX	2,722,297	3,034,886		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT