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ANNUAL STATEMENT

For the Year Ending December 31, 2014

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 ARMAND MCHALE	SECRETARY
DAVID GERARD PREIMESBERGER	TREASURER, CHIEF FINANCIAL OFFICER

OTHERS

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

DIRECTORS OR TRUSTEES

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

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

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	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this ________ day of ____________________ 2015, 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		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	944,588	0.960	944,588		944,588	0.960
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	3,057,310	3.108	3,057,310		3,057,310	3.108
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	7,854,501	7.984	7,854,501		7,854,501	7.984
1.43 Revenue and assessment obligations	22,503,590	22.876	22,503,590		22,503,590	22.876
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	386,799	0.393	386,799		386,799	0.393
1.512 Issued or Guaranteed by FNMA and FHLMC	4,696,264	4.774	4,696,264		4,696,264	4.774
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	10,038,664	10.205	10,038,664		10,038,664	10.205
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	129,780	0.132	129,780		129,780	0.132
1.523 All other	3,228,609	3.282	3,228,609		3,228,609	3.282
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	38,056,403	38.686	38,056,403		38,056,403	38.686
2.2 Unaffiliated Non-U.S. securities (including Canada)	4,830,639	4.911	4,830,639		4,830,639	4.911
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						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	2,645,191	2.689	2,645,191		2,645,191	2.689
11. Other invested assets						
12. TOTAL Invested assets	98,372,338	100.000	98,372,338		98,372,338	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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		
	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)		

N O N E

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 12		
	3.2 TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 9		
	5.2 TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Col		
8.	Deduct amortization of premium and mortgage inte		
9.	TOTAL foreign exchange change in book value/rec d 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)		

N O N E

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		96,695,277
2.	Cost of bonds and stocks acquired, Part 3, Column 7		17,734,530
3.	Accrual of Discount		20,250
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		(77,453)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		18,170,392
7.	Deduct amortization of premium		475,065
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)		95,727,147
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		95,727,147

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	2,845,771	3,039,306	2,911,123	2,743,080
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	2,845,771	3,039,306	2,911,123	2,743,080
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	3,057,310	3,348,530	3,186,970	3,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Diresct and guaranteed)	6.	TOTALS	7,854,501	8,440,175	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	35,724,137	37,947,283	36,534,208	34,333,515
	8.	United States	41,414,788	43,073,968	41,634,509	41,268,748
Industrial and Miscellaneous and	9.	Canada	560,775	550,819	574,950	500,000
Hybrid Securities (unaffiliated)	10.	Other Countries	4,269,865	4,269,695	4,266,386	4,280,000
	11.	TOTALS	46,245,428	47,894,482	46,475,845	46,048,748
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	95,727,147	100,669,776	97,205,840	93,890,343
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	95,727,147	100,669,776	97,205,840	

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	958,079	1,044,470	557,144	310,708	371	2,870,772	2.99	3,305,213	3.30	2,870,772	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 TOTALS	958,079	1,044,470	557,144	310,708	371	2,870,772	2.99	3,305,213	3.30	2,870,772	
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		2,028,559		1,028,751		3,057,310	3.18	3,078,178	3.07	3,057,310	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 TOTALS		2,028,559		1,028,751		3,057,310	3.18	3,078,178	3.07	3,057,310	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 NAIC 1		6,063,957		1,790,544		7,854,501	8.18	7,893,091	7.88	7,854,501	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 TOTALS		6,063,957		1,790,544		7,854,501	8.18	7,893,091	7.88	7,854,501	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	4,900,792	14,227,539	11,848,695	4,725,523	21,586	35,724,135	37.19	37,947,113	37.90	35,724,135	
5.2 NAIC 2								1,053,546	1.05		
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 TOTALS	4,900,792	14,227,539	11,848,695	4,725,523	21,586	35,724,135	37.19	39,000,659	38.95	35,724,135	

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	2,045,254	13,707,077	10,881,221	7,163	3,260,315	29,901,030	31.12	29,339,995	29.30	26,986,380	2,914,650
6.2 NAIC 2		5,577,913	8,632,904	1,220,736	757,091	16,188,644	16.85	17,013,184	16.99	15,029,339	1,159,305
6.3 NAIC 3											
6.4 NAIC 4				473,267		473,267	0.49	494,544	0.49	473,267	
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	2,045,254	19,284,990	19,514,125	1,701,166	4,017,406	46,562,941	48.47	46,847,723	46.79	42,488,986	4,073,955
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) 7,904,125	37,071,602	23,287,060	7,862,689	3,282,272	79,407,748	82.66	XXX	XXX	76,493,098	2,914,650
9.2 NAIC 2	(d)	5,577,913	8,632,904	1,220,736	757,091	16,188,644	16.85	XXX	XXX	15,029,339	1,159,305
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d)			473,267		473,267	0.49	XXX	XXX	473,267	
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 TOTALS	7,904,125	42,649,515	31,919,964	9,556,692	4,039,363	(b) 96,069,659	100.00	XXX	XXX	91,995,704	4,073,955
9.8 Line 9.7 as a % of Column 6	8.23	44.39	33.23	9.95	4.20	100.00	XXX	XXX	XXX	95.76	4.24
10. Total Bonds Prior Year											
10.1 NAIC 1	9,661,987	37,773,968	30,051,885	3,535,047	540,704	XXX	XXX	81,563,591	81.46	79,069,137	2,494,452
10.2 NAIC 2		6,163,142	11,396,510		507,077	XXX	XXX	18,066,729	18.04	16,407,592	1,659,139
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4	6,354			488,190		XXX	XXX	494,544	0.49	494,544	
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 TOTALS	9,668,341	43,937,110	41,448,395	4,023,237	1,047,781	XXX	XXX	(b) 100,124,864	100.00	95,971,273	4,153,591
10.8 Line 10.7 as a % of Col. 8	9.66	43.88	41.40	4.02	1.05	XXX	XXX	100.00	XXX	95.85	4.15
11. Total Publicly Traded Bonds											
11.1 NAIC 1	7,635,363	34,425,714	23,287,060	7,862,689	3,282,272	76,493,098	79.62	79,069,137	78.97	76,493,098	XXX
11.2 NAIC 2		5,577,913	7,473,599	1,220,736	757,091	15,029,339	15.64	16,407,592	16.39	15,029,339	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4				473,267		473,267	0.49	494,544	0.49	473,267	XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 TOTALS	7,635,363	40,003,627	30,760,659	9,556,692	4,039,363	91,995,704	95.76	95,971,273	95.85	91,995,704	XXX
11.8 Line 11.7 as a % of Col. 6	8.30	43.48	33.44	10.39	4.39	100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	7.95	41.64	32.02	9.95	4.20	95.76	XXX	XXX	XXX	95.76	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	268,762	2,645,888				2,914,650	3.03	2,494,453	2.49	XXX	2,914,650
12.2 NAIC 2			1,159,305			1,159,305	1.21	1,659,137	1.66	XXX	1,159,305
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 TOTALS	268,762	2,645,888	1,159,305			4,073,955	4.24	4,153,590	4.15	XXX	4,073,955
12.8 Line 12.7 as a % of Col. 6	6.60	64.95	28.46			100.00	XXX	XXX	XXX	XXX	100.00
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.28	2.75	1.21			4.24	XXX	XXX	XXX	XXX	4.24

(a) Includes $.......4,073,955 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	678,087			291,502		969,589	1.01	973,083	0.97	969,589	
1.2 Residential Mortgage-Backed Securities	279,992	1,044,470	557,144	19,206	371	1,901,183	1.98	2,332,130	2.33	1,901,183	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 TOTALS	958,079	1,044,470	557,144	310,708	371	2,870,772	2.99	3,305,213	3.30	2,870,772	
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		2,028,559		1,028,751		3,057,310	3.18	3,078,178	3.07	3,057,310	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 TOTALS		2,028,559		1,028,751		3,057,310	3.18	3,078,178	3.07	3,057,310	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		6,063,957		1,790,544		7,854,501	8.18	7,893,091	7.88	7,854,501	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 TOTALS		6,063,957		1,790,544		7,854,501	8.18	7,893,091	7.88	7,854,501	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	2,038,245	7,379,366	9,095,950	3,990,029		22,503,590	23.42	23,646,727	23.62	22,503,590	
5.2 Residential Mortgage-Backed Securities	2,862,547	6,848,173	2,752,745	735,494	21,586	13,220,545	13.76	15,353,932	15.33	13,220,545	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 TOTALS	4,900,792	14,227,539	11,848,695	4,725,523	21,586	35,724,135	37.19	39,000,659	38.95	35,724,135	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	317,511	18,209,698	17,134,469	1,220,736	4,017,406	40,899,820	42.57	42,543,378	42.49	38,076,326	2,823,494
6.2 Residential Mortgage-Backed Securities	29,008	66,119	27,491	7,163		129,781	0.14	151,899	0.15	129,781	
6.3 Commercial Mortgage-Backed Securities	876,443		2,352,165			3,228,608	3.36	2,356,755	2.35	3,228,608	
6.4 Other Loan-Backed and Structured Securities	822,292	1,009,173		473,267		2,304,732	2.40	1,795,691	1.79	1,054,271	1,250,461
6.5 TOTALS	2,045,254	19,284,990	19,514,125	1,701,166	4,017,406	46,562,941	48.47	46,847,723	46.79	42,488,986	4,073,955
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	3,033,843	33,681,580	26,230,419	8,321,562	4,017,406	75,284,810	78.36	XXX	XXX	72,461,316	2,823,494
9.2 Residential Mortgage-Backed Securities	3,171,547	7,958,762	3,337,380	761,863	21,957	15,251,509	15.88	XXX	XXX	15,251,509	
9.3 Commercial Mortgage-Backed Securities	876,443		2,352,165			3,228,608	3.36	XXX	XXX	3,228,608	
9.4 Other Loan-Backed and Structured Securities	822,292	1,009,173		473,267		2,304,732	2.40	XXX	XXX	1,054,271	1,250,461
9.5 TOTALS	7,904,125	42,649,515	31,919,964	9,556,692	4,039,363	96,069,659	100.00	XXX	XXX	91,995,704	4,073,955
9.6 Line 9.5 as a % of Col. 6	8.23	44.39	33.23	9.95	4.20	100.00	XXX	XXX	XXX	95.76	4.24
10. Total Bonds Prior Year											
10.1 Issuer Obligations	5,184,335	33,010,308	36,397,232	2,522,613	1,019,970	XXX	XXX	78,134,458	78.04	74,981,017	3,153,440
10.2 Residential Mortgage-Backed Securities	3,306,264	8,898,752	4,592,700	1,012,434	27,811	XXX	XXX	17,837,961	17.82	17,837,961	
10.3 Commercial Mortgage-Backed Securities	1,146,233	837,629	372,892			XXX	XXX	2,356,754	2.35	2,356,755	
10.4 Other Loan-Backed and Structured Securities	31,509	1,190,421	85,571	488,190		XXX	XXX	1,795,691	1.79	795,540	1,000,151
10.5 TOTALS	9,668,341	43,937,110	41,448,395	4,023,237	1,047,781	XXX	XXX	100,124,864	100.00	95,971,273	4,153,591
10.6 Line 10.5 as a % of Col. 8	9.66	43.88	41.40	4.02	1.05	XXX	XXX	100.00	XXX	95.85	4.15
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	3,033,843	32,017,391	25,071,114	8,321,562	4,017,406	72,461,316	75.43	74,981,018	74.89	72,461,316	XXX
11.2 Residential Mortgage-Backed Securities	3,171,547	7,958,762	3,337,380	761,863	21,957	15,251,509	15.88	17,837,961	17.82	15,251,509	XXX
11.3 Commercial Mortgage-Backed Securities	876,443		2,352,165			3,228,608	3.36	2,356,755	2.35	3,228,608	XXX
11.4 Other Loan-Backed and Structured Securities	553,530	27,474		473,267		1,054,271	1.10	795,540	0.79	1,054,271	XXX
11.5 TOTALS	7,635,363	40,003,627	30,760,659	9,556,692	4,039,363	91,995,704	95.76	95,971,274	95.85	91,995,704	XXX
11.6 Line 11.5 as a % of Col. 6	8.30	43.48	33.44	10.39	4.39	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	7.95	41.64	32.02	9.95	4.20	95.76	XXX	XXX	XXX	95.76	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		1,664,189	1,159,305			2,823,494	2.94	3,153,440	3.15	XXX	2,823,494
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	268,762	981,699				1,250,461	1.30	1,000,151	1.00	XXX	1,250,461
12.5 TOTALS	268,762	2,645,888	1,159,305			4,073,955	4.24	4,153,591	4.15	XXX	4,073,955
12.6 Line 12.5 as a % of Col. 6	6.60	64.95	28.46			100.00	XXX	XXX	XXX	XXX	100.00
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.28	2.75	1.21			4.24	XXX	XXX	XXX	XXX	4.24

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	3,429,588	3,429,588			
2.	Cost of short-term investments acquired	4,698,307	4,698,307			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	7,785,384	7,785,384			
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)	342,511	342,511			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	342,511	342,511			

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

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned . . . . NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired . . . . NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed . . . . NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of 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	139.3830	418,148	300,000	291,502		317			5.375	5.725	FA	6,091	16,119	06/05/2001	02/15/2031
912828EN6	UNITED STATES TREAS NTS	SD			1	172,067	103.6640	155,496	150,000	153,035		(3,417)			4.500	2.153	MN	876	6,750	02/20/2009	11/15/2015
912828SE1	UNITED STATES TREAS NTS	SD			1	500,431	100.0200	500,098	500,000	500,052		(380)			0.250	0.166	FA	472	1,250	02/06/2014	02/15/2015
0199999 Subtotal - U.S. Governments - Issuer Obligations						960,873	XXX	1,073,742	950,000	944,589		(3,480)			XXX	XXX	XXX	7,439	24,119	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36296KMW9	GNMA #693473			2	1	85,641	111.6850	95,113	85,162	85,863		(6)			5.500	5.274	MON	390	4,739	11/20/2008	06/15/2038
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY			2	1	13,585	112.5460	15,107	13,423	13,432		1			7.000	7.105	MON	78	941	05/01/1998	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY			2	1	42,995	114.1100	49,139	43,063	42,992		3			6.500	6.666	MON	233	2,803	07/01/1998	07/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY			2	1	9,266	112.1280	10,267	9,156	9,172		1			7.000	7.073	MON	53	642	05/01/1998	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY			2	1	86,262	113.0400	96,740	85,580	86,525		29			6.000	5.710	MON	428	5,270	06/25/2008	11/15/2037
36295XZZ1	GNMA PASS-THRU X SINGLE FAMILY			2	1	94,318	114.2720	106,696	93,370	94,544		(22)			6.000	5.628	MON	467	5,650	07/29/2008	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY			2	1	53,917	113.2400	60,339	53,284	54,270					6.000	5.421	MON	266	3,199	06/20/2008	06/15/2038
38377QQB6	GNMA REMIC TRUST 2011-29			2	1	1,564,266	108.6610	1,532,163	1,410,042	1,514,384		(15,852)			4.500	2.328	MON	5,288	63,697	09/29/2011	05/20/2040
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						1,950,250	XXX	1,965,564	1,793,080	1,901,182		(15,846)			XXX	XXX	XXX	7,203	86,941	XXX	XXX
0599999 Subtotal - U.S. Governments						2,911,123	XXX	3,039,306	2,743,080	2,845,771		(19,326)			XXX	XXX	XXX	14,642	111,060	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
011770T20	ALASKA ST GO BDS			1	1FE	1,057,680	117.4800	1,174,800	1,000,000	1,028,751		(5,561)			5.000	4.348	FA	20,833	50,000	04/02/2009	08/01/2025
25476FDB1	DISTRICT COLUMBIA	SD			1FE	1,067,830	106.3990	1,063,990	1,000,000	1,012,403		(8,332)			5.000	4.132	JD	4,167	50,000	06/01/2007	06/01/2016
677520WC8	OHIO ST	SD		1	1FE	1,061,460	110.9740	1,109,740	1,000,000	1,016,156		(6,974)			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	3,348,530	3,000,000	3,057,310		(20,867)			XXX	XXX	XXX	41,667	150,000	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						3,186,970	XXX	3,348,530	3,000,000	3,057,310		(20,867)			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	109.3720	1,640,580	1,500,000	1,520,961		(7,547)			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	108.8160	1,088,160	1,000,000	1,018,436		(7,102)			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	101.5510	1,015,510	1,000,000	1,002,069		(6,010)			5.000	4.418	MN	8,333	50,000	06/25/2007	05/01/2019
586145SR6	MEMPHIS TN	SD			1FE	1,077,140	109.3820	1,093,820	1,000,000	1,020,456		(8,512)			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	111.1290	1,111,290	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	110.5530	292,965	265,000	269,583		(262)			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	109.4190	1,094,190	1,000,000	1,009,184		(3,944)			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	110.3660	1,103,660	1,000,000	1,013,812		(5,214)			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	8,440,175	7,765,000	7,854,501		(38,591)			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	8,440,175	7,765,000	7,854,501		(38,591)			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	107.7690	1,077,690	1,000,000	1,012,564		(1,817)			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	101.8330	1,018,330	1,000,000	1,004,288		(11,177)			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	116.6160	1,166,160	1,000,000	1,017,604		(2,532)			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	110.7230	1,959,797	1,770,000	1,829,562		(6,821)			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	110.5390	1,674,666	1,515,000	1,622,905		(11,551)			5.000	3.973	MN	12,625	75,750	05/17/2013	11/01/2044
254839Y80	DISTRICT COLUMBIA ASSN AMERN MED C			1	1FE	1,030,810	110.9290	1,109,290	1,000,000	1,009,531		(3,343)			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	114.3940	1,143,940	1,000,000	1,021,177		(5,092)			5.000	4.429	AO	12,500	50,000	07/20/2009	10/01/2024
575579KZ9	MASSACHUSETTS BAY TRANS AUTH				1FE	2,009,303	131.2080	2,342,063	1,785,000	1,952,758		(8,825)			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	111.9500	1,119,500	1,000,000	1,023,890		(4,178)			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	111.9380	498,124	445,000	473,390		(2,791)			5.000	4.134	MN	2,843	22,250	05/31/2013	11/15/2042
64986AYH8	NEW YORK ST ENVIRONMENTAL FACS WTR			12	1FE	1,035,260	110.1040	1,101,040	1,000,000	1,015,793		(4,135)			5.000	4.552	JD	2,222	50,000	11/06/2009	06/15/2037
67755CNH8	OHIO ST BLDG AUTH				1FE	1,102,420	114.6730	1,146,730	1,000,000	1,039,250		(9,491)			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	113.1780	1,278,911	1,130,000	1,165,537		(7,029)			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	109.7770	1,081,303	985,000	1,006,430		(4,694)			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	113.8410	1,138,410	1,000,000	1,013,381		(2,085)			5.000	4.777	JJ	25,000	50,000	06/17/2010	07/01/2027
709221LJ2	PENNSYLVANIA ST TPK COMMN				1FE	1,096,566	104.3270	1,069,352	1,025,000	1,033,956		(9,398)			5.000	4.061	JD	4,271	51,250	06/05/2007	12/01/2015
759911PH7	REGIONAL TRANSN AUTH IL				1FE	1,147,800	108.3470	1,083,470	1,000,000	1,028,622		(18,100)			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	119.3550	1,193,550	1,000,000	1,082,110		(13,382)			5.000	3.381	JJ	25,000	50,000	05/12/2010	07/01/2021
88283KAB4	TEXAS TRANSN COMMN CENT TEX TP			12	1FE	1,056,460	108.8940	1,088,940	1,000,000	1,048,285		(5,261)			5.000	4.297	FA	18,889	50,000	06/05/2013	08/15/2041
917565HP1	UTAH TRAN AUTH SALES TAX REV SAL			12	1FE	1,136,737	111.4270	1,197,840	1,075,000	1,102,556		(7,224)			5.250	4.491	JD	2,508	56,438	10/28/2009	06/15/2038
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						23,186,074	XXX	24,489,106	21,730,000	22,503,589		(138,926)			XXX	XXX	XXX	333,911	1,118,113	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	375,108	114.5000	417,989	365,055	370,978		(86)			6.000	5.567	MON	1,825	22,081	11/05/2002	10/01/2032
3128PST49	FHLMC PC GOLD 15 YR			2	1	1,044,808	106.2390	1,090,402	1,026,365	1,040,182		(792)			3.500	3.072	MON	2,994	36,131	12/01/2010	10/01/2025
31398VTM8	FHLMC REMIC SERIES 3659			2	1	78,837	100.4880	73,888	73,529	73,784		(967)			5.000	1.697	MON	306	3,792	01/01/2011	10/15/2031
3137ADCQ8	FHLMC REMIC SERIES 3896			2	1	1,709,051	105.6030	1,739,568	1,647,278	1,694,361		(12,593)			4.000	2.693	MON	5,491	66,185	07/10/2013	03/15/2040
3137ARXS0	FHLMC REMIC SERIES 4073			2	1	848,238	106.1840	815,571	768,071	832,584		(4,031)			4.000	1.986	MON	2,560	30,838	07/12/2012	07/15/2041
3137ASBP8	FHLMC REMIC SERIES 4077			2	1	786,756	103.0870	751,507	729,005	770,544		(6,582)			3.500	1.583	MON	2,126	25,618	07/16/2012	11/15/2041
3137B1RP9	FHLMC REMIC SERIES 4189			2	1	921,594	105.0960	889,348	846,227	914,826		(3,238)			3.500	2.026	MON	2,468	29,687	04/09/2013	11/15/2042
31383SSP6	FNMA #511826			2	1	4,767	102.0400	4,770	4,675	4,674		(11)			6.000	5.526	MON	23	288	09/25/2001	07/01/2016
31384VV33	FNMA #535334			2	1	35,846	114.8040	39,833	34,697	35,526		88			7.500	6.847	MON	217	2,605	01/14/2002	06/01/2030
31385JEL8	FNMA #545639			2	1	85,549	115.5940	95,689	82,781	84,857		405			6.500	5.916	MON	448	5,411	08/02/2002	04/01/2032
31385JEM6	FNMA #545640			2	1	202,382	118.8630	229,204	192,831	199,516		(501)			7.000	6.109	MON	1,125	13,557	10/07/2002	04/01/2032
31386TM51	FNMA #572880			2	1	2,688	105.5370	2,838	2,690	2,682		(1)			5.500	5.494	MON	12	153	10/11/2001	04/01/2016
31388NGU4	FNMA #609611			2	1	16,767	105.5560	17,635	16,707	16,670		(9)			5.500	5.463	MON	77	932	11/01/2001	11/01/2016
31388TFK4	FNMA #614070			2	1	3,357	105.5370	3,490	3,307	3,308		(5)			5.500	5.143	MON	15	184	11/07/2001	11/01/2016
31388UF70	FNMA #614990			2	1	17,850	103.0260	18,113	17,581	17,587		(33)			6.000	5.631	MON	88	1,073	01/11/2002	12/01/2016
31391SM64	FNMA #675481			2	1	8,850	105.5580	9,042	8,566	8,777		2			2.894	2.277	MON	21	255	02/25/2003	02/01/2033
31400WSW1	FNMA #699933			2	1	647,015	112.6960	723,959	642,398	648,747		(56)			5.500	5.217	MON	2,944	35,612	09/13/2005	04/01/2033
31406UK31	FNMA #820314			2	1	97,926	110.9450	110,351	99,465	98,194		8			5.000	5.425	MON	414	4,977	08/03/2005	08/01/2035
31411W4N4	FNMA #917129			2	1	114,851	113.5030	132,344	116,600	115,191		(82)			6.000	6.442	MON	583	7,057	07/09/2007	06/01/2037
31414SYU1	FNMA #975123			2	1	26,073	111.7430	29,217	26,146	26,081		5			5.500	5.605	MON	120	1,457	09/05/2008	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR			2	1	248,213	112.7110	259,755	230,460	253,603		(155)			5.500	2.639	MON	1,056	12,774	12/02/2010	02/01/2033
3138ARG99	FNMA PASS-THRU LNG 30 YEAR			2	1	1,541,186	109.1660	1,544,857	1,415,149	1,541,607		421			4.500	2.456	MON	5,307		12/08/2014	09/01/2041
3138X5JQ1	FNMA PASS-THRU LNG 30 YEAR			2	1	228,966	109.7760	237,665	216,500	228,086		(594)			4.500	3.360	MON	812	9,785	09/11/2013	09/01/2043
31394AP26	FNMA REMIC TRUST 2004-76			2	1	227,302	103.8080	221,817	213,680	219,697		(1,237)			4.000	2.083	MON	712	8,650	07/15/2010	10/25/2019
3136A2QP1	FNMA REMIC TRUST 2011-132			2	1	562,726	105.6200	550,805	521,495	547,713		(4,387)			4.500	2.198	MON	1,956	23,661	11/01/2011	08/25/2039
3136ADLC1	FNMA REMIC TRUST 2013-29			2	1	1,626,879	104.5170	1,582,764	1,514,366	1,612,419		(8,449)			3.500	1.732	MON	4,417	53,285	03/11/2013	01/25/2043
3136AE2C0	FNMA REMIC TRUST 2013-70			2	1	1,884,549	104.3550	1,865,756	1,787,891	1,858,354		(16,222)			3.500	2.116	MON	5,215	62,727	06/05/2013	10/25/2037
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						13,348,134	XXX	13,458,177	12,603,515	13,220,548		(59,102)			XXX	XXX	XXX	43,332	458,775	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						36,534,208	XXX	37,947,283	34,333,515	35,724,137		(198,028)			XXX	XXX	XXX	377,243	1,576,888	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055AL6	AFLAC INC			1	1FE	2,000,000	102.4220	2,048,434	2,000,000	2,000,000					3.625	3.658	JD	3,222	72,500	06/03/2013	06/15/2023
02581FYE3	AMERICAN EXPRESS CENTURION MTN				1FE	627,293	111.4480	646,400	580,000	599,171		(6,510)			6.000	4.738	MS	10,440	34,800	04/20/2010	09/13/2017
031162BM1	AMGEN INC SR NT 3.875%21			1	2FE	541,795	105.6510	528,257	500,000	531,847		(4,139)			3.875	2.868	MN	2,476	19,375	07/18/2012	11/15/2021
039483BC5	ARCHER DANIELS MIDLAND CO			1	1FE	513,410	128.1580	640,792	500,000	512,682		(211)			5.765	5.657	MS	9,608	28,825	04/14/2011	03/01/2041
053332AP7	AUTOZONE INC			1	2FE	496,505	98.3510	491,756	500,000	497,009		300			3.125	3.231	JJ	7,205	18,924	04/19/2013	07/15/2023
059165EF3	BALTIMORE GAS & ELEC CO			1	2FE	1,199,428	102.5000	1,230,002	1,200,000	1,199,504		50			3.350	3.384	JJ	20,100	41,763	06/12/2013	07/01/2023
06051GEX3	BANK AMER CORP				1FE	2,005,580	100.7780	2,015,552	2,000,000	2,004,562		(1,018)			2.600	2.556	JJ	23,978	26,000	01/15/2014	01/15/2019
05531FAN3	BB&T CORPORATION			1	1FE	1,028,496	100.6590	1,036,787	1,030,000	1,028,944		291			2.050	2.092	JD	704	21,115	06/14/2013	06/19/2018
084664BE0	BERKSHIRE HATHAWAY FIN			1	1FE	249,651	111.8920	279,731	250,000	249,856		38			5.400	5.492	MN	1,725	13,500	12/01/2008	05/15/2018
097023AZ8	BOEING CO			1	1FE	520,345	112.7280	563,638	500,000	511,188		(1,909)			4.875	4.431	FA	9,208	24,375	10/01/2009	02/15/2020
12189TBC7	BURLINGTON NORTHN SANTA FE CP			1	1FE	510,220	110.5430	552,713	500,000	505,416		(1,003)			4.700	4.494	AO	5,875	23,500	10/01/2009	10/01/2019
12189LAE1	BURLINGTON NORTHN SANTA FE CP SR			1	1FE	249,220	119.2920	298,229	250,000	249,262		12			5.400	5.495	JD	1,125	13,500	05/16/2011	06/01/2041
134429AZ2	CAMPBELL SOUP CO			1	1FE	258,426	91.5810	274,744	300,000	258,756		330			3.800	4.749	FA	4,718	5,700	07/18/2014	08/02/2042
14149YAU2	CARDINAL HEALTH INC			1	2FE	339,425	100.7850	342,669	340,000	339,715		112			1.900	1.944	JD	287	6,460	05/16/2012	06/15/2017
144141CZ9	CAROLINA PWR & LT CO			1	1FE	269,955	112.0450	280,112	250,000	259,592		(2,133)			5.300	4.301	JJ	6,110	13,250	09/10/2009	01/15/2019
149123CD1	CATERPILLAR INC DEL			1	1FE	1,241,225	106.7880	1,334,846	1,250,000	1,241,320		95			4.300	4.389	MN	6,868	27,920	05/05/2014	05/15/2044
20030NBA8	COMCAST CORP NEW			1	1FE	249,748	113.2520	283,130	250,000	249,854		24			5.150	5.230	MS	4,292	12,875	03/01/2010	03/01/2020
20825CAR5	CONOCOPHILLIPS			1	1FE	752,602	113.6780	852,581	750,000	751,241		(263)			5.750	5.785	FA	17,969	43,125	01/30/2009	02/01/2019
224044BW6	COX COMMUNICATIONS INC NEW 144A			1	2FE	159,754	98.1840	157,094	160,000	159,799		22			3.250	3.295	JD	231	5,200	11/26/2012	12/15/2022
126408GJ6	CSX CORP			1	2FE	528,760	109.4280	547,138	500,000	510,572		(4,194)			5.600	4.688	MN	4,667	28,000	04/14/2010	05/01/2017
25179MAH6	DEVON ENERGY CORP NEW			1	2FE	687,218	114.1390	701,954	615,000	651,354		(8,000)			6.300	4.732	JJ	17,866	38,745	04/06/2010	01/15/2019
25459HBH7	DIRECTV HLDGS LLC / DIRECTV			1	2FE	634,413	99.3410	635,780	640,000	636,549		1,092			1.750	1.943	JJ	5,164	11,200	01/10/2013	01/15/2018
25470DAD1	DISCOVERY COMMUNICATIONS LLC			1	2FE	258,130	119.0410	297,602	250,000	257,703		(124)			6.350	6.203	JD	1,323	15,875	04/14/2011	06/01/2040
260543CK7	DOW CHEM CO			1	2FE	1,220,450	98.2150	1,227,682	1,250,000	1,220,736		286			4.250	4.478	AO	15,495		09/09/2014	10/01/2034
260543CH4	DOW CHEM CO SR NT			1	2FE	736,995	97.7060	732,796	750,000	739,448		1,161			3.000	3.229	MN	2,875	22,500	11/06/2012	11/15/2022
263534CK3	DU PONT E I DE NEMOURS & CO			1	1FE	829,709	98.3640	816,420	830,000	829,758		26			2.800	2.824	FA	8,780	23,240	02/12/2013	02/15/2023
26442CAD6	DUKE ENERGY CAROLINAS LLC			1	1FE	516,050	111.0670	555,336	500,000	506,786		(1,867)			5.100	4.704	AO	5,383	25,500	07/06/2009	04/15/2018
291011AW4	EMERSON ELECTRIC CO			1	1FE	507,970	110.6110	553,057	500,000	502,772		(901)			5.375	5.226	AO	5,674	26,875	05/02/2008	10/15/2017
29364DAR1	ENTERGY ARK INC			1	1FE	568,393	100.0070	570,038	570,000	568,618		142			3.050	3.107	JD	1,449	17,385	05/22/2013	06/01/2023
29379VAZ6	ENTERPRISE PRODS OPER LLC			1	2FE	999,080	98.9090	989,092	1,000,000	999,224		81			3.350	3.389	MS	9,864	33,500	03/11/2013	03/15/2023
341081FJ1	FLORIDA PWR & LT CO			1	1FE	1,568,999	99.0430	1,559,926	1,575,000	1,569,843		536			2.750	2.813	JD	3,609	43,313	05/30/2013	06/01/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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
361448AS2	GATX CORP			1	2FE	314,814	99.0290	311,942	315,000	314,865		51			1.250	1.274	MS	1,280	1,969	02/27/2014	03/04/2017
36962GY40	GENERAL ELEC CAP CORP				1FE	486,910	107.4810	537,403	500,000	496,881		1,596			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	111.4590	278,648	250,000	249,377		88			4.625	4.728	JJ	5,589	11,563	01/04/2011	01/07/2021
373334JP7	GEORGIA PWR CO			1	1FE	491,750	109.6540	548,270	500,000	495,427		815			4.250	4.509	JD	1,771	21,250	02/03/2010	12/01/2019
378272AF5	GLENCORE FDG LLC 144A			1	2FE	999,430	97.5760	975,759	1,000,000	999,506		48			4.125	4.175	MN	3,552	41,250	05/22/2013	05/30/2023
416518AA6	HARTFORD FINL SVCS GROUP INC D			1	2FE	1,037,190	106.3230	1,063,227	1,000,000	1,020,766		(7,005)			4.000	3.242	AO	8,444	40,000	08/08/2012	10/15/2017
428236BQ5	HEWLETT PACKARD CO			1	2FE	499,080	104.8480	524,239	500,000	499,340		83			4.375	4.446	MS	6,441	21,875	09/13/2011	09/15/2021
44106MAR3	HOSPITALITY PPTYS TR			1	2FE	504,429	101.7770	513,973	505,000	504,503		47			4.500	4.565	JD	1,010	22,725	05/30/2013	06/15/2023
45866FAB0	INTERCONTINENTALEXCHANGE GROUP			1	1FE	199,822	101.8220	203,644	200,000	199,864		34			2.500	2.535	AO	1,056	5,097	10/01/2013	10/15/2018
46625HJU5	JPMORGAN CHASE & CO				1FE	998,270	110.9300	1,109,303	1,000,000	998,295		25			4.850	4.920	FA	20,208	24,654	01/21/2014	02/01/2044
49326EED1	KEYCORP MEDIUM TERM NTS BE				2FE	449,582	112.8600	507,869	450,000	449,715		38			5.100	5.177	MS	6,184	22,950	03/21/2011	03/24/2021
482480AD2	KLA-TENCOR CORP			1	2FE	424,928	102.4330	435,341	425,000	424,929		1			4.125	4.170	MN	2,678		10/30/2014	11/01/2021
501044CU3	KROGER CO			1	2FE	199,874	99.7820	199,564	200,000	199,920		44			1.200	1.226	AO	493	1,960	12/16/2013	10/17/2016
50540RAL6	LABORATORY CORP AMER HLDGS			1	2FE	499,770	102.3080	511,541	500,000	499,787		17			3.750	3.792	FA	6,667	9,375	04/17/2014	08/23/2022
58155QAG8	MCKESSON CORP			1	2FE	499,390	95.5140	477,569	500,000	499,488		55			2.850	2.885	MS	4,196	14,250	03/05/2013	03/15/2023
637432KT1	NATIONAL RURAL UTILS COOP FIN			1	1FE	577,676	111.3650	612,506	550,000	561,554		(3,404)			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	99.3100	218,482	220,000	219,753		42			2.350	2.386	JD	230	5,170	05/30/2013	06/15/2020
718546AC8	PHILLIPS 66 GTD SR NT			1	2FE	428,981	105.5690	453,947	430,000	429,223		89			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	94.5600	189,121	200,000	199,581		45			2.850	2.900	JJ	2,391	5,700	12/03/2012	01/31/2023
69352PAJ2	PPL CAP FDG INC SR NT 5%44			1	2FE	499,380	111.2930	556,467	500,000	499,388		7			5.000	5.071	MS	7,361	12,917	03/05/2014	03/15/2044
744448CC3	PUBLIC SERVICE CO COLO			1	1FE	516,835	112.9750	564,877	500,000	508,471		(1,688)			5.125	4.751	JD	2,135	25,625	07/07/2009	06/01/2019
755111BX8	RAYTHEON CO			1	1FE	1,191,650	97.4310	1,217,886	1,250,000	1,200,163		5,453			2.500	3.092	JD	1,389	31,250	06/04/2013	12/15/2022
776696AF3	ROPER INDS INC NEW			1	2FE	713,506	99.1750	709,098	715,000	713,933		271			2.050	2.103	AO	3,664	14,658	05/30/2013	10/01/2018
94974BFD7	WELLS FARGO CO MTN BE				1FE	499,600	101.6950	508,475	500,000	499,807		79			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	111.2660	328,234	295,000	294,587		56			4.600	4.680	AO	3,392	13,570	03/22/2011	04/01/2021
98310WAK4	WYNDHAM WORLDWIDE CORP			1	2FE	629,168	99.8290	628,923	630,000	629,464		160			2.500	2.544	MS	5,250	15,750	02/19/2013	03/01/2018
15135UAD1	CENOVUS ENERGY INC		I	1	2FE	574,950	110.1640	550,819	500,000	560,775		(11,645)			5.700	2.981	AO	6,017	28,500	10/11/2013	10/15/2019
064255AS1	BANK TOKYO-MITSUBISHI LTD N Y 144A		R		1FE	814,112	99.1870	808,377	815,000	814,351		240			1.200	1.241	MS	3,016	4,890	03/04/2014	03/10/2017
22303QAP5	COVIDIEN INTL FIN S A		R	1	1FE	808,161	98.1340	794,887	810,000	808,423		162			2.950	2.998	JD	1,062	23,895	05/13/2013	06/15/2023
55608PAC8	MACQUARIE BK LTD 144A		R		1FE	849,703	101.2180	860,352	850,000	849,838		97			2.000	2.022	FA	6,421	17,000	08/07/2013	08/15/2016
76720AAM8	RIO TINTO FIN USA PLC		R	1	1FE	1,139,489	100.2020	1,152,320	1,150,000	1,142,306		1,833			2.250	2.443	JD	1,222	25,875	06/14/2013	12/14/2018
865622BF0	SUMITOMO MITSUI BANKING CORP		R		1FE	654,921	99.8110	653,759	655,000	654,947		25			1.300	1.308	JJ	4,045	4,257	01/07/2014	01/10/2017
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						40,735,247	XXX	42,051,110	40,505,000	40,582,308		(39,915)			XXX	XXX	XXX	359,412	1,292,655	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
61748HAR2	MORGAN STANLEY CAP 2004-5AR			2	1FM	131,679	99.3950	130,374	131,167	129,780		(106)			2.332	2.627	MON	255	3,146	09/07/2004	07/25/2034
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						131,679	XXX	130,374	131,167	129,780		(106)			XXX	XXX	XXX	255	3,146	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
36248GAC4	GS MTG SECS TR 2013-GCJ16			2	1FM	1,603,594	109.3910	1,640,859	1,500,000	1,597,255		(6,338)			4.244	3.418	MON	5,305	37,135	05/06/2014	11/13/2046
46636VAC0	JP MORGAN CHASE CMBS 2011-C5			2	1FM	757,499	108.0340	810,256	750,000	754,910		(76)			4.171	4.100	MON	2,607	31,284	09/16/2011	08/17/2046
59022HNC2	ML MTG TRUST 2005-LC1 20440112 FLT			2	1FM	943,333	102.7230	890,799	867,184	876,443		(11,852)			5.291	2.967	MON	3,824	46,531	04/15/2011	01/12/2044
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,304,426	XXX	3,341,914	3,117,184	3,228,608		(18,266)			XXX	XXX	XXX	11,736	114,950	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
13975GAA6	CAPITAL AUTO RECV ABN 2014-1			2	1FE	279,993	100.0490	280,138	280,000	280,006		14			0.680	0.675	MON	58	1,735	01/16/2014	05/20/2016
126650BP4	CVS CAREMARK CORPORATION			2	4AM	473,685	116.6110	541,536	464,397	473,267		(96)			6.036	5.994	MON	1,635	28,057	08/01/2010	12/10/2028
34530MAA7	FORD CR AUTO OWN TR 2014-REV1 144A			2	1FE	249,938	100.5340	251,334	250,000	250,358		420			2.260	2.248	MON	251	3,296	05/06/2014	11/15/2025
34529UAD6	FORD CREDIT AUTO TR 2012-A			2	1FE	300,923	100.3100	301,932	301,000	300,998		2			1.150	1.157	MON	154	3,462	01/18/2012	06/15/2017
380881BQ4	GOLDEN CC TRUST 144A			2	1FE	999,954	99.6140	996,144	1,000,000	1,000,103		(48)			1.390	1.394	MON	618	13,900	07/18/2012	07/15/2019
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,304,493	XXX	2,371,084	2,295,397	2,304,732		292			XXX	XXX	XXX	2,716	50,450	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						46,475,845	XXX	47,894,482	46,048,748	46,245,428		(57,995)			XXX	XXX	XXX	374,119	1,461,201	XXX	XXX
7799999 Subtotals - Issuer Obligations						76,166,858	XXX	79,402,663	73,950,000	74,942,297		(241,779)			XXX	XXX	XXX	843,082	2,973,137	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						15,430,063	XXX	15,554,115	14,527,762	15,251,510		(75,054)			XXX	XXX	XXX	50,790	548,862	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						3,304,426	XXX	3,341,914	3,117,184	3,228,608		(18,266)			XXX	XXX	XXX	11,736	114,950	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						2,304,493	XXX	2,371,084	2,295,397	2,304,732		292			XXX	XXX	XXX	2,716	50,450	XXX	XXX
8399999 Grand Total - Bonds						97,205,840	XXX	100,669,776	93,890,343	95,727,147		(334,807)			XXX	XXX	XXX	908,324	3,687,399	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								
912828SE1	UNITED STATES TREAS NTS		02/06/2014	JP MORGAN CHASE BANK/HSBC	XXX	500,431	500,000	598
0599999 Subtotal - Bonds - U.S. Governments						500,431	500,000	598
Bonds - U.S. Special Revenue, Special Assessment								
3138ARG99	FNMA PASS-THRU LNG 30 YEAR		12/08/2014	GOLDMAN SACHS & CO	XXX	1,541,186	1,415,149	1,769
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,541,186	1,415,149	1,769
Bonds - Industrial and Miscellaneous (Unaffiliated)								
06051GEX3	BANK AMER CORP		01/15/2014	Barclay Capital	XXX	2,005,580	2,000,000	866
134429AZ2	CAMPBELL SOUP CO		07/18/2014	Wachovia Securities Marke	XXX	258,426	300,000	5,415
13975GAA6	CAPITAL AUTO RECV ABN 2014-1		01/16/2014	SOLOMON BROS	XXX	279,992	280,000	
149123CD1	CATERPILLAR INC DEL		05/05/2014	Barclay Capital	XXX	1,241,225	1,250,000	
260543CK7	DOW CHEM CO		09/09/2014	SOLOMON BROS	XXX	1,220,450	1,250,000	
34530MAA7	FORD CR AUTO OWN TR 2014-REV1 144A		05/06/2014	Barclay Capital	XXX	249,938	250,000	
361448AS2	GATX CORP		02/27/2014	SALOMON BROTHERS, INC.	XXX	314,814	315,000	
36248GAC4	GS MTG SECS TR 2013-GCJ16		05/06/2014	Barclay Capital	XXX	1,603,594	1,500,000	1,415
46625HJU5	JPMORGAN CHASE & CO		01/21/2014	GOVERNMENT PERSPECTIVES	XXX	998,270	1,000,000	
482480AD2	KLA-TENCOR CORP		10/30/2014	Union Bank of CA	XXX	424,928	425,000	
50540RAL6	LABORATORY CORP AMER HLDGS		04/17/2014	STIFEL NICOLAUS	XXX	499,770	500,000	3,125
69352PAJ2	PPL CAP FDG INC SR NT 5%44		03/05/2014	CREDIT SUISSE	XXX	499,380	500,000	
064255AS1	BANK TOKYO-MITSUBISHI LTD N Y 144A	R	03/04/2014	MORGAN STANLEY	XXX	814,112	815,000	
865622BF0	SUMITOMO MITSUI BANKING CORP	R	01/07/2014	GOLDMAN SACHS & CO	XXX	654,921	655,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,065,400	11,040,000	10,821
8399997 Subtotal - Bonds - Part 3						13,107,017	12,955,149	13,188
8399998 Summary item from Part 5 for Bonds						4,627,513	4,580,326	238
8399999 Subtotal - Bonds						17,734,530	17,535,475	13,426
8999998 Summary Item from Part 5 for Preferred Stocks							XXX	
9799998 Summary Item from Part 5 for Common Stocks							XXX	
9899999 Subtotal - Preferred and Common Stocks							XXX	
9999999 Totals						17,734,530	XXX	13,426

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		12/15/2014	PRINCIPAL RECEIPT	XXX	43,499	43,499	43,744	43,860		(361)		(361)		43,499				1,282	06/15/2038
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2014	PRINCIPAL RECEIPT	XXX	2,733	2,733	2,766	2,735		(2)		(2)		2,733				76	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2014	PRINCIPAL RECEIPT	XXX	26,906	26,906	26,864	26,860		46		46		26,906				738	07/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2014	PRINCIPAL RECEIPT	XXX	649	649	657	650		(1)		(1)		649				23	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2014	PRINCIPAL RECEIPT	XXX	55,433	55,433	55,875	56,027		(594)		(594)		55,433				1,232	11/15/2037
36295XZZ1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2014	PRINCIPAL RECEIPT	XXX	50,467	50,467	50,979	51,113		(647)		(647)		50,467				2,335	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY		12/15/2014	PRINCIPAL RECEIPT	XXX	53,859	53,859	54,499	54,856		(997)		(997)		53,859				1,873	06/15/2038
38377QQB6	GNMA REMIC TRUST 2011-29		12/20/2014	PRINCIPAL RECEIPT	XXX	164,940	164,940	182,980	179,000		(14,060)		(14,060)		164,940				3,806	05/20/2040
912828TZ3	UNITED STATES TREAS NTS		01/22/2014	Barclay Capital	XXX	500,526	500,000	500,529	500,445		(28)		(28)		500,417		109	109	185	11/30/2014
0599999 Subtotal - Bonds - U.S. Governments						899,012	898,486	918,893	915,546		(16,644)		(16,644)		898,903		109	109	11,550	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
31288AV93	FHLMC C72440		12/15/2014	PRINCIPAL RECEIPT	XXX	100,564	100,565	103,334	102,220		(1,655)		(1,655)		100,564				2,970	10/01/2032
3128PST49	FHLMC PC GOLD 15 YR		12/15/2014	PRINCIPAL RECEIPT	XXX	239,986	239,986	244,298	243,402		(3,416)		(3,416)		239,986				4,326	10/01/2025
31398VTM8	FHLMC REMIC SERIES 3659		12/15/2014	PRINCIPAL RECEIPT	XXX	213,837	213,837	229,273	217,388		(827)		(827)		216,561		(2,724)	(2,724)	5,657	10/15/2031
3137ADCQ8	FHLMC REMIC SERIES 3896		12/15/2014	PRINCIPAL RECEIPT	XXX	281,397	281,397	291,950	291,592		(10,194)		(10,194)		281,397				6,337	03/15/2040
3137ARXS0	FHLMC REMIC SERIES 4073		12/15/2014	PRINCIPAL RECEIPT	XXX	119,614	119,614	132,098	130,288		(10,675)		(10,675)		119,614				2,589	07/15/2041
3137ASBP8	FHLMC REMIC SERIES 4077		12/15/2014	PRINCIPAL RECEIPT	XXX	118,376	118,376	127,753	126,190		(7,814)		(7,814)		118,376				2,112	11/15/2041
3137B1RP9	FHLMC REMIC SERIES 4189		12/15/2014	PRINCIPAL RECEIPT	XXX	99,767	99,767	108,652	108,236		(8,469)		(8,469)		99,767				2,008	11/15/2042
31383SSP6	FNMA #511826		12/25/2014	PRINCIPAL RECEIPT	XXX	9,417	9,417	9,603	9,437		(20)		(20)		9,417				287	07/01/2016
31384VV33	FNMA #535334		12/25/2014	PRINCIPAL RECEIPT	XXX	3,225	3,225	3,332	3,294		(69)		(69)		3,225				118	06/01/2030
31385JEL8	FNMA #545639		12/25/2014	PRINCIPAL RECEIPT	XXX	16,466	16,466	17,016	16,798		(332)		(332)		16,466				564	04/01/2032
31385JEM6	FNMA #545640		12/25/2014	PRINCIPAL RECEIPT	XXX	38,507	38,507	40,415	39,942		(1,435)		(1,435)		38,507				1,389	04/01/2032
31386TM51	FNMA #572880		12/25/2014	PRINCIPAL RECEIPT	XXX	3,693	3,693	3,691	3,684		8		8		3,693				101	04/01/2016
31388NGU4	FNMA #609611		12/25/2014	PRINCIPAL RECEIPT	XXX	13,767	13,767	13,816	13,744		23		23		13,767				374	11/01/2016
31388TFK4	FNMA #614070		12/25/2014	PRINCIPAL RECEIPT	XXX	5,073	5,073	5,151	5,083		(10)		(10)		5,073				136	11/01/2016
31388UF70	FNMA #614990		12/25/2014	PRINCIPAL RECEIPT	XXX	16,030	16,030	16,275	16,065		(35)		(35)		16,030				482	12/01/2016
31391SM64	FNMA #675481		12/25/2014	PRINCIPAL RECEIPT	XXX	2,968	2,968	3,066	3,040		(72)		(72)		2,968				62	02/01/2033
31400WSW1	FNMA #699933		12/25/2014	PRINCIPAL RECEIPT	XXX	194,581	194,581	195,980	196,521		(1,940)		(1,940)		194,581				5,011	04/01/2033
31406UK31	FNMA #820314		12/25/2014	PRINCIPAL RECEIPT	XXX	32,766	32,766	32,260	32,345		421		421		32,766				676	08/01/2035
31411W4N4	FNMA #917129		12/25/2014	PRINCIPAL RECEIPT	XXX	35,167	35,167	34,640	34,767		400		400		35,167				971	06/01/2037
31414SYU1	FNMA #975123		12/25/2014	PRINCIPAL RECEIPT	XXX	17,133	17,133	17,085	17,087		46		46		17,133				422	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR		12/25/2014	PRINCIPAL RECEIPT	XXX	70,139	70,139	75,542	77,230		(7,090)		(7,090)		70,139				1,864	02/01/2033
3138EGEY6	FNMA PASS-THRU LNG 30 YEAR		01/29/2014	VARIOUS	XXX	1,132,406	1,081,064	1,130,894	1,126,907		(1,222)		(1,222)		1,125,685		6,721	6,721	3,841	02/01/2041
3138X5JQ1	FNMA PASS-THRU LNG 30 YEAR		12/25/2014	PRINCIPAL RECEIPT	XXX	28,833	28,833	30,493	30,455		(1,622)		(1,622)		28,833				698	09/01/2043
31394AP26	FNMA REMIC TRUST 2004-76		12/25/2014	PRINCIPAL RECEIPT	XXX	117,185	117,185	124,655	121,163		(3,978)		(3,978)		117,185				2,280	10/25/2019
3136A2QP1	FNMA REMIC TRUST 2011-132		12/25/2014	PRINCIPAL RECEIPT	XXX	162,816	162,816	175,689	172,371		(9,555)		(9,555)		162,816				4,196	08/25/2039
3136ADLC1	FNMA REMIC TRUST 2013-29		12/25/2014	PRINCIPAL RECEIPT	XXX	280,319	280,319	301,146	300,033		(19,714)		(19,714)		280,319				5,042	01/25/2043
3136AE2C0	FNMA REMIC TRUST 2013-70		12/25/2014	PRINCIPAL RECEIPT	XXX	168,044	168,044	177,129	176,191		(8,147)		(8,147)		168,044				3,310	10/25/2037
977123WB0	WISCONSIN ST TRANSN REV		07/01/2014	MATURITY	XXX	1,000,000	1,000,000	1,051,940	1,004,211		(4,211)		(4,211)		1,000,000				50,000	07/01/2014
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						4,522,076	4,470,735	4,697,176	4,619,684		(101,604)		(101,604)		4,518,079		3,997	3,997	107,823	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
03523TAN8	ANHEUSER BUSCH INBEV WORLDWIDE SR		09/19/2014	CHASE/GREENWICH CAP	XXX	282,210	250,000	248,363	248,928		110		110		249,038		33,172	33,172	16,013	01/15/2020
071813BJ7	BAXTER INTL INC		12/08/2014	PERSHING	XXX	905,514	910,000	909,909	909,919		16		16		909,936		(4,422)	(4,422)	16,648	06/15/2018
073730AF0	BEAM INC		01/15/2014	Wachovia Securities Marke	XXX	1,952,980	2,000,000	1,997,420	1,997,704		19		19		1,997,724		(44,744)	(44,744)	3,500	06/15/2018
205887BQ4	CONAGRA FOODS INC		12/08/2014	GOVERNMENT PERSPECTIVES	XXX	104,182	105,000	105,000	105,000						105,000		(818)	(818)	2,749	01/25/2018
126650BP4	CVS CAREMARK CORPORATION		12/10/2014	Sink PMT @ 100.0000000	XXX	20,779	20,779	21,195	21,180		(401)		(401)		20,779				660	12/10/2028
46625YDD2	JP MORGAN COMM MTG 2004-CIBC10		07/12/2014	PRINCIPAL RECEIPT	XXX	659,573	659,573	629,892	657,465		2,108		2,108		659,573				14,938	01/12/2037
494550BR6	KINDER MORGAN ENERGY PARTNERS		11/20/2014	GOLDMAN SACHS & CO	XXX	327,743	330,000	329,532	329,565		72		72		329,637		(1,894)	(1,894)	11,417	02/01/2019
58933YAF2	MERCK & CO INC NEW		02/20/2014	COUNTY SECCURITIES	XXX	1,328,110	1,400,000	1,398,782	1,398,849		15		15		1,398,863		(70,753)	(70,753)	10,562	05/18/2023
59022HNC2	ML MTG TRUST 2005-LC1 20440112 FLT		12/12/2014	PRINCIPAL RECEIPT	XXX	54,678	54,678	59,479	56,009		(1,331)		(1,331)		54,678				1,536	01/12/2044
61748HAR2	MORGAN STANLEY CAP 2004-5AR		12/25/2014	PRINCIPAL RECEIPT	XXX	22,229	22,229	22,316	22,012		217		217		22,229				275	07/25/2034
74153WBZ1	PRICOA GLBL FDG I MTN 144A		12/08/2014	Wachovia Securities Marke	XXX	635,783	645,000	644,503	644,562		90		90		644,652		(8,869)	(8,869)	10,664	05/29/2018

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
74834LAS9	QUEST DIAGNOSTICS INC		04/17/2014	STIFEL NICOLAUS	XXX	534,890	500,000	575,885	564,430		(2,382)		(2,382)		562,048		(27,158)	(27,158)	13,186	04/01/2021
136375BS0	CANADIAN NATL RY CO	I	01/15/2014	MATURITY	XXX	250,000	250,000	259,605	250,090		(90)		(90)		250,000				6,188	01/15/2014
78008SVD5	ROYAL BK OF CDA BD CDS	I	12/08/2014	RBC Capital Markets	XXX	497,130	500,000	499,375	499,494		115		115		499,608		(2,478)	(2,478)	10,521	01/16/2018
69353UAA9	PPL WEM HOLDINGS PLC SR NT 144A 21	R	03/05/2014	GOLDMAN SACHS & CO	XXX	549,230	500,000	499,875	499,902		2		2		499,904		49,326	49,326	9,630	05/01/2021
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,125,031	8,147,259	8,201,131	8,205,109		(1,440)		(1,440)		8,203,669		(78,638)	(78,638)	128,487	XXX
8399997 Subtotal - Bonds - Part 4						13,546,119	13,516,480	13,817,200	13,740,339		(119,688)		(119,688)		13,620,651		(74,532)	(74,532)	247,860	XXX
8399998 Summary Item from Part 5 for Bonds						4,624,273	4,580,326	4,627,513			(319)		(319)		4,627,194		(2,921)	(2,921)	24,964	XXX
8399999 Subtotal - Bonds						18,170,392	18,096,806	18,444,713	13,740,339		(120,007)		(120,007)		18,247,845		(77,453)	(77,453)	272,824	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
9799998 Summary Item from Part 5 for Common Stocks							XXX													XXX
9899999 Subtotal - Preferred and Common Stocks							XXX													XXX
9999999 Totals						18,170,392	XXX	18,444,713	13,740,339		(120,007)		(120,007)		18,247,845		(77,453)	(77,453)	272,824	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. Special Revenue, Special Assessment																				
3138EGEY6	FNMA PASS-THRU LNG 30 YEAR		02/03/2014	JP MORGAN CHASE	02/25/2014	VARIOUS	1,070,326	1,121,668	1,121,305	1,121,305		(363)		(363)					3,804	238
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							1,070,326	1,121,668	1,121,305	1,121,305		(363)		(363)					3,804	238
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
17275RAT9	CISCO SYS INC		02/24/2014	GOV. SECURITIES CORP.	05/08/2014	PERSHING	510,000	509,970	511,923	509,971		2		2			1,951	1,951	1,029	
72650RBE1	PLAINS ALL AMERN PIPELINE L P		04/15/2014	SOLOMON BROS	04/24/2014	SOLOMON BROS	1,500,000	1,496,010	1,492,170	1,496,012		1		1			(3,841)	(3,841)	1,175	
86787EAP2	SUNTRUST BK ATL SR MD TM BK NT		01/21/2014	Barclay Capital	12/29/2014	Barclay Capital	1,500,000	1,499,865	1,498,875	1,499,906		41		41			(1,031)	(1,031)	18,956	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,510,000	3,505,845	3,502,968	3,505,889		44		44			(2,921)	(2,921)	21,160	
8399998 Subtotal - Bonds							4,580,326	4,627,513	4,624,273	4,627,194		(319)		(319)			(2,921)	(2,921)	24,964	238
9999999 Totals								4,627,513	4,624,273	4,627,194		(319)		(319)			(2,921)	(2,921)	24,964	238

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 ADV TREAS PLUS INSTI			02/29/2012	US BANK		25,000						25,000							
8899999 Subtotal - Exempt Money Market Mutual Funds							25,000					XXX	25,000			XXX	XXX	XXX		
Class One Money Market Mutual Funds																				
23380W523	REICH & TANG DAILY INC US GVT F #1			07/31/2014	Union Bank of CA		317,511						317,511						180	
8999999 Subtotal - Class One Money Market Mutual Funds							317,511					XXX	317,511			XXX	XXX	XXX	180	
9199999 Total Short-Term Investments							342,511					XXX	342,511			XXX	XXX	XXX	180	

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 Bank, N.A.	San Francisco, California				151		2,302,680	X X X
0199998 Deposits in ....1 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	151		2,302,680	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	151		2,302,680	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	151		2,302,680	X X X

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

1. January	2,338,561	4. April	1,872,991	7. July	783,404	10. October	644,281
2. February	1,260,693	5. May	1,377,298	8. August	1,139,700	11. November	1,529,396
3. March	3,174,383	6. June	804,678	9. September	755,719	12. December	2,302,680

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 & Casuallty	153,035	155,496		
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)	ST	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	500,052	500,098		
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Property & Casualty	2,232,650	2,392,494		
37.	Oklahoma (OK)	B	Property & Casualty	291,502	418,148		
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	3,202,240	3,491,237		
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				

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