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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2014

OF THE CONDITION AND AFFAIRS OF THE

TRUSTGARD INSURANCE COMPANY

NAIC Group Code 00267 (Current Period), 00267 (Prior Period) NAIC Company Code 40118 Employer's ID Number 41-1405571

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

Country of Domicile United States

Incorporated/Organized 07/01/1981 Commenced Business 11/10/1981

Statutory Home Office 671 South High Street (Street and Number), Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code)

Main Administrative Office 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Mail Address 671 South High Street, P.O. Box 1218 (Street and Number or P.O. Box), Columbus, OH, US 43216-1218 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact David Sidney Ackermann (Name) 614-445-2900 (Area Code) (Telephone Number) (Extension)

ackermannd@grangeinsurance.com (E-Mail Address) 614-449-3757 (Fax Number)

OFFICERS

Name	Title	Name	Title
JOHN (NMN) AMMENDOLA	PRESIDENT & CEO	LAVAWN DEE COLEMAN	EVP & SECRETARY
JOHN PAUL MCCAFFREY	EVP & CFO		

OTHER OFFICERS

JOHN CHRISTOPHER MONTGOMERY	VP - INVESTMENTS		

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA #	MARK LEWIS BOXER	DOUGLAS PAUL BUTH	GLENN EUGENE CORLETT
ROBERT ENLOW HOYT	JOHN PAUL MCCAFFREY	MARY MARNETTE PERRY	MELVIN GEORGE PYE JR
THOMAS SIMRALL STEWART	DAVID CHARLES WETMORE	CHRISTIANNA (NMN) WOOD	

State of Ohio
ss
County of Franklin

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.

JOHN (NMN) AMMENDOLA PRESIDENT & CEO	LAVAWN DEE COLEMAN EVP & SECRETARY	JOHN PAUL MCCAFFREY EVP & CFO

Subscribed and sworn to before me this 23rd day of February, 2015

Teresa J. Burchwell, Notary Public
April 28, 2017

a. Is this an original filing? Yes [X] No [ ]
b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,395,854	2.558	2,395,854		2,395,854	2.558
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	6,456,357	6.894	6,456,357		6,456,357	6.894
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	4,752,194	5.074	4,752,194		4,752,194	5.074
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	10,178,404	10.868	10,178,404		10,178,404	10.868
1.43 Revenue and assessment obligations	17,935,496	19.151	17,935,496		17,935,496	19.151
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	443,893	0.474	443,893		443,893	0.474
1.512 Issued or guaranteed by FNMA and FHLMC	1,818,481	1.942	1,818,481		1,818,481	1.942
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	7,766,180	8.292	7,766,180		7,766,180	8.292
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		0.000			0	0.000
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	34,632,020	36.978	34,632,020	3,883,563	38,515,583	41.125
2.2 Unaffiliated non-U.S. securities (including Canada)	2,721,054	2.905	2,721,054		2,721,054	2.905
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	1,116	0.001	1,116		1,116	0.001
9. Securities Lending (Line 10, Asset Page reinvested collateral)	3,883,563	4.147	3,883,563	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	670,002	0.715	670,002		670,002	0.715
11. Other invested assets		0.000			0	0.000
12. Total invested assets	93,654,613	100.000	93,654,613	3,883,563	93,654,613	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		82,548,499
2.	Cost of bonds and stocks acquired, Part 3, Column 7		20,729,237
3.	Accrual of discount		268,859
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		(58,381)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		13,671,548
7.	Deduct amortization of premium		716,733
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		89,099,932
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		89,099,932

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	10,292,102	10,818,906	10,412,094	10,398,686
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	10,292,102	10,818,906	10,412,094	10,398,686
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	5,106,027	5,410,769	5,329,873	4,650,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	9,824,570	10,362,112	10,082,231	9,070,000
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	26,524,159	27,753,953	27,037,742	25,243,711
	8. United States	31,173,994	33,006,395	31,677,911	29,527,052
Industrial and Miscellaneous and	9. Canada	1,638,134	1,780,760	1,671,653	1,550,000
Hybrid Securities (unaffiliated)	10. Other Countries	4,540,946	4,676,258	4,609,352	4,416,000
	11. Totals	37,353,074	39,463,413	37,958,916	35,493,052
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	89,099,932	93,809,153	90,820,856	84,855,449
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	89,099,932	93,809,153	90,820,856	

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 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	698,646	2,642,934	1,443,126	5,507,397		10,292,102	11.6	4,249,049	5.1	10,292,102	
1.2 NAIC 2						0	0.0	0	0.0		
1.3 NAIC 3						0	0.0	0	0.0		
1.4 NAIC 4						0	0.0	0	0.0		
1.5 NAIC 5						0	0.0	0	0.0		
1.6 NAIC 6						0	0.0	0	0.0		
1.7 Totals	698,646	2,642,934	1,443,126	5,507,397	0	10,292,102	11.6	4,249,049	5.1	10,292,102	0
2. All Other Governments											
2.1 NAIC 1						0	0.0	0	0.0		
2.2 NAIC 2						0	0.0	0	0.0		
2.3 NAIC 3						0	0.0	0	0.0		
2.4 NAIC 4						0	0.0	0	0.0		
2.5 NAIC 5						0	0.0	0	0.0		
2.6 NAIC 6						0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1	250,566	1,405,705	3,449,755			5,106,027	5.7	4,933,036	6.0	5,106,027	
3.2 NAIC 2						0	0.0	0	0.0		
3.3 NAIC 3						0	0.0	0	0.0		
3.4 NAIC 4						0	0.0	0	0.0		
3.5 NAIC 5						0	0.0	0	0.0		
3.6 NAIC 6						0	0.0	0	0.0		
3.7 Totals	250,566	1,405,705	3,449,755	0	0	5,106,027	5.7	4,933,036	6.0	5,106,027	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1	1,002,457	3,216,392	4,926,029	679,692		9,824,570	11.0	8,099,794	9.8	9,824,570	
4.2 NAIC 2						0	0.0	0	0.0		
4.3 NAIC 3						0	0.0	0	0.0		
4.4 NAIC 4						0	0.0	0	0.0		
4.5 NAIC 5						0	0.0	0	0.0		
4.6 NAIC 6						0	0.0	0	0.0		
4.7 Totals	1,002,457	3,216,392	4,926,029	679,692	0	9,824,570	11.0	8,099,794	9.8	9,824,570	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	2,090,383	12,675,944	9,195,211	2,281,706	280,915	26,524,159	29.8	29,820,806	36.1	26,524,159	
5.2 NAIC 2						0	0.0	0	0.0		
5.3 NAIC 3						0	0.0	0	0.0		
5.4 NAIC 4						0	0.0	0	0.0		
5.5 NAIC 5						0	0.0	0	0.0		
5.6 NAIC 6						0	0.0	0	0.0		
5.7 Totals	2,090,383	12,675,944	9,195,211	2,281,706	280,915	26,524,159	29.8	29,820,806	36.1	26,524,159	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	250,000	6,238,888	14,113,056	2,186,983	223,556	23,012,483	25.8	20,690,420	25.1	17,498,759	5,513,724
6.2 NAIC 2	400,061	3,947,839	8,018,346	1,974,345		14,340,591	16.1	14,753,394	17.9	12,197,661	2,142,930
6.3 NAIC 3						0	0.0	0	0.0		
6.4 NAIC 4						0	0.0	0	0.0		
6.5 NAIC 5						0	0.0	0	0.0		
6.6 NAIC 6						0	0.0	0	0.0		
6.7 Totals	650,061	10,186,727	22,131,402	4,161,328	223,556	37,353,074	41.9	35,443,814	42.9	29,696,420	7,656,654
7. Hybrid Securities											
7.1 NAIC 1						0	0.0	0	0.0		
7.2 NAIC 2						0	0.0	0	0.0		
7.3 NAIC 3						0	0.0	0	0.0		
7.4 NAIC 4						0	0.0	0	0.0		
7.5 NAIC 5						0	0.0	0	0.0		
7.6 NAIC 6						0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1						0	0.0	0	0.0		
8.2 NAIC 2						0	0.0	0	0.0		
8.3 NAIC 3						0	0.0	0	0.0		
8.4 NAIC 4						0	0.0	0	0.0		
8.5 NAIC 5						0	0.0	0	0.0		
8.6 NAIC 6						0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 4,292,052	26,179,863	33,127,178	10,655,777	504,471	74,759,341	83.9	XXX	XXX	69,245,617	5,513,724
9.2 NAIC 2	(d) 400,061	3,947,839	8,018,346	1,974,345	0	14,340,591	16.1	XXX	XXX	12,197,661	2,142,930
9.3 NAIC 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	4,692,113	30,127,702	41,145,524	12,630,122	504,471	(b) 89,099,932	100.0	XXX	XXX	81,443,278	7,656,654
9.8 Line 9.7 as a % of Col. 6	5.0	34.0	46.0	14.0	1.0	100.0	XXX	XXX	XXX	91.0	9.0
10. Total Bonds Prior Year											
10.1 NAIC 1	3,150,321	24,005,494	29,202,287	10,953,629	481,375	XXX	XXX	67,793,105	82.1	61,992,377	5,800,728
10.2 NAIC 2	1,408,051	5,570,885	6,378,432	1,396,027	0	XXX	XXX	14,753,394	17.9	12,720,312	2,033,082
10.3 NAIC 3	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	4,558,372	29,576,378	35,580,719	12,349,655	481,375	XXX	XXX	(b) 82,546,499	100.0	74,712,689	7,833,810
10.8 Line 10.7 as a % of Col. 8	6.0	36.0	43.0	15.0	1.0	XXX	XXX	100.0	XXX	91.0	9.0
11. Total Publicly Traded Bonds											
11.1 NAIC 1	4,292,052	25,410,309	28,606,564	10,655,777	280,915	69,245,617	77.7	61,992,377	75.1	69,245,617	XXX
11.2 NAIC 2	400,061	3,396,495	6,426,760	1,974,345		12,197,661	13.7	12,720,312	15.4	12,197,661	XXX
11.3 NAIC 3						0	0.0	0	0.0	0	XXX
11.4 NAIC 4						0	0.0	0	0.0	0	XXX
11.5 NAIC 5						0	0.0	0	0.0	0	XXX
11.6 NAIC 6						0	0.0	0	0.0	0	XXX
11.7 Totals	4,692,113	28,806,804	35,033,324	12,630,122	280,915	81,443,278	91.4	74,712,689	90.5	81,443,278	XXX
11.8 Line 11.7 as a % of Col. 6	6.0	35.0	43.0	16.0	0.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.0	32.0	39.0	14.0	0.3	91.0	XXX	XXX	XXX	91.0	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1		769,554	4,520,614		223,556	5,513,724	6.2	5,800,728	7.0	XXX	5,513,724
12.2 NAIC 2		551,344	1,591,586			2,142,930	2.4	2,033,082	2.5	XXX	2,142,930
12.3 NAIC 3						0	0.0	0	0.0	XXX	0
12.4 NAIC 4						0	0.0	0	0.0	XXX	0
12.5 NAIC 5						0	0.0	0	0.0	XXX	0
12.6 NAIC 6						0	0.0	0	0.0	XXX	0
12.7 Totals	0	1,320,898	6,112,200	0	223,556	7,656,654	8.6	7,833,810	9.5	XXX	7,656,654
12.8 Line 12.7 as a % of Col. 6	0.0	17.0	80.0	0.0	3.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	1.0	7.0	0.0	0.3	9.0	XXX	XXX	XXX	XXX	9.0

(a) Includes $ 7,656,654 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year, $ .... prior year of bonds with Z designations and $ .... current year, $ .... 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 $ .... current year, $ .... prior year of bonds with 5* designations and $ .... current year, $ .... 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 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... NAIC 6 $ ....

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 Col. 6 as a % of Line 9.5	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	249,623	1,558,511	1,089,825	5,451,740		8,349,699	9.4	2,434,779	3.0	8,349,699	
1.2 Residential Mortgage-Backed Securities	449,023	1,084,423	353,300	55,657		1,942,403	2.2	1,814,270	2.2	1,942,403	
1.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
1.5 Totals	698,646	2,642,934	1,443,126	5,507,397	0	10,292,102	11.6	4,249,049	5.1	10,292,102	0
2. All Other Governments											
2.1 Issuer Obligations						0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	250,566	1,405,705	3,449,755			5,106,027	5.7	4,933,036	6.0	5,106,027	
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
3.5 Totals	250,566	1,405,705	3,449,755	0	0	5,106,027	5.7	4,933,036	6.0	5,106,027	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	1,002,457	3,216,392	4,926,029	679,692		9,824,570	11.0	8,099,794	9.8	9,824,570	
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
4.5 Totals	1,002,457	3,216,392	4,926,029	679,692	0	9,824,570	11.0	8,099,794	9.8	9,824,570	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	1,143,582	9,116,625	7,243,203	1,754,689	255,421	19,513,520	21.9	20,487,024	24.8	19,513,520	
5.2 Residential Mortgage-Backed Securities	946,801	3,559,319	1,952,008	527,018	25,494	7,010,638	7.9	9,333,782	11.3	7,010,638	
5.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
5.5 Totals	2,090,383	12,675,944	9,195,211	2,281,706	280,915	26,524,159	29.8	29,820,806	36.1	26,524,159	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	650,061	10,186,727	22,131,402	4,161,328	223,556	37,353,074	41.9	35,443,814	42.9	29,696,420	7,656,654
6.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
6.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
6.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
6.5 Totals	650,061	10,186,727	22,131,402	4,161,328	223,556	37,353,074	41.9	35,443,814	42.9	29,696,420	7,656,654
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	3,296,289	25,483,961	38,840,216	12,047,448	478,977	80,146,891	90.0	XXX	XXX	72,490,237	7,656,654
9.2 Residential Mortgage-Backed Securities	1,395,823	4,643,742	2,305,308	582,674	25,494	8,953,041	10.0	XXX	XXX	8,953,041	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals	4,692,113	30,127,702	41,145,524	12,630,122	504,471	89,099,932	100.0	XXX	XXX	81,443,278	7,656,654
9.6 Lines 9.5 as a % Col. 6	5.0	34.0	46.0	14.0	1.0	100.0	XXX	XXX	XXX	91.0	9.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations	2,758,118	24,543,792	31,763,743	11,854,168	478,625	XXX	XXX	71,398,447	86.5	63,564,637	7,833,810
10.2 Residential Mortgage-Backed Securities	1,800,254	5,032,586	3,816,975	495,487	2,749	XXX	XXX	11,148,052	13.5	11,148,052	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Totals	4,558,372	29,576,378	35,580,719	12,349,655	481,375	XXX	XXX	82,546,499	100.0	74,712,689	7,833,810
10.6 Line 10.5 as a % of Col. 8	6.0	36.0	43.0	15.0	1.0	XXX	XXX	100.0	XXX	91.0	9.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	3,296,289	24,163,063	32,728,016	12,047,448	255,421	72,490,237	81.4	63,564,637	77.0	72,490,237	XXX
11.2 Residential Mortgage-Backed Securities	1,395,823	4,643,742	2,305,308	582,674	25,494	8,953,041	10.0	11,148,052	13.5	8,953,041	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	0	XXX
11.5 Totals	4,692,113	28,806,804	35,033,324	12,630,122	280,915	81,443,278	91.4	74,712,689	90.5	81,443,278	XXX
11.6 Line 11.5 as a % of Col. 6	6.0	35.0	43.0	16.0	0.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	5.0	32.0	39.0	14.0	0.3	91.0	XXX	XXX	XXX	91.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		1,320,898	6,112,200		223,556	7,656,654	8.6	7,833,810	9.5	XXX	7,656,654
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	0	1,320,898	6,112,200	0	223,556	7,656,654	8.6	7,833,810	9.5	XXX	7,656,654
12.6 Line 12.5 as a % of Col. 6	0.0	17.0	80.0	0.0	3.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	1.0	7.0	0.0	0.3	9.0	XXX	XXX	XXX	XXX	9.0

Schedule DA - Verification Between Yrs

NONE

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Verification Between Yrs

NONE

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
313380-JF-5	FHLB Call				1	487,950	98.2130	491,065	500,000	488,476		526			2.400	2.735	MS	3,833	6,000	08/12/2014	09/06/2022
313381-E3-5	Federal Home Loan Bank Call			1	1	946,280	97.0000	970,000	1,000,000	953,974		7,694			1.750	3.711	MN	1,701	8,750	07/24/2014	11/26/2027
313381-QQ-1	Federal Home Loan Bank Call			1	1	946,900	96.8070	968,070	1,000,000	954,187		7,287			2.000	3.785	JJ	8,722	10,000	07/14/2014	01/24/2028
313381-ZE-8	Federal Home Loan Bank Call			1	1	467,975	99.3450	496,725	500,000	473,942		5,967			3.000	4.015	FA	5,375	3,750	03/26/2014	02/22/2028
313382-5H-2	Federal Home Loan Bank Call			1	1	489,844	99.2610	496,305	500,000	490,795		951			2.000	3.703	FA	3,806		11/17/2014	02/14/2028
3136FT-A3-3	FNMA Call			1	1	499,000	99.1760	495,880	500,000	499,007		7			2.550	2.581	FA	5,242		12/17/2014	02/03/2022
3136G0-VL-2	FNMA Call			1	1	473,751	100.3990	476,895	475,000	475,913		2,162			3.000	4.400	FA	5,067		09/02/2014	08/23/2032
3136G1-AF-6	FNMA Call			1	1	482,750	98.7280	493,640	500,000	486,653		3,903			2.000	3.676	JJ	4,722	5,000	06/27/2014	01/11/2028
3136G1-KU-2	FNMA Call			1	1	625,804	95.2460	653,388	686,000	630,896		5,092			2.500	3.948	AO	3,144	8,575	04/30/2014	04/25/2028
3136G1-NT-2	FNMA Call			1	1	500,000	100.2540	501,270	500,000	500,003		3			2.500	2.500	JD	139	6,250	12/10/2014	06/27/2028
912810-FP-8	United States Treasury Note - OH/GA	SD			1	980,000	139.3830	1,393,830	1,000,000	985,380		552			5.375	5.513	FA	20,302	53,750	12/12/2001	02/15/2031
912828-EE-6	United States Treasury Note - VA	SD			1	245,117	102.5040	256,260	250,000	249,623		586			4.250	4.499	FA	4,013	10,625	11/16/2005	08/15/2015
912828-FF-2	United States Treasury Note - OH/WI	SD			1	1,199,844	106.3950	1,063,950	1,000,000	1,058,508		(42,295)			5.125	0.821	MN	6,654	51,250	08/16/2011	05/15/2016
912828-PC-8	United States Treasury OH/GA/WI	SD			1	87,231	104.3600	88,706	85,000	86,992		(239)			2.625	2.197	MN	290	2,231	03/24/2014	11/15/2020
912828-PC-8	United States Treasury OH/GA/WI				1	15,394	104.3600	15,654	15,000	15,351		(42)			2.625	2.197	MN	51	394	03/24/2014	11/15/2020
0199999 - Bonds - U.S. Governments - Issuer Obligations						8,447,839	XXX	8,861,638	8,511,000	8,349,699	0	(7,847)	0	0	XXX	XXX	XXX	73,062	166,575	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36202F-UC-8	GNMA G2 5072			2	1	445,375	106.5000	448,267	420,909	443,893		(1,093)			3.500	1.947	MON	1,228	14,732	11/04/2013	06/20/2026
38373Q-PY-1	GNR 2003-41 BX			2	1	168,710	107.7460	181,269	168,237	168,043		(151)			4.500	4.507	MON	631	7,571	05/20/2003	05/20/2033
38376Y-FF-3	GNR 2010-46 CH			2	1	409,262	105.6850	408,468	386,495	402,458		(6,804)			4.000	2.005	MON	1,288	14,171	01/22/2014	03/20/2039
38378C-RT-6	GNR 2012-13 EG			2	1	376,080	98.3370	365,656	371,839	374,342		(1,027)			2.000	1.803	MON	620	7,437	06/20/2012	10/20/2040
38378D-VT-9	GNR 2012-36 MA			2	1	331,441	102.4120	318,905	311,395	322,258		(7,175)			3.000	1.697	MON	778	9,342	07/30/2012	06/20/2039
38378V-XZ-3	GNR 2013-119 TV			2	1	233,387	102.5750	234,703	228,811	231,409		(1,700)			3.000	2.323	MON	572	6,864	07/31/2013	08/20/2043
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,964,255	XXX	1,957,269	1,887,686	1,942,403	0	(17,950)	0	0	XXX	XXX	XXX	5,117	60,117	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						10,412,094	XXX	10,818,906	10,398,686	10,292,102	0	(25,797)	0	0	XXX	XXX	XXX	78,179	226,692	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772J-DJ-8	Connecticut State Call			1	1FE	578,085	117.7060	588,530	500,000	556,114		(7,252)			5.000	3.160	MN	4,167	25,000	11/09/2011	11/01/2026
246381-AP-2	Delaware State Call			1	1FE	1,167,830	118.2680	1,182,680	1,000,000	1,111,709		(18,542)			5.000	2.795	JJ	25,000	50,000	11/15/2011	07/01/2025
604129-LF-1	Minnesota State Call - GO Unltd			1	1FE	274,105	116.8640	292,160	250,000	262,216		(2,215)			5.000	3.898	JD	1,042	12,500	01/22/2009	12/01/2022
658256-VF-6	North Carolina State NC - GO Unltd				1FE	296,013	109.8660	274,665	250,000	263,571		(5,802)			5.000	2.500	AO	3,125	12,500	01/20/2009	04/01/2017
68608K-ZD-3	Oregon State Call			1	1FE	563,740	116.1840	580,920	500,000	537,717		(6,016)			5.000	3.501	FA	10,417	25,000	05/21/2010	08/01/2025
70914P-JG-8	Pennsylvania State Call			1	1FE	269,990	114.9450	287,363	250,000	259,381		(2,012)			5.000	4.020	MS	3,681	12,500	03/12/2009	03/15/2022
70914P-TE-2	Pennsylvania State NC				1FE	239,760	120.4530	240,906	200,000	238,523		(1,237)			5.000	2.200	JJ	5,000		09/23/2014	07/01/2022
70914P-TU-6	Pennsylvania State Call			1	1FE	316,675	120.5350	301,338	250,000	306,329		(6,217)			5.000	2.020	AO	3,125	12,500	04/24/2013	04/01/2024
880541-SU-2	Tennessee State Call			1	1FE	122,289	120.1960	120,196	100,000	118,768		(2,242)			5.000	2.290	FA	2,083	5,000	05/28/2013	08/01/2027
93974C-8D-5	Washington State Call			1	1FE	312,355	121.6440	304,110	250,000	302,915		(5,589)			5.000	2.250	JJ	6,250	12,500	04/15/2013	07/01/2025
93974C-GJ-3	Washington State Call			1	1FE	266,018	113.9050	284,763	250,000	257,516		(1,654)			5.000	4.191	FA	5,208	12,500	05/06/2009	02/01/2026
93974D-AW-8	Washington State Call			1	1FE	281,360	121.0630	302,658	250,000	277,682		(2,722)			5.000	3.496	FA	5,208	11,806	08/19/2013	08/01/2025
97705L-PJ-0	Wisconsin State Call			1	1FE	261,533	101.6230	254,058	250,000	250,566		(1,667)			5.000	4.302	MN	2,083	12,500	06/12/2007	05/01/2018
97705L-RM-1	Wisconsin State Call			1	1FE	380,121	113.2640	396,424	350,000	363,022		(3,602)			5.000	3.800	MN	2,917	17,500	11/12/2009	05/01/2022
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						5,329,873	XXX	5,410,769	4,650,000	5,106,027	0	(66,769)	0	0	XXX	XXX	XXX	79,306	221,806	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						5,329,873	XXX	5,410,769	4,650,000	5,106,027	0	(66,769)	0	0	XXX	XXX	XXX	79,306	221,806	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042-KH-4	Arkansas State Call			1	1FE	269,425	110.5920	276,480	250,000	255,410		(2,092)			5.000	4.050	JD	1,042	12,500	05/04/2007	06/01/2021

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05914F-VS-6	Baltimore Cnty, MD Call			1	1FE	596,715	118.9090	594,545	500,000	596,502		(213)			5.000	2.700	FA	556		12/15/2014	08/01/2037
085275-XV-2	Bernalillo County, New Mexico Call			1	1FE	306,286	110.6370	320,847	290,000	295,268		(1,890)			5.000	4.250	FA	6,042	14,500	06/13/2008	08/01/2021
172252-G6-9	Cincinnati, OH Call			1	1FE	271,340	117.1550	292,888	250,000	263,584		(2,197)			5.250	4.120	JD	1,094	13,125	04/04/2011	06/01/2024
179093-GC-7	Clackamas Cnty, OR Call			1	1FE	604,815	121.4710	607,355	500,000	604,652		(163)			5.000	2.500	JD	903		12/22/2014	06/15/2028
199491-6Y-2	Columbus, OH Call			1	1FE	310,155	120.0580	300,145	250,000	300,232		(6,009)			5.000	2.130	FA	4,722	12,500	04/29/2013	02/15/2026
235219-HU-9	Dallas, TX Call			1	1FE	304,584	118.9090	297,273	250,000	295,921		(5,894)			5.000	2.199	FA	4,722	12,500	07/09/2013	02/15/2025
280455-EA-0	Edgewood, OH Call			1	1FE	264,170	117.3480	293,370	250,000	262,405		(1,201)			5.000	4.291	JD	1,042	12,500	06/26/2013	12/01/2028
341535-ZD-7	Florida State Brd Ed, Call			1	1FE	512,850	102.8530	514,265	500,000	501,126		(2,642)			4.625	4.071	JD	1,927	23,125	03/11/2010	06/01/2027
346622-3A-9	Forsyth Cnty, NC Call			1	1FE	390,320	110.6840	403,997	365,000	372,317		(2,723)			5.000	4.148	JJ	9,125	18,250	05/30/2007	07/01/2024
353172-W5-4	Franklin Cnty, OH Call			1	1FE	527,255	112.4640	562,320	500,000	515,268		(1,846)			5.000	4.482	JD	2,083	25,000	07/12/2007	12/01/2021
362676-HA-9	Gahanna, OH Call			1	1FE	364,951	111.1050	383,312	345,000	351,535		(2,062)			5.000	4.301	JD	1,438	17,250	07/30/2007	12/01/2022
386226-UG-7	Grand Rapids, MI Call			1	1FE	376,208	109.1590	382,057	350,000	357,884		(2,749)			5.000	4.098	MS	5,833	17,500	05/03/2007	09/01/2021
414005-GF-9	Harris Cnty, TX Call			1	1FE	292,615	118.6340	296,585	250,000	279,556		(3,304)			5.000	3.261	AO	3,125	12,500	11/02/2010	10/01/2022
414018-2F-7	Harris Cnty, TX Flood Ctrl Dist - Call			1	1FE	313,053	107.9940	323,982	300,000	303,496		(1,888)			5.000	4.300	AO	3,750	15,000	06/02/2009	10/01/2026
442331-RL-0	Houston, TX Call			1	1FE	537,040	114.1260	570,630	500,000	518,604		(4,029)			5.000	4.020	MS	8,333	25,000	01/19/2010	03/01/2027
485429-UA-0	Kansas State NC				1FE	352,752	118.9540	356,862	300,000	343,642		(6,287)			5.000	2.501	MN	2,500	15,000	07/03/2013	05/01/2021
498531-CR-1	Klein, TX Indept Sch Dist Call			1	1FE	582,510	121.3550	606,775	500,000	573,959		(7,433)			5.000	3.030	FA	10,417	25,000	10/31/2013	08/01/2025
591852-FB-9	Metro Council, MN Call			1	1FE	525,750	101.5300	507,650	500,000	501,331		(3,921)			5.000	4.180	MN	4,167	25,000	12/13/2007	05/01/2025
592112-NG-7	Metro Govt Nashville-Davidson Call			1	1FE	303,703	119.6760	299,190	250,000	295,669		(5,104)			5.000	2.470	JJ	6,250	14,306	05/23/2013	01/01/2027
602409-GN-8	Milwaukee, WI Call			1	1FE	521,765	113.3860	566,930	500,000	509,199		(2,209)			5.000	4.461	AO	6,250	25,000	08/14/2008	10/01/2025
680616-RM-3	Olentangy LSD Ohio Call			1	1FE	260,885	108.4620	271,155	250,000	252,679		(1,313)			5.000	4.410	JD	1,042	12,500	11/15/2007	12/01/2024
719780-LV-8	Pickerington, Ohio Call			1	1FE	389,199	112.4020	415,887	370,000	384,097		(873)			5.000	4.581	JD	1,542	18,500	05/13/2008	12/01/2026
783243-6Y-9	Rutherford Cnty, TN NC				1FE	309,180	127.8250	319,563	250,000	295,594		(3,348)			5.000	3.070	AO	3,125	12,500	09/03/2010	04/01/2026
830201-MG-1	Skagit Cnty, WA Call			1	1FE	594,705	119.6100	598,050	500,000	594,637		(68)			5.000	2.800	JD	1,944		12/23/2014	12/01/2030
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						10,082,231	XXX	10,362,112	9,070,000	9,824,570	0	(71,459)	0	0	XXX	XXX	XXX	92,972	379,056	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						10,082,231	XXX	10,362,112	9,070,000	9,824,570	0	(71,459)	0	0	XXX	XXX	XXX	92,972	379,056	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
040688-GL-1	Arizona Wtr Call			1	1FE	520,445	107.7930	538,965	500,000	504,821		(2,600)			5.000	4.420	AO	6,250	25,000	03/11/2008	10/01/2024
120525-DS-6	Buncombe Cnty, NC Call			1	1FE	589,655	119.6990	598,495	500,000	586,411		(3,244)			5.000	2.890	JD	2,083	12,500	07/30/2014	06/01/2030
149063-AS-8	Catawba Cnty, NC Call			1	1FE	548,925	116.3490	581,745	500,000	535,375		(4,520)			5.000	3.801	AO	6,250	25,000	11/09/2011	10/01/2026
20281P-AZ-5	Commonwealth Fin Auth PA Call			1	1FE	367,497	106.2190	371,767	350,000	353,362		(2,259)			5.000	4.293	JD	1,458	17,500	11/21/2007	06/01/2025
20774Y-PT-8	Connecticut St Health & Edl Fa Call			1	1FE	562,760	119.4680	597,340	500,000	556,557		(5,372)			5.000	3.500	MN	4,167	25,556	10/31/2013	11/01/2027
240523-UK-4	DeKalb County, GA Call			1	1FE	618,720	122.6380	613,190	500,000	610,923		(4,421)			5.250	3.554	AO	6,563	26,250	03/13/2013	10/01/2032
313771-AA-5	FHLB NC				1FE	510,230	107.2060	536,030	500,000	502,512		(1,628)			5.625	5.260	JD	1,406	28,125	09/04/2009	06/13/2016
3137AS-FL-3	FHR 4076 QD			2	1	1,070,705	99.2470	1,116,735	1,125,207	1,075,513		4,808			2.500	3.513	MON	2,344	14,065	06/03/2014	11/15/2041
353186-7G-8	Franklin Cnty, OH Hosp Call			1	1FE	255,218	112.3050	280,763	250,000	254,286		(776)			5.000	4.600	MN	2,083	12,500	10/09/2013	11/01/2034
37358M-CN-9	Georgia St Rd & Twy Auth Call			1	1FE	388,171	114.8180	401,863	350,000	369,248		(3,951)			5.000	3.640	JD	1,458	17,500	11/02/2009	06/01/2021
407288-SC-4	Hamilton County, Ohio Call			1	1FE	525,375	101.9490	509,745	500,000	501,628		(3,817)			5.000	4.199	JD	2,083	25,000	12/18/2007	12/01/2024
451152-GN-6	Idaho Bond Bank Auth Call			1	1FE	372,019	112.9450	395,308	350,000	365,632		(1,118)			5.000	4.470	MS	5,153	17,500	06/09/2008	09/15/2025
485424-PT-6	Kansas Dept. of Transportation Call			1	1FE	600,180	121.9710	609,855	500,000	599,119		(1,061)			5.000	2.660	MS	10,486		11/14/2014	09/01/2030
49151E-7W-7	Kentucky State Ppty & Bldg Call			1	1FE	267,125	114.8580	287,145	250,000	262,141		(1,574)			5.000	4.149	FA	5,208	12,500	08/25/2011	08/01/2029
491552-UQ-6	Kentucky St Turnpike Auth Call			1	1FE	269,348	115.0770	287,693	250,000	259,784		(1,945)			5.000	4.040	JJ	6,250	12,500	08/18/2009	07/01/2024
546589-PC-0	Louisville & Jefferson Cnty KY Call			1	1FE	317,340	112.7140	338,142	300,000	306,714		(1,815)			5.000	4.280	MN	1,917	15,000	05/30/2008	05/15/2023
560459-ZJ-1	Maine Muni Call			1	1FE	531,180	112.1350	560,675	500,000	510,301		(3,358)			5.000	4.220	MN	4,167	25,000	12/14/2007	11/01/2026
56045R-BU-2	Maine State Call			1	1FE	296,875	113.5140	283,785	250,000	286,084		(5,712)			5.000	2.338	MN	2,083	12,500	01/30/2013	11/01/2031

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
574204-TW-3	Maryland Dept of Trans Call			1	1FE	266,663	113.2830	283,208	250,000	255,976		(1,757)			5.000	4.175	FA	4,722	12,500	02/26/2008	02/15/2021
574218-GC-1	Maryland St Hlth & Hgr Ed-Call			1	1FE	582,350	114.4620	572,310	500,000	569,234		(8,142)			5.000	2.930	JJ	12,500	25,000	05/10/2013	07/01/2032
645788-X3-9	New Jersey Environmental Call			1	1FE	5,420	107.4490	5,372	5,000	5,120		(69)			5.000	3.501	MS	83	250	05/14/2010	09/01/2021
645791-HV-9	New Jersey Environmental-Pre			1	1FE	26,146	107.4490	26,862	25,000	25,547		(314)			5.000	3.632	MS	417	1,250	01/21/2013	09/01/2021
645791-RS-5	New Jersey Call			1	1FE	739,000	107.1560	771,523	720,000	729,780		(5,571)			5.000	4.146	MS	12,000	36,000	04/26/2013	09/01/2021
64972H-UH-3	New York City, NY Call			1	1FE	588,540	115.7770	578,885	500,000	570,830		(8,296)			5.000	2.895	JJ	11,528	25,000	10/24/2012	07/15/2032
64986A-SN-2	New York St Enviornmental Facs Call			1	1FE	264,520	110.5050	276,263	250,000	254,207		(1,594)			5.000	4.270	JD	556	12,500	08/08/2007	06/15/2022
665444-HM-0	Northern Muni Power, MN Call			1	1FE	531,015	110.8670	554,335	500,000	511,009		(3,374)			5.000	4.211	JJ	12,500	25,000	05/06/2008	01/01/2021
67756A-3A-8	Ohio State Call			1	1FE	263,183	102.7340	256,835	250,000	260,855		(1,412)			3.000	2.324	JJ	3,750	7,500	04/29/2013	01/01/2023
677632-VM-0	Ohio State Univ Gen Recpts Call			1	1FE	53,516	114.8160	57,408	50,000	52,340		(546)			5.000	3.704	JD	208	2,500	10/18/2012	12/01/2026
677632-WP-2	Ohio State Univ Gen Recpts Call			1	1FE	460,768	112.7720	507,474	450,000	457,239		(1,654)			5.000	4.547	JD	1,875	22,500	10/18/2012	12/01/2026
677632-YN-5	Ohio State Univ Gen Recpts NC				1FE	11,908	127.9020	12,790	10,000	11,640		(124)			5.000	3.207	JD	42	500	10/17/2012	12/01/2025
677632-ZF-1	Ohio State Univ Gen Recpts NC				1FE	281,028	124.5920	299,021	240,000	275,330		(2,637)			5.000	3.376	JD	1,000	12,000	10/17/2012	12/01/2025
677704-A3-2	Ohio University Call			1	1FE	255,600	113.4490	283,623	250,000	255,421		(137)			5.000	4.838	JD	1,042	12,500	07/24/2013	12/01/2036
67908N-LW-9	Oklahoma St Capitol Call			1	1FE	512,040	102.4310	512,155	500,000	500,977		(1,889)			5.000	4.600	JJ	12,500	25,000	05/01/2008	07/01/2026
681810-KP-1	Omaha, NE Call			1	1FE	292,955	120.5570	301,393	250,000	292,665		(290)			5.000	2.990	MN	938		11/20/2014	11/15/2030
68607D-HG-3	Oregon State Dept Trans Hwy-Call			1	1FE	535,520	107.6690	538,345	500,000	510,784		(5,500)			4.550	3.350	MN	2,907	22,750	03/15/2010	11/15/2023
68607D-HM-0	Oregon State Call			1	1FE	519,700	108.5070	542,535	500,000	507,029		(3,542)			5.000	4.210	MN	3,194	25,000	03/10/2011	11/15/2028
736742-TK-3	Portland, OR Swr Sys Call			1	1FE	562,975	113.4620	567,310	500,000	537,058		(6,458)			5.000	3.421	MS	8,333	25,000	10/01/2010	03/01/2028
829594-ET-3	Sioux Falls, SD Call			1	1FE	262,850	111.6400	279,100	250,000	254,135		(1,325)			5.000	4.380	MN	1,597	12,500	06/08/2007	11/15/2021
845040-HB-3	Southwest Higher Ed Auth, TX Call			1	1FE	535,110	114.9440	574,720	500,000	519,009		(3,558)			5.000	4.110	AO	6,250	25,000	02/04/2010	10/01/2027
87638Q-HS-1	Tarrant County, TX Call			1	1FE	573,320	117.6010	588,005	500,000	570,236		(3,084)			5.000	3.150	AO	6,250	12,500	07/16/2014	10/01/2028
880557-6U-2	Tennessee St Sch Brd Auth Call			1	1FE	278,623	111.1250	277,813	250,000	263,385		(3,743)			5.000	3.290	MN	2,083	12,500	09/03/2010	05/01/2029
88283L-JE-7	Texas State Transportation, Call			1	1FE	576,990	119.5700	597,850	500,000	573,263		(3,727)			5.000	3.160	AO	6,250	12,431	06/10/2014	04/01/2033
914072-KX-0	University of Arkansas Call			1	1FE	294,300	116.1080	290,270	250,000	284,805		(4,207)			5.000	2.880	MN	2,083	12,500	08/22/2012	11/01/2028
917565-HJ-5	Utah Tran Auth Call			1	1FE	262,295	112.1240	280,310	250,000	256,325		(1,668)			5.000	4.205	JD	556	12,500	03/09/2011	06/15/2027
91802R-AN-9	Utility Debt Sec, NY Call			1	1FE	438,375	118.6860	445,073	375,000	437,687		(688)			5.000	2.869	JD	833	18,594	11/17/2014	12/15/2034
927793-PC-7	Virginia Commonwealth Call			1	1FE	263,978	105.9330	264,833	250,000	252,568		(1,785)			5.000	4.220	MN	1,597	12,500	09/21/2007	05/15/2023
92817L-HY-2	Virginia State Res Auth Call			1	1FE	520,960	114.7900	573,950	500,000	508,882		(2,132)			5.000	4.480	AO	6,250	25,000	07/31/2008	10/01/2024
92818G-PN-7	Virginia State Res Auth-Call			1	1FE	11,463	115.6420	11,564	10,000	11,223		(241)			5.250	1.924	MN	88	525	03/18/2014	11/01/2033
92818G-PW-7	Virginia State Res Auth-Call			1	1FE	252,911	112.1740	269,218	240,000	250,877		(2,033)			5.250	3.963	MN	2,100	12,600	03/18/2014	11/01/2033
98972L-EC-1	Zionsville, IN Cmnty Sch Bldg Call			1	1FE	310,851	102.6070	307,821	300,000	307,672		(552)			5.000	4.690	JJ	6,917	15,000	06/09/2008	07/15/2025
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						19,946,636	XXX	20,617,410	18,400,207	19,513,520	0	(126,411)	0	0	XXX	XXX	XXX	204,359	800,895	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
312962-QG-1	FG B10455			2	1	356,995	105.0860	349,792	332,862	346,887		(3,345)			5.000	2.208	MON	1,387	16,643	02/25/2011	10/01/2018
3136A1-BL-8	FNR 2011-103 JB			2	1	1,157,720	104.4730	1,180,545	1,130,000	1,145,854		(3,068)			3.500	3.129	MON	3,296	39,550	09/29/2011	10/25/2037
3136A7-ZV-7	FNR 2012-83 BA			2	1	371,171	104.7020	378,914	361,898	369,442		(1,259)			3.500	3.039	MON	1,056	12,666	10/18/2013	03/25/2041
31371J-S8-8	FNMA Pool 253543			2	1	4,828	106.9360	5,213	4,875	4,836		(6)			7.000	7.305	MON	28	341	10/30/2000	11/01/2020
3137A0-EU-5	FHR 3687 B			2	1	1,043,379	104.6370	1,046,370	1,000,000	1,027,797		(2,883)			4.000	3.410	MON	3,333	40,000	10/24/2011	07/15/2030
3137A3-JW-0	FHR 3753 AS			2	1	267,169	105.0520	272,038	258,955	263,260		(2,204)			3.500	2.997	MON	755	9,063	08/03/2011	11/15/2025
3137A3-PN-3	FHR 3762 GM			2	1	116,538	104.2650	117,831	113,011	113,894		(1,649)			3.500	2.883	MON	330	3,955	11/16/2010	08/15/2028
3137A5-WW-0	FHR 3786 WA			2	1	317,238	103.4280	319,223	308,642	311,272		(4,336)			4.000	3.451	MON	1,029	12,346	02/25/2011	12/15/2028
3137AG-CA-6	FHR 3947 BC			2	1	146,726	101.8030	144,423	141,866	144,722		(997)			2.500	1.948	MON	296	3,547	03/09/2012	10/15/2026
3137AM-XR-3	FHR 4011 DU			2	1	475,684	98.3420	491,708	500,000	480,706		1,764			2.500	3.012	MON	1,042	12,500	03/14/2012	09/15/2026
3137AN-JP-1	FHR 4013 WY			2	1	150,685	96.9970	142,162	146,563	149,416		(278)			3.049	2.636	MON	372	4,652	08/06/2012	11/15/2040
3138M8-CJ-0	FN AP4572			2	1	379,108	104.2100	370,089	355,137	376,951		(545)			3.000	1.339	MON	888	10,654	10/02/2012	09/01/2027

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31392E-SX-9	FNR 2002-59 B			2	1	12,439	103.7210	12,676	12,222	12,212		(76)			5.500	5.289	MON	56	672	09/22/2005	09/25/2017
31393A-GG-6	FNR 2003-28 GA			2	1	9,456	101.1700	9,621	9,510	9,483		5			4.000	4.065	MON	32	380	03/19/2003	10/25/2032
31395B-D7-5	FNR 2006-22 CE			2	1	160,599	107.1400	167,569	156,402	157,742		(530)			4.500	4.066	MON	587	7,038	03/15/2010	08/25/2023
31395J-5E-2	FHR 2881 AG			2	1	40,074	105.6160	42,431	40,175	40,097		8			4.500	4.550	MON	151	1,808	12/06/2004	08/15/2034
31395W-4L-8	FHR 3003 LD			2	1	87,115	108.8770	90,331	82,966	84,894		(364)			5.000	4.206	MON	346	4,148	12/17/2010	12/15/2034
31398L-NU-8	FHR 3606 A			2	1	60,303	101.5350	58,342	57,459	57,726		(1,212)			4.000	2.878	MON	192	2,298	09/29/2010	07/15/2023
31398N-3X-0	FNR 2010-130 CA			2	1	466,145	105.2720	449,687	427,166	456,010		(10,136)			4.500	1.381	MON	1,602	14,417	03/12/2014	05/25/2038
31398P-DU-0	FNR 2010-38 B			2	1	260,664	106.1180	265,295	250,000	255,240		(1,271)			4.000	3.399	MON	833	10,000	09/15/2010	04/25/2025
31398S-SG-9	FNR 2010-136 BA			2	1	113,942	104.3790	114,884	110,064	112,390		(305)			3.500	3.001	MON	321	3,852	08/26/2011	12/25/2030
31402C-4H-2	FNMA Pool 725424			2	1	60,081	112.6830	68,428	60,726	60,106		9			5.500	5.784	MON	278	3,340	06/11/2008	04/01/2034
31403B-4M-2	FNMA Pool 744328			2	1	33,599	110.7900	38,756	34,982	33,677		26			5.000	6.260	MON	146	1,749	06/11/2008	09/01/2033
31403D-GZ-6	FNMA Pool 745516			2	1	20,227	112.0440	22,691	20,252	20,224					5.500	5.473	MON	93	1,114	12/01/2006	05/01/2036
31418A-KN-7	FN MA1200			2	1	432,265	103.4070	420,079	406,240	430,074		(993)			3.000	2.076	MON	1,016	12,187	10/02/2012	10/01/2032
31419F-EB-8	FN AE4629			2	1	546,955	106.8860	557,444	521,530	545,726		(568)			4.000	3.189	MON	1,738	20,861	09/29/2011	10/01/2040
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						7,091,106	XXX	7,136,543	6,843,504	7,010,638	0	(34,214)	0	0	XXX	XXX	XXX	21,201	249,784	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						27,037,742	XXX	27,753,953	25,243,711	26,524,159	0	(160,626)	0	0	XXX	XXX	XXX	225,559	1,050,679	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
02361D-AD-2	Ameren Illinois Company NC				1FE	559,105	107.4370	537,185	500,000	531,547		(21,230)			6.250	1.830	JD	1,389	31,250	09/10/2013	06/15/2016
03027W-AJ-1	American Tower Trust REITS-144A-Call			1	1FE	239,570	99.0200	247,550	250,000	240,911		936			3.070	3.609	MON	341	7,675	07/17/2013	03/15/2023
03073E-AJ-4	Amerisource Bergen Corp Call			1	2FE	503,470	102.8600	514,300	500,000	503,017		(398)			3.500	3.398	MN	2,236	17,500	11/05/2013	11/15/2021
03076C-AB-2	Ameriprise Financial Inc NC				1FE	250,000	104.0890	260,223	250,000	250,000					5.650	5.650	MN	1,805	14,125	11/18/2005	11/15/2015
031162-BG-4	Amgen Inc. Call			1	2FE	258,163	107.1510	267,878	250,000	255,828		(821)			4.100	3.677	JD	456	10,250	01/12/2012	06/15/2021
032095-AB-7	Amphenol Corporation Call			1	2FE	262,065	105.0290	262,573	250,000	261,865		(200)			4.000	3.221	FA	4,167		11/07/2014	02/01/2022
032654-AH-8	Analog Devices Call			1	1FE	287,817	96.8610	290,583	300,000	287,876		59			2.875	3.432	JD	719		12/10/2014	06/01/2023
039483-AY-8	Archer Daniels Midland Co. NC	LS			1FE	480,335	111.5750	557,875	500,000	492,100		2,178			5.450	6.000	MS	8,024	27,250	09/22/2008	03/15/2018
049560-AH-8	Atmos Energy Corp NC				1FE	285,558	111.6840	335,052	300,000	294,884		1,847			6.350	7.120	JD	847	19,050	01/16/2009	06/15/2017
067383-AC-3	C.R. Bard, Inc. Call			1	1FE	542,195	109.8460	549,230	500,000	537,425		(4,770)			4.400	2.983	JJ	10,144	11,000	03/04/2014	01/15/2021
07274E-AG-8	Bayer US Finance 144A-NC				1FE	501,000	102.0880	510,440	500,000	500,992		(8)			3.375	3.351	AO	3,891		11/06/2014	10/08/2024
07330N-AJ-4	Branch Banking & Trust Call			1	1FE	251,148	99.6850	249,213	250,000	251,126		(22)			2.850	2.770	AO	1,781		11/06/2014	04/01/2021
09256B-AB-3	Blackstone Holdings 144A-NC				1FE	519,345	115.8330	579,165	500,000	514,226		(1,891)			5.875	5.330	MS	8,649	29,375	02/22/2012	03/15/2021
111320-AF-4	Broadcom Corp - Cl A NC				1FE	478,905	96.1160	480,580	500,000	479,240		335			2.500	3.116	FA	4,722		11/06/2014	08/15/2022
122014-AJ-2	Burlington Resources Inc NC				1FE	327,823	126.5870	316,468	250,000	316,284		(4,677)			6.875	3.912	FA	6,493	17,188	06/12/2012	02/15/2026
12572Q-AE-5	CME Group Inc NC				1FE	498,455	102.1080	510,540	500,000	498,773		139			3.000	3.036	MS	4,417	15,000	09/05/2012	09/15/2022
13342B-AC-9	Cameron International Corp NC				2FE	500,755	113.1090	565,545	500,000	500,359		(88)			6.375	6.352	JJ	14,698	31,875	08/13/2008	07/15/2018
134429-AW-9	Campbell Soup Inc NC				1FE	521,220	107.6800	538,400	500,000	518,161		(2,532)			4.250	3.599	AO	4,486	21,250	10/10/2013	04/15/2021
141781-BB-9	Cargill Inc 144A-Call			1	1FE	486,895	103.3480	516,740	500,000	488,440		1,401			3.300	3.670	MS	5,500	16,500	11/21/2013	03/01/2022
14309U-AA-0	Carlyle Holdings Finance 144A				1FE	528,540	102.4460	512,230	500,000	524,297		(2,596)			3.875	3.188	FA	8,073	19,375	04/30/2013	02/01/2023
149123-BF-7	Caterpillar Inc. NC				1FE	996,910	129.4270	1,294,270	1,000,000	997,878		94			6.625	6.649	JJ	30,549	66,250	07/15/1998	07/15/2028
178566-AC-9	City National Corp NC	LS			2FE	450,544	111.2160	444,864	400,000	444,558		(5,986)			5.250	3.103	MS	6,183	21,000	02/24/2014	09/15/2020
19075Q-AB-8	Cobank ABC Pfd Cum 144A-NC				1FE	289,198	117.4490	293,623	250,000	268,903		(5,121)			7.875	5.340	AO	4,156	19,688	09/01/2010	04/18/2018
191216-AV-2	Coca Cola Company NC				1FE	374,484	104.9790	419,916	400,000	381,942		2,315			3.300	4.081	MS	4,400	13,200	08/16/2011	09/01/2021
205887-AX-0	ConAgra Inc. NC				2FE	534,060	143.6820	574,728	400,000	521,973		(4,858)			8.250	5.354	MS	9,717	33,000	05/22/2012	09/15/2030
22822R-AX-8	Crown Castle Towers LLC 144A-NC				1FE	501,480	104.5280	522,640	500,000	500,651		(230)			4.174	4.157	MON	928	20,870	03/07/2011	08/15/2017
231021-AD-8	Cummins Engine NC	LS			1FE	637,260	128.8390	644,195	500,000	619,875		(7,448)			6.750	4.205	FA	12,750	33,750	08/01/2012	02/15/2027
25271C-AK-8	Diamond Offshore NC	LS			1FE	200,548	108.5300	217,060	200,000	200,280		(55)			5.875	5.838	MN	1,958	11,750	05/13/2009	05/01/2019
26854P-AA-4	EJM Airport LLC NC				1	446,657	113.5330	461,003	406,052	430,380		(3,863)			6.271	4.985	MN	3,254	25,464	05/24/2010	05/15/2020
26884T-AA-0	ERAC USA Finance Company 144A-NC				2FE	530,320	111.9430	559,715	500,000	521,088		(3,160)			5.250	4.411	AO	6,563	26,250	12/06/2011	10/01/2020

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278265-AD-5	Eaton Vance Corp NC				1FE	499,260	102.1210	510,605	500,000	499,331		71			3.625	3.644	JD	806	18,125	03/25/2014	06/15/2023
291011-BC-7	Emerson Electric NC				1FE	746,025	109.4760	821,070	750,000	747,648		345			4.250	4.311	MN	4,073	31,875	11/10/2009	11/15/2020
316773-CL-2	Fifth Third Bancorp Call			1	2FE	531,205	102.6350	513,175	500,000	524,826		(3,119)			3.500	2.728	MS	5,153	17,500	11/29/2012	03/15/2022
36962G-3U-6	General Electric Capital Corp NC	LS			1FE	446,005	112.4150	562,075	500,000	477,048		5,902			5.625	7.200	MN	4,688	28,125	09/17/2008	05/01/2018
375558-AQ-6	Gilead Sciences Inc NC				1FE	514,565	111.1130	555,565	500,000	510,398		(1,432)			4.500	4.119	AO	5,625	22,500	12/09/2011	04/01/2021
449669-AK-6	IMC Global, Inc. NC				2FE	552,400	120.6070	533,083	442,000	537,864		(5,107)			7.300	5.014	JJ	14,878	32,266	05/17/2012	01/15/2028
45167R-AE-4	Idex Corp. NC				2FE	528,655	105.5280	527,640	500,000	520,301		(2,993)			4.500	3.733	JD	1,000	22,500	02/06/2012	12/15/2020
481165-AJ-7	Joy Global Inc NC	LS			2FE	275,573	109.7100	274,275	250,000	269,954		(2,536)			5.125	3.780	AO	2,705	12,813	09/20/2012	10/15/2021
48203R-AF-1	Juniper Networks NC				2FE	537,355	104.8620	524,310	500,000	528,050		(3,973)			4.600	3.583	MS	6,772	23,000	08/02/2012	03/15/2021
48248N-AA-8	KKR Group Finance Co 144A-NC				1FE	456,214	116.7410	513,660	440,000	450,758		(1,536)			6.375	5.867	MS	7,168	28,050	02/14/2011	09/29/2020
485134-BL-3	Kansas City Power NC				1FE	403,508	118.9790	475,916	400,000	401,793		(351)			7.150	7.026	AO	7,150	28,600	03/24/2009	04/01/2019
49326E-ED-1	Keycorp NC				2FE	562,090	113.1590	565,795	500,000	560,858		(1,232)			5.100	2.946	MS	6,871		11/06/2014	03/24/2021
505588-BJ-1	Laclede Gas Co Call	LS		1	1FE	448,934	102.1610	459,725	450,000	449,061		93			3.400	3.428	FA	5,780	15,385	08/13/2013	08/15/2023
540424-AN-8	Loews Corp. NC				1FE	546,235	104.9100	524,550	500,000	510,597		(8,502)			5.250	3.433	MS	7,729	26,250	07/20/2010	03/15/2016
59562H-AJ-7	Midamerican Funding NC				1FE	256,994	134.3390	268,678	200,000	252,946		(2,647)			6.927	4.396	MS	4,618	13,854	06/10/2013	03/01/2029
61744Y-AD-0	Morgan Stanley NC				2FE	523,778	111.1150	555,575	500,000	513,037		(3,949)			5.950	5.000	JD	248	29,750	02/21/2012	12/28/2017
626717-AD-4	Murphy Oil Corp Call	LS		1	2FE	247,418	91.9250	229,813	250,000	247,881		240			4.000	4.134	JD	833	10,000	01/29/2013	06/01/2022
638671-AJ-6	Nationwide Mutual Insurance 144A-Call				1FE	462,500	100.6860	503,430	500,000	468,295		2,182			5.810	6.693	JD	1,291	29,050	03/15/2012	12/15/2024
645767-AY-0	New Jersey Bell Telephone NC				2FE	668,145	126.9650	634,825	500,000	641,408		(16,355)			8.000	3.617	JD	3,333	40,000	05/01/2013	06/01/2022
655844-AE-8	Norfolk Southern Corp. NC				2FE	629,575	114.3970	571,985	500,000	531,348		(12,198)			7.700	4.866	MN	4,919	38,500	02/09/2005	05/15/2017
665859-AN-4	Northern Trust Corp NC				1FE	482,855	97.4590	487,295	500,000	483,065		210			2.375	2.875	FA	4,915		11/19/2014	08/02/2022
67740Q-AF-3	Ohio National Financial Servic 144A-NC				1FE	580,160	114.2630	571,315	500,000	557,639		(9,542)			6.375	3.954	AO	5,401	31,875	07/24/2012	04/30/2020
681919-AS-5	Omnicom Group NC				2FE	576,570	105.8320	529,160	500,000	519,357		(14,592)			5.900	2.811	AO	6,228	29,500	11/23/2010	04/15/2016
693476-BB-8	PNC Funding Corp NC				2FE	352,177	108.1270	378,445	350,000	350,558		(246)			5.625	5.543	FA	8,203	19,688	02/08/2007	02/01/2017
693506-AQ-0	PPG Industries NC				1FE	705,240	133.8680	669,340	500,000	666,998		(23,495)			9.000	3.141	MN	7,500	45,000	05/07/2013	05/01/2021
69362B-AS-1	PSEG Power NC				2FE	206,290	106.5130	213,026	200,000	201,731		(955)			5.320	4.784	MS	3,133	10,640	09/22/2009	09/15/2016
694476-AC-6	Pacific Lifecorp 144A				2FE	548,615	113.4800	567,400	500,000	533,534		(5,717)			6.000	4.515	FA	11,750	30,000	03/28/2012	02/10/2020
696429-AC-3	Pall Corp NC				2FE	514,060	109.6040	548,020	500,000	509,092		(1,435)			5.000	4.619	JD	1,111	25,000	04/15/2011	06/15/2020
70213B-AA-9	Partnerre Finance NC		E		1FE	270,000	111.7530	279,383	250,000	266,552		(2,677)			5.500	4.123	JD	1,146	13,750	09/10/2013	06/01/2020
712704-AA-3	People's United Financial Call			1	2FE	517,110	101.6390	508,195	500,000	514,399		(1,626)			3.650	3.224	JD	1,267	18,250	04/17/2013	12/06/2022
73102Q-AA-4	Polar Tankers Inc 144A-NC				1FE	221,068	122.8070	307,018	250,000	223,556		489			5.951	6.885	MN	2,108	14,878	02/05/2009	05/10/2037
759891-AA-2	Renre North America Hldg NC	LS	E		1FE	545,960	112.5220	562,610	500,000	537,600		(6,358)			5.750	4.128	MS	8,465	28,750	09/03/2013	03/15/2020
86787G-AE-2	Suntrust Bank NC				2FE	40,594	111.2960	43,405	39,000	39,707		(115)			5.400	5.003	AO	527	2,106	07/18/2005	04/01/2020
87612E-AP-1	Target Corp NC				1FE	473,755	109.4050	547,025	500,000	492,301		2,988			5.375	6.094	MN	4,479	26,875	07/17/2007	05/01/2017
88731E-AJ-9	Time Warner Ent NC				2FE	593,024	152.2980	609,192	400,000	592,628		(396)			8.375	4.513	JJ	15,447		12/04/2014	07/15/2033
907818-DA-3	Union Pacific Corp. NC				1FE	297,300	113.9080	341,724	300,000	298,802		289			5.700	5.824	FA	6,460	17,100	01/28/2009	08/15/2018
94974B-FC-9	Wells Fargo & Company NC				1FE	539,880	104.6260	523,130	500,000	531,567		(3,960)			3.500	2.533	MS	5,493	17,500	11/09/2012	03/08/2022
95709T-AG-5	Westar Energy Inc NC				1FE	575,045	123.4670	617,335	500,000	535,597		(7,747)			8.625	6.534	JD	3,594	43,125	01/15/2009	12/01/2018
957674-AD-6	Western Atlas Inc NC				1FE	557,952	135.9620	543,848	400,000	541,034		(12,042)			8.550	4.028	JD	1,520	34,200	07/29/2013	06/15/2024
008916-AC-2	Agrium Inc NC		A		2FE	331,780	132.4370	331,093	250,000	321,880		(4,345)			7.800	4.661	FA	8,125	19,500	08/21/2012	02/01/2027
73755L-AF-4	Potash Corp -Saskatchewan NC		A		1FE	417,024	116.9960	467,984	400,000	408,678		(1,694)			6.500	5.929	MN	3,322	26,000	05/08/2009	05/15/2019
89346D-AD-9	Transalta Corp NC		A		2FE	407,344	100.1520	400,608	400,000	400,061		(1,578)			4.750	4.342	JJ	8,761	19,000	12/01/2009	01/15/2015
893526-8Y-2	Trans-Canada Pipelines NC		A		1FE	515,505	116.2150	581,075	500,000	507,516		(1,573)			7.125	6.694	JJ	16,427	35,625	01/13/2009	01/15/2019
05541V-AE-6	BG Energy Capital PLC 144A		F		1FE	521,058	102.7820	513,910	500,000	518,348		(2,365)			4.000	3.390	AO	4,222	20,000	11/05/2013	10/15/2021
12625G-AC-8	CNOOC Finance NC		F		1FE	474,895	94.9690	474,845	500,000	475,983		1,088			3.000	3.673	MN	2,167	7,500	07/21/2014	05/09/2023
22303Q-AN-0	Covidien Intl Finance Call		F	1	2FE	605,166	100.8990	605,394	600,000	605,018		(148)			3.200	3.070	JD	853	9,600	09/22/2014	06/15/2022
45687A-AA-0	Ingersoll-Rand NC		F		2FE	222,243	116.5610	291,403	250,000	236,989		2,949			6.875	8.578	FA	6,493	17,188	11/18/2008	08/15/2018
494386-AB-1	Kimberly Clark De Mexico 144A		F		1FE	256,970	105.5590	263,898	250,000	256,708		(262)			3.800	3.459	AO	2,190	4,750	07/17/2014	04/08/2024
500472-AF-2	Philips Electronics NC		F		1FE	497,725	104.1330	520,665	500,000	498,283		204			3.750	3.805	MS	5,521	18,750	03/05/2012	03/15/2022
55608J-AE-8	Macquarie Group Ltd 144A	LS	F		2FE	548,295	114.2960	571,480	500,000	536,963		(5,162)			6.250	4.823	JJ	14,497	31,250	09/19/2012	01/14/2021
705010-AB-2	Pearson DOL Fin 144A-NC		F		2FE	591,395	111.8900	559,450	500,000	551,344		(14,385)			6.250	3.000	MN	4,774	31,250	02/15/2012	05/06/2018
90520G-AA-4	Union Bank Of California NC		F		1FE	328,321	106.1310	335,374	316,000	318,193		(1,516)			5.950	5.413	MN	2,611	18,802	12/20/2006	05/11/2016
91311Q-AE-5	United Utilities NC		F		2FE	563,285	107.9680	539,840	500,000	543,117		(9,756)			5.375	3.110	FA	11,198	26,875	11/19/2012	02/01/2019

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						37,958,916	XXX	39,463,413	35,493,052	37,353,074	0	(243,215)	0	0	XXX	XXX	XXX	458,843	1,722,352	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						37,958,916	XXX	39,463,413	35,493,052	37,353,074	0	(243,215)	0	0	XXX	XXX	XXX	458,843	1,722,352	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						81,765,494	XXX	84,715,341	76,124,259	80,146,891	0	(515,701)	0	0	XXX	XXX	XXX	908,541	3,290,683	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						9,055,362	XXX	9,093,812	8,731,190	8,953,041	0	(52,165)	0	0	XXX	XXX	XXX	26,318	309,901	XXX	XXX
8399999 Subtotals - Total Bonds						90,820,856	XXX	93,809,153	84,855,449	89,099,932	0	(567,866)	0	0	XXX	XXX	XXX	934,858	3,600,584	XXX	XXX

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

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								
313380-JF-5	FHLB Call 2.400% 09/06/22		08/12/2014	Stifel Nicolaus & Co	XXX	487,950	500,000	5,233
313381-E3-5	Federal Home Loan Bank Call		07/24/2014	Keybanc Capital Markets	XXX	946,280	1,000,000	2,868
313381-QQ-1	Federal Home Loan Bank Call		07/14/2014	FTN Financial	XXX	946,900	1,000,000	9,556
313381-ZE-8	Federal Home Loan Bank Call		03/26/2014	Stifel Nicolaus & Co	XXX	467,975	500,000	729
313382-5H-2	Federal Home Loan Bank Call		11/17/2014	FTN Financial	XXX	489,844	500,000	2,639
3136FT-A3-3	FNMA Call 2.550% 02/03/22		12/17/2014	Stifel Nicolaus & Co	XXX	499,000	500,000	4,817
3136G0-VL-2	FNMA Call 3.000% 08/23/32		09/02/2014	Stifel Nicolaus & Co	XXX	473,751	475,000	396
3136G1-AF-6	FNMA Call 2.000% 01/11/28		06/27/2014	Cantor Fitz	XXX	482,750	500,000	4,694
3136G1-KU-2	FNMA Call 2.500% 04/25/28		04/30/2014	National Financial Services	XXX	625,804	686,000	286
3136G1-NT-2	FNMA Call 2.500% 06/27/28		12/10/2014	National Financial Services	XXX	500,000	500,000	5,694
38376Y-FF-3	GNR 2010-46 CH 4.000% 03/20/39		01/22/2014	Stifel Nicolaus & Co	XXX	409,262	386,495	1,117
912828-PC-8	United States Treasury OH/GA/WI		03/24/2014	Stifel Nicolaus & Co	XXX	102,625	100,000	964
0599999 - Bonds - U.S. Governments						6,432,140	6,647,495	38,993
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
70914P-TE-2	Pennsylvania State NC 5.000% 07/01/22		09/23/2014	Baird, Robert W. & Company	XXX	239,760	200,000	2,361
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						239,760	200,000	2,361
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
05914F-VS-6	Baltimore Cnty, MD Call		12/15/2014	Huntington Investment Co	XXX	596,715	500,000	
179093-GC-7	Clackamas Cnty, OR Call		12/22/2014	Piper Jaffray	XXX	604,815	500,000	556
830201-MG-1	Skagit Cnty, WA Call 5.000% 12/01/30		12/23/2014	Berghoff & Company	XXX	594,705	500,000	1,806
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,796,235	1,500,000	2,361
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
120525-DS-6	Buncombe Cnty, NC Call		07/30/2014	Stephens Inc.	XXX	589,655	500,000	4,375
3137AS-FL-3	FHR 4076 QD 2.500% 11/15/41		06/03/2014	Sterne, Agee & Leach	XXX	1,070,705	1,125,207	391
31398N-3X-0	FNR 2010-130 CA 4.500% 05/25/38		03/12/2014	FICP	XXX	466,145	427,166	854
485424-PT-6	Kansas Dept. of Transportation Call		11/14/2014	Morgan Stanley	XXX	600,180	500,000	7,569
681810-KP-1	Omaha, NE Call 5.000% 11/15/30		11/20/2014	Davidson, D.A., Co., Inc.	XXX	292,955	250,000	
87638Q-HS-1	Tarrant County, TX Call		07/16/2014	Stephens Inc.	XXX	573,320	500,000	7,639
88283L-JE-7	Texas State Transportation, Call		06/10/2014	Huntington Investment Co	XXX	576,990	500,000	4,931
91802R-AN-9	Utility Debt Sec, NY Call		11/17/2014	Huntington Investment Co	XXX	438,375	375,000	17,292
92818G-PN-7	Virginia State Res Auth-Call		03/18/2014	Tax Free Exchange	XXX	11,463	10,000	200
92818G-PW-7	Virginia State Res Auth-Call		03/18/2014	Tax Free Exchange	XXX	252,911	240,000	4,795
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						4,872,699	4,427,373	48,045
Bonds - Industrial and Miscellaneous (Unaffiliated)								
032095-AB-7	Amphenol Corporation Call		11/07/2014	Davidson, D.A., Co., Inc.	XXX	262,065	250,000	2,833
032654-AH-8	Analog Devices Call 2.875% 06/01/23		12/10/2014	Stifel Nicolaus & Co	XXX	287,817	300,000	335
067383-AC-3	C.R. Bard, Inc. Call 4.400% 01/15/21		03/04/2014	Davidson, D.A., Co., Inc.	XXX	542,195	500,000	3,178
07274E-AG-8	Bayer US Finance 144A-NC		11/06/2014	National Financial Services	XXX	501,000	500,000	1,594
07330N-AJ-4	Branch Banking & Trust Call		11/06/2014	Huntington Investment Co	XXX	251,148	250,000	811
111320-AF-4	Broadcom Corp - Cl A NC		11/06/2014	Stifel Nicolaus & Co	XXX	478,905	500,000	3,021
178566-AC-9	City National Corp NC 5.250% 09/15/20		02/24/2014	Keybanc Capital Markets	XXX	450,544	400,000	9,450
278265-AD-5	Eaton Vance Corp NC 3.625% 06/15/23		03/25/2014	National Financial Services	XXX	499,260	500,000	5,186
49326E-ED-1	Keycorp NC 5.100% 03/24/21		11/06/2014	Keybanc Capital Markets	XXX	562,090	500,000	3,400
665859-AN-4	Northern Trust Corp NC		11/19/2014	Huntington Investment Co	XXX	482,855	500,000	3,694
88731E-AJ-9	Time Warner Ent NC 8.375% 07/15/33		12/04/2014	Sterne, Agee & Leach	XXX	593,024	400,000	13,400
12625G-AC-8	CNOOC Finance NC 3.000% 05/09/23	F	07/21/2014	National Financial Services	XXX	474,895	500,000	3,125
22303Q-AN-0	Covidien Intl Finance Call	F	09/22/2014	National Financial Services	XXX	605,166	600,000	5,333
494386-AB-1	Kimberly Clark De Mexico 144A	F	07/17/2014	Davidson, D.A., Co., Inc.	XXX	256,970	250,000	2,744
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,247,934	5,950,000	58,106
8399997 - Bonds - Subtotals - Bonds - Part 3						19,588,767	18,724,868	149,866
8399998 - Bonds - Summary item from Part 5 for Bonds						1,140,470	1,136,723	4,381
8399999 - Bonds - Subtotals - Bonds						20,729,237	19,861,592	154,247
9999999 Totals						20,729,237	XXX	154,247

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	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. (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																				
36202F-UC-8	GNMA G2 5072 3.500% 06/20/26		12/01/2014	Paydown		96,204	96,204	101,796	101,707		(5,503)		(5,503)		96,204			0	1,962	06/20/2026
38373Q-PY-1	GNR 2003-41 BX 4.500% 05/20/33		12/01/2014	Paydown		41,859	41,859	41,976	41,848		11		11		41,859			0	990	05/20/2033
38378C-RT-6	GNR 2012-13 EG 2.000% 10/20/40		12/01/2014	Paydown		56,932	56,932	57,582	57,473		(541)		(541)		56,932			0	616	10/20/2040
38378D-VT-9	GNR 2012-36 MA 3.000% 06/20/39		12/01/2014	Paydown		43,367	43,367	46,159	45,880		(2,512)		(2,512)		43,367			0	726	06/20/2039
38378V-XZ-3	GNR 2013-119 TV 3.000% 08/20/43		12/01/2014	Paydown		15,971	15,971	16,290	16,271		(300)		(300)		15,971			0	261	08/20/2043
912828-CT-5	United States Treasury Note - GA		08/15/2014	Maturity		100,000	100,000	101,469	100,111		(111)		(111)		100,000			0	4,250	08/15/2014
0599999 - Bonds - U.S. Governments						354,333	354,333	365,272	363,289	0	(8,956)	0	(8,956)	0	354,333	0	0	0	8,805	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
312962-QG-1	FG B10455 5.000% 10/01/18		12/01/2014	Paydown		160,949	160,949	172,618	169,348		(8,399)		(8,399)		160,949			0	4,813	10/01/2018
313381-AZ-8	Federal Home Loan Bank Call		11/23/2014	Call 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	5,000	11/23/2027
313381-K2-0	Federal Home Loan Bank Call		12/28/2014	Call 100.0000		500,000	500,000	473,250	474,001		25,999		25,999		500,000			0	6,250	12/28/2027
313381-K5-3	Federal Home Loan Bank Call		12/28/2014	Call 100.0000		500,000	500,000	498,500	498,594		1,406		1,406		500,000			0	5,000	12/28/2027
313382-KX-0	Federal Home Loan Bank Call		09/28/2014	Call 100.0000		500,000	500,000	500,000	506,892		(6,892)		(6,892)		500,000			0	5,250	03/28/2025
313382-N6-6	Federal Home Loan Bank Call		07/18/2014	Call 100.0000		500,000	500,000	500,000	503,226		(3,226)		(3,226)		500,000			0	3,750	04/18/2028
313383-3L-3	FHLB Call 1.125% 05/22/28		11/22/2014	Call 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	5,625	05/22/2028
3134G4-LK-2	FHLMC Call 2.500% 12/05/23		06/05/2014	Call 100.0000		500,000	500,000	499,750	500,173		(173)		(173)		500,000			0	6,250	12/05/2023
3136A7-ZV-7	FNR 2012-83 BA 3.500% 03/25/41		12/01/2014	Paydown		24,594	24,594	25,224	25,192		(598)		(598)		24,594			0	475	03/25/2041
3136AA-CD-5	FNR 2012-131DZ 2.500% 05/25/41		10/09/2014	Sterne, Agee & Leach		89,035	111,818	111,749	111,674		61		61		111,735		(22,700)	(22,700)	2,438	05/25/2041
3136G0-PV-7	FNMA Call 1.000% 06/28/27		03/28/2014	Call 100.0000		1,000,000	1,000,000	999,844	999,858		142		142		1,000,000			0	2,500	06/28/2027
3136G1-PB-9	FNMA Call 3.000% 06/27/28		06/27/2014	Call 100.0000		500,000	500,000	498,750	505,934		(5,934)		(5,934)		500,000			0	3,125	06/27/2028
31371J-S8-8	FNMA Pool 253543 7.000% 11/01/20		12/01/2014	Paydown		2,027	2,027	2,007	2,013		14		14		2,027			0	91	11/01/2020
3137A3-JW-0	FHR 3753 AS 3.500% 11/15/25		12/01/2014	Paydown		33,718	33,718	34,788	34,566		(848)		(848)		33,718			0	238	11/15/2025
3137A3-KG-3	FHR 3753 DC 3.500% 09/15/39		04/16/2014	Maxwell Simon Inc		1,463,906	1,500,000	1,531,641	1,523,253		(1,199)		(1,199)		1,522,055		(58,149)	(58,149)	20,563	09/15/2039
3137A3-PN-3	FHR 3762 GM 3.500% 08/15/28		12/01/2014	Paydown		41,740	41,740	43,043	42,675		(935)		(935)		41,740			0	800	08/15/2028
3137A5-WW-0	FHR 3786 WA 4.000% 12/15/28		12/01/2014	Paydown		97,477	97,477	100,191	99,677		(2,200)		(2,200)		97,477			0	2,159	12/15/2028
3137AG-CA-6	FHR 3947 BC 2.500% 10/15/26		12/01/2014	Paydown		28,027	28,027	28,988	28,789		(761)		(761)		28,027			0	391	10/15/2026
3137AN-JP-1	FHR 4013 WY 3.049% 11/15/40		12/01/2014	Paydown		23,798	23,798	24,467	24,306		(508)		(508)		23,798			0	436	11/15/2040
3138M8-CJ-0	FN AP4572 3.000% 09/01/27		12/01/2014	Paydown		71,875	71,875	76,726	76,400		(4,525)		(4,525)		71,875			0	1,220	09/01/2027
31392E-SX-9	FNR 2002-59 B 5.500% 09/25/17		12/01/2014	Paydown		10,117	10,117	10,297	10,172		(55)		(55)		10,117			0	284	09/25/2017
31393A-GG-6	FNR 2003-28 GA 4.000% 10/25/32		12/01/2014	Paydown		11,151	11,151	11,089	11,114		37		37		11,151			0	224	10/25/2032
31395B-D7-5	FNR 2006-22 CE 4.500% 08/25/23		12/01/2014	Paydown		52,688	52,688	54,102	53,318		(630)		(630)		52,688			0	1,258	08/25/2023
31395J-5E-2	FHR 2881 AG 4.500% 08/15/34		12/01/2014	Paydown		12,566	12,566	12,534	12,539		27		27		12,566			0	325	08/15/2034
31395W-4L-8	FHR 3003 LD 5.000% 12/15/34		12/01/2014	Paydown		51,358	51,358	53,926	52,777		(1,418)		(1,418)		51,358			0	1,156	12/15/2034
31397Q-WZ-7	FNR 2011-15 VB 4.000% 09/25/29		01/22/2014	Stifel Nicolaus & Co		256,875	250,000	233,457	236,353		82		82		236,435		20,440	20,440	1,556	09/25/2029
31397S-ZF-4	FNR 2011-42 VA 4.500% 06/25/22		01/01/2014	Paydown		7,977	7,977	8,445	8,356		(379)		(379)		7,977			0	30	06/25/2022
31398L-NU-8	FHR 3606 A 4.000% 07/15/23		12/01/2014	Paydown		65,928	65,928	69,190	67,624		(1,696)		(1,696)		65,928			0	1,448	07/15/2023
31398S-SG-9	FNR 2010-136 BA 3.500% 12/25/30		12/01/2014	Paydown		18,676	18,676	19,334	19,123		(446)		(446)		18,676			0	371	12/25/2030
31402C-4H-2	FNMA Pool 725424 5.500% 04/01/34		12/01/2014	Paydown		17,896	17,896	17,706	17,711		185		185		17,896			0	500	04/01/2034
31403B-4M-2	FNMA Pool 744328 5.000% 09/01/33		12/01/2014	Paydown		10,065	10,065	9,667	9,682		383		383		10,065			0	185	09/01/2033
31403D-GZ-6	FNMA Pool 745516 5.500% 05/01/36		12/01/2014	Paydown		7,700	7,700	7,690	7,689		11		11		7,700			0	209	05/01/2036
31418A-KN-7	FN MA1200 3.000% 10/01/32		12/01/2014	Paydown		40,223	40,223	42,799	42,681		(2,458)		(2,458)		40,223			0	690	10/01/2032
31419F-EB-8	FN AE4629 4.000% 10/01/40		12/01/2014	Paydown		64,959	64,959	68,126	68,044		(3,084)		(3,084)		64,959			0	1,421	10/01/2040
92817Q-KK-7	Virginia St Call 5.250% 11/01/33		03/18/2014	Tax Free Exchange		264,374	250,000	265,973	264,968		(594)		(594)		264,374			0	4,995	11/01/2033
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						7,929,699	7,967,327	8,005,871	8,008,721	0	(18,613)	0	(18,613)	0	7,990,108	0	(60,409)	(60,409)	91,025	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
26854P-AA-4	EJM Airport LLC NC 6.271% 05/15/20		11/15/2014	Redemption 100.0000		60,124	60,124	66,137	64,298		(4,174)		(4,174)		60,124			0	2,842	05/15/2020
482480-AA-8	Kla-Tencor Corporation NC		12/19/2014	Call 117.1396		585,698	500,000	599,625	576,732		8,966		8,966		585,698			0	39,100	05/01/2018
49306C-AH-4	Key Bank, NA NC 5.800% 07/01/14		07/01/2014	Maturity		1,000,000	1,000,000	1,065,090	1,004,197		(4,197)		(4,197)		1,000,000			0	58,000	07/01/2014
581557-AW-5	McKesson Corp. NC 6.500% 02/15/14		02/15/2014	Maturity		250,000	250,000	267,343	250,498		(498)		(498)		250,000			0	8,125	02/15/2014
67021C-AB-3	Nstar Electric Company NC		04/15/2014	Maturity		500,000	500,000	485,185	499,457		543		543		500,000			0	12,188	04/15/2014
78387G-AL-7	SBC Communications Inc. NC		07/15/2014	Call 109.4757		547,379	500,000	519,500	505,133		42,246		42,246		547,379			0	16,406	06/15/2016
806605-AJ-0	Schering Plough NC 6.000% 09/15/17		12/01/2014	Call 113.3690		340,107	300,000	313,998	306,983		33,125		33,125		340,107			0	21,800	09/15/2017
034863-AA-8	Anglo American Capital 144A-NC	F	04/08/2014	Maturity		400,000	400,000	460,000	403,853		(3,853)		(3,853)		400,000			0	18,750	04/08/2014
92928Q-AB-4	WEA Financial 144A-Call	F	07/23/2014	Call 113.8280		569,140	500,000	480,825	484,306		84,834		84,834		569,140			0	16,253	05/10/2021
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,252,448	4,010,124	4,257,702	4,095,458	0	156,990	0	156,990	0	4,252,448	0	0	0	193,464	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						12,536,480	12,331,784	12,628,845	12,467,468	0	129,421	0	129,421	0	12,596,889	0	(60,409)	(60,409)	293,293	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						1,135,068	1,136,723	1,140,470		0	(9,429)	0	(9,429)	0	1,131,040	0	4,028	4,028	17,073	XXX
8399999 - Bonds - Subtotals - Bonds						13,671,548	13,468,507	13,769,315	12,467,468	0	119,991	0	119,991	0	13,727,929	0	(56,381)	(56,381)	310,366	XXX
Common Stocks - Parent, Subsidiaries, and Affiliates																				
87242@-10-3	T G Insurance Agency, Inc. Common Stock		04/01/2014	Direct	100.000			2,000	2,000				0		2,000		(2,000)	(2,000)		XXX

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 Identi-fication	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. (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
9199999 - Common Stocks - Parent, Subsidiaries, and Affiliates						0	XXX	2,000	2,000	0	0	0	0	0	2,000	0	(2,000)	(2,000)	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						0	XXX	2,000	2,000	0	0	0	0	0	2,000	0	(2,000)	(2,000)	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						0	XXX	2,000	2,000	0	0	0	0	0	2,000	0	(2,000)	(2,000)	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						0	XXX	2,000	2,000	0	0	0	0	0	2,000	0	(2,000)	(2,000)	0	XXX
9999999 Totals						13,671,548	XXX	13,771,315	12,469,468	0	119,991	0	119,991	0	13,729,929	0	(58,381)	(58,381)	310,366	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
3130A1-LQ-9	Federal Home Loan Bank Call		04/02/2014	FTN Financial	10/30/2014	Call 100.0000	500,000	500,000	500,000	500,000				0				0	5,000	
38376Y-FF-3	GNR 2010-46 CH 4.000% 03/20/39		01/22/2014	Stifel Nicolaus & Co	12/01/2014	Paydown	106,067	112,315	106,067	106,067		(6,248)		(6,248)				0	2,136	306
0599999 - Bonds - U.S. Governments							606,067	612,315	606,067	606,067	0	(6,248)	0	(6,248)	0	0	0	0	7,136	306
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3136AA-CD-5	FNR 2012-131DZ 2.500% 05/25/41		10/01/2014	Interest Capitalization	10/09/2014	Sterne, Agee & Leach	2,352	2,352	1,872	2,352				0			(479)	(479)	24	
3137AS-FL-3	FHR 4076 QD 2.500% 11/15/41		06/03/2014	Sterne, Agee & Leach	12/01/2014	Paydown	59,659	56,769	59,659	59,659		2,890		2,890				0	424	21
31398N-3X-0	FNR 2010-130 CA 4.500% 05/25/38		03/12/2014	FICP	12/01/2014	Paydown	68,646	74,910	68,646	68,646		(6,264)		(6,264)				0	1,280	137
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							130,656	134,030	130,177	130,656	0	(3,374)	0	(3,374)	0	0	(479)	(479)	1,728	158
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
620076-BB-4	Motorola Solutions Inc NC		02/13/2014	Stifel Nicolaus & Co	05/28/2014	Stifel Nicolaus & Co	400,000	394,124	398,824	394,317		193		193			4,507	4,507	8,208	3,917
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							400,000	394,124	398,824	394,317	0	193	0	193	0	0	4,507	4,507	8,208	3,917
8399998 - Bonds - Subtotals - Bonds							1,136,723	1,140,470	1,135,068	1,131,040	0	(9,429)	0	(9,429)	0	0	4,028	4,028	17,073	4,381
9999999 Totals								1,140,470	1,135,068	1,131,040	0	(9,429)	0	(9,429)	0	0	4,028	4,028	17,073	4,381

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
09248U-61-9	Blackrock Tempfund	0	1FE	1,258,766	1,258,766	01/02/2015
000000-00-0	Commonwealth BK Australia, SYD, OBU	0	1FE	165,574	165,574	02/26/2015
31607A-10-9	Fidelity Money Market Port Discrest	0	1FE	1,962,501	1,962,501	01/02/2015
000000-00-0	Westpac Banking Corp Singapore	0	1FE	82,787	82,787	01/21/2015
06945J-DA-8	Barton Capital Corporation	0	1FE	82,780	82,787	03/06/2015
000000-00-0	Natixis Financial Products LLC	0	1FE	331,148	331,148	02/02/2015
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				3,883,556	3,883,563	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				3,883,556	3,883,563	XXX
6199999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				3,883,556	3,883,563	XXX
6599999 - Bonds - Total Bonds - Subtotals - Total Bonds				3,883,556	3,883,563	XXX
9999999 Totals				3,883,556	3,883,563	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 3,883,556 Book/Adjusted Carrying Value $ 3,883,563
2. Average balance for the year Fair Value $ 2,565,447 Book/Adjusted Carrying Value $ 2,565,434
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 3,883,563 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
9999999 Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

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						
JP MORGAN CHASE BANK, N.A. COLUMBUS, OHIO		0.000	0	0	670,002	XXX
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository (See Instructions)-open depositories	XXX	XXX				XXX
0199999 Totals-Open Depositories	XXX	XXX	0	0	670,002	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	670,002	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	0	0	670,002	XXX

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

1. January	933,908	4. April	1,627,937	7. July	2,311,278	10. October	4,747,939
2. February	1,977,617	5. May	1,550,284	8. August	1,697,856	11. November	2,223,851
3. March	1,202,568	6. June	1,258,525	9. September	1,289,219	12. December	670,002

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					0	0	0

SCHEDULE E PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, etc.	Type of Deposits	Purpose of Deposits	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	General - Georgia Policyholder	86,992	88,706		
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						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Ohio - All Policyholders	2,043,888	2,457,780		
37. Oklahoma OK						
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	B	Virginia - Policyholder Pro			249,623	256,260
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. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,130,880	2,546,486	249,623	256,260
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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