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ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Excess Share Insurance Corporation

NAIC Group Code 0359 (Current Period), 0359 (Prior Period) NAIC Company Code 10003 Employer's ID Number 31-1383517

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

Country of Domicile US

Incorporated/Organized August 17, 1993 Commenced Business December 22, 1993

Statutory Home Office 5656 Frantz Rd., Dublin, Ohio 43017
(Street and Number, City or Town, State and Zip Code)

Main Administrative Office 5656 Frantz Rd., Dublin, Ohio 43017
(Street and Number, City or Town, State and Zip Code)
614-764-19000
(Area Code) (Telephone Number)

Mail Address 5656 Frantz Rd., Dublin, Ohio 43017
(Street and Number or P.O. Box, City or Town, State and Zip Code)

Primary Location of Books and Records 5656 Frantz Rd., Dublin, Ohio 43017
(Street and Number, City or Town, State and Zip Code)
614-764-1900
(Area Code) (Telephone Number)

Internet Website Address www.excessshare.com

Statutory Statement Contact Curtis Lee Robson
(Name)
614-764-1900 X 133
(Area Code) (Telephone Number) (Extension)
crobson@americanshare.com
(E-Mail Address)
614-764-1493
(Fax Number)

OFFICERS

Dennis Roy Adams (President)
Curtis Lee Robson (Secretary)
Curtis Lee Robson (Treasurer)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Dennis Roy Adams
Curtis Lee Robson
Bruce Allen Ingraham
Elizabeth Ann Calderone#
James Crider Miles#

State of Ohio
County of Franklin } SS

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

Dennis Roy Adams	Curtis Lee Robson	Curtis Lee Robson
President	Secretary	Treasurer

Subscribed and sworn to before me this
day of February, 2012

a. Is this an original filing? Yes (X) No ( )

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total Amount (Col 3 + Col 4)	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	499,829	0.987	499,829		499,829	0.987
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	43,503,492	85.938	43,503,492		43,503,492	85.938
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdidivison general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA						
1.512 Issued or guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
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						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)						
2.2 Unaffiliated non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publically traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	6,618,427	13.074	6,618,427		6,618,427	13.074
11. Other invested assets						
12. Total invested assets	50,621,748	100.000	50,621,748		50,621,748	100.000

Page SI02

Schedule A , Verification Between Years

NONE

Schedule B , Verification Between Years

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		46,003,346
2. Cost of bonds and stocks acquired, Part 3, Column 7		42,500,000
3. Accrual of discount		1,474
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11		
5. Total gain (loss) on disposals, Part 4, Column 19		
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		44,500,000
7. Deduct amortization of premium		1,499
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other than temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)		44,003,321
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		44,003,321

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 Governments (Including all obligations guaranteed by governments)	1. United States	44,003,321	44,205,750	44,003,255	44,000,000
	2. Canada				
	3. Other Countries				
	4. Totals	44,003,321	44,205,750	44,003,255	44,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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				
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States				
	9. Canada				
	10. Other Countries				
	11. Totals				
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	44,003,321	44,205,750	44,003,255	44,000,000
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	44,003,321	44,205,750	44,003,255	

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	4,203,995	34,500,000	9,003,492			47,707,487	100.0	49,444,486	100.0	47,707,487	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	4,203,995	34,500,000	9,003,492			47,707,487	100.0	49,444,486	100.0	47,707,487	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1											
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1											
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals											
5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1											
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals											

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (Unaffiliated)											
6.1 Class 1											
6.2 Class 2											
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals											
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

NONE

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 4,203,995	34,500,000	9,003,492			47,707,487	100.0	XXX	XXX	47,707,487	
9.2 Class 2	(d)							XXX	XXX		
9.3 Class 3	(d)							XXX	XXX		
9.4 Class 4	(d)							XXX	XXX		
9.5 Class 5	(d)					(c)		XXX	XXX		
9.6 Class 6	(d)					(c)		XXX	XXX		
9.7 Totals	4,203,995	34,500,000	9,003,492			(b) 47,707,487	100.0	XXX	XXX	47,707,487	
9.8 Line 9.7 as a % of Column 6	8.8	72.3	18.9			100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Class 1	3,941,140	37,500,221	8,003,125			XXX	XXX	49,444,486	100.0	49,444,486	
10.2 Class 2						XXX	XXX				
10.3 Class 3						XXX	XXX				
10.4 Class 4						XXX	XXX				
10.5 Class 5						XXX	XXX	(c)			
10.6 Class 6						XXX	XXX	(c)			
10.7 Totals	3,941,140	37,500,221	8,003,125			XXX	XXX	(b) 49,444,486	100.0	49,444,486	
10.8 Line 10.7 as a % of Column 8	8.0	75.8	16.2			XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Class 1	4,203,995	34,500,000	9,003,492			47,707,487	100.0	49,444,486	100.0	47,707,487	XXX
11.2 Class 2											XXX
11.3 Class 3											XXX
11.4 Class 4											XXX
11.5 Class 5											XXX
11.6 Class 6											XXX
11.7 Totals	4,203,995	34,500,000	9,003,492			47,707,487	100.0	49,444,486	100.0	47,707,487	XXX
11.8 Line 11.7 as a % of Column 6	8.8	72.3	18.9			100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 10.7, Column 6, Section 10	8.8	72.3	18.9			100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Class 1										XXX	
12.2 Class 2										XXX	
12.3 Class 3										XXX	
12.4 Class 4										XXX	
12.5 Class 5										XXX	
12.6 Class 6										XXX	
12.7 Totals										XXX	
12.8 Line 12.7 as a % of Column 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 10.7, Column 6, Section 10							XXX	XXX	XXX	XXX	

(a) Includes $ .... 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 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	4,203,995	34,500,000	9,003,492			47,707,487	100.0			47,707,487	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	4,203,995	34,500,000	9,003,492			47,707,487	100.0			47,707,487	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations											
5.2 Residential Mortgage-Backed Securities											
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals											
6. Industrial and Miscellaneous											
6.1 Issuer Obligations											
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities											
6.5 Totals											
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	4,203,995	34,500,000	9,003,492			47,707,487	100.0	XXX	XXX	47,707,487	
9.2 Residential Mortgage-Backed Securities								XXX	XXX		
9.3 Commercial Mortgage-Backed Securities								XXX	XXX		
9.4 Other Loan-Backed and Structured Securities								XXX	XXX		
9.5 Totals	4,203,995	34,500,000	9,003,492			47,707,487	100.0	XXX	XXX	47,707,487	
9.6 Line 9.5 as a % of Column 6	8.8	72.3	18.9			100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations						XXX	XXX				
10.2 Residential Mortgage-Backed Securities						XXX	XXX				
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals						XXX	XXX				
10.6 Line 10.5 as a % of Column 8						XXX	XXX		XXX		
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	4,203,995	34,500,000	9,003,492			47,707,487	100.0			47,707,487	XXX
11.2 Residential Mortgage-Backed Securities											XXX
11.3 Commercial Mortgage-Backed Securities											XXX
11.4 Other Loan-Backed and Structured Securities											XXX
11.5 Totals	4,203,995	34,500,000	9,003,492			47,707,487	100.0			47,707,487	XXX
11.6 Line 11.5 as a % of Column 6	8.8	72.3	18.9			100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Column 6, Section 9	8.8	72.3	18.9			100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 Totals										XXX	
12.6 Line 12.5 as a % of Column 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Column 6, Section 9							XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	3,441,139	3,441,139			
2. Cost of short-term investments acquired	38,380,503	38,380,503			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	38,117,476	38,117,476			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at the end of current period (Lines 1 plus 2 plus 3 plus 4 plus 5 minus 6 minus 7 plus 8 minus 9)	3,704,166	3,704,166			
11. Deduct total nonadmitted amounts					
12. Statement value of end of current period (Line 10 minus Line 11)	3,704,166	3,704,166			

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

Page SI11
Schedule DB, Part A, Verification Between Years
NONE

Schedule DB, Part B, Verification Between Years
NONE

Page SI12
Schedule DB, Part C, Section 1
NONE

Page SI13
Schedule DB, Part C, Section 2
NONE

Page SI14
Schedule DB, Verification
NONE

Page SI15
Schedule E Verification Between Years
NONE

Page E01
Schedule A, Pt. 1, Real Estate Owned
NONE

Page E02
Schedule A, Pt. 2, Real Estate Acquired
NONE

Page E03
Schedule A, Pt. 3, Real Estate Sold
NONE

Page E04
Schedule B, Pt. 1, Mortgage Loans Owned
NONE

Page E05
Schedule B, Pt. 2, Mortgage Loans Acquired
NONE

Page E06
Schedule B, Pt. 3, Mortgage Loans Disposed
NONE

Page E07
Schedule BA, Pt. 1, Other Long-Term Invested Assets Owned
NONE

Page E08
Schedule BA, Pt. 2, Other Long-Term Invested Assets Acquired
NONE

Page E09
Schedule BA, Pt. 3, Other Long-Term Invested Assets Disposed
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Governments - Issuer Obligations																					
31331J-CM-3	FFCB BOND DTD 01/25/2011			1	1	1,004,688	100.000	1,001,920	1,000,000	1,003,492		(629)			3.650	3.570	JJ	15,715	36,500	01/25/2010	01/26/2017
31331K-GG-9	FFCB BOND DTD 03-30-2011			1	1	1,000,000	100.000	1,005,170	1,000,000	1,000,000					3.000	3.000	MS	7,583	15,000	03/25/2011	03/30/2017
31331K-2J-8	FFCB BOND DTD 12/06/2011			1	1	1,000,000	99.000	998,840	1,000,000	1,000,000					0.250	0.250	DJ	174		12/08/2011	05/24/2013
3133XW-T4-1	FHLB BOND DTD 01-22-2011			1	1	1,000,000	102.000	1,022,160	1,000,000	1,000,000					2.750	2.750	FA	10,695	27,500	01/22/2010	02/11/2015
313372-E8-3	FHLB BOND DTD 01-26-2011			1	1	1,000,000	100.000	1,001,540	1,000,000	1,000,000					3.250	3.250	JJ	13,993	16,250	01/11/2011	01/26/2018
313373-5P-3	FHLB BOND DTD 03-30-2011			1	1	1,000,000	100.000	1,003,140	1,000,000	1,000,000					1.600	1.600	MS	4,044	8,000	03/25/2011	09/30/2014
313373-F4-9	FHLB BOND DTD 04/12/2011	SD		1	1	500,000	101.000	507,250	500,000	500,000					1.200	1.200	AO	533	3,783	04/07/2011	11/29/2013
313373-B2-7	FHLB BOND DTD 04-05-2011			1	1	1,000,000	100.000	1,007,210	1,000,000	1,000,000					3.400	3.400	OA	8,122	17,000	03/25/2011	04/05/2018
313373-XG-2	FHLB BOND DTD 06/15/2011			1	1	1,000,000	100.000	1,004,430	1,000,000	1,000,000					1.500	1.500	DJ	667	7,500	05/19/2011	12/15/2014
313374-AZ-3	FHLB BOND DTD 06/29/2011			1	1	1,000,000	100.000	1,003,550	1,000,000	1,000,000					1.200	1.200	DJ	67	6,000	06/08/2011	12/29/2014
313370-FC-7	FHLB BOND DTD 07-26-2010			1	1	1,000,000	101.000	1,011,280	1,000,000	1,000,000					2.000	2.000	JJ	8,556	20,000	07/26/2010	01/27/2016
313375-EY-9	FHLB BOND DTD 09/06/2011			1	1	2,000,000	100.000	2,003,860	2,000,000	2,000,000					2.000	2.000	SM	12,778		08/17/2011	09/06/2017
313375-L5-4	FHLB BOND DTD 09/13/2011			1	1	1,000,000	100.000	1,006,590	1,000,000	1,000,000					2.000	2.000	SM	6,000		08/29/2011	09/13/2017
313375-KQ-9	FHLB BOND DTD 09/15/2011			1	1	1,000,000	100.000	1,001,360	1,000,000	1,000,000					1.130	1.130	SM	3,313		08/29/2011	09/15/2015
313375-KZ-9	FHLB BOND DTD 09/16/2011			1	1	1,000,000	99.000	997,420	1,000,000	1,000,000					0.700	0.700	SM	2,042		08/29/2011	09/16/2014
313375-SZ-1	FHLB BOND DTD 10/11/2011			1	1	1,000,000	99.000	998,400	1,000,000	1,000,000					0.500	0.500	SM	1,111		09/19/2011	10/11/2013
3134G2-TE-2	FHLMC DEB DTD 07/28/2011			1	1	1,000,000	101.000	1,014,420	1,000,000	1,000,000					2.350	2.350	JJ	9,987		07/14/2011	07/28/2017
3134G3-CX-6	FHLMC DEB DTD 12/12/2011			1	1	1,000,000	100.000	1,001,820	1,000,000	1,000,000					1.700	1.700	DJ	897		11/28/2011	12/12/2016
3134G3-CS-7	FHLMC DEB DTD 12/20/2011			1	1	1,000,000	100.000	1,004,140	1,000,000	1,000,000					2.150	2.150	DJ	657		11/28/2011	12/20/2018
3134G3-DT-4	FHLMC DEB DTD 12/27/2011			1	1	1,000,000	99.000	999,590	1,000,000	1,000,000					0.550	0.550	DJ	61		12/02/2011	12/27/2013
3134G3-CZ-1	FHLMC DEB DTD 12/28/2011			1	1	1,000,000	100.000	1,002,150	1,000,000	1,000,000					1.250	1.250	DJ	104		11/28/2011	12/28/2015
3136FP-3W-5	FNMA NOTE DTD 01-27-2011			1	1	1,000,000	100.000	1,001,410	1,000,000	1,000,000					2.400	2.400	JJ	10,267	12,000	01/12/2011	01/27/2016
3136FM-CX-0	FNMA NOTE DTD 03/03/2010	SD		1	1	500,000	100.000	503,060	500,000	500,000					3.100	3.100	SM	4,262	15,500	03/03/2010	03/22/2016
3136FM-CX-0	FNMA NOTE DTD 03/03/2010			1	1	500,000	100.000	503,060	500,000	500,000					3.100	3.100	SM	4,262	15,500	03/03/2010	03/22/2016
3136FR-EN-9	FNMA NOTE DTD 04-13-2011			1	1	2,000,000	100.000	2,004,280	2,000,000	2,000,000					2.000	2.000	AO	8,667	20,000	03/25/2011	04/13/2015
3136FR-PX-5	FNMA NOTE DTD 06/15/2011			1	1	1,000,000	100.000	1,007,740	1,000,000	1,000,000					2.200	2.200	JD	978	11,000	05/24/2011	06/15/2016
3135G0-BN-2	FNMA NOTE DTD 06/27/2011			1	1	1,000,000	100.000	1,002,620	1,000,000	1,000,000					1.000	1.000	JD	111	5,000	06/30/2011	06/27/2014
3136FR-ZF-3	FNMA NOTE DTD 07/13/2011			1	1	1,000,000	100.000	1,006,210	1,000,000	1,000,000					1.700	1.700	JJ	7,933		06/29/2011	07/13/2015
3136FR-ZB-2	FNMA NOTE DTD 07/18/2011			1	1	1,000,000	100.000	1,008,870	1,000,000	1,000,000					2.130	2.130	JJ	9,622		06/29/2011	07/18/2016
3136FR-ZD-8	FNMA NOTE DTD 07/20/2011			1	1	1,000,000	100.000	1,000,870	1,000,000	1,000,000					2.250	2.250	JJ	10,063		06/29/2011	07/20/2016
3136FR-D8-3	FNMA NOTE DTD 08/03/2011			1	1	1,000,000	100.000	1,000,530	1,000,000	1,000,000					1.250	1.250	FA	2,014	3,125	07/14/2011	11/03/2014
3136FP-DY-0	FNMA NOTE DTD 08/19/2010			1	1	1,300,000	103.000	1,344,252	1,300,000	1,300,000					1.880	1.880	SM	7,583	24,375	08/19/2010	09/09/2015
3136FP-DY-0	FNMA NOTE DTD 08/19/2010	SD		1	1	200,000	103.000	206,808	200,000	200,000					1.880	1.880	SM	1,167	3,750	08/19/2010	09/09/2015
3136FP-DY-0	FNMA NOTE DTD 08/19/2010	SD		1	1	500,000	103.000	517,020	500,000	500,000					1.880	1.880	SM	2,917	9,375	08/19/2010	09/09/2015
3135G0-CQ-4	FNMA NOTE DTD 09/06/2011			1	1	2,000,000	99.000	1,999,660	2,000,000	2,000,000					0.450	0.450	DM	2,875		08/17/2011	09/06/2013
3136FR-T2-9	FNMA NOTE DTD 09/14/2011			1	1	1,000,000	100.000	1,001,020	1,000,000	1,000,000					1.000	1.000	SM	2,972		08/17/2011	09/14/2015
3136FR-2L-6	FNMA NOTE DTD 09/20/2011			1	1	2,000,000	99.000	1,997,500	2,000,000	2,000,000					1.500	1.500	SM	8,417		08/29/2011	09/20/2016
3136FT-AP-4	FNMA NOTE DTD 09/28/2011			1	1	1,000,000	99.000	997,480	1,000,000	1,000,000					1.300	1.300	SM	3,358		09/26/2011	09/28/2016
3136FR-6N-8	FNMA NOTE DTD 09/30/2011			1	1	1,000,000	100.000	1,000,920	1,000,000	1,000,000					0.810	0.810	SM	2,048		09/26/2011	03/30/2015
3135G0-DT-7	FNMA NOTE DTD 10/17/2011			1	1	1,000,000	99.000	996,560	1,000,000	1,000,000					0.700	0.700	OA	1,439		09/19/2011	10/17/2014
3136FT-TX-7	FNMA NOTE DTD 12/28/2011			1	1	1,000,000	100.000	1,002,970	1,000,000	1,000,000					1.250	1.250	DJ	104		12/02/2011	12/28/2016
3136FT-TZ-2	FNMA NOTE DTD 12/28/2011			1	1	1,000,000	100.000	1,004,230	1,000,000	1,000,000					1.300	1.300	DJ	108		12/02/2011	12/28/2016

(continues)

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Governments - Issuer Obligations (continued)																					
912828-KP-4	US TREASURY NOTE DTD 4/3/2009	SD		1	1	498,567	100.000	502,440	500,000	499,829		478			1.380	1.470	NM	869	6,875	04/30/2009	05/15/2012
0199999 - U.S. Governments - Issuer Obligations						44,003,255		44,205,750	44,000,000	44,003,321		(151)						199,135	284,033		
0599999 - Subtotal - U.S. Governments						44,003,255		44,205,750	44,000,000	44,003,321		(151)						199,135	284,033		
7799999 - Total Bonds - Subtotal - Issuer Obligations						44,003,255		44,205,750	44,000,000	44,003,321		(151)						199,135	284,033		
8399999 - Subtotal - Total Bonds						44,003,255		44,205,750	44,000,000	44,003,321		(151)						199,135	284,033		

Page E11
Sch. D, Pt. 2, Sn. 1, Preferred Stocks Owned
NONE

Page E12
Sch. D, Pt. 2, Sn. 2, Common Stocks Owned
NONE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
31331K-GG-9	FFCB BOND DTD 03-30-2011		03/25/2011	Fifth Third Securities		1,000,000	1,000,000.00	
31331K-2J-8	FFCB BOND DTD 12/06/2011		12/08/2011	Fifth Third Securities		1,000,000	1,000,000.00	
313372-E8-3	FHLB BOND DTD 01-26-2011		01/11/2011	Fifth Third Securities		1,000,000	1,000,000.00	
313373-5P-3	FHLB BOND DTD 03-30-2011		03/25/2011	Fifth Third Securities		1,000,000	1,000,000.00	
313373-F4-9	FHLB BOND DTD 04/12/2011		04/07/2011	Fifth Third Securities		500,000	500,000.00	21
313373-B2-7	FHLB BOND DTD 04-05-2011		03/25/2011	Fifth Third Securities		1,000,000	1,000,000.00	
313373-XG-2	FHLB BOND DTD 06/15/2011		05/19/2011	Fifth Third Securities		1,000,000	1,000,000.00	
313374-AZ-3	FHLB BOND DTD 06/29/2011		06/08/2011	Fifth Third Securities		1,000,000	1,000,000.00	
313375-EY-9	FHLB BOND DTD 09/06/2011		08/17/2011	Fifth Third Securities		2,000,000	2,000,000.00	
313375-L5-4	FHLB BOND DTD 09/13/2011		08/29/2011	Fifth Third Securities		1,000,000	1,000,000.00	
313375-KQ-9	FHLB BOND DTD 09/15/2011		08/29/2011	Fifth Third Securities		1,000,000	1,000,000.00	
313375-KZ-9	FHLB BOND DTD 09/16/2011		08/29/2011	Fifth Third Securities		1,000,000	1,000,000.00	
313375-SZ-1	FHLB BOND DTD 10/11/2011		09/19/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3134G2-TE-2	FHLMC DEB DTD 07/28/2011		07/14/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3134G3-CX-6	FHLMC DEB DTD 12/12/2011		11/28/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3134G3-CS-7	FHLMC DEB DTD 12/20/2011		11/28/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3134G3-DT-4	FHLMC DEB DTD 12/27/2011		12/02/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3134G3-CZ-1	FHLMC DEB DTD 12/28/2011		11/28/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3136FP-3W-5	FNMA NOTE DTD 01-27-2011		01/12/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3136FR-EN-9	FNMA NOTE DTD 04-13-2011		03/25/2011	Fifth Third Securities		2,000,000	2,000,000.00	
3136FR-PX-5	FNMA NOTE DTD 06/15/2011		05/24/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3135G0-BN-2	FNMA NOTE DTD 06/27/2011		06/30/2011	Fifth Third Securities		1,000,000	1,000,000.00	111
3136FR-ZF-3	FNMA NOTE DTD 07/13/2011		06/29/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3136FR-ZB-2	FNMA NOTE DTD 07/18/2011		06/29/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3136FR-ZD-8	FNMA NOTE DTD 07/20/2011		06/29/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3136FR-D8-3	FNMA NOTE DTD 08/03/2011		07/14/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3135G0-CQ-4	FNMA NOTE DTD 09/06/2011		08/17/2011	Fifth Third Securities		2,000,000	2,000,000.00	
3136FR-T2-9	FNMA NOTE DTD 09/14/2011		08/17/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3136FR-2L-6	FNMA NOTE DTD 09/20/2011		08/29/2011	Fifth Third Securities		2,000,000	2,000,000.00	
3136FT-AP-4	FNMA NOTE DTD 09/28/2011		09/26/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3136FR-6N-8	FNMA NOTE DTD 09/30/2011		09/26/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3135G0-DT-7	FNMA NOTE DTD 10/17/2011		09/19/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3136FT-TX-7	FNMA NOTE DTD 12/28/2011		12/02/2011	Fifth Third Securities		1,000,000	1,000,000.00	
3136FT-TZ-2	FNMA NOTE DTD 12/28/2011		12/02/2011	Fifth Third Securities		1,000,000	1,000,000.00	
0599999 - Subtotal - Bonds - U.S. Governments						37,500,000	37,500,000.00	132
8399997 - Subtotal - Bonds - Part 3						37,500,000	37,500,000.00	132
8399998 - Summary Item from Part 5 for Bonds						5,000,000	5,000,000.00	
8399999 - Subtotal - Bonds						42,500,000	42,500,000.00	132
9999999 - TOTALS						42,500,000		132

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (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	Maturity Date
Bonds - U.S. Governments																				
31331G-P3-7	FFCB BOND DTD 09-02-2009		09/02/2011	CALLED @ 100		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				60,000	09/02/2014
31331J-V6-7	FFCB BOND DTD 10-25-2010		10/25/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				8,400	10/25/2013
31331J-W2-5	FFCB BOND DTD 10-28-2010		08/23/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				12,292	04/28/2015
31331J-5P-4	FFCB BOND DTD 12-20-2010		12/20/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	999,004		996		996		1,000,000				32,500	12/20/2017
3133XS-SU-3	FHLB BOND DTD 01-06-2009		01/06/2011	CALLED @ 100		500,000	500,000.00	500,000	500,000						500,000				5,000	07/06/2012
3133XW-QH-5	FHLB BOND DTD 01-28-2010		01/28/2011	CALLED @ 100		1,000,000	1,000,000.00	1,001,250	1,000,870		(870)		(870)		1,000,000				9,250	01/28/2013
3133XX-H3-4	FHLB BOND DTD 03-17-2010		03/17/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				11,750	03/17/2014
3133XT-J6-4	FHLB BOND DTD 04-16-2009		05/16/2011	MATURED		500,000	500,000.00	502,750	500,000						500,000				3,438	05/16/2011
3133XY-LN-3	FHLB BOND DTD 06-08-2010		06/08/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				17,750	06/08/2017
313370-F3-7	FHLB BOND DTD 07-29-2010		07/29/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				10,500	07/29/2013
313370-F8-6	FHLB BOND DTD 07-29-2010		07/29/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				10,313	04/29/2014
313370-FB-9	FHLB BOND DTD 07-29-2010		07/29/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				12,500	01/29/2014
313370-FY-9	FHLB BOND DTD 07-29-2010		07/29/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				15,000	07/29/2014
313370-S6-6	FHLB BOND DTD 09-07-2010		08/19/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				19,000	03/07/2016
313370-S2-5	FHLB BOND DTD 09-09-2010		09/09/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				13,000	09/09/2014
313371-GK-6	FHLB BOND DTD 10-27-2010		10/27/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				23,500	10/27/2017
313371-FW-1	FHLB BOND DTD 11-01-2010		08/23/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				8,111	05/01/2014
3133XW-GT-0	FHLB BOND DTD 12-30-2009		12/30/2011	CALLED @ 100		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				47,000	12/30/2013
3134G1-Q4-9	FHLMC DEB DTD 01-14-2011		07/14/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				15,000	07/14/2016
3128X8-GA-4	FHLMC DEB DTD 01-28-2009		07/28/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				25,000	01/28/2014
3128X8-YK-2	FHLMC DEB DTD 04-29-2009		04/29/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				13,750	04/29/2014
3134G1-LJ-1	FHLMC DEB DTD 07-14-2010		07/14/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				11,250	01/14/2013
3136F9-4H-3	FNMA BOND DTD 01-28-2009		01/28/2011	CALLED @ 100		500,000	500,000.00	500,000	500,000						500,000				6,250	01/28/2014
3136FM-AQ-7	FNMA BOND DTD 02-25-2010		02/25/2011	CALLED @ 100		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				30,500	08/25/2015
3136FM-DQ-4	FNMA BOND DTD 03-16-2010		03/16/2011	CALLED @ 100		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				30,000	09/16/2015
3136FM-HW-7	FNMA BOND DTD 03-30-2010		03/30/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				10,623	09/30/2013
3136FM-TQ-7	FNMA BOND DTD 05-27-2010		05/27/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				15,375	02/27/2014
3136FM-VJ-0	FNMA BOND DTD 06-04-2010		03/04/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				7,500	03/04/2013
31398A-V8-2	FNMA BOND DTD 07-19-2010		01/19/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				7,500	07/19/2013
31398A-7C-0	FNMA BOND DTD 12-23-2010		06/23/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				7,250	12/23/2013
3136FP-T7-2	FNMA BOND DTD 12-29-2010		06/29/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				9,375	12/29/2014
3136FP-U8-8	FNMA BOND DTD 12-30-2010		06/30/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				12,500	12/30/2015
3136FM-S2-1	FNMA NOTE DTD 07-13-2010		07/13/2011	CALLED @ 100		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				40,000	01/13/2015
3136FJ-LN-9	FNMA NOTE DTD 10-28-2009		10/28/2011	CALLED @ 100		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				60,000	04/28/2015
3136FP-UH-8	FNMA NOTE DTD 10-28-2010		08/22/2011	CALLED @ 100		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				13,312	10/28/2015
0599999 - Subtotal - Bonds - U.S. Governments						39,500,000	39,500,000.00	39,504,000	39,499,874		126		126		39,500,000				634,489	
8399997 - Subtotal - Bonds - Part 4						39,500,000	39,500,000.00	39,504,000	39,499,874		126		126		39,500,000				634,489	
8399998 - Summary Item from Part 5 for Bonds						5,000,000	5,000,000.00	5,000,000							5,000,000				51,500	
8399999 - Subtotal - Bonds						44,500,000	44,500,000.00	44,504,000	39,499,874		126		126		44,500,000				685,989	
9999999 - TOTALS						44,500,000		44,504,000	39,499,874		126		126		44,500,000				685,989	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (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																				
313372-UQ-5	FHLB BOND DTD 03-21-2011		02/25/2011	Fifth Third Securities	09/21/2011	CALLED @ 100	1,000,000.000	1,000,000	1,000,000	1,000,000									13,125	
313374-VL-1	FHLB BOND DTD 08-09-2011		07/14/2011	Fifth Third Securities	09/09/2011	CALLED @ 100	1,000,000.000	1,000,000	1,000,000	1,000,000									1,875	
3134G1-6G-4	FHLMC DEB DTD 03-16-2011		02/24/2011	Fifth Third Securities	09/16/2011	CALLED @ 100	1,000,000.000	1,000,000	1,000,000	1,000,000									12,000	
3136FR-CX-9	FNMA NOTE DTD 02-28-2011		02/24/2011	Fifth Third Securities	11/28/2011	CALLED @ 100	1,000,000.000	1,000,000	1,000,000	1,000,000									13,500	
3136FR-CZ-4	FNMA NOTE DTD 03-23-2011		02/25/2011	Fifth Third Securities	09/23/2011	CALLED @ 100	1,000,000.000	1,000,000	1,000,000	1,000,000									11,000	
0599999 - Subtotal - Bonds - U.S. Governments							5,000,000.000	5,000,000	5,000,000	5,000,000									51,500	
8399998 - Subtotal - Bonds							5,000,000.000	5,000,000	5,000,000	5,000,000									51,500	
9999999 - TOTALS								5,000,000	5,000,000	5,000,000									51,500	

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Sch. D, Pt. 6, Sn. 1, Valuation of Shares

NONE

Sch. D, Pt. 6, Sn. 2, Valuation of Shares

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
4812C2-71-8	JP MORGAN US TREAS PLUS MMF PREMIER CLAS			12/31/2011	JP MORGAN		3,477,733						3,477,733					MON	11	
177366-20-0	CITIZENSSELECT PRIME MMF #463			12/31/2011	CITIZENS BANK		1,433						1,433					N/A		
94975H-29-6	WELL FARGO ADV TR PI MM INS	SD		12/31/2011	US BANK		25,000						25,000			0.010	0.010	N/A		
8899999 - Subtotal - Exempt Money Market Mutual Funds							3,504,166						3,504,166						11	
Class One Money Market Mutual Funds																				
31846V-41-9	FIRST AMER TREAS OBLIG FD INSTL INVT CL	SD		12/31/2011	US BANK		200,000						200,000					N/A		
8999999 - Subtotal - Class One Money Market Mutual Funds							200,000						200,000							
9199999 - TOTAL Short-Term Investments							3,704,166						3,704,166						11	

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Schedule DB , Part A , Section 1
NONE

Financial or Economic Impact of the Hedge
NONE

Page E19
Schedule DB , Part A , Section 2
NONE

Financial or Economic Impact of the Hedge
NONE

Page E20
Schedule DB , Part B , Section 1
NONE

Broker Name
NONE

Financial or Economic Impact of the Hedge
NONE

Page E21
Schedule DB , Part B , Section 2
NONE

Broker Name
NONE

Financial or Economic Impact of the Hedge
NONE

Page E22
Schedule DB , Part D
NONE

Page E23
Schedule DL , Part 1 , Securities Lending Collateral Assets
NONE

Schedule DL , Part 1 , General Interrogatory
NONE

Page E24
Schedule DL , Part 2 , Securities Lending Collateral Assets
NONE

Schedule DL , Part 2 , General Interrogatory
NONE

SCHEDULE E - PART 1 - CASH

1 Depository Name	1 Depository Location and Supplemental Information	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							
CORPORATE SAVINGS	JP MORGAN CHASE;COLUMBUS, OHIO		0.230	6,064		1,737,406	
CORPORATE CHECKING	JP MORGAN CHASE;COLUMBUS, OHIO					101,811	
CD #1811230747465 Due 7/9/2012	WACHOVIA BANK;FLORIDA	SD	0.100	355	30	500,000	
CD #0880063016731 Due 6/15/2012	JP MORGAN CHASE;COLUMBUS, OHIO	SD	0.200	600	26	300,000	
CD #21012315984 Due 12/2/2012	PNC BANK;COLUMBUS,OH	SD	0.250	539	20	100,044	
CD #'0880081290771 Due 11/10/2012	JP MORGAN CHASE;COLUMBUS, OHIO	SD	0.200	100	14	50,000	
CD #140506967 Due 6/11/2012	REGIONS BANK;ARKANSAS	SD	0.150	75	4	50,000	
CD #140506968 Due 6/11/2012	REGIONS BANK;ARKANSAS	SD	0.150	75	4	50,000	
CD #920051804293 Due 11/23/2012	JP MORGAN CHASE;COLUMBUS, OHIO	SD	0.200	22	1	25,000	
0199999 - TOTAL - Open Depositories				7,830	99	2,914,261	
0399999 - TOTAL Cash on Deposit				7,830	99	2,914,261	
0599999 - TOTAL Cash				7,830	99	2,914,261	

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

1. January	4,393,981	4. April	2,605,278	7. July	2,867,904	10. October	3,168,252
2. February	3,710,691	5. May	2,452,834	8. August	2,773,747	11. November	3,070,379
3. March	3,303,819	6. June	2,799,735	9. September	2,500,214	12. December	2,914,261

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Schedule E , Part 2 , Cash Equivalents
NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders: 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits: 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR	C	PROPERTY & CASUALTY			100,000	100,000
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL	C	PROPERTY & CASUALTY			500,000	500,000
11. Georgia	GA	ST	PROPERTY & CASUALTY			25,000	25,000
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	B	PROPERTY & CASUALTY			200,000	206,808
30. New Hampshire	NH	B	PROPERTY & CASUALTY			499,829	502,440
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC	ST	PROPERTY & CASUALTY			200,000	200,000
35. North Dakota	ND						
36. Ohio	OH	B	PROPERTY & CASUALTY	1,500,000	1,527,330		
37. Oklahoma	OK	C	PROPERTY & CASUALTY			300,000	300,000
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC	C	PROPERTY & CASUALTY			125,044	125,044
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX	C	PROPERTY & CASUALTY			50,000	50,000
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CN						
58. Aggregate Alien and Other	OT	XXX	XXX				
59. Total		XXX	XXX	1,500,000	1,527,330	1,999,873	2,009,292
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	XXX				
5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)		XXX	XXX				

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