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ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

NAIC Group Code.....84, 84 (Current Period) (Prior Period) | NAIC Company Code..... 10646 | Employer's ID Number..... 36-4079497

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

Incorporated/Organized..... April 16, 1996 | Commenced Business..... May 2, 1996

Statutory Home Office	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.GreatAmericanInsurance.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@GAIC.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Karen Holley Horrell	Senior Vice President, Executive Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. John Linn Doellman	Vice President & Actuary
Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Eve Cutler Rosen	Senior Vice President, General Counsel & Assistant Secretary	David John Witzgall	Senior Vice President, Chief Financial Officer & Treasurer
Allen Fredrick Eling	Vice President	Annette Denise Gardner	Vice President & Assistant Treasurer
Stephen Charles Beraha	Assistant Vice President & Assistant Secretary	Kathleen Joan Brown	Assistant Vice President
Howard Kim Baird #	Assistant Treasurer	Thomas Edward Mischell	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Gary John Gruber	Karen Holley Horrell	Donald Dumford Larson
Robert Eugene Maly	Vito Charles Peraino	Michael David Pierce	Eve Cutler Rosen
Piyush Kumar Singh	Michael Eugene Sullivan Jr.	David John Witzgall	

State of........ Ohio
County of..... Hamilton

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

(Signature)	(Signature)	(Signature)
Donald Dumford Larson	Karen Holley Horrell	Robert James Schwartz
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior Vice President, Executive Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 10th day of February 2012

Notary Public
My commission expires November 8, 2016

NOTARIAL SEAL STATE OF OHIO

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

SUMMARY INVESTMENT SCHEDULE

	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	4,552,710	41.8	4,552,710	0	4,552,710	41.8
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	74,314	0.7	74,314	0	74,314	0.7
1.22 Issued by U.S. government sponsored agencies	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	0	0.0	0	0	0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations	1,506,908	13.8	1,506,908	0	1,506,908	13.8
1.44 Industrial development and similar obligations	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	0	0.0	0	0	0	0.0
1.513 All other	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	38,102	0.3	38,102	0	38,102	0.3
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	0.0	0	0	0	0.0
1.523 All other	499,813	4.6	499,813	0	499,813	4.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	819,555	7.5	819,555	0	819,555	7.5
2.2 Unaffiliated non-U.S. securities (including Canada)	0	0.0	0	0	0	0.0
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated	0	0.0	0	0	0	0.0
3.42 Unaffiliated	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
5.3 Property held for sale (including $..........0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	0	0.0	0	0	0	0.0
7. Derivatives	0	0.0	0	0	0	0.0
8. Receivables for securities	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	3,395,840	31.2	3,395,840	0	3,395,840	31.2
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	10,887,242	100.0	10,887,242	0	10,887,242	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,595,075
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,007,732
3.	Accrual of discount		9,647
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		0
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		112,579
7.	Deduct amortization of premium		8,473
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)		7,491,402
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		7,491,402

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	4,627,024	4,764,057	4,643,673	4,624,314
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	4,627,024	4,764,057	4,643,673	4,624,314
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	1,545,010	1,548,901	1,546,735	1,487,934
Industrial and Miscellaneous and Hybrid	8. United States	1,319,368	1,404,156	1,349,374	1,351,000
Securities (Unaffiliated)	9. Canada	0	0	0	0
	10. Other Countries	0	0	0	0
	11. Totals	1,319,368	1,404,156	1,349,374	1,351,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	7,491,402	7,717,114	7,539,782	7,463,248
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	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	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	7,491,402	7,717,114	7,539,782	

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 Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 Class 1	7,940,596	0	74,314	0	0	8,014,910	73.7	9,770,474	91.3	8,014,910	0
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	7,940,596	0	74,314	0	0	8,014,910	73.7	9,770,474	91.3	8,014,910	0
2. **All Other Governments**											
2.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	0	0	1,299,994	0	245,016	1,545,010	14.2	113,784	1.1	1,545,010	0
5.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	0	0	1,299,994	0	245,016	1,545,010	14.2	113,784	1.1	1,545,010	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

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 Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	0	0	499,813	0	0	499,813	4.6	0	0.0	499,813	0
6.2 Class 2	350,914	468,641	0	0	0	819,555	7.5	350,796	3.3	819,555	0
6.3 Class 3	0	0	0	0	0	0	0.0	461,347	4.3	0	0
6.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	350,914	468,641	499,813	0	0	1,319,368	12.1	812,143	7.6	1,319,368	0
7. Hybrid Securities											
7.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

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 Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 Class 1	(d) 7,940,596	0	1,874,121	0	245,016	10,059,733	92.5	XXX	XXX	10,059,733	0
9.2 Class 2	(d) 350,914	468,641	0	0	0	819,555	7.5	XXX	XXX	819,555	0
9.3 Class 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Class 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	8,291,510	468,641	1,874,121	0	245,016	(b) 10,879,288	100.0	XXX	XXX	10,879,288	0
9.8 Line 9.7 as a % of Col. 6	76.2	4.3	17.2	0.0	2.3	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Class 1	5,101,326	4,557,299	225,633	0	0	XXX	XXX	9,884,258	92.4	9,884,258	0
10.2 Class 2	0	350,796	0	0	0	XXX	XXX	350,796	3.3	350,796	0
10.3 Class 3	0	461,347	0	0	0	XXX	XXX	461,347	4.3	461,347	0
10.4 Class 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Class 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 Class 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	5,101,326	5,369,442	225,633	0	0	XXX	XXX	(b) 10,696,401	100.0	10,696,401	0
10.8 Line 10.7 as a % of Col. 8	47.7	50.2	2.1	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Class 1	7,940,596	0	1,874,121	0	245,016	10,059,733	92.5	9,884,258	92.4	10,059,733	XXX
11.2 Class 2	350,914	468,641	0	0	0	819,555	7.5	350,796	3.3	819,555	XXX
11.3 Class 3	0	0	0	0	0	0	0.0	461,347	4.3	0	XXX
11.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.7 Totals	8,291,510	468,641	1,874,121	0	245,016	10,879,288	100.0	10,696,401	100.0	10,879,288	XXX
11.8 Line 11.7 as a % of Col. 6	76.2	4.3	17.2	0.0	2.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	76.2	4.3	17.2	0.0	2.3	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $..........0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $..........0 current year, $..........0 prior year of bonds with 5* designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....3,387,886; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	7,940,596	0	0	0	0	7,940,596	73.0	9,658,625	90.3	7,940,596	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	74,314	0	0	74,314	0.7	111,849	1.0	74,314	0
1.5 Totals	7,940,596	0	74,314	0	0	8,014,910	73.7	9,770,474	91.3	8,014,910	0
2. **All Other Governments**											
2.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	0	0	1,261,892	0	245,016	1,506,908	13.9	0	0.0	1,506,908	0
5.2 Residential Mortgage-Backed Securities	0	0	38,102	0	0	38,102	0.4	113,784	1.1	38,102	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Totals	0	0	1,299,994	0	245,016	1,545,010	14.2	113,784	1.1	1,545,010	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	350,914	468,641	0	0	0	819,555	7.5	812,143	7.6	819,555	0
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	499,813	0	0	499,813	4.6	0	0.0	499,813	0
6.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Totals	350,914	468,641	499,813	0	0	1,319,368	12.1	812,143	7.6	1,319,368	0
7. **Hybrid Securities**											
7.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	8,291,510	468,641	1,261,892	0	245,016	10,267,059	94.4	XXX	XXX	10,267,059	0
9.2 Residential Mortgage-Backed Securities	0	0	38,102	0	0	38,102	0.4	XXX	XXX	38,102	0
9.3 Commercial Mortgage-Backed Securities	0	0	499,813	0	0	499,813	4.6	XXX	XXX	499,813	0
9.4 Other Loan-Backed and Structured Securities	0	0	74,314	0	0	74,314	0.7	XXX	XXX	74,314	0
9.5 Totals	8,291,510	468,641	1,874,121	0	245,016	10,879,288	100.0	XXX	XXX	10,879,288	0
9.6 Line 9.5 as a % of Col. 6	76.2	4.3	17.2	0.0	2.3	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	5,101,326	5,369,442	0	0	0	XXX	XXX	10,470,768	97.9	10,470,768	0
10.2 Residential Mortgage-Backed Securities	0	0	113,784	0	0	XXX	XXX	113,784	1.1	113,784	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	111,849	0	0	XXX	XXX	111,849	1.0	111,849	0
10.5 Totals	5,101,326	5,369,442	225,633	0	0	XXX	XXX	10,696,401	100.0	10,696,401	0
10.6 Line 10.5 as a % of Col. 8	47.7	50.2	2.1	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	8,291,510	468,641	1,261,892	0	245,016	10,267,059	94.4	10,470,768	97.9	10,267,059	XXX
11.2 Residential Mortgage-Backed Securities	0	0	38,102	0	0	38,102	0.4	113,784	1.1	38,102	XXX
11.3 Commercial Mortgage-Backed Securities	0	0	499,813	0	0	499,813	4.6	0	0.0	499,813	XXX
11.4 Other Loan-Backed and Structured Securities	0	0	74,314	0	0	74,314	0.7	111,849	1.0	74,314	XXX
11.5 Totals	8,291,510	468,641	1,874,121	0	245,016	10,879,288	100.0	10,696,401	100.0	10,879,288	XXX
11.6 Line 11.5 as a % of Col. 6	76.2	4.3	17.2	0.0	2.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	76.2	4.3	17.2	0.0	2.3	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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	5,101,326	5,101,326	0	0	0
2. Cost of short-term investments acquired	599,815	599,815	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	2,313,255	2,313,255	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,387,886	3,387,886	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,387,886	3,387,886	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

Sch. DB-Pt. C-Sn. 1
NONE

Sch. DB-Pt. C-Sn. 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Government - Issuer Obligations																					
912828 AJ 9	U.S. TREASURY NOTES 4.375 8-15-12				1	1,725,500	102.641	1,744,891	1,700,000	1,703,500	0	(5,454)	0	0	4.375	4.036	AF15	28,097	74,375	09/12/2007	08/15/2012
912828 AP 5	U.S. TREASURY NOTES 4.00 11-15-12	SD			1	2,843,859	103.328	2,944,852	2,850,000	2,849,210	0	864	0	0	4.000	4.030	NM15	21,767	116,200	08/18/2003	11/15/2012
0199999. U.S. Government - Issuer Obligations						4,569,359	XXX	4,689,743	4,550,000	4,552,710	0	(4,590)	0	0	XXX	XXX	XXX	49,864	190,575	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C HH 9	SBA SER 97-20C 7.15 3-1-17 AL 12-1-7			2	1	74,314	100.000	74,314	74,314	74,314	0	0	0	0	7.150	7.150	SM	1,771	5,313	03/04/1997	03/01/2017
0499999. U.S. Government - Other Loan-Backed and Structured Securities						74,314	XXX	74,314	74,314	74,314	0	0	0	0	XXX	XXX	XXX	1,771	5,313	XXX	XXX
0599999. Total - U.S. Government						4,643,673	XXX	4,764,057	4,624,314	4,627,024	0	(4,590)	0	0	XXX	XXX	XXX	51,635	195,888	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
34074M HX 2	FL HSG FIN C 4.50 01-01-30 C21 A5			1	1FE	429,716	106.319	425,276	400,000	429,297	0	(419)	0	0	4.500	3.584	JJ	2,900	0	10/19/2011	01/01/2030
61212R T9 7	MT BRD HSG-SFM B2 5.00 12-1-27 A0916			1	1FE	416,864	104.483	417,932	400,000	416,688	0	(176)	0	0	5.000	4.453	DJ	2,444	0	10/14/2011	12/01/2027
708796 B9 7	PA HSG SFM 113 4.00 10-01-41 AL 0816			1	1FE	416,308	104.291	417,164	400,000	415,907	0	(401)	0	0	4.000	3.493	OA	4,400	0	09/09/2011	10/01/2041
83755G X2 8	SD HSG DEV AUTH K 5.05 05-1-36C15A34			1	1FE	245,000	100.079	250,198	250,000	245,016	0	16	0	0	5.050	5.195	NM	2,104	0	11/07/2011	05/01/2036
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,507,888	XXX	1,510,570	1,450,000	1,506,908	0	(980)	0	0	XXX	XXX	XXX	11,848	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
31393M NH 0	FHR 2582 PE PAC 5.50 12-15-31			2	1	38,847	101.047	38,331	37,934	38,102	0	(102)	0	0	5.500	5.169	MON	174	2,086	04/03/2003	12/15/2031
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						38,847	XXX	38,331	37,934	38,102	0	(102)	0	0	XXX	XXX	XXX	174	2,086	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,546,735	XXX	1,548,901	1,487,934	1,545,010	0	(1,082)	0	0	XXX	XXX	XXX	12,022	2,086	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
370334 BE 3	GENERAL MILLS INC 5.65 09-10-12 NC !			1	2FE	350,445	103.373	362,839	351,000	350,914	0	118	0	0	5.650	5.687	SM10	6,115	19,832	08/24/2007	09/10/2012
55616X AD 9	MACYS RETAIL HLD 5.875 01-15-13 NC !			1	2FE	499,085	103.420	517,098	500,000	468,641	0	7,294	0	0	5.875	6.268	JJ15	13,545	29,375	08/28/2007	01/15/2013
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						849,530	XXX	879,937	851,000	819,555	0	7,412	0	0	XXX	XXX	XXX	19,660	49,207	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03-44			2	1FM	499,844	104.844	524,219	500,000	499,813	0	(32)	0	0	3.998	4.011	MON	1,666	6,663	08/10/2011	03/15/2044
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						499,844	XXX	524,219	500,000	499,813	0	(32)	0	0	XXX	XXX	XXX	1,666	6,663	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,349,374	XXX	1,404,156	1,351,000	1,319,368	0	7,380	0	0	XXX	XXX	XXX	21,326	55,870	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						6,926,777	XXX	7,080,250	6,851,000	6,879,173	0	1,842	0	0	XXX	XXX	XXX	81,372	239,782	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						38,847	XXX	38,331	37,934	38,102	0	(102)	0	0	XXX	XXX	XXX	174	2,086	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						499,844	XXX	524,219	500,000	499,813	0	(32)	0	0	XXX	XXX	XXX	1,666	6,663	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						74,314	XXX	74,314	74,314	74,314	0	0	0	0	XXX	XXX	XXX	1,771	5,313	XXX	XXX
8399999. Grand Total - Bonds						7,539,782	XXX	7,717,114	7,463,248	7,491,402	0	1,708	0	0	XXX	XXX	XXX	84,983	253,844	XXX	XXX

Sch. D-Pt. 2-Sn. 1
NONE

Sch. D-Pt. 2-Sn. 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. Special Revenue and Special Assessment								
34074M HX 2	FL HSG FIN C 4.50 01-01-30 C21 A5		10/19/2011	CITIGROUP SALOM		429,716	400,000	0
61212R T9 7	MT BRD HSG-SFM B2 5.00 12-1-27 A0916		10/14/2011	RBS SECURITIES/GREENWICHS		416,864	400,000	0
708796 B9 7	PA HSG SFM 113 4.00 10-01-41 AL 0816		09/09/2011	J. P. MORGAN SECURITIES		416,308	400,000	0
83755G X2 8	SD HSG DEV AUTH K 5.05 05-1-36C15A34		11/07/2011	BARCLAYS AMERICA		245,000	250,000	316
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,507,888	1,450,000	316
Bonds - Industrial and Miscellaneous								
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03-44		08/10/2011	RBS SECURITIES/GREENWICHS		499,844	500,000	777
3899999.	Total - Bonds - Industrial and Miscellaneous					499,844	500,000	777
8399997.	Total - Bonds - Part 3					2,007,732	1,950,000	1,093
8399999.	Total - Bonds					2,007,732	1,950,000	1,093
9999999.	Total - Bonds, Preferred and Common Stocks					2,007,732	XXX	1,093

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
Bonds - U.S. Government																				
83162C HH 9	SBA SER 97-20C 7.15 3-1-17 AL 12-1-7	...	09/01/2011.	PAYDOWNS		37,535	37,535	37,535	37,535	0	0	0	0	0	37,535	0	0	0	2,002	03/01/2017.
0599999.	Total - Bonds - U.S. Government					37,535	37,535	37,535	37,535	0	0	0	0	0	37,535	0	0	0	2,002	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31393M NH 0	FHR 2582 PE PAC 5.50 12-15-31	...	12/15/2011.	PAYDOWNS		75,044	75,044	76,774	75,578	0	(534)	0	(534)	0	75,044	0	0	0	1,966	12/15/2031.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					75,044	75,044	76,774	75,578	0	(534)	0	(534)	0	75,044	0	0	0	1,966	XXX
8399997.	Total - Bonds - Part 4					112,579	112,579	114,309	113,113	0	(534)	0	(534)	0	112,579	0	0	0	3,968	XXX
8399999.	Total - Bonds					112,579	112,579	114,309	113,113	0	(534)	0	(534)	0	112,579	0	0	0	3,968	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					112,579	XXX	114,309	113,113	0	(534)	0	(534)	0	112,579	0	0	0	3,968	XXX

Sch. D-Pt. 5
NONE

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

Sch. D-Pt. 6-Sn. 2
NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management	....	..	12/16/2011.	The Bank of New York Mellon..................	......XXX.....	3,387,886	0	0	0	0	0	3,387,886	0	0	......0.020	......0.020	Mtly....	1,228	0
8899999. Total - Exempt Money Market Mutual Funds							3,387,886	0	0	0	0	............XXX.........	3,387,886	0	0	...XXX......	...XXX......	..XXX..	1,228	0
9199999. Total - Short-Term Investments							3,387,886	0	0	0	0	............XXX.........	3,387,886	0	0	...XXX......	...XXX......	..XXX..	1,228	0

Sch. DB-Pt. A-Sn. 1
NONE

Sch. DB-Pt. A-Sn. 2
NONE

Sch. DB-Pt. B-Sn. 1
NONE

Sch. DB-Pt. B-Sn 1B-Broker List
NONE

Sch. DB-Pt. B-Sn. 2
NONE

Sch. DB-Pt. B-Sn 2B-Broker List
NONE

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, New York		0.010	0	0	500	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	7,454	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	7,954	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	7,954	XXX
0599999. Total Cash		XXX	XXX	0	0	7,954	XXX

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

1. January	12,534	4. April	11,085	7. July	9,665	10. October	655
2. February	12,257	5. May	10,980	8. August	9,397	11. November	8,211
3. March	12,028	6. June	10,536	9. September	9,332	12. December	7,954

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	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ	B	PROPERTY AND CASUALTY	0	0	109,969	113,660
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	PROPERTY AND CASUALTY	0	0	329,908	340,982
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	B	PROPERTY AND CASUALTY	0	0	359,900	371,981
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	PROPERTY AND CASUALTY	1,749,514	1,808,242	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	1,749,514	1,808,242	799,777	826,623

DETAILS OF WRITE-INS

5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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