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ANNUAL STATEMENT

For the Year Ending December 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Paramount Advantage

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 12353 Employer's ID Number 20-3376102

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 08/10/2005 Commenced Business 12/01/2005

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH 43537 (City or Town, State and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)

Maumee, OH 43537 (City or Town, State and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address P.O. Box 928 (Street and Number or P.O. Box), Toledo, OH 43697-0928 (City or Town, State and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)

Maumee, OH 43537 (City or Town, State and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Mary Kathereen Siefke, Mrs. (Name) (419)887-2909 (Area Code)(Telephone Number)(Extension)

mary.siefke@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
John Charles Randolph Mr.	President
Jeffrey Craig Kuhn Mr.	Secretary
Kathleen Sheline Hanley Mrs.	Treasurer
Harold Lee Dunn Mr.	Chairman

OTHERS

Jeffrey William Martin Mr.
Mark Henry Moser Mr.
John David Meier M.D.

DIRECTORS OR TRUSTEES

Russel Leo Dempsey Mr.
John Charles Randolph Mr.
Steven R. Zirkel Mr.
Timothy Ingraham Martindale Mr.
Deborah Anne Dickenson Peters Ms.
James Frederick Weber Mr.
Richard Dean Heltzel Mr.
Harold Lee Dunn Mr.
Calvin Joseph Lawshe Mr.
Garry Walter Roberts Mr.

State of Ohio
County of Lucas ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the 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)
John Charles Randolph	Jeffrey William Martin	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	VP, Operations & Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_________ day of _________ , 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 ______

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

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	3,526,498	4.860	3,526,498		3,526,498	4.860
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	2,902,307	4.000	2,902,307		2,902,307	4.000
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 subdivisions 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 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	66,132,858	91.140	66,132,858		66,132,858	91.140
11. Other invested assets						
12. Total invested assets	72,561,663	100.000	72,561,663		72,561,663	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

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, Col			
8.	Deduct amortization of premium and depreciation			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1	Totals, Part 1, Column 17		
	9.2	Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:			
	10.1	Totals, Part 1, Column 15		
	10.2	Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)			
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year			4,402,901
2.	Cost of bonds and stocks acquired, Part 3, Column 7			8,191,666
3.	Accrual of Discount			
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			591
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			6,154,627
7.	Deduct amortization of premium			11,726
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1	Part 1, Column 15		
	8.2	Part 2, Section 1, Column 19		
	8.3	Part 2, Section 2, Column 16		
	8.4	Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:			
	9.1	Part 1, Column 14		
	9.2	Part 2, Section 1, Column 17		
	9.3	Part 2, Section 2. Column 14		
	9.4	Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)			6,428,805
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Line 10 minus Line 11)			6,428,805

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	6,428,805	6,431,352	6,436,121	6,400,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	6,428,805	6,431,352	6,436,121	6,400,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Diresct 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				
	8.	United States				
Industrial and Miscellaneous and	9.	Canada				
Hybrid Securities (unaffiliated)	10.	Other Countries				
	11.	Totals				
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	6,428,805	6,431,352	6,436,121	6,400,000
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	6,428,805	6,431,352	6,436,121	

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	24,982,370	1,004,468				25,986,838	41.82	24,796,688	53.33	25,986,838	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 TOTALS	24,982,370	1,004,468				25,986,838	41.82	24,796,688	53.33	25,986,838	
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 & 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 & 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 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	36,089,359	68,300				36,157,659	58.18	21,701,604	46.67	36,157,659	
6.2 Class 2											
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 TOTALS	36,089,359	68,300				36,157,659	58.18	21,701,604	46.67	36,157,659	
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											

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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 61,071,729	1,072,768				62,144,497	100.00	XXX	XXX	62,144,497	
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	61,071,729	1,072,768				(b) 62,144,497	100.00	XXX	XXX	62,144,497	
9.8 Line 9.7 as a % of Column 6	98.27	1.73				100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Class 1	46,498,292					XXX	XXX	46,498,292	100.00	46,498,292	
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	46,498,292					XXX	XXX	(b) 46,498,292	100.00	46,498,292	
10.8 Line 10.7 as a % of Col. 8	100.00					XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Class 1	61,071,729	1,072,768				62,144,497	100.00	46,498,292	100.00	62,144,497	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	61,071,729	1,072,768				62,144,497	100.00	46,498,292	100.00	62,144,497	XXX
11.8 Line 11.7 as a % of Col. 6	98.27	1.73				100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	98.27	1.73				100.00	XXX	XXX	XXX	100.00	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 Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

(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 is under regulatory review.
(c) Includes $...............0 current year, $...............0 prior year of bonds with 5* designations and $...............0 current year, $...............0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $......19,626,333; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	24,982,370	1,004,468				25,986,838	41.82	24,796,688	53.33	25,986,838	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	24,982,370	1,004,468				25,986,838	41.82	24,796,688	53.33	25,986,838	
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 & 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	36,089,359	68,300				36,157,659	58.18	21,701,604	46.67	36,157,659	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities											
6.5 Totals	36,089,359	68,300				36,157,659	58.18	21,701,604	46.67	36,157,659	
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	61,071,729	1,072,768				62,144,497	100.00	XXX	XXX	62,144,497	
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	61,071,729	1,072,768				62,144,497	100.00	XXX	XXX	62,144,497	
9.6 Line 9.5 as a % of Col. 6	98.27	1.73				100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	46,498,292					XXX	XXX	46,498,292	100.00	46,498,292	
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	46,498,292					XXX	XXX	46,498,292	100.00	46,498,292	
10.6 Line 10.5 as a % of Col. 8	100.00					XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	61,071,729	1,072,768				62,144,497	100.00	46,498,292	100.00	62,144,497	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	61,071,729	1,072,768				62,144,497	100.00	46,498,292	100.00	62,144,497	XXX
11.6 Line 11.5 as a % of Col. 6	98.27	1.73				100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	98.27	1.73				100.00	XXX	XXX	XXX	100.00	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 Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 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	26,982,414	26,982,414			
2.	Cost of short-term investments acquired	75,214,434	75,214,434			
3.	Accrual of discount	33,627	33,627			
4.	Unrealized valuation increase (decrease)					
5.	Total gain (loss) on disposals					
6.	Deduct consideration received on disposals	68,831,695	68,831,695			
7.	Deduct amortization of premium	52,289	52,289			
8.	Total foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other than temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	33,346,490	33,346,490			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	33,346,490	33,346,490			

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	15,112,978	15,112,978	
2.	Cost of cash equivalents acquired	194,429,866	194,429,866	
3.	Accrual of discount	34,456	34,456	
4.	Unrealized valuation increase (decrease)			
5.	Total gain (loss) on disposals			
6.	Deduct consideration received on disposals	187,208,098	187,208,098	
7.	Deduct amortization of premium			
8.	Total foreign exchange change in book/adjusted carrying value			
9.	Deduct current year's other than temporary impairment recognized			
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	22,369,202	22,369,202	
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Lines 10 minus 11)	22,369,202	22,369,202	

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Governments - Issuer Obligations																					
313374EM8	FEDERAL HOME LN BK CONS BD				1	500,000	100.0000	500,000	500,000	500,000					1.500	1.500	MJSD	17	330	06/16/2011	06/22/2012
3137EACP2	FEDERAL HOME LN MTG CORP				1	1,101,760	100.1950	1,102,145	1,100,000	1,101,456		(304)			0.375	0.230	MN	355	2,063	10/20/2011	11/30/2012
31398A5A6	FEDERAL NATL MTG ASSN				1	900,685	100.1010	900,909	900,000	900,512		(173)			1.500	1.428	MON	110	618	09/23/2011	10/18/2012
31398A3X8	FEDERAL NATL MTG ASSN				1	400,492	100.0920	400,368	400,000	400,340		(152)			1.500	1.378	MJSD	64	632	09/08/2011	09/13/2012
912828PR5	U S TREASURY NOTE				1	1,005,273	100.4880	1,004,880	1,000,000	1,004,468		(805)			0.625	0.212	JJ	2,615		10/20/2011	01/31/2013
912828MB3	U S TREASURY NOTE				1	2,527,910	100.9220	2,523,050	2,500,000	2,522,030		(5,880)			1.125	0.198	MJSD	1,306	14,063	09/29/2011	12/15/2012
0199999 Subtotal - U.S. Governments - Issuer Obligations						6,436,121	XXX	6,431,352	6,400,000	6,428,805		(7,315)			XXX	XXX	XXX	4,467	17,705	XXX	XXX
0599999 Subtotal - U.S. Governments						6,436,121	XXX	6,431,352	6,400,000	6,428,805		(7,315)			XXX	XXX	XXX	4,467	17,705	XXX	XXX
7799999 Subtotals - Issuer Obligations						6,436,121	XXX	6,431,352	6,400,000	6,428,805		(7,315)			XXX	XXX	XXX	4,467	17,705	XXX	XXX
8399999 Grand Total - Bonds						6,436,121	XXX	6,431,352	6,400,000	6,428,805		(7,315)			XXX	XXX	XXX	4,467	17,705	XXX	XXX

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
313374EM8	FEDERAL HOME LN BK CONS BD		06/16/2011	JPMORGAN CHASE BANK/G.X.CLARKE, JERSEY	X X X	1,000,000	1,000,000.00	
3137EACP2	FEDERAL HOME LN MTG CORP		10/20/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	1,101,760	1,100,000.00	1,604
31398A5A6	FEDERAL NATL MTG ASSN		09/23/2011	MORGAN STANLEY & CO INC, NY	X X X	900,685	900,000.00	32
31398A3X8	FEDERAL NATL MTG ASSN		09/08/2011	JPMORGAN CHASE BANK/G.X.CLARKE, JERSEY	X X X	400,492	400,000.00	304
912828PR5	U S TREASURY NOTE		10/20/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	1,005,273	1,000,000.00	1,376
912828MB3	U S TREASURY NOTE		09/29/2011	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	2,527,910	2,500,000.00	8,146
0599999 Subtotal - Bonds - U.S. Governments						6,936,121	6,900,000.00	11,462
8399997 Subtotal - Bonds - Part 3						6,936,121	6,900,000.00	11,462
8399998 Summary item from Part 5 for Bonds						1,255,546	1,250,000.00	3,317
8399999 Subtotal - Bonds						8,191,666	8,150,000.00	14,779
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
9799998 Summary Item from Part 5 for Common Stocks							X X X	
9899999 Subtotal - Preferred and Common Stocks							X X X	
9999999 Totals						8,191,666	X X X	14,779

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Bonds - U.S. Governments																				
313374EM8	FEDERAL HOME LN BK CONS BD		12/13/2011	JPMORGAN	XXX	499,945	500,000.00	500,000							500,000		(55)	(55)	315	06/22/2012
3128X93D0	FEDERAL HOME LN MTG CORP		09/26/2011	MATURITY	XXX	1,000,000	1,000,000.00	1,000,003	1,000,002		(2)		(2)		1,000,000				1,485	09/26/2011
912828LT5	U S TREASURY NOTE		10/31/2011	MATURITY	XXX	3,400,000	3,400,000.00	3,406,906	3,402,899		(2,899)		(2,899)		3,400,000				34,000	10/31/2011
0599999 Subtotal - Bonds - U.S. Governments						4,899,945	4,900,000.00	4,906,909	4,402,901		(2,901)		(2,901)		4,900,000		(55)	(55)	35,799	XXX
8399997 Subtotal - Bonds - Part 4						4,899,945	4,900,000.00	4,906,909	4,402,901		(2,901)		(2,901)		4,900,000		(55)	(55)	35,799	XXX
8399998 Summary Item from Part 5 for Bonds						1,254,682	1,250,000.00	1,255,546			(1,509)		(1,509)		1,254,036		646	646	5,501	XXX
8399999 Subtotal - Bonds						6,154,627	6,150,000.00	6,162,455	4,402,901		(4,410)		(4,410)		6,154,036		591	591	41,300	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
9799998 Summary Item from Part 5 for Common Stocks							XXX													XXX
9899999 Subtotal - Preferred and Common Stocks							XXX													XXX
9999999 Totals						6,154,627	XXX	6,162,455	4,402,901		(4,410)		(4,410)		6,154,036		591	591	41,300	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
31331KVL1	FEDERAL FARM CR BK CONS BD		08/19/2011	JPMORGAN CHASE BANK/G.X.CLARKE, JERSEY	08/25/2011	BARCLAYS CAPITAL	500,000.000	499,948	499,849	499,948		1		1			(100)	(100)	9	
912828MU1	U S TREASURY NOTE		03/10/2011	JPMORGAN SECURITIES INC, NEW YORK	06/24/2011	MORGAN STANLEY & CO INC	750,000.000	755,598	754,834	754,088		(1,510)		(1,510)			746	746	5,492	3,317
0599999 Subtotal - Bonds - U.S. Governments							1,250,000.000	1,255,546	1,254,682	1,254,036		(1,509)		(1,509)			646	646	5,501	3,317
8399998 Subtotal - Bonds							1,250,000.000	1,255,546	1,254,682	1,254,036		(1,509)		(1,509)			646	646	5,501	3,317
9999999 Totals								1,255,546	1,254,682	1,254,036		(1,509)		(1,509)			646	646	5,501	3,317

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
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
Bonds - U.S. Governments - Issuer Obligations																				
	FEDERAL FARM CR BK CONS BD			08/17/2011	JPMORGAN CHASE BANK/G.X.CLARKE, JERSEY	08/17/2012	1,000,000					1,000,000	1,000,000	288		1.500	1.500	FMAN	588	6
	FEDERAL FARM CR BK CONS BD			08/10/2011	JPMORGAN CHASE BANK/G.X.CLARKE, JERSEY	07/27/2012	500,001		(1)			500,000	500,003	102		1.500	1.499	JAJO	156	26
	FEDERAL FARM CR BK CONS BD			11/28/2011	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	04/24/2012	1,127,518		(2,195)			1,120,000	1,129,713	4,690		2.250	0.111	JAJO		2,380
	FEDERAL HOME LN BK CONS BD			12/05/2011	MORGAN STANLEY & CO INC, NY	06/08/2012	1,005,494		(910)			1,000,000	1,006,404	878		1.375	0.114	JD	6,875	6,760
	FEDERAL HOME LN BK CONS BD			11/29/2011	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/23/2012	1,151,013		(131)			1,150,000	1,151,144	1,227		0.300	0.163	FMAN		930
	FEDERAL HOME LN MTG CORP			04/26/2011	GREENWICH CAP MKTS, GREENWICH	03/23/2012	1,506,501		(15,772)			1,500,000	1,522,273	8,677		2.125	0.255	MS	15,938	6,847
	FEDERAL NATL MTG ASSN			12/06/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	09/24/2012	1,003,479		(196)			1,000,000	1,003,675	1,684		0.625	0.341	MS		1,250
	U S TREASURY NOTE			08/25/2011	UBS SECURITIES LLC, STAMFORD	05/31/2012	1,002,769		(2,309)			1,000,000	1,005,078	656		0.750	0.082	MN	3,750	1,783
	U S TREASURY NOTE			11/30/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/30/2012	1,504,671		(427)			1,500,000	1,505,098	656		0.500	0.158	FMAN		
	U S TREASURY NOTE			12/29/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	09/15/2012	2,017,908		(139)			2,000,000	2,018,047	8,159		1.375	0.106	MS		7,933
	U S TREASURY NOTE			12/28/2011	UBS SECURITIES LLC, STAMFORD	04/30/2012	3,009,799		(162)			3,000,000	3,009,961	5,110		1.000	0.012	AO		4,780
	US TREASURY NOTE	SD		10/31/2011	FIFTH THIRD	10/31/2012	3,408,071		(1,619)			3,400,000	3,409,690	2,172		0.375	0.089	AO		
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations							18,237,223		(23,862)			18,170,000	18,261,085	34,298		XXX	XXX	XXX	27,306	32,695
0599999 Subtotal - Bonds - U.S. Governments							18,237,223		(23,862)			18,170,000	18,261,085	34,298		XXX	XXX	XXX	27,306	32,695
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	COCA COLA CO DISC			09/12/2011	GOLDMAN SACHS & CO, NY	01/05/2012	579,990		268			580,000	579,722				0.154	J		
	GENERAL ELEC CAP DISC			10/14/2011	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	01/30/2012	579,914		228			580,000	579,687				0.185	J		
	GENERAL ELEC CAP DISC			10/20/2011	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	01/18/2012	284,981		80			285,000	284,900				0.145	J		
	GENERAL ELECTRIC CAPITAL CORP			11/29/2011	JPMORGAN SECURITIES INC, NEW YORK	06/08/2012	1,283,525		(2,202)			1,272,000	1,285,727	1,788		2.200	0.121	JD	13,992	13,370
	GOLDMAN SACHS GROUP INC/THE			08/18/2011	BARCLAYS CAPITAL INC, NEW YORK	03/15/2012	550,351		(606)			550,000	550,957	191		1.500	1.188	MJSD	1,389	471
	JOHNSON & JOHNSON DISC			12/28/2011	WILLIAMS CAPITAL GROUP LP, JERSEY CITY	04/03/2012	1,099,856		5			1,100,000	1,099,852				0.052	A		
	JPMORGAN CHASE & CO			08/16/2011	BARCLAYS CAPITAL INC, NEW YORK	06/15/2012	1,251,703		(1,396)			1,250,000	1,253,099	431		1.500	1.200	MJSD	3,347	1,027
	NATIONAL AUST FDG DISC			10/06/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	01/27/2012	299,938		202			300,000	299,736				0.288	J		
	NESTLE CAP CORP DISC			08/24/2011	MLPFS INC/FIXED INCOME, NEW YORK	02/07/2012	249,949		181			250,000	249,768				0.205	F		
	NORDEA NORTH AMER DISC			10/18/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	01/17/2012	509,919		370			510,000	509,549				0.362	J		
	NORDEA NORTH AMER DISC			10/11/2011	JPMORGAN SECURITIES INC, NEW YORK	01/19/2012	649,884		516			650,000	649,368				0.361	J		
	NY LIFE CAP CORP DISC			12/13/2011	GOLDMAN SACHS & CO, NY	03/13/2012	549,811		47			550,000	549,764				0.174	M		
	PACCAR FINL CORP DISC			10/25/2011	GOLDMAN SACHS & CO, NY	01/25/2012	349,959		112			350,000	349,848				0.176	J		
	RABOBANK USA FINL DISC			10/26/2011	BARCLAYS CAPITAL INC, NEW YORK	01/25/2012	249,940		162			250,000	249,779				0.362	J		
	US BANCORP			08/16/2011	BARCLAYS CAPITAL INC, NEW YORK	04/27/2012	1,251,903		(2,207)			1,250,000	1,254,110	118		1.500	1.027	MON	3,361	408

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
	CANADIAN IMP HLDG DISC		I	12/30/2011	JPMORGAN CHASE BANK/CHEM/CP/IPA, NY	05/03/2012	599,677					600,000	599,677				0.163	My		
	AUSTRALIA & NZ BK DISC		R	12/22/2011	JPMORGAN SECURITIES INC, NEW YORK	03/23/2012	1,149,364		62			1,150,000	1,149,302				0.246	M		
	COMWLTH BK AUST DISC		R	08/11/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	01/17/2012	499,932		594			500,000	499,338				0.308	J		
	KFW DISC		R	10/12/2011	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	01/26/2012	579,918		259			580,000	579,658				0.206	J		
	WESTPAC BANKING DISC		R	11/15/2011	JPMORGAN SECURITIES INC, NEW YORK	02/15/2012	1,149,641		376			1,150,000	1,149,265				0.259	F		
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							13,720,157		(2,950)			13,707,000	13,723,108	2,528		XXX	XXX	XXX	22,089	15,276
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							13,720,157		(2,950)			13,707,000	13,723,108	2,528		XXX	XXX	XXX	22,089	15,276
7799999 Subtotal - Issuer Obligations							31,957,380		(26,812)			31,877,000	31,984,193	36,826		XXX	XXX	XXX	49,396	47,971
8399999 Total Bonds							31,957,380		(26,812)			31,877,000	31,984,193	36,826		XXX	XXX	XXX	49,396	47,971
8699999 Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
Exempt Money Market Mutual Funds																				
262006885	DREYFUS GOVT PRIME MM INST SH			12/31/2011	MELLON BANK	12/31/2012	1,320,809						1,320,809			1.250	1.250	MON	5	
8899999 Subtotal - Exempt Money Market Mutual Funds							1,320,809					XXX	1,320,809			XXX	XXX	XXX	5	
Class One Money Market Mutual Funds																				
31678R502	FIFTH THIRD BANK INST GOVT MMKT INST			12/31/2011	FIFTH THIRD SECURITIES	12/31/2012	68,300						68,300	14				N/A	21	
8999999 Subtotal - Class One Money Market Mutual Funds							68,300					XXX	68,300	14		XXX	XXX	XXX	21	
9199999 Total Short-Term Investments							33,346,490		(26,812)			XXX	33,373,302	36,839		XXX	XXX	XXX	49,421	47,971

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

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

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

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminiated . . . . NONE

E22 Schedule DB - Part D Counterparty Exposure for Derivative Instruments Open NONE

E23 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E24 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories						
Huntington Bank					10,417,166	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories		X X X				X X X
0199999 Totals - Open Depositories		X X X			10,417,166	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories		X X X				X X X
0299999 Totals - Suspended Depositories		X X X				X X X
0399999 Total Cash On Deposit		X X X			10,417,166	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X		X X X
0599999 Total Cash		X X X			10,417,166	X X X

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

1. January	21,391,114	4. April	20,791,234	7. July	24,175,177	10. October	10,828,560
2. February	24,789,553	5. May	21,866,328	8. August	6,393,908	11. November	15,360,967
3. March	43,616,843	6. June	50,166,697	9. September	5,964,280	12. December	10,417,166

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							
ALPINE SECR CORP DISC		12/19/2011	0.000	01/17/2012	599,939		46
ALPINE SECR CORP DISC		12/16/2011	0.000	01/05/2012	499,988		46
AMERICAN HONDA FN DISC		11/09/2011	0.000	02/08/2012	1,099,688		439
BARCLAYS US FDG DISC		11/14/2011	0.000	01/17/2012	449,947		155
CHARIOT FDG LLC DISC		12/20/2011	0.000	02/06/2012	499,914		27
COLGATE PALMOLIVE DISC		12/23/2011	0.000	01/06/2012	1,149,997		6
DEUTSCHE BANK LLC DISC		12/28/2011	0.000	01/04/2012	1,099,973		27
FAIRWAY FIN CORP DISC		11/22/2011	0.000	01/19/2012	1,099,888		243
HSBC AMERICAS INC DISC		12/07/2011	0.000	02/06/2012	1,099,735		182
LIBERTY ST FDG DISC		12/01/2011	0.000	01/04/2012	849,988		117
METLIFE FDG INC DISC		11/21/2011	0.000	01/10/2012	1,099,974		111
NATIONAL AUST FDG DISC		11/01/2011	0.000	01/23/2012	799,879		331
NY LIFE CAP CORP DISC		12/29/2011	0.000	02/28/2012	549,890		
PACCAR FINL CORP DISC		12/05/2011	0.000	01/05/2012	311,996		26
PACCAR FINL CORP DISC		12/15/2011	0.000	02/02/2012	249,978		12
PRESIDENT & FLWS HRVD CLG MASS		10/12/2011	0.000	01/04/2012	1,099,987		346
PROCTOR & GAMBLE DISC		12/22/2011	0.000	01/18/2012	1,149,977		12
RABOBANK USA FINL DISC		12/07/2011	0.000	02/13/2012	799,740		148
SHEFFIELD REC CP DISC		12/13/2011	0.000	01/23/2012	1,099,807		158
STRAIGHT A FDG DISC		11/22/2011	0.000	02/13/2012	599,864		127
UBS FIN DEL INC DISC		12/29/2011	0.000	01/30/2012	1,099,817		13
UOB FUNDING LLC DISC		10/17/2011	0.000	01/03/2012	149,997		108
BANK NOVA SCOTIA DISC		11/30/2011	0.000	01/12/2012	579,970		74
TORONTO DOM HLDGS DISC		12/21/2011	0.000	02/21/2012	1,099,858		28
CREDIT SUISSE FST DISC		11/22/2011	0.000	01/20/2012	579,888		230
DNB NOR BANK DISC		12/22/2011	0.000	02/13/2012	1,149,651		75
KFW DISC		10/25/2011	0.000	01/20/2012	499,949		178
SVENSKA HDLSBK DISC		12/09/2011	0.000	01/17/2012	999,922		107
3299999 Subtotal - Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					22,369,202		3,369
3899999 Subtotal - Bonds - Industrial & Miscellaneous (Unaffiliated)					22,369,202		3,369
7799999 Subtotals - Bonds - Issuer Obligations					22,369,202		3,369
8399999 Subtotals - Bonds					22,369,202		3,369
8699999 Total Cash Equivalents					22,369,202		3,369

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States. Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	3,408,071	3,406,766		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
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 other alien (OT)	XXX	XXX				
59. Total	XXX	XXX	3,408,071	3,406,766		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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