PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

TRANSPORT INSURANCE COMPANY

NAIC Group Code.....4234, 4234 (Current Period) (Prior Period) NAIC Company Code..... 33014 Employer's ID Number..... 75-0784127

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

Incorporated/Organized..... May 25, 1976 Commenced Business..... June 2, 1976

Statutory Home Office	CT Corporation (Registered Agent), 1300 East 9th S….. Cleveland ..... OH ..... 44114 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	101 Summer Street, 5th Floor….. Boston ..... MA ..... 02110 *(Street and Number) (City or Town, State and Zip Code)*	857-300-4127 *(Area Code) (Telephone Number)*
Mail Address	101 Summer Street, 5th Floor….. Boston ..... MA ..... 02110 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	101 Summer Street, 5th Floor….. Boston ..... MA ..... 02110 *(Street and Number) (City or Town, State and Zip Code)*	857-300-4127 *(Area Code) (Telephone Number)*
Internet Web Site Address		
Statutory Statement Contact	John William Fischer *(Name)*	857-300-4127 *(Area Code) (Telephone Number) (Extension)*
	John.Fischer@rqih.com *(E-Mail Address)*	857-300-4153 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Pamela Susan Sellers-Hoelsken	President	2. John William Fischer	Treasurer
3. Michael Logan Glover	Secretary	4.	

OTHER

Kevin Dean Apple #	Vice President	Susan Elizabeth Grondine	Vice President

DIRECTORS OR TRUSTEES

Kevin Dean Apple #	Gerald James Caldwell	Susan Elizabeth Grondine	William Eugene Lape
Allan Craig Pollard	Alan Kevin Quilter	Kenneth Edward Randall	Pamela Susan Sellers-Hoelsken

State of........ Massachusetts
County of..... Suffolk

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)
Pamela Susan Sellers-Hoelsken	John William Fischer	Michael Logan Glover
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer	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 ______

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,024,244	40.8	7,024,244		7,024,244	40.8
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		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	1,273,489	7.4	1,273,489		1,273,489	7.4
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	1,977,285	11.5	1,977,285		1,977,285	11.5
1.43 Revenue and assessment obligations	422,218	2.5	422,218		422,218	2.5
1.44 Industrial development and similar obligations		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
1.512 Issued or guaranteed by FNMA and FHLMC	518,304	3.0	518,304		518,304	3.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	779,331	4.5	779,331		779,331	4.5
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
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)		0.0			0	0.0
2.2 Unaffiliated non-U.S. securities (including Canada)		0.0			0	0.0
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		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
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	5,201,847	30.2	5,201,847		5,201,847	30.2
11. Other invested assets		0.0			0	0.0
12. Total invested assets	17,196,718	100.0	17,196,718	0	17,196,718	100.0

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)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
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 carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		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		
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		
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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value 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		
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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
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		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		9,657,125
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,038,054
3.	Accrual of discount		879
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		0
5.	Total gain (loss) on disposals, Part 4, Column 19		
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		5,602,778
7.	Deduct amortization of premium		98,409
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		0
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		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		11,994,871
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		11,994,871

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	7,024,246	7,366,567	7,069,636	6,956,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	7,024,246	7,366,567	7,069,636	6,956,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,273,489	1,312,902	1,310,147	1,130,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,977,284	2,126,322	2,002,175	1,715,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	1,719,852	1,786,849	1,745,810	1,676,770
Industrial and Miscellaneous and Hybrid	8. United States				
Securities (Unaffiliated)	9. Canada				
	10. Other Countries				
	11. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	11,994,871	12,592,640	12,127,768	11,477,770
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	11,994,871	12,592,640	12,127,768	

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	1,181,063	7,024,246				8,205,309	62.3	13,207,542	78.7	8,205,309	
1.2 Class 2						0	0.0		0.0		
1.3 Class 3						0	0.0		0.0		
1.4 Class 4						0	0.0		0.0		
1.5 Class 5						0	0.0		0.0		
1.6 Class 6						0	0.0		0.0		
1.7 Totals	1,181,063	7,024,246	0	0	0	8,205,309	62.3	13,207,542	78.7	8,205,309	0
2. **All Other Governments**											
2.1 Class 1						0	0.0		0.0		
2.2 Class 2						0	0.0		0.0		
2.3 Class 3						0	0.0		0.0		
2.4 Class 4						0	0.0		0.0		
2.5 Class 5						0	0.0		0.0		
2.6 Class 6						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		1,273,489				1,273,489	9.7	1,307,697	7.8	1,273,489	
3.2 Class 2						0	0.0		0.0		
3.3 Class 3						0	0.0		0.0		
3.4 Class 4						0	0.0		0.0		
3.5 Class 5						0	0.0		0.0		
3.6 Class 6						0	0.0		0.0		
3.7 Totals	0	1,273,489	0	0	0	1,273,489	9.7	1,307,697	7.8	1,273,489	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1			1,977,284			1,977,284	15.0		0.0	1,977,284	
4.2 Class 2						0	0.0		0.0		
4.3 Class 3						0	0.0		0.0		
4.4 Class 4						0	0.0		0.0		
4.5 Class 5						0	0.0		0.0		
4.6 Class 6						0	0.0		0.0		
4.7 Totals	0	0	1,977,284	0	0	1,977,284	15.0	0	0.0	1,977,284	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	875,780	766,181	67,218	10,626	47	1,719,852	13.1	2,267,016	13.5	1,719,852	
5.2 Class 2						0	0.0		0.0		
5.3 Class 3						0	0.0		0.0		
5.4 Class 4						0	0.0		0.0		
5.5 Class 5						0	0.0		0.0		
5.6 Class 6						0	0.0		0.0		
5.7 Totals	875,780	766,181	67,218	10,626	47	1,719,852	13.1	2,267,016	13.5	1,719,852	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	0.0		0.0		
6.2 Class 2						0	0.0		0.0		
6.3 Class 3						0	0.0		0.0		
6.4 Class 4						0	0.0		0.0		
6.5 Class 5						0	0.0		0.0		
6.6 Class 6						0	0.0		0.0		
6.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
7. **Hybrid Securities**											
7.1 Class 1						0	0.0		0.0		
7.2 Class 2						0	0.0		0.0		
7.3 Class 3						0	0.0		0.0		
7.4 Class 4						0	0.0		0.0		
7.5 Class 5						0	0.0		0.0		
7.6 Class 6						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		
8.2 Class 2						0	0.0		0.0		
8.3 Class 3						0	0.0		0.0		
8.4 Class 4						0	0.0		0.0		
8.5 Class 5						0	0.0		0.0		
8.6 Class 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

NONE

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 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) 2,056,843	9,063,916	2,044,502	10,626	47	13,175,934	100.0	XXX	XXX	13,175,934	0
9.2 Class 2	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	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	2,056,843	9,063,916	2,044,502	10,626	47	(b) 13,175,934	100.0	XXX	XXX	13,175,934	0
9.8 Line 9.7 as a % of Col. 6	15.6	68.8	15.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Class 1	13,332,994	2,959,118	487,218	2,920	4	XXX	XXX	16,782,254	100.0	16,782,254	
10.2 Class 2						XXX	XXX	0	0.0		
10.3 Class 3						XXX	XXX	0	0.0		
10.4 Class 4						XXX	XXX	0	0.0		
10.5 Class 5						XXX	XXX	(c) 0	0.0		
10.6 Class 6						XXX	XXX	(c) 0	0.0		
10.7 Totals	13,332,994	2,959,118	487,218	2,920	4	XXX	XXX	(b) 16,782,254	100.0	16,782,254	0
10.8 Line 10.7 as a % of Col. 8	79.4	17.6	2.9	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Class 1	2,056,843	9,063,916	2,044,502	10,626	47	13,175,934	100.0	16,782,254	100.0	13,175,934	XXX
11.2 Class 2						0	0.0	0	0.0	0	XXX
11.3 Class 3						0	0.0	0	0.0	0	XXX
11.4 Class 4						0	0.0	0	0.0	0	XXX
11.5 Class 5						0	0.0	0	0.0	0	XXX
11.6 Class 6						0	0.0	0	0.0	0	XXX
11.7 Totals	2,056,843	9,063,916	2,044,502	10,626	47	13,175,934	100.0	16,782,254	100.0	13,175,934	XXX
11.8 Line 11.7 as a % of Col. 6	15.6	68.8	15.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	15.6	68.8	15.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1						0	0.0	0	0.0	XXX	0
12.2 Class 2						0	0.0	0	0.0	XXX	0
12.3 Class 3						0	0.0	0	0.0	XXX	0
12.4 Class 4						0	0.0	0	0.0	XXX	0
12.5 Class 5						0	0.0	0	0.0	XXX	0
12.6 Class 6						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 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	1,181,063	7,024,246				8,205,309	62.3	13,207,542	78.7	8,205,309	
1.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	1,181,063	7,024,246	0	0	0	8,205,309	62.3	13,207,542	78.7	8,205,309	0
2. **All Other Governments**											
2.1 Issuer Obligations						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						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		1,273,489				1,273,489	9.7	1,307,697	7.8	1,273,489	
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	1,273,489	0	0	0	1,273,489	9.7	1,307,697	7.8	1,273,489	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations			1,977,284			1,977,284	15.0		0.0	1,977,284	
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	0	1,977,284	0	0	1,977,284	15.0	0	0.0	1,977,284	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations		422,218				422,218	3.2		0.0	422,218	
5.2 Residential Mortgage-Backed Securities	875,780	343,963	67,218	10,626	47	1,297,634	9.8	2,267,016	13.5	1,297,634	
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
5.5 Totals	875,780	766,181	67,218	10,626	47	1,719,852	13.1	2,267,016	13.5	1,719,852	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations						0	0.0		0.0		
6.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
6.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
7. **Hybrid Securities**											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						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		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						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	1,181,063	8,719,953	1,977,284	0	0	11,878,300	90.2	XXX	XXX	11,878,300	0
9.2 Residential Mortgage-Backed Securities	875,780	343,963	67,218	10,626	47	1,297,634	9.8	XXX	XXX	1,297,634	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals	2,056,843	9,063,916	2,044,502	10,626	47	13,175,934	100.0	XXX	XXX	13,175,934	0
9.6 Line 9.5 as a % of Col. 6	15.6	68.8	15.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	11,770,658	2,301,500	443,080			XXX	XXX	14,515,238	86.5	14,515,238	
10.2 Residential Mortgage-Backed Securities	1,562,336	657,618	44,138	2,920	4	XXX	XXX	2,267,016	13.5	2,267,016	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities						XXX	XXX	0	0.0		
10.5 Totals	13,332,994	2,959,118	487,218	2,920	4	XXX	XXX	16,782,254	100.0	16,782,254	0
10.6 Line 10.5 as a % of Col. 8	79.4	17.6	2.9	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	1,181,063	8,719,952	1,977,284			11,878,299	90.2	14,515,238	86.5	11,878,299	XXX
11.2 Residential Mortgage-Backed Securities	875,780	343,963	67,218	10,626	47	1,297,634	9.8	2,267,016	13.5	1,297,634	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	0	XXX
11.5 Totals	2,056,843	9,063,915	2,044,502	10,626	47	13,175,933	100.0	16,782,254	100.0	13,175,933	XXX
11.6 Line 11.5 as a % of Col. 6	15.6	68.8	15.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	15.6	68.8	15.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	0	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	7,125,129	7,125,129			
2. Cost of short-term investments acquired	7,718,232	7,718,232			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	13,662,298	13,662,298			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,181,063	1,181,063	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,181,063	1,181,063	0	0	0

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

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 JT 8	UNITED STATES TREAS NTS	SD			1	591,820	103.301	586,749	568,000	582,922		(7,583)			2.000	0.617	MN	1,343	11,010	03/25/2011	11/30/2013
912828 KW 9	UNITED STATES TREAS NTS	SD			1	518,194	110.961	538,160	485,000	514,336		(3,858)			3.250	1.825	MN	1,378	15,763	05/24/2011	05/31/2016
912828 NZ 9	UNITED STATES TREAS NTS	SD			1	798,034	102.594	820,750	800,000	798,491		389			1.250	1.306	MS	2,541	10,000	10/27/2010	09/30/2015
912828 PS 3	UNITED STATES TREAS NTS	SD			1	2,439,056	105.500	2,572,090	2,438,000	2,438,896		(160)			2.000	2.000	JJ	20,405	24,380	03/21/2011	01/31/2016
912828 QA 1	UNITED STATES TREAS NTS	SD			1	438,197	106.664	469,322	440,000	438,443		246			2.250	2.351	MS	2,516	4,950	04/08/2011	03/31/2016
912828 QC 7	UNITED STATES TREAS NTS	SD			1	615,387	102.164	623,201	610,000	614,221		(1,166)			1.250	0.945	AO	1,625	3,813	05/12/2011	04/15/2014
912828 QJ 2	UNITED STATES TREAS NTS	SD			1	308,512	106.094	328,891	310,000	308,727		216			2.125	2.233	FA	2,226	3,294	03/25/2011	02/29/2016
912828 KT 6	UNITED STATES TREAS NTS 2.375% 03/				1	1,212,879	107.086	1,285,031	1,200,000	1,210,881		(1,998)			2.375	2.162	MS	7,242	28,500	03/08/2011	03/31/2016
912810 DT 2	US TREASURY BONDS	SD			1	147,558	135.594	142,373	105,000	117,327		(2,727)			9.875	6.501	MN	6,523	10,369	02/01/1994	11/15/2015
0199999. U.S. Government - Issuer Obligations						7,069,637	XXX	7,366,567	6,956,000	7,024,244	0	(16,640)	0	0	XXX	XXX	XXX	45,799	112,079	XXX	XXX
0599999. Total - U.S. Government						7,069,637	XXX	7,366,567	6,956,000	7,024,244	0	(16,640)	0	0	XXX	XXX	XXX	45,799	112,079	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
57582N G8 2	MASSACHUSETTS ST GO	SD			1FE	175,514	121.489	182,234	150,000	171,412		(4,056)			5.500	2.418	JD	688	8,250	12/27/2010	12/01/2016
677520 3J 5	OHIO ST GO	SD			1FE	268,113	118.046	271,506	230,000	261,317		(6,295)			5.000	1.966	MS	3,386	11,500	12/02/2010	09/15/2016
677521 CN 4	OHIO STATE INF	SD			1FE	866,520	114.555	859,163	750,000	840,760		(23,857)			5.000	1.595	MS	12,500	37,500	12/02/2010	09/01/2015
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,310,147	XXX	1,312,903	1,130,000	1,273,489	0	(34,208)	0	0	XXX	XXX	XXX	16,574	57,250	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,310,147	XXX	1,312,903	1,130,000	1,273,489	0	(34,208)	0	0	XXX	XXX	XXX	16,574	57,250	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
414004 5E 7	HARRIS CNTY TEX REF BDS 2008A	SD			1FE	1,639,943	124.489	1,761,519	1,415,000	1,617,568		(22,375)			5.250	3.178	AO	18,572	74,288	01/07/2011	10/01/2019
495098 TK 1	KING CNTY WASH SCH DIST NO 405	SD			1FE	362,232	121.601	364,803	300,000	359,717		(2,515)			5.000	1.480	JD	1,250	7,500	09/27/2011	12/01/2017
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						2,002,175	XXX	2,126,322	1,715,000	1,977,285	0	(24,890)	0	0	XXX	XXX	XXX	19,822	81,788	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						2,002,175	XXX	2,126,322	1,715,000	1,977,285	0	(24,890)	0	0	XXX	XXX	XXX	19,822	81,788	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																					
576000 AX 1	MASSACHUSETTS ST SCH BLDG AUTH DED	SD		1	1FE	431,878	113.048	435,235	385,000	422,218		(9,660)			5.000	2.220	FA	7,272	19,250	01/05/2011	08/15/2017
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						431,878	XXX	435,235	385,000	422,218	0	(9,660)	0	0	XXX	XXX	XXX	7,272	19,250	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																					
31296T 3G 7	FHLMC PC GOLD COMB 30 #A18899				1	525,229	108.925	558,579	512,809	518,304		(44)			5.500	5.079	MON	2,350	28,292	02/26/2004	02/01/2034
31393M NH 0	FHLMC REMIC SERIES 2582				1	194,233	101.047	191,655	189,669	190,075		(747)			5.500	4.498	MON	869	10,583	04/03/2003	12/15/2031
38373Y S7 0	GNMA REMIC TRUST 2003-3				1	594,471	102.051	601,379	589,291	589,256		(960)			5.500	5.126	MON	2,701	32,640	01/09/2003	12/20/2031
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,313,933	XXX	1,351,613	1,291,769	1,297,635	0	(1,750)	0	0	XXX	XXX	XXX	5,920	71,515	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,745,811	XXX	1,786,848	1,676,769	1,719,853	0	(11,410)	0	0	XXX	XXX	XXX	13,192	90,765	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						10,813,837	XXX	11,241,027	10,186,000	10,697,236	0	(85,398)	0	0	XXX	XXX	XXX	89,467	270,367	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,313,933	XXX	1,351,613	1,291,769	1,297,635	0	(1,750)	0	0	XXX	XXX	XXX	5,920	71,515	XXX	XXX
8399999. Grand Total - Bonds						12,127,770	XXX	12,592,640	11,477,769	11,994,871	0	(87,148)	0	0	XXX	XXX	XXX	95,387	341,882	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig- nation	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
30303# 10 7	FACIITY INS HLDGS CORP CL A RST PP			1,071.000										0		A	01/01/1998
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9799999.	Total - Common Stock				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stock				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues..........0, the total $ value (included in Column 8) of all such issues $..........0.

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. Government								
912828 JT 8	UNITED STATES TREAS NTS		03/25/2011	BANC OF AMERICA SECURITIE		71,778	70,000	442
912828 KW 9	UNITED STATES TREAS NTS		05/24/2011	BANC OF AMERICA SECURITIE		518,194	485,000	7,578
912828 PS 3	UNITED STATES TREAS NTS		03/21/2011	VARIOUS		2,439,056	2,438,000	5,687
912828 QA 1	UNITED STATES TREAS NTS		04/08/2011	CHASE SECURITIES INC		438,197	440,000	298
912828 QC 7	UNITED STATES TREAS NTS		05/12/2011	BANC OF AMERICA SECURITIE		615,387	610,000	583
912828 QJ 2	UNITED STATES TREAS NTS		03/25/2011	VARIOUS		308,512	310,000	199
912828 KT 6	UNITED STATES TREAS NTS 2.375% 03/		03/08/2011	US BANK		1,212,879	1,200,000	12,449
0599999.	Total - Bonds - U.S. Government					5,604,002	5,553,000	27,237
Bonds - U.S. Political Subdivisions of States								
414004 5E 7	HARRIS CNTY TEX REF BDS 2008A		01/07/2011	DAIN RAUSCHER		1,639,943	1,415,000	20,842
495098 TK 1	KING CNTY WASH SCH DIST NO 405		09/27/2011	FUNB-FUNDS II		362,232	300,000	4,958
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,002,175	1,715,000	25,800
Bonds - U.S. Special Revenue and Special Assessment								
576000 AX 1	MASSACHUSETTS ST SCH BLDG AUTH DED		01/05/2011	JANNEY MONTGOMERY SCOTT I		431,878	385,000	7,753
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					431,878	385,000	7,753
8399997.	Total - Bonds - Part 3					8,038,054	7,653,000	60,790
8399999.	Total - Bonds					8,038,054	7,653,000	60,790
9999999.	Total - Bonds, Preferred and Common Stocks					8,038,054	XXX	60,790

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's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 JY 7	UNITED STATES TREAS NTS	...	03/15/2011.	MATURITY		1,440,000	1,440,000	1,447,650	1,440,604		(604)		(604)		1,440,000			0	6,300	01/31/2011.
912827 6T 4	US TREASURY NOTES	...	07/06/2011.	MATURITY		3,200,000	3,200,000	3,491,750	3,204,925		(4,925)		(4,925)		3,200,000			0	80,000	02/15/2011.
0599999.	Total - Bonds - U.S. Government					4,640,000	4,640,000	4,939,400	4,645,529	0	(5,529)	0	(5,529)	0	4,640,000	0	0	0	86,300	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31296T 3G 7	FHLMC PC GOLD COMB 30 #A18899	...	12/15/2011.	PRINCIPAL RECEIPT		178,979	178,979	183,314	180,912		(1,933)		(1,933)		178,979			0	4,533	02/01/2034.
31393M NH 0	FHLMC REMIC SERIES 2582	...	12/15/2011.	PRINCIPAL RECEIPT		375,229	375,229	384,258	377,509		(2,279)		(2,279)		375,229			0	9,685	12/15/2031.
38373Y S7 0	GNMA REMIC TRUST 2003-3	...	12/20/2011.	PRINCIPAL RECEIPT		408,569	408,569	412,160	409,210		(641)		(641)		408,569			0	10,877	12/20/2031.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					962,778	962,778	979,733	967,631	0	(4,853)	0	(4,853)	0	962,778	0	0	0	25,095	XXX
8399997.	Total - Bonds - Part 4					5,602,778	5,602,778	5,919,133	5,613,160	0	(10,382)	0	(10,382)	0	5,602,778	0	0	0	111,395	XXX
8399999.	Total - Bonds					5,602,778	5,602,778	5,919,133	5,613,160	0	(10,382)	0	(10,382)	0	5,602,778	0	0	0	111,395	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					5,602,778	XXX	5,919,133	5,613,160	0	(10,382)	0	(10,382)	0	5,602,778	0	0	0	111,395	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
U.S. Government Bonds - Issuer Obligations																				
	BNy Mellon Money Market Fund			10/21/2010.	BNY Mellon Wealth Mgmt,	12/31/2011.	391,063					391,063	391,063				0.010	mthly..	38	
	Federated Treasury Opligation # 68			11/15/2006.	SunTrust Bank	12/31/2010.	300,000					300,000	300,000				0.010	mthly..	29	
	First Amer Treas Oblig Fd Instl			11/15/2006.	US Bank	12/31/2010.	360,000					360,000	360,000					Qterly.		
	US Treasury Money Mkt			02/15/2008.	Wilmington Trust	12/31/2010.	130,000					130,000	130,000				0.010	mthly..	0	
0199999. U.S. Government Bonds - Issuer Obligations							1,181,063	0	0	0	0	1,181,063	1,181,063	0	0	XXX	XXX	XXX	67	0
0599999. Total - U.S. Government Bonds							1,181,063	0	0	0	0	1,181,063	1,181,063	0	0	XXX	XXX	XXX	67	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							1,181,063	0	0	0	0	1,181,063	1,181,063	0	0	XXX	XXX	XXX	67	0
8399999. Subtotals - Bonds							1,181,063	0	0	0	0	1,181,063	1,181,063	0	0	XXX	XXX	XXX	67	0
9199999. Total - Short-Term Investments							1,181,063	0	0	0	0	XXX	1,181,063	0	0	XXX	XXX	XXX	67	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		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Citizens Bank	Boston, Massachusetts					1,059,984	XXX
Citizens Bank	Boston, Massachusetts					2,872,477	XXX
Wells Fargo	San Francisco, California					88,323	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	4,020,783	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	4,020,783	XXX
0599999. Total Cash		XXX	XXX	0	0	4,020,783	XXX

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

1. January	1,435,975	4. April	663,218	7. July	303,392	10. October	740,342
2. February	549,966	5. May	729,799	8. August	259,575	11. November	1,674,593
3. March	926,162	6. June	924,191	9. September	952,476	12. December	4,020,783

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						
2. Alaska AK						
3. Arizona AZ	B	RSD FOR WC BY INS CODE 23-961			438,443	469,322
4. Arkansas AR	B	RSD BY INS CODE, SECTIONS 23-63-206(1)(B) & (C)			104,569	111,398
5. California CA	B	RSD FOR WC BY INS CODE, A1, SEC 11690-11719			1,312,827	1,358,911
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	ST	RSD BY INS CODE, SECTION 513(B)			130,000	130,000
9. District of Columbia DC						
10. Florida FL	B	RSD BY INS CODE, SECTION 624.411				
11. Georgia GA	B	RSD BY OCGA 33-3-8 THROUGH 33-3-10			117,327	142,373
12. Hawaii HI						
13. Idaho ID	B	RSD FOR WC BY INS CODE, SECTION 41-317			35,920	36,155
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	B	RSD BY GEN LAWS, CHAPTER 152, SEC 61 & 62			593,630	617,468
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	B	RSD BY INS CODE, CHAPTERS 374 TO 381			25,009	26,375
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	RSD 1978 ANNOTATED SEC 59-27-24 & 24.5			323,276	325,398
33. New York NY						
34. North Carolina NC	ST	RSD BY GEN LAWS, CHAPTER 58-5-1			360,000	360,000
35. North Dakota ND						
36. Ohio OH	B	RSD BY INS CODE, SECTIONS 3929.08 & 3929.10	3,145,828	3,286,033		
37. Oklahoma OK	B	RSD BY INS CODE, SECTION 613			359,717	364,803
38. Oregon OR	B	RSD BY INS CODE, SECTIONS 731.624 & 731.628			472,763	493,651
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	RSD BY INS CODE, SECTIONS 38-9-80 & 38-15-30			735,322	745,096
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX	B	RSD BY INS CODE, ARTICLE 8.05			1,617,568	1,761,519
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	RSD BY INS CODE, TITLE 38.2, CHAPTER 10, A7			504,158	517,492
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,145,828	3,286,033	7,130,528	7,459,962

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
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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