



ANNUAL STATEMENT

For the Year Ended December 31, 2011
of the Condition and Affairs of the

GREAT AMERICAN PROTECTION INSURANCE COMPANY

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 38580	Employer's ID Number..... 31-1288778
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... January 8, 1990	Commenced Business..... September 29, 1990	
Statutory Home Office	301 E Fourth Street..... Cincinnati OH 45202 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	301 E Fourth Street..... Cincinnati OH 45202 (Street and Number) (City or Town, State and Zip Code)	513-369-5000 (Area Code) (Telephone Number)
Mail Address	301 E Fourth Street..... Cincinnati OH 45202 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	301 E Fourth Street..... Cincinnati OH 45202 (Street and Number) (City or Town, State and Zip Code)	513-369-5000 (Area Code) (Telephone Number)
Internet Web Site Address	www.GreatAmericanInsurance.com	
Statutory Statement Contact	Robert James Schwartz (Name) BSchwartz@GAIC.com (E-Mail Address)	513-369-5092 (Area Code) (Telephone Number) (Extension) 513-369-3873 (Fax Number)

OFFICERS

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

DIRECTORS OR TRUSTEES

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

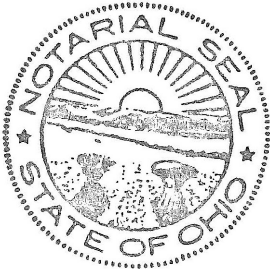
State of..... Ohio
County of..... Hamilton

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

(Signature)	(Signature)	(Signature)
Donald Dumford Larson	Karen Holley Horrell	Robert James Schwartz
President	Senior Vice President, Executive Counsel & Secretary	Vice President & Controller

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

Notary Public
My commission expires November 8, 2016



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

GREAT AMERICAN PROTECTION INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	7,430,448	27.8	7,430,448	0	7,430,448	27.8
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	0	0.0	0	0	0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	1,672,696	6.3	1,672,696	0	1,672,696	6.3
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations.....	7,871,964	29.5	7,871,964	0	7,871,964	29.5
1.44 Industrial development and similar obligations.....	1,541,147	5.8	1,541,147	0	1,541,147	5.8
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	0	0.0	0	0	0	0.0
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage- backed securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	499,644	1.9	499,644	0	499,644	1.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	2,497,802	9.4	2,497,802	0	2,497,802	9.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	999,987	3.7	999,987	0	999,987	3.7
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	367,750	1.4	367,750	0	367,750	1.4
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	0	0.0	0	0	0	0.0
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	3,800,357	14.2	3,800,357	0	3,800,357	14.2
11. Other invested assets.....	0	0.0	0	0	0	0.0
12. Total invested assets.....	26,681,796	100.0	26,681,796	0	26,681,796	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		25,104,948
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,930,002
3.	Accrual of discount.....		5,061
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	(114,250)	
4.3	Part 2, Section 2, Column 13.....	0	
4.4	Part 4, Column 11.....	0	(114,250)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		15,314
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,896,495
7.	Deduct amortization of premium.....		163,143
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	0	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		22,881,438
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		22,881,438

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	7,430,448	7,780,732	7,507,392	7,380,000
	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	7,430,448	7,780,732	7,507,392	7,380,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,672,696	1,791,625	1,755,465	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	9,413,111	9,798,952	9,598,292	9,080,000
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	2,997,446	3,152,714	2,991,309	3,000,000
	9. Canada.....	0	0	0	0
	10. Other Countries.....	999,987	1,045,841	999,960	1,000,000
	11. Totals.....	3,997,433	4,198,555	3,991,269	4,000,000
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	22,513,688	23,569,864	22,852,418	21,960,000
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	367,750	367,750	625,000	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	367,750	367,750	625,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	367,750	367,750	625,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	367,750	367,750	625,000	
	27. Total Bonds and Stocks....	22,881,438	23,937,614	23,477,418	

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

501S

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.....	3,783,577	7,430,448	0	0	0	11,214,025	42.6	8,350,955	32.7	11,214,025	0
1.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals.....	3,783,577	7,430,448	0	0	0	11,214,025	42.6	8,350,955	32.7	11,214,025	0
2. All Other Governments											
2.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....	0	1,123,213	549,483	0	0	1,672,696	6.4	2,719,343	10.7	1,672,696	0
3.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals.....	0	1,123,213	549,483	0	0	1,672,696	6.4	2,719,343	10.7	1,672,696	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....	0	0	0	0	0	0	0.0	598,323	2.3	0	0
4.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals.....	0	0	0	0	0	0	0.0	598,323	2.3	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	1,848,452	2,113,187	5,451,472	0	0	9,413,111	35.8	7,857,389	30.8	9,413,111	0
5.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals.....	1,848,452	2,113,187	5,451,472	0	0	9,413,111	35.8	7,857,389	30.8	9,413,111	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

901S

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.....	999,733	2,497,743	0	0	0	3,497,476	13.3	4,495,664	17.6	3,497,476	0
6.2 Class 2.....	0	499,957	0	0	0	499,957	1.9	1,499,827	5.9	499,957	0
6.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals.....	999,733	2,997,700	0	0	0	3,997,433	15.2	5,995,491	23.5	3,997,433	0
7. Hybrid Securities											
7.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

	Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	Class 1.....	(d).....6,631,762	13,164,591	6,000,955	0	0	25,797,308	98.1	XXX.....	XXX.....	25,797,308	0
9.2	Class 2.....	(d).....0	499,957	0	0	0	499,957	1.9	XXX.....	XXX.....	499,957	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.....	6,631,762	13,664,548	6,000,955	0	0	(b).....26,297,265	100.0	XXX.....	XXX.....	26,297,265	0
9.8	Line 9.7 as a % of Col. 6.....	25.2	52.0	22.8	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
10.	Total Bonds Prior Year											
10.1	Class 1.....	2,911,923	13,661,538	7,448,213	0	0	XXX.....	XXX.....	24,021,674	94.1	24,021,674	0
10.2	Class 2.....	999,894	499,933	0	0	0	XXX.....	XXX.....	1,499,827	5.9	1,499,827	0
10.3	Class 3.....	0	0	0	0	0	XXX.....	XXX.....	0	0.0	0	0
10.4	Class 4.....	0	0	0	0	0	XXX.....	XXX.....	0	0.0	0	0
10.5	Class 5.....	0	0	0	0	0	XXX.....	XXX.....	(c).....0	0.0	0	0
10.6	Class 6.....	0	0	0	0	0	XXX.....	XXX.....	(c).....0	0.0	0	0
10.7	Totals.....	3,911,817	14,161,471	7,448,213	0	0	XXX.....	XXX.....	(b).....25,521,501	100.0	25,521,501	0
10.8	Line 10.7 as a % of Col. 8.....	15.3	55.5	29.2	0.0	0.0	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
11.	Total Publicly Traded Bonds											
11.1	Class 1.....	6,631,762	13,164,591	6,000,955	0	0	25,797,308	98.1	24,021,674	94.1	25,797,308	XXX.....
11.2	Class 2.....	0	499,957	0	0	0	499,957	1.9	1,499,827	5.9	499,957	XXX.....
11.3	Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
11.4	Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
11.5	Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
11.6	Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
11.7	Totals.....	6,631,762	13,664,548	6,000,955	0	0	26,297,265	100.0	25,521,501	100.0	26,297,265	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	25.2	52.0	22.8	0.0	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.....	25.2	52.0	22.8	0.0	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	0.0	0	0.0	XXX.....	0
12.2	Class 2.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.3	Class 3.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.4	Class 4.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.5	Class 5.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.6	Class 6.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.8	Line 12.7 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0

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

(b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$....499,528 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$....3,783,577; 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.....	3,783,577	7,430,448	0	0	0	11,214,025	42.6	8,350,955	32.7	11,214,025	0
1.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5	Totals.....	3,783,577	7,430,448	0	0	0	11,214,025	42.6	8,350,955	32.7	11,214,025	0
2.	All Other Governments											
2.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	0	1,123,213	549,483	0	0	1,672,696	6.4	2,719,343	10.7	1,672,696	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5	Totals.....	0	1,123,213	549,483	0	0	1,672,696	6.4	2,719,343	10.7	1,672,696	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	598,323	2.3	0	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5	Totals.....	0	0	0	0	0	0	0.0	598,323	2.3	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	1,848,452	2,113,187	5,451,472	0	0	9,413,111	35.8	7,857,389	30.8	9,413,111	0
5.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5	Totals.....	1,848,452	2,113,187	5,451,472	0	0	9,413,111	35.8	7,857,389	30.8	9,413,111	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	999,733	2,498,056	0	0	0	3,497,789	13.3	5,495,963	21.5	3,497,789	0
6.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.3	Commercial Mortgage-Backed Securities.....	0	499,644	0	0	0	499,644	1.9	499,528	2.0	499,644	0
6.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5	Totals.....	999,733	2,997,700	0	0	0	3,997,433	15.2	5,995,491	23.5	3,997,433	0
7.	Hybrid Securities											
7.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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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

		1	2	3	4	5	6	7	8	9	10	11
Distribution by Type		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9.	Total Bonds Current Year											
	9.1 Issuer Obligations.....	6,631,762	13,164,904	6,000,955	0	0	25,797,621	98.1	XXX	XXX	25,797,621	0
	9.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
	9.3 Commercial Mortgage-Backed Securities.....	0	499,644	0	0	0	499,644	1.9	XXX	XXX	499,644	0
	9.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
	9.5 Totals.....	6,631,762	13,664,548	6,000,955	0	0	26,297,265	100.0	XXX	XXX	26,297,265	0
	9.6 Line 9.5 as a % of Col. 6.....	25.2	52.0	22.8	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
10.	Total Bonds Prior Year											
	10.1 Issuer Obligations.....	3,911,817	14,161,471	6,948,685	0	0	XXX	XXX	25,021,973	98.0	25,021,973	0
	10.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
	10.3 Commercial Mortgage-Backed Securities.....	0	0	499,528	0	0	XXX	XXX	499,528	2.0	499,528	0
	10.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
	10.5 Totals.....	3,911,817	14,161,471	7,448,213	0	0	XXX	XXX	25,521,501	100.0	25,521,501	0
	10.6 Line 10.5 as a % of Col. 8.....	15.3	55.5	29.2	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11.	Total Publicly Traded Bonds											
	11.1 Issuer Obligations.....	6,631,762	13,164,904	6,000,955	0	0	25,797,621	98.1	25,021,973	98.0	25,797,621	XXX
	11.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
	11.3 Commercial Mortgage-Backed Securities.....	0	499,644	0	0	0	499,644	1.9	499,528	2.0	499,644	XXX
	11.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
	11.5 Totals.....	6,631,762	13,664,548	6,000,955	0	0	26,297,265	100.0	25,521,501	100.0	26,297,265	XXX
	11.6 Line 11.5 as a % of Col. 6.....	25.2	52.0	22.8	0.0	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.....	25.2	52.0	22.8	0.0	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	0.0	0	0.0	XXX	0
	12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
	12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
	12.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
	12.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
	12.6 Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
	12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year.....	898,553	898,553	0	0	0
2. Cost of short-term investments acquired.....	4,992,509	4,992,509	0	0	0
3. Accrual of discount.....	0	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0	0
6. Deduct consideration received on disposals.....	2,107,485	2,107,485	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,783,577	3,783,577	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,783,577	3,783,577	0	0	0

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

N/A

\$10

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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	CJ	7	U.S. TREASURY NOTES 4.75 05-15-14.....	SD..	..	.....	....1	2,586,250	110.422	2,760,547	2,500,000	2,534,065	0	(13,441)	0	0	4.750	4.137	NM15..	15,174	118,750	12/13/2007	05/15/2014	
912828	JT	8	U.S. TREASURY NOTES 2.00 11-30-13.....	SD..	..	.....	....1	2,435,595	103.297	2,458,466	2,380,000	2,402,367	0	(11,436)	0	0	2.000	1.500	NM31..	4,099	47,600	01/20/2009	11/30/2013	
912828	JW	1	U.S. TREASURY NOTES 1.50 12-31-13.....	SD..	..	.....	....1	2,485,547	102.469	2,561,719	2,500,000	2,494,016	0	2.924	0	0	1.500	1.622	DJ30..	18,854	20,400	01/22/2009	12/31/2013	
0199999. U.S. Government - Issuer Obligations.....								7,507,392	...XXX.....	7,780,732	7,380,000	7,430,448	0	(21,953)	0	0	...XXX.....	...XXX.....	...XXX...	38,127	186,750	...XXX.....	...XXX.....	
0599999. Total - U.S. Government.....								7,507,392	...XXX.....	7,780,732	7,380,000	7,430,448	0	(21,953)	0	0	...XXX.....	...XXX.....	...XXX...	38,127	186,750	...XXX.....	...XXX.....	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
419791	VT	2	HAWAII ST SER DT 5.00 11-01-17 NC.....	.....	..	.....	..1FE	565,245	120.301	601,505	500,000	549,483	0	(7,620)	0	0	5.000	3.130	NM.....	4,167	25,000	11/12/2009	11/01/2017	
709141	V7	7	PA ST 3RD REF 5.375 07-01-16 NC.....	.....	..	.....	..1FE	1,190,220	119.012	1,190,120	1,000,000	1,123,213	0	(25,584)	0	0	5.375	2.465	JJ.....	26,875	53,750	04/29/2009	07/01/2016	
1199999. U.S. States, Territories & Possessions - Issuer Obligations.....								1,755,465	...XXX.....	1,791,625	1,500,000	1,672,696	0	(33,204)	0	0	...XXX.....	...XXX.....	...XXX...	31,042	78,750	...XXX.....	...XXX.....	
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....								1,755,465	...XXX.....	1,791,625	1,500,000	1,672,696	0	(33,204)	0	0	...XXX.....	...XXX.....	...XXX...	31,042	78,750	...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																								
130534	A9	1	CA POLLUTION CTL 4.75 12-23 C17(PCG).....	.....	..	.....1	..1FE	1,005,000	105.419	1,054,190	1,000,000	1,004,205	0	(668)	0	0	4.750	4.661	DJ.....	3,958	47,500	10/21/2010	12/01/2023	
34073N	X9	6	FL HSG FIN CORP 4.70 07-01-32 C16A16.....	.....	..	.....1	..1FE	538,188	100.064	545,349	545,000	538,497	0	183	0	0	4.700	4.792	JJ.....	12,808	26,085	04/13/2010	07/01/2032	
373539	ZB	4	GA ST HSG 5.00 06-01-29 C20 AL16.....	.....	..	.....1	..1FE	534,605	109.070	545,350	500,000	532,637	0	(1,968)	0	0	5.000	4.118	DJ.....	2,083	14,306	04/25/2011	06/01/2029	
455057	YC	7	IN FIN AUTH REV 4.00 11-01-17 NC.....	SD..	..	.....	..1FE	1,125,390	116.593	1,224,227	1,050,000	1,110,395	0	(9,368)	0	0	4.000	2.920	NM.....	7,000	42,000	05/06/2010	11/01/2017	
61212R	H3	3	MT ST HSG SER D 5.20 6-01-38 AL11-14.....	.....	..	.....1	..1FE	845,563	101.899	845,762	830,000	842,050	0	(1,899)	0	0	5.200	4.892	DJ.....	3,597	43,160	02/12/2010	06/01/2038	
64970H	CF	9	NYC HSG DEV 4.95 05-15-36 AL 09-31.....	.....	..	.....1	..1FE	1,026,450	101.417	1,014,170	1,000,000	1,020,113	0	(4,722)	0	0	4.950	4.374	NM15..	6,325	49,500	08/25/2010	05/15/2036	
67760H	HE	4	OHIO ST TPK A 5.00 02-15-21 C19.....	.....	..	.....1	..1FE	876,154	117.387	962,573	820,000	863,536	0	(5,160)	0	0	5.000	4.132	AF15...	15,489	41,000	06/24/2009	02/15/2021	
717817	MQ	0	PHILADELPHIA ARPT REV 5.00 06-15-18.....	.....	..	.....	..1FE	571,370	119.314	596,570	500,000	561,707	0	(8,577)	0	0	5.000	2.890	DJ15...	1,111	27,083	10/27/2010	06/15/2018	
71782U	AR	9	PHILADELPHIA PA HSG 5.25 12-01-15C12.....	.....	..	.....1	..1FE	856,973	103.620	844,503	815,000	842,549	0	(14,424)	0	0	5.250	2.579	DJ.....	3,566	42,788	04/21/2011	12/01/2015	
79642B	CE	1	SAN ANTONIO TX WTR 5.50 05-15-15 NC.....	.....	..	.....	..1FE	588,945	115.270	576,350	500,000	554,577	0	(15,452)	0	0	5.500	2.128	NM15..	3,514	27,500	09/30/2009	05/15/2015	
870487	CG	8	SWEETWATER PCR WY 5.25 07-26C19(IDA).....	.....	..	.....1	..1FE	538,424	110.338	573,758	520,000	536,942	0	(1,481)	0	0	5.250	4.737	AF.....	11,375	13,650	03/07/2011	07/15/2026	
914116	DV	7	UNIV CINCINNATI CTR 5.00 06-01-12 NC.....	.....	..	.....	..1FE	1,091,230	101.615	1,016,150	1,000,000	1,005,903	0	(13,839)	0	0	5.000	3.558	DJ.....	4,167	50,000	03/08/2005	06/01/2012	
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								9,598,292	...XXX.....	9,798,952	9,080,000	9,413,111	0	(77,375)	0	0	...XXX.....	...XXX.....	...XXX...	74,993	424,572	...XXX.....	...XXX.....	
3199999. Total - U.S. Special Revenue & Special Assessment Obligations.....								9,598,292	...XXX.....	9,798,952	9,080,000	9,413,111	0	(77,375)	0	0	...XXX.....	...XXX.....	...XXX...	74,993	424,572	...XXX.....	...XXX.....	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
548661	CM	7	LOWES COMPANIES 5.60 09-15-12 NC !.....	.....	..	.....1	..1FE	998,310	103.436	1,034,364	1,000,000	999,733	0	361	0	0	5.600	5.639	SM15..	16,489	56,000	09/06/2007	09/15/2012	
6325C0	AR	2	NATL AUSTRALIA BK 5.35 06-12-13 NC.....	.....	R	.....	..1FE	999,960	104.584	1,045,841	1,000,000	999,987	0	8	0	0	5.350	5.351	DJ12..	2,824	53,500	06/05/2008	06/12/2013	
670346	AJ	4	NUCOR CORP 5.00 06-01-13 NC!.....	.....	..	.....1	..1FE	993,900	105.592	1,055,919	1,000,000	998,112	0	1,254	0	0	5.000	5.140	DJ.....	4,167	50,000	05/28/2008	06/01/2013	
776696	AB	2	ROPER INDS 6.625 08-15-13 NC!.....	.....	..	.....1	..2FE	499,880	107.736	538,681	500,000	499,957	0	24	0	0	6.625	6.631	AF15...	12,514	33,125	07/29/2008	08/15/2013	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								3,492,050	...XXX.....	3,674,805	3,500,000	3,497,789	0	1,647	0	0	...XXX.....	...XXX.....	...XXX...	35,994	192,625	...XXX.....	...XXX.....	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
46631B	AD	7	JPMCC 2007-LD11 A3 SEQ CSTR 6-15-49.....	.....	..	.....2	1FM	499,219	104.750	523,750	500,000	499,644	0	116	0	0	5.817	5.845	MON...	2,424	29,486	12/14/2007	06/15/2049	
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....								499,219	...XXX.....	523,750	500,000	499,644	0	116	0	0	...XXX.....	...XXX.....	...XXX...	2,424	29,486	...XXX.....	...XXX.....	
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....								3,991,269	...XXX.....	4,198,555	4,000,000	3,997,433	0	1,763	0	0	...XXX.....	...XXX.....	...XXX...	38,418	222,111	...XXX.....	...XXX.....	
Totals																								
7799999. Total - Issuer Obligations.....								22,353,199	...XXX.....	23,046,114	21,460,000	22,014,044	0	(130,885)	0	0	0	...XXX.....	...XXX.....	...XXX...	180,156	882,697	...XXX.....	...XXX.....
7999999. Total - Commercial Mortgage-Backed Securities.....								499,219	...XXX.....	523,750	500,000	499,644	0	116	0	0	...XXX.....	...XXX.....	...XXX...	2,424	29,486	...XXX.....	...XXX.....	
8399999. Grand Total - Bonds.....								22,852,418	...XXX.....	23,569,864	21,960,000	22,513,688	0	(130,769)	0	0	0	...XXX.....	...XXX.....	...XXX...	182,580	912,183	...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	F o r e i g n	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

Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)

61747S 50 4	MORGAN STANLEY FR SER A C11.....	.....	....	.....25,000.000	25.00	14.710	367,750	14.710	367,750	625,000	6,389	25,348	0	(114,250)	0	0	(114,250)	0	P3LFE...	06/27/2006
84999999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						367,750	...XXX....	367,750	625,000	6,389	25,348	0	(114,250)	0	0	(114,250)	0	...XXX....	...XXX.....
89999999.	Total - Preferred Stocks.....						367,750	...XXX....	367,750	625,000	6,389	25,348	0	(114,250)	0	0	(114,250)	0	...XXX....	...XXX.....

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	F o r e i g n	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
98999998.	Total - Preferred Stock from Section 1.....				367,750	XXX.....	367,750	625,000	6,389	25,348	0	(114,250)	0	(114,250)	0	...XXX....	...XXX.....
98999999.	Total - Preferred and Common Stock.....				367,750	XXX.....	367,750	625,000	6,389	25,348	0	(114,250)	0	(114,250)	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.

GREAT AMERICAN PROTECTION INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description			3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment										
373539 ZB 4	GA ST HSG 5.00 06-01-29 C20 AL16.....				04/25/2011	BANK OF AMER / ML.....		534,605	500,000	0
71782U AR 9	PHILADELPHIA PA HSG 5.25 12-01-15C12.....				04/21/2011	MORGAN KEEGAN & COMPANY.....		856,973	815,000	17,353
870487 CG 8	SWEETWATER PCR WY 5.25 07-26C19(IDA).....				03/07/2011	MORGAN KEEGAN & COMPANY.....		538,424	520,000	2,958
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							1,930,002	1,835,000	20,311
8399997.	Total - Bonds - Part 3.....							1,930,002	1,835,000	20,311
8399999.	Total - Bonds.....							1,930,002	1,835,000	20,311
9999999.	Total - Bonds, Preferred and Common Stocks.....							1,930,002	XXX	20,311

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
											11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. States, Territories and Possessions																					
57582N	DH	5		MASSACHUSETTS ST 5.50 11-01-11.....			1,000,000	1,000,000	1,115,790	1,013,443	0	(13,443)	0	(13,443)	0	1,000,000	0	0	0	55,000	11/01/2011.
1799999.		Total - Bonds - U.S. States, Territories & Possessions.....																			
Bonds - U.S. Political Subdivisions of States																					
812626	ZH	5		SEATTLE WA IMPT TAX 5.00 05-01-14 NC.....			601,495	545,000	622,940	598,323	0	(13,749)	0	(13,749)	0	584,574	0	16,921	16,921	28,915	05/01/2014.
2499999.		Total - Bonds - U.S. Political Subdivisions of States.....																			
Bonds - U.S. Special Revenue and Special Assessment																					
34073N	X9	6		FL HSG FIN CORP 4.70 07-01-32 C16A16.....			40,000	40,000	39,500	39,509	0	0	0	0	0	39,509	0	491	491	470	07/01/2032.
34073N	X9	6		FL HSG FIN CORP 4.70 07-01-32 C16A16.....			45,000	45,000	44,438	44,448	0	7	0	7	0	44,455	0	545	545	2,115	07/01/2032.
34073N	X9	6		FL HSG FIN CORP 4.70 07-01-32 C16A16.....			20,000	20,000	19,750	19,755	0	5	0	5	0	19,760	0	240	240	1,175	07/01/2032.
61212R	H3	3		MT ST HSG SER D 5.20 6-01-38 AL11-14.....			75,000	75,000	76,406	76,261	0	(71)	0	(71)	0	76,190	0	(1,190)	(1,190)	1,950	06/01/2038.
61212R	H3	3		MT ST HSG SER D 5.20 6-01-38 AL11-14.....			115,000	115,000	117,156	116,933	0	(241)	0	(241)	0	116,692	0	(1,692)	(1,692)	5,980	06/01/2038.
3199999.		Total - Bonds - U.S. Special Revenue and Special Assessments.....																			
Bonds - Industrial and Miscellaneous																					
037735	CF	2		APPALACHIAN PWR 5.55 04-01-11 NC.....			1,000,000	1,000,000	998,130	999,894	0	106	0	106	0	1,000,000	0	0	0	27,750	04/01/2011.
91324P	AP	7		UNITEDHEALTH GRP 5.250 03-15-11 NC.....			1,000,000	1,000,000	998,400	999,927	0	73	0	73	0	1,000,000	0	0	0	26,250	03/15/2011.
3899999.		Total - Bonds - Industrial and Miscellaneous.....																			
8399997.		Total - Bonds - Part 4.....																			
8399999.		Total - Bonds.....																			
9999999.		Total - Bonds, Preferred and Common Stocks.....																			

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	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management			12/15/2011.	The Bank of New York Mellon.....	XXX.....	3,783,577	0	0	0	0	0	3,783,577	0	0	0.020	0.020	Mtly.....	532	0
8899999. Total - Exempt Money Market Mutual Funds.....							3,783,577	0	0	0	0	XXX.....	3,783,577	0	0	XXX.....	XXX.....	XXX..	532	0
9199999. Total - Short-Term Investments.....							3,783,577	0	0	0	0	XXX.....	3,783,577	0	0	XXX.....	XXX.....	XXX..	532	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						
The Bank of New York Mellon..... New York, New York.....	.....	.....0.010	0	0	500	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....	.....	.....0.000	0	0	16,280	XXX
0199999. Total - Open Depositories.....	.XXX...	...XXX.....	0	0	16,780	XXX..
0399999. Total Cash on Deposit.....	.XXX...	...XXX.....	0	0	16,780	XXX..
0599999. Total Cash.....	.XXX...	...XXX.....	0	0	16,780	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	35,089	4. April.....	30,796	7. July.....	26,838	10. October.....	(6,655)
2. February.....	34,369	5. May.....	30,735	8. August.....	25,725	11. November.....	21,754
3. March.....	34,472	6. June.....	48,061	9. September.....	25,729	12. December.....	16,780

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL	.....		.....0	0	0	0
2.	Alaska.....AK	.....		.....0	0	0	0
3.	Arizona.....AZ	.....		.....0	0	0	0
4.	Arkansas.....AR	...B...	PROPERTY AND CASUALTY.....	0	0	202,725	220,843
5.	California.....CA	.....		.....0	0	0	0
6.	Colorado.....CO	.....		.....0	0	0	0
7.	Connecticut.....CT	.....		.....0	0	0	0
8.	Delaware.....DE	.....		.....0	0	0	0
9.	District of Columbia.....DC	.....		.....0	0	0	0
10.	Florida.....FL	.....		.....0	0	0	0
11.	Georgia.....GA	.....		.....0	0	0	0
12.	Hawaii.....HI	.....		.....0	0	0	0
13.	Idaho.....ID	.....		.....0	0	0	0
14.	Illinois.....IL	.....		.....0	0	0	0
15.	Indiana.....IN	.....		.....0	0	0	0
16.	Iowa.....IA	.....		.....0	0	0	0
17.	Kansas.....KS	.....		.....0	0	0	0
18.	Kentucky.....KY	.....		.....0	0	0	0
19.	Louisiana.....LA	.....		.....0	0	0	0
20.	Maine.....ME	.....		.....0	0	0	0
21.	Maryland.....MD	.....		.....0	0	0	0
22.	Massachusetts.....MA	...B...	PROPERTY AND CASUALTY.....	0	0	714,606	778,474
23.	Michigan.....MI	.....		.....0	0	0	0
24.	Minnesota.....MN	.....		.....0	0	0	0
25.	Mississippi.....MS	.....		.....0	0	0	0
26.	Missouri.....MO	.....		.....0	0	0	0
27.	Montana.....MT	.....		.....0	0	0	0
28.	Nebraska.....NE	.....		.....0	0	0	0
29.	Nevada.....NV	.....		.....0	0	0	0
30.	New Hampshire.....NH	.....		.....0	0	0	0
31.	New Jersey.....NJ	.....		.....0	0	0	0
32.	New Mexico.....NM	...B...	PROPERTY AND CASUALTY.....	0	0	221,234	234,179
33.	New York.....NY	...B...	EXCESS AND SURPLUS.....	0	0	2,706,453	2,789,730
34.	North Carolina.....NC	.....		.....0	0	0	0
35.	North Dakota.....ND	.....		.....0	0	0	0
36.	Ohio.....OH	...B...	PROPERTY AND CASUALTY.....	3,720,545	3,918,593	0	0
37.	Oklahoma.....OK	.....		.....0	0	0	0
38.	Oregon.....OR	.....		.....0	0	0	0
39.	Pennsylvania.....PA	.....		.....0	0	0	0
40.	Rhode Island.....RI	.....		.....0	0	0	0
41.	South Carolina.....SC	...B...	PROPERTY AND CASUALTY.....	0	0	527,085	574,193
42.	South Dakota.....SD	.....		.....0	0	0	0
43.	Tennessee.....TN	.....		.....0	0	0	0
44.	Texas.....TX	.....		.....0	0	0	0
45.	Utah.....UT	.....		.....0	0	0	0
46.	Vermont.....VT	.....		.....0	0	0	0
47.	Virginia.....VA	.....		.....0	0	0	0
48.	Washington.....WA	.....		.....0	0	0	0
49.	West Virginia.....WV	.....		.....0	0	0	0
50.	Wisconsin.....WI	.....		.....0	0	0	0
51.	Wyoming.....WY	.....		.....0	0	0	0
52.	American Samoa.....AS	.....		.....0	0	0	0
53.	Guam.....GU	.....		.....0	0	0	0
54.	Puerto Rico.....PR	.....		.....0	0	0	0
55.	US Virgin Islands.....VI	.....		.....0	0	0	0
56.	Northern Mariana Islands.....MP	.....		.....0	0	0	0
57.	Canada.....CN	.....		.....0	0	0	0
58.	Aggregate Alien and Other.....OT	...XXX..	XXX.....	0	0	0	0
59.	Total.....	...XXX..	XXX.....	3,720,545	3,918,593	4,372,103	4,597,419
DETAILS OF WRITE-INS							
5801.	.....	.....		.....0	0	0	0
5802.	.....	.....		.....0	0	0	0
5803.	.....	.....		.....0	0	0	0
5898.	Summary of remaining write-ins for line 58 from overflow page.....	...XXX..	XXX.....	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	...XXX..	XXX.....	0	0	0	0

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