



ANNUAL STATEMENT

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

Alliance Of Transylvanian Saxons

NAIC Group Code..... ,
(Current Period) (Prior Period)

NAIC Company Code..... 56197

Employer's ID Number..... 34-0138510

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

Incorporated/Organized..... August 31, 1902

Commenced Business..... August 31, 1902

Statutory Home Office

5393 Pearl Road..... Cleveland OH 44129-1597
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office

5393 Pearl Road..... Cleveland OH 44129-1597
(Street and Number) (City or Town, State and Zip Code)

440-842-8442
(Area Code) (Telephone Number)

Mail Address

5393 Pearl Road..... Cleveland OH 44129-1597
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records

5393 Pearl Road..... Cleveland OH 44129-1597
(Street and Number) (City or Town, State and Zip Code)

440-842-8442
(Area Code) (Telephone Number)

Internet Web Site Address

http://www.atsaxons.com

Statutory Statement Contact

Joan Annette Miller-Malue
(Name)
office@atsaxons.com
(E-Mail Address)

440-842-8442
(Area Code) (Telephone Number) (Extension)
440-842-5442
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Thomas Joseph Manning	President	2. Monica Marie Weber	Secretary
3. Denise Aeling Crawford	Treasurer	4. Heidorn Consulting, Inc.	Consulting Actuary

OTHER

Robert Burns Cunningham, III	First Vice President	Joan Annette Miller-Malue	Second Vice President
John Boehm, Jr.	Third Vice President		

DIRECTORS OR TRUSTEES

Barbara Brayn	Ronald Benedict	Hanz G. Hermann	Peter Karsti, II
Jacob F. Spor			

State of..... Ohio
County of..... Cuyahoga

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)
Thomas Joseph Manning

1. (Printed Name)
President

(Title)

(Signature)
Monica Marie Weber

2. (Printed Name)
Secretary

(Title)

(Signature)
Denise Aeling Crawford

3. (Printed Name)
Treasurer

(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		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	0	0.0	0	0	0	0.0
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.....	1,052,045	1.4	1,052,045	0	1,052,045	1.4
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.....	6,202,508	8.4	6,202,508	0	6,202,508	8.4
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.....	0	0.0	0	0	0	0.0
1.44 Industrial development and similar obligations.....	48,060,667	65.1	48,060,667	0	48,060,667	65.1
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	11,831	0.0	11,831	0	11,831	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.....	0	0.0	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	0	0.0
2.2 Unaffiliated non-U.S. securities (including Canada).....	0	0.0	0	0	0	0.0
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	84,315	0.1	84,315	0	84,315	0.1
3.2 Preferred stocks:						
3.21 Affiliated.....	500,000	0.7	500,000	0	500,000	0.7
3.22 Unaffiliated.....	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	796,172	1.1	796,172	0	796,172	1.1
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.....	3,967	0.0	3,967	0	3,967	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.....	166,062	0.2	166,062	0	166,062	0.2
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.....	14,888,656	20.2	14,888,656	0	14,888,656	20.2
11. Other invested assets.....	2,082,619	2.8	2,082,619	0	2,082,619	2.8
12. Total invested assets.....	73,848,842	100.0	73,848,842	0	73,848,842	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		5,955
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.....	1,988	
8.2	Totals, Part 3, Column 9.....	0	1,988
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		3,967
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		3,967

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.....		2,082,619
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).....		2,082,619
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,082,619

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		55,181,423
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		4,965,563
3.	Accrual of discount.....		26,921
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	4,660	
4.4	Part 4, Column 11.....	(58,094)	(53,434)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		387,429
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,673,238
7.	Deduct amortization of premium.....		127,129
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).....		56,707,535
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		56,707,535

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.....	1,052,045	1,379,860	1,057,500	1,000,000
	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	1,052,045	1,379,860	1,057,500	1,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	6,202,508	6,559,960	6,204,340	6,000,000
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.....	11,831	11,854	45,463	336,486
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	46,357,104	54,373,979	48,474,014	46,209,123
	9. Canada.....	1,703,563	2,313,388	1,691,759	1,600,000
	10. Other Countries.....	0	0	0	0
	11. Totals.....	48,060,667	56,687,367	50,165,773	47,809,123
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	55,327,051	64,639,041	57,473,076	55,145,609
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	500,000	517,600	500,000	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	500,000	517,600	500,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	500,000	517,600	500,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	880,487	880,487	633,884	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	880,487	880,487	633,884	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	880,487	880,487	633,884	
	26. Total Stocks.....	1,380,487	1,398,087	1,133,884	
	27. Total Bonds and Stocks....	56,707,538	66,037,128	58,606,960	

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

S01S	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.....	10,999,312	0	0	0	1,052,045	12,051,357	18.2	13,266,903	20.3	12,051,357	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.....	10,999,312	0	0	0	1,052,045	12,051,357	18.2	13,266,903	20.3	12,051,357	0
	2. All Other Governments											
	2.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3. U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 Class 1.....	0	0	0	1,032,948	5,169,560	6,202,508	9.4	3,519,316	5.4	6,202,508	0
	3.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.7 Totals.....	0	0	0	1,032,948	5,169,560	6,202,508	9.4	3,519,316	5.4	6,202,508	0
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 Class 1.....	0	11,831	0	0	0	11,831	0.0	13,006	0.0	11,831	0
	5.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.7 Totals.....	0	11,831	0	0	0	11,831	0.0	13,006	0.0	11,831	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

90IS

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.....	1,103,059	999,754	3,265,364	6,481,362	18,713,011	30,562,550	46.1	29,361,265	44.9	30,562,550	0
6.2 Class 2.....	1,130,793	1,299,370	2,014,311	5,307,509	5,080,897	14,832,880	22.4	15,824,430	24.2	14,832,880	0
6.3 Class 3.....	0	503,093	0	0	1,106,741	1,609,834	2.4	1,305,995	2.0	1,609,834	0
6.4 Class 4.....	0	0	543,809	298,471	0	842,280	1.3	1,885,991	2.9	842,280	0
6.5 Class 5.....	0	213,123	0	0	0	213,123	0.3	213,123	0.3	213,123	0
6.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals.....	2,233,852	3,015,340	5,823,484	12,087,342	24,900,649	48,060,667	72.5	48,590,804	74.3	48,060,667	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

S107

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).....12,102,371	1,011,585	3,265,364	7,514,310	24,934,616	48,828,246	73.6	XXX.....	XXX.....	48,828,246	0
9.2 Class 2.....	(d).....1,130,793	1,299,370	2,014,311	5,307,509	5,080,897	14,832,880	22.4	XXX.....	XXX.....	14,832,880	0
9.3 Class 3.....	(d).....0	503,093	0	0	1,106,741	1,609,834	2.4	XXX.....	XXX.....	1,609,834	0
9.4 Class 4.....	(d).....0	0	543,809	298,471	0	842,280	1.3	XXX.....	XXX.....	842,280	0
9.5 Class 5.....	(d).....0	213,123	0	0	0	(c).....213,123	0.3	XXX.....	XXX.....	213,123	0
9.6 Class 6.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.7 Totals.....	13,233,164	3,027,171	5,823,484	13,120,290	31,122,254	(b).....66,326,363	100.0	XXX.....	XXX.....	66,326,363	0
9.8 Line 9.7 as a % of Col. 6.....	20.0	4.6	8.8	19.8	46.9	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
10. Total Bonds Prior Year											
10.1 Class 1.....	13,013,271	1,903,211	1,047,193	7,071,813	23,125,002	XXX.....	XXX.....	46,160,490	70.6	46,160,490	0
10.2 Class 2.....	300,448	1,839,710	494,752	5,626,176	7,563,344	XXX.....	XXX.....	15,824,430	24.2	15,824,430	0
10.3 Class 3.....	199,884	503,913	303,877	298,321	0	XXX.....	XXX.....	1,305,995	2.0	1,305,995	0
10.4 Class 4.....	0	325,000	0	548,304	1,012,687	XXX.....	XXX.....	1,885,991	2.9	1,885,991	0
10.5 Class 5.....	0	213,123	0	0	0	XXX.....	XXX.....	(c).....213,123	0.3	213,123	0
10.6 Class 6.....	0	0	0	0	0	XXX.....	XXX.....	(c).....0	0.0	0	0
10.7 Totals.....	13,513,603	4,784,957	1,845,822	13,544,614	31,701,033	XXX.....	XXX.....	(b).....65,390,029	100.0	65,390,029	0
10.8 Line 10.7 as a % of Col. 8.....	20.7	7.3	2.8	20.7	48.5	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Class 1.....	12,102,371	1,011,585	3,265,364	7,514,310	24,934,616	48,828,246	73.6	46,160,490	70.6	48,828,246	XXX.....
11.2 Class 2.....	1,130,793	1,299,370	2,014,311	5,307,509	5,080,897	14,832,880	22.4	15,824,430	24.2	14,832,880	XXX.....
11.3 Class 3.....	0	503,093	0	0	1,106,741	1,609,834	2.4	1,305,995	2.0	1,609,834	XXX.....
11.4 Class 4.....	0	0	543,809	298,471	0	842,280	1.3	1,885,991	2.9	842,280	XXX.....
11.5 Class 5.....	0	213,123	0	0	0	213,123	0.3	213,123	0.3	213,123	XXX.....
11.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
11.7 Totals.....	13,233,164	3,027,171	5,823,484	13,120,290	31,122,254	66,326,363	100.0	65,390,029	100.0	66,326,363	XXX.....
11.8 Line 11.7 as a % of Col. 6.....	20.0	4.6	8.8	19.8	46.9	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	20.0	4.6	8.8	19.8	46.9	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12. Total Privately Placed Bonds											
12.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.8 Line 12.7 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0

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

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

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

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....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

SI018

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.....	10,999,312	0	0	0	1,052,045	12,051,357	18.2	13,266,903	20.3	12,051,357	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.....	10,999,312	0	0	0	1,052,045	12,051,357	18.2	13,266,903	20.3	12,051,357	0
2.	All Other Governments											
2.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	0	0	0	1,032,948	5,169,560	6,202,508	9.4	3,519,316	5.4	6,202,508	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5	Totals.....	0	0	0	1,032,948	5,169,560	6,202,508	9.4	3,519,316	5.4	6,202,508	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	0	11,831	0	0	0	11,831	0.0	13,006	0.0	11,831	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.....	0	11,831	0	0	0	11,831	0.0	13,006	0.0	11,831	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	30,562,550	14,832,880	1,609,834	842,280	213,123	48,060,667	72.5	48,590,804	74.3	48,060,667	0
6.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	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.....	30,562,550	14,832,880	1,609,834	842,280	213,123	48,060,667	72.5	48,590,804	74.3	48,060,667	0
7.	Hybrid Securities											
7.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

60IS

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.....	41,561,862	14,844,711	1,609,834	1,875,228	6,434,728	66,326,363	100.0	XXX	XXX	66,326,363	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	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.....	41,561,862	14,844,711	1,609,834	1,875,228	6,434,728	66,326,363	100.0	XXX	XXX	66,326,363	0
9.6 Line 9.5 as a % of Col. 6.....	62.7	22.4	2.4	2.8	9.7	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	13,513,603	4,784,957	1,845,822	13,544,614	31,701,033	XXX	XXX	65,390,029	100.0	65,390,029	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	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Totals.....	13,513,603	4,784,957	1,845,822	13,544,614	31,701,033	XXX	XXX	65,390,029	100.0	65,390,029	0
10.6 Line 10.5 as a % of Col. 8.....	20.7	7.3	2.8	20.7	48.5	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	41,561,862	14,844,711	1,609,834	1,875,228	6,434,728	66,326,363	100.0	65,390,029	100.0	66,326,363	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	0	0	0	0	0	0.0	0	0.0	0	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.....	41,561,862	14,844,711	1,609,834	1,875,228	6,434,728	66,326,363	100.0	65,390,029	100.0	66,326,363	XXX
11.6 Line 11.5 as a % of Col. 6.....	62.7	22.4	2.4	2.8	9.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	62.7	22.4	2.4	2.8	9.7	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 Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year.....	13,170,212	12,212,712	0	957,500	0
2. Cost of short-term investments acquired.....	35,847,156	35,847,156	0	0	0
3. Accrual of discount.....	0	0	0	0	0
4. Unrealized valuation increase (decrease).....	25,000	0	0	25,000	0
5. Total gain (loss) on disposals.....	3,444	3,444	0	0	0
6. Deduct consideration received on disposals.....	37,064,000	37,064,000	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).....	11,981,812	10,999,312	0	982,500	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	11,981,812	10,999,312	0	982,500	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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Two-story Brick Office Building.....		Cleveland.....	OH.....	07/01/1973	07/01/1973	79,500	.0	3,967	3,967	1,988	0	0	(1,988)	0	6,000	11,726
0299999. Properties Occupied by the Reporting Entity - Administrative.....						79,500	.0	3,967	3,967	1,988	0	0	(1,988)	0	6,000	11,726
0399999. Total - Properties Occupied by the Reporting Entity.....						79,500	.0	3,967	3,967	1,988	0	0	(1,988)	0	6,000	11,726
0699999. Totals.....						79,500	.0	3,967	3,967	1,988	0	0	(1,988)	0	6,000	11,726

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

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description		3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Design- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
				4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
Surplus Debentures - Unaffiliated																				
743917 AH 9	Prudential Surplus Notes.....		.....	.....	.....	William Blair & Co.....	1	11/27/2001	0	574,500	639,680	558,466	0	0	0	0	0	41,500	0	0.0
878091 BC 0	Teachers Ins & Annuity Assn Surplus Notes.....		.....	.....	.....	William Blair & Co.....	1	12/22/2009	0	534,725	641,700	534,725	0	0	0	0	0	34,250	0	0.0
30251B AB 4	FMR LLC.....		.....	.....	.....	William Blair & Co.....	1	11/27/2009	0	506,600	536,340	506,600	0	0	0	0	0	32,250	0	0.0
2199999. Total - Surplus Debentures - Unaffiliated.....										1,615,825	1,817,720	1,599,791	0	0	0	0	0	108,000	0	...XXX...
Any Other Class of Asset - Unaffiliated																				
309601 AA 0	Farmer Insurance Exchange.....		.....	.....	.....	William Blair & Co.....	1	07/01/1994	0	470,825	619,425	482,828	0	0	0	0	0	43,125	0	0.0
3799999. Total - Any Other Class of Asset - Unaffiliated.....										470,825	619,425	482,828	0	0	0	0	0	43,125	0	XXX.....
3999999. Subtotal - Unaffiliated.....										2,086,650	2,437,145	2,082,619	0	0	0	0	0	151,125	0	...XXX.....
4199999. Totals.....										2,086,650	2,437,145	2,082,619	0	0	0	0	0	151,125	0	...XXX.....

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 Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
94973V AH 0	Wellpoint Inc.....			.....	..	.....	.....1	437,000	118.155	590,775	500,000	445,789	0	2,370	0	0	5.950	7.000	JD15.....	1,240	29,750	05/14/2008	12/15/2034
960402 AS 4	Westinghouse Elec. Corp.....			.....	..	.....	.....2	541,500	124.825	624,125	500,000	523,009	0	(1,804)	0	0	7.875	7.120	MS01.....	13,125	39,375	10/05/2001	09/01/2023
976843 AX 0	Wisconsin Public Service.....			.....	..	.....	.....1	989	100.860	1,009	1,000	992	0	0	0	0	7.125	7.220	JJ01.....	0	71	07/01/1996	07/01/2023
32999999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							50,165,773	XXX.....	56,687,368	47,809,123	48,060,667	0	(96,324)	0	0	XXX.....	XXX.....	XXX.....	917,273	3,313,286	XXX.....	XXX.....
38999999	Total - Industrial & Miscellaneous (Unaffiliated).....							50,165,773	XXX.....	56,687,368	47,809,123	48,060,667	0	(96,324)	0	0	XXX.....	XXX.....	XXX.....	917,273	3,313,286	XXX.....	XXX.....
Totals																							
77999999	Total - Issuer Obligations.....							57,465,455	XXX.....	64,639,019	54,820,609	55,327,051	0	(100,208)	0	0	XXX.....	XXX.....	XXX.....	1,022,463	3,601,250	XXX.....	XXX.....
78999999	Total - Residential Mortgage-Backed Securities.....							7,621	XXX.....	23	325,000	0	0	0	0	0	XXX.....	XXX.....	XXX.....	0	403	XXX.....	XXX.....
83999999	Grand Total - Bonds.....							57,473,076	XXX.....	64,639,042	55,145,609	55,327,051	0	(100,208)	0	0	XXX.....	XXX.....	XXX.....	1,022,463	3,601,653	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)																				
369622 47 7	General Electric Cap Corp Senior.....			20,000.000	0.00	25.880	500,000	25.880	517,600	500,000	0	32,250	0	0	0	0	0	0	P1L.....	06/16/2006
84999999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						500,000	...XXX.....	517,600	500,000	0	32,250	0	0	0	0	0	0	...XXX....	...XXX.....
89999999.	Total - Preferred Stocks.....						500,000	...XXX.....	517,600	500,000	0	32,250	0	0	0	0	0	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

Common Stocks - Industrial and Miscellaneous (Unaffiliated)

88579Y	10	1	3M Company.....			400.000	32,692	81.730	32,692	31,308	0	880	0	(1,828)	0	(1,828)	0	L.....	11/29/2005
013817	10	1	Alcoa Inc.....			1,000.000	8,650	8.650	8,650	27,950	0	120	0	(6,740)	0	(6,740)	0	L.....	09/10/2008
026874	10	7	American International Group Inc.....			25.000	580	23.200	580	30,020	0	-	0	(861)	0	(861)	0	L.....	12/18/2002
149123	10	1	Caterpillar Inc.....			500.000	45,300	90.600	45,300	34,450	0	900	0	(1,530)	0	(1,530)	0	L.....	08/22/2008
166764	10	0	ChevronTexaco Corp.....			500.000	53,200	106.400	53,200	30,720	0	1,545	0	7,575	0	7,575	0	L.....	03/03/2005
264411	50	5	Duke Realty Co.....			1,000.000	12,050	12.050	12,050	23,950	0	680	0	(410)	0	(410)	0	L.....	04/24/2008
369604	10	3	General Electric.....			1,000.000	17,910	17.910	17,910	28,700	0	580	0	(380)	0	(380)	0	L.....	10/23/2003
459200	10	1	International Business Machines.....			1,200.000	220,656	183.880	220,656	18,692	0	3,740	0	44,544	0	44,544	0	L.....	07/01/1997
464287	46	5	ISHARES MSCI EAFE Index Fund.....			400.000	19,812	49.530	19,812	28,160	0	2,223	0	(3,476)	0	(3,476)	0	L.....	05/11/2006
464287	46	5	ISHARES MSCI EAFE Index Fund.....			500.000	24,765	49.530	24,765	39,920	0	0	0	(4,345)	0	(4,345)	0	L.....	04/30/2007
464287	46	5	ISHARES MSCI EAFE Index Fund.....			400.000	19,812	49.530	19,812	29,700	0	0	0	(3,476)	0	(3,476)	0	L.....	03/05/2007
46625H	10	0	JPMorgan Chase & Co.....			1,624.000	53,998	33.250	53,998	75,588	0	1,299	0	(14,892)	0	(14,892)	0	L.....	02/14/2001
31392K	ER	3	Key Corp.....			1,120.000	8,613	7.690	8,613	402	0	112	0	(1,299)	0	(1,299)	0	L.....	07/01/1997
670346	10	5	Nucor Corporation.....			500.000	19,785	39.570	19,785	23,785	0	725	0	(2,125)	0	(2,125)	0	L.....	08/20/2007
68389X	10	5	Oracle Corp.....			4,000.000	102,600	25.650	102,600	16,000	0	920	0	(22,600)	0	(22,600)	0	L.....	07/01/1998
742718	10	9	Procter & Gamble.....			800.000	53,368	66.710	53,368	7,939	0	1,646	0	1,904	0	1,904	0	L.....	07/01/1997
743263	10	5	Progress Energy.....			1,000.000	56,020	56.020	56,020	41,438	0	2,480	0	12,540	0	12,540	0	L.....	07/28/2003
92343V	10	4	Verizon Communications (IDEARC Inc).....			488.000	19,579	40.120	19,579	26,776	0	958	0	2,118	0	2,118	0	L.....	07/01/1997
026874	15	6	WTS American Internation Group Inc.....			13.000	72	5.510	72	-	0	0	0	72	0	72	0	L.....	01/25/2011
98956P	10	2	Zimmer Holdings Inc.....			500.000	26,710	53.420	26,710	34,071	0	-	0	(130)	0	(130)	0	L.....	03/15/2006
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						796,172	XXX.....	796,172	549,569	0	18,808	0	4,661	0	4,661	0	...XXX.....	...XXX.....

Common Stocks - Mutual Funds

242411	10	6	Morgan Stanley.....	.....	.....	.....84,315.000	84,315	1.000	84,315	84,315	0	8	0	0	0	0	0	L.....	07/01/1997
9299999.	Total - Common Stocks - Mutual Funds.....					.....	.....84,315	XXX.....	84,315	84,315	0	8	0	0	0	0	0	...XXX.....	...XXX.....
9799999.	Total - Common Stock.....					.....	.....880,487	XXX.....	880,487	633,884	0	18,816	0	4,661	0	4,661	0	...XXX.....	...XXX.....
9899998.	Total - Preferred Stock from Section 1.....					.....	.....500,000	XXX.....	517,600	500,000	0	32,250	0	0	0	0	0	...XXX.....	...XXX.....
9899999.	Total - Preferred and Common Stock.....					.....	.....1,380,487	XXX.....	1,398,087	1,133,884	0	51,066	0	4,661	0	4,661	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. Political Subdivisions of States									
081331 AF 7	Belvoir LD LLC Military HSG.....		06/29/2011	William Blair.....		443,250	500,000	1,050	
626207 YM 0	Mun Elec Auth Georgia Plant Electricity & Pub Power.....		10/11/2011	William Blair.....		544,315	500,000	924	
02765U DV 3	American Mun Power Ohio Inc Rev.....		10/12/2011	William Blair.....		649,735	500,000	5,937	
927688 FZ 9	Virgin Islands Water & Power Auth.....		10/27/2011	William Blair.....		576,330	500,000	11,036	
196632 LE 1	Colorado Springs Colorade Utilities.....		04/14/2011	William Blair.....		471,250	500,000	14,504	
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....					2,684,880	2,500,000	33,451	
Bonds - Industrial and Miscellaneous									
29364L AT 9	Entergy Gulf States Inc.....		03/09/2011	William Blair.....		501,250	500,000	687	
59156R AY 4	MetLife Inc. Sr. NT.....		05/31/2011	William Blair.....		522,500	500,000	9,384	
67740Q AG 1	Ohio National Financial SVCS Inc.....		10/24/2011	William Blair.....		568,315	500,000	16,470	
534187 AX 7	Lincoln National Corp.....		12/27/2011	William Blair.....		612,700	500,000	21,389	
3899999.	Total - Bonds - Industrial and Miscellaneous.....					2,204,765	2,000,000	47,930	
8399997.	Total - Bonds - Part 3.....					4,889,645	4,500,000	81,381	
8399999.	Total - Bonds.....					4,889,645	4,500,000	81,381	
Common Stocks - Industrial and Miscellaneous									
026874 15 6	WTS American International Group.....		01/25/2011	William Blair.....	13.000	.0	.XXX	.0	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					.0	.XXX	.0	
9799997.	Total - Common Stocks - Part 3.....					.0	.XXX	.0	
9799998.	Total - Common Stocks - Summary Item from Part 5.....					75,918	.XXX	.0	
9799999.	Total - Common Stocks.....					75,918	.XXX	.0	
9899999.	Total - Preferred and Common Stocks.....					75,918	.XXX	.0	
9999999.	Total - Bonds, Preferred and Common Stocks.....					4,965,563	.XXX	81,381	

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		F o r e i g n	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. Special Revenue and Special Assessment																					
36216K WQ 8	GNMA #167255.....			01/28/2011.	Principal Payment.....		1,125	1,125	1,125	1,125	0	0	0	0	0	1,125	0	0	0	0	01/15/2016.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						1,125	1,125	1,125	1,125	0	0	0	0	0	1,125	0	0	0	0	XXX.....
Bonds - Industrial and Miscellaneous																					
060505 AG 9	Bank of America Corp.....			01/18/2011.	William Blair.....		500,000	500,000	505,000	500,020	0	0	0	0	0	500,020	0	(20)	(20)	18,500	01/15/2011.
256605 AD 8	Dole Food Co. Inc. - Nts.....			02/11/2011.	William Blair.....		424,000	400,000	424,640	325,000	0	0	0	0	0	325,000	0	99,000	99,000	20,027	07/15/2013.
125581 AY 4	Cit Group Inc. New.....			02/28/2011.	William Blair.....		418,750	500,000	438,750	445,734	0	0	0	0	0	445,734	0	(26,984)	(26,984)	12,250	04/01/2036.
707271 AM 4	Penn Central Corp.....			05/02/2011.	William Blair.....		100,000	100,000	109,255	100,448	0	0	0	0	0	100,448	0	(448)	(448)	5,437	05/01/2011.
707271 AM 4	Penn Central Corp.....			05/01/2011.	William Blair.....		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	10,875	05/01/2011.
149123 BC 4	Catepillar Inc.....			08/15/2011.	William Blair.....		300,000	300,000	315,792	300,538	0	0	0	0	0	300,538	0	(538)	(538)	28,125	08/15/2011.
099599 AH 5	Borden Inc.....			09/07/2011.	William Blair.....		425,000	500,000	619,710	0	0	0	0	0	0	0	0	425,000	425,000	44,978	03/15/2021.
102183 AG 5	Bowater Inc.....			09/20/2011.	William Blair.....		75,918	300,000	312,159	0	0	0	0	0	0	0	0	75,918	75,918	0	10/15/2012.
26156F AA 1	Dresdner Funding Trust.....			11/22/2011.	William Blair.....		323,750	500,000	581,108	566,953	0	0	0	0	0	566,953	0	(243,203)	(243,203)	36,455	06/30/2031.
373298 BE 7	Georgia Pacific.....			12/01/2011.	William Blair.....		200,000	200,000	197,752	199,884	0	0	0	0	0	199,884	0	116	116	19,000	12/01/2011.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						2,967,418	3,500,000	3,704,166	2,638,577	0	0	0	0	0	2,638,577	0	328,841	328,841	195,647	XXX.....
3899997.	Total - Bonds - Part 4.....						2,968,543	3,501,125	3,705,291	2,639,702	0	0	0	0	0	2,639,702	0	328,841	328,841	195,647	XXX.....
3899999.	Total - Bonds.....						2,968,543	3,501,125	3,705,291	2,639,702	0	0	0	0	0	2,639,702	0	328,841	328,841	195,647	XXX.....
Preferred Stocks - Industrial and Miscellaneous																					
49327C 20 5	KeyCorp Capital VIII.....			09/01/2011.	William Blair.....		20,000.000	500,000	500,000.00	500,000	0	0	0	0	0	500,000	0	0	0	24,889	XXX.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						500,000	XXX	500,000	0	0	0	0	0	0	500,000	0	0	0	24,889	XXX.....
8999997.	Total - Preferred Stocks - Part 4.....						500,000	XXX	500,000	0	0	0	0	0	0	500,000	0	0	0	24,889	XXX.....
8999999.	Total - Preferred Stocks.....						500,000	XXX	500,000	0	0	0	0	0	0	500,000	0	0	0	24,889	XXX.....
Common Stocks - Industrial and Miscellaneous																					
459200 10 1	International Business Machines.....			03/28/2011.	William Blair.....		200.000	31,591	XXX	3,116	29,352	(26,236)	0	0	(26,236)	29,352	0	28,475	28,475	0	XXX.....
459200 10 1	International Business Machines.....			05/05/2011.	William Blair.....		200.000	34,423	XXX	3,116	29,352	(26,236)	0	0	(26,236)	29,352	0	31,307	31,307	0	XXX.....
17275R 10 2	Cisco Sys Inc.....			07/26/2011.	William Blair.....		2,000.000	32,659	XXX	33,798	40,460	(6,662)	0	0	(6,662)	40,460	0	(1,139)	(1,139)	240	XXX.....
911312 10 6	United Parcel SVC Cl B.....			07/26/2011.	William Blair.....		400.000	29,731	XXX	30,072	29,032	1,040	0	0	1,040	29,032	0	(341)	(341)	416	XXX.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						128,404	XXX	70,102	128,196	(58,094)	0	0	0	(58,094)	128,196	0	58,302	58,302	656	XXX.....
Common Stocks - Mutual Funds																					
242411 10 6	Morgan Stanley.....			04/14/2011.	Morgan Stanley.....		87.000	87	XXX	87	87	0	0	0	0	87	0	0	0	0	XXX.....
9299999.	Total - Common Stocks - Mutual Funds.....						87	XXX	87	87	0	0	0	0	0	87	0	0	0	0	XXX.....
9799997.	Total - Common Stocks - Part 4.....						128,491	XXX	70,189	128,283	(58,094)	0	0	0	(58,094)	128,283	0	58,302	58,302	656	XXX.....
9799998	Total - Common Stocks - Summary Item from Part 5.....						76,204	XXX	75,918	0	0	0	0	0	0	75,918	0	286	286	0	XXX.....
9799999.	Total - Common Stocks.....						204,695	XXX	146,107	128,283	(58,094)	0	0	0	(58,094)	204,201	0	58,588	58,588	656	XXX.....
9899999.	Total - Preferred and Common Stocks.....						704,695	XXX	646,107	128,283	(58,094)	0	0	0	(58,094)	704,201	0	58,588	58,588	25,545	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						3,673,238	XXX	4,351,398	2,767,985	(58,094)	0	0	0	(58,094)	3,343,903	0	387,429	387,429	221,192	XXX.....

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous																				
003687 20 9	AbitibiBowater Inc.....	...	09/13/2011	Computershare.....	10/07/2011	Computershare.....	4,695.000	75,918	76,204	75,918	0	0	0	0	0	0	286	286	0	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							75,918	76,204	75,918	0	0	0	0	0	0	286	286	0	0
9799998.	Total - Common Stocks.....							75,918	76,204	75,918	0	0	0	0	0	0	286	286	0	0
9899999.	Total - Preferred and Common Stocks.....							75,918	76,204	75,918	0	0	0	0	0	0	286	286	0	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							75,918	76,204	75,918	0	0	0	0	0	0	286	286	0	0

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding

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

NONE

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

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
U.S. Government Bonds - Issuer Obligations																				
	United States Treasury Bill.....		..	11/07/2011.	William Blair & Co.....	04/05/2012.	10,999,312	0	0	0	0	11,000,000	10,999,312	0	0	0.000	0.000	.....	.....0	0
0199999.	U.S. Government Bonds - Issuer Obligations.....						10,999,312	0	0	0	0	11,000,000	10,999,312	0	0	...XXX.....	...XXX.....	...XXX..	0	0
0599999.	Total - U.S. Government Bonds.....						10,999,312	0	0	0	0	11,000,000	10,999,312	0	0	...XXX.....	...XXX.....	...XXX..	0	0
Total Bonds																				
7799999.	Subtotals - Issuer Obligations.....						10,999,312	0	0	0	0	11,000,000	10,999,312	0	0	...XXX.....	...XXX.....	...XXX..	0	0
8399999.	Subtotals - Bonds.....						10,999,312	0	0	0	0	11,000,000	10,999,312	0	0	...XXX.....	...XXX.....	...XXX..	0	0
Other Short-Term Invested Assets																				
	Repurchase Agreement.....		..	12/15/2001.	William Blair & Co.....	01/01/2012.	982,500	25,000	0	0	0	982,500	982,500	0	0	0.000	0.000	.....	.....2,560	0
9099999.	Total - Other Short-Term Invested Assets.....						982,500	25,000	0	0	0	XXX.....	982,500	0	0	...XXX.....	...XXX.....	...XXX..	2,560	0
9199999.	Total - Short-Term Investments.....						11,981,812	25,000	0	0	0	XXX.....	11,981,812	0	0	...XXX.....	...XXX.....	...XXX..	2,560	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						
Key Bank..... 127 Public Square Cleveland, Ohio 44114 .....	.....	.....0.000	0	0	23,042	XXX
Credit Suisse First Boston..... Eleven Madison Ave, New York, NY 10010.....	.....	.....0.000	0	0	128,841	XXX
William Blair & Co..... 222 W Adams St, Chicago, IL 60606.....	.....	.....0.075	651	0	2,754,936	XXX
0199999. Total - Open Depositories.....	.XXX...	.XXX.....	651	0	2,906,819	XXX..
0399999. Total Cash on Deposit.....	.XXX...	.XXX.....	651	0	2,906,819	XXX..
0499999. Cash in Company's Office.....	.XXX...	.XXX.....	.XXX...	.XXX.....	25	XXX..
0599999. Total Cash.....	.XXX...	.XXX.....	651	0	2,906,844	XXX..

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

1. January.....	180,667	4. April.....	243,288	7. July.....	137,900	10. October.....	170,740
2. February.....	305,410	5. May.....	239,852	8. August.....	182,946	11. November.....	268,034
3. March.....	(771,949)	6. June.....	453,895	9. September.....	536,313	12. December.....	2,906,819

Sch. E-Pt. 2
NONE

Sch. E-Pt. 3
NONE

2011 ALPHABETICAL INDEX
FRATERNAL ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve (Replications (Synthetic) Assets	32	Schedule D – Part 3	E13
Asset Valuation Reserve Default Component	27	Schedule D – Part 4	E14
Asset Valuation Reserve Equity Component	29	Schedule D – Part 5	E15
Asset Valuation Reserve	26	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Refunds Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Part 2 – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	14	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 1	15	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 2	16	Schedule DB – Part D	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Verification	SI14
Exhibit of Life Insurance	24	Schedule DL – Part 1	E23
Exhibit of Net Investment Income	8	Schedule DL – Part 2	E24
Exhibit of Nonadmitted Assets	17	Schedule E – Part 1 – Cash	E25
Exhibit of Number of Certificates for Supplementary Contracts, Annuities and Accident and Health Insurance	24	Schedule E – Part 2 – Cash Equivalents	E26
Five-Year Historical Data	21	Schedule E – Part 3 – Special Deposits	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	25	Schedule E – Verification Between Years	SI15
General Interrogatories	19	Schedule F	33
Jurat Page	1	Schedule H – Accident and Health Exhibit – Part 1	34
Liabilities, Surplus and Other Funds	3	Schedule H – Part 5 – Health Claims	36
Life Insurance (State Page)	23	Schedule H – Parts – 2, 3, and 4	35
Notes To Financial Statements	18	Schedule S – Part 1 – Section 1	37
Overflow Page For Write-Ins	51	Schedule S – Part 1 – Section 2	38
Schedule A – Part 1	E01	Schedule S – Part 2	39
Schedule A – Part 2	E02	Schedule S – Part 3 – Section 1	40
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 2	41
Schedule A – Verification Between Years	SI02	Schedule S – Part 4	42
Schedule B – Part 1	E04	Schedule S – Part 5	43
Schedule B – Part 2	E05	Schedule S – Part 6	44
Schedule B –Part 3	E06	Schedule T – Part 2 – Interstate Compact	46
Schedule B – Verification Between Years	SI02	Schedule T – Premiums and Annuity Considerations	45
Schedule BA – Part 1	E07	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	47
Schedule BA – Part 2	E08	Schedule Y – Part 1A – Detail of Insurance Holding Company System	48
Schedule BA –Part 3	E09	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	49
Schedule BA – Verification Between Years	SI03	Summary Investment Schedule	SI01
Schedule D – Part 1	E10	Summary of Operations	4
Schedule D – Part 1A – Section 1	SI05	Supplemental Exhibits and Schedules Interrogatories	50
Schedule D – Part 1A – Section 2	SI08		