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ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

The Order Of United Commercial Travelers Of America

NAIC Group Code..... , (Current Period) (Prior Period) NAIC Company Code..... 56383 Employer's ID Number..... 31-4273120

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

Incorporated/Organized..... October 4, 1890 Commenced Business..... January 16, 1888

Statutory Home Office	1801 Watermark Drive Suite 100….. Columbus ..... OH ..... 43215 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	1801 Watermark Drive Suite 100….. Columbus ..... OH ..... 43215 *(Street and Number) (City or Town, State and Zip Code)*	800-848-0123 *(Area Code) (Telephone Number)*
Mail Address	1801 Watermark Drive Suite 100….. Columbus ..... OH ..... 43215 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	1801 Watermark Drive Suite 100….. Columbus ..... OH ..... 43215 *(Street and Number) (City or Town, State and Zip Code)*	800-848-0123 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.uct.org	
Statutory Statement Contact	Kevin C Hecker *(Name)*	800-848-0123-0142 *(Area Code) (Telephone Number) (Extension)*
	khecker@uct.org *(E-Mail Address)*	614-487-9675 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Randy Charles Young #	President	2. Gerald Edwin Thomas	Secretary/Treasurer
3. Joseph Henry Hoffman	Chief Executive Officer	4.	

OTHER

Ronald Allen Ives	Vice-President	Kevin Clare Hecker #	Senior Vice-President & CFO
John Michael Marshall #	Vice-President	Benjamin Michael Cohen FSA, MAAA	Consulting Actuary

DIRECTORS OR TRUSTEES

David Leonard Burt	Thomas David Hoffman #	Jerry George Giff	Randy Charles Young
Stewart Allen Wagner	George Ira Bohn	Gerald Edwin Thomas	Robert James Kellogg
Larry Raymond Pilon			

State of........ Ohio
County of..... Franklin

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)
Randy Charles Young #	Gerald Edwin Thomas	Joseph Henry Hoffman
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary/Treasurer	Chief Executive Officer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ____________ 2012

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,426,882	6.9	1,426,883		1,426,883	6.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	1,272,086	6.1	1,272,086		1,272,086	6.1
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	470,220	2.3	470,220		470,220	2.3
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,762,834	8.5	1,762,834		1,762,834	8.5
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	215,788	1.0	215,788		215,788	1.0
1.43 Revenue and assessment obligations	392,821	1.9	392,821		392,821	1.9
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	1,417,680	6.8	1,417,680		1,417,680	6.8
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		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
1.523 All other	249,718	1.2	249,718		249,718	1.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	5,906,733	28.5	5,906,733		5,906,733	28.5
2.2 Unaffiliated non-U.S. securities (including Canada)	2,010,562	9.7	2,010,562		2,010,562	9.7
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans	2,362,000	11.4	2,362,000		2,362,000	11.4
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans	941,488	4.5	941,488		941,488	4.5
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,270,858	11.0	2,270,858		2,270,858	11.0
11. Other invested assets		0.0			0	0.0
12. Total invested assets	20,699,670	100.0	20,699,671	0	20,699,671	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)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,500,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		138,000
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,362,000
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		2,362,000
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		2,362,000

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		14,897,310
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,427,425
3.	Accrual of discount		7,984
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11	(13,560)	(13,560)
5.	Total gain (loss) on disposals, Part 4, Column 19		208,014
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		7,258,870
7.	Deduct amortization of premium		43,935
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	(94,864)	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	(4,178)	(99,042)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		15,125,326
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		15,125,326

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	2,698,969	2,805,052	2,701,287	2,673,096
Governments (Including all obligations	2. Canada	470,220	569,093	512,097	415,000
guaranteed by governments)	3. Other Countries				
	4. Totals	3,169,189	3,374,145	3,213,384	3,088,096
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,762,834	2,188,669	1,773,836	1,759,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	215,788	215,174	216,008	200,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	2,060,219	2,067,335	2,060,399	1,961,638
Industrial and Miscellaneous and Hybrid	8. United States	5,906,735	6,073,020	5,924,400	5,695,000
Securities (Unaffiliated)	9. Canada	2,010,562	2,355,661	2,009,979	2,050,000
	10. Other Countries				
	11. Totals	7,917,297	8,428,681	7,934,379	7,745,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	15,125,327	16,274,004	15,198,006	14,753,734
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	15,125,327	16,274,004	15,198,006	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1		1,885,958	813,011			2,698,969	17.6	3,907,796	26.1	2,698,969	
1.2 Class 2						0	0.0		0.0		
1.3 Class 3						0	0.0		0.0		
1.4 Class 4						0	0.0		0.0		
1.5 Class 5						0	0.0		0.0		
1.6 Class 6						0	0.0		0.0		
1.7 Totals	0	1,885,958	813,011	0	0	2,698,969	17.6	3,907,796	26.1	2,698,969	0
2. All Other Governments											
2.1 Class 1		176,241	293,979			470,220	3.1	486,770	3.2	470,220	
2.2 Class 2						0	0.0		0.0		
2.3 Class 3						0	0.0		0.0		
2.4 Class 4						0	0.0		0.0		
2.5 Class 5						0	0.0		0.0		
2.6 Class 6						0	0.0		0.0		
2.7 Totals	0	176,241	293,979	0	0	470,220	3.1	486,770	3.2	470,220	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1		484,411	108,994	577,456	591,973	1,762,834	11.5	1,731,232	11.6	1,762,834	
3.2 Class 2						0	0.0		0.0		
3.3 Class 3						0	0.0		0.0		
3.4 Class 4						0	0.0		0.0		
3.5 Class 5						0	0.0		0.0		
3.6 Class 6						0	0.0		0.0		
3.7 Totals	0	484,411	108,994	577,456	591,973	1,762,834	11.5	1,731,232	11.6	1,762,834	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1		215,788				215,788	1.4		0.0	215,788	
4.2 Class 2						0	0.0		0.0		
4.3 Class 3						0	0.0		0.0		
4.4 Class 4						0	0.0		0.0		
4.5 Class 5						0	0.0		0.0		
4.6 Class 6						0	0.0		0.0		
4.7 Totals	0	215,788	0	0	0	215,788	1.4	0	0.0	215,788	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1		249,718	746,544	183,900	880,057	2,060,219	13.5		0.0	2,060,219	
5.2 Class 2						0	0.0		0.0		
5.3 Class 3						0	0.0		0.0		
5.4 Class 4						0	0.0		0.0		
5.5 Class 5						0	0.0		0.0		
5.6 Class 6						0	0.0		0.0		
5.7 Totals	0	249,718	746,544	183,900	880,057	2,060,219	13.5	0	0.0	2,060,219	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	414,614	3,849,423	1,717,411	247,933	561,658	6,791,039	44.4	8,223,679	54.9	6,791,039	
6.2 Class 2	49,681	353,058	795,570		97,797	1,296,106	8.5	629,966	4.2	1,296,106	
6.3 Class 3						0	0.0		0.0		
6.4 Class 4						0	0.0		0.0		
6.5 Class 5						0	0.0		0.0		
6.6 Class 6						0	0.0		0.0		
6.7 Totals	464,295	4,202,481	2,512,981	247,933	659,455	8,087,145	52.9	8,853,645	59.1	8,087,145	0
7. Hybrid Securities											
7.1 Class 1						0	0.0		0.0		
7.2 Class 2						0	0.0		0.0		
7.3 Class 3						0	0.0		0.0		
7.4 Class 4						0	0.0		0.0		
7.5 Class 5						0	0.0		0.0		
7.6 Class 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1						0	0.0		0.0		
8.2 Class 2						0	0.0		0.0		
8.3 Class 3						0	0.0		0.0		
8.4 Class 4						0	0.0		0.0		
8.5 Class 5						0	0.0		0.0		
8.6 Class 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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) 414,614	6,861,539	3,679,939	1,009,289	2,033,688	13,999,069	91.5	XXX	XXX	13,999,069	0
9.2 Class 2	(d) 49,681	353,058	795,570	0	97,797	1,296,106	8.5	XXX	XXX	1,296,106	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	464,295	7,214,597	4,475,509	1,009,289	2,131,485	(b) 15,295,175	100.0	XXX	XXX	15,295,175	0
9.8 Line 9.7 as a % of Col. 6	3.0	47.2	29.3	6.6	13.9	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Class 1	1,979,046	8,781,166	1,275,099	1,245,516	1,068,650	XXX	XXX	14,349,477	95.8	14,349,476	
10.2 Class 2		439,805	89,980		100,181	XXX	XXX	629,966	4.2	629,966	
10.3 Class 3						XXX	XXX	0	0.0		
10.4 Class 4						XXX	XXX	0	0.0		
10.5 Class 5						XXX	XXX	(c) 0	0.0		
10.6 Class 6						XXX	XXX	(c) 0	0.0		
10.7 Totals	1,979,046	9,220,971	1,365,079	1,245,516	1,168,831	XXX	XXX	(b) 14,979,443	100.0	14,979,442	0
10.8 Line 10.7 as a % of Col. 8	13.2	61.6	9.1	8.3	7.8	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Class 1	414,614	6,861,539	3,679,939	1,009,289	2,033,688	13,999,069	91.5	14,349,476	95.8	13,999,069	XXX
11.2 Class 2	49,681	353,058	795,570		97,797	1,296,106	8.5	629,966	4.2	1,296,106	XXX
11.3 Class 3						0	0.0	0	0.0	0	XXX
11.4 Class 4						0	0.0	0	0.0	0	XXX
11.5 Class 5						0	0.0	0	0.0	0	XXX
11.6 Class 6						0	0.0	0	0.0	0	XXX
11.7 Totals	464,295	7,214,597	4,475,509	1,009,289	2,131,485	15,295,175	100.0	14,979,442	100.0	15,295,175	XXX
11.8 Line 11.7 as a % of Col. 6	3.0	47.2	29.3	6.6	13.9	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	3.0	47.2	29.3	6.6	13.9	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1						0	0.0	0	0.0	XXX	0
12.2 Class 2						0	0.0	0	0.0	XXX	0
12.3 Class 3						0	0.0	0	0.0	XXX	0
12.4 Class 4						0	0.0	0	0.0	XXX	0
12.5 Class 5						0	0.0	0	0.0	XXX	0
12.6 Class 6						0	0.0	0	0.0	XXX	0
12.7 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $..........0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
(c) Includes $..........0 current year, $..........0 prior year of bonds with 5* designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations		1,885,958	813,011			2,698,969	17.6	3,907,796	26.1	2,698,969	
1.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	0	1,885,958	813,011	0	0	2,698,969	17.6	3,907,796	26.1	2,698,969	0
2. **All Other Governments**											
2.1 Issuer Obligations		176,241	293,979			470,220	3.1	486,770	3.2	470,220	
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	176,241	293,979	0	0	470,220	3.1	486,770	3.2	470,220	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations		484,411	108,994	577,456	591,973	1,762,834	11.5	1,731,232	11.6	1,762,834	
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	484,411	108,994	577,456	591,973	1,762,834	11.5	1,731,232	11.6	1,762,834	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations		215,788				215,788	1.4		0.0	215,788	
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	215,788	0	0	0	215,788	1.4	0	0.0	215,788	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations			392,821			392,821	2.6		0.0	392,821	
5.2 Residential Mortgage-Backed Securities			353,723	183,900	880,057	1,417,680	9.3		0.0	1,417,680	
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities		249,718				249,718	1.6		0.0	249,718	
5.5 Totals	0	249,718	746,544	183,900	880,057	2,060,219	13.5	0	0.0	2,060,219	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	464,295	4,202,481	2,512,981	247,933	659,455	8,087,145	52.9	8,853,645	59.1	8,087,145	
6.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
6.5 Totals	464,295	4,202,481	2,512,981	247,933	659,455	8,087,145	52.9	8,853,645	59.1	8,087,145	0
7. **Hybrid Securities**											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	464,295	6,964,879	4,121,786	825,389	1,251,428	13,627,777	89.1	XXX	XXX	13,627,777	0
9.2 Residential Mortgage-Backed Securities	0	0	353,723	183,900	880,057	1,417,680	9.3	XXX	XXX	1,417,680	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	249,718	0	0	0	249,718	1.6	XXX	XXX	249,718	0
9.5 Totals	464,295	7,214,597	4,475,509	1,009,289	2,131,485	15,295,175	100.0	XXX	XXX	15,295,175	0
9.6 Line 9.5 as a % of Col. 6	3.0	47.2	29.3	6.6	13.9	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	1,979,046	9,220,971	1,365,079	1,245,516	1,168,831	XXX	XXX	14,979,443	100.0	14,979,443	
10.2 Residential Mortgage-Backed Securities						XXX	XXX	0	0.0		
10.3 Commercial Mortgage-Backed Securities						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities						XXX	XXX	0	0.0		
10.5 Totals	1,979,046	9,220,971	1,365,079	1,245,516	1,168,831	XXX	XXX	14,979,443	100.0	14,979,443	0
10.6 Line 10.5 as a % of Col. 8	13.2	61.6	9.1	8.3	7.8	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	464,295	6,964,879	4,121,786	825,389	1,251,428	13,627,777	89.1	14,979,443	100.0	13,627,777	XXX
11.2 Residential Mortgage-Backed Securities			353,723	183,900	880,057	1,417,680	9.3	0	0.0	1,417,680	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities		249,718				249,718	1.6	0	0.0	249,718	XXX
11.5 Totals	464,295	7,214,597	4,475,509	1,009,289	2,131,485	15,295,175	100.0	14,979,443	100.0	15,295,175	XXX
11.6 Line 11.5 as a % of Col. 6	3.0	47.2	29.3	6.6	13.9	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	3.0	47.2	29.3	6.6	13.9	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year	564,353	564,353			
2. Cost of short-term investments acquired	7,684,366	7,684,366			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(495)	(495)			
6. Deduct consideration received on disposals	8,074,499	8,074,499			
7. Deduct amortization of premium	720	720			
8. Total foreign exchange change in book/adjusted carrying value	(3,156)	(3,156)			
9. Deduct current year's other than temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	169,849	169,849	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	169,849	169,849	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/ Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														
1		Columbus	Ohio		12/09/2008	4.500	2,362,000		138,000				3,280,000	12/09/2008
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed							2,362,000	0	138,000	0	0	0	3,280,000	XXX
0899999. Total - Mortgages in Good Standing							2,362,000	0	138,000	0	0	0	3,280,000	XXX
3399999. Totals							2,362,000	0	138,000	0	0	0	3,280,000	XXX

General Interrogatory:

1. Mortgages in good standing $..........0 unpaid taxes $..........0 interest due and unpaid.
2. Restructured mortgages $..........0 unpaid taxes $..........0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.
4. Mortgages in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
1	Coumbus	Ohio		12/09/2008							0			138,000			0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	0	138,000	0	0	0
0599999. Total Mortgages						0	0	0	0	0	0	0	0	138,000	0	0	0

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 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Government - Issuer Obligations																					
3133XP 2W 3	FEDERAL HOME LN BANKS				1FE	153,830	103.528	155,292	150,000	151,139		(967)			3.375	2.680	FA	1,744	5,063	01/21/2009	02/27/2013
3134A4 UM 4	FREDDIE MAC				1FE	146,172	107.997	161,996	150,000	148,792		550			4.500	4.920	JJ	3,118	6,750	10/03/2006	01/15/2014
3137EA CG 2	FREDDIE MAC				1FE	50,272	101.154	50,577	50,000	50,109		(106)			1.375	1.150	JJ	328	688	06/18/2010	01/09/2013
3137EA CL 1	FREDDIE MAC				1FE	100,546	100.783	100,783	100,000	100,435		(112)			0.875	0.630	AO	153	438	07/11/2011	10/28/2013
3137EA CM 9	FREDDIE MAC				1FE	152,100	103.173	154,760	150,000	151,856		(245)			1.750	1.400	MS	809	1,313	06/30/2011	09/10/2015
31398A KY 7	FANNIE MAE				1FE	27,573	103.705	29,037	28,000	27,708		135			3.625	4.590	FA	392	508	06/21/2011	02/12/2013
31398A U3 4	FANNIE MAE				1FE	156,236	105.507	158,261	150,000	154,658		(1,260)			2.375	1.470	JJ	1,520	3,563	09/29/2010	07/28/2015
31398A XJ 6	FNMA				1FE	249,095	104.368	260,920	250,000	249,531		189			2.500	2.580	MN	799	6,250	09/21/2009	05/15/2014
31398A ZV 7	FANNIE MAE				1FE	239,451	105.802	243,345	230,000	237,858		(1,593)			2.625	1.410	MN	688	4,069	07/07/2011	11/20/2014
912828 DM 9	UNITED STATES TREAS NTS				1FE	122,813	111.063	138,829	125,000	124,203		234			4.000	4.220	FA	1,889	5,000	05/13/2005	02/15/2015
912828 FQ 8	UNITED STATES TREAS NTS				1FE	110,020	118.602	118,602	100,000	109,497		(235)			4.875	2.610	FA	1,841	2,438	12/02/2011	08/15/2016
912828 JE 1	UNITED STATES TREAS NTS INGL IDX				1FE	209,925	113.219	237,869	210,096	209,967		19			1.375	1.380	JJ	1,335	10,082	10/31/2011	07/15/2018
912828 MH 0	UNITED STATES TREASURY NOTES				1FE	54,770	105.633	58,098	55,000	54,854		45			2.250	2.330	JJ	518	1,238	02/22/2010	01/31/2015
912828 NU 0	U S TREASURY NOTE				1FE	125,183	100.832	126,040	125,000	125,101		(61)			0.750	0.700	FA	354	938	08/26/2010	08/15/2013
912828 RM 4	US TREASURY NOTE				1FE	100,360	100.969	100,969	100,000	100,352		(8)			1.000	0.920	AO	170		11/21/2011	10/31/2016
912828 RP 7	US TREASURY NOTE				1FE	203,298	102.922	205,844	200,000	203,255		(43)			1.750	1.490	AO	596		12/06/2011	10/31/2018
912828 RQ 5	US TREASURY NOTE				1FE	99,860	100.063	100,063	100,000	99,865		5			0.375	0.420	MN	48		11/21/2011	11/15/2014
912828 RR 3	US TREASURY NOTE				1FE	299,720	101.141	303,423	300,000	299,726		6			2.000	2.000	MN	775		12/23/2011	11/15/2021
912828 RT 9	US TREASURY NOTE				1FE	100,063	100.344	100,344	100,000	100,063					1.375	1.360	MN	121		12/23/2011	11/30/2018
135087 UE 2	GOVERNMENT OF CANADA SERIES A43		A		1FE	335,895	164.048	385,513	235,000	293,979		(4,958)		(7,292)	9.750	5.860	JD	1,900	23,181	06/12/2001	06/01/2021
13509P BL 6	CANADA HOUSING TRUST		A		1FE	176,202	101.989	183,580	180,000	176,241				(4,299)	3.555	3.560	MS	1,859	6,465	09/24/2008	09/15/2013
0199999. U.S. Government - Issuer Obligations						3,213,384	XXX	3,374,145	3,088,096	3,169,189	0	(8,405)	0	(11,591)	XXX	XXX	XXX	20,957	77,984	XXX	XXX
0599999. Total - U.S. Government						3,213,384	XXX	3,374,145	3,088,096	3,169,189	0	(8,405)	0	(11,591)	XXX	XXX	XXX	20,957	77,984	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
683234 YL 6	PROVINCE OF ONTARIO				1FE	92,837	116.119	107,991	93,000	92,919		16			5.450	5.470	AO	901	5,069	04/27/2006	04/27/2016
56344Z BB 4	PROVINCE OF MANITOBA		A		1FE	61,708	117.863	70,718	60,000	60,400		(197)		(1,478)	5.500	5.010	MN	413	3,339	02/27/2004	11/15/2018
563469 DS 1	MANITOBA PROV		A		1FE	404,504	149.065	533,653	358,000	391,473		(1,759)		(9,593)	7.750	6.460	JD	452	28,069	05/17/2002	12/25/2025
642866 EQ 6	NEW BRUNSWICK		A		1FE	48,217	119.259	59,630	50,000	48,594		49		(1,184)	6.000	6.140	JD	32	3,035	03/11/2002	12/27/2017
683234 SL 3	PROVINCE OF ONTARIO		A		1FE	66,654	133.829	86,989	65,000	66,239		(64)		(1,617)	5.850	5.520	MS	1,176	3,847	01/20/2004	03/08/2033
683234 YD 4	ONTARIO PROVINCE CDA		A		1FE	224,952	118.615	266,884	225,000	224,547		(87)		(5,480)	4.700	4.570	JD	834	10,698	09/27/2006	06/02/2037
705464 DQ 5	PEEL ONT REGL MUN		A		1FE	24,964	119.684	29,921	25,000	24,961		(4)			5.100	4.970	JD	7	1,290	03/15/2011	06/29/2040
741666 CR 0	PROVINCE OF PRINCE EDWARD ISLAND		A		1FE	121,604	125.290	156,613	125,000	121,696		14		(2,968)	5.300	5.340	MN	757	6,702	02/10/2005	05/19/2036
741666 CS 8	PROVINCE OF PRINCE EDWARD ISLAND		A		1FE	57,279	115.367	69,220	60,000	57,330		27		(1,398)	4.650	4.810	MN	319	2,823	03/26/2010	11/19/2037
748148 QJ 5	PROVINCE OF QUEBEC		A		1FE	182,546	131.407	268,070	204,000	185,983		394		(4,527)	6.000	6.660	AO	2,996	12,383	10/14/1999	10/01/2029
803854 JA 7	PROVINCE OF SASKATCHEWAN		A		1FE	50,117	135.539	67,770	50,000	49,966		(24)		(1,219)	5.800	5.630	MS	914	2,934	01/14/2004	09/05/2033
891288 CT 7	CITY OF TORONTO		A		1FE	391,215	105.436	421,744	400,000	391,492		50		(9,549)	4.300	4.310	AO	2,947	17,401	10/28/2005	10/28/2014
891288 DD 1	CITY OF TORONTO		A		1FE	47,239	112.422	49,466	44,000	47,234		(5)			4.700	4.130	JD	118	1,046	12/06/2011	06/10/2041
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,773,836	XXX	2,188,669	1,759,000	1,762,834	0	(1,590)	0	(39,013)	XXX	XXX	XXX	11,866	98,636	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,773,836	XXX	2,188,669	1,759,000	1,762,834	0	(1,590)	0	(39,013)	XXX	XXX	XXX	11,866	98,636	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
180848 HN 6	CLARK CNTY NV				1FE	216,008	107.587	215,174	200,000	215,788		(220)			4.000	2.150	JJ	4,000		12/07/2011	07/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						216,008	XXX	215,174	200,000	215,788	0	(220)	0	0	XXX	XXX	XXX	4,000	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						216,008	XXX	215,174	200,000	215,788	0	(220)	0	0	XXX	XXX	XXX	4,000	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
196558 RW 2	COLORADO RIVER TX				1FE	200,000	101.442	202,884	200,000	200,000					3.250	3.250	JJ	3,250		12/22/2011	01/01/2019
59259Y DF 3	MET TRANSPRTN NY				1FE	192,834	109.197	191,095	175,000	192,821		(13)			4.969	3.300	MN	1,111		12/29/2011	11/15/2018
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						392,834	XXX	393,979	375,000	392,821	0	(13)	0	0	XXX	XXX	XXX	4,361	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128M4 WK 5	FHLMC G03050				1FE	189,085	107.566	190,447	177,052	189,085					5.000	2.290	MON	738		12/12/2011	07/01/2037
3128M7 L4 6	FHLMC G05447				1FE	243,539	106.056	245,696	231,666	243,539					4.500	2.880	MON	869		12/12/2011	05/01/2039
3132GK F4 3	FHLMC Q04087				1FE	101,322	102.763	102,393	99,640	101,311		(10)			3.500	3.140	MON	291		12/12/2011	10/01/2041
31398Q ZS 9	FHLMC 3745 AV				1FE	353,723	107.728	350,298	325,169	353,723					4.000	2.150	MON	1,084		12/23/2011	09/01/2021
31417Y TT 4	FNMA #MA0561				1FE	246,720	105.143	249,281	237,088	246,698		(21)			4.000	2.700	MON	790		12/12/2011	11/01/2040
31418R GS 4	FNMA #AD3808				1FE	99,424	106.498	100,260	94,143	99,424					4.500	2.010	MON	353		12/12/2011	04/01/2040
31419G CZ 5	FNMA #AE5487				1FE	183,900	104.667	185,135	176,880	183,900					3.500	2.040	MON	516		12/15/2011	10/01/2025
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,417,713	XXX	1,423,510	1,341,638	1,417,680	0	(31)	0	0	XXX	XXX	XXX	4,641	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
36159J CC 3	GE CAPITAL CREDIT				1FE	249,852	101.978	249,846	245,000	249,718		(134)			2.210	0.870	MON	241		12/16/2011	06/15/2013
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						249,852	XXX	249,846	245,000	249,718	0	(134)	0	0	XXX	XXX	XXX	241	0	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,060,399	XXX	2,067,335	1,961,638	2,060,219	0	(178)	0	0	XXX	XXX	XXX	9,243	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824 AX 8	ABBOTT LABORATORIES SENIOR NT				1FE	264,185	104.879	262,198	250,000	260,745		(3,060)			2.700	1.400	MN	638	6,750	11/16/2010	05/27/2015
03523T AN 8	ANHEUSER BUSCH				2FE	173,021	117.280	175,920	150,000	172,871		(149)			5.375	3.200	JJ	3,718		12/09/2011	01/15/2020
039483 AY 8	ARCHER DANIELS				1FE	235,012	118.582	237,164	200,000	234,654		(358)			5.450	2.420	MS	3,209		12/06/2011	03/15/2018
05531F AH 6	BB&T CORP				1FE	126,628	100.979	126,224	125,000	126,469		(159)			2.050	1.530	AO	448	513	11/29/2011	04/28/2014
060505 AU 8	BANK OF AMERICA CORP				2FE	152,784	99.555	149,333	150,000	150,933		(296)			5.125	4.890	MN	982	7,688	09/20/2004	11/15/2014
06423A AS 2	BANK ONE CORP				1FE	78,320	103.400	82,720	80,000	79,484		450			5.250	5.870	JJ	1,762	4,200	04/21/2009	01/30/2013
084670 AV 0	BERKSHIRE HATHAWAY INC SENIOR NT				1FE	156,780	106.016	159,024	150,000	155,109		(1,573)			3.200	2.060	FA	1,867	4,800	12/08/2010	02/11/2015
12189L AB 7	BURLINGTON N SANTA FE				2FE	102,890	103.591	103,591	100,000	102,872		(18)			3.600	3.210	MS	1,200		12/07/2011	09/01/2020
136385 AR 2	CAN NATURAL RES				2FE	101,021	104.224	104,224	100,000	100,000		(1,021)			3.450	99.320	MN	441		11/29/2011	11/15/2021
172967 CK 5	CITIGROUP INC SENIOR NT DTD				1FE	256,190	102.341	255,853	250,000	251,781		(702)			5.125	4.800	MN	1,993	12,813	09/20/2004	05/05/2014
191216 AP 5	0OCA COLA CO SENIOR NT				1FE	247,613	101.364	253,410	250,000	248,134		462			1.500	1.700	MN	479	3,750	11/15/2010	11/15/2015
20825C AN 4	CONOCOPHILLIPS				1FE	90,225	116.411	104,770	90,000	90,173		(22)			5.200	5.160	MN	598	4,680	06/11/2009	05/15/2018
209111 EA 7	CONS EDISON CO				1FE	50,300	103.988	51,994	50,000	50,091		(80)			4.875	4.700	FA	1,016	2,438	03/30/2009	02/01/2013
26442C AL 8	DUKE ENER CAROLINAS				1FE	199,674	100.767	201,534	200,000	199,678		4			1.750	1.780	JD	156		12/08/2011	12/15/2016
370334 BM 5	GENERAL MILLS INC				2FE	99,589	101.312	101,312	100,000	99,593		4			3.150	3.190	JD	146		11/28/2011	12/15/2021
375558 AQ 6	GILEAD SCIENCES INC				2FE	102,488	106.024	106,024	100,000	102,476		(12)			4.500	4.170	AO	1,125		12/09/2011	04/01/2021
38141G DK 7	GOLDMAN SACHS GROUP INC				1FE	243,113	101.323	253,308	250,000	248,683		802			4.750	5.110	JJ	5,476	11,875	09/29/2003	07/15/2013
38141G EE 0	GOLDMAN SACHS GROUP INC				1FE	57,286	102.515	56,383	55,000	56,629		(360)			5.350	4.530	JJ	1,357	2,943	02/19/2010	01/15/2016
428236 BP 7	HEWLETT-PACKARD CO SENIOR NT				2FE	102,259	100.705	100,705	100,000	102,175		(84)			3.000	2.500	MS	883		10/21/2011	09/15/2016
438516 AZ 9	HONEYWELL INTL				1FE	216,592	116.389	232,778	200,000	216,475		(136)			5.000	3.640	FA	3,778	4,500	12/06/2011	02/15/2019
441812 KD 5	HOUSEHOLD FINANCE CORP				1FE	122,625	102.114	127,643	125,000	124,543		279			4.750	5.000	JJ	2,738	5,938	11/25/2003	07/15/2013
46625H HR 4	JP MORGAN CHASE & CO MED TERM NT				1FE	256,663	101.937	254,843	250,000	255,124		(1,384)			3.400	2.770	JD	165	8,500	11/19/2010	06/24/2015

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
478366 AZ 0	JOHNSON CONTROLS				2FE	99,949	100.883	100,883	100,000	99,950		1			2.600	2.610	JD	217		12/02/2011	12/01/2016
49306C AE 1	KEY BK NA				2FE	48,425	102.334	51,167	50,000	49,681		487			5.700	6.760	FA	1,077	2,850	04/15/2009	08/15/2012
589331 AP 2	MERCK				1FE	90,891	110.123	99,111	90,000	90,543		(143)			4.000	3.810	JD	10	3,600	06/26/2009	06/30/2015
58933Y AB 1	MERCK & CO INC SENIOR NT				1FE	49,609	103.766	51,883	50,000	49,670		61			2.250	2.420	JJ	519	672	03/18/2011	01/15/2016
594918 AB 0	MICROSOFT CORP SENIOR NT				1FE	203,562	106.227	212,454	200,000	201,915		(759)			2.950	2.530	JD	492	5,900	10/16/2009	06/01/2014
713448 BK 3	PEPSICO INC SENIOR NT				1FE	261,563	106.325	265,813	250,000	255,917		(2,621)			3.750	2.610	MS	3,125	9,375	10/23/2009	03/01/2014
742718 DA 4	PROCTER & GAMBLE CO				1FE	252,543	110.955	277,388	250,000	250,791		(277)			4.950	4.820	FA	4,675	12,375	08/27/2004	08/15/2014
74456Q AS 5	PUB SVC EL GAS MTN				1FE	117,873	118.338	118,338	100,000	117,643		(230)			5.300	2.290	MN	883		11/29/2011	05/01/2018
746173 FM 0	PURDUE IN UNIV COPS				1FE	218,068	110.519	221,038	200,000	217,757		(311)			4.073	2.000	JJ	4,073		12/01/2011	07/01/2016
783186 NE 5	RUTGERS ST UNIV NJ				1FE	211,280	105.843	211,686	200,000	211,182		(98)			3.896	3.120	MN	1,299		12/01/2011	05/01/2020
88732J AW 8	TIME WARNER CABLE				2FE	108,632	109.563	109,563	100,000	106,255		(2,377)			5.000	99.680	JD	139		12/27/2011	02/01/2020
91913Y AM 2	VALERO ENERGY				2FE	111,524	111.663	111,663	100,000	111,503		(21)			6.125	3.770	JD	272		12/27/2011	06/15/2017
92343V AL 8	VERIZON COMM INC				1FE	91,440	116.581	104,923	90,000	91,086		(147)			5.500	5.260	FA	1,870	4,950	06/11/2009	02/15/2018
927804 FH 2	VIRGINIA ELEC				1FE	230,200	115.332	230,664	200,000	229,964		(236)			5.000	2.770	JD	28	5,000	12/07/2011	06/30/2019
92857W AD 2	VODAPHONE GROUP				1FE	105,822	110.833	110,833	100,000	105,500		(216)			5.375	3.440	JJ	2,255	2,688	11/29/2011	01/30/2015
931142 CN 1	WAL-MART STORES INC				1FE	88,273	105.311	94,780	90,000	89,191		368			3.000	3.450	FA	1,110	2,700	06/11/2009	02/03/2014
94974B EZ 9	WELLS FARGO CO				1FE	199,488	99.939	199,878	200,000	199,493		5			2.625	2.670	JD	233		12/12/2011	12/15/2016
063671 XX 4	BANK OF MONTREAL DEPOSIT NOTE		A		1FE	97,869	107.658	107,658	100,000	97,887		6		(2,388)	5.180	5.180	JD	296	5,240	06/10/2008	06/10/2015
078149 DW 8	BELL CANADA SERIES EZ		A		1FE	95,660	118.895	115,328	97,000	95,515		(19)		(2,330)	7.000	6.930	MS	1,808	6,869	10/25/2000	09/24/2027
112585 AF 1	BROOKFIELD ASSET MANAGEMENT		I.		1FE	73,289	111.140	83,355	75,000	73,356		27		(1,789)	9.000	9.050	JD	533	6,791	06/02/2009	06/02/2014
112585 AG 9	BROOKFIELD ASSET MANAGEMENT		A		1FE	48,932	103.794	51,897	50,000	48,937		3		(1,194)	5.300	5.300	MS	865	2,286	10/25/2010	03/01/2021
12657Z AW 3	CU INC		A		1FE	73,434	105.969	79,477	75,000	73,433					4.543	4.540	AO	621		10/24/2011	10/24/2041
136069 CV 1	CANADIAN IMPERIAL BANK		A		1FE	115,210	113.398	133,810	118,000	115,305		28		(2,812)	6.000	6.030	JD	482	7,163	06/06/2008	06/06/2018
14006Z AD 9	CAPITAL DESJARDINS INC SR NOTES		A		1FE	97,911	105.524	105,524	100,000	97,911				(2,388)	5.187	5.180	MN	790	5,248	05/05/2010	05/05/2020
29290Z AC 4	ENBRIDGE GAS DISTRIBUTION INC		A		1FE	48,936	127.581	63,791	50,000	48,956				(1,194)	6.160	6.170	JD	125	3,116	12/16/2003	12/16/2033
31807Z AE 2	FINNING INTERNATIONAL INC		A		1FE	97,849	114.289	114,289	100,000	97,870		5		(2,387)	6.020	6.020	JD	492	6,090	05/13/2008	06/01/2018
35085Z AM 8	407 INTERNATIONAL INC		A		2FE	97,786	111.661	111,661	100,000	97,797		2		(2,386)	5.750	5.750	FA	2,142	5,817	02/14/2006	02/14/2036
36158Z AB 2	GE CAPITAL CAD FDG CO		A		1FE	146,726	100.355	150,533	150,000	146,855		18		(3,582)	6.250	6.260	JJ	4,004	9,484	07/24/2002	07/24/2012
39191Z AD 1	GREATER TOR AIRPT		A		1FE	97,861	98.216	98,216	100,000	97,911		7		(2,388)	6.250	6.250	JJ	2,567	6,323	01/28/2002	01/30/2012
39191Z AF 6	GREATER TORONTO AIRPORT AUTHORITY		A		1FE	99,450	134.374	134,374	100,000	99,257		(28)		(2,422)	6.980	6.850	AO	1,443	7,061	11/22/2002	10/15/2032
40156A AA 3	GUELPH HYDRO ELECTRIC SYS INC SR UNSEC		A		1FE	48,956	107.646	53,823	50,000	48,956				(1,194)	5.264	5.260	JD	136	2,663	12/06/2010	06/12/2030
45824R AA 7	INTEGRATED TEAM SOLUTIONS SJHC SR SEC		A		1FE	24,478	113.276	28,319	25,000	24,478					5.946	5.940	MN	125	1,086	03/11/2011	11/30/2042
651329 BA 1	NEW FOUNDLAND & LABRADOR HYDRO		A		1FE	104,507	143.205	143,205	100,000	103,462		(143)		(2,527)	6.650	6.140	FA	2,243	6,728	09/05/2002	08/27/2031
651329 BC 7	NEW FOUNDLAND & LABRADOR HYDRO		A		1FE	70,384	131.208	98,406	75,000	70,783		59		(1,725)	5.700	6.000	JJ	1,942	4,325	08/18/2003	07/14/2033
66988Z AV 1	NOVA SCOTIA POWER INC MNT		A		1FE	71,959	104.532	78,399	75,000	72,849		307		(1,770)	5.750	6.230	AO	1,055	4,363	12/12/2008	10/01/2013
739239 AB 7	POWER CORP OF CANADA		A		1FE	97,857	118.151	118,151	100,000	97,867		4		(2,387)	7.570	7.570	AO	1,421	7,658	04/20/2009	04/22/2019
78461G AB 8	SNC-LAVALIN INNISFREE MCGILL INC SER A		A		1FE	48,956	123.369	61,685	50,000	48,956				(1,194)	6.632	6.630	JD	1,632	1,677	07/15/2010	06/30/2044
884903 BD 6	THOMSON REUTERS DEBENTURE		A		1FE	39,093	109.074	43,630	40,000	39,126		10		(954)	5.700	5.730	JJ	1,029	2,307	06/25/2008	07/15/2015
891160 FQ 1	TORONTO DOMINION BK		A		1FE	48,947	102.899	51,450	50,000	48,956		1		(1,194)	5.690	5.690	JD	216	2,878	05/20/2003	06/03/2013
95751Z AN 3	WESTCOAST ENERGY INC		A		1FE	97,911	105.601	105,601	100,000	97,911					4.791	4.790	AO	820		10/28/2011	10/28/2041
975026 FN 0	WINNIPEG MANITOBA		A		1FE	68,134	118.652	83,056	70,000	68,344		26		(1,667)	6.250	6.300	MN	524	4,426	03/13/2002	11/17/2017
987172 AA 1	YORK UNIV UNSEC DEB		A		1FE	97,884	140.023	140,023	100,000	97,884				(2,388)	6.480	6.480	MS	2,009	6,556	03/07/2002	03/07/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						7,934,379	XXX	8,428,681	7,745,000	7,917,295	0	(13,614)	0	(44,260)	XXX	XXX	XXX	85,772	247,653	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						7,934,379	XXX	8,428,681	7,745,000	7,917,295	0	(13,614)	0	(44,260)	XXX	XXX	XXX	85,772	247,653	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						13,530,441	XXX	14,600,648	13,167,096	13,457,927	0	(23,842)	0	(94,864)	XXX	XXX	XXX	126,956	424,273	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,417,713	XXX	1,423,510	1,341,638	1,417,680	0	(31)	0	0	XXX	XXX	XXX	4,641	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						249,852	XXX	249,846	245,000	249,718	0	(134)	0	0	XXX	XXX	XXX	241	0	XXX	XXX
8399999. Grand Total - Bonds						15,198,006	XXX	16,274,004	14,753,734	15,125,325	0	(24,007)	0	(94,864)	XXX	XXX	XXX	131,838	424,273	XXX	XXX

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
3137EA CL 1	FREDDIE MAC		07/11/2011	BNP PARIBAS SECURITIES		100,546	100,000	177
3137EA CM 9	FREDDIE MAC		06/30/2011	KEYBANK		253,500	250,000	1,337
31398A KY 7	FANNIE MAE		06/21/2011	KEYBANK		27,573	28,000	
31398A ZV 7	FANNIE MAE		07/07/2011	VARIOUS		239,451	230,000	812
912828 FQ 8	UNITED STATES TREAS NTS		12/02/2011	DEUTSCHE BANK SECURITIES INC		59,240	50,000	722
912828 JE 1	UNITED STATES TREAS NTS INGL IDX		10/31/2011	KEYBANK		7,378	7,378	
912828 RM 4	US TREASURY NOTE		11/21/2011	JP MORGAN SECURITIES LLC		100,360	100,000	58
912828 RP 7	US TREASURY NOTE		12/06/2011	VARIOUS		203,298	200,000	274
912828 RQ 5	US TREASURY NOTE		11/21/2011	JP MORGAN SECURITIES LLC		99,860	100,000	6
912828 RR 3	US TREASURY NOTE		12/23/2011	VARIOUS		299,720	300,000	352
912828 RT 9	US TREASURY NOTE		12/23/2011	DEUTSCHE BANK SECURITIES INC		100,063	100,000	86
0599999.	Total - Bonds - U.S. Government					1,490,989	1,465,378	3,824
Bonds - U.S. States, Territories and Possessions								
705464 DQ 5	PEEL ONT REGL MUN	A	03/15/2011	CIBC WORLD MARKETS (CARL MOOGK)		24,965	25,000	268
891288 DD 1	CITY OF TORONTO	A	12/06/2011	BMO NESBITT BURNS - MURRAY HERRIOTT		47,239	44,000	1,026
1799999.	Total - Bonds - U.S. States, Territories & Possessions					72,204	69,000	1,294
Bonds - U.S. Political Subdivisions of States								
180848 HN 6	CLARK CNTY NV		12/07/2011	MERRILL LYNCH		216,008	200,000	3,467
2499999.	Total - Bonds - U.S. Political Subdivisions of States					216,008	200,000	3,467
Bonds - U.S. Special Revenue and Special Assessment								
196558 RW 2	COLORADO RIVER TX		12/22/2011	BARCLAYS CAPITAL INC		200,000	200,000	
3128M4 WK 5	FHLMC G03050		12/12/2011	G.X. CLARKE & COMPANY		189,085	177,052	271
3128M7 L4 6	FHLMC G05447		12/12/2011	NOMURA SECURITIES/FIX INCOME		243,539	231,666	319
3132GK F4 3	FHLMC Q04087		12/12/2011	G.X. CLARKE & COMPANY		101,322	99,640	107
31398Q ZS 9	FHLMC 3745 AV		12/23/2011	PERSHING LLC		353,723	325,169	795
31417Y TT 4	FNMA #MA0561		12/12/2011	NOMURA SECURITIES/FIX INCOME		246,720	237,088	290
31418R GS 4	FNMA #AD3808		12/12/2011	G.X. CLARKE & COMPANY		99,424	94,143	129
31419G CZ 5	FNMA #AE5487		12/15/2011	US BANK		183,900	176,880	241
36159J CC 3	GE CAPITAL CREDIT		12/16/2011	NOMURA SECURITIES/FIX INCOME		249,852	245,000	15
59259Y DF 3	MET TRANSPRTN NY		12/29/2011	BAUM, GEORGE K & COMPANY		192,834	175,000	1,063
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,060,399	1,961,638	3,230
Bonds - Industrial and Miscellaneous								
03523T AN 8	ANHEUSER BUSCH		12/09/2011	MFLPS INC / FIXED INCOME		173,021	150,000	3,225
039483 AY 8	ARCHER DANIELS		12/06/2011	MERRILL LYNCH		235,012	200,000	2,453
05531F AH 6	BB&T CORP		11/29/2011	VARIOUS		177,218	175,000	252
12189L AB 7	BURLINGTON N SANTA FE		12/07/2011	MERRILL LYNCH		102,890	100,000	960
136385 AR 2	CAN NATURAL RES		11/29/2011	PERSHING LLC		101,021	100,000	125
26442C AL 8	DUKE ENER CAROLINAS		12/08/2011	JP MORGAN SECURITIES LLC		199,674	200,000	
370334 BM 5	GENERAL MILLS INC		11/28/2011	MORGAN STANLEY AND CO INC		99,589	100,000	
375558 AQ 6	GILEAD SCIENCES INC		12/09/2011	US BANK		102,488	100,000	850
428236 BP 7	HEWLETT-PACKARD CO SENIOR NT		10/21/2011	KEYBANK		204,518	200,000	533
438516 AZ 9	HONEYWELL INTL		12/06/2011	JP MORGAN SECURITIES LLC		126,697	110,000	1,696
478366 AZ 0	JOHNSON CONTROLS		12/02/2011	CITIGROUP GLOBAL MARKETS		99,949	100,000	
58933Y AB 1	MERCK & CO INC SENIOR NT		03/18/2011	KEYBANK		99,218	100,000	613
74456Q AS 5	PUB SVC EL GAS MTN		11/29/2011	FTN FINANCIAL SECURITIES		117,873	100,000	412
746173 FM 0	PURDUE IN UNIV COPS		12/01/2011	PIPER JAFFRAY INC		218,068	200,000	3,394

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
783186 NE 5	RUTGERS ST UNIV NJ		12/01/2011	MERRILL LYNCH		211,280	200,000	649
88732J AW 8	TIME WARNER CABLE		12/27/2011	WELLS FARGO SECURITIES LLC		108,632	100,000	2,028
91913Y AM 2	VALERO ENERGY		12/27/2011	PERSHING LLC		111,524	100,000	204
927804 FH 2	VIRGINIA ELEC		12/07/2011	FIRST NEW YORK SECURITIES LLC		230,200	200,000	4,361
92857W AD 2	VODAPHONE GROUP		11/29/2011	WELLS FARGO SECURITIES LLC		55,412	50,000	888
94974B EZ 9	WELLS FARGO CO		12/12/2011	WELLS FARGO SECURITIES LLC		199,488	200,000	
12657Z AW 3	CU INC	A	10/24/2011	ROYAL BANK OF CANADA		73,434	75,000	
45824R AA 7	INTEGRATED TEAM SOLUTIONS SJHC SR SEC	A	03/11/2011	SCOTIA CAPITAL MARKETS		24,478	25,000	
95751Z AN 3	WESTCOAST ENERGY INC	A	10/28/2011	BMO NESBITT BURNS - MURRAY HERRIOTT		97,912	100,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					3,169,596	2,985,000	22,643
8399997.	Total - Bonds - Part 3					7,009,196	6,681,016	34,458
8399998.	Total - Bonds - Summary Item from Part 5					364,690	365,000	1,471
8399999.	Total - Bonds					7,373,886	7,046,016	35,929
9799998.	Total - Common Stocks - Summary Item from Part 5					53,540	XXX	
9799999.	Total - Common Stocks					53,540	XXX	0
9899999.	Total - Preferred and Common Stocks					53,540	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					7,427,426	XXX	35,929

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
3133XP 2W 3	FEDERAL HOME LN BANKS		12/20/2011.	CITIGROUP GLOBAL MARKETS		114,063	110,000	115,682	113,046		(1,354)		(1,354)		111,693		2,371	2,371	4,878	02/27/2013.
3133XR CW 8	FEDERAL HOME LN BANKS		06/24/2011.	MATURITY		200,000	200,000	196,587	199,433		567		567		200,000			0	3,375	06/24/2011.
3133XR RU 6	FEDERAL HOME LN BANKS		07/01/2011.	MATURITY		150,000	150,000	150,620	150,118		(118)		(118)		150,000			0	5,407	07/01/2011.
3133XT 4D 5	FHLB		03/16/2011.	MATURITY		100,000	100,000	100,950	100,104		(104)		(104)		100,000			0	813	03/16/2011.
3134A4 UM 4	FREDDIE MAC		12/20/2011.	MFLPS INC / FIXED INCOME		54,135	50,000	48,724	49,414		177		177		49,591		4,544	4,544	3,219	01/15/2014.
31359M GK 3	FANNIE MAE		11/22/2011.	MORGAN STANLEY AND CO INC.		184,024	125,000	150,779	148,201		(617)		(617)		147,583		36,440	36,440	8,442	11/15/2030.
31359M GT 4	FANNIE MAE		02/01/2011.	MATURITY		130,000	130,000	140,633	130,183		(183)		(183)		130,000			0	4,063	02/01/2011.
3137EA BW 8	FHLMC MTN		01/07/2011.	MATURITY		100,000	100,000	100,750	100,007		(7)		(7)		100,000			0	750	01/07/2011.
3137EA BX 6	FREDDIE MAC		11/30/2011.	MORGAN STANLEY AND CO INC.		156,140	150,000	152,355	151,771		(525)		(525)		151,247		4,893	4,893	5,229	01/07/2014.
3137EA CB 3	FREDDIE MAC		11/30/2011.	MORGAN STANLEY AND CO INC.		156,627	150,000	149,329	149,510		131		131		149,641		6,986	6,986	4,125	04/23/2014.
3137EA CM 9	FREDDIE MAC		12/20/2011.	MFLPS INC / FIXED INCOME		103,167	100,000	101,400			(153)		(153)		101,247		1,920	1,920	1,361	09/10/2015.
31398A 3N 0	FANNIE MAE		11/28/2011.	MFLPS INC / FIXED INCOME		75,272	75,000	74,820	74,824		92		92		74,916		356	356	552	09/24/2012.
31398A B4 3	FANNIE MAE		11/28/2011.	CITIGROUP GLOBAL MARKETS		65,062	65,000	65,398	65,297		(261)		(261)		65,035		27	27	784	01/12/2012.
31398A U3 4	FANNIE MAE		12/20/2011.	DEUTSCHE BANK SECURITIES INC		105,389	100,000	104,157	103,945		(812)		(812)		103,133		2,256	2,256	3,312	07/28/2015.
31398A VD 1	FANNIE MAE		11/30/2011.	MFLPS INC / FIXED INCOME		157,109	150,000	149,857	149,905		27		27		149,932		7,176	7,176	5,431	02/05/2014.
912810 FP 8	UNITED STATES TREAS BDS		11/22/2011.	JP MORGAN SECURITIES LLC		70,562	50,000	55,977	55,194		(144)		(144)		55,050		15,512	15,512	3,411	02/15/2031.
912828 AJ 9	UNITED STATES TREAS NTS		11/22/2011.	CITIGROUP GLOBAL MARKETS		144,357	140,000	138,726	139,616		208		208		139,824		4,534	4,534	7,773	08/15/2012.
912828 GM 6	UNITED STATES TREAS NTS		11/22/2011.	CITIGROUP GLOBAL MARKETS		50,791	50,000	49,920	49,979		15		15		49,994		797	797	2,576	03/31/2012.
912828 HG 8	UNITED STATES TREAS NTS		12/02/2011.	JP MORGAN SECURITIES LLC		155,115	150,000	156,077	152,800		(1,386)		(1,386)		151,414		3,700	3,700	6,323	10/31/2012.
912828 JE 1	UNITED STATES TREAS NTS INGL IDX		10/31/2011.	VARIOUS		122	122	122	122				0		122			0	6	07/15/2018.
912828 LH 1	UNITED STATES TREAS NTS		12/02/2011.	CITIGROUP GLOBAL MARKETS		50,580	50,000	50,514	50,304		(171)		(171)		50,132		448	448	1,134	08/15/2012.
912828 MH 0	UNITED STATES TREASURY NOTES		05/03/2011.	DEUTSCHE BANK SECURITIES INC		257,480	250,000	262,110	261,428		(921)		(921)		260,507		(3,027)	(3,027)	4,242	01/31/2015.
912828 NX 4	UNITED STATES TREASURY NOTE		11/21/2011.	JP MORGAN SECURITIES LLC		100,218	100,000	99,993	99,993		3		3		99,997		222	222	428	09/30/2012.
912828 PH 7	UNITED STATES TREAS NTS		11/21/2011.	JP MORGAN SECURITIES LLC		100,207	100,000	99,769	99,777		119		119		99,896		311	311	459	08/31/2012.
0599999.	Total - Bonds - U.S. Government					2,780,420	2,645,122	2,715,249	2,594,971	0	(5,417)	0	(5,417)	0	2,690,954	0	89,466	89,466	78,093	XXX
Bonds - Industrial and Miscellaneous																				
025816 AQ 2	AMERICAN EXPRESS CO		12/23/2011.	JP MORGAN SECURITIES LLC		261,333	250,000	252,960	250,917		(341)		(341)		250,577		10,756	10,756	17,536	07/15/2013.
05531F AH 6	BB&T CORP		07/11/2011.	CITADEL SECURITIES LLC		50,679	50,000	50,590			(28)		(28)		50,562		117	117	208	04/28/2014.
060505 AU 8	BANK OF AMERICA CORP		12/27/2011.	JP MORGAN SECURITIES LLC		98,336	100,000	101,856	100,820		(195)		(195)		100,625		(2,289)	(2,289)	5,723	11/15/2014.
09247X AF 8	BLACKROCK INC SENIOR NT		12/06/2011.	CORTVIEW CAPITAL LLC		253,123	250,000	257,035	256,385		(3,046)		(3,046)		253,339		(217)	(217)	5,563	12/10/2012.
14912H PD 6	CATERPILLAR		05/15/2011.	MATURITY		90,000	90,000	90,000	90,000				0		90,000			0	1,755	05/15/2011.
172967 EL 1	CITIGROUP INC		12/06/2011.	MFLPS INC / FIXED INCOME		101,712	100,000	101,258	100,548		(278)		(278)		100,269		1,443	1,443	6,021	10/17/2012.
244217 BK 0	JOHN DEERE CAPITAL CORP		12/06/2011.	US BANK		262,263	250,000	251,528	250,382		(170)		(170)		250,212		12,050	12,050	17,744	01/15/2013.
369604 AY 9	GENERAL ELECTRIC CO		12/08/2011.	CITIGROUP GLOBAL MARKETS		470,201	450,000	459,062	454,736		(2,081)		(2,081)		452,655		17,545	17,545	30,438	02/01/2013.
36962G 3T 9	GENERAL ELECT CAP CORP		12/07/2011.	FIRST NEW YORK SECURITIES LLC		157,115	150,000	153,824	152,335		(910)		(910)		151,424		5,690	5,690	7,920	05/01/2013.
36962G ZY 3	GEN ELEC CAP CORP		12/06/2011.	JP MORGAN SECURITIES LLC		52,296	50,000	48,980	49,426		254		254		49,680		2,616	2,616	3,792	01/15/2013.
40429C CX 8	HSCB FINANCE CRP		01/14/2011.	MATURITY		80,000	80,000	76,600	79,926		74		74		80,000			0	2,100	01/14/2011.
428236 BP 7	HEWLETT-PACKARD CO SENIOR NT		12/27/2011.	JP MORGAN SECURITIES LLC		100,019	100,000	102,259			(79)		(79)		102,180		(2,161)	(2,161)	817	09/15/2016.
459200 BA 8	INTERNATIONAL BUSINESS MACHINES		12/06/2011.	JEFFERIES & CO CO BONDS DIRECT		260,280	250,000	252,738	250,678		(323)		(323)		250,355		9,925	9,925	12,106	11/29/2012.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
487836 BB 3	KELLOGG CO		12/15/2011.	MORGAN STANLEY AND CO INC.		99,831	90,000	89,973	89,980		3		3		89,984		9,847	9,847	4,172	05/30/2016.
58933Y AB 1	MERCK & CO INC SENIOR NT		07/11/2011.	BNY CAPITAL MARKETS INC		50,552	50,000	49,609			25		25		49,634		918	918	659	01/15/2016.
61746S BS 7	MORGAN STANLEY		01/21/2011.	MATURITY		50,000	50,000	49,845	49,995		5		5		50,000			0	1,263	01/21/2011.
63743F KY 1	NATIONAL RURAL UTIL		11/15/2011.	MATURITY		90,000	90,000	90,000	90,000				0		90,000			0	3,735	11/15/2011.
803111 AQ 6	SARA LEE CORP		11/29/2011.	MILLENIUM ADVISORS LLC		92,879	90,000	89,025	89,390		219		219		89,609		3,270	3,270	3,333	06/15/2013.
911312 AG 1	UNITED PARCEL SERVICE		12/06/2011.	JP MORGAN SECURITIES LLC		156,633	150,000	151,994	150,993		(443)		(443)		150,550		6,083	6,083	9,394	01/15/2013.
929903 CF 7	WACHOVIA CORP		10/15/2011.	MATURITY		250,000	250,000	247,922	249,477		523		523		250,000			0	13,250	10/15/2011.
931142 CF 8	WAL-MART STORES INC		12/05/2011.	CORTVIEW CAPITAL LLC		355,341	350,000	349,335	349,818		133		133		349,951		5,390	5,390	20,417	04/05/2012.
884903 BC 8	THOMSON REUTERS DEBENTURE	A.	07/15/2011.	MATURITY		171,345	175,000	170,943	175,449		74		74	(4,178)	171,345			0	9,295	07/15/2011.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,553,938	3,465,000	3,487,336	3,281,255	0	(6,584)	0	(6,584)	(4,178)	3,472,951	0	80,983	80,983	177,241	XXX
8399997.	Total - Bonds - Part 4					6,334,358	6,110,122	6,202,585	5,876,226	0	(12,001)	0	(12,001)	(4,178)	6,163,905	0	170,449	170,449	255,334	XXX
8399998.	Total - Bonds - Summary Item from Part 5					367,559	365,000	364,690			61		61		364,753		2,806	2,806	3,713	XXX
8399999.	Total - Bonds					6,701,917	6,475,122	6,567,275	5,876,226	0	(11,940)	0	(11,940)	(4,178)	6,528,658	0	173,255	173,255	259,047	XXX
Common Stocks - Industrial and Miscellaneous																				
464287 17 6	ISHARES BARCLAYS TIPS BOND FUND		12/13/2011.	VARIOUS	4,000.000	446,068	XXX	416,355	430,080	(13,725)			(13,725)		416,355		29,713	29,713	7,015	XXX
464288 64 6	[illegible] END		05/03/2011.	CITIGROUP GLOBAL MARKETS	500.000	52,465	XXX	52,305	52,140	165			165		52,305		160	160	366	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					498,533	XXX	468,660	482,220	(13,560)	0	0	(13,560)	0	468,660	0	29,873	29,873	7,381	XXX
9799997.	Total - Common Stocks - Part 4					498,533	XXX	468,660	482,220	(13,560)	0	0	(13,560)	0	468,660	0	29,873	29,873	7,381	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					58,426	XXX	53,540					0		53,540		4,886	4,886	2,392	XXX
9799999.	Total - Common Stocks					556,959	XXX	522,200	482,220	(13,560)	0	0	(13,560)	0	522,200	0	34,759	34,759	9,773	XXX
9899999.	Total - Preferred and Common Stocks					556,959	XXX	522,200	482,220	(13,560)	0	0	(13,560)	0	522,200	0	34,759	34,759	9,773	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					7,258,876	XXX	7,089,475	6,358,446	(13,560)	(11,940)	0	(25,500)	(4,178)	7,050,858	0	208,014	208,014	268,820	XXX

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
31398A 2S 0	FANNIE MAE		02/07/2011	KEYBANK	12/05/2011	MORGAN STANLEY AND CO INC	200,000	199,432	202,236	199,610		178		178			2,626	2,626	2,400	744
912828 NQ 9	UNITED STATES TREASURY NOTE		01/25/2011	RBS (GREENWICH)	11/21/2011	JP MORGAN SECURITIES LLC.	90,000	90,211	90,334	90,097		(115)		(115)			237	237	735	272
0599999.	Total - Bonds - U.S. Government						290,000	289,643	292,570	289,707	0	63	0	63	0	0	2,863	2,863	3,135	1,016
Bonds - Industrial and Miscellaneous																				
428236 BK 8	HEWLETT-PACKARD CO SENIOR NT		10/21/2011	KEYBANK	11/29/2011	JP MORGAN SECURITIES LLC.	75,000	75,047	74,989	75,046		(2)		(2)			(57)	(57)	578	455
3899999.	Total - Bonds - Industrial and Miscellaneous						75,000	75,047	74,989	75,046	0	(2)	0	(2)	0	0	(57)	(57)	578	455
8399998.	Total - Bonds						365,000	364,690	367,559	364,753	0	61	0	61	0	0	2,806	2,806	3,713	1,471
Common Stocks - Industrial and Miscellaneous																				
464287 17 6	ISHARES BARCLAYS TIPS BOND FUND		01/11/2011	CITIGROUP GLOBAL MARKETS	12/13/2011	CANTOR FITZGERALD & CO.	500.000	53,540	58,426	53,540				0			4,886	4,886	2,392	
9099999.	Total - Common Stocks - Industrial and Miscellaneous							53,540	58,426	53,540	0	0	0	0	0	0	4,886	4,886	2,392	0
9799998.	Total - Common Stocks							53,540	58,426	53,540	0	0	0	0	0	0	4,886	4,886	2,392	0
9899999.	Total - Preferred and Common Stocks							53,540	58,426	53,540	0	0	0	0	0	0	4,886	4,886	2,392	0
9999999.	Total - Bonds, Preferred and Common Stocks							418,230	425,985	418,293	0	61	0	61	0	0	7,692	7,692	6,105	1,471

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
			NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets		9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign					Book/Adjusted Carrying Value	Number of Shares	% 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	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
		Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	5	6
CUSIP Identification	Name of Lower-Tier Company			Number of Shares	% 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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	FIRST AMER TREAS			12/01/2011	US BANK	01/01/2012	100,000					100,000	100,000					MJSD		
	FIRST AMERICAN GOVERNMENT OBLIGATION			12/01/2011	US BANK	01/01/2012	50,481					50,481	50,481					MON		
	ROYAL BANK OF CANADA BANK AC		A	12/01/2011	ROYAL BANK OF CANADA	01/01/2012	19,367					19,781	19,367					MON		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							169,848	0	0	0	0	170,262	169,848	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							169,848	0	0	0	0	170,262	169,848	0	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							169,848	0	0	0	0	170,262	169,848	0	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds							169,848	0	0	0	0	170,262	169,848	0	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments							169,848	0	0	0	0	XXX	169,848	0	0	XXX	XXX	XXX	0	0

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

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

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

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

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

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

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
KEY BANK	CLEVELAND OHIO USA					300,632	XXX
KEY BANK	CLEVELAND OHIO USA						XXX
MODERN WOODMEN BANK	ROCK ISLAND iLLINOIS USA			14,847		1,749,377	XXX
ROYAL BANK	CALGARY AB CANADA					29,116	XXX
ROYAL BANK	CALGARY AB CANADA					19,737	XXX
0199999. Total - Open Depositories		XXX	XXX	14,847	0	2,098,862	XXX
0399999. Total Cash on Deposit		XXX	XXX	14,847	0	2,098,862	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,147	XXX
0599999. Total Cash		XXX	XXX	14,847	0	2,101,009	XXX

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

1. January	5,685,631	4. April	4,008,439	7. July	5,545,081	10. October	5,226,888
2. February	5,269,598	5. May	6,474,273	8. August	4,724,398	11. November	4,286,504
3. March	3,412,161	6. June	5,968,902	9. September	4,181,150	12. December	4,921,759

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	ST	DEPARTMENT OF INSURANCE	100,000	100,000		
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	DEPARTMENT OF INSURANCE	125,101	126,040		
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CN	O	OSFI	4,170,064	5,024,799		
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	4,395,165	5,250,839	0	0

DETAILS OF WRITE-INS

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

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FRATERNAL ANNUAL STATEMENT BLANK