

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	.....	.....	.....	.....
2. Stocks:				
2.1 Preferred stocks .....	.....	.....	.....	.....
2.2 Common stocks .....	.....	.....	.....	.....
3. Mortgage loans on real estate:				
3.1 First liens .....	.....	.....	.....	.....
3.2 Other than first liens .....	.....	.....	.....	.....
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	.....	.....	.....	.....
4.2 Properties held for the production of income (less \$ encumbrances) .....	.....	.....	.....	.....
4.3 Properties held for sale (less \$ encumbrances) .....	.....	.....	.....	.....
5. Cash (\$ 29,022) cash equivalents (\$), and short-term investments (\$ 297,978)	817,000	.....	817,000	295,110
6. Contract loans (including \$ premium notes) .....	.....	.....	.....	.....
7. Derivatives .....	.....	.....	.....	.....
8. Other invested assets .....	.....	.....	.....	.....
9. Receivables for securities .....	.....	.....	.....	.....
10. Securities lending reinvested collateral assets .....	.....	.....	.....	.....
11. Aggregate write-ins for invested assets .....	.....	.....	.....	.....
12. Subtotals, cash and invested assets (Lines 1 to 11)	817,000	.....	817,000	295,110
13. Title plants less \$ charged off (for Title insurers only) .....	.....	.....	.....	.....
14. Investment income due and accrued .....	.....	.....	.....	.....
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	.....	.....	.....	.....
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) .....	.....	.....	.....	.....
15.3 Accrued retrospective premiums .....	.....	.....	.....	.....
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	.....	.....	.....	.....
16.2 Funds held by or deposited with reinsured companies .....	.....	.....	.....	.....
16.3 Other amounts receivable under reinsurance contracts .....	.....	.....	.....	.....
17. Amounts receivable relating to uninsured plans .....	.....	.....	.....	.....
18.1 Current federal and foreign income tax recoverable and interest thereon .....	.....	.....	.....	.....
18.2 Net deferred tax asset .....	.....	.....	.....	.....
19. Guaranty funds receivable or on deposit .....	.....	.....	.....	.....
20. Electronic data processing equipment and software .....	.....	.....	.....	.....
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	.....	.....	.....	.....
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	.....	.....	.....	.....
23. Receivables from parent, subsidiaries and affiliates .....	.....	.....	.....	.....
24. Health care (\$) and other amounts receivable .....	.....	.....	.....	.....
25. Aggregate write-ins for other than invested assets .....	.....	.....	.....	.....
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	817,000	.....	817,000	295,110
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	.....	.....	.....	.....
28. Total (Lines 26 and 27)	817,000	.....	817,000	295,110

DETAILS OF WRITE-IN LINES				
1101. ....	.....	.....	.....	.....
1102. ....	.....	.....	.....	.....
1103. ....	.....	.....	.....	.....
1198. Summary of remaining write-ins for Line 11 from overflow page .....	.....	.....	.....	.....
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) .....	.....	.....	.....	.....
2501. ....	.....	.....	.....	.....
2502. ....	.....	.....	.....	.....
2503. ....	.....	.....	.....	.....

PLAN OF DISSOLUTION AND VOLUNTARY LIQUIDATION
of the
GREAT LAKES PROTECTIVE ASSOCIATION

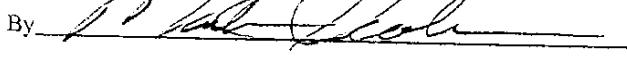
Having resolved to voluntarily wind up the affairs of the Great Lakes Protective Association (GLPA), the undersigned, being all the Subscribers of the GLPA, a solvent company, have adopted the following plan of dissolution and voluntary liquidation:

1. Effective April, 1, 2011, the GLPA shall discontinue operations and proceed to dissolve and liquidate the company. The GLPA is expected to wind up its affairs and conclude its business within a 12 month period.
2. Expenses related to winding up the affairs of the GLPA will be paid from the sum set aside in a fund (Contingency Fund) for use by the Association to cover any contingency, including the expense of discontinuance or liquidation. The objectives of this plan of dissolution and voluntary liquidation include collecting the assets of every sort of the GLPA; paying or providing for payment of all claims, debts and other obligations of the GLPA; and determining how any remaining assets of the GLPA shall be distributed to its Subscribers or otherwise disposed of.
3. Kathleen A. Selig, Chairman of the GLPA, will remain employed by the Association in accordance with her employment agreement to administer the following details of this plan under the general direction of the Advisory Committee:
 - 3.1 Notify all interested parties, including the Ohio Department of Insurance, of this plan to dissolve and liquidate the GLPA, and provide periodic updates on its progress as necessary.
 - 3.2 Collect the net deficiency of any Subscriber whose losses and expenses over contributions under any and all Agreements pursuant to which said Subscriber participated in the Association shall constitute an indebtedness to the Association.
 - 3.3 Settle all outstanding claims once repairs have been completed. An extended period of time may be required to settle claims discovered during winter lay-up to allow for surveys, repairs and adjustments.
 - 3.4 Close open account years once all risks have terminated and all unpaid losses have been settled.
 - 3.5 Cancel services, if necessary, and remit final payments to vendors.
 - 3.6 Submit final reports, returns, certificates of dissolution or other forms required by the Ohio Secretary of State, the Ohio Department of Insurance or any other federal, state, local or municipal government or agency.
 - 3.7 Return excess surplus to Subscribers, along with a final report of account, once all risks have terminated, all unpaid losses have been settled, and all contingencies, including the expense of discontinuance or liquidation, have been satisfied.
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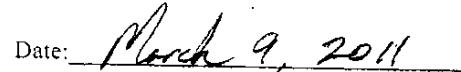
It is hereby understood and agreed that execution of a separate counterpart original of this Plan of Dissolution and Voluntary Liquidation by each of the Subscribers binds said Subscriber to the undertakings and agreements contained herein.

Grand River Navigation Company

By

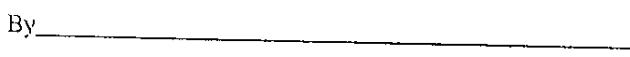


Date:



Indiana Harbor Steamship Company L.L.C.

By

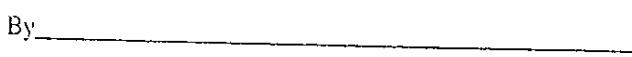


Date:



Lower Lakes Towing Ltd.

By



Date:



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of the
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Grand River Navigation Company

By _____ Date: _____

Indiana Harbor Steamship Company L.L.C.

By John H. Latr Date: March 9, 2011

Lower Lakes Towing Ltd.

By _____ Date: _____

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of the
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Grand River Navigation Company

By _____ Date: _____

Indiana Harbor Steamship Company L.L.C.

By _____ Date: _____

Lower Lakes Towing Ltd.

By Gene B. George Date: March 8, 2010

Statement as of 3-31-12 of the Great Lakes Protective Assn.

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$)	1800	1800
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses	1800	1800
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)		
6. Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1. Current federal and foreign income taxes (including \$ on realized capital gains (losses))		
7.2. Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)		
10. Advance premium		
11. Dividends declared and unpaid:		
11.1. Stockholders		
11.2. Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)		
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated		
16. Provision for reinsurance		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates		
20. Derivatives		
21. Payable for securities		
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities		
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	19,800	19,800
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	19,800	19,800
29. Aggregate write-ins for special surplus funds		
30. Common capital stock		
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus		
35. Unassigned funds (surplus)	797,200	875,310
36. Less treasury stock, at cost:		
36.1. shares common (value included in Line 30 \$)		
36.2. shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	797,200	875,310
38. Totals (Page 2, Line 28, Col. 3)	817,000	895,110

DETAILS OF WRITE-IN LINES		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)		
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		

STATEMENT OF INCOME

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$	0	58,258	65,257
1.2 Assumed (written \$			
1.3 Ceded (written \$			
1.4 Net (written \$	0	58,258	65,257
DEDUCTIONS:			
2. Losses incurred (current accident year \$	0	55,985	188,410
2.1 Direct			
2.2 Assumed			
2.3 Ceded	0	55,985	188,410
2.4 Net	30,020	39,094	116,917
3. Loss adjustment expenses incurred	30,020	100,677	70,611
4. Other underwriting expenses incurred			
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	30,020	100,677	70,611
7. Net income of protected cells	(30,020)	(40,719)	58,156
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	67	1120	(109,737)
INVESTMENT INCOME			
9. Net investment income earned	67	1120	(109,737)
10. Net realized capital gains (losses) less capital gains tax of \$			
11. Net investment gain (loss) (Lines 9 + 10)	67	1120	(109,737)
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$, amount charged off \$)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income		4133	4202
15. Total other income (Lines 12 through 14)		4133	4202
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(29,953)	(37,167)	51,385
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(29,953)	(37,167)	51,385
19. Federal and foreign income taxes incurred			
20. Net income (Line 18 minus Line 19) (to Line 22)	(29,953)	(37,167)	51,385
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	875,310	425,603	425,603
22. Net income (from Line 20)	(29,953)	(37,167)	51,385
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$			
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax			
27. Change in nonadmitted assets			
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in out	(18,571)		
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			
38. Change in surplus as regards policyholders (Lines 22 through 37)	(78,110)	(37,167)	449,707
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	99,300	388,437	875,310

DETAILS OF WRITE-IN LINES			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 05 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 05 above)			
1401. <u>Zurich Settlement</u>	4133	4133	

Statement as of 3-31-12 for the Great Lakes Reinsurance Assn.

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	0	0	(36,811)
2. Net investment income	67	1,120	(16,913)
3. Miscellaneous income		4,133	4,100
4. Total (Lines 1 to 3)	67	5,253	(33,581)
5. Benefit and loss related payments	0	0	12,085
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions			
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)			
10. Total (Lines 5 through 9)	30,020	73,349	133,7819
11. Net cash from operations (Line 4 minus Line 10)	(29,953)	(48,046)	(131,4017)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds			
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)			
13. Cost of investments acquired (long-term only):			
13.1 Bonds			
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)			
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)			
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)			
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(48,157)		398,322
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(78,110)	(48,046)	(973,679)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	295,110	186,8189	186,8189
19.2 End of period (Line 18 plus Line 19.1)	817,000	186,963	895,110

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			
20.0002			
20.0003			

NOTES TO FINANCIAL STATEMENTS

Effective April 1, 2011, the GLPA discontinued operations and began the process of dissolving and liquidating the company in accordance with the attached Plan of Dissolution and Voluntary Liquidation of the Great Lakes Protective Association executed by the Subscribers of the GLPA.

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes No

1.2 If yes, has the report been filed with the domiciliary state?

Yes No

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes No

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes No

If yes, complete the Schedule Y – Part 1 – organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes No

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....
.....

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes No N/A

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.

12-31-07

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12-31-07

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

1-16-09

6.4 By what department or departments?

Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes No N/A

6.6 Have all of the recommendations within the latest financial examination report been complied with?

Yes No N/A

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes No

7.2 If yes, give full information

GENERAL INTERROGATORIES

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms?

Yes No

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....
.....

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules, and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

Yes No

9.11 If the response to 9.1 is No, please explain:

.....

9.2 Has the code of ethics for senior managers been amended?

Yes No

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes No

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes No

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$ _____

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes No

GENERAL INTERROGATORIES

13. Amount of real estate and mortgages held in short-term investments: \$ 014.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ _____	\$ _____
14.22 Preferred Stock	\$ _____	\$ _____
14.23 Common Stock	\$ _____	\$ _____
14.24 Short-Term Investments	\$ _____	\$ _____
14.25 Mortgage Loans on Real Estate	\$ _____	\$ _____
14.26 All Other	\$ _____	\$ _____
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ _____	\$ _____
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ _____	\$ _____

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No

If no, attach a description with this statement.

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes No N/A

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
.....

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
.....

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter?

Yes No

16.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
.....

GENERAL INTERROGATORIES

16.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
.....

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes No

17.2 If no, list exceptions:

.....
.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes No N/A

If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes No

If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes No

3.2 If yes, give full and complete information thereto:

.....
.....
.....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? Yes No

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
.....
.....
.....
TOTAL										

5. Operating Percentages:

5.1. A&H loss percent

0 %

5.2. A&H cost containment percent

0 %

5.3. A&H expense percent excluding cost containment expenses

0 %

6.1 Do you act as a custodian for health savings accounts?

Yes No

6.2 If yes, please provide the amount of custodial funds held as of the reporting date.

\$ _____

6.3 Do you act as an administrator for health savings accounts?

Yes No

6.4 If yes, please provide the balance of the funds administered as of the reporting date.

\$ _____

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

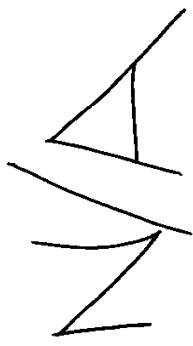
Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH	0	0	0	0	8000	8000
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CN						
Aggregate Other OT	OT	XXX	00	00	00	00	00
59. Totals		(a)	00	00	00	18000	18000

DETAILS OF WRITE-INS							
5801.		XXX					
5802.		XXX					
5803.		XXX					
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX					
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)		XXX					

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

100

Explanation

PART 1 – LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire				
2. Allied lines				
3. Farmowners multiple peril				
4. Homeowners multiple peril				
5. Commercial multiple peril				
6. Mortgage guaranty				
8. Ocean marine <i>Hull</i>	0	0	0	96
9. Inland marine				
10. Financial guaranty				
11.1 Medical professional liability-occurrence				
11.2 Medical professional liability-claims made				
12. Earthquake				
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health				
16. Workers' compensation				
17.1 Other liability-occurrence				
17.2 Other liability-claims made				
17.3 Excess Workers' Compensation				
18.1 Products liability-occurrence				
18.2 Products liability-claims made				
19.1. 19.2 Private passenger auto liability				
19.3. 19.4 Commercial auto liability				
21. Auto physical damage				
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
31. Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business				
35. TOTALS	0	0	0	96

DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34)				

PART 2 – DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire			
2. Allied lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine <i>Hull</i>	0	0	0
9. Inland marine			
10. Financial guaranty			
11.1 Medical professional liability-occurrence			
11.2 Medical professional liability-claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation			
17.1 Other liability-occurrence			
17.2 Other liability-claims made			
17.3 Excess Workers' Compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1. 19.2 Private passenger auto liability			
19.3. 19.4 Commercial auto liability			
21. Auto physical damage			
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-Nonproportional Assumed Property	XXX VVV	XXX VVV	XXX VVV

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

1	2	3	4	5	6	7	8	9	10	11	12	13
Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total	2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	Total 2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported Subsequent to Prior Year-End	Q.S. Date IBNR Loss & LAE Reserves	Total Q.S. Loss and LAE Reserves	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Prior Year-End Total Loss and LAE Reserves	
Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	Prior Year-End Loss and LAE Reserves (Cols. 4 + 5)	Prior Year-End Loss and LAE Reserves (Cols. 4 + 5)	Prior Year-End Loss and LAE Reserves (Cols. 4 + 5)	Prior Year-End Loss & LAE Reserves	Prior Year-End Loss & LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Prior Year-End Total Loss and LAE Reserves	
29	-	29	0	00000000	29	00000000	29	29	29	00000000	00000000	00000000
29	-	29	0	00000000	29	00000000	29	29	29	00000000	00000000	00000000
29	-	29	0	00000000	29	00000000	29	29	29	00000000	00000000	00000000
29	XXX	29	XXX	00000000	29	00000000	29	29	29	00000000	00000000	00000000
29	-	29	0	00000000	29	00000000	29	29	29	00000000	00000000	00000000

875

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. 0	2. 0	3. 0
4. 0	5. 0	6. 0
7. 0	8. 0	9. 0

Col. 11, Line 7

Col. 12, Line 7
As % of Col. 2,
Line 7

Col. 13, Line 7
As % of Col. 3,
Line 7

Col. 12, Line 7
Reserves Developed
(Savings)/Deficiency
(Cols. 5 + 8 + 9 - 2)

Col. 13, Line 7
Reserves Developed
(Savings)/Deficiency
(Cols. 11 + 12)

Col. 13, Line 7
Reserves Developed
(Savings)/Deficiency
(Cols. 5 + 8 + 9 - 2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	No
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	No
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	No

Explanation:

Bar Code:

Statement as of 3-31-12 of the Great Lakes Protective Assn.

OVERFLOW PAGE FOR WRITE-INS

Statement as of

3-31-11 of the

Great Lakes Protection Assn.

SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
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		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year		
2. Cost of bonds and stocks acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity During the Current Quarter for all Bonds and Preferred Stock by Rating Class

Value column for the end of the current reporting period includes the following amount of non-rated, short-term and cash-equivalent bonds by NAIC designation:

Statement as of 3-31-00 of the

Great Lakes Protective Assn.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
919999	<u>597.978</u>	XXX	<u>597.978</u>	67	-

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	<u>837.911</u>	<u>1825.219</u>
2. Cost of short-term investments acquired	<u>2133.893</u>	<u>18495.337</u>
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	<u>2373.826</u>	<u>19,492.645</u>
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	<u>597.978</u>	<u>837.911</u>
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	<u>597.978</u>	<u>837.911</u>

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)
2. Cost (Paid)/Consideration Received on additions
3. Unrealized Valuation increase/(decrease)
4. Total gain (loss) on termination recognized
5. Considerations received/(paid) on terminations
6. Amortization
7. Adjustment to the Book/Adjusted Carrying Value of hedged item
8. Total foreign exchange change in Book/Adjusted Carrying Value
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)
10. Deduct nonadmitted assets
11. Statement value at end of current period (Line 9 minus Line 10)

N/A

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

1. Book/Adjusted carrying value, December 31 of prior year
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)
- 3.1 Change in variation margin on open contracts
- 3.2 Add:
 - Change in adjustment to basis of hedged item
 - 3.21 Section 1, Column 17, current year to date minus
 - 3.22 Section 1, Column 17, prior year
- 3.3 Subtotal (Line 3.1 minus Line 3.2)
- 4.1 Variation margin on terminated contracts during the year
- 4.2 Less:
 - 4.21 Amount used to adjust basis of hedged item
 - 4.22 Amount recognized
- 4.3 Subtotal (Line 4.1 minus Line 4.2)
5. Dispositions gains (losses) on contracts terminated in prior year:
 - 5.1 Recognized
 - 5.2 Used to adjust basis of hedged items
6. Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

N/A

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

Statement as of 3-31-11 of the Great Lakes Protective Assn.

SCHEDULE DB VERIFICATION

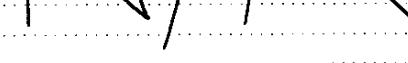
Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14
2. Part B, Section 1, Column 14
3. Total (Line 1 plus Line 2)
4. Part D, Column 5
5. Part D, Column 6
6. Total (Line 3 minus Line 4 minus Line 5)

 Fair Value Check

7. Part A, Section 1, Column 16
8. Part B, Section 1, Column 13
9. Total (Line 7 plus Line 8)
10. Part D, Column 8
11. Part D, Column 9
12. Total (Line 9 minus Line 10 minus Line 11)

 Potential Exposure Check

13. Part A, Section 1, Column 21
14. Part B, Section 1, Column 19
15. Part D, Column 11
16. Total (Line 13 plus Line 14 minus Line 15)

Statement as of 3-31-12 of the

Great Lakes Protective Assn.

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of cash equivalents acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

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

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

IC market indicator 'U' provide the number of such issues

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

A/C market indicator 'U' provide: the number of such issues

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

Exhibit Identifier	Type(s) of Risk(s)	Trade Date	Date of Maturity or Expiration	National Amount	Number of Contracts	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Book/ Adjusted Carrying Value	Current Year Income	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/CV	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)		
1	Interest rate risk	2023-01-15	2023-06-30	1000000	100	100.00	100.00	100.00	100.00	100.00	100	100.00	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2	Commodity price risk	2023-02-28	2023-07-31	1500000	200	150.00	150.00	150.00	150.00	150.00	200	150.00	150.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3	Foreign exchange risk	2023-03-31	2023-08-31	2000000	300	200.00	200.00	200.00	200.00	200.00	300	200.00	200.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
4	Equity price risk	2023-04-30	2023-09-30	3000000	400	300.00	300.00	300.00	300.00	300.00	400	300.00	300.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
5	Interest rate risk	2023-05-31	2023-10-31	4000000	500	400.00	400.00	400.00	400.00	400.00	500	400.00	400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
6	Commodity price risk	2023-06-30	2023-11-30	5000000	600	500.00	500.00	500.00	500.00	500.00	600	500.00	500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
7	Foreign exchange risk	2023-07-31	2023-12-31	6000000	700	600.00	600.00	600.00	600.00	600.00	700	600.00	600.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
8	Equity price risk	2023-08-31	2024-01-31	7000000	800	700.00	700.00	700.00	700.00	700.00	800	700.00	700.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9	Interest rate risk	2023-09-30	2024-02-28	8000000	900	800.00	800.00	800.00	800.00	800.00	900	800.00	800.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10	Commodity price risk	2023-10-31	2024-03-31	9000000	1000	900.00	900.00	900.00	900.00	900.00	1000	900.00	900.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11	Foreign exchange risk	2023-11-30	2024-04-30	10000000	1100	1000.00	1000.00	1000.00	1000.00	1000.00	1100	1000.00	1000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
12	Equity price risk	2023-12-31	2024-05-31	11000000	1200	1100.00	1100.00	1100.00	1100.00	1100.00	1200	1100.00	1100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13	Interest rate risk	2024-01-31	2024-06-30	12000000	1300	1200.00	1200.00	1200.00	1200.00	1200.00	1300	1200.00	1200.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14	Commodity price risk	2024-02-28	2024-07-31	13000000	1400	1300.00	1300.00	1300.00	1300.00	1300.00	1400	1300.00	1300.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15	Foreign exchange risk	2024-03-31	2024-08-31	14000000	1500	1400.00	1400.00	1400.00	1400.00	1400.00	1500	1400.00	1400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
16	Equity price risk	2024-04-30	2024-09-30	15000000	1600	1500.00	1500.00	1500.00	1500.00	1500.00	1600	1500.00	1500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
17	Interest rate risk	2024-05-31	2024-10-31	16000000	1700	1600.00	1600.00	1600.00	1600.00	1600.00	1700	1600.00	1600.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18	Commodity price risk	2024-06-30	2024-11-30	17000000	1800	1700.00	1700.00	1700.00	1700.00	1700.00	1800	1700.00	1700.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19	Foreign exchange risk	2024-07-31	2024-12-31	18000000	1900	1800.00	1800.00	1800.00	1800.00	1800.00	1900	1800.00	1800.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20	Equity price risk	2024-08-31	2025-01-31	19000000	2000	1900.00	1900.00	1900.00	1900.00	1900.00	2000	1900.00	1900.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
21	Interest rate risk	2024-09-30	2025-02-28	20000000	2100	2000.00	2000.00	2000.00	2000.00	2000.00	2100	2000.00	2000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
22	Commodity price risk	2024-10-31	2025-03-31	21000000	2200	2100.00	2100.00	2100.00	2100.00	2100.00	2200	2100.00	2100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
23	Foreign exchange risk	2024-11-30	2025-04-30	22000000	2300	2200.00	2200.00	2200.00	2200.00	2200.00	2300	2200.00	2200.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24	Equity price risk	2024-12-31	2025-05-31	23000000	2500	2300.00	2300.00	2300.00	2300.00	2300.00	2500	2300.00	2300.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
25	Interest rate risk	2025-01-31	2025-06-30	24000000	2700	2400.00	2400.00	2400.00	2400.00	2400.00	2700	2400.00	2400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
26	Commodity price risk	2025-02-28	2025-07-31	25000000	2900	2500.00	2500.00	2500.00	2500.00	2500.00	2900	2500.00	2500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
27	Foreign exchange risk	2025-03-31	2025-08-31	26000000	3100	2600.00	2600.00	2600.00	2600.00	2600.00	3100	2600.00	2600.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
28	Equity price risk	2025-04-30	2025-09-30	27000000	3300	2700.00	2700.00	2700.00	2700.00	2700.00	3300	2700.00	2700.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29	Interest rate risk	2025-05-31	2025-10-31	28000000	3500	2800.00	2800.00	2800.00	2800.00	2800.00	3500	2800.00	2800.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30	Commodity price risk	2025-06-30	2025-11-30	29000000	3700	2900.00	2900.00	2900.00	2900.00	2900.00	3700	2900.00	2900.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31	Foreign exchange risk	2025-07-31	2025-12-31	30000000	3900	3000.00	3000.00	3000.00	3000.00	3000.00	3900	3000.00	3000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
32	Equity price risk	2025-08-31	2026-01-31	31000000	4100	3100.00	3100.00	3100.00	3100.00	3100.00	4100	3100.00	3100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
33	Interest rate risk	2025-09-30	2026-02-28	32000000	4300	3200.00	3200.00	3200.00	3200.00	3200.00	4300	3200.00	3200.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
34	Commodity price risk	2025-10-31	2026-03-31	33000000	4500	3300.00	3300.00	3300.00	3300.00	3300.00	4500	3300.00	3300.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
35	Foreign exchange risk	2025-11-30	2026-04-30	34000000	4700	3400.00	3400.00	3400.00	3400.00	3400.00	4700	3400.00	3400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
36	Equity price risk	2025-12-31	2026-05-31	35000000	4900	3500.00	3500.00	3500.00	3500.00	3500.00	4900	3500.00	3500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
37	Interest rate risk	2026-01-31	2026-06-30	36000000	5100	3600.00	3600.00	3600.00	3600.00	3600.00	5100	3600.00	3600.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
38	Commodity price risk	2026-02-28	2026-07-31	37000000	5300	3700.00	3700.00	3700.00	3700.00	3700.00	5300	3700.00	3700.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
39	Foreign exchange risk	2026-03-31	2026-08-31	38000000	5500	3800.00	3800.00	3800.00	3800.00	3800.00	5500	3800.00	3800.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
40	Equity price risk	2026-04-30	2026-09-30	39000000	5700	3900.00	3900.00	3900.00	3900.00	3900.00	5700	3900.00	3900.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
41	Interest rate risk	2026-05-31	2026-10-31	40000000	5900	4000.00	4000.00	4000.00	4000.00	4000.00	5900	4000.00	4000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
42	Commodity price risk	2026-06-30	2026-11-30	41000000	6100	4100.00	4100.00	4100.00	4100.00	4100.00	6100	4100.00	4100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
43	Foreign exchange risk	2026-07-31	2026-12-31	42000000	6300	4200.00	4200.00	4200.00	4200.00	4200.00	6300	4200.00	4200.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
44	Equity price risk	2026-08-31	2027-01-31	43000000	6500	4300.00	4300.00	4300.00	4300.00	4300.00	6500	4300.00	4300.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
45	Interest rate risk	2026-09-30	2027-02-28	44000000	6700	4400.00	4400.00	4400.00	4400.00	4400.00	6700	4400.00	4400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
46	Commodity price risk	2026-10-31	2027-03-31	45000000	6900	4500.00	4500.00	4500.00	4500.00	4500.00	6900	4500.00	4500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
47	Foreign exchange risk	2026-11-30	2027-04-30	46000000	7100	4600.00	4600.00	4600.00	4600.00	4600.00	7100	4600.00									

Financial or Economic Impact of the Headage at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

Broker Name	Net Cash Deposits

Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

Statement as of 3-31-12 of the Great Lakes Protection Assn.

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Design- ation/ Market Indicator	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates

Statement as of 3-31-12 of the Great Lakes Protective Assn. 12-5

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates

Statement as of 3-31-12 of the Great Lakes Protective Assn.

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter