



QUARTERLY STATEMENT

As of September 30, 2012
of the Condition and Affairs of the

Alliance Of Transylvanian Saxons

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

NAIC Company Code..... 56197

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

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

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

Commenced Business..... August 31, 1902

Statutory Home Office

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

Main Administrative Office

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

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

Mail Address

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

Primary Location of Books and Records

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

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

Internet Web Site Address

http://www.atsaxons.com

Statutory Statement Contact

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

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

OFFICERS

Name	Title	Name	Title
1. Thomas Joseph Manning	President	2. Monica Marie Weber	Secretary
3. Denise Aeling Crawford	Treasurer	4. Heidorn Consulting, Inc.	Consulting Actuary
OTHER			
Robert Burns Cunningham, III	First Vice President	Joan Annette Miller-Malue	Second Vice President
John Boehm, Jr.	Third Vice President		

DIRECTORS OR TRUSTEES

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

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

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

(Signature)
Thomas Joseph Manning
1. (Printed Name)
President
(Title)

(Signature)
Monica Marie Weber
2. (Printed Name)
Secretary
(Title)

(Signature)
Denise Aeling Crawford
3. (Printed Name)
Treasurer
(Title)

Subscribed and sworn to before me

a. Is this an original filing? Yes [X] No []

This day of

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

Alliance Of Transylvanian Saxons
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	57,864,649		57,864,649	55,327,051
2. Stocks:				
2.1 Preferred stocks.....	500,000		500,000	500,000
2.2 Common stocks.....	894,941		894,941	880,487
3. Mortgage loans on real estate:				
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	2,476		2,476	3,967
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$.....68,771), cash equivalents (\$.....0) and short-term investments (\$.....14,507,138).....	14,575,909		14,575,909	14,888,656
6. Contract loans (including \$.....0 premium notes).....	173,883		173,883	166,062
7. Derivatives.....			.0	
8. Other invested assets.....	2,082,619		2,082,619	2,082,619
9. Receivables for securities.....			.0	
10. Securities lending reinvested collateral assets.....			.0	
11. Aggregate write-ins for invested assets.....	.0	.0	.0	.0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	76,094,477	.0	76,094,477	73,848,842
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	1,068,933		1,068,933	1,026,635
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....			.0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	4,115		4,115	4,580
15.3 Accrued retrospective premiums.....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....			.0	
16.2 Funds held by or deposited with reinsured companies.....			.0	
16.3 Other amounts receivable under reinsurance contracts.....			.0	
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			.0	
18.2 Net deferred tax asset.....			.0	
19. Guaranty funds receivable or on deposit.....			.0	
20. Electronic data processing equipment and software.....	7,768		7,768	7,768
21. Furniture and equipment, including health care delivery assets (\$.....0).....			.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....			.0	
24. Health care (\$.....0) and other amounts receivable.....	5,036		5,036	
25. Aggregate write-ins for other than invested assets.....	289,928	289,928	.0	.0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	77,470,257	289,928	77,180,329	74,887,825
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	77,470,257	289,928	77,180,329	74,887,825

DETAILS OF WRITE-INS

1101.			.0	
1102.			.0	
1103.			.0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.0	.0	.0	.0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	.0	.0	.0	.0
2501. Retirement Funds.....	289,853	289,853	.0	
2502. Deposit.....	75	75	.0	
2503.			.0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	.0	.0	.0	.0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	289,928	289,928	.0	.0

Alliance Of Transylvanian Saxons
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts (including \$.....0 Modco Reserve).....	59,225,889	58,565,584
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	5,753,468	5,104,679
4. Contract claims:		
4.1 Life.....	1,250,486	999,638
4.2 Accident and health.....		
5. Refunds due and unpaid.....		
6. Provisions for refunds payable in following calendar year - estimated amounts:		
6.1 Apportioned for payment.....		
6.2 Not yet apportioned.....	55,000	55,000
7. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	3,159	1,899
8. Certificate and contract liabilities not included elsewhere:		
8.1 Surrender values on canceled contracts.....		
8.2 Other amounts payable on reinsurance including \$.....0 assumed and \$.....0 ceded.....		
8.3 Interest maintenance reserve (IMR).....	130,373	136,478
9. Commissions to fieldworkers due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....	969	1,063
10. Commissions and expense allowances payable on reinsurance assumed.....		
11. General expenses due or accrued.....	22,208	21,167
12. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves).....		
13. Taxes, licenses and fees due or accrued.....	2,252	2,764
14. Unearned investment income.....		
15. Amounts withheld or retained by Society as agent or trustee.....	3,187,227	3,001,401
16. Amounts held for fieldworkers' account, including \$.....0 fieldworkers' credit balances.....		
17. Remittances and items not allocated.....		
18. Net adjustment in assets and liabilities due to foreign exchange rates.....		
19. Liability for benefits for employees and fieldworkers if not included above.....		
20. Borrowed money \$.....0 and interest thereon \$.....0.....		
21. Miscellaneous liabilities:		
21.1 Asset valuation reserve.....	611,290	629,554
21.2 Reinsurance in unauthorized companies.....		
21.3 Funds held under reinsurance treaties with unauthorized reinsurers.....		
21.4 Payable to subsidiaries and affiliates.....		
21.5 Drafts outstanding.....		
21.6 Funds held under coinsurance.....		
21.7 Derivatives.....		
21.8 Payable for securities.....		
21.9 Payable for securities lending.....		
22. Aggregate write-ins for liabilities.....	430,498	435,705
23. Total liabilities excluding Separate Accounts business (Lines 1 to 22).....	70,672,819	68,954,932
24. From Separate Accounts Statement.....		
25. Total liabilities (Lines 23 to 24).....	70,672,819	68,954,932
26. Aggregate write-ins for other than liabilities and surplus funds.....	0	0
27. Surplus notes.....		
28. Aggregate write-ins for surplus funds.....	0	0
29. Unassigned funds.....	6,507,510	5,932,894
30. Total (Lines 26 through 29) (including \$.....0 in Separate Accounts Statement).....	6,507,510	5,932,894
31. Totals (Lines 25 + 30) (Page 2, Line 28, Col. 3).....	77,180,329	74,887,826

DETAILS OF WRITE-INS		
2201. Unallocated Special Deposit.....		
2202. Scholarship Fund.....	430,498	430,601
2203. Payroll Withholdings.....		5,104
2298. Summary of remaining write-ins for Line 22 from overflow page.....	0	0
2299. Totals (Lines 2201 thru 2203 plus 2298) (Line 22 above).....	430,498	435,705
2601.		
2602.		
2603.		
2698. Summary of remaining write-ins for Line 26 from overflow page.....	0	0
2699. Totals (Lines 2601 thru 2603 plus 2698) (Line 26 above).....	0	0
2801.		
2802.		
2803.		
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	2,270,853	1,736,638	2,183,458
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	2,974,682	2,895,703	3,852,328
4. Amortization of Interest Maintenance Reserve (IMR).....	6,105	22,940	31,746
5. Separate Accounts net gain from operations excluding unrealized gains and losses.....			
6. Commissions and expense allowances on reinsurance ceded.....			
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	1,640	15,618	22,503
9. Totals (Lines 1 to 8.3).....	5,253,280	4,670,899	6,090,035
10. Death benefits.....	138,670	124,237	174,771
11. Matured endowments (excluding guaranteed annual pure endowments).....	8,250	1,150	1,900
12. Annuity benefits.....	2,927,105	2,726,552	2,873,420
13. Disability benefits and benefits under accident and health contracts including premiums waived \$.....0.....			
14. Surrender benefits and withdrawals for life contracts.....	16,508	24,710	37,000
15. Interest and adjustments on contract or deposit-type contract funds.....	219,956	215,042	287,576
16. Payments on supplementary contracts with life contingencies.....			
17. Increase in aggregate reserve for life and accident and health contracts.....	660,305	792,387	1,519,652
18. Totals (Lines 10 to 17).....	3,970,794	3,884,078	4,894,319
19. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	8,047	7,076	10,179
20. Commissions and expense allowances on reinsurance assumed.....			
21. General insurance expenses and fraternal expenses.....	587,860	543,517	740,461
22. Insurance taxes, licenses and fees.....	25,641	16,768	16,539
23. Increase in loading on deferred and uncollected premiums.....	(22)	(1,326)	(1,481)
24. Net transfers to or (from) Separate Accounts net of reinsurance.....			
25. Aggregate write-ins for deductions.....	0	0	0
26. Totals (Lines 18 to 25).....	4,592,320	4,450,113	5,660,017
27. Net gain from operations before refunds to members (Line 9 minus Line 26).....	660,960	220,786	430,018
28. Refunds to members.....	33,611	33,269	52,135
29. Net gain from operations after refunds to members and before realized capital gains (losses) (Line 27 minus Line 28).....	627,349	187,517	377,883
30. Net realized capital gains (losses) less capital gains tax of ....0 (excluding \$.....0 transferred to the IMR).....	(200,177)	554,312	391,879
31. Net income (Lines 29 + 30).....	427,172	741,829	769,762
SURPLUS ACCOUNT			
32. Surplus, December 31, prior year.....	5,932,891	5,446,192	5,446,192
33. Net income from operations (Line 31).....	427,172	741,829	769,762
34. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	129,179	(93,139)	(53,434)
35. Change in net unrealized foreign exchange capital gain (loss).....			
36. Change in nonadmitted assets.....			
37. Change in liability for reinsurance in unauthorized companies.....			
38. Change in reserve on account of change in valuation basis (increase) or decrease.....			
39. Change in asset valuation reserve.....	18,264	(155,236)	(229,629)
40. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
41. Other changes in surplus in Separate Accounts Statement.....			
42. Change in surplus notes.....			
43. Cumulative effect of changes in accounting principles.....			
44. Change in surplus as a result of reinsurance.....			
45. Aggregate write-ins for gains and losses in surplus.....	0	0	0
46. Net change in surplus for the year (Lines 33 through 45).....	574,615	493,454	486,699
47. Surplus as of statement date (Lines 32 + 46).....	6,507,506	5,939,646	5,932,891

DETAILS OF WRITE-INS			
08.301. Other.....	1,640	15,618	22,503
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	1,640	15,618	22,503
2501.			
2502.			
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0	0
4501. 2003 Audit Adjustment.....			
4502. Codification Adjustment.....			
4503. Prior period bond adjustment.....			
4598. Summary of remaining write-ins for Line 45 from overflow page.....	0	0	0
4599. Totals (Lines 4501 thru 4503 plus 4598) (Line 45 above).....	0	0	0

Alliance Of Transylvanian Saxons
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.....	2,272,600	1,741,762	2,187,301
2. Net investment income.....	2,933,188	2,898,352	3,800,800
3. Miscellaneous income.....	1,640	15,618	22,503
4. Total (Lines 1 through 3).....	5,207,428	4,655,732	6,010,604
5. Benefit and loss related payments.....	3,059,279	2,334,546	3,113,328
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	614,801	586,269	783,509
8. Dividends paid to policyholders.....	33,611	33,269	52,135
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			
10. Total (Lines 5 through 9).....	3,707,691	2,954,084	3,948,972
11. Net cash from operations (Line 4 minus Line 10).....	1,499,737	1,701,648	2,061,632
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	2,737,688	2,369,406	2,968,543
12.2 Stocks.....	153,271	628,499	704,695
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.....	687		3,444
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,891,646	2,997,905	3,676,682
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	5,446,597	1,938,250	4,889,645
13.2 Stocks.....	67,413	5	75,918
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).....	5,514,010	1,938,255	4,965,563
14. Net increase (decrease) in contract loans and premium notes.....	7,821	(1,905)	(1,586)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,630,185)	1,061,555	(1,287,295)
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).....	817,701	413,146	609,344
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	817,701	413,146	609,344
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(312,747)	3,176,349	1,383,681
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	14,888,656	13,504,975	13,504,975
19.2 End of period (Line 18 plus Line 19.1).....	14,575,909	16,681,324	14,888,656

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

20.0001			
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Alliance Of Transylvanian Saxons
EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Life Insurance.....	68,414	52,304	89,378
2. Individual annuities.....	2,203,756	1,684,920	2,095,362
3. Accident and Health.....	.....	.....	.....
4. Aggregate of all other lines of business.....	0	0	0
5. Subtotal (Lines 1 through 4).....	2,272,170	1,737,224	2,184,740
6. Fraternal.....	.....	.....	.....
7. Expenses.....	.....	.....	.....
8. Subtotal (Lines 5 through 7).....	2,272,170	1,737,224	2,184,740
9. Deposit-type contracts.....	9,111	1,951	281,143
10. Total.....	2,281,281	1,739,175	2,465,883

DETAILS OF WRITE-INS

0401. ....	.....	.....	.....
0402. ....	.....	.....	.....
0403. ....	.....	.....	.....
0498. Summary of remaining write-ins for Line 4 from overflow page.....	0	0	0
0499. Total (Lines 0401 thru 0403 plus 0498) (Line 4 above).....	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

- A. Accounting Practices
- The accompanying financial statements of the above Society have been prepared in conformity with the accounting practices prescribed or permitted by the National Association of Insurance Commissioners and the State of Ohio, except for the following items which resulted in surplus being changed by \$0.
- | | Current Year | Prior Year-End |
|---|--------------|----------------|
| 1. Net Income State Basis | \$ 427,172 | \$ 769,762 |
| 2. State Prescribed Practices (Income) | 0 | 0 |
| 3. State Permitted Practices (Income) | 0 | 0 |
| 4. Net Income, NAIC SAP | 427,172 | 769,762 |
| 5. Statutory Surplus | 6,507,506 | 5,932,891 |
| 6. State Prescribed Practices (Surplus) | 0 | 0 |
| 7. State Permitted Practices (Surplus) | 0 | 0 |
| 8. Statutory Surplus, NAIC SAP | \$ 6,507,506 | \$ 5,932,891 |
- B. Use of Estimates in the Preparation of the Financial Statement
- The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.
- C. Accounting Policy
- Asset values are generally stated as follows:
1. Short-term investments -- Accounted for in the same manner as similar long-term investments.
 2. Bonds -- Amortized cost using the scientific method, except where other values are required by the NAIC Valuations of Securities manual.
 3. Common Stocks -- Market values provided by the NAIC Valuations of Securities manual.
 4. Preferred Stocks -- Original cost where permitted by the NAIC Valuations of Securities manual.
 5. Mortgage Loans -- Aggregate unpaid balances.
 6. The Society does not have any loan-backed bonds or structured securities.
 7. The Society has no subsidiaries.
 8. The Society does not have minor ownership interests in joint ventures.
 9. There are no derivatives.
 10. The Society does not anticipate investment income to be a factor in the premium deficiency calculation.
 11. The Society does not issue accident and health contracts.
 12. The Society has not modified its capitalization policy from the prior period.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
1. Maximum and minimum lending rates during 2012 were: N/A
 3. Maximum percentage of loan to the value of the security: 65.0%
 4. As of year-end, the Society held mortgages with interest more than one year over-due as follows:
Principal amount due: \$0 Total interest due: \$0
- B. Debt Restructuring: NONE
- C. Reverse Mortgages: NONE
- D. Loan-Backed Securities: NONE
- E. Repurchase Agreements: NONE
- F. Real Estate: NONE

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 - Debt

No significant change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

Note 13 - Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. No Wash Sales.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 - Fair Value

NOTE: This disclosure is required in every filing for the Quarterly Statement.

Note 21 - Other Items

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

NONE

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

Alliance Of Transylvanian Saxons

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?
If yes, complete the Schedule Y-Part 1 - Organizational chart.

Yes [☐]

No [☒]

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 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	2	3
Name of Entity	NAIC Company Code	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?
If yes, attach an explanation.

Yes [☐]

No [☒]

N/A [☐]

6.1

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

7/27/2009.....

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.

12/31/2008.....

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).

10/1/2009.....

6.4

By what department or departments?
Ohio

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:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [☐]

No [☒]

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 the 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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 [☒]

Alliance Of Transylvanian Saxons
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - 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:

PART 1 - 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 [☒]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

13. Amount of real estate and mortgages held in short-term investments: \$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [☐] No [☒]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$0	\$0
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$0	\$0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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 [☐]

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
US BANK	425 East Walnut St. CN-WN-06TC, Cincinnati, OH 45202

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

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:

Alliance Of Transylvanian Saxons
GENERAL INTERROGATORIES (continued)
PART 2 - FRATERNAL

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

2

1.1

Long-term mortgages in good standing:

Reponses

1.11

Farm mortgages.....

1.12

Residential mortgages.....

1.13

Commercial mortgages.....

1.14

Total mortgages in good standing.....

\$.....0

1.2

Long-term mortgages in good standing with restructured terms:

1.21

Total mortgages in good standing with restructured terms.....

1.3

Long-term mortgage loans upon which interest is overdue more than three months:

1.31

Farm mortgages.....

1.32

Residential mortgages.....

1.33

Commercial mortgages.....

1.34

Total mortgages with interest overdue more than three months.....

\$.....0

1.4

Long-term mortgage loans in process of foreclosure:

1.41

Farm mortgages.....

1.42

Residential mortgages.....

1.43

Commercial mortgages.....

1.44

Total mortgages in process of foreclosure.....

\$.....0

1.5

Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2).....

\$.....0

1.6

Long-term mortgages foreclosed, properties transferred to real estate in current quarter:

1.61

Farm mortgages.....

1.62

Residential mortgages.....

1.63

Commercial mortgages.....

1.64

Total mortgages foreclosed and transferred to real estate.....

\$.....0

2.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes []

No [X]

2.2

If no, explain.....

3.

Operating Percentages:

3.1

A&H loss percent.....

.....

3.2

A&H cost containment percent.....

.....

3.3

A&H expense percent excluding cost containment expenses.....

.....

4.1

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

Yes []

No [X]

4.2

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

\$.....

4.3

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

Yes []

No [X]

4.4

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

\$.....

5.1

Does the reporting entiy have outstanding assessments in the form of liens against policy benefits that have increased surplus?.....

Yes []

No [X]

5.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amounts

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)

NONE

Alliance Of Transylvanian Saxons
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

State, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama.....AL	N					.0	
2. Alaska.....AK	N					.0	
3. Arizona.....AZ	N					.0	
4. Arkansas.....AR	N					.0	
5. California.....CA	N					.0	
6. Colorado.....CO	N					.0	
7. Connecticut.....CT	N					.0	
8. Delaware.....DE	N					.0	
9. District of Columbia.....DC	N					.0	
10. Florida.....FL	N					.0	
11. Georgia.....GA	N					.0	
12. Hawaii.....HI	N					.0	
13. Idaho.....ID	N					.0	
14. Illinois.....IL	L	4,921	118,562			123,483	
15. Indiana.....IN	L		10,314			10,314	489
16. Iowa.....IA	N					.0	
17. Kansas.....KS	N					.0	
18. Kentucky.....KY	N					.0	
19. Louisiana.....LA	N					.0	
20. Maine.....ME	N					.0	
21. Maryland.....MD	N					.0	
22. Massachusetts.....MA	N					.0	
23. Michigan.....MI	L	2,769	107,293			110,062	
24. Minnesota.....MN	N					.0	
25. Mississippi.....MS	N					.0	
26. Missouri.....MO	N					.0	
27. Montana.....MT	N					.0	
28. Nebraska.....NE	N					.0	
29. Nevada.....NV	N					.0	
30. New Hampshire.....NH	N					.0	
31. New Jersey.....NJ	N					.0	
32. New Mexico.....NM	N					.0	
33. New York.....NY	N					.0	
34. North Carolina.....NC	N					.0	
35. North Dakota.....ND	N					.0	
36. Ohio.....OH	L	48,300	1,717,638			1,765,938	8,622
37. Oklahoma.....OK	N					.0	
38. Oregon.....OR	N					.0	
39. Pennsylvania.....PA	L	12,424	249,950			262,374	
40. Rhode Island.....RI	N					.0	
41. South Carolina.....SC	N					.0	
42. South Dakota.....SD	N					.0	
43. Tennessee.....TN	N					.0	
44. Texas.....TX	N					.0	
45. Utah.....UT	N					.0	
46. Vermont.....VT	N					.0	
47. Virginia.....VA	N					.0	
48. Washington.....WA	N					.0	
49. West Virginia.....WV	N					.0	
50. Wisconsin.....WI	N					.0	
51. Wyoming.....WY	N					.0	
52. American Samoa.....AS	N					.0	
53. Guam.....GU	N					.0	
54. Puerto Rico.....PR	N					.0	
55. US Virgin Islands.....VI	N					.0	
56. Northern Mariana Islands.....MP	N					.0	
57. Canada.....CN	N					.0	
58. Aggregate Other Alien.....OT	XXX	.0	.0	.0	.0	.0	.0
59. Subtotals.....(a).....5		68,414	2,203,756	.0	.0	2,272,171	9,111
90. Reporting entity contributions for employee benefit plans.....XXX						.0	
91. Dividends or refunds applied to purchase paid-up additions and annuities.....XXX		23,667				23,667	
92. Dividends or refunds applied to shorten endowment or premium paying period.....XXX						.0	
93. Premium or annuity considerations waived under disability or other contract provisions.....XXX						.0	
94. Aggregate other amounts not allocable by state.....XXX		.0	.0	.0	.0	.0	.0
95. Totals (Direct Business).....XXX		92,081	2,203,756	.0	.0	2,295,838	9,111
96. Plus reinsurance assumed.....XXX						.0	
97. Totals (All Business).....XXX		92,081	2,203,756	.0	.0	2,295,838	9,111
98. Less reinsurance ceded.....XXX						.0	
99. Totals (All Business) less reinsurance ceded.....XXX		92,081	2,203,756	.0	.0	2,295,838	9,111
DETAILS OF WRITE-INS							
5801. ....XXX						.0	
5802. ....XXX						.0	
5803. ....XXX						.0	
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX		.0	.0	.0	.0	.0	.0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above).....XXX		.0	.0	.0	.0	.0	.0
9401. ....XXX						.0	
9402. ....XXX						.0	
9403. ....XXX						.0	
9498. Summary of remaining write-ins for Line 94 from overflow page.....XXX		.0	.0	.0	.0	.0	.0
9499. Totals (Lines 9401 thru 9403 plus 9498) (Line 94 above).....XXX		.0	.0	.0	.0	.0	.0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

Sch. Y-Part 1
NONE

Schedule Y-Part 1A
NONE

Alliance Of Transylvanian Saxons

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

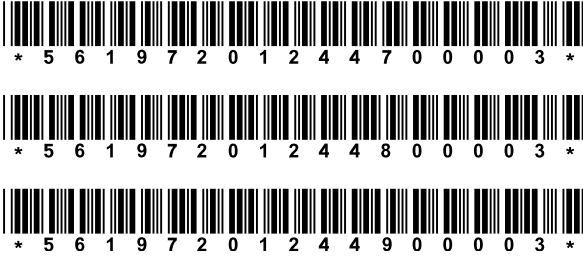
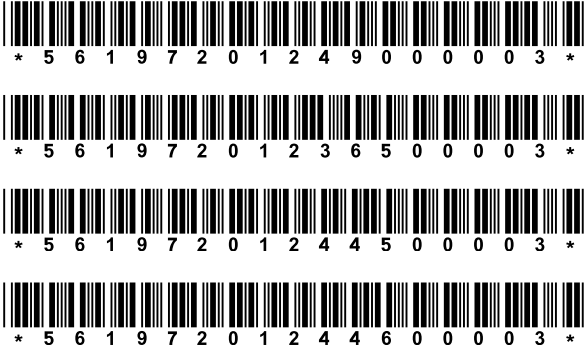
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing 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 the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanations:

1.
2.
3.
4.
5.
6.
7.

Bar Code:



Alliance Of Transylvanian Saxons
Overflow Page for Write-Ins

NONE

Alliance Of Transylvanian Saxons
SCHEDULE A - VERIFICATION
Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,967	5,955
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.....	1,491	1,988
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	2,476	3,967
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	2,476	3,967

SCHEDULE B - VERIFICATION
Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
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).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	2,082,619	2,082,619
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).....	2,082,619	2,082,619
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	2,082,619	2,082,619

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	56,707,535	55,181,423
2. Cost of bonds and stocks acquired.....	5,514,010	4,965,563
3. Accrual of discount.....		26,921
4. Unrealized valuation increase (decrease).....	129,179	(53,434)
5. Total gain (loss) on disposals.....	(200,177)	387,429
6. Deduct consideration for bonds and stocks disposed of.....	2,890,959	3,673,238
7. Deduct amortization of premium.....		127,129
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).....	59,259,588	56,707,535
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	59,259,588	56,707,535

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	51,780,063	747,988	545,835	(5,814)	49,993,403	51,780,063	51,976,402	48,828,246
2. Class 2 (a).....	15,061,070	641,320	499,962		15,061,070	15,061,070	15,202,428	14,832,880
3. Class 3 (a).....	1,609,834				1,609,834	1,609,834	1,609,834	1,609,834
4. Class 4 (a).....	543,809		543,809		543,809	543,809		842,280
5. Class 5 (a).....	213,123				213,123	213,123	213,123	213,123
6. Class 6 (a).....								
7. Total Bonds.....	69,207,899	1,389,308	1,589,606	(5,814)	67,421,239	69,207,899	69,001,787	66,326,363
PREFERRED STOCK								
8. Class 1.....	500,000				500,000	500,000	500,000	500,000
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	500,000	0	0	0	500,000	500,000	500,000	500,000
15. Total Bonds and Preferred Stock.....	69,707,899	1,389,308	1,589,606	(5,814)	67,921,239	69,707,899	69,501,787	66,826,363

(a) Book/Adjusted Carrying 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:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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
9199999. Totals.....	14,507,138	XXX.....	14,507,138	.....	.....

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.....	11,981,812	13,170,212
2. Cost of short-term investments acquired.....	13,524,638	35,847,156
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....25,000
5. Total gain (loss) on disposals.....	.....	.....3,444
6. Deduct consideration received on disposals.....	10,999,312	37,064,000
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).....	14,507,138	11,981,812
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	14,507,138	11,981,812

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 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
36962G 4B 7	General Electric Cap Corp.....	.....	...08/17/2012	William Blair & Co.....	.....	.....664,350	500,000	4,010	1.....
743674 AY 9	Protective Life.....	.....	...08/02/2012	William Blair & Co.....	.....	.....641,320	500,000	13,144	2.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					1,305,670	1,000,000	17,155	XXX.....
8399997.	Total - Bonds - Part 3.....					1,305,670	1,000,000	17,155	XXX.....
8399999.	Total - Bonds.....					1,305,670	1,000,000	17,155	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,305,670	XXX.....	17,155	XXX.....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

Bonds - Industrial and Miscellaneous

481227	AA	4	JP Morgan Chase Cap XVIII.....	.....	07/12/2012	Full Call.....	.....	.....500,000	500,000	550,000	545,835	.....	.....	.....	.....0	.....	.....545,835	.....	.....(45,835)	(45,835)	.....	08/17/2066	2.....
211327	AB	7	Continental Corp.....	.....	08/15/2012	Called.....	.....	.....500,000	500,000	489,880	499,962	.....	.....	.....	.....0	.....	.....499,962	.....	.....38	38	.....	08/15/2012	2.....
892335	AC	4	Toys R Us.....	.....	09/10/2012	William Blair & Co.....	.....	.....435,000	500,000	601,697	543,809	.....	.....	.....	.....0	.....	.....543,809	.....	...(108,809)	...(108,809)	.....	09/01/2021	4.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....							1,435,000	1,500,000	1,641,577	1,589,606	0	0	0	0	0	1,589,606	0	...(154,606)	...(154,606)	0	XXX...	..XXX....
8399997.	Total - Bonds - Part 4.....							1,435,000	1,500,000	1,641,577	1,589,606	0	0	0	0	0	1,589,606	0	...(154,606)	...(154,606)	0	XXX...	..XXX....
8399999.	Total - Bonds.....							1,435,000	1,500,000	1,641,577	1,589,606	0	0	0	0	0	1,589,606	0	...(154,606)	...(154,606)	0	XXX...	..XXX....

Common Stocks - Industrial and Miscellaneous

264411	50	5	Duke Realty Co.....	.....	07/23/2012	William Blair & Co.....	0.830	55	XXX.....	(40)	55	.....	.....	.....	.....0	.....	.....55	.....	.....15	15	.....	....XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....							55	XXX.....	(40)	55	0	0	0	0	0	55	0	15	15	0	XXX...	..XXX....
9799997	Total - Common Stocks - Part 4.....							55	XXX.....	(40)	55	0	0	0	0	0	55	0	15	15	0	XXX...	..XXX....
9799999.	Total - Common Stocks.....							55	XXX.....	(40)	55	0	0	0	0	0	55	0	15	15	0	XXX...	..XXX....
9899999.	Total - Preferred and Common Stocks.....							55	XXX.....	(40)	55	0	0	0	0	0	55	0	15	15	0	XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....							1,435,055	XXX.....	1,641,538	1,589,661	0	0	0	0	0	1,589,661	0	...(154,591)	...(154,591)	0	XXX...	..XXX....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

QE05

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt B-Sn 1
NONE

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

Sch. DB-Pt D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)

NONE

QE07

Broker Name	Net Cash Deposits
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NONE

QE07FE

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. The activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

Open Depositories

Key Bank.....	127 Public Square Cleveland, Ohio 44114								
					78,691	41,363	68,746	XXX..	
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	78,691	41,363	68,746	XXX..	
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	78,691	41,363	68,746	XXX..	
0499999. Cash in Society's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	25	25	25	XXX..	
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	78,716	41,388	68,771	XXX..	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE