



ANNUAL STATEMENT

For the Year Ended December 31, 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 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	5393 Pearl Road..... Cleveland OH 44129-1597 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	440-842-8442 <i>(Area Code) (Telephone Number)</i>
Mail Address	5393 Pearl Road..... Cleveland OH 44129-1597 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	5393 Pearl Road..... Cleveland OH 44129-1597 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	440-842-8442 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	http://www.atsaxons.com	
Statutory Statement Contact	Joan Annette Miller-Malue <i>(Name)</i> office@atsaxons.com <i>(E-Mail Address)</i>	440-842-8442 <i>(Area Code) (Telephone Number) (Extension)</i> 440-842-5442 <i>(Fax Number)</i>

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
John Boehm, Jr.	Third Vice President
	Joan Annette Miller-Malue
	Second Vice President

DIRECTORS OR TRUSTEES

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

State of.....
County of.....

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	_____ (Signature) Monica Marie Weber	_____ (Signature) Denise Aeling Crawford
1. (Printed Name) President	2. (Printed Name) Secretary	3. (Printed Name) Treasurer
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2013	b. If no	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	1,049,899	1.4	1,049,899		1,049,899	1.4
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	6,763,346	8.8	6,763,346		6,763,346	8.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....		0.0			0	0.0
1.44 Industrial development and similar obligations.....	49,765,205	64.7	49,765,205		49,765,205	64.7
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	9,058	0.0	9,058		9,058	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....		0.0			0	0.0
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	69,110	0.1	69,110		69,110	0.1
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	500,000	0.7	500,000		500,000	0.7
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	677,156	0.9	677,156		677,156	0.9
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	1,979	0.0	1,979		1,979	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	174,958	0.2	174,958		174,958	0.2
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	15,778,851	20.5	15,778,851		15,778,851	20.5
11. Other invested assets.....	2,082,619	2.7	2,082,619		2,082,619	2.7
12. Total invested assets.....	76,872,181	100.0	76,872,181	0	76,872,181	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		3,967
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	1,988	
8.2	Totals, Part 3, Column 9.....		1,988
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		1,979
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		1,979

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		2,082,619
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		2,082,619
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,082,619

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		56,707,535
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		6,087,411
3.	Accrual of discount.....		27,048
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	49,726	
4.4	Part 4, Column 11.....	(53,223)	(3,497)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(89,595)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,733,229
7.	Deduct amortization of premium.....		161,902
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		58,833,771
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		58,833,771

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States.....	1,049,899	1,405,350	1,057,500	1,000,000
Governments (Including all obligations guaranteed by governments)	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	1,049,899	1,405,350	1,057,500	1,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	6,763,346	7,473,650	6,774,690	6,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	9,058	11,753	42,740	11,232
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	49,765,205	60,955,787	51,775,876	48,653,823
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	49,765,205	60,955,787	51,775,876	48,653,823
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	57,587,508	69,846,540	59,650,806	56,165,055
PREFERRED STOCKS	14. United States.....	500,000	500,000	500,000	
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	500,000	500,000	500,000	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	500,000	500,000	500,000	
COMMON STOCKS	20. United States.....	746,266	746,266	503,160	
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	746,266	746,266	503,160	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	746,266	746,266	503,160	
	26. Total Stocks.....	1,246,266	1,246,266	1,003,160	
	27. Total Bonds and Stocks....	58,833,774	71,092,806	60,653,966	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1.....					14,708,254	14,708,254	20.6	12,051,357	18.2	14,708,254	
1.2 Class 2.....						0	0.0		0.0		
1.3 Class 3.....						0	0.0		0.0		
1.4 Class 4.....						0	0.0		0.0		
1.5 Class 5.....						0	0.0		0.0		
1.6 Class 6.....						0	0.0		0.0		
1.7 Totals.....	0	0	0	0	14,708,254	14,708,254	20.6	12,051,357	18.2	14,708,254	0
2. All Other Governments											
2.1 Class 1.....						0	0.0		0.0		
2.2 Class 2.....						0	0.0		0.0		
2.3 Class 3.....						0	0.0		0.0		
2.4 Class 4.....						0	0.0		0.0		
2.5 Class 5.....						0	0.0		0.0		
2.6 Class 6.....						0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....				1,031,053	5,732,293	6,763,346	9.5	6,202,508	9.4	6,763,346	
3.2 Class 2.....						0	0.0		0.0		
3.3 Class 3.....						0	0.0		0.0		
3.4 Class 4.....						0	0.0		0.0		
3.5 Class 5.....						0	0.0		0.0		
3.6 Class 6.....						0	0.0		0.0		
3.7 Totals.....	0	0	0	1,031,053	5,732,293	6,763,346	9.5	6,202,508	9.4	6,763,346	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....						0	0.0		0.0		
4.2 Class 2.....						0	0.0		0.0		
4.3 Class 3.....						0	0.0		0.0		
4.4 Class 4.....						0	0.0		0.0		
4.5 Class 5.....						0	0.0		0.0		
4.6 Class 6.....						0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....		9,058				9,058	0.0	11,831	0.0	9,058	
5.2 Class 2.....						0	0.0		0.0		
5.3 Class 3.....						0	0.0		0.0		
5.4 Class 4.....						0	0.0		0.0		
5.5 Class 5.....						0	0.0		0.0		
5.6 Class 6.....						0	0.0		0.0		
5.7 Totals.....	0	9,058	0	0	0	9,058	0.0	11,831	0.0	9,058	0

S105

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	500,049	1,027,148	3,248,649	8,660,501	20,209,995	33,646,342	47.2	30,562,550	46.1	33,646,342	
6.2 Class 2.....	500,233	799,159	2,596,386	5,178,532	5,225,571	14,299,881	20.1	14,832,880	22.4	14,299,881	
6.3 Class 3.....		502,273			1,103,586	1,605,859	2.3	1,609,834	2.4	1,605,859	
6.4 Class 4.....						0	0.0	842,280	1.3		
6.5 Class 5.....		213,123				213,123	0.3	213,123	0.3	213,123	
6.6 Class 6.....						0	0.0		0.0		
6.7 Totals.....	1,000,282	2,541,703	5,845,035	13,839,033	26,539,152	49,765,205	69.8	48,060,667	72.5	49,765,205	0
7. Hybrid Securities											
7.1 Class 1.....						0	0.0		0.0		
7.2 Class 2.....						0	0.0		0.0		
7.3 Class 3.....						0	0.0		0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

9101S

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1.....	(d).....500,049	.....1,036,206	.....3,248,649	.....9,691,554	.....40,650,542	.....55,127,000	.....77.4	.....XXX	.....XXX	.....55,127,000	.....0
9.2 Class 2.....	(d).....500,233	.....799,159	.....2,596,386	.....5,178,532	.....5,225,571	.....14,299,881	.....20.1	.....XXX	.....XXX	.....14,299,881	.....0
9.3 Class 3.....	(d).....0	.....502,273	.....0	.....0	.....1,103,586	.....1,605,859	.....2.3	.....XXX	.....XXX	.....1,605,859	.....0
9.4 Class 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.5 Class 5.....	(d).....0	.....213,123	.....0	.....0	.....0	(c).....213,123	.....0.3	.....XXX	.....XXX	.....213,123	.....0
9.6 Class 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....1,000,282	.....2,550,761	.....5,845,035	.....14,870,086	.....46,979,699	(b).....71,245,863	.....100.0	.....XXX	.....XXX	.....71,245,863	.....0
9.8 Line 9.7 as a % of Col. 6.....	.....1.4	.....3.6	.....8.2	.....20.9	.....65.9	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....0.0
10. Total Bonds Prior Year											
10.1 Class 1.....	.....12,102,371	.....1,011,585	.....3,265,364	.....7,514,310	.....24,934,616	.....XXX	.....XXX	.....48,828,246	.....73.6	.....48,828,246	.....0
10.2 Class 2.....	.....1,130,793	.....1,299,370	.....2,014,311	.....5,307,509	.....5,080,897	.....XXX	.....XXX	.....14,832,880	.....22.4	.....14,832,880	.....0
10.3 Class 3.....		.....503,093			.....1,106,741	.....XXX	.....XXX	.....1,609,834	.....2.4	.....1,609,834	.....0
10.4 Class 4.....			.....543,809	.....298,471		.....XXX	.....XXX	.....842,280	.....1.3	.....842,280	.....0
10.5 Class 5.....		.....213,123				.....XXX	.....XXX	(c).....213,123	.....0.3	.....213,123	.....0
10.6 Class 6.....						.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....13,233,164	.....3,027,171	.....5,823,484	.....13,120,290	.....31,122,254	.....XXX	.....XXX	(b).....66,326,363	.....100.0	.....66,326,363	.....0
10.8 Line 10.7 as a % of Col. 8.....	.....20.0	.....4.6	.....8.8	.....19.8	.....46.9	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....14,158,404	.....1,036,206	.....3,248,649	.....9,691,554	.....26,992,187	.....55,127,000	.....77.4	.....48,828,246	.....73.6	.....55,127,000	.....XXX
11.2 Class 2.....	.....500,233	.....799,159	.....2,596,386	.....5,178,532	.....5,225,571	.....14,299,881	.....20.1	.....14,832,880	.....22.4	.....14,299,881	.....XXX
11.3 Class 3.....		.....502,273			.....1,103,586	.....1,605,859	.....2.3	.....1,609,834	.....2.4	.....1,605,859	.....XXX
11.4 Class 4.....						.....0	.....0.0	.....842,280	.....1.3	.....0	.....XXX
11.5 Class 5.....		.....213,123				.....213,123	.....0.3	.....213,123	.....0.3	.....213,123	.....XXX
11.6 Class 6.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....14,658,637	.....2,550,761	.....5,845,035	.....14,870,086	.....33,321,344	.....71,245,863	.....100.0	.....66,326,363	.....100.0	.....71,245,863	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....20.6	.....3.6	.....8.2	.....20.9	.....46.8	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....20.6	.....3.6	.....8.2	.....20.9	.....46.8	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.2 Class 2.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.3 Class 3.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 Class 4.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 Class 5.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 Class 6.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.8 Line 12.7 as a % of Col. 6.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX	.....XXX	.....XXX	.....XXX	.....0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX	.....XXX	.....XXX	.....XXX	.....0.0

S107

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

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations.....	13,658,355				1,049,899	14,708,254	20.6	12,051,357	18.2	14,708,254	
1.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5 Totals.....	13,658,355	0	0	0	1,049,899	14,708,254	20.6	12,051,357	18.2	14,708,254	0
2. All Other Governments											
2.1 Issuer Obligations.....						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations.....				1,031,053	5,732,293	6,763,346	9.5	6,202,508	9.4	6,763,346	
3.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5 Totals.....	0	0	0	1,031,053	5,732,293	6,763,346	9.5	6,202,508	9.4	6,763,346	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations.....						0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations.....		9,058				9,058	0.0	11,831	0.0	9,058	
5.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5 Totals.....	0	9,058	0	0	0	9,058	0.0	11,831	0.0	9,058	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	1,000,282	2,541,703	5,845,035	13,839,033	26,539,152	49,765,205	69.8	48,060,667	72.5	49,765,205	
6.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
6.5 Totals.....	1,000,282	2,541,703	5,845,035	13,839,033	26,539,152	49,765,205	69.8	48,060,667	72.5	49,765,205	0
7. Hybrid Securities											
7.1 Issuer Obligations.....						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations.....						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

801S

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	14,658,637	2,550,761	5,845,035	14,870,086	33,321,344	71,245,863	100.0	.XXX	.XXX	71,245,863	.0
9.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	.XXX	.XXX	0	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	.XXX	.XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	.XXX	.XXX	0	0
9.5 Totals.....	14,658,637	2,550,761	5,845,035	14,870,086	33,321,344	71,245,863	100.0	.XXX	.XXX	71,245,863	0
9.6 Line 9.5 as a % of Col. 6.....	20.6	3.6	8.2	20.9	46.8	100.0	.XXX	.XXX	.XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	41,561,862	14,844,711	1,609,834	1,875,228	6,434,728	.XXX	.XXX	66,326,363	100.0	66,326,363	
10.2 Residential Mortgage-Backed Securities.....						.XXX	.XXX	0	0.0		
10.3 Commercial Mortgage-Backed Securities.....						.XXX	.XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities.....						.XXX	.XXX	0	0.0		
10.5 Totals.....	41,561,862	14,844,711	1,609,834	1,875,228	6,434,728	.XXX	.XXX	66,326,363	100.0	66,326,363	0
10.6 Line 10.5 as a % of Col. 8.....	62.7	22.4	2.4	2.8	9.7	.XXX	.XXX	100.0	.XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	14,658,637	2,550,761	5,845,035	14,870,086	33,321,344	71,245,863	100.0	66,326,363	100.0	71,245,863	.XXX
11.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	0	.XXX
11.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	0	.XXX
11.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	0	.XXX
11.5 Totals.....	14,658,637	2,550,761	5,845,035	14,870,086	33,321,344	71,245,863	100.0	66,326,363	100.0	71,245,863	.XXX
11.6 Line 11.5 as a % of Col. 6.....	20.6	3.6	8.2	20.9	46.8	100.0	.XXX	.XXX	.XXX	100.0	.XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	20.6	3.6	8.2	20.9	46.8	100.0	.XXX	.XXX	.XXX	100.0	.XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....						0	0.0	0	0.0	.XXX	0
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	.XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	.XXX	0
12.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	.XXX	0
12.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	.XXX	0
12.6 Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	.XXX	.XXX	.XXX	.XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	.XXX	.XXX	.XXX	.XXX	0.0

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	11,981,812	10,999,312		982,500	
2. Cost of short-term investments acquired.....	13,658,355			13,658,355	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	1,107,500			1,107,500	
5. Total gain (loss) on disposals.....	688	688			
6. Deduct consideration received on disposals.....	11,000,000	11,000,000			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other than temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,748,355	0	0	15,748,355	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	15,748,355	0	0	15,748,355	0

S110

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		
Properties Occupied by the Reporting Entity - Administrative																
Two-story Brick Office Building - Home Office.....		Cleveland.....	OH.....	07/01/1973	07/01/1973	79,500	0	1,979	0	1,988	0	0	(1,988)	0	6,000	19,388
0299999. Properties Occupied by the Reporting Entity - Administrative.....						79,500	0	1,979	0	1,988	0	0	(1,988)	0	6,000	19,388
0399999. Total - Properties Occupied by the Reporting Entity.....						79,500	0	1,979	0	1,988	0	0	(1,988)	0	6,000	19,388
0699999. Totals.....						79,500	0	1,979	0	1,988	0	0	(1,988)	0	6,000	19,388

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
Surplus Debentures - Unaffiliated																			
743917 AH 9	Prudential Surplus Notes.....				William Blair & Co.....	.....1	11/27/2001		.....574,500	.....694,975	.....558,466						.....41,500		
878091 BC 0	Teachers Ins & Annuity Assn Surplus Notes.....				William Blair & Co.....	.....1	12/22/2009		.....534,725	.....678,140	.....534,725						.....34,250		
30251B AB 4	FMR LLC.....				William Blair & Co.....	.....1	11/27/2009		.....506,600	.....623,430	.....506,600						.....32,250		
2199999	Total - Surplus Debentures - Unaffiliated.....								.....1,615,825	.....1,996,545	.....1,599,791	.....0	.....0	.....0	.....0	.....0	.....108,000	.....0	.....XXX.....
Any Other Class of Asset - Unaffiliated																			
309601 AA 0	Farmer Insurance Exchange.....				William Blair & Co.....	.....2	07/01/1994		.....470,825	.....681,640	.....482,828								
3799999	Total - Any Other Class of Asset - Unaffiliated.....								.....470,825	.....681,640	.....482,828	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX.....
3999999	Subtotal - Unaffiliated.....								.....2,086,650	.....2,678,185	.....2,082,619	.....0	.....0	.....0	.....0	.....0	.....108,000	.....0	.....XXX.....
4199999	Totals.....								.....2,086,650	.....2,678,185	.....2,082,619	.....0	.....0	.....0	.....0	.....0	.....108,000	.....0	.....XXX.....

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
880591	CK 6 Tennessee Valley Auth.....				1Z	1,057,500	140.535	1,405,350	1,000,000	1,049,899		(2,146)			5.980	5.564	AO01..	14,950	59,800	06/16/2009	04/01/2036
0199999	U.S. Government - Issuer Obligations.....					1,057,500	XXX	1,405,350	1,000,000	1,049,899	0	(2,146)	0	0	XXX	XXX	XXX	14,950	59,800	XXX	XXX
0599999	Total - U.S. Government.....					1,057,500	XXX	1,405,350	1,000,000	1,049,899	0	(2,146)	0	0	XXX	XXX	XXX	14,950	59,800	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
02765U	DV 3 American Mun Pwr Ohio Inc Rev.....				1Z	649,735	135.397	676,985	500,000	645,015		(3,906)			7.499	5.593	FA15..	14,060	37,495	10/12/2011	02/15/2050
081331	AF 7 Belvoir LD LLC Military HSG.....				1Z	443,250	91.820	459,100	500,000	445,585		1,557			5.400	6.187	JD15..	1,125	27,000	06/29/2011	12/15/2047
088281	CV 0 Bexar County Texas - CTFS.....			1	1Z	503,885	113.607	568,035	500,000	503,612		(131)		5.755	5.639	JD15..	1,199	28,775	11/24/2010	06/15/2040	
180848	HY 2 Clark County Nev For Issues.....			1	1Z	506,250	121.933	609,665	500,000	505,415		(401)		6.400	6.224	JJ01..	16,000	32,000	12/08/2010	07/01/2026	
196632	LE 1 Colorado Springs Colorade Utilities.....			1	1Z	471,250	106.616	533,080	500,000	472,491		726		5.738	6.125	MN15..	3,586	28,690	04/14/2011	11/15/2050	
206423	DP 7 Concord New Hampshire School Dist.....			1	1Z	486,425	111.004	555,020	500,000	487,354		455		6.000	6.200	AO15..	6,250	30,000	12/21/2010	10/15/2040	
442331	ST 2 Houston Texas Pub IMPT Ref Bonds.....			1	1Z	528,750	121.255	606,275	500,000	525,638		(1,494)		6.319	5.514	MS01..	10,532	31,595	12/07/2010	03/01/2030	
483854	GN 9 Kane Cook & Du Page County ILL.....			1	1Z	507,500	117.152	585,760	500,000	506,887		(300)		6.000	5.800	JD15..	1,250	30,000	12/15/2010	12/15/2035	
626207	YM 0 Mun Elec Auth of Georgia Plant.....				1Z	544,315	117.949	589,745	500,000	543,137		(975)		6.655	6.078	AO01..	8,319	33,275	10/11/2011	04/01/2057	
681663	CK 4 Omaha Convention Ne.....			1	1Z	570,350	118.395	591,975	500,000	568,087		(2,263)		7.125	5.070	FA01..	14,844	35,625	01/20/2012	08/01/2040	
793323	LW 4 St. Petersburg FL Pub Utility.....			1	1Z	503,510	113.324	566,620	500,000	503,269		(118)		6.600	6.500	AO01..	8,250	33,000	12/21/2010	10/01/2040	
873465	YF 9 Tacoma Washington ULTD Tax GO Ref.....			1	1Z	483,140	113.631	568,155	500,000	484,289		563		6.000	6.250	JD01..	2,500	30,000	12/22/2010	12/01/2040	
927688	FZ 9 Virgin Islands Wtr & Pwr Auth.....				1Z	576,330	112.647	563,235	500,000	572,567		(3,225)		6.850	5.670	JJ01..	17,125	34,250	10/27/2011	07/01/2035	
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....					6,774,690	XXX	7,473,650	6,500,000	6,763,346	0	(9,512)	0	0	XXX	XXX	XXX	105,040	411,705	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....					6,774,690	XXX	7,473,650	6,500,000	6,763,346	0	(9,512)	0	0	XXX	XXX	XXX	105,040	411,705	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
36216K	WQ 8 GNMA #167255.....				1Z	35,119	AV	9,058	8,763	9,058		(50)			9.500		MO	44	170	07/01/1986	01/15/2016
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					35,119	XXX	9,058	8,763	9,058	0	(50)	0	0	XXX	XXX	XXX	44	170	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
31340Y	LT 4 Federal Home Loan Mtg. CMO SER 36D.....				1Z	7,621	109.152	2,695	2,469						10.050	12.000	MO		286	07/01/1991	04/15/2020
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					7,621	XXX	2,695	2,469	0	0	0	0	0	XXX	XXX	XXX	0	286	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....					42,740	XXX	11,753	11,232	9,058	0	(50)	0	0	XXX	XXX	XXX	44	456	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055	AD 4 Aflac, Inc.....				1Z	509,750	132.975	664,875	500,000	508,786		(326)			6.900	6.747	JD17..	1,438	34,500	01/19/2010	12/17/2039
001814	AR 3 ANR Pipeline Co.....				1Z	315,342	151.278	453,834	300,000	304,677		(529)			9.625	9.120	MN01..	4,813	28,875	07/01/1992	11/01/2021
012873	AK 1 Alberta Energy LTD.....		l	1	2Z	544,830	129.847	649,235	500,000	537,875		(2,011)		7.375	6.600	MN01..	6,146	36,875	07/17/2009	11/01/2031	
020002	AU 5 Allstate Corp Jr Sub Deb Glb.....				2Z	507,625	106.375	531,875	500,000	506,770		(152)		6.500	6.380	MN15..	4,062	32,500	05/18/2007	05/15/2057	
030955	AJ 7 Ameritech Funding Corp.....				1Z	530,575	122.089	610,445	500,000	525,241		(1,707)		6.875	6.300	AO15..	7,161	34,375	11/16/2009	10/15/2027	
031162	AY 6 Amgen Inc.....				2Z	543,270	134.178	670,890	500,000	537,924		(1,492)		6.900	6.250	JD01..	2,875	34,500	05/29/2009	06/01/2038	
035229	DC 4 Anheuser Busch Cos Inc.....				1Z	466,050	136.743	683,715	500,000	471,080		1,172		6.450	7.000	MS01..	10,750	32,250	09/17/2008	09/01/2037	
038222	AG 0 Applied Materials Inc.....				1Z	617,105	122.018	610,090	500,000	615,083		(2,022)		5.850	4.410	JD15..	1,219	14,625	06/27/2012	06/15/2041	
039483	AS 1 Archer Daniels Midland Co.....				1Z	500,000	133.930	669,650	500,000	500,000		-		7.000	7.000	FA01..	14,583	35,000	09/29/2008	02/01/2031	
066365	BX 4 Bankers Trust NY Corp.....				1Z	497,845	109.381	546,905	500,000	499,694		108		7.500	7.542	MN15..	4,688	37,500	07/01/1995	11/15/2015	
078167	BA 0 Bell Telephone Co of Pennsylvania.....				1Z	644,025	140.891	704,455	500,000	609,980		(5,909)		8.750	6.400	FA15..	16,406	43,750	03/26/2007	08/15/2031	
079860	AD 4 BellSouth Corp.....			1	1Z	551,875	124.428	622,140	500,000	544,143		(2,349)		6.875	6.019	AO15..	7,161	34,375	09/11/2009	10/15/2031	
084664	BL 4 Berkshire Hathaway Fin Corp.....				1Z	502,815	122.419	612,095	500,000	502,545		(94)		5.750	5.710	JJ15..	13,177	28,750	02/22/2010	01/15/2040	
097023	AD 7 Boeing Co.....				1Z	572,500	148.410	742,050	500,000	531,719		(3,625)		8.750	7.350	FA15..	16,406	43,750	09/27/2001	08/15/2021	

E10

SCHEDULE D - PART 1

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

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date		
122014 AE 3	Burlington Resources Inc.....	1Z				621,775	137.976	689,880	500,000	547,261		(5,353)		9.125	6.970	AO01..	11,406	45,625	07/01/1999	10/01/2021			
125509 AG 4	Cigna Corp.....	2Z				529,035	131.876	659,380	500,000	510,206		(1,001)		8.300	7.790	JJ15....	19,021	41,500	07/01/1994	01/15/2023			
126117 AE 0	CNA Finl. Corp. Deb.....	2Z				497,500	126.425	632,125	500,000	499,132		86		7.250	7.290	MN15....	4,531	36,250	07/01/1994	11/15/2023			
136375 BE 1	Canadian Natl Railway Co.....	1Z	l.			536,800	144.511	722,555	500,000	532,037		(1,361)		6.712	6.150	JJ15....	15,382	33,560	06/26/2009	07/15/2036			
141784 DK 1	Cargill Inc.....	1Z				539,800	125.658	628,290	500,000	525,065		(4,065)		7.350	6.249	MS06....	12,250	36,750	05/19/2009	03/06/2019			
165087 AL 1	Chesapeake & Potomac Tel (Verizon Virginia Inc).....	1Z		1		625,830	137.069	685,345	500,000	584,719		(5,034)		8.375	6.350	AO01..	10,469	41,875	10/29/2004	10/01/2029			
172062 AF 8	Cincinnati Financial Corp.....	1Z				585,525	122.678	613,390	500,000	582,184		(3,341)		6.920	5.024	MN15....	4,325	34,600	05/07/2012	05/15/2028			
209111 ES 8	Consolidated Edison Co NY Inc.....	1Z				560,600	135.343	676,715	500,000	554,930		(2,231)		6.300	5.440	FA15....	11,813	31,500	06/17/2010	08/15/2037			
219350 AR 6	Corning Inc.....	1Z				600,153	127.340	636,700	500,000	596,906		(3,247)		7.250	7.250	FA15....	13,594	18,125	03/19/2012	08/15/2036			
237194 AB 1	Darden Restaurant.....	2Z				479,725	113.343	566,715	500,000	496,778		1,013		7.125	7.520	FA01....	14,844	35,625	07/01/1996	02/01/2016			
247361 XF 0	Delta Airlines.....	5Z				305,373	106.500	306,851	288,123	213,123		-		10.000	9.381	JD05....	2,500	14,956	07/01/1992	12/05/2014			
257867 AF 8	Donnelley (R.R.) & Sons.....	2Z				580,190	97.500	487,500	500,000	558,932		(3,208)		8.820	7.400	AO15....	9,188	44,100	05/17/2006	04/15/2031			
260543 BJ 1	Dow Chemical.....	2Z				520,500	132.478	662,390	500,000	516,238		(965)		7.375	7.000	MN01....	6,146	36,875	07/31/2008	11/01/2029			
277432 AB 6	Eastman Chem. Co.....	2Z		1		500,000	130.055	650,275	500,000	500,000		-		7.250	7.250	JJ15....	16,615	36,250	07/01/1999	01/15/2024			
316773 CH 1	Fifth Third Bank.....	2Z				514,075	142.997	714,985	500,000	511,842		(470)		8.250	8.000	MS01....	13,750	41,250	04/08/2008	03/01/2038			
341081 FC 6	Florida Power & Light.....	1Z				500,890	130.338	651,690	500,000	500,804		(30)		5.690	5.677	AO01....	7,113	28,450	02/22/2010	03/01/2040			
360008 AH 4	Fulton Cap TR 1.....	2Z				475,500	95.000	475,000	500,000	480,645		817		6.290	6.670	FA01....	13,104	31,450	04/17/2006	02/01/2036			
406216 AA 4	Halliburton Co.....	1Z				591,250	141.712	708,560	500,000	538,386		(4,720)		8.750	7.010	FA15....	16,406	43,750	10/19/2001	02/15/2021			
431116 AC 6	Highmark Inc.....	1Z				528,220	96.110	480,550	500,000	527,454		(766)		6.125	6.125	MN15....	3,828	30,625	03/20/2012	05/15/2014			
437076 AS 1	Home Depot Inc.....	1Z				444,375	131.420	657,100	500,000	455,103		1,957		5.875	6.750	JD16....	1,224	29,375	07/17/2007	12/16/2036			
456866 AG 7	Ingersoll Rand.....	2Z	l.			604,680	132.719	663,595	500,000	546,107		(5,234)		9.000	7.025	FA15....	16,875	45,000	10/23/2001	08/15/2021			
459200 AG 6	International Business Machine.....	1Z				502,775	142.093	710,465	500,000	500,772		(110)		8.375	8.320	MN01....	6,979	41,875	07/01/1994	11/01/2019			
500255 AN 4	Kohls Corp.....	2Z				460,825	115.275	576,375	500,000	470,443		1,450		6.000	6.629	JJ15....	13,750	30,000	05/09/2006	01/15/2033			
500472 AC 9	Koninklijke Philips Electronics.....	1Z				626,875	135.304	676,520	500,000	620,912		(5,963)		6.875	4.533	MS11....	10,026	17,188	04/03/2012	03/11/2028			
524908 R4 4	Lehman Bros Holding, Inc.....	6Z				498,750	-	-	500,000	-		-		6.875	6.895	JJ17....	-	-	07/23/2007	07/17/2037			
534187 AX 7	Lincoln National Corp.....	2Z				612,700	133.730	668,650	500,000	597,674		(15,026)		8.750	5.100	JJ01....	21,875	43,750	12/27/2011	07/01/2019			
540424 AP 3	Loews Corp.....	1Z				492,000	118.136	590,680	500,000	492,473		162		6.000	6.126	FA01....	12,500	30,000	06/21/2010	02/01/2035			
548661 BL 9	Lowes Companies Incorporated.....	1Z				509,531	123.843	619,215	500,000	508,504		(357)		5.800	5.660	AO15....	6,042	29,000	02/22/2010	10/15/2036			
577778 BF 9	May Dept Stores.....	2Z				311,223	120.546	361,638	300,000	302,381		(748)		7.450	7.050	AO15....	4,656	22,350	10/09/2001	10/15/2016			
580645 AF 6	McGraw-Hill Co. Inc.....	1Z				471,935	114.665	573,325	500,000	476,510		947		6.550	7.000	MN15....	4,094	32,750	03/05/2008	11/15/2037			
611688 AA 0	Monsanto Financial Canada Co.....	1Z	l.			501,250	125.188	625,940	500,000	501,123		(50)		5.500	5.481	JJ30....	11,458	27,500	06/18/2010	07/30/2035			
617482 V9 2	Morgan Stanley.....	1Z				573,404	117.230	586,150	500,000	572,890		(514)		6.375	5.380	JJ24....	14,609	-	10/09/2012	07/24/2042			
637432 CT 0	Natl Rural Utilities Coop.....	1Z				489,669	150.464	752,320	500,000	491,345		452		8.000	8.200	MS01....	13,333	40,000	04/17/2009	03/01/2032			
645767 AW 4	New Jersey Bell Telephone Co.....	1Z		1		557,300	131.882	659,410	500,000	547,749		(2,830)		7.850	6.798	MN15....	4,906	39,250	08/11/2009	11/15/2029			
652478 AL 2	News American Holding Inc.....	2Z				566,004	138.327	691,635	500,000	524,884		(2,407)		8.875	7.710	AO26....	7,396	44,375	07/01/1995	04/26/2023			
655664 AL 4	Nordstrom Inc.....	1Z				501,000	141.652	708,260	500,000	500,839		(33)		7.000	6.983	JJ15....	16,042	35,000	02/19/2008	01/15/2038			
683078 FQ 7	Ontario Hydro.....	1Z	l.			267,029	158.469	475,407	300,000	300,769		1,687		10.125	9.700	AO15....	2,690	30,760	07/01/1992	10/15/2021			
693506 AQ 0	PPG Inds. Inc.....	2Z				599,580	138.148	690,740	500,000	542,245		(5,107)		9.000	7.100	MN01....	7,500	45,000	10/09/2001	05/01/2021			
694032 AX 1	Pacific Bell - DEBS.....	1Z		1		477,840	104.796	523,980	500,000	481,030		870		6.625	7.000	AO15....	6,901	33,125	04/22/2009	10/15/2034			
694476 AA 0	Pacific Life Corp.....	1Z				486,570	113.163	565,815	500,000	488,206		569		6.600	6.830	MS15....	9,625	33,000	02/09/2010	09/15/2033			
717081 CY 7	Pfizer, Inc.....	1Z				563,750	153.317	766,585	500,000	556,082		(2,140)		7.200	6.251	MS15....	10,500	36,000	05/29/2009	03/15/2039			
718154 CF 2	Philip Morris Co.....	2Z				531,700	126.490	632,450	500,000	517,635		(1,268)		7.750	7.200	JJ15....	17,760	38,750	11/27/2001	01/15/2027			

E10.1

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates					
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date					
743674 AY 9	Protective Life Corp.....			1...2Z	641,320	.....	130,416	.....	652,080	.....	500,000	.....	639,369	.....	(1,951)	.....	8,450	.....	6,270	AO15..	8,802	.....	21,125	08/02/2012	10/15/2039
751277 AR 5	Ralston Purina Co - DEBS.....			1Z	430,908	.....	136,472	.....	545,888	.....	400,000	.....	411,075	.....	(1,030)	.....	8,125	.....	7,470	FA01...	8,125	.....	32,500	07/01/1993	02/01/2023
808626 AE 5	Science Applications.....			1Z	522,750	.....	117,636	.....	588,180	.....	500,000	.....	517,135	.....	(875)	.....	7,125	.....	6,750	JU01...	17,813	.....	35,625	08/03/2006	07/01/2032
814120 AC 5	Security Benefit Life Ins Co.....			3Z	599,896	.....	91,994	.....	492,168	.....	535,000	.....	584,872	.....	(2,404)	.....	7,450	.....	6,498	AO01..	9,964	.....	39,858	03/31/2006	10/01/2033
824348 AL 0	Sherwin Williams Company.....			1Z	555,000	.....	127,363	.....	636,815	.....	500,000	.....	539,471	.....	(2,785)	.....	7,375	.....	6,385	FA01...	15,365	.....	36,875	05/11/2007	02/01/2027
828807 CE 5	Simon Property Group.....			1...1Z	512,985	.....	135,516	.....	677,580	.....	500,000	.....	511,771	.....	(435)	.....	6,750	.....	6,550	FA01...	14,063	.....	33,750	03/10/2010	02/01/2040
879240 AQ 2	Tele Communications Inc.....			2Z	324,426	.....	146,061	.....	438,183	.....	300,000	.....	308,010	.....	(814)	.....	10,125	.....	9,310	AO15..	6,328	.....	30,375	07/01/1992	04/15/2022
887364 AF 4	Times Mirror Company.....			1...6Z	498,125	.....	42,000	.....	210,000	.....	500,000	.....	-	.....	-	.....	6,610	.....	6,642	MS15..	-	.....	-	01/24/2006	09/15/2027
891027 AG 9	Torchmark Corp.....			2Z	504,860	.....	103,637	.....	518,185	.....	500,000	.....	500,233	.....	(243)	.....	7,375	.....	7,280	FA01...	15,365	.....	36,875	07/01/1993	08/01/2013
906548 CH 3	Union Electric Co.....			1...1Z	671,250	.....	171,252	.....	856,260	.....	500,000	.....	652,142	.....	(5,805)	.....	8,450	.....	5,968	MS15..	12,323	.....	42,250	09/18/2009	03/15/2039
909283 AB 9	United Airlines PASS THRU TR 1991-A2.....			5Z	267,150	.....	46,000	.....	59,662	.....	129,700	.....	-	.....	-	.....	10,020	.....	9,570	MS22..	-	.....	-	07/01/1992	03/22/2014
918204 AT 5	V F Corp.....			1Z	465,885	.....	134,024	.....	670,120	.....	500,000	.....	471,079	.....	1,165	.....	6,450	.....	7,000	MN01..	5,375	.....	32,250	07/17/2008	11/01/2037
929160 AG 4	Vulcan Materials Co.....			1...3Z	522,375	.....	97,750	.....	488,750	.....	500,000	.....	518,714	.....	(751)	.....	7,150	.....	6,797	MN31..	2,979	.....	35,750	02/15/2008	11/30/2037
960402 AS 4	Westinghouse Elec. Corp.....			2Z	541,500	.....	132,884	.....	664,420	.....	500,000	.....	521,205	.....	(1,804)	.....	7,875	.....	7,120	MS01..	13,125	.....	39,375	10/05/2001	09/01/2023
976843 AX 0	Wisconsin Public Service.....			1Z	989	.....	100,616	.....	1,006	.....	1,000	.....	992	.....	-	.....	7,125	.....	7,220	JU01...	71	.....	71	07/01/1996	07/01/2023
00817Y AG 3	Aetna Inc.....			1Z	484,455	.....	138,723	.....	693,615	.....	500,000	.....	486,791	.....	529	.....	6,750	.....	7,000	JD15..	1,406	.....	33,750	07/28/2008	12/15/2037
03746A AA 8	Apache Finance Canada.....			1Z	629,925	.....	142,523	.....	712,615	.....	500,000	.....	611,325	.....	(6,565)	.....	7,750	.....	5,550	JD15..	1,615	.....	38,750	06/25/2010	12/15/2029
06849R AC 6	Barrick NA Finance LLC.....			2Z	594,375	.....	136,588	.....	682,940	.....	500,000	.....	584,026	.....	(3,268)	.....	7,500	.....	6,101	MS15..	10,938	.....	37,500	11/06/2009	09/15/2038
12189T AX 2	Burlington Northern Santa Fe.....			1Z	533,810	.....	127,932	.....	639,660	.....	500,000	.....	530,333	.....	(1,284)	.....	6,200	.....	5,700	FA15..	11,625	.....	31,000	04/23/2010	08/15/2036
17275R AD 4	Cisco Sys Inc.....			1Z	493,050	.....	130,145	.....	650,725	.....	500,000	.....	493,908	.....	234	.....	5,900	.....	6,000	FA15..	11,062	.....	29,500	05/01/2009	02/15/2039
20825U AC 8	Conoco Funding Co.....			1Z	481,095	.....	147,329	.....	736,645	.....	500,000	.....	484,498	.....	825	.....	7,250	.....	7,600	AO15..	7,552	.....	36,250	11/10/2008	10/15/2031
24702R AF 8	Dell Inc NT.....			1Z	433,355	.....	116,227	.....	581,135	.....	500,000	.....	441,877	.....	2,298	.....	6,500	.....	7,650	AO15..	6,771	.....	32,500	04/17/2009	04/15/2038
26442C AE 4	Duke Energy Carolinas LLC.....			1Z	525,285	.....	131,000	.....	655,000	.....	500,000	.....	522,704	.....	(898)	.....	6,050	.....	5,687	AO15..	6,302	.....	30,250	02/22/2010	04/15/2038
29364L AT 9	Entergy Gulf States Inc.....			1...1Z	501,250	.....	100,007	.....	500,035	.....	500,000	.....	501,155	.....	(52)	.....	6,180	.....	2,954	MS01..	10,300	.....	30,900	03/09/2011	03/01/2035
29736R AC 4	Estee Lauder Co Inc.....			1...1Z	506,250	.....	127,034	.....	635,170	.....	500,000	.....	505,506	.....	(226)	.....	6,000	.....	5,907	MN15..	3,750	.....	30,000	09/18/2009	05/15/2037
30161M AG 8	Exelon Generation Co LLC.....			2Z	520,815	.....	116,286	.....	581,430	.....	500,000	.....	518,585	.....	(695)	.....	6,250	.....	5,950	AO01..	7,812	.....	31,250	10/21/2009	10/01/2039
36962G AB 7	General Elec Cap Corp.....			1Z	664,350	.....	135,930	.....	679,650	.....	500,000	.....	662,017	.....	(2,333)	.....	6,875	.....	4,690	JJ10..	12,891	.....	-	08/22/2012	01/10/2039
37247D AB 2	Genworth Financial Inc.....			2Z	465,000	.....	100,874	.....	504,370	.....	500,000	.....	471,019	.....	1,350	.....	6,500	.....	7,093	JD15..	1,354	.....	32,500	07/15/2008	06/15/2034
38142E AE 8	Goldman Sachs Equity Fund Inc.....			1Z	502,390	.....	101,011	.....	505,055	.....	500,000	.....	500,049	.....	(119)	.....	8,000	.....	7,950	MS01..	13,333	.....	40,000	07/01/1993	03/01/2013
39121J AE 0	Great Riv Energy.....			1Z	440,680	.....	115,185	.....	575,925	.....	500,000	.....	448,138	.....	2,034	.....	6,254	.....	7,235	JU01...	15,635	.....	31,270	04/22/2009	07/01/2038
42307T AG 3	Heinz H J Finance Co.....			2Z	490,000	.....	127,600	.....	638,000	.....	500,000	.....	492,425	.....	385	.....	6,750	.....	6,916	MS15..	9,844	.....	33,750	04/19/2006	03/15/2032
46625H HF 0	Jp Morgan Chase Jpm.....			1Z	612,699	.....	134,048	.....	670,240	.....	500,000	.....	610,521	.....	(2,178)	.....	6,400	.....	4,860	MN15..	4,000	.....	16,000	06/25/2012	05/15/2038
56509T CJ 1	MapCo Inc. (Williams Cos Inc).....			2Z	300,000	.....	145,969	.....	437,906	.....	300,000	.....	300,000	.....	-	.....	8,720	.....	8,720	JD01..	2,180	.....	26,160	07/01/1992	08/11/2022
58013M EC 4	McDonalds Corp.....			1Z	520,325	.....	138,419	.....	692,095	.....	500,000	.....	517,707	.....	(714)	.....	6,300	.....	6,000	AO15..	6,563	.....	31,500	05/04/2009	10/15/2037
59023V AA 8	Merrill Lynch & Co. Inc.....			2Z	505,850	.....	130,170	.....	650,850	.....	500,000	.....	504,948	.....	(195)	.....	7,750	.....	7,650	MN14..	4,844	.....	38,750	05/14/2008	05/14/2038
59156R AY 4	MetLife Inc. Sr. NT.....			1Z	522,500	.....	126,618	.....	633,090	.....	500,000	.....	521,300	.....	(758)	.....	5,875	.....	5,563	FA06..	12,240	.....	29,375	05/31/2011	02/06/2041
67740Q AG 1	Ohio National Financial SVCS Inc.....			1Z	568,315	.....	110,618	.....	553,090	.....	500,000	.....	564,228	.....	(3,503)	.....	6,625	.....	5,477	MN01..	5,520	.....	33,125	10/24/2011	05/01/2031
68389X AE 5	Oracle Corp.....			1Z	531,250	.....	139,052	.....	695,260	.....	500,000	.....	527,294	.....	(1,079)	.....	6,500	.....	6,040	AO15..	6,771	.....	32,500	04/30/2009	04/15/2038
70816F AD 5	Penney JC & Co. Inc.....			3Z	513,775	.....	96,750	.....	483,750	.....	500,000	.....	502,273	.....	(820)	.....	6,875	.....	6,600	AO15..	7,161	.....	34,375	07/01/1998	10/15/2015
71644E AB 8	Petro Canada.....			2Z	313,710	.....	144,128	.....	432,384	.....	300,000	.....	302,350	.....	(568)	.....	9,250	.....	8,810	AO15..	5,781	.....	27,750	07/01/1992	10/15/2021
87612E AU 0	Target Corp.....			1Z	493,750	.....	146,881	.....	734,405	.....	500,000	.....	494,655	.....	213	.....	7,000	.....	7,101	JJ15..	16,042	.....	35,000	09/30/2008	01/15/2038
89352L AG 5	Transcanada Pipelines LTD.....			1...1Z	532,285	.....	139,299	.....	696,495	.....	500,000	.....	525,504	.....	(1,550)	.....	7,700	.....	8,655	JD15..	1,604	.....	38,500	08/21/2008	06/15/2029

E10.2

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
89420G AE 9	Travelers Property Casualty.....	..	..	..	...1Z	.....552,845	.....133,123	.....665,615	.....500,000	.....547,027	.....	.....(2,327)	.....	.....	.....6.375	.....5.550	MS15..	.....9,297	.....31,875	06/25/2010	03/15/2033
91324P AX 0	UnitedHealth Group Inc.....	..	..	..	...1Z	.....469,225	.....131,727	.....658,635	.....500,000	.....474,192	.....	.....1,055	.....	.....	.....6.500	.....6.997	JD15...	.....1,354	.....32,500	04/16/2008	06/15/2037
92976G AJ 0	Wachovia Bak Natl Assn.....	..	..	..	...1Z	.....529,730	.....137,262	.....686,310	.....500,000	.....526,788	.....	.....(1,070)	.....	.....	.....6.600	.....6.150	JJ15....	.....15,125	.....33,000	03/29/2010	01/15/2038
94973V AH 0	Wellpoint Inc.....	..	..	..	...1Z	.....437,000	.....119,398	.....596,990	.....500,000	.....448,159	.....	.....2,370	.....	.....	.....5.950	.....7.000	JD15...	.....1,240	.....29,750	05/14/2008	12/15/2034
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....51,775,876	XXX.....	.....60,955,787	.....48,653,823	.....49,765,205	.....0	.....(123,146)	.....0	.....0	...XXX.....	...XXX.....	...XXX...	.....899,450	.....3,244,798	...XXX.....	...XXX.....
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					.....51,775,876	XXX.....	.....60,955,787	.....48,653,823	.....49,765,205	.....0	.....(123,146)	.....0	.....0	...XXX.....	...XXX.....	...XXX...	.....899,450	.....3,244,798	...XXX.....	...XXX.....
Totals																					
7799999	Total - Issuer Obligations.....					.....59,643,185	XXX.....	.....69,843,845	.....56,162,586	.....57,587,508	.....0	.....(134,854)	.....0	.....0	...XXX.....	...XXX.....	...XXX...	.....1,019,484	.....3,716,473	...XXX.....	...XXX.....
7899999	Total - Residential Mortgage-Backed Securities.....					.....7,621	XXX.....	.....2,695	.....2,469	.....0	.....0	.....0	.....0	.....0	...XXX.....	...XXX.....	...XXX...	.....0	.....286	...XXX.....	...XXX.....
8399999	Grand Total - Bonds.....					.....59,650,806	XXX.....	.....69,846,540	.....56,165,055	.....57,587,508	.....0	.....(134,854)	.....0	.....0	...XXX.....	...XXX.....	...XXX...	.....1,019,484	.....3,716,759	...XXX.....	...XXX.....

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired	
		3 Code	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.			
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
369622 47 7	General Electric Cap Corp Senior			20,000,000		26.130	500,000	25,000	500,000	500,000		32,250					0			P1L	06/16/2006
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						500,000	XXX	500,000	500,000	0	32,250	0	0	0	0	0	0	0	XXX	XXX
8999999.	Total - Preferred Stocks						500,000	XXX	500,000	500,000	0	32,250	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3	4			7	8		10	11	12	13	14	15	16		
		Code	F o r e i g n			Rate Per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
013817	10 1	Alcoa Inc.....		1,000.000	8,680	8.680	8,680	27,950		120		30		30		L.....	09/10/2008
026874	10 7	American International Group Inc.....		25.000	883	35.300	883	30,020				303		303		L.....	12/18/2002
026874	15 6	American International Group Inc. - Warrant (WTS).....		13.000	179	13.800	179					107		107		L.....	01/25/2012
149123	10 1	Caterpillar Inc.....		500.000	44,804	89.609	44,804	34,450		1,240		(496)		(496)		L.....	08/22/2008
166764	10 0	ChevronTexaco Corp.....		500.000	54,070	108.140	54,070	30,720		1,755		870		870		L.....	03/03/2005
26441C	20 4	Duke Energy Holding Corp.....		870.000	55,506	63.800	55,506	41,399		2,830		(461)		(461)		L.....	07/28/2003
264411	50 5	Duke Realty Co.....		1,000.000	13,870	13.870	13,870	23,950		680		1,820		1,820		L.....	04/24/2008
31392K	ER 3	Key Corp.....		1,120.000	9,430	8.420	9,430	402		202		817		817		L.....	07/01/1997
369604	10 3	General Electric.....		1,000.000	20,990	20.990	20,990	28,700		680		3,080		3,080		L.....	10/23/2003
459200	10 1	International Business Machines.....		1,200.000	229,860	191.550	229,860	18,692		3,960		9,204		9,204		L.....	07/01/1997
46625H	10 0	JPMorgan Chase & Co.....		1,624.000	71,406	43.969	71,406	75,588		1,461		17,408		17,408		L.....	02/14/2001
670346	10 5	Nucor Corporation.....		500.000	21,580	43.160	21,580	23,785		732		1,795		1,795		L.....	08/20/2007
742718	10 9	Procter & Gamble.....		800.000	54,312	67.890	54,312	7,939		1,769		944		944		L.....	07/01/1997
88579Y	10 1	3M Company.....		400.000	37,140	92.850	37,140	31,308		944		4,448		4,448		L.....	11/29/2005
92343V	10 4	Verizon Communications (IDEARC Inc).....		488.000	21,116	43.270	21,116	26,776		983		1,537		1,537		L.....	07/01/1997
98956P	10 2	Zimmer Holdings Inc.....		500.000	33,330	66.660	33,330	34,071		270		6,620		6,620		L.....	03/15/2006
9099999		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....			677,156	XXX	677,156	435,750	0	17,626	0	48,026	0	48,026	0	XXX	XXX
Common Stocks - Mutual Funds																	
92204A	70 2	Vanguard Sector Index Funds.....		1,000.000	69,110	69.110	69,110	67,410		833		1,700		1,700		L.....	02/07/2012
9299999		Total - Common Stocks - Mutual Funds.....			69,110	XXX	69,110	67,410	0	833	0	1,700	0	1,700	0	XXX	XXX
9799999		Total - Common Stock.....			746,266	XXX	746,266	503,160	0	18,459	0	49,726	0	49,726	0	XXX	XXX
9899998		Total - Preferred Stock from Section 1.....			500,000	XXX	500,000	500,000		32,250						XXX	XXX
9899999		Total - Preferred and Common Stock.....			1,246,266	XXX	1,246,266	1,003,160	0	50,709	0	49,726	0	49,726	0	XXX	XXX

E12

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.....0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
681663 CK 4	Omaha Convention Ne.....		01/25/2012	William Blair.....		570,350	500,000	17,219
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					570,350	500,000	17,219
Bonds - Industrial and Miscellaneous								
219350 AR 6	Coming Inc.....		03/19/2012	William Blair.....		600,153	500,000	3,424
431116 AC 6	Highmark Inc.....		03/20/2012	William Blair.....		528,220	500,000	10,634
500472 AC 9	Koninklijke Philips Electronics.....		04/03/2012	William Blair.....		626,875	500,000	2,005
172062 AF 8	Cincinnati Financial Corp.....		05/07/2012	William Blair.....		585,525	500,000	16,531
46625H HF 0	Jp Morgan Chase Jpm.....		06/25/2012	William Blair.....		612,699	500,000	3,555
038222 AG 0	Applied Materials Inc.....		06/27/2012	William Blair.....		617,105	500,000	975
743674 AY 9	Protective Life Corp.....		08/02/2012	William Blair.....		641,320	500,000	13,144
36962G 4B 7	General Elec Cap Corp.....		08/22/2012	William Blair.....		664,350	500,000	4,010
617482 V9 2	Morgan Stanley.....		10/09/2012	William Blair.....		573,404	500,000	6,641
3899999	Total - Bonds - Industrial and Miscellaneous.....					5,449,651	4,500,000	60,919
8399997	Total - Bonds - Part 3.....					6,020,001	5,000,000	78,138
8399999	Total - Bonds.....					6,020,001	5,000,000	78,138
Common Stocks - Mutual Funds								
92204A 70 2	Vanguard Sector Index Funds.....		02/07/2012	William Blair.....	1,000,000	67,410	XXX	
9299999	Total - Common Stocks - Mutual Funds.....					67,410	XXX	0
9799997	Total - Common Stocks - Part 3.....					67,410	XXX	0
9799999	Total - Common Stocks.....					67,410	XXX	0
9899999	Total - Preferred and Common Stocks.....					67,410	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					6,087,411	XXX	78,138

E13

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Special Revenue and Special Assessment																				
36216K WQ 8	GNMA #167255		01/01/2012	Principal Payment		2,723	2,723	2,723	2,723						2,723					01/15/2016
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					2,723	2,723	2,723	2,723	0	0	0	0	0	2,723	0	0	0	0	XXX
Bonds - Industrial and Miscellaneous																				
852061 AA 8	Sprint		02/10/2012	William Blair		285,000	300,000	295,515	298,471				0	298,471		(13,471)	(13,471)	8,865	04/15/2022	
902905 AK 4	USX Corp		02/15/2012	William Blair		300,000	300,000	301,875	300,030				0	300,030		(30)	(30)	14,062	02/15/2012	
481227 AA 4	JP Morgan Chase Cap XVIII		06/01/2012	William Blair		500,000	500,000	550,000	545,835				0	545,835		(45,835)	(45,835)	31,371	08/17/2036	
83615T AB 5	Source One		06/01/2012	William Blair		500,000	500,000	552,080	501,029				0	501,029		(1,029)	(1,029)	22,500	06/01/2012	
111230 AB 4	Broad Inc. (Sunamerica Inc.)		02/01/2012	William Blair		200,000	200,000	233,624	202,175				0	202,175		(2,175)	(2,175)	9,950	02/01/2012	
892335 AC 4	Toys R Us Inc		09/13/2012	William Blair		435,000	500,000	601,697	543,809				0	543,809		(108,809)	(108,809)	45,208	09/01/2021	
211327 AB 7	Continental Co		08/15/2012	William Blair		500,000	500,000	489,880	499,962				0	499,962		38	38	41,875	08/15/2012	
866930 AD 2	Sunamerica Inc		02/01/2012	William Blair		330,000	330,000	418,453	330,801				0	330,801		(801)	(801)	16,417	02/01/2012	
253849 AH 6	Digital Equipment Corp		11/01/2012	William Blair		400,000	400,000	396,424	399,855				0	399,855		145	145	34,500	11/01/2012	
3899999	Total - Bonds - Industrial and Miscellaneous					3,450,000	3,530,000	3,839,548	3,621,967	0	0	0	0	3,621,967	0	(171,967)	(171,967)	224,748	XXX	
8399997	Total - Bonds - Part 4					3,452,723	3,532,723	3,842,271	3,624,690	0	0	0	0	3,624,690	0	(171,967)	(171,967)	224,748	XXX	
8399999	Total - Bonds					3,452,723	3,532,723	3,842,271	3,624,690	0	0	0	0	3,624,690	0	(171,967)	(171,967)	224,748	XXX	
Common Stocks - Industrial and Miscellaneous																				
26441C 20 4	Duke Energy Holding Corp		07/23/2012	William Blair	1,000	55	XXX	39	53	(14)			(14)	53		16	16		XXX	
464287 46 5	ISHARES MSCI EAFE Index Fund		02/02/2012	William Blair	400,000	21,200	XXX	28,160	19,812	8,348			8,348	19,812	(6,960)	(6,960)		XXX		
464287 46 5	ISHARES MSCI EAFE Index Fund		02/02/2012	William Blair	500,000	26,499	XXX	39,920	24,765	15,155			15,155	24,765	(13,421)	(13,421)		XXX		
464287 46 5	ISHARES MSCI EAFE Index Fund		02/02/2012	William Blair	400,000	21,200	XXX	29,700	19,812	9,888			9,888	19,812	(8,500)	(8,500)		XXX		
242411 10 6	Morgan Stanley		06/01/2012	William Blair	84,315,000	84,315	XXX	84,315	84,315	0			0	84,315		0	0	2	XXX	
68389X 10 5	Oracle Corp		10/03/2012	William Blair	4,000,000	127,237	XXX	16,000	102,600	(86,600)			(86,600)	102,600	111,237	111,237	720	XXX		
9099999	Total - Common Stocks - Industrial and Miscellaneous					280,506	XXX	198,134	251,357	(53,223)	0	0	(53,223)	251,357	0	82,372	82,372	722	XXX	
9799997	Total - Common Stocks - Part 4					280,506	XXX	198,134	251,357	(53,223)	0	0	(53,223)	251,357	0	82,372	82,372	722	XXX	
9799999	Total - Common Stocks					280,506	XXX	198,134	251,357	(53,223)	0	0	(53,223)	251,357	0	82,372	82,372	722	XXX	
9899999	Total - Preferred and Common Stocks					280,506	XXX	198,134	251,357	(53,223)	0	0	(53,223)	251,357	0	82,372	82,372	722	XXX	
9999999	Total - Bonds, Preferred and Common Stocks					3,733,229	XXX	4,040,405	3,876,047	(53,223)	0	0	(53,223)	3,876,047	0	(89,595)	(89,595)	225,470	XXX	

E14

**Sch. D-Pt. 5
NONE**

**Sch. D-Pt. 6-Sn. 1
NONE**

**Sch. D-Pt. 6-Sn. 2
NONE**

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest	
		4 F o r e i g n Code						9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year		
U.S. Government Bonds - Issuer Obligations																					
	First American Government Obligation Fund			06/29/2012	William Blair & Co.....	01/01/2013	13,658,355					13,658,355	13,658,355							2,494	
0199999	U.S. Government Bonds - Issuer Obligations.....						13,658,355	0	0	0	0	13,658,355	13,658,355	0	0	XXX	XXX	XXX		2,494	0
0599999	Total - U.S. Government Bonds.....						13,658,355	0	0	0	0	13,658,355	13,658,355	0	0	XXX	XXX	XXX		2,494	0
Total Bonds																					
7799999	Subtotals - Issuer Obligations.....						13,658,355	0	0	0	0	13,658,355	13,658,355	0	0	XXX	XXX	XXX		2,494	0
8399999	Subtotals - Bonds.....						13,658,355	0	0	0	0	13,658,355	13,658,355	0	0	XXX	XXX	XXX		2,494	0
Other Short-Term Invested Assets																					
	Repurchase Agreement.....			12/15/2001	William Blair & Co.....	01/01/2013	2,090,000	1,107,500				2,090,000	2,090,000							2,149	
9099999	Total - Other Short-Term Invested Assets.....						2,090,000	1,107,500	0	0	0	XXX	2,090,000	0	0	XXX	XXX	XXX		2,149	0
9199999	Total - Short-Term Investments.....						15,748,355	1,107,500	0	0	0	XXX	15,748,355	0	0	XXX	XXX	XXX		4,643	0

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

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

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

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

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

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

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Key Bank..... 127 Public Square Cleveland, Ohio 44114.....	.....	.....	.....	.....	30,471	XXX
0199999. Total - Open Depositories.....	.XXX..	.XXX.....	0	0	30,471	XXX..
0399999. Total Cash on Deposit.....	.XXX..	.XXX.....	0	0	30,471	XXX..
0499999. Cash in Company's Office.....	.XXX..	.XXX.....	.XXX.....	.XXX.....	25	XXX..
0599999. Total Cash.....	.XXX..	.XXX.....	0	0	30,496	XXX..

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

1. January.....	285,023	4. April.....	253,568	7. July.....	78,274	10. October.....	45,332
2. February.....	126,607	5. May.....	139,859	8. August.....	41,363	11. November.....	213,796
3. March.....	33,305	6. June.....	90,147	9. September.....	68,745	12. December.....	30,471

Sch. E-Pt. 2
NONE

Sch. E-Pt. 3
NONE

**2012 ALPHABETICAL INDEX
FRATERNAL ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve (Replications (Synthetic) Assets)	32	Schedule D – Part 3	E13
Asset Valuation Reserve Default Component	27	Schedule D – Part 4	E14
Asset Valuation Reserve Equity Component	29	Schedule D – Part 5	E15
Asset Valuation Reserve	26	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Refunds Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Part 2 – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	14	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 1	15	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 2	16	Schedule DB – Part D	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Verification	SI14
Exhibit of Life Insurance	24	Schedule DL – Part 1	E23
Exhibit of Net Investment Income	8	Schedule DL – Part 2	E24
Exhibit of Nonadmitted Assets	17	Schedule E – Part 1 – Cash	E25
Exhibit of Number of Certificates for Supplementary Contracts, Annuities and Accident and Health Insurance	24	Schedule E – Part 2 – Cash Equivalents	E26
Five-Year Historical Data	21	Schedule E – Part 3 – Special Deposits	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	25	Schedule E – Verification Between Years	SI15
General Interrogatories	19	Schedule F	33
Jurat Page	1	Schedule H – Accident and Health Exhibit – Part 1	34
Liabilities, Surplus and Other Funds	3	Schedule H – Part 5 – Health Claims	36
Life Insurance (State Page)	23	Schedule H – Parts – 2, 3, and 4	35
Notes To Financial Statements	18	Schedule S – Part 1 – Section 1	37
Overflow Page For Write-Ins	53	Schedule S – Part 1 – Section 2	38
Schedule A – Part 1	E01	Schedule S – Part 2	39
Schedule A – Part 2	E02	Schedule S – Part 3 – Section 1	40
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 2	41
Schedule A – Verification Between Years	SI02	Schedule S – Part 4	42
Schedule B – Part 1	E04	Schedule S – Part 5	43
Schedule B – Part 2	E05	Schedule S – Part 6	45
Schedule B –Part 3	E06	Schedule S – Part 7	46
Schedule B – Verification Between Years	SI02	Schedule T – Part 2 – Interstate Compact	47
Schedule BA – Part 1	E07	Schedule T – Premiums and Annuity Considerations	48
Schedule BA – Part 2	E08	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	49
Schedule BA –Part 3	E09	Schedule Y – Part 1A – Detail of Insurance Holding Company System	50
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	51
Schedule D – Part 1	E10	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 1	SI05	Summary of Operations	4
Schedule D – Part 1A – Section 2	SI08	Supplemental Exhibits and Schedules Interrogatories	52