



# ANNUAL STATEMENT

For the Year Ended December 31, 2012  
of the Condition and Affairs of the

## The Order Of United Commercial Travelers Of America

NAIC Group Code..... , (Current Period) (Prior Period)	NAIC Company Code..... 56383	Employer's ID Number..... 31-4273120
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... October 4, 1890	Commenced Business..... January 16, 1888	
Statutory Home Office	1801 Watermark Drive Suite 100..... Columbus ..... OH ..... 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1801 Watermark Drive Suite 100..... Columbus ..... OH ..... 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-848-0123 <i>(Area Code) (Telephone Number)</i>
Mail Address	1801 Watermark Drive Suite 100..... Columbus ..... OH ..... 43215 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1801 Watermark Drive Suite 100..... Columbus ..... OH ..... 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-848-0123 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.uct.org	
Statutory Statement Contact	Kevin C Hecker <i>(Name)</i> khecker@uct.org <i>(E-Mail Address)</i>	800-848-0123-0142 <i>(Area Code) (Telephone Number) (Extension)</i> 614-487-9675 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Larry Raymond Pilon #	President	2. Gerald Edwin Thomas	Secretary/Treasurer
3. Joseph Henry Hoffman	Chief Executive Officer	4.	

  

### OTHER

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

### DIRECTORS OR TRUSTEES

David Leonard Burt	Thomas David Hoffman	Jerry George Giff	Randy Charles Young
Gordon Paul Woodworth #	George Ira Bohn	Gerald Edwin Thomas	Robert James Kellogg
Larry Raymond Pilon			

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

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

_____ (Signature) Larry Raymond Pilon	_____ (Signature) Gerald Edwin Thomas	_____ (Signature) Joseph Henry Hoffman
1. (Printed Name) President	2. (Printed Name) Secretary/Treasurer	3. (Printed Name) Chief Executive Officer
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_ 2013

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

1. State the amendment number	_____
2. Date filed	_____
3. Number of pages attached	_____

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 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.....	1,395,310	6.3	1,395,310		1,395,310	6.3
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.....	1,039,209	4.7	1,039,209		1,039,209	4.7
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	2,682,935	12.2	2,682,935		2,682,935	12.2
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	212,403	1.0	212,403		212,403	1.0
1.43 Revenue and assessment obligations.....	1,217,829	5.5	1,217,829		1,217,829	5.5
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	1,175,873	5.3	1,175,873		1,175,873	5.3
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.....	326,960	1.5	326,960		326,960	1.5
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).....	5,286,570	24.0	5,286,570		5,286,570	24.0
2.2 Unaffiliated non-U.S. securities (including Canada).....	2,047,279	9.3	2,047,279		2,047,279	9.3
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	2,224,000	10.1	2,224,000		2,224,000	10.1
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	915,541	4.2	915,541		915,541	4.2
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.....	3,523,759	16.0	3,523,759		3,523,759	16.0
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	22,047,668	100.0	22,047,668	0	22,047,668	100.0

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

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

**SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....	2,362,000
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12.....	
3.2	Totals, Part 3, Column 11.....	0
4.	Accrual of discount.....	
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9.....	
5.2	Totals, Part 3, Column 8.....	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....	
7.	Deduct amounts received on disposals, Part 3, Column 15.....	138,000
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13.....	
9.2	Totals, Part 3, Column 13.....	0
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 11.....	
10.2	Totals, Part 3, Column 10.....	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	2,224,000
12.	Total valuation allowance.....	
13.	Subtotal (Line 11 plus Line 12).....	2,224,000
14.	Deduct total nonadmitted amounts.....	
15.	Statement value at end of current period (Line 13 minus Line 14).....	2,224,000

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	<b>NONE</b>	
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		15,125,339
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		4,955,102
3.	Accrual of discount.....		5,083
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	3,890	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		3,890
5.	Total gain (loss) on disposals, Part 4, Column 19.....		206,630
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		4,917,202
7.	Deduct amortization of premium.....		92,758
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	98,284	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		98,284
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		15,384,368
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		15,384,368

**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
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States.....	1,395,310	1,466,918	1,392,773	1,387,724
	2. Canada.....	2,682,935	3,205,407	2,679,982	2,530,009
	3. Other Countries.....				
	4. Totals.....	4,078,245	4,672,325	4,072,755	3,917,733
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	212,403	218,734	216,008	200,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	3,759,872	3,858,291	3,776,874	3,628,914
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	5,286,570	5,507,535	5,317,434	5,098,000
	9. Canada.....	1,718,048	2,020,289	1,676,410	1,716,388
	10. Other Countries.....	329,231	335,326	329,607	325,000
	11. Totals.....	7,333,849	7,863,150	7,323,451	7,139,388
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>15,384,369</b>	<b>16,612,500</b>	<b>15,389,088</b>	<b>14,886,035</b>
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....				
	<b>25. Total Common Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	<b>26. Total Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	<b>27. Total Bonds and Stocks....</b>	<b>15,384,369</b>	<b>16,612,500</b>	<b>15,389,088</b>	

**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

SIOIS

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)
<b>1. U.S. Governments</b>											
1.1 Class 1.....	483,113	580,115	690,156			1,753,384	11.1	2,698,969	17.6	1,753,383	
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.....	483,113	580,115	690,156	0	0	1,753,384	11.1	2,698,969	17.6	1,753,383	0
<b>2. All Other Governments</b>											
2.1 Class 1.....	100,783	616,427	359,157	770,043	836,524	2,682,934	17.0	470,220	3.1	2,682,935	
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.....	100,783	616,427	359,157	770,043	836,524	2,682,934	17.0	470,220	3.1	2,682,935	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
3.1 Class 1.....						0	0.0	1,762,834	11.5		
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	0	0	0	0.0	1,762,834	11.5	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Class 1.....		212,403				212,403	1.3	215,788	1.4	212,403	
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	212,403	0	0	0	212,403	1.3	215,788	1.4	212,403	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Class 1.....	343,840	1,819,589	1,544,697	50,107	1,638	3,759,871	23.9	2,060,219	13.5	3,759,872	
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.....	343,840	1,819,589	1,544,697	50,107	1,638	3,759,871	23.9	2,060,219	13.5	3,759,872	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 Class 1.....	546,019	2,372,204	1,711,710	299,008	346,995	5,275,936	33.5	6,791,039	44.4	5,149,980	125,955
6.2 Class 2.....	75,325	474,535	988,874	317,725	201,455	2,057,914	13.1	1,296,106	8.5	2,057,914	
6.3 Class 3.....						0	0.0		0.0		
6.4 Class 4.....						0	0.0		0.0		
6.5 Class 5.....						0	0.0		0.0		
6.6 Class 6.....						0	0.0		0.0		
6.7 Totals.....	621,344	2,846,739	2,700,584	616,733	548,450	7,333,850	46.6	8,087,145	52.9	7,207,894	125,955
<b>7. Hybrid Securities</b>											
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
<b>8. Parent, Subsidiaries and Affiliates</b>											
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

901S

**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)
<b>9. Total Bonds Current Year</b>											
9.1 Class 1.....	(d).....1,473,755	.....5,600,738	.....4,305,720	.....1,119,158	.....1,185,157	.....13,684,528	.....86.9	.....XXX	.....XXX	.....13,558,573	.....125,955
9.2 Class 2.....	(d).....75,325	.....474,535	.....988,874	.....317,725	.....201,455	.....2,057,914	.....13.1	.....XXX	.....XXX	.....2,057,914	.....0
9.3 Class 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.4 Class 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.5 Class 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.6 Class 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....1,549,080	.....6,075,273	.....5,294,594	.....1,436,883	.....1,386,612	(b).....15,742,442	.....100.0	.....XXX	.....XXX	.....15,616,487	.....125,955
9.8 Line 9.7 as a % of Col. 6.....	.....9.8	.....38.6	.....33.6	.....9.1	.....8.8	.....100.0	.....XXX	.....XXX	.....XXX	.....99.2	.....0.8
<b>10. Total Bonds Prior Year</b>											
10.1 Class 1.....	.....414,614	.....6,861,539	.....3,679,939	.....1,009,289	.....2,033,688	.....XXX	.....XXX	.....13,999,069	.....91.5	.....13,999,069	.....0
10.2 Class 2.....	.....49,681	.....353,058	.....795,570	.....0	.....97,797	.....XXX	.....XXX	.....1,296,106	.....8.5	.....1,296,106	.....0
10.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....464,295	.....7,214,597	.....4,475,509	.....1,009,289	.....2,131,485	.....XXX	.....XXX	(b).....15,295,175	.....100.0	.....15,295,175	.....0
10.8 Line 10.7 as a % of Col. 8.....	.....3.0	.....47.2	.....29.3	.....6.6	.....13.9	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Class 1.....	.....1,473,755	.....5,599,590	.....4,303,257	.....1,111,444	.....1,070,526	.....13,558,572	.....86.1	.....13,999,069	.....91.5	.....13,558,572	.....XXX
11.2 Class 2.....	.....75,325	.....474,535	.....988,874	.....317,725	.....201,455	.....2,057,914	.....13.1	.....1,296,106	.....8.5	.....2,057,914	.....XXX
11.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....1,549,080	.....6,074,125	.....5,292,131	.....1,429,169	.....1,271,981	.....15,616,486	.....99.2	.....15,295,175	.....100.0	.....15,616,486	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....9.9	.....38.9	.....33.9	.....9.2	.....8.1	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....9.8	.....38.6	.....33.6	.....9.1	.....8.1	.....99.2	.....XXX	.....XXX	.....XXX	.....99.2	.....XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Class 1.....	.....0	.....1,148	.....2,463	.....7,713	.....114,631	.....125,955	.....0.8	.....0	.....0.0	.....XXX	.....125,955
12.2 Class 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....0	.....1,148	.....2,463	.....7,713	.....114,631	.....125,955	.....0.8	.....0	.....0.0	.....XXX	.....125,955
12.8 Line 12.7 as a % of Col. 6.....	.....0.0	.....0.9	.....2.0	.....6.1	.....91.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.7	.....0.8	.....XXX	.....XXX	.....XXX	.....XXX	.....0.8

S107

- (a) Includes \$.....125,955 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE D - PART 1A - SECTION 2**

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....	483,113	580,115	690,156			1,753,384	11.1	2,698,969	17.6	1,753,383		
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.....	483,113	580,115	690,156	0	0	1,753,384	11.1	2,698,969	17.6	1,753,383		0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....	100,783	616,427	359,157	770,043	836,524	2,682,934	17.0	470,220	3.1	2,682,935		
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.....	100,783	616,427	359,157	770,043	836,524	2,682,934	17.0	470,220	3.1	2,682,935		0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....						0	0.0	1,762,834	11.5			
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	0	0	0	0.0	1,762,834	11.5	0		0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....		212,403				212,403	1.3	215,788	1.4	212,403		
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	212,403	0	0	0	212,403	1.3	215,788	1.4	212,403		0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....	100,198	1,152,952	1,003,888			2,257,038	14.3	392,821	2.6	2,257,039		
5.2 Residential Mortgage-Backed Securities.....	243,642	666,637	540,809	50,107	1,638	1,502,833	9.5	1,417,680	9.3	1,502,833		
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
5.4 Other Loan-Backed and Structured Securities.....						0	0.0	249,718	1.6			
5.5 Totals.....	343,840	1,819,589	1,544,697	50,107	1,638	3,759,871	23.9	2,060,219	13.5	3,759,872		0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	374,861	2,846,739	2,700,584	616,732	548,450	7,087,366	45.0	8,087,145	52.9	6,961,411		125,955
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.....	246,483					246,483	1.6		0.0	246,483		
6.5 Totals.....	621,344	2,846,739	2,700,584	616,732	548,450	7,333,849	46.6	8,087,145	52.9	7,207,894		125,955
<b>7. Hybrid Securities</b>												
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
<b>8. Parent, Subsidiaries and Affiliates</b>												
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
<b>9. Total Bonds Current Year</b>											
9.1 Issuer Obligations.....	1,058,955	5,408,636	4,753,785	1,386,775	1,384,974	13,993,125	88.9	.XXX	.XXX	13,867,171	125,955
9.2 Residential Mortgage-Backed Securities.....	243,642	666,637	540,809	50,107	1,638	1,502,833	9.5	.XXX	.XXX	1,502,833	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.....	246,483	0	0	0	0	246,483	1.6	.XXX	.XXX	246,483	0
9.5 Totals.....	1,549,080	6,075,273	5,294,594	1,436,882	1,386,612	15,742,441	100.0	.XXX	.XXX	15,616,487	125,955
9.6 Line 9.5 as a % of Col. 6.....	9.8	38.6	33.6	9.1	8.8	100.0	.XXX	.XXX	.XXX	99.2	0.8
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	464,295	6,964,879	4,121,786	825,389	1,251,428	.XXX	.XXX	13,627,777	89.1	13,627,777	
10.2 Residential Mortgage-Backed Securities.....			353,723	183,900	880,057	.XXX	.XXX	1,417,680	9.3	1,417,680	
10.3 Commercial Mortgage-Backed Securities.....						.XXX	.XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities.....		249,718				.XXX	.XXX	249,718	1.6	249,718	
10.5 Totals.....	464,295	7,214,597	4,475,509	1,009,289	2,131,485	.XXX	.XXX	15,295,175	100.0	15,295,175	0
10.6 Line 10.5 as a % of Col. 8.....	3.0	47.2	29.3	6.6	13.9	.XXX	.XXX	100.0	.XXX	100.0	0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	1,058,955	5,407,488	4,751,322	1,379,062	1,270,343	13,867,170	88.1	13,627,777	89.1	13,867,170	.XXX
11.2 Residential Mortgage-Backed Securities.....	243,642	666,637	540,809	50,107	1,638	1,502,833	9.5	1,417,680	9.3	1,502,833	.XXX
11.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	0	.XXX
11.4 Other Loan-Backed and Structured Securities.....	246,483					246,483	1.6	249,718	1.6	246,483	.XXX
11.5 Totals.....	1,549,080	6,074,125	5,292,131	1,429,169	1,271,981	15,616,486	99.2	15,295,175	100.0	15,616,486	.XXX
11.6 Line 11.5 as a % of Col. 6.....	9.9	38.9	33.9	9.2	8.1	100.0	.XXX	.XXX	.XXX	100.0	.XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	9.8	38.6	33.6	9.1	8.1	99.2	.XXX	.XXX	.XXX	99.2	.XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Issuer Obligations.....		1,148	2,463	7,713	114,631	125,955	0.8	0	0.0	.XXX	125,955
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	1,148	2,463	7,713	114,631	125,955	0.8	0	0.0	.XXX	125,955
12.6 Line 12.5 as a % of Col. 6.....	0.0	0.9	2.0	6.1	91.0	100.0	.XXX	.XXX	.XXX	.XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.7	0.8	.XXX	.XXX	.XXX	.XXX	0.8

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.....	169,849	169,849			
2. Cost of short-term investments acquired.....	2,898,779	2,898,779			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	2,710,554	2,710,554			
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).....	358,074	358,074	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	358,074	358,074	0	0	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**

**Sch. A-Pt. 1**  
**NONE**

**Sch. A-Pt. 2**  
**NONE**

**Sch. A-Pt. 3**  
**NONE**

### SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
<b>Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed</b>														
1		Columbus	Ohio		12/09/2008	4.500	2,224,000		138,000				3,280,000	12/09/2008
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed							2,224,000	0	138,000	0	0	0	3,280,000	XXX
0899999. Total - Mortgages in Good Standing							2,224,000	0	138,000	0	0	0	3,280,000	XXX
3399999. Totals							2,224,000	0	138,000	0	0	0	3,280,000	XXX

General Interrogatory:

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

**SCHEDULE B - PART 2**

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

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

**NONE**

### SCHEDULE B - PART 3

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

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

**Sch. BA-Pt. 1  
NONE**

**Sch. BA-Pt. 2  
NONE**

**Sch. BA-Pt. 3  
NONE**

**SCHEDULE D - PART 1**

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

1	2	Codes			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 Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
<b>U.S. Government - Issuer Obligations</b>																					
912828	DM 9	US TREASURY N/B			1	122,813	107,840	134,800	125,000	124,448		245		4.000	4.220	FA	1,889	5,000	05/10/2005	02/15/2015	
912828	FQ 8	US TREASURY N/B			1	110,019	115,761	115,762	100,000	107,480		(2,017)		4.875	2.610	FA	1,841	4,875	12/01/2011	08/15/2016	
912828	JE 1	US TREASURY INFL IX NB			1	183,684	116,406	218,523	187,724	187,603	3,890	(9)		1.375	1.380	JJ	1,192	2,546	10/31/2011	07/15/2018	
912828	NU 0	US TREASURY N/B	SD		1	125,183	100,375	125,469	125,000	125,040		(61)		0.750	0.690	FA	354	938	08/26/2010	08/15/2013	
912828	RM 4	US TREASURY N/B			1	100,360	101,920	101,921	100,000	100,280		(72)		1.000	0.920	AO	171	1,000	11/18/2011	10/31/2016	
912828	RP 7	US TREASURY N/B			1	203,297	104,886	209,772	200,000	202,801		(454)		1.750	1.490	AO	599	3,500	12/02/2011	10/31/2018	
912828	RQ 5	US TREASURY N/B			1	99,860	100,236	100,236	100,000	99,912		47		0.375	0.420	MN	49	375	11/18/2011	11/15/2014	
912828	RR 3	US TREASURY N/B			1	299,719	103,778	311,334	300,000	299,752		26		2.000	2.000	MN	779	6,000	12/20/2011	11/15/2021	
912828	TG 5	US TREASURY N/B			1	147,838	99,401	149,102	150,000	147,994		156		0.500	0.790	JJ	314		08/17/2012	07/31/2017	
0199999	U.S. Government - Issuer Obligations					1,392,773	XXX	1,466,919	1,387,724	1,395,310	3,890	(2,139)	0	XXX	XXX	XXX	7,188	24,234	XXX	XXX	
0599999	Total - U.S. Government					1,392,773	XXX	1,466,919	1,387,724	1,395,310	3,890	(2,139)	0	XXX	XXX	XXX	7,188	24,234	XXX	XXX	
<b>All Other Governments - Issuer Obligations</b>																					
135087	UE 2	CANADA GOVT	C		1FE	335,895	164,241	385,967	236,847	297,198		(5,258)	8,477	9.750	5.860	JD	1,967	22,614	06/12/2001	06/01/2021	
13509P	BL 6	CANADA HOUSING TRUST	C		1FE	97,892	102,480	102,480	100,786	100,783		(3)	2,875	3.550	3.550	MS	1,067	3,621	09/17/2008	09/15/2013	
56344Z	BB 4	MANITOBA PROVINCE	C		1FE	61,708	119,781	71,869	60,472	61,960		(207)	1,767	5.500	5.010	MN	432	3,290	02/27/2004	11/15/2018	
563469	DS 1	MANITOBA PROVINCE	C		1FE	225,980	151,382	302,766	201,572	224,032		(1,057)	6,390	7.750	6.640	JD	429	15,426	05/17/2002	12/22/2025	
642866	EQ 6	NEW BRUNSWICK	C		1FE	48,217	119,757	59,879	50,393	50,073		52	1,428	6.000	6.140	JD	42	2,974	12/27/2010	06/17/2017	
651329	BA 1	NEWFOUNDLAND & LAB HYDRO	C		1FE	104,511	146,782	146,783	100,786	106,347		(148)	3,033	6.650	6.140	FA	2,313	6,678	09/05/2002	08/27/2031	
651329	BC 7	NEWFOUNDLAND & LAB HYDRO	C		1FE	70,386	135,210	101,408	75,590	72,935		71	2,080	5.700	5.990	JJ	2,002	4,197	08/13/2003	07/14/2033	
669827	BZ 3	NOVA SCOTIA PROVINCE	C		1FE	27,860	118,567	29,642	25,197	27,827		(36)	3	4.400	3.800	JD	94	1,086	03/21/2012	06/01/2042	
66989Z	EG 9	NOVA SCOTIA PROVINCE	C		1FE	127,910	102,913	128,642	125,983	126,662		2	(1,250)	3.500	3.470	JD	363	2,200	10/11/2012	06/02/2062	
683234	SL 6	ONTARIO PROVINCE	C		1FE	252,085	136,806	246,251	181,415	247,784		(857)	(3,444)	6.250	3.240	FA	3,975		09/24/2012	08/25/2028	
683234	LN 3	ONTARIO PROVINCE	C		1FE	66,653	136,990	89,044	65,511	68,113		(68)	1,943	5.850	5.520	MS	1,217	3,834	01/15/2004	03/08/2033	
683234	YD 4	ONTARIO PROVINCE	C		1FE	224,949	121,564	273,519	226,769	231,044		(93)	6,590	4.700	4.570	JD	878	10,437	09/22/2006	06/02/2037	
683234	YL 6	ONTARIO PROVINCE	I		1FE	92,837	115,444	107,363	93,000	92,934		15	5,450	5.470	AO	901	5,069	04/20/2006	04/27/2016		
705464	DQ 5	PEEL REG ONTARIO	C		1FE	24,965	122,647	30,662	25,197	25,685		(7)	733	5.100	4.960	JD	11	1,261	03/08/2011	06/29/2040	
741666	CR 0	PRINCE EDWARD ISLAND	C		1FE	121,606	127,255	159,069	125,983	125,266		(2)	3,573	5.300	5.340	MN	793	6,540	01/28/2005	05/19/2036	
741666	CJ 8	PRINCE EDWARD ISLAND	C		1FE	57,278	117,633	70,580	60,472	59,041		27	1,684	4.650	4.810	MN	334	2,754	03/17/2010	11/19/2037	
748148	QS 5	QUEBEC PROVINCE	C		1FE	182,548	134,306	273,985	205,604	191,879		423	5,473	6.000	6.660	AO	3,118	12,352	10/14/1999	10/01/2029	
803854	JA 7	SASKATCHEW PROVINCE	C		1FE	50,116	140,099	70,050	50,393	51,407		(26)	1,466	5.800	5.630	MS	953	2,936	01/09/2004	09/05/2033	
891288	CT 7	CITY OF TORONTO	C		1FE	391,215	105,160	420,641	403,145	403,041		53	11,496	4.300	4.310	AO	3,096	17,417	10/17/2005	10/28/2014	
891288	DD 1	CITY OF TORONTO	C		1FE	47,238	116,348	51,193	44,346	48,544		(75)	1,385	4.700	4.130	JD	126	2,047	12/06/2011	06/10/2041	
975026	FN 0	CITY OF WINNIPEG	C		1FE	68,134	119,447	83,613	70,550	70,379		28	2,007	6.250	6.300	MN	548	4,340	03/13/2002	11/17/2017	
0699999	All Other Governments - Issuer Obligations					2,679,983	XXX	3,205,406	2,530,011	2,682,934	0	(7,166)	0	57,709	XXX	XXX	XXX	24,659	131,073	XXX	XXX
1099999	Total - All Other Governments					2,679,983	XXX	3,205,406	2,530,011	2,682,934	0	(7,166)	0	57,709	XXX	XXX	XXX	24,659	131,073	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
180848	HN 6	CLARK CNTY NV			1FE	216,008	109,367	218,734	200,000	212,403		(3,385)		4.000	2.150	JJ	4,000	8,000	12/02/2011	07/01/2016	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					216,008	XXX	218,734	200,000	212,403	0	(3,385)	0	0	XXX	XXX	XXX	4,000	8,000	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions					216,008	XXX	218,734	200,000	212,403	0	(3,385)	0	0	XXX	XXX	XXX	4,000	8,000	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																					
196558	RW 2	COLORADO RIVER TX MUN WTR			1FE	200,000	106,227	212,454	200,000	200,000				3.250	3.240	JJ	3,250	3,413	11/30/2011	01/01/2019	

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	F o r e i g n	B o n d C H A R	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
29270C YM 1	ENERGY NORTHWEST WA ELEC REV.....				..1FE	203,582	102.508	205,016	200,000	203,425		(157)			2.197	1.900	JJ.....	1,562		09/07/2012	07/01/2019
3134A4 UM 4	FHLMC.....				..1	146,172	104.445	156,669	150,000	149,370		578			4.500	4.910	JJ.....	3,113	6,750	09/28/2006	01/15/2014
3137EA CL 1	FHLMC.....				..1	100,546	100.570	100,571	100,000	100,198		(237)			0.875	0.630	AO.....	153	875	07/06/2011	10/28/2013
3137EA CM 9	FHLMC.....				..1	152,100	103.689	155,534	150,000	151,362		(494)			1.750	1.400	MS.....	809	2,625	06/30/2011	09/10/2015
31398A U3 4	FNMA.....				..1	156,236	105.158	157,738	150,000	153,382		(1,276)			2.375	1.470	JJ.....	1,514	3,563	09/28/2010	07/28/2015
31398A XJ 6	FNMA.....				..1	249,095	103.071	257,677	250,000	249,728		197			2.500	2.580	MN.....	799	6,250	09/16/2009	05/15/2014
31398A ZV 7	FNMA.....				..1	239,451	104.417	240,159	230,000	235,168		(2,690)			2.625	1.410	MN.....	688	6,038	07/01/2011	11/20/2014
59259Y DF 3	METROPOLITAN TRANSN AUTH NY.....				..1FE	192,834	113.228	198,149	175,000	190,473		(2,348)			4.969	3.300	MN.....	1,111	8,696	12/28/2011	11/15/2018
746173 FM 0	PURDUE UNIV IN REVS.....				..1FE	218,068	110.810	221,620	200,000	213,941		(3,816)			4.073	2.000	JJ.....	4,073	8,146	11/28/2011	07/01/2016
783186 NE 5	RUTGERS ST UNIV NJ.....				..1FE	211,280	110.600	221,200	200,000	209,991		(1,191)			3.896	3.120	MN.....	1,299	7,792	11/28/2011	05/01/2020
797669 UH 9	SAN FRANCISCO CA BAY AREA RAPID TRAN.....				..1FE	200,000	99.806	199,612	200,000	200,000					1.712	1.710	JJ.....	827		09/21/2012	07/01/2018
25999999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					2,269,364	XXX	2,326,399	2,205,000	2,257,038	0	(11,434)	0		XXX	XXX	XXX	19,198	54,148	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																					
3128M4 WK 5	FHLMC G03050.....				..1	119,165	107.606	120,069	111,582	119,169		(3,572)			5.000	2.570	MON...	465	5,589	12/02/2011	07/01/2037
3128M7 L4 6	FHLMC G05447.....				..1	138,771	107.309	141,655	132,006	138,778		(3,895)			4.500	2.990	MON...	495	5,940	11/21/2011	05/01/2039
3128M8 AV 6	FHLMC G06020.....				..1	74,076	108.027	73,489	68,028	73,776		(2,525)			5.500	2.340	MON...	312	2,494	03/27/2012	12/01/2039
3132GK L4 3	FHLMC Q04087.....				..1	67,809	106.422	70,966	66,683	67,643		(579)			3.500	3.060	MON...	194	2,334	12/02/2011	10/01/2041
3132GV F6 7	FHLMC Q09949.....				..1	155,289	104.645	154,834	147,961	155,243		(47)			3.000	1.780	MON...	370		12/04/2012	08/01/2042
3138AW 4W 0	FNMA #AJ5336.....				..1	125,239	105.628	127,988	121,168	124,787		(1,131)			3.000	1.910	MON...	303	2,423	03/26/2012	11/01/2026
3138M2 A3 0	FNMA #AO9925.....				..1	152,533	106.918	152,595	142,721	152,457		(77)			3.500	1.570	MON...	416		12/04/2012	07/01/2042
31398Q ZS 9	FHLMC 3745 AV.....				..1	329,547	110.911	336,002	302,945	326,960		(4,388)			4.000	2.200	MON...	1,010	12,123	12/20/2011	09/15/2023
31417Y TT 4	FNMA #MA0561.....				..1	162,770	107.305	167,843	156,415	162,246		(3,070)			4.000	2.730	MON...	521	6,257	11/21/2011	11/01/2040
31418R GS 4	FNMA #AD3808.....				..1	63,273	108.368	64,927	59,912	63,160		(1,629)			4.500	2.560	MON...	225	2,696	12/02/2011	04/01/2040
31419G CZ 5	FNMA #AE5487.....				..1	119,036	106.142	121,525	114,492	118,614		(2,325)			3.500	2.090	MON...	334	4,007	12/01/2011	10/01/2025
26999999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					1,507,508	XXX	1,531,893	1,423,913	1,502,833	0	(23,238)	0		XXX	XXX	XXX	4,645	43,863	XXX	XXX
31999999	Total - U.S. Special Revenue & Special Assessment Obligations.....					3,776,872	XXX	3,858,292	3,628,913	3,759,871	0	(34,672)	0		XXX	XXX	XXX	23,843	98,011	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
00206R BC 5	AT&T INC.....				..1	99,880	101.334	101,335	100,000	99,901		21			1.600	1.620	FA.....	604	809	02/08/2012	02/15/2017
037411 BD 6	APACHE CORP.....				..1FE	99,469	99.803	99,804	100,000	99,473		4			2.625	2.680	JJ.....	204		11/28/2012	01/15/2023
039483 AY 8	ARCHER-DANIELS-MIDLAND.....				..1FE	235,012	119.062	238,125	200,000	229,423		(5,231)			5.450	2.420	MS.....	3,209	10,900	12/01/2011	03/15/2018
060505 AU 8	BANK OF AMERICA CORP.....				..1FE	152,784	107.142	160,713	150,000	150,624		(309)			5.125	4.880	MN.....	982	7,688	09/15/2004	11/15/2014
06849R AF 9	BARRICK NA FINANCE LLC.....				..1	110,707	109.429	109,429	100,000	110,537		(170)			4.400	2.970	MN.....	379	2,200	10/31/2012	05/30/2021
084670 AV 0	BERKSHIRE HATHAWAY INC.....				..1FE	156,780	105.223	157,836	150,000	153,502		(1,607)			3.200	2.060	FA.....	1,867	4,800	12/03/2010	02/11/2015
09247X AE 1	BLACKROCK INC.....				..1FE	173,015	118.307	177,461	150,000	171,207		(1,807)			5.000	2.740	JD.....	438	7,500	05/01/2012	12/10/2019
10513K AA 2	BRANCH BANKING & TRUST.....				..1FE	227,058	114.358	228,717	200,000	223,419		(3,639)			5.625	2.300	MS.....	3,313	5,625	05/18/2012	09/15/2016
120568 AV 2	BUNGE LIMITED FINANCE CO.....				..1	99,808	104.063	104,064	100,000	99,827		19			3.200	3.240	JD.....	142	1,600	06/12/2012	06/15/2017
12189L AB 7	BURLINGTON NORTH SANTA FE.....				..1	102,890	108.377	108,377	100,000	102,571		(301)			3.600	3.200	MS.....	1,200	3,600	12/02/2011	09/01/2020
172967 CK 5	CITIGROUP INC.....				..1FE	3,158	105.351	3,161	3,000	3,153		(4)			5.125	1.270	MN.....	24		12/18/2012	05/05/2014
20825C AN 4	CONOCOPHILLIPS.....				..1FE	90,225	119.217	107,296	90,000	90,150		(23)			5.200	5.160	MN.....	598	4,680	06/08/2009	05/15/2018
209111 EA 7	CONSOLIDATED ED CO NY.....				..1FE	50,300	100.349	50,175	50,000	50,007		(84)			4.875	4.700	FA.....	1,016	2,438	03/25/2009	02/01/2013
25179M AP 8	DEVON ENERGY CORPORATION.....				..1	104,074	103.625	103,625	100,000	104,037		(37)			3.250	2.740	MN.....	415		11/21/2012	05/15/2022
260543 CH 4	DOW CHEMICAL CO.....				..1	98,266	99.938	99,939	100,000	98,285		19			3.000	3.200	MN.....	392		11/06/2012	11/15/2022

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	F o r e i g n	B o n d C H A R	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
277432 AH 3	EASTMAN CHEMICAL CO.....			1	2FE	114,164	116.994	116,994	100,000	113,204		(960)			5.500	3.330	MN.....	703	2,750	06/04/2012	11/15/2019
341099 CP 2	FLORIDA POWER CORP.....			1	1FE	132,369	104.650	130,813	125,000	132,039		(329)			3.100	2.350	FA.....	1,464	1,938	07/19/2012	08/15/2021
36962G 5N 0	GENERAL ELEC CAP CORP.....				1FE	249,643	105.779	264,450	250,000	249,708		66			2.900	2.930	JJ.....	3,464	3,625	01/04/2012	01/09/2017
372546 AR 2	GEORGE WASHINGTON UNIV.....			1	1FE	200,357	101.843	203,686	200,000	200,324		(33)			1.827	1.790	MS.....	1,076	741	06/28/2012	09/15/2017
375558 AQ 6	GILEAD SCIENCES INC.....			1	2FE	102,488	113.280	113,280	100,000	102,249		(227)			4.500	4.160	AO.....	1,125	4,500	12/06/2011	04/01/2021
38141G DK 7	GOLDMAN SACHS GROUP INC.....				1FE	243,113	102.097	255,243	250,000	249,529		845			4.750	5.100	JJ.....	5,476	11,875	09/24/2003	07/15/2013
38141G EE 0	GOLDMAN SACHS GROUP INC.....				1FE	57,286	110.556	60,806	55,000	56,254		(375)			5.350	4.530	JJ.....	1,357	2,943	02/19/2010	01/15/2016
40428H PH 9	HSBC USA INC.....				1FE	199,428	100.184	200,370	200,000	199,431		3			1.625	1.680	JJ.....	99		12/13/2012	01/16/2018
428236 BP 7	HEWLETT-PACKARD CO.....			1	2FE	102,259	99.939	99,940	100,000	101,734		(441)			3.000	2.500	MS.....	883	2,967	10/21/2011	09/15/2016
438516 AZ 9	HONEYWELL INTERNATIONAL.....			1	1FE	216,592	118.361	236,723	200,000	214,344		(2,131)			5.000	3.640	FA.....	3,778	10,000	12/01/2011	02/15/2019
478366 AZ 0	JOHNSON CONTROLS INC.....			1	2FE	99,949	104.104	104,104	100,000	99,960		10			2.600	2.610	JD.....	217	2,593	11/29/2011	12/01/2016
48121C JN 7	JP MORGAN CHASE BANK NA.....				1FE	219,316	114.042	228,085	200,000	216,595		(2,721)			5.875	3.300	JD.....	588	11,750	05/18/2012	06/13/2016
589331 AP 2	MERCK & CO INC.....			1	1FE	90,891	108.460	97,614	90,000	90,395		(148)			4.000	3.810	JD.....	10	3,600	06/23/2009	06/30/2015
58933Y AB 1	MERCK & CO INC.....			1	1FE	49,609	104.663	52,332	50,000	49,750		80			2.250	2.420	JJ.....	519	1,125	03/15/2011	01/15/2016
693476 BN 2	PNC FUNDING CORP.....			1	1FE	106,160	104.834	104,835	100,000	106,104		(56)			3.300	2.540	MS.....	1,036		11/21/2012	03/08/2022
742718 DA 4	PROCTER & GAMBLE CO.....			1	1FE	252,543	107.345	268,363	250,000	250,503		(288)			4.950	4.810	FA.....	4,675	12,375	08/24/2004	08/15/2014
74456Q AS 5	PUBLIC SERVICE ELEC & GAS.....			1	1FE	117,873	118.747	118,747	100,000	115,021		(2,622)			5.300	2.290	MN.....	883	5,300	11/23/2011	05/01/2018
824348 AP 1	SHERWIN-WILLIAMS CO.....			1	1FE	99,869	100.016	100,016	100,000	99,871		2			1.350	1.370	JD.....	90		12/04/2012	12/15/2017
88732J AW 8	TIME WARNER CABLE INC.....			1	2FE	108,632	114.757	114,757	100,000	107,691		1,436			5.000	3.750	FA.....	2,083	5,000	12/21/2011	02/01/2020
91913Y AM 2	VALERO ENERGY CORP.....			1	2FE	111,524	118.831	118,831	100,000	109,564		(1,939)			6.125	3.770	JD.....	272	6,125	12/21/2011	06/15/2017
92343V AL 8	VERIZON COMMUNICATIONS.....			1	1FE	91,440	119.886	107,898	90,000	90,932		(154)			5.500	5.260	FA.....	1,870	4,950	06/08/2009	02/15/2018
942683 AF 0	WATSON PHARMACEUTICALS.....			1	2FE	99,165	102.122	102,123	100,000	99,183		18			3.250	3.340	AO.....	803		09/27/2012	10/01/2022
94974B EZ 9	WELLS FARGO & COMPANY.....			1	1FE	199,488	105.224	210,449	200,000	199,584		91			2.625	2.680	JD.....	233	5,294	12/05/2011	12/15/2016
007863 AH 6	AEROPORTS DE MONTREAL.....		C		1FE	76,805	102.613	76,960	75,590	75,590				(1,215)	3.919	3.910	MS.....	794		09/21/2012	09/26/2042
063671 XX 4	BANK OF MONTREAL.....		C		1FE	97,863	108.768	108,768	100,786	100,766		5			5.180	5.180	JD.....	316	5,128	06/05/2008	06/10/2015
078149 DW 8	BELL CANADA.....		C		2FE	95,658	128.868	125,002	97,763	98,298		(22)			7.000	6.940	MS.....	1,872	6,879	10/25/2000	09/24/2027
11257Z AC 3	BROOKFIELD ASSET MAN INC.....		C		2FE	51,056	104.449	52,225	50,393	50,367				(690)	4.540	4.540	MS.....	585		09/07/2012	03/31/2023
112585 AF 1	BROOKFIELD ASSET MAN INC.....		C		2FE	22,475	109.394	25,161	23,181	23,166		9			8.950	9.000	JD.....	171	2,543	05/27/2009	06/02/2014
112585 AG 9	BROOKFIELD ASSET MAN INC.....		C		2FE	48,931	111.437	55,719	50,393	50,369		(5)			5.300	5.300	MS.....	890	2,682	10/20/2010	03/01/2021
12657Z AW 3	CU INC.....		C		1FE	73,434	113.895	85,422	75,590	75,590					2.156	4.543	AO.....	651	3,435	10/19/2011	10/24/2041
136069 CV 1	CANADIAN IMPERIAL BANK.....		C	13	2FE	115,212	118.484	139,811	118,928	118,667		(22)			6.000	6.020	JD.....	510	6,997	06/03/2008	06/06/2023
136765 AP 9	CANADIAN WESTERN BANK.....		C	13	2FE	50,787	100.727	50,364	50,393	50,393		(394)			3.463	3.460	JD.....	72		12/12/2012	12/17/2024
14006Z AD 9	CAPITAL DESJARDINS INC.....		C		1FE	97,912	114.970	114,971	100,786	100,786					5.187	5.180	MN.....	823	5,199	04/30/2010	05/05/2020
29290Z AC 4	ENBRIDGE GAS DISTRIBUTION.....		C		1FE	48,936	133.455	66,728	50,393	50,376		(17)			1.437	6.160	JD.....	136	3,070	12/11/2003	12/16/2033
31807Z AE 2	FINNING INTL INC.....		C		2FE	97,853	117.324	117,324	100,786	100,747		3			6.020	6.020	JD.....	517	5,943	05/09/2008	06/01/2018
35085Z AM 8	407 INTERNATIONAL INC.....		C		2FE	97,784	125.170	125,170	100,786	100,669		1			5.750	5.750	FA.....	2,205	5,742	02/08/2006	02/14/2036
39191Z AF 6	GREATER TORONTO AIRPORTS.....		C		1FE	99,449	144.416	144,416	100,786	102,139		(31)			6.980	6.850	AO.....	1,507	7,046	11/22/2002	10/15/2032
40156A AA 3	GUELPH HYDRO ELECTRIC.....		C		1FE	48,956	112.741	56,371	50,393	50,393					5.264	5.260	JD.....	189	2,601	12/01/2010	12/06/2030
45824R AA 7	INTEGRATED TEAM SJHC.....		C		1FE	24,478	124.382	31,096	25,197	25,197					5.946	5.940	MN.....	132	1,471	03/08/2011	11/30/2042
66988Z AV 1	NOVA SCOTIA POWER INC.....		C		2FE	71,958	103.990	77,993	75,590	75,325		327			5.750	6.230	AO.....	1,099	4,352	12/09/2008	10/01/2013
739239 AB 7	POWER CORPORATION CANADA.....		C		1FE	97,853	125.392	125,392	100,786	100,742		1			7.570	7.570	AO.....	1,488	7,655	04/15/2009	04/22/2019
78461G AB 8	SNC-LAVALIN INNISFREE.....		C		1FE	48,956	128.421	64,211	50,393	50,393					6.632	6.630	JD.....	9	4,904	07/08/2010	06/30/2044

E10.2

## 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	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	
884903 BD 6	THOMSON REUTERS CORP.....		C		..2FE	39,094	110.139	44,056	40,314	40,284		9		1,149	5.700	5.730	JJ.....	1,062	2,238	06/19/2008	07/15/2015	
891160 FQ 1	TORONTO-DOMINION BANK.....		C	..13	..1FE	48,946	102.473	51,237	50,393	50,388		(4)		1,437	5.690	5.690	JD.....	228	2,808	05/13/2003	06/03/2018	
95751Z AN 3	WESTCOAST ENERGY.....		C		..2FE	97,912	114.587	114,588	100,786	100,786				2,875	4.791	4.790	AO.....	862	4,851	10/25/2011	10/28/2041	
98704C QT 6	REGIONAL MUNI OF YORK.....		C		..1FE	26,223	102.946	25,737	25,197	25,860		(4)		(359)	4.000	3.800	MN.....	89	506	10/11/2012	05/31/2032	
987172 AA 1	YORK UNIVERSITY.....		C		..1FE	97,882	141.569	141,569	100,786	100,758		(1)		2,874	6.480	6.480	MS.....	2,093	6,520	03/07/2002	03/07/2042	
63254A AA 6	NATIONAL AUSTRALIA BANK.....		R		..1FE	125,290	102.153	127,692	125,000	125,213		(77)		2,000	1.920	1.920	MS.....	778	1,250	03/05/2012	03/09/2015	
767201 AK 2	RIO TINTO FIN USA LTD.....		R	..1	..1FE	104,865	106.363	106,363	100,000	104,528		(337)		3,500	2.850	2.850	MN.....	574	1,750	05/01/2012	11/02/2020	
76720A AE 6	RIO TINTO FIN USA PLC.....		R	..1	..1FE	99,452	101.270	101,271	100,000	99,490		38		1,625	1.730	1.730	FA.....	587		08/16/2012	08/21/2017	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					7,073,604	XXX	7,616,133	6,894,389	7,087,365	0	(23,149)	0	40,578	XXX	XXX	XXX	67,726	246,861	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																						
36159J CC 3	GEMNT 2010-3 A.....			..1	..1FE	249,852	100.824	247,020	245,000	246,483		(3,235)		2,210	0.870	0.870	MON...	241	5,415	12/13/2011	06/15/2016	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					249,852	XXX	247,020	245,000	246,483	0	(3,235)	0	0	XXX	XXX	XXX	241	5,415	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					7,323,456	XXX	7,863,153	7,139,389	7,333,848	0	(26,384)	0	40,578	XXX	XXX	XXX	67,967	252,276	XXX	XXX	
<b>Totals</b>																						
7799999	Total - Issuer Obligations.....					13,631,732	XXX	14,833,591	13,217,124	13,635,050	3,890	(47,273)	0	98,287	XXX	XXX	XXX	122,771	464,316	XXX	XXX	
7899999	Total - Residential Mortgage-Backed Securities.....					1,507,508	XXX	1,531,893	1,423,913	1,502,833	0	(23,238)	0	0	XXX	XXX	XXX	4,645	43,863	XXX	XXX	
8099999	Total - Other Loan-Backed and Structured Securities.....					249,852	XXX	247,020	245,000	246,483	0	(3,235)	0	0	XXX	XXX	XXX	241	5,415	XXX	XXX	
8399999	Grand Total - Bonds.....					15,389,092	XXX	16,612,504	14,886,037	15,384,366	3,890	(73,746)	0	98,287	XXX	XXX	XXX	127,657	513,594	XXX	XXX	

E10.3

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

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

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>								
912828 TG 5	US TREASURY N/B.....		08/17/2012	CITIGROUP/ELECTRONIC.....		147,838	150,000	41
0599999	Total - Bonds - U.S. Government.....					147,838	150,000	41
<b>Bonds - All Other Government</b>								
669827 8Z 3	NOVA SCOTIA PROVINCE.....	C.....	03/21/2012	ROYAL BANK OF CANADA.....		27,860	25,197	352
66989Z EG 9	NOVA SCOTIA PROVINCE.....	C.....	10/11/2012	ROYAL BANK OF CANADA.....		127,910	125,983	1,397
683234 LN 6	ONTARIO PROVINCE.....	C.....	09/24/2012	ROYAL BANK OF CANADA.....		252,085	181,415	1,039
1099999	Total - Bonds - All Other Government.....					407,855	332,595	2,788
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
29270C YM 1	ENERGY NORTHWEST WA ELEC REV.....		09/07/2012	BOA/ML-MUN.....		203,582	200,000	232
3128M8 AV 6	FHLMC G06020.....		03/27/2012	JPM-MTGS.....		107,120	98,374	165
3132GV L6 7	FHLMC Q09949.....		12/04/2012	GX CLARK.....		155,289	147,961	136
3138AW 4W 0	FNMA #AJ5336.....		03/26/2012	GX CLARK.....		149,310	144,457	193
3138M2 A3 0	FNMA #AO9925.....		12/04/2012	GX CLARK.....		152,533	142,721	153
797669 UH 9	SAN FRANCISCO CA BAY AREA RAPID TRAN.....		09/21/2012	RBCCM.....		200,000	200,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					967,834	933,513	879
<b>Bonds - Industrial and Miscellaneous</b>								
00206R BC 5	AT&T INC.....		02/08/2012	CS.....		99,880	100,000	
037411 BD 6	APACHE CORP.....		11/28/2012	CITIGROUP/ELECTRONIC.....		99,469	100,000	
06849R AF 9	BARRICK NA FINANCE LLC.....		10/31/2012	WELLSCORP.....		110,707	100,000	1,894
09247X AE 1	BLACKROCK INC.....		05/01/2012	STIFEL NICHOLAUS & CO, INC.....		173,015	150,000	3,000
10513K AA 2	BRANCH BANKING & TRUST.....		05/18/2012	MILLENNIUM.....		227,058	200,000	2,125
120568 AV 2	BUNGE LIMITED FINANCE CO.....		06/12/2012	JP MORGAN.....		99,808	100,000	
172967 CK 5	CITIGROUP INC.....		12/18/2012	JP MORGAN.....		165,244	157,000	961
25179M AP 8	DEVON ENERGY CORPORATION.....		11/21/2012	BARCLAYS AMERICAN.....		104,074	100,000	108
260543 CH 4	DOW CHEMICAL CO.....		11/06/2012	JP MORGAN.....		98,266	100,000	
277432 AH 3	EASTMAN CHEMICAL CO.....		06/04/2012	WELLSCORP.....		114,164	100,000	336
341099 CP 2	FLORIDA POWER CORP.....		07/19/2012	STIFEL NICHOLAUS & CO, INC.....		132,369	125,000	1,711
36962G 5N 0	GENERAL ELEC CAP CORP.....		01/04/2012	CITIGROUP/ELECTRONIC.....		249,643	250,000	
372546 AR 2	GEORGE WASHINGTON UNIV.....		06/28/2012	VARIOUS.....		200,357	200,000	5
40428H PH 9	HSBC USA INC.....		12/13/2012	HSBC.....		199,428	200,000	
48121C JN 7	JP MORGAN CHASE BANK NA.....		05/18/2012	BANK OF AMERICA.....		219,316	200,000	5,222
693476 BN 2	PNC FUNDING CORP.....		11/21/2012	CITIGROUP/ELECTRONIC.....		106,160	100,000	724
824348 AP 1	SHERWIN-WILLIAMS CO.....		12/04/2012	WELLSCORP.....		99,869	100,000	
942683 AF 0	WATSON PHARMACEUTICALS.....		09/27/2012	WELLSCORP.....		99,165	100,000	
007863 AH 6	AEROPORTS DE MONTREAL.....	C.....	09/21/2012	ROYAL BANK OF CANADA.....		76,805	75,590	
11257Z AC 3	BROOKFIELD ASSET MAN INC.....	C.....	09/07/2012	ROYAL BANK OF CANADA.....		51,056	50,393	
136765 AP 9	CANADIAN WESTERN BANK.....	C.....	12/12/2012	ROYAL BANK OF CANADA.....		50,787	50,393	
98704C QT 6	REGIONAL MUNI OF YORK.....	C.....	10/11/2012	ROYAL BANK OF CANADA.....		26,223	25,197	406
63254A AA 6	NATIONAL AUSTRALIA BANK.....	R.....	03/05/2012	MORGAN STANLEY.....		125,290	125,000	
767201 AK 2	RIO TINTO FIN USA LTD.....	R.....	05/01/2012	BANK OF AMERICA.....		104,865	100,000	19
76720A AE 6	RIO TINTO FIN USA PLC.....	R.....	08/16/2012	MORGAN STANLEY.....		99,452	100,000	
3899999	Total - Bonds - Industrial and Miscellaneous.....					3,132,470	3,008,573	16,511

### 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
8399997.	Total - Bonds - Part 3.....					4,655,997	4,424,681	20,219
8399998.	Total - Bonds - Summary Item from Part 5.....					299,105	300,000	
8399999.	Total - Bonds.....					4,955,102	4,724,681	20,219
9999999.	Total - Bonds, Preferred and Common Stocks.....					4,955,102	XXX	20,219

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	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	Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
912828	JE 1		11/09/2012	RBS		31,267	26,757	26,241	26,246		(2)		(2)		26,244		5,023	5,023	485	07/15/2018
912828	MH 0		05/03/2012	RBS		57,819	55,000	54,770	54,854		15		15		54,869		2,950	2,950	938	01/31/2015
912828	RT 9		06/11/2012	RBS		102,652	100,000	100,063	100,063		(7)		(7)		100,056		2,596	2,596	729	11/30/2018
0599999	Total - Bonds - U.S. Government					191,738	181,757	181,074	181,163	0	6	0	6	0	181,169	0	10,569	10,569	2,152	XXX
<b>Bonds - All Other Government</b>																				
13509P	BL 6		10/11/2012	ROYAL BANK OF CANADA		83,523	80,629	78,314	78,330		(3)		(3)		78,327	3,423	1,774	5,197	3,135	09/15/2013
563469	DS 1		09/24/2012	ROYAL BANK OF CANADA		244,282	159,242	178,524	172,773		(614)		(614)		172,159	7,517	64,606	72,123	9,332	12/22/2025
1099999	Total - Bonds - All Other Government					327,805	239,871	256,838	251,103	0	(617)	0	(617)	0	250,486	10,940	66,380	77,320	12,467	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
3128M4	WK 5		12/01/2012	MBS PMT		65,470	65,470	69,920	66,344		(873)		(873)		65,470			0	1,835	07/01/2037
3128M7	L4 6		12/01/2012	MBS PMT		99,660	99,660	104,768	100,866		(1,206)		(1,206)		99,660			0	2,373	05/01/2039
3128M8	AV 6		12/01/2012	MBS PMT		30,347	30,347	33,045	33,045		(473)		(473)		30,347			0	602	12/01/2039
3132GK	F4 3		12/01/2012	MBS PMT		32,957	32,957	33,513	33,089		(132)		(132)		32,957			0	716	10/01/2041
3133XP	2W 3		12/18/2012	BANK OF AMERICA		150,935	150,000	153,830	151,149		(959)		(959)		150,190		744	744	6,623	02/27/2013
3137EA	CG 2		05/03/2012	UBS/WRBU		50,398	50,000	50,272	50,109		(36)		(36)		50,073		325	325	563	01/09/2013
3138AW	4W 0		12/01/2012	MBS PMT		23,289	23,289	24,072			(104)		(104)		23,289			0	298	11/01/2026
31398A	KY 7		05/01/2012	BNP		28,742	28,000	27,573	27,708		87		87		27,795		947	947	733	02/12/2013
31398Q	ZS 9		12/01/2012	MBS PMT		22,224	22,224	24,176	22,375		(151)		(151)		22,224			0	479	09/15/2023
31417Y	TT 4		12/01/2012	MBS PMT		80,673	80,673	83,950	81,382		(709)		(709)		80,673			0	1,772	11/01/2040
31418R	GS 4		12/01/2012	MBS PMT		34,231	34,231	36,151	34,635		(404)		(404)		34,231			0	811	04/01/2040
31419G	CZ 5		12/01/2012	MBS PMT		62,388	62,388	64,864	62,961		(573)		(573)		62,388			0	1,195	10/01/2025
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					681,314	679,239	706,134	630,618	0	(5,533)	0	(5,533)	0	679,297	0	2,016	2,016	18,000	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
002824	AX 8		11/08/2012	TENDER OFFER		264,453	250,000	264,185	260,746		(2,692)		(2,692)		258,054		6,398	6,398	6,488	05/27/2015
03523T	AN 8		11/29/2012	WELLS CORP		184,080	150,000	173,021	172,871		(2,340)		(2,340)		170,531		13,549	13,549	11,176	01/15/2020
05531F	AH 6		03/05/2012	BB&T		127,733	125,000	126,628	126,470		(128)		(128)		126,342		1,390	1,390	925	04/28/2014
06423A	AS 2		05/18/2012	WELLS CORP		82,018	80,000	78,320	79,484		185		185		79,669		2,349	2,349	3,418	01/30/2013
172967	CK 5		12/21/2012	VARIOUS		426,618	404,000	418,277	251,781		(783)		(783)		413,085		13,534	13,534	14,291	05/05/2014
191216	AP 5		02/28/2012	BNYMELLON		256,928	250,000	247,613	248,134		79		79		248,213		8,714	8,714	1,115	11/15/2015
26442C	AL 8		03/15/2012	BANK OF AMERICA		202,892	200,000	199,674	199,678		20		20		199,698		3,195	3,195	992	12/15/2016
370334	BM 5		11/29/2012	MILLENNIUM		105,802	100,000	99,589	99,593		34		34		99,627		6,175	6,175	3,203	12/15/2021
441812	KD 5		12/04/2012	BNYMELLON		127,890	125,000	122,625	124,543		273		273		124,816		3,074	3,074	8,280	07/15/2013
46625H	HR 4		05/18/2012	SMRD		258,378	250,000	256,663	255,124		(548)		(548)		254,576		3,801	3,801	3,518	06/24/2015
49306C	AE 1		08/15/2012	MATURITY		50,000	50,000	48,425	49,681		319		319		50,000			0	2,850	08/15/2012
594918	AB 0		05/01/2012	WALL STREET ACCESS		210,106	200,000	203,562	201,915		(265)		(265)		201,650		8,456	8,456	2,508	06/01/2014
713448	BK 3		01/04/2012	PIPER, JAFFRAY & HOPWOOD		266,438	250,000	261,563	255,917		(53)		(53)		255,864		10,573	10,573	3,333	03/01/2014
927804	FH 2		08/21/2012	JP MORGAN		236,050	200,000	230,200	229,964		(2,352)		(2,352)		227,612		8,438	8,438	6,500	06/30/2019
931142	CN 1		08/16/2012	WELLS CORP		93,379	90,000	88,273	89,191		241		241		89,432		3,947	3,947	2,850	02/03/2014
112585	AF 1		10/15/2012	CALL at 109.794		57,391	52,409	50,812	50,860		16		16		50,876	1,357	5,159	6,516	3,461	06/02/2014
136385	AR 2		09/27/2012	MILLENNIUM		107,305	100,000	101,021	100,000		947		947		100,947		6,358	6,358	3,028	11/15/2021
36158Z	AB 2		07/24/2012	MATURITY		148,119	151,179	146,720	146,856		11		11		146,867	1,252	1,252	1,252	9,278	07/24/2012
39191Z	AD 1		01/30/2012	MATURITY		99,830	100,786	97,863	97,911		1		1		97,912	1,919	1,919	1,919	3,120	01/30/2012

### 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.						
92857W AD 2	VODAFONE GROUP PLC.....	R	06/28/2012	WELLSCORP.....		110,621	100,000	105,822	105,499		(880)		(880)		104,619		6,002	6,002	4,972	01/30/2015
3899999	Total - Bonds - Industrial and Miscellaneous.....					3,416,031	3,228,374	3,320,856	3,146,218		0	(7,915)	0	(7,915)	3,300,390	4,528	111,112	115,640	95,306	XXX
8399997	Total - Bonds - Part 4.....					4,616,888	4,329,241	4,464,902	4,209,102		0	(14,059)	0	(14,059)	4,411,342	15,468	190,077	205,545	127,925	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					300,318	300,000	299,105				126		126	299,231		1,087	1,087	1,244	XXX
8399999	Total - Bonds.....					4,917,206	4,629,241	4,764,007	4,209,102		0	(13,933)	0	(13,933)	4,710,573	15,468	191,164	206,632	129,169	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					4,917,206	XXX	4,764,007	4,209,102		0	(13,933)	0	(13,933)	4,710,573	15,468	191,164	206,632	129,169	XXX

### SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
<b>Bonds - Industrial and Miscellaneous</b>																					
423074 AN 3	HEINZ (H.J.) CO.....	...	02/28/2012	JP MORGAN.....	06/04/2012	BNYMELLON.....	100,000	99,847	99,722	99,855			.8		.8			(133)	(133)	396	
893526 DL 4	TRANS-CANADA PIPELINES.....	I..	02/28/2012	HSBC.....	10/31/2012	VARIOUS.....	200,000	199,258	200,596	199,377			.119		.119			1,220	1,220	848	
3899999.	Total - Bonds - Industrial and Miscellaneous.....						300,000	299,105	300,318	299,232			.0		.127		.0	1,087	1,087	1,244	0
8399998.	Total - Bonds.....						300,000	299,105	300,318	299,232			.0		.127		.0	1,087	1,087	1,244	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							299,105	300,318	299,232			.0		.127		.0	1,087	1,087	1,244	0

**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

**NONE**

**SCHEDULE D - PART 6 - SECTION 2**

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

**NONE**

### SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	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
		3 Code	4 F o r e i g n					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	
<b>Exempt Money Market Mutual Funds</b>																				
31846V 20 3	FIRST AMER GOVT OBLIG FUND.....	.....	..	12/31/2012.	US BANK.....	....XXX.....	.....258,072	.....	.....	.....	.....	.....	.....258,072	.....	.....	.....0.020	.....	MON..	.....	.....
31846V 41 9	FIRST AMERICAN TREASURY OBLI.....	.....	..	12/30/2011.	US BANK.....	....XXX.....	.....100,002	.....	.....	.....	.....	.....	.....100,002	.....	.....	.....	.....	MON..	.....	.....
8899999.	Total - Exempt Money Market Mutual Funds.....	.....	.....	.....	.....	.....	.....358,074	.....0	.....0	.....0	.....0	.....XXX.....	.....358,074	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX..	.....0	.....0
9199999.	Total - Short-Term Investments.....	.....	.....	.....	.....	.....	.....358,074	.....0	.....0	.....0	.....0	.....XXX.....	.....358,074	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX..	.....0	.....0

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

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

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

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

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

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

**Sch. DB-Pt. D**  
**NONE**

**Sch. DL-Pt. 1**  
**NONE**

**Sch. DL-Pt. 2**  
**NONE**

**SCHEDULE E - PART 1 - CASH**

1	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	*
<b>Open Depositories</b>						
Key Bank.....	Cleveland OH USA.....				2,536,823	XXX
Modern Woodmen.....	Rock Island IL USA.....		14,338		569,369	XXX
Royal Bank.....	Calgary AB Canada.....				(3,351)	XXX
Royal Bank.....	Calgary AB Canada.....		58		20,375	XXX
RBC Dexia.....	Toronto ON Canada.....				40,320	XXX
0199999. Total - Open Depositories.....		.XXX..	14,396	.0	3,163,536	XXX..
0399999. Total Cash on Deposit.....		.XXX..	14,396	.0	3,163,536	XXX..
0499999. Cash in Company's Office.....		.XXX..	.XXX..	.XXX..	2,151	XXX..
0599999. Total Cash.....		.XXX..	14,396	.0	3,165,687	XXX..

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

1. January.....	6,089,889	4. April.....	3,742,913	7. July.....	5,524,445	10. October.....	6,604,098
2. February.....	3,831,469	5. May.....	4,757,116	8. August.....	4,288,777	11. November.....	5,529,757
3. March.....	3,366,021	6. June.....	4,149,513	9. September.....	4,647,923	12. December.....	6,148,346

### SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

**NONE**

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA						
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM						
33. New York.....NY						
34. North Carolina.....NC	ST.	DEPARTMENT OF INSURANCE.....	100,002	100,002		
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B...	DEPARTMENT OF INSURANCE.....	125,040	125,469		
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN	O...	OSFI.....	4,308,049	5,118,334		
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	4,533,091	5,343,805	0	0

**DETAILS OF WRITE-INS**

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

**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