QUARTERLY STATEMENT

OF THE

First Priority Life Insurance Company, Inc.

of

Wilkes-Barre

in the state of

Pennsylvania

TO THE

Insurance Department

OF THE STATE OF

Pennsylvania

FOR THE QUARTER ENDED September 30, 2012



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2012 OF THE CONDITION AND AFFAIRS OF THE

First Priority Life Insurance Company, Inc.

IAIC Group Code	1270 (prior period)	NAIC Company Code	60147 Emp	oyer's ID Number 23-2905083
rganized under the Laws of		a	State of Domicile or Port of I	Entry Pennsylvania
ountry of Domicile		United States of America		
	dent & Health [X] ervice Corporation []	Property/Casualty[] Vision Service Corporation [) Is HMO Federally Qualified? Yes	Health Maint	dical & Dental Service or Indemnity[[enance Organization []
ncorporated/Organized	07/15/1997			08/18/1998
tatutory Home Office	19 North Main Street	,		arre, PA 18711
ain Administrative Office	(Street and Number)	19 North Main Str		State and Zip Code)
AAFile	20 Days DA 49744	(Street and Number		338-2211
	es-Barre, PA 18711 Town, State and Zip Code)	-1-02		elephone Number)
lail Address	19 North Main Street (Street and Number)			rre, PA 18711 State and Zip Code)
nmary Location of Books and Records	(Outdot and Humber)	19 North Main Str		out and alp code)
101		(Street and Numb		
Wilk (City, or	es-Barre, PA 18711 Town, State and Zip Code)	500 E		338-2211 elephone Number)
ternet Website Address		www.bcnepa.com	m	
tatutory Statement Contact	Maura Marie Gribble			200-6398
Maura.Grit	(Name) oble@bcnepa.com			(Telephone Number) -200-6866
	ail Address)		(Fa	x Number)
		OFFICERS		
Name		Title	Name	Title
Denise Susan Cesare	President & CEO		John Peter Moses, Esq.	Chairman of the Board of Directors
 Gertrude Catherine McGowan, Esq. William Jerome Farrell 	Senior VP, Chief Lega Senior VP, CFO & Tre	Officer & Corporate Secretary asurer Other	Bruce Edward Sickel	VP-Investment & Treasury Services & Assistant Treasurer
				880 800 su
Frank Edward Apostolico John Hourigan Graham Matthew Vincent Thomas R		Thomas Joseph Castellano, M.D. Karen Lynn Hanlon		Denise Susan Cesare John Peter Moses, Esq.
Matarew vincent monast		87 1971		
State of Pennsylvania				
County of ss				
he herein described assets were the abs with related exhibits, schedules and explain said reporting entity as of the reporting Annual Statement Instructions and According pra- in reporting not related to accounting pra-	olute property of the said repo anations therein contained, ar period stated above, and of i unting Practices and Procedur ctices and procedures, accor- lated corresponding electronic	orting entity, free and clear from any liens inexed or referred to, is a full and true st its income and deductions therefrom for les manual except to the extent that: (1) ding to the best of their information, known it filing with the NAIC, when required, that	s or claims thereon, except as tatement of all the assets and the period ended, and have state law may differ; or, (2) the wledge and belief, respective at is an exact copy (except for	that on the reporting period stated above, all herein stated, and that this statement, togeth liabilities and of the condition and affairs of the been completed in accordance with the NA hat state rules or regulations require differencely. Furthermore, the scope of this attestation formatting differences due to electronic filing)
9 RD And ALD	9	+ a Caille		2.4
(Signature)		(Signature)	- 12 - A 18 - A	(Signature)
Denise Susan Cesare		Gertrude Catherine McGowan, Esc	quire	William Jerome Farrell
(Printed Name)		(Printed Name)		(Printed Name)
President & CEO		Senior VP, Chief Legal Officer & Corp.	Secretary	Senior VP, CFO & Treasurer
(Title)		(Title)		(Title)
day of Augustic Signature)	D 2012 Lauck	b. If no:	original filing? 1. State the amendment num 2. Date filed 3. Number of pages attached	THE PARTY OF THE P
COMMONW	EALTH OF PENNSYLVAN			
N	OTARIAL SEAL		A	
	Stolarick, Notary Public kes-barre, Luzerne County			
	ssion expires June 06, 201.			

ASSETS

		С	urrent Statement Dat		4	
		1	2	3		
			Nonadmitted	Net Admitted Assets	December 31 Prior Year Net	
		Assets	Assets	(Cols. 1 - 2)	Admitted Assets	
1.	Bonds	125,497,916		125,497,916	121,234,835	
2.	Stocks:					
	2.1 Preferred stocks					
	2.2 Common stocks	42,027,420		42,027,420	36,583,820	
3.	Mortgage loans on real estate:					
	3.1 First liens					
	3.2 Other than first liens					
4.	Real estate:					
	4.1 Properties occupied by the company (less \$0					
	encumbrances)					
	4.2 Properties held for the production of income (less \$0 encumbrances)					
	4.3 Properties held for sale (less \$0 encumbrances)					
5.	Cash (\$(3,388,458)), cash equivalents (\$0) and short-term					
	investments (\$12,106,506)	8,718,048		8,718,048	18,031,889	
6.	Contract loans (including \$0 premium notes)					
7.	Derivatives					
8.	Other invested assets					
9.	Receivables for securities					
10.	Securities lending reinvested collateral assets					
11.	Aggregate write-ins for invested assets					
12.	Subtotals, cash and invested assets (Lines 1 to 11)	180,507,510		180,507,510	175,918,296	
13.	Title plants less \$0 charged off (for Title insurers only)					
14.	Investment income due and accrued	1,089,060		1,089,060	1,007,423	
15.	Premiums and considerations:					
	15.1 Uncollected premiums and agents' balances in the course of					
	collection	2 172 456	4,640	2 167 816	1 409 516	
	15.2 Deferred premiums, agents' balances and installments booked	2,172,100	1,010	2,107,010	1,100,010	
	but deferred and not yet due (including \$0 earned but					
	· · · · · · · · · · · · · · · · · · ·					
	unbilled premiums)					
	15.3 Accrued retrospective premiums					
16.	Reinsurance:					
	16.1 Amounts recoverable from reinsurers					
	16.2 Funds held by or deposited with reinsured companies					
	16.3 Other amounts receivable under reinsurance contracts					
17.	Amounts receivable relating to uninsured plans	20,013,481	1,085,367	18,928,114	18,310,838	
18.1	Current federal and foreign income tax recoverable and interest thereon					
18.2	Net deferred tax asset					
19.	Guaranty funds receivable or on deposit					
	•					
20.	Electronic data processing equipment and software					
21.	Furniture and equipment, including health care delivery assets					
	(\$0)					
22.	Net adjustments in assets and liabilities due to foreign exchange rates					
23.	Receivables from parent, subsidiaries and affiliates	6,717,068		6,717,068	1,403,285	
24.	Health care (\$3,201,555) and other amounts receivable	5,553,264	2,351,709	3,201,555	3,821,297	
25.	Aggregate write-ins for other than invested assets					
26.	Total assets excluding Separate Accounts, Segregated Accounts and	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, -,		
_0.	Protected Cell Accounts (Lines 12 to 25)	22/ 265 7/6	3 ///1 716	22U 824 UZU	207 204 244	
27.	From Separate Accounts, Segregated Accounts and Protected Cell	227,200,740	5, 14 1, <i>1</i> 10	220,024,030	201,304,244	
21.	Accounts					
28.	Total (Lines 26 and 27)	224,265,746	3,441,716	220,824,030	207,904,244	
	ILS OF WRITE-INS	1			I	
1102.						
1103.	Summary of romaining write inc for Line 11 from everflow page					
	Summary of remaining write-ins for Line 11 from overflow page					
2501	Prepaid premium taxes	1 770 829		1 770 829	518 987	
2502.	r repaid premium taxes				l .	
2503.						
	Summary of remaining write-ins for Line 25 from overflow page					
	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)					

STATEMENT AS OF September 30, 2012 OF THE First Priority Life Insurance Company, Inc.

LIABILITIES, CAPITAL AND SURPLUS

	LIABILITIES, CAPITAL AND	JUNFL	D: 1/		
		1	Current Period	3	Prior Year 4
		Covered	Uncovered	Total	Total
1.	Claims unpaid (less \$0 reinsurance ceded)				
2.	Accrued medical incentive pool and bonus amounts				
3.	Unpaid claims adjustment expenses				
3. 4.	Aggregate health policy reserves, including the liability of \$800,000 for medical loss	407,170		407,170	430,047
4.	ratio rebate per the Public Health Service Act	11 101 000		11 121 000	0.407.720
_	Aggregate life policy reserves				
5.					
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance				
9.	General expenses due or accrued	281,009		281,009	186,549
10.1	Current federal and foreign income tax payable and interest thereon (including \$0				
	on realized gains (losses))				
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others				
13.	Remittances and items not allocated				
14.	Borrowed money (including \$0 current) and interest thereon \$0				
	(including \$0 current)				
15.	Amounts due to parent, subsidiaries and affiliates	40,576		40,576	665,904
16.	Derivatives				
17.	Payable for securities	408,653		408,653	462,611
18.	Payable for securities lending	· ·			
19.	Funds held under reinsurance treaties with (\$0 authorized reinsurers and				
	\$0 unauthorized reinsurers)				
20.	Reinsurance in unauthorized companies				
21.	Net adjustments in assets and liabilities due to foreign exchange rates				
22.	Liability for amounts held under uninsured plans				
23.	Aggregate write-ins for other liabilities (including \$906,449 current)				
	Total liabilities (Lines 1 to 23)				
24.	,				
25.	Aggregate write-ins for special surplus funds			4 007 000	
26.	Common capital stock				
27.	Preferred capital stock				
28.	Gross paid in and contributed surplus				
29.	Surplus notes				
30.	Aggregate write-ins for other than special surplus funds				
31.	Unassigned funds (surplus)	X X X	X X X	22,138,023	12,254,139
32.	Less treasury stock, at cost:				
	32.10 shares common (value included in Line 26 \$0)	X X X	X X X		
	32.20 shares preferred (value included in Line 27 \$0)	X X X	X X X		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	142,732,025	132,848,141
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	220,824,030	207,904,244
	ILS OF WRITE-INS				
	Other liabilities				
	Uncashed checks				
2303.	Summary of remaining write-ins for Line 23 from overflow page				
	TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)				
2501.			X X X		
2502.					
2503.					
	Summary of remaining write-ins for Line 25 from overflow page				
3001.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X		
3001.					
3003.		X X X	X X X		
	Summary of remaining write-ins for Line 30 from overflow page				
3099.	TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	xxx	758,018	744,456	994,443
2.	Net premium income (including \$0 non-health premium income)	xxx	292,470,623	284,133,980	380,396,930
3.	Change in unearned premium reserves and reserves for rate credits	xxx	(800,000)		
4.	Fee-for-service (net of \$ 0 medical expenses)				
5.	Risk revenue				
6.	Aggregate write-ins for other health care related revenues	xxx			
7.	Aggregate write-ins for other non-health revenues				
8.	Total revenues (Lines 2 to 7)	xxx	291,670,623	284,133,980	380,396,930
Hospit	al and Medical:				
9.	Hospital/medical benefits		189.185.500	191.915.356	253.374.896
10.	Other professional services				
11.	Outside referrals				
12.	Emergency room and out-of-area				
13.	Prescription drugs				
14.	Aggregate write-ins for other hospital and medical				
15.	Incentive pool, withhold adjustments and bonus amounts				
16.	Subtotal (Lines 9 to 15)				
Less:	()		,,,,,,	.,,	
17.	Net reinsurance recoveries				
18.	Total hospital and medical (Lines 16 minus 17)				
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including \$11,610,720 cost containment expenses				
21.	General administrative expenses				
22.	Increase in reserves for life and accident and health contracts (including \$0 increase		29,030,237	23,037,311	33,400,492
22.	in reserves for life only)		014 160	1 200 000	0.407.720
23	Total underwriting deductions (Lines 18 through 22)				
23. 24.	Net underwriting gain or (loss) (Lines 8 minus 23)				
	Net underwriting gain or (loss) (Lines o minus 23) Net investment income earned				
25.	Net investment income earned Net realized capital gains (losses) less capital gains tax of \$0				
26.					
27.	Net investment gains or (losses) (Lines 25 plus 26)		5,888,812	3,856,620	5,337,347
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered				
00	\$0) (amount charged off \$0)]				
29.	Aggregate write-ins for other income or expenses				
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24				
	plus 27 plus 28 plus 29)				
31.	Federal and foreign income taxes incurred				
32.	Net income (loss) (Lines 30 minus 31)	XXX	8,035,195	9,296,860	1,992,091
0601.					
0602. 0603.					
0698.	Summary of remaining write-ins for Line 6 from overflow page				
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)				
0701. 0702.					
0703.		X X X			
0798. 0799.	Summary of remaining write-ins for Line 7 from overflow page				
1401.					
1402. 1403.					
1403.	Summary of remaining write-ins for Line 14 from overflow page				
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)				
2901. 2902.					
2903.	0				
2998. 2999.	Summary of remaining write-ins for Line 29 from overflow page TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)				
	,				

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1	2	3 Prior Year
		Current Year To Date	Prior Year To Date	Ended December 31
	CAPITAL & SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	132,848,141	130,018,574	130,018,574
34.	Net income or (loss) from Line 32	8,035,195	9,296,860	1,992,091
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of \$0	2,481,657	(3,965,360)	(2,243,544)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax	817,752	401,671	3,720,990
39.	Change in nonadmitted assets	(1,450,720)	660,940	(639,970)
40.	Change in unauthorized reinsurance			
41.	Change in treasury stock			
42.	Change in surplus notes			
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
	44.1 Paid in			
	44.2 Transferred from surplus (Stock Dividend)			
	44.3 Transferred to surplus			
45.	Surplus adjustments:			
	45.1 Paid in			
	45.2 Transferred to capital (Stock Dividend)			
	45.3 Transferred from capital			
46.	Dividends to stockholders			
47.	Aggregate write-ins for gains or (losses) in surplus			
48.	Net change in capital and surplus (Lines 34 to 47)	9,883,884	6,394,111	2,829,567
49.	Capital and surplus end of reporting period (Line 33 plus 48)	142,732,025	136,412,685	132,848,141
4701.	LS OF WRITE-INS			
4702. 4703.				
4798. 4799.	Summary of remaining write-ins for Line 47 from overflow page			

CASH FLOW

		1 Current	2 Prior	3 Prior
		Year	Year	Year Ended
		To Date	To Date	December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	291,589,036	287,307,898	383,632,971
2.	Net investment income	4,249,422	4,166,471	5,698,527
3.	Miscellaneous income			
4.	Total (Lines 1 to 3)	295,838,458	291,474,369	389,331,498
5.	Benefit and loss related payments	233,878,193	225,906,936	297,355,784
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	50,579,807	43,648,808	63,614,873
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains			
	(losses)	6,000,000	4,728,324	8,228,324
10.	Total (Lines 5 through 9)	290,458,000	274,284,068	369,198,981
11.	Net cash from operations (Line 4 minus Line 10)	5,380,458	17,190,301	20,132,517
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	63.891.098	45.747.978	51.872.538
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)			
12		03,921,100	45,746,665	31,673,401
13.	Cost of investments acquired (long-term only):	00.075.040	45 400 444	54.047.000
	13.1 Bonds			
	13.2 Stocks		• •	, ,
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	72,475,175	49,425,489	60,899,529
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(8,554,075)	(3,676,604)	(9,026,068)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(6,140,224)	(5,075,205)	(1,827,795)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5			
	plus Line 16.6)	(6,140,224)	(5,075,205)	(1,827,795)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and			
	17)	(9,313,841)	8,438,492	9,278,654
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	18,031,889	8,753,235	8,753,235
	19.2 End of period (Line 18 plus Line 19.1)			

20.0001		

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

		1	Comprehensive (H	lospital & Medical)	4	5	6	7	8	9	10
			2	3				Federal			
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
		Total	maividuai	Group	Supplement	Offig	Only	Benefit Plan	Medicare	Medicald	Other
Total	Members at end of:										
1.	Prior Year	83,490	4,290	79,200							
2.	First Quarter	83,578	8,866	74,712							
3.	Second Quarter	85,206	11,123	74,083							
4.	Third Quarter	85,305	11,546								
5.	Current Year										
6.	Current Year Member Months	758,018	90,773	667,245							
Total	Member Ambulatory Encounters for Period:										
7.	Physician	295,655	22,091	273,564							
8.	Non-Physician	3,838	330	3,508							
9.	Total	299,493	22,421	277,072							
10.	Hospital Patient Days Incurred	17,569	2,768	14,801							
11.	Number of Inpatient Admissions	4,219	625								
12.	Health Premiums Written (a)	293,153,490	31,768,608	261,384,882							
13.	Life Premiums Direct										
14.	Property/Casualty Premiums Written										
15.	Health Premiums Earned	291,670,623	31,768,608	259,902,015							
16.	Property/Casualty Premiums Earned										
17.	Amount Paid for Provision of Health Care Services	233,878,193	27,657,049	206,221,144							
18.	Amount Incurred for Provision of Health Care										
	Services	234,057,512	31,280,743	202,776,769							

⁽a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.................0.

STATEMENT AS OF September 30, 2012 OF TH	⊫ First Priority Life Insurance Company, Inc. CLAIMS UNPAID AND INCE	NTIVE POOL,	WITHHOLD AN	ND BONUS (Re	eported and Ur	nreported)	
Г	1	Aging A	nalysis of Unpaid Cla ∣ ვ	ims 1	5	6	7
	Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 days	Over 120 Days	Total
	0199999 Individually Listed Claims Unpaid						
	0299999 Aggregate Accounts Not Individually Listed - Uncovered						
	0399999 Aggregate Accounts Not Individually Listed - Covered						
	0499999 Subtotals						
	0599999 Unreported claims and other claim reserves						38,248,198
	0699999 Total Amounts Withheld						
	0799999 Total Claims Unpaid						38,248,198
	0899999 Accrued Medical Incentive Pool And Bonus Amounts						4,062,923

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

						5	6
				Liab	oility		
		Clai	ims	End	d of		
		Paid Yea	r to Date	Current	Quarter		
		1	2	3	4		Estimated Claim
							Reserve and
		On	On	On	On		Claim
	Line	Claims Incurred	Claims Incurred	Claims Unpaid	Claims Incurred	Claims Incurred	Liability
	of	Prior to January 1	During the	Dec 31 of	During the	in Prior Years	Dec 31 of
	Business	of Current Year	Year	Prior Year	Year	(Columns 1+3)	Prior Year
1.	Comprehensive (hospital & medical)			•		24,349,913	39,637,126
2.	Medicare Supplement						
3.	Dental only						
4.	Vision only						
5.	Federal Employees Health Benefits Plan						
6.	Title XVIII - Medicare						
/.	Title XIX - Medicaid						
8.	Other health					04 040 040	00.007.400
9.	Health subtotal (Lines 1 to 8)		209,893,340	908,424	37,339,774	24,349,913	39,637,126
10.	Healthcare receivables (a)						742,000
11.	Other non-health					4 000 570	4.075.070
12.	Medical incentive pools and bonus amounts	385,003	158,361	877,570	3,185,353	1,262,573	1,975,076
13.	Totals (Lines 9 - 10 + 11 + 12)	[23,826,492]	210,051,701	1,785,994	39,263,527	25,612,486	40,870,202

⁽a) Excludes \$......401,866 loans or advances to providers not yet expensed.

HEALTH

Vote	# Description	Page #
1	Summary of Significant Accounting Policies	Q10.1
2	Accounting Changes and Corrections of Errors	Q10.2
3	Business Combinations and Goodwill	Q10.3
4	Discontinued Operations	Q10.3
5	Investments	Q10.3
6	Joint Ventures, Partnerships and Limited Liability Companies	Q10.4
7	Investment Income	Q10.4
8	Derivative Instruments	Q10.4
9	Income Taxes	Q10.4
10	Information Concerning Parent, Subsidiaries and Affiliates	Q10.4
11	Debt	Q10.5
12	Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans	Q10.5
13	Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations	Q10.5
14	Contingencies	Q10.6
15	Leases	Q10.6
16	Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk	Q10.6
17	Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities	Q10.6
18	Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans	Q10.7
19	Direct Premium Written/Produced by Managing General Agents/Third Party Administrators	Q10.7
20	Fair Value Measurement	Q10.7
21	Other Items	Q10.8
22	Events Subsequent	Q10.8
23	Reinsurance	Q10.8
24	Retrospectively Rated Contracts & Contracts Subject to Redetermination	Q10.8
25	Change in Incurred Claims and Claim Adjustment Expenses	Q10.9
26	Intercompany Pooling Arrangements	Q10.9
27	Structured Settlements	Q10.9
28	Health Care Receivables	Q10.10
29	Participating Policies	Q10.10
30	Premium Deficiency Reserves	Q10.10
31	Anticipated Salvage and Subrogation	Q10.10

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of First Priority Life Insurance Company, Inc. ("FPLIC") are presented on the basis of accounting practices prescribed or permitted by the Insurance Department of the Commonwealth of Pennsylvania (the "PID").

The PID recognizes only statutory accounting practices prescribed or permitted by the Commonwealth of Pennsylvania for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Pennsylvania Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Commonwealth of Pennsylvania. The Pennsylvania Insurance Commissioner (the "Commissioner") has the right to permit other specific practices that deviate from prescribed practices. For the period ended September 30, 2012, there were no differences between NAIC SAP and practices prescribed or permitted by the Commonwealth of Pennsylvania.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

Material estimates that are particularly susceptible to significant change relate to the determination of claims unpaid, accrued medical incentive pool and bonus amounts, aggregate health policy reserves and the fair value determination of investment securities. While management uses available information to establish reserves for claims unpaid, accrued medical incentive pool and bonus amounts and aggregate health policy reserves, changes in utilization may necessitate revision of these estimates in future periods. The valuation of certain investment securities relies on cash flow modeling and assumptions about the relevance of comparable market transactions. Actual cash flows may vary or future investment market conditions could change and affect the value of investment securities in future periods.

C. Accounting Policy

Premiums are generally billed one to three months in advance of the respective coverage periods. Premium income is recorded ratably over the coverage period. The unearned portion of premiums for a coverage period is reflected on the statement of admitted assets, liabilities, capital and surplus as premiums received in advance and later reported ratably as premium income over the coverage term.

In accordance with NAIC SAP, FPLIC reports the income and claims attributable to Administrative Service Contract ("ASC") groups as components of claims adjustment and general administrative expenses and does not record claims unpaid or accident and health premiums due and unpaid for ASC groups.

In addition, FPLIC uses the following accounting policies:

(1) Short-term investments include money market accounts and securities with a maturity of less than one year but greater than 90 days at the date of purchase. Cash equivalents include securities with a maturity of 90 days or less at the date of purchase. Securities are stated at amortized cost. Class 1 money market accounts are stated at fair value.

- (2) Bonds not backed by other loans are valued using the scientific (constant yield) method and stated at either amortized cost or fair value, depending upon each bond's NAIC designation as reflected in the *Purposes and Procedures Manual* of the NAIC Securities Valuation Office ("SVO").
- (3) Common stocks are stated at fair value in accordance with the NAIC SVO.
- (4) Preferred stocks are stated at the lower of amortized cost or fair value in accordance with Statement of Statutory Accounting Principles ("SSAP") No. 32, based on the quality designation of the redeemable preferred stocks.
- (5) FPLIC does not have investments in mortgage loans on real estate.
- (6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value, depending upon each security's NAIC designation as reflected in the *Purposes and Procedures Manual* of the NAIC SVO except for those securities that would be impaired under Statement of Statutory Accounting Principles ("SSAP") No. 43R. The prospective method is used to value these securities.
- (7) FPLIC does not have investments in subsidiaries, controlled and affiliated companies.
- (8) FPLIC does not have ownership interest in joint ventures, partnerships or limited liability companies.
- (9) FPLIC does not invest in derivatives.
- (10) A premium deficiency reserve ("PDR") is established when future claims expense and related maintenance costs are expected to exceed future subscriber premiums on contracts in force for a given line of business or product grouping within a contract period. FPLIC does not anticipate investment income as a factor in the PDR calculation.
- (11) Claims unpaid is accrued in the period in which services are provided to members based in part on estimates, including an accrual for services provided but not yet reported. These amounts are based on historical payment patterns with recognition of current trends. Management continually reviews the methods used to determine claims unpaid and any required adjustments are included in current operations. Estimated administrative expenses to process claims unpaid are accrued and recorded as unpaid claims adjustment expenses on the statement of admitted assets, liabilities, capital and surplus.
- (12) FPLIC does not have investments in fixed assets that would require a capitalization policy.
- (13) Pharmaceutical rebates receivable consist of earned rebates due from pharmaceutical companies. FPLIC estimates pharmaceutical rebates receivable based upon historical trends. FPLIC looks back to a period with completed rebate activity, calculates actual rebates received as a percentage of drug utilization and then applies the historical percentage to current drug utilization.

2. Accounting Changes and Corrections of Errors

FPLIC has adopted the provisions of NAIC SSAP No. 101, *Income Taxes, a Replacement of SSAP No. 10R and SSAP No. 10*, effective January 1, 2012. The adoption of SSAP No. 101 is reported as a change in accounting principle and the cumulative effect of a change in accounting principle is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and

surplus that would have been reported at that date if the new accounting principle had been retroactively applied for all prior periods. The adoption of SSAP No. 101 did not result in any change in the amount of FPLIC's capital and surplus as of January 1, 2012, nor did it significantly change the data underlying disclosures by SSAP No. 101.

3. Business Combinations and Goodwill

No changes.

4. <u>Discontinued Operations</u>

No changes.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No changes.

B. Debt Restructuring

No changes.

C. Reverse Mortgages

No changes.

D. Loan-backed securities

- (1) Prepayment assumptions for loan-backed securities are obtained from IDC Corporation. These assumptions are consistent with the current interest rate and economic environment and historical performance of the bonds. FPLIC uses IDC pricing service in determining the market value of its loan-backed securities.
- (2)&(3) FPLIC did not recognize any other-than-temporary impairments on loan-backed securities for the period ended September 30, 2012.
 - (4) The aggregate related fair value and aggregate amount of unrealized losses of FPLIC's loaned-backed securities with unrealized losses that are not deemed to be other-than-temporarily impaired at September 30, 2012 were as follows:

	Less than 12 Months					12 Months or Greater			
		Fair I Value		Unrealized		Fair		nrealized	
				Losses		Value		Losses	
Special revenue and									
assessment	\$	1,098,096	\$	7,525	\$	0	\$	0	
Industrial and miscellaneous		428,539		<u>510</u>		215,122		2,891	
Total	\$	1,526,635	\$	8,035	\$	215,122	\$	2,891	

(5) It is FPLIC's practice to purchase high quality investment grade securities. Though the entire portfolio is classified "available-for-sale", it is FPLIC's intent and ability to retain these securities in the portfolio for the long-term, with the expectation that the eventual market value of the securities will equal or exceed their cost basis for the duration of the holding period. The returns of FPLIC's investment portfolio may be reduced or may incur losses as a result of changes in the general U.S. economic conditions, interest rates, global capital market conditions and numerous other factors beyond FPLIC's control. In addition to gains and losses realized when a security is sold, FPLIC recognizes a loss on investments when evidence demonstrates that the unrealized loss is other-than-temporary.

FPLIC monitors its investment portfolio and specifically reviews and considers securities to be other-than-temporarily impaired when significant declines in market

value occur or when it is probable that a full recovery of an investment's cost will not be realized. This process is inherently judgmental. FPLIC generally considers the length of time and the severity of the decline in value as key elements in deciding whether impairment is other-than-temporary, in addition to its intent to sell or likelihood that it will need to sell the security. Security ratings, default rates, prepayment rates and general market conditions are also considered. All government and agency bonds showing an unrealized loss are considered temporary with full recovery expected.

E. Repurchase Agreements

No changes.

F. Real Estate

No changes.

G. Low-Income Housing Tax Credits (LIHTC)

No changes.

6. Joint Ventures, Partnerships and Limited Liability Companies

No changes.

7. Investment Income

No changes.

8. **Derivative Instruments**

No changes.

9. Income Taxes

No substantial changes.

10. Information Concerning Parent, Subsidiaries and Affiliates

- A. FPLIC is owned 60% by Hospital Service Association of Northeastern Pennsylvania (d/b/a Blue Cross of Northeastern Pennsylvania) ("Blue Cross") and 40% by Highmark Inc. ("Highmark").
- B., C.
- & D. On February 9, 2005, the Commissioner announced a sufficient surplus operating range for Blue Cross is 750%-950% of the lower of the NAIC Health Risk-Based Capital ("HRBC") ratio (parent company only basis) or the PID consolidated risk factor ratio. For 2011, Blue Cross was not operating with inefficient or excess surplus and its HRBC ratio was in the efficient surplus operating range. The determination by the Commissioner is an annual determination based on the lower of Blue Cross' HRBC percentage on a parent company only basis or on a consolidated basis.

Administrative and support services provided by Blue Cross to FPLIC amounted to \$57,501,013 for the period ended September 30, 2012. These services represent allocations of costs in accordance with SSAP No. 70, *Allocation of Expenses*. Other support services provided by Blue Cross to FPLIC amounted to \$323,865 at September 30, 2012. Net amounts due to affiliates of \$6,667,464 at September 30, 2012 represent amounts due to Blue Cross for these services.

Other amounts due to affiliates at September 30, 2012 includes \$40,576 for amounts due to HMO of Northeastern Pennsylvania, Inc. (d/b/a First Priority Health) ("FPH") primarily for payments made by FPH on behalf of FPLIC. Receivables from parent,

subsidiaries and affiliates at September 30, 2012 of \$13,384,532 represent receivables from Blue Cross for amounts collected on behalf of FPLIC.

- E. FPLIC does not have guarantees or undertakings for the benefit of an affiliate that would result in a material contingent exposure of its or any related party's assets or liabilities.
- F. Administrative and support services provided by Blue Cross to FPLIC are billed based on actual costs and amounts are paid by FPLIC on a monthly basis. This methodology represents allocations of costs in accordance with SSAP No. 70, *Allocation of Expenses*.
- G. Blue Cross, a Hospital Plan Corporation domiciled in the state of Pennsylvania, owns 60% of the outstanding shares of FPLIC. Highmark, a professional health services plan and hospital plan corporation domiciled in the state of Pennsylvania, owns 40% of the outstanding shares of FPLIC.
- H. FPLIC does not own shares, directly or indirectly, in Blue Cross or Highmark.
- I. FPLIC does not have investments in subsidiary, controlled or affiliated companies.
- J. Since FPLIC does not have investments in subsidiary, controlled or affiliated companies, an impairment write-down was not recognized.
- K. FPLIC does not have an investment in foreign insurance subsidiaries.
- L. FPLIC does not have an investment in downstream noninsurance holding companies.

11. **Debt**

No changes.

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

No changes.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

- (1) FPLIC has 1,000 common shares authorized, 167 shares issued and outstanding, with no par value at September 30, 2012.
- (2) FPLIC has no preferred stock authorized, issued or outstanding.
- (3) State law provides that dividends or other distributions may be paid only to the extent of unassigned surplus. In addition, legislation requires PID approval of any dividend or other distribution.
- (4) In accordance with the limitations in (3) above, no dividends may be paid to stockholders as of September 30, 2012.
- (5) In accordance with the limitations in (3) above, none of FPLIC's profits may be paid as ordinary dividends to stockholders as of September 30, 2012.
- (6) There are no restrictions placed on FPLIC's surplus, including for whom the surplus is held.
- (7) There are no advances to surplus that have not been repaid.
- (8) There is no stock held by FPLIC, including stock of affiliated companies, for special purposes.
- (9) There have been no changes in balances of special surplus funds from the prior year.

- (10)The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses at September 30, 2012 was \$2,481,657.
- (11)FPLIC has not issued surplus debentures or similar obligations.
- (12)& (13) FPLIC has not been involved in any quasi-reorganizations.

14. Contingencies

- A. FPLIC is not part of commitments or contingent commitments to a subsidiary, controlled and affiliated entity, joint venture, partnership or limited liability company.
- B. FPLIC participates in the Pennsylvania state guaranty fund. Under state guaranty fund laws, certain insurance companies can be assessed, up to prescribed limits, for certain obligations to the policyholders and claimants of insolvent insurance companies that write the same line or lines of business.

The Commissioner placed Penn Treaty Network America Insurance Company and its subsidiary ("Penn Treaty"), neither of which is affiliated with FPLIC, in rehabilitation, an intermediate action that often precludes formal liquidation proceedings. The Commissioner also has petitioned the court for an order to liquidate Penn Treaty, which if liquidated, would trigger coverage of Penn Treaty policyholder claims under the Pennsylvania insurance guaranty fund. The action would lead to assessments of FPLIC and other member insurers in order to fund the payments in future periods. On May 3, 2012, the court issued an order denying the liquidation petitions of the companies. Therefore, the companies will remain in rehabilitation and FPLIC and other member insurers will not be assessed for policyholder obligations.

In addition to being covered by the state guaranty fund, FPLIC has hold harmless provisions in its provider contracts which preclude a contracted provider from seeking payment from subscribers and dependents, except for applicable co-payments, coinsurance, deductibles and non-covered services. Furthermore, termination provisions within these contracts provide that, should a provider be terminated, the provider is obligated to complete treatment of the member then receiving treatment.

- C. There are no gain contingencies that have been identified subsequent to the balance sheet date.
- D. FPLIC does not have any claims related extra contractual obligations or bad faith claims stemming from lawsuits.
- E. In the ordinary course of business, FPLIC is involved in and subject to claims, contractual disputes and other uncertainties. FPLIC makes an assessment of its possible exposure to loss contingencies based on the facts and circumstances of current investigations and accrues an amount which, in the opinion of management, is the best estimate of its liability that may result from settlement. In the opinion of management, after consultation with legal counsel, the ultimate disposition of these matters is not expected to have a material adverse affect on FPLIC's financial position.

15. **Leases**

No changes.

16. <u>Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk</u>

No changes.

- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
 - A. FPLIC had no transfers of receivables reported as sales.

- B. FPLIC does not have any transactions regarding the transfers of and servicing of financial assets or extinguishments of liabilities at September 30, 2012.
- C. FPLIC had no wash sale activity requiring disclosure during the period covered by this statement.

18. <u>Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans</u>

No substantial changes.

19. <u>Direct Premium Written/Produced by Managing General Agents/Third Party Administrators</u>

No changes.

20. Fair Value Measurement

A. Common stocks are stated at fair value on FPLIC's statement of admitted assets, liabilities, capital and surplus. The statement value of bonds and preferred stocks are based on a quality valuation designation ascribed by the NAIC SVO. Bonds and redeemable preferred stocks with higher quality designations have a statement value equal to amortized cost while bonds and redeemable preferred stocks with lower quality designations are carried at the lower of amortized cost or fair value on the statement of admitted assets, liabilities, capital and surplus.

FPLIC's financial assets carried at fair value have been classified based on the three-tier fair value hierarchy defined by SSAP No. 100's guidance for fair value measurements and disclosures. The levels of the fair value hierarchy are as follows:

Level 1 – Values are unadjusted quoted prices for identical assets in active markets at the measurement date. Active markets are those in which transactions occur in sufficient frequency and volume to provide pricing information on an ongoing basis. Level 2 – Inputs are other than quoted market prices in Level 1 that are observable for the asset through corroboration with market data at the measurement date. Level 3 – Inputs are unobservable and supported by little or no market activity that reflect management's best estimate of what market participants would use in pricing the asset at the measurement date.

The fair value of actively exchange listed debt and equity securities is based on quoted market prices and includes U.S. Treasury bonds and generally classified as Level 1. Inactively traded debt securities are based on quoted market prices of identical or similar securities based on observable inputs like interest rates using either a market or income valuation approach and generally classified as Level 2. Privately held debt and equity securities as well as distressed debt securities are estimated using a variety of valuation methodologies, including both market and income approaches, where an observable quoted market does not exist and are generally classified as Level 3. Potential taxes and other transaction costs are not considered in estimating fair values.

(1) Fair value measurements at September 30, 2012 for assets:

	Level 1	Level 2	Level 3	Total
Bonds	\$ 0	\$ 4,019,492	\$ 0	\$ 4,019,492
Redeemable preferred stock	104,384	0	0	104,384
Common stock	42,027,420	0	0	42,027,420
Total assets at fair value	<u>\$ 42,131,804</u>	\$ 4,019,492	<u>\$</u> 0	\$ 46,151,296

- (2)&(3) FPLIC did not have any assets categorized within Level 3 of the fair value hierarchy at September 30, 2012. FPLIC did not have any transfers between levels during the period ended September 30, 2012.
 - (4) The bonds classified as Level 2 at September 30, 2012 are comprised of non-U.S. Treasury debt instruments. These securities include corporations with various dates of issue and maturity. The fair value of all bonds is based on quotations from widely used pricing services. FPLIC did not have any assets categorized within Level 3 of the fair value hierarchy at September 30, 2012.
 - (5) FPLIC does not have investments in derivative instruments at September 30, 2012.
 - B. The carrying amounts of FPLIC's receivables and deposits, claims unpaid, premiums received in advance and other liabilities approximate fair value due to the short-term nature of these items.
 - C. The aggregate fair value for all FPLIC's financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall at September 30, 2012 are as follows:

						Not
Type of						Practicable
Financial	Aggregate	Admitted				(Carrying
Instrument	Fair Value	Assets	(Level 1)	(Level 2)	(Level 3)	Value)
Bonds	\$ 133,149,119	\$ 125,497,916	\$ 18,611,885	\$ 106,886,031	\$ 0	\$ 0
Redeemable						
preferred stock	104,384	104,384	104,384	0	0	0
Common stock	42,027,420	42,027,420	42,027,420	0	0	0
Total assets	\$ 175,280,923	\$ 167,629,720	\$ 60,743,689	\$ 106,886,031	\$ 0	\$ 0

D. FPLIC does not have any financial instruments where it is not practicable to estimate fair value.

21. Other Items

No changes.

22. Events Subsequent

There are no subsequent events that may have a material effect on the financial condition of FPLIC. FPLIC has evaluated subsequent events for recognition or disclosure through November 13, 2012, the date the financial statements were issued.

23. **Reinsurance**

No changes.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A., B.

& C. FPLIC does not have retrospectively rated contracts or contracts subject to redetermination.

D. For the period ended September 30, 2012, FPLIC's medical loss ratio rebates required pursuant to the Public Health Service Act are as follows:

	(1)	(2)	(3)	(4) Other	(5) Total
		Small	Large	Categories	TOLAI
		Group	Group	With	
	Individual	Employer	Employer	Rebates	
Prior Reporting Year					
(1) Medical loss ratio rebates incurred	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(2) Medical loss ratio rebates paid	0	0	0	0	0
(3) Medical loss ratio rebates unpaid	0	0	0	0	0
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	0
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	0
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	0
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred	\$ 0	\$ 0	\$1,482,867	\$ 0	\$1,482,867
(8) Medical loss ratio rebates paid	0	0	682,867	0	682,867
(9) Medical loss ratio rebates unpaid	0	0	800,000	0	800,000
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	0
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	0
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	800,000

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2011 were \$39,393,473. As of September 30, 2012, \$23,441,489 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,406,771 as a result of re-estimation of unpaid claims and claim adjustment expenses. There has been a \$14,545,213 favorable prior year development since December 31, 2011 to September 30, 2012. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

No changes.

27. Structured Settlements

Not applicable for companies that file the health annual statement.

28. Health Care Receivables

A. Pharmaceutical Rebate Receivables

Quarter Ended	Estimated Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Invoiced / Confirmed	Actual Rebates Collected Within 90 Days of Invoicing / Confirmation	Actual Rebates Collected Within 91 to 180 Days of Invoicing / Confirmation	Actual Rebates Collected More Than 180 Days After Invoicing / Confirmation
9/30/2012	\$1,065,400				
6/30/2012	1,305,000				
3/31/2012	1,397,800	\$1,530,203	\$ 1,249,941	\$ 280,262	
12/31/2011	\$1,510,400	\$1,979,620	\$ 1,712,224	\$ 236,824	\$ 30,572
9/30/2011	1,374,700	1,895,661	1,585,411	189,041	121,209
6/30/2011	1,678,900	1,920,562	1,533,379	352,324	34,859
3/31/2011	1,512,000	1,856,826	1,182,004	591,128	83,694
12/31/2010	\$1,935,700	\$1,918,513	\$ 1,613,116	\$ 283,808	\$ 21,589
9/30/2010	1,874,400	1,917,662	1,724,807	116,490	76,365
6/30/2010	2,282,500	1,828,873	1,627,480	177,376	24,017
3/31/2010	1,583,000	1,842,430	1,526,442	183,423	132,565

B. FPLIC does not have a receivable related to risk sharing arrangements at September 30, 2012.

29. Participating Policies

No changes.

30. Premium Deficiency Reserves

At September 30, 2012, FPLIC has a liability of \$10,321,889 related to premium deficiency reserves. FPLIC's most recent evaluation was conducted on September 30, 2012. FPLIC does not anticipate investment income in evaluating the need for a premium deficiency reserve.

31. Anticipated Salvage and Subrogation

No changes.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

	Domicile, as requir	entity experience any material transa red by the Model Act? ort been filed with the domiciliary sta		Disclosure of M	laterial Transacti	ons with the Sta	te of	Yes[] No[X] Yes[] No[] N/A[X]
	Has any change be reporting entity? If yes, date of char	een made during the year of this sta	atement in the charter, by-lav	vs, articles of in	corporation, or d	eed of settlemer	nt of the	Yes[] No[X]
	Have there been a	ny substantial changes in the orgar e Schedule Y - Part 1 - organizatior		r quarter end?				Yes[X] No[]
4.1 4.2	Has the reporting of	e scriedule 1 - Part 1 - Organization entity been a party to a merger or con name of entity, NAIC Company Coo of the merger or consolidation.	onsolidation during the period	d covered by the two letter state	is statement? e abbreviation) fo	or any entity that	has ceased	Yes[] No[X]
		1			2		3	
	_	Name of E	ntity	NAIC C	ompany Code	State	e of Domicile	
	or similar agreeme If yes, attach an ex	ity is subject to a management agre ent, have there been any significant oplanation. ate the latest financial examination	changes regarding the terms	s of the agreem	ent or principals	eral agent(s), att involved?	orney-in-fact,	Yes[] No[X] N/A[]
6.2	State the as of date date should be the	e that the latest financial examination date of the examined balance sheet	on report became available for the tand not the date the report	rom either the s was completed	state of domicile of d or released.	, ,	•	12/31/2008
	the reporting entity date).	ate the latest financial examination of the complete. This is the release date or complete.	report became available to o	report and not	the date of the ex	rier the state of c kamination (bala	nce sheet	06/01/2010
6.5	filed with Departme	ırance Department tatement adjustments within the late	•			sequent financial	statement	Yes[] No[] N/A[X] Yes[X] No[] N/A[]
	Has this reporting or revoked by any gor If yes, give full info	entity had any Certificates of Autho vernmental entity during the reporti rmation	rity, licenses or registrations ng period?	(including corpo	orate registration	, if applicable) s	uspended or	Yes[] No[X]
8.1	Is the company a s	subsidiary of a bank holding comparis yes, please identify the name of t	ny regulated by the Federal F	Reserve Board	?			Yes[] No[X]
8.3	Is the company aff If response to 8.3 i regulatory services	iliated with one or more banks, thrift is yes, please provide below the nai s agency [i.e. the Federal Reserve E tion (FDIC) and the Securities Exch	ts or securities firms? mes and location (city and st Board (FRB), the Office of the	e Comptroller o	f the Currency (C	OCC), the Federa	al Deposit	Yes[] No[X]
		1	2	3	4	5	6	
		Affiliate Name	Location (City, State)	FRB Yes[] No[X]	OCC Yes[] No[X]	FDIC Yes[] No[X]	SEC . Yes[] No[X]	
				163[]110[7]	. res[] No[A]	. res[]No[A]	. 1es[]110[A]	
	similar functions) o (a) Honest and et relationships; (b) Full, fair, accu (c) Compliance w (d) The prompt in (e) Accountability	cers (principal executive officer, principal the reporting entity subject to a control thical conduct, including the ethical trate, timely and understandable dispit applicable governmental laws, reternal reporting of violations to an autor adherence to the code.	ode of ethics, which includes handling of actual or apparel sclosure in the periodic repor- ules and regulations;	the following st nt conflicts of in ts required to be	tandards? terest between p e filed by the rep	ersonal and pro	-	Yes[X] No[]
9.2 9.2	Has the code of e	ethics for senior managers been am 9.2 is Yes, provide information rela	ated to amendment(s).					Yes[] No[X]
9.3	Have any provision 1 If the response to	ons of the code of ethics been waive 9.3 is Yes, provide the nature of ar	ed for any of the specified of ny waiver(s).	ticers?				Yes[] No[X]
10. 10.	Does the reportin If yes, indicate an	g entity report any amounts due fro ny amounts receivable from parent i	m parent, subsidiaries or affi	NCIAL liates on Page nt:	2 of this stateme	nt?		Yes[X] No[] \$6,717,068
	use by another pe	stocks, bonds, or other assets of the erson? (Exclude securities under se d complete information relating the	e reporting entity loaned, placecurities lending agreements.	STMENT ced under optio)	n agreement, or	otherwise made	available for	Yes[] No[X]
12.	Amount of real es	state and mortgages held in other in	vested assets in Schedule B	A:				\$0
		state and mortgages held in short-te						\$0
14. 14.	1 Does the reportin 2 If yes, please con	g entity have any investments in pa nplete the following:	arent, subsidiaries and affiliat	es?				Yes[] No[X]

GENERAL INTERROGATORIES (Continued)

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.

Yes[] No[X] Yes[] No[] N/A[X]

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

Yes[X] No[]

2 Name of Custodian(s) Custodian Address PNC Bank 201 Penn Avenue, Scranton, PA 18501 Wells Fargo Institutional Trust Services 733 Marquette Avenue, 8th Floor, Minneapolis, MN

55402-2315

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

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

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

Yes[] No[X]

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

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

1	2	3
Central Registration		
Depository	Name(s)	Address
104863 104559		100 Federal Street, 31st Floor, Boston, MA 02110
107038	J.P. Morgan Investment Management, Inc.	111 Polaris Parkway, Suite 4P, Columbus, OH 43240

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?
17.2 If no, list exceptions:

Yes[X] No[]

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

GENERAL INTERROGATORIES

PART 2 - HEALTH

 Operating Percentages: 1.1 A&H loss percent 1.2 A&H cost containment percent 1.3 A&H expense percent excluding cost containment expenses 	84.2289 3.9819 13.1619
 2.1 Do you act as a custodian for health savings accounts? 2.2 If yes, please provide the amount of custodial funds held as of the reporting date. 2.3 Do you act as an administrator for health savings accounts? 2.4 If yes, please provide the balance of the funds administered as of the reporting date. 	Yes[] No[X] \$0 Yes[] No[X] \$0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

onowing Air New Reinsurance Treaties - Outrent Tear to Date								
1	2	3	4	5	6	7		
NAIC	Federal				Type of	Is Insurer		
Company	ID	Effective		Domiciliary	Reinsurance	Authorized?		
Code	Number	Date	Name of Reinsurer	Jurisdiction	Ceded	(Yes or No)		
			NONE					

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

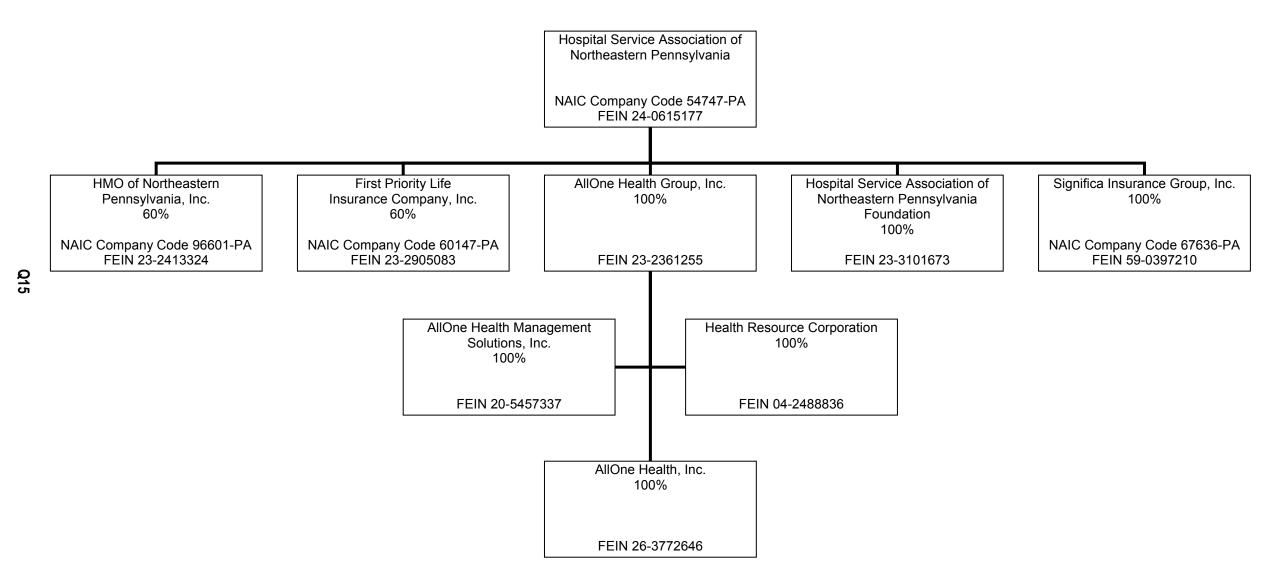
Current Year to Date - Allocated by States and Territories

		Current	rear to	Date - All	ocated by	States and				
				1		Direct Busi	· · · · · · · · · · · · · · · · · · ·			
		1	2	3	4	5	6	7	8	9
						Federal	Life and Annuity			
			Accident and			Employees Health	Premiums	Property/	Total	
		Active	Health	Medicare	Medicaid	Benefits Program	and Other	Casualty	Columns	Deposit-Type
	State, Etc.	Status	Premiums	Title XVIII	Title XIX	Premiums	Considerations	Premiums	2 Through 7	Contracts
1.	Alabama (AL)	N								
2.	Alaska (AK)									
3.	Arizona (AZ)									
4.	Arkansas (AR)									
5.	California (CA)	N								
6.	Colorado (CO)	N								
7.	Connecticut (CT)	N N								
8.	Delaware (DE)									
9.	District of Columbia (DC)									
10.	Florida (FL)									
11.	Georgia (GA)									
12.	Hawaii (HI)									
13.	Idaho (ID)	IN				1				
	Illinois (IL)	N								
14.										
15.	Indiana (IN)									
16.	lowa (IA)									
17.	Kansas (KS)									
18.	Kentucky (KY)									
19.	Louisiana (LA)									
20.	Maine (ME)	N								
21.	Maryland (MD)									
22.	Massachusetts (MA)									
23.	Michigan (MI)									
24.	Minnesota (MN)									
25.	Mississippi (MS)									
26.	Missouri (MO)									
27.	Montana (MT)	N								
28.	Nebraska (NE)	N								
29.	Nevada (NV)									
30.	New Hampshire (NH)	N								
31.	New Jersey (NJ)									
32.	New Mexico (NM)	N								
33.	New York (NY)									
34.	North Carolina (NC)									
35.	North Dakota (ND)									
36.	Ohio (OH)									
37.	Oklahoma (OK)		1							
38.	Oregon (OR)	1								
39.	Pennsylvania (PA)								. 293,153,490	
40.	Rhode Island (RI)									
41.	South Carolina (SC)									
42.	South Dakota (SD)									
43.	Tennessee (TN)									
44.	Texas (TX)									
45.	Utah (UT)									
46.	Vermont (VT)									
47.	Virginia (VA)	N								
48.	Washington (WA)									
49.	West Virginia (WV)									
50.	Wisconsin (WI)									
51.	Wyoming (WY)									
52.	American Samoa (AS)									
53.	Guam (GU)									
54.	Puerto Rico (PR)									
55.	U.S. Virgin Islands (VI)									
56.	Northern Mariana Islands (MP)									
57.	Canada (CN)									
58.	Aggregate other alien (OT)									
59.	Subtotal	X X X .	293,153,490						. 293,153,490	
60.	Reporting entity contributions for	V V V								
C4	Employee Benefit Plans									
61.	Total (Direct Business)	(a)1	293,153,490						. 293,153,490	
	ILS OF WRITE-INS					1	T	1		1
5801.		X X X .								
5802.		X X X .								
5803.	0	X X X .								
5898.	Summary of remaining write-ins for	V V V								
E000	Line 58 from overflow page	X X X .								
5899.	TOTALS (Lines 5801 through 5803	V V V								
	plus 5898) (Line 58 above)	X X X .								

⁽a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

						171111111 171 22171		. •						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
						Name of			Relation-	Directly	Type of Control			
						Securities	Name of		ship	Controlled	(Ownership,	If Control		
		NAIC				Exchange	Parent	Domic-	to	by	Board,	is	Ultimate	
		Comp-	Federal			if Publicly	Subsidiaries	iliary	Report-	(Name of	Management,	Ownership	Controlling	
Group		any	ID	FEDERAL		Traded (U.S.	or	Loca-	ing	Entity /	Attorney-in-Fact,	Provide	Entity(ies)	
Code	Group Name	Code	Number	RSSD	CIK	or International)	Affiliates	tion	Entity	Person)	Influence, Other)	Percentage	/ Person(s)	*
1270 .	. Hospital Service Association of						Hospital Service Association of							
	1 .	54747	24-0615177 .				NEPA	PA	UDP .		Board of Directors			.
1270 .	Hospital Service Association of						HMO of Northeastern			Hospital Service Association of			Hospital Service Association of	
	NEPA	96601	23-2413324 .				Pennsylvania, Inc.	PA	IA	NEPA	Ownership, Board of Directors	60.0 N	NEPA	. 1
1270 .	Hospital Service Association of NEPA	60147	23-2905083 .				First Priority Life Insurance Company, Inc.	DA		Hospital Service Association of	Ownership, Board of Directors	60 0 1	Hospital Service Association of NEPA	
1270 .	Hospital Service Association of	00147	23-2905003 .				Company, inc.	PA		NEPA	Ownership, Board of Directors	60.0 1	NEPA	. 2
1270.		67636	59-0397210 .				Significa Insurance Group, Inc	PA	IA		Ownership, Board of Directors	100.0 h	NEPA	
			20-5457337				AllOne Health Management						Hospital Service Association of	
		_					Solutions, Inc.	PA	NIA	AllOne Health Group, Inc.	Ownership, Board of Directors	100.0 N	NEPA	
		0	04-2488836 .				Health Resources Corporation	PA	NIA	AllOne Health Group, Inc.	Ownership, Board of Directors	100.0 H	Hospital Service Association of	
		0	23-2361255 .				AllOne Health Group, Inc	PA	NIA	Hospital Service Association of			Hospital Service Association of	
										NEPA	Ownership, Board of Directors	100.0 N	NEPA	
		0	26-3772646 .				AllOne Health, Inc.	PA	NIA	AllOne Health Group, Inc	Ownership, Board of Directors	100.0 H	Hospital Service Association of	
		_	22 2101672				Hospital Service Assn of NEPA			Hamital Carries Association of			NEPA Hospital Service Association of	
		0	23-3101673 .					PA	NIA	Hospital Service Association of NEPA	Ownership Board of Directors		NEPA	
· L			1							_ · · _ · · · · · · · · · · · · · · · · · · ·	_ cp, zcara or biroctoro	100.0	·-· · · · · · · · · · · · · · · · · · ·	

<u> </u>	
Asterisk	Explanation
0000004	
	40% ownership of HMO of Northeastern Pennsylvania, Inc. is outside of the above holding company system.
100000002	40% ownership of First Priority Life Insurance Company. Inc. is outside of the above holding company system.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

RESPONSE

No

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement

A0147201236500003

2012

Document Code: 365

OVERFLOW PAGE FOR WRITE-INS



STATEMENT AS OF September 30, 2012 OF THE First Priority Life Insurance Company, Inc. SCHEDULE A - VERIFICATION Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	Other Long-Term invested Assets		
		1	2
			Prior Year Ended
		Year To Date	December 31
1. E	Book/adjusted carrying value, December 31 of prior year		
	Cost of acquired:		
2	2.1 Actual cost at time of acquisition	4,000,000	
2	2.1 Actual cost at time of acquisition 2.2 Additional investment made after acquisition	2,190	
3. (Capitalized deferred interest and other		
4. <i>A</i>	Accrual of discount		
	Jnrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7. [Deduct amounts received on disposals		
8. [Deduct amortization of premium and depreciation		
	Total foreign exchange change in book/adjusted carrying value		
	Deduct current year's other than temporary impairment recognized		
11. E	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	4,002,190	
	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	4.002.190	

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year To Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	157,818,655	154,144,478
2.	Cost of bonds and stocks acquired	68,329,227	59,256,295
3.	Accrual of discount	101,958	260,103
4.	Unrealized valuation increase (decrease)	3,816,173	(3,451,607)
5.	Total gain (loss) on disposals		
6.	Deduct consideration for bonds and stocks disposed of		
7.	Deduct amortization of premium	841,957	1,122,819
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	167,629,720	157,818,655
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	167,629,720	157,818,655

SCHEDULE D - PART 1B

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

	249	arronn waar	ei ioi ali bo	ilao alla i lo	orroa otook	e i i i i i i i i i i i i i i i i i i i	iuoo		
		1	2	3	4	5	6	7	8
		Book/Adjusted				Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted
		Carrying Value	Acquisitions	Dispositions	Non-Trading	Carrying Value	Carrying Value	Carrying Value	Carrying Value
		Beginning of	During Current	During Current	Activity During	End of	End of	End of	December 31
		Current Quarter	Quarter	Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BOND	3								
1.	Class 1 (a)	107,256,793	129,889,471	129,420,863	(1,002,087)	113,998,032	107,256,793	106,723,314	130,841,194
2.	Class 2 (a)	11,551,132	1,084,026	901,481	892,657	10,772,327	11,551,132	12,626,334	11,071,366
3.	Class 3 (a)	12,613,421	930,123	763,432	(835,904)	11,846,594	12,613,421	11,944,208	
4.	Class 4 (a)	5,144,383	921,125	555,744	212,854	5,171,679	5,144,383	5,722,618	
5.	Class 5 (a)	386,166		103,770	305,553	388,054	386,166	587,949	
6.	Class 6 (a)								
7.	Total Bonds	136,951,894	132,824,745	131,745,290	(426,927)	142,176,686	136,951,894	137,604,422	141,912,560
PREFE	RRED STOCK								
8.	Class 1								
9.	Class 2								
10.	Class 3								
11.	Class 4	116,200		29,379	17,563	146,475	116,200	104,384	
12.	Class 5								
13.	Class 6								
14.	Total Preferred Stock	116,200		29,379	17,563	146,475	116,200	104,384	
15.	Total Bonds & Preferred Stock	137,068,094	132,824,745	131,774,669	(409,364)	142,323,161	137,068,094	137,708,806	141,912,560

SCHEDULE DA - PART 1

Short - Term Investments

	1	2	3	4	5
	Book/Adjusted				Paid for Accrued
	Carrying		Actual	Interest Collected	Interest
	Value	Par Value	Cost	Year To Date	Year To Date
9199999. Totals	12,106,506	X X X	12,106,506	380	

SCHEDULE DA - Verification

Short-Term Investments

		1	2
			Prior Year Ended
		Year To Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	20,677,725	10,025,120
2.	Cost of short-term investments acquired	430,382,448	364,842,007
3.	Accrual of discount	669	2,503
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	38	965
6.	Deduct consideration received on disposals	438,939,389	354,163,995
7.	Deduct amortization of premium	14,985	28,875
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 +		
	3 + 4 + 5 - 6 - 7 + 8 - 9)	12,106,506	20,677,725
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	12,106,506	20,677,725

SCHEDULE E - Verification

(Cash Equivalents)

	· · · · · ·	1	2
			Prior Year Ended
		Year To Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		1,399,953
2.	Cost of cash equivalents acquired	82,800,000	143,500,885
3.	Accrual of discount		165
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(42)
6.	Deduct consideration received on disposals	82,800,000	144,900,790
7.	Deduct amortization of premium		171
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 +		
	3 + 4 + 5 - 6 - 7 + 8 - 9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

E01	Schedule A Part 2
E01	Schedule A Part 3NONE
E02	Schedule B Part 2NONE
E02	Schedule B Part 3

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

	Onowin	g outer congressin in	Toolea / looelo	MOGOIILE M	110 / 1001	10110 1		ing the C	arrent Qu	iai toi		
1	2	Location		5	6	7	8	9	10	11	12	13
		3	4	Name					Additional		Commitment	
				of		Date		Actual Cost at	Investment	Amount	for	
CUSIP	Name or			Vendor or	NAIC	Originally	Type and	Time of	Made After	of	Additional	Percentage of
Identification	Description	City	State	Designation	Acquired	Strategy	Acquisition	Acquisition	Encumbrances	Investment	Ownership	
Any Other Cl	ass of Assets - Unaffiliated											
000000000	Eaton Vance Institutional Senior Loan Fund	Boston	Massachusetts	Eaton Vance Management		09/26/2012		4,000,000	2,190			
3799999 Subtotal - A	Any Other Class of Assets - Unaffiliated							4,000,000	2,190			XXX
3999999 Total - Una	ıffiliated							4,000,000	2,190			XXX
4099999 Total - Affili	iated											X X X
4199999 TOTALS .								4,000,000	2,190			XXX

SCHEDULE BA - PART 3

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

	1	2	Location	1	5	6	7	8		(Change in Book/Ad	djusted Carrying V	alue		15	16	17	18	19	20
			3	4					9	10	11	12	13	14			i '			
								Book/Adjusted		Current Year's	Current Year's			Total	Book/Adjusted		i			
					Name of			Carrying	Unrealized	(Depreciation)	Other Than	Capitalized	Total	Foreign	Carrying Value		Foreign	Realized	Total	
					Purchaser	Date		Value Less	Valuation	or	Temporary	Deferred	Change in	Exchange	Less		Exchange	Gain	Gain	
	CUSIP	Name or			or Nature of	Originally	Disposal	Encumbrances,	Increase	(Amortization)/	Impairment	Interest and	B./A.C.V.	Change in	Encumbrances		Gain (Loss)	(Loss) on	(Loss) on	Investment
	Identification	Description	City	State	Disposal	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(9 + 10 - 11 + 12)	B./A.C.V.	on Disposal	Consideration	on Disposal	Disposal	Disposal	Income
																	i '			
																	i '			
																	i '			
QE03											•						i '			
9										N F	ı						i '			
~											•						i '			
																	i '			
	4199999 TOTALS																			

2008-01-01-02-02-02-02-02-02-02-02-02-02-02-02-02-			Show All Lo	ong-Term Bonds a	nd Stock Acquired During the Current Quarter					
CUSIP Description Description Description Percept Dies Acquired Name of Number of Shares of Slock Actual Cost Par Valle Dividends Inferest and or Market Inferest and or	1	2	3	4	5	6	7	8	9	10
CUSIP Description Description Description Percept Dies Acquired Name of Number of Shares of Slock Actual Cost Par Valle Dividends Inferest and or Market Inferest and or									Paid for	NAIC
Custing Description Description Portage Date Acquired Vendor Shares of Stock Actual Cost Par Value Dividents Indicator Indicat										
Identification	OLIOID				None of	Ni				U
2008-11-12 200										
	Identification	Description	Foreign	Date Acquired	Vendor	Shares of Stock	Actual Cost	Par Value	Dividends	Indicator (a)
2828FF9 US TREASIRY NB 06729012 JP MORGAN CHASE ENANCHESICS X X X 777.456 753,000 00 64 1 2 2 2 2 2 2 2 2 2	Bonds - U.S. Gover	rnments								
2828FF9 US TREASIRY NB 06729012 JP MORGAN CHASE ENANCHESICS X X X 777.456 753,000 00 64 1 2 2 2 2 2 2 2 2 2	912828NT3	LIS TREASURY N/B		08/07/2012	VARIOUS	XXX	433 631	393 000 00	5 003	1
2888E25 US TREASIRY NB	012828RF0			00/01/2012 08/20/2012	ID MORGAN CHASE BANK/HSBCSI		777 /158		8/1	1
2288573 US TREASUPY NB	012828R75						1 3// /27		466	1
	91282851/3	LIS TREASURY N/B		07/31/2012	LIBS SECURITIES LLC		307 160	300 000 00	1 113	1
2828TCA US TREASURY NB				09/11/2012			408 816	409 000 00		1
1789N979	912828TC4	LIS TREASURY N/B		07/09/2012		X X X	140 197	140 000 00		1
13/37/16/19/16 13/37/16/19/16 14/37/16/16 14/37/16/16 14/37/16/16 14/37/16/16 14/37/16/16 14/37/16/16 14/37/16/16 14/37/16/16 14/37/16/16/16/16/16/16/16/16/16/16/16/16/16/					CITICROLIP GRI MKTS/SALOMON NEW YORK		1 056 004			1
STRYMES CMR 2010-23 MH	3837//CF63	GNR 2003-86 7C		09/01/2012			2 667	2 666 60	1,000	1
1820VAB SBAP 2012-2011 O904/2012 VARIOUS XXX 373,000 373,000 0 1				00/10/2012					620	1
				09/19/2012 09/04/2012		X X X	373 000		023	1
Mos.									0.504	V V V
10630BW7 KOREA DEVELOPMENT BANK F 07/23/2012 GOLDMAN SACHS INTL						^ ^ ^	5,076,127	4,945,005.44	9,504	^ ^ ^
199999 Subbtal Bonds - All Other Governments										
35GRIM	500630BW7		F	07/23/2012	GOLDMAN SACHS INTL					
STORING FANNIE MAE 07/05/2012 CIE Bank		+				XXX	210,464	200,000.00	2,994	X X X
1875-1876 1871-1876 1871-1876 1872	Bonds - U.S. Specia	al Revenue, Special Assessment								
1875-1876 1871-1876 1871-1876 1872	3135G0LN1	FANNIF MAF		07/05/2012	Citi Bank	XXX	999.892	1.000.000.00	56	1
TEXAS HGR EDU AUTH	463655GX2	IRVINE RANCH WTR-REF		08/23/2012	MERRILL LYNCH PIERCE FENNER		250,000			1FF
2934SC7 FG A87715 080770212 BANC OF AMERICA SECURITIES LLC X X X 355,662 328,666,20 493 1 1 1 1 1 1 1 1 1	662826FL5									1FF
228MJMW7	312934SC7			08/07/2012	BANC OF AMERICA SECURITIES LLC	XXX	355 262	328 566 20	493	1
402FAV2					ADJUSTMENT				(17)	1
418M/M8	31402RJV2			07/01/2012	AD.JUSTMENT	XXX	(15,976)	(14 705 64)	(22)	1
38EGEZ3	31418MYM8			07/09/2012	CREDIT SUISSE SECURITIES (USA)		219.304	201.153.32	307	1
38EGL85 FN AL0350 08/30/2012 BNP PARIBAS SECURITIES BOND XXX 269,939 251,691,52 377 1 377 1 38EUF94 FN AL1991 07/26/2012 Goldman Sachs XXX 344,183 322,231,26 463 1 38M/308 FN A09795 08/21/2012 JP MORGAN SECURITIES INC XXX 1,574,235 1,445,709,85 1,745 1 3924FCA3 FNR 2002-70 QZ 09/01/2012 DIRECT XXX 3,522 3,521,72 1 1 3394ARY4 FNR 2004-61 ZG XXX 7,465 7,464,95 1 1 1 1 1 1 1 1 1	3138EGEZ3			08/16/2012		XXX	495 861	432 491 35	1 052	1
338L1594 FN AL1991 07/26/2012 06/dman Sachs XXX 344,183 322,231.26 463 1 338M13D8 FN A09795 08/21/2012 JP MORGAN SECURITIES INC. XXX 1,574,235 1,495,709.85 1,745 1 392FCA3 FNR 2002-70 QZ 09/01/2012 DIRECT XXX 3,522 3,521.72 1 1 1 1 1 1 1 1 1	3138EGL85				BNP PARIBAS SECURITIES BOND		269 939	251 691 52		1
18M13DB	3138EJF94			07/26/2012		XXX	344 183	322 231 26		1
1392FCA3					JP MORGAN SECURITIES INC		1 574 235		1 745	1
1 1 1 2004-61 ZG 09/01/2012 DIRECT X X X 7,465 7,464.95 1 1 1 2004-61 ZG 2009-999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment X X X 4,690,170 4,465,950.09 4,454 X X X 2000-100	31392FCA3	FNR 2002-70 QZ		09/01/2012			3 522			1
99999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment	31394ARY4	FNR 2004-61 7G		09/01/2012			7 465	7 464 95		1
101055AH5	• • • • • • • • • • • • • • • • • • • •				The state of the s				4.454	X X X
2504UAB6							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,	.,	
2504UAB6	001055445	AEL AC INC		07/27/2012	Margan Stanlov	,,,	276 222	365 000 00	1 510	100
AMERICAN HONDA FINANCE 09/04/2012 BNP PARIBAS SECURITIES BOND X X X 199,582 200,000.00 1FE	001000AF13			0112112012 07/12/2012				00.000,000		
AMERISTAR CASINOS INC 07/13/2012 CITIGROUP GBL MKTS/SALOMON, NEW YORK X X X 21,650 20,000.00 388 4FE	023040AD0	AMEDICAN HONDA FINANCE		00/04/2012			100 502	20,000.00	202	
ARCELORMITTAL F 09/19/2012 VARIOUS X X X 95,443 95,000.00 696 2FE		AMEDISTAD CASIMOS INC		03/04/2012 07/12/2012				20,000.00	200	
5381AS6 B/E AEROSPACE INC 07/09/2012 CITIGROUP GBL MKTS/SALOMON, NEW YORK X X X 102,000 100,000.00 1,735 3FE 1,7454AF3 BELDEN INC 08/13/2012 WELLS FARGO SECURITIES LLC X X X 20,000 20,000.00 4FE 1,7454AF3 BRISTOW GROUP INC 09/27/2012 CREDIT SUISSE SECURITIES (USA) X X X 6,000 6,000.00 3FE 1,7454AF3	030381 VA3							05 000 00		
7454AF3 BELDEN INC 08/13/2012 WELLS FARGO SECURITIES LLC X X X 20,000 20,000.00 4FE 10394AE3 BRISTOW GROUP INC 09/27/2012 CREDIT SUISSE SECURITIES (USA) X X X 6,000 6,000.00 3FE 2686CAZ2 CABLEVISION SYSTEMS CORP 07/25/2012 BANC OF AMERICA SECURITIES LLC X X X 37,931 35,000.00 791 4FE 2686CBA6 CABLEVISION SYSTEMS CORP 09/17/2012 BANC OF AMERICA SECURITIES LLC X X X 113,125 100,000.00 3,444 4FE 2686CBB4 CABLEVISION SYSTEMS CORP 09/13/2012 BANC OF AMERICA SECURITIES LLC X X X 31,000 31,000.00 4FE 5	05530LAAZ 055381ASA							100 000 00		
03/24/25 BRISTOW GROUP INC 09/27/2012 CREDIT SUISSE SECURITIES (USA) X X X 6,000 6,000.00 3FE	055501AS0			01/03/2012 08/12/2012	MELLS EADOO SECUDITIES LLC		20,000	20,000.00		JI ⊑
2686CAZ2 CABLEVISION SYSTEMS CORP 07/25/2012 BANC OF AMERICA SECURITIÉS LĹC X X X 37,931 35,000.00 791 4FE 2686CBA6 CABLEVISION SYSTEMS CORP 99/17/2012 BANC OF AMERICA SECURITIES LLC X X X 113,125 100,000.00 3,444 4FE 2686CBB4 CABLEVISION SYSTEMS CORP 99/13/2012 BANC OF AMERICA SECURITIES LLC X X X 31,000 31,000.00 4FE				00/13/2012 00/27/2012	CDEDIT CHICGE CECHIDITIES (LICA)		6 000			3EE
2686CBA6 CABLEVISION SYSTEMS CORP 09/17/2012 BANC OF AMERICA SECURITIES LLC X X X 113,125 100,000.00 3,444 4FE 2686CBB4 CABLEVISION SYSTEMS CORP 09/13/2012 BANC OF AMERICA SECURITIES LLC X X X 31,000 31,000.00 4FE	110034AE3	CARI EVISION SYSTEMS CORD		03/2//2012 07/25/2012	RANC OF AMEDICA SECURITIES (USA)	·· ····· ^ ^ ^ ·····	37 031	35,000.00	701	JI™E
2686CBB4 CABLEVISION SYSTEMS CORP 09/13/2012 BANC OF AMERICA SECURITIES LLC X X X 31,000 31,000 4FE				00/17/2012			112 125			
		CARLEVISION SYSTEMS CORP								41°E
	149123CA7						65 222		ΩΩ	1FF

		Show All Le	ong-Term Bonds a	nd Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9 Paid for Accrued	10 NAIC Designation
CUSIP				Name of	Number of			Interest and	or Market
Identification	Description	Foreign	Date Acquired	Vendor	Shares of Stock	Actual Cost	Par Value	Dividends	Indicator (a)
1248EPAY9	CCO HLDGS LLC/CAP CORP		08/08/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	138,636	140,000.00		3FE
15672WAA2	CEQUEL COM HLDG I/CAP CP		09/05/2012	BNY CAPITAL MARKETS, INC.	X X X	2,148	2,000.00	55	4FE
17121EAD9	CHRYSLER GP/CG CO-ISSUER		09/27/2012	Goldman Sachs	x x x	214,000	200,000.00	4,904	
12543DAR1	CHS/COMMUNITY HEALTH SYS		08/08/2012	CREDIT SUISSE SECURITIES (USA)	X X X	45,000	45.000.00		3FE
178760AB0	CITYCENTER HLDGS/FINANCE		07/13/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	21,300	20,000.00	13	4FE
184496AH0	CLEAN HARBORS INC		07/17/2012	Goldman Sachs	X X X	41,000	41,000.00		3FE
00209TAB1	COMCAST CABLE COMM HLDGS		09/13/2012	Goldman Sachs	X X X	149,047	100,000.00	3,230	2FE
23331ABE8	D.R. HORTON INC		09/11/2012	GREENWICH CAPITAL MARKETS, INC	X X X	12,000	12,000.00		3FE
254423AB2	DINEEQUITY INC		09/19/2012	LAZARD FRERES & CO.	X X X	22,950	20,000.00	760	4FE
25470XAG0	DISH DBS CORP		07/19/2012	DEUTSCHE BANK SECURITIES, INC.	X X X	17,128	17,000.00	194	3FE
278642AE3	EBAY INC		07/20/2012	VARIOUS	X X X	125,787	125,000.00	6	1FE
278865AL4	ECOLAB INC		08/17/2012	CREDIT SUISSE SECURITIES (USA)	X X X	122,910	110,000.00	984	2FE
268787AA6	EP ENER/EVEREST ACQ FIN		08/08/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	8,000	8,000.00		4FE
319963BE3	FIRST DATA CORPORATION		08/02/2012	DEUTSCHE BANK SECURITIES, INC.	X X X	49,597	50,000.00		4FE
35906AAM0	FRONTIER COMMUNICATIONS		09/24/2012	CREDIT SUISSE SECURITIES (USA)	X X X	40,190	39,000.00	255	3FE
369668AA6	GECC/LJ VP HOLDINGS LLC		09/05/2012	PERSHING LLC		212,380	200,000.00	1,731	1FE
369300AM0	GENERAL CABLE CORP		09/20/2012	Goldman Sachs		11,000	11,000.00		4FE
436440AD3	HOLOGIC INC		07/19/2012	Goldman Sachs		10,000	10,000.00		4FE
452308AR0	ILLINOIS TOOL WORKS INC		08/21/2012	BANC OF AMERICA SECURITIES LLC		99,038	100,000.00		1FE
466313AG8	JABIL CIRCUIT INC		07/31/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	7,999	8,000.00		3FE
46625HHL7	JPMORGAN CHASE & CO		09/12/2012	JP MORGAN SECURITIES INC.	X X X	121,694	100,000.00	2,520	1FE
48666KAR0505861AC8	KB HOME LAFARGE SA		07/24/2012 07/18/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X				4FE
	LAFARGE SALENDER PROCESS SERVICES			BARCLAYS CAPITAL INC FIXED INC		20,350			3FE
52602EAD4526057BH6			09/28/2012 07/17/2012	WELLS FARGO SECURITIES LLC DEUTSCHE BANK SECURITIES, INC.	X X X		8,000.00		3FE
574599BH8	LENNAR CORP MASCO CORP		07/17/2012	DEUTSCHE BANK SECURITIES, INC		8,000 19,834			3FE
552704AB4	MEG ENERGY CORP		09/26/2012	DADOLAVS CADITAL INC SIVED INC				34	3FE
62886EAE8			07/10/2012	BARCLAYS CAPITAL INC FIXED INC	XXX	4-000			4FE
65409QAZ5	NCR CORP NIELSEN FINANCE LLC/CO		09/12/2012	Goldman Sachs	XXX	17,000			3FE
654902AC9	NOKIA CORP		08/27/2012	VARIOUS	I I	10,568	13,000.00	251	3FE
665859AN4	NORTHERN TRUST CORP		07/30/2012	BANC OF AMERICA SECURITIES LLC	XXX	199,434	200,000.00	201	1FE
629377BT8	NRG ENERGY INC		09/10/2012	DEUTSCHE BANK SECURITIES, INC.	X X X		43,000.00		4FF
67020YAD2	NUANCE COMMUNICATIONS		08/09/2012	BARCLAYS CAPITAL INC FIXED INC	XXX	17,000	17,000.00		3FF
67051XAA2	NUFARM AUSTRALIA LIMITED		09/28/2012	CREDIT SUISSE SECURITIES (USA)	XXX	13.000	13.000.00		3FE
709599AJ3	PENSKE TRUCK LEASING/PTL		09/24/2012	CREDIT SUISSE SECURITIES (USA) WELLS FARGO SECURITIES LLC	X X X		100,000.00		2FE
693506BG1	PPG INDUSTRIES INC		07/31/2012	BNP PARIBAS SEC SVCS	X X X	229,959	230,000.00		2FE
74733VAC4	. QEP RESOURCES INC		09/05/2012	DEUTSCHE BANK SECURITIES, INC.	X X X	14,000	14,000.00		3FE
74834LAS9	QUEST DIAGNOSTIC INC		08/22/2012	Morgan Stanley	X X X	122,441	110,000.00	2,097	2FE
75886AAG3	REGENCY ENERGY PARTNERS		09/27/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	60,000	60,000.00		3FE
79546VAJ5	SALLY HOLDINGS/SALLY CAP		09/05/2012	BANC OF AMERICA SECURITIES LLC	X X X	10,625	10,000.00	179	∪
78401FAE7	SBA TELECOMMUNICATIONS		07/10/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	3,000	3,000.00		4FE
816752AA7	SEMINOLE HARD ROCK ENT		07/13/2012	BANC OF AMERICA SECURITIES LLC	X X X	29,550	30,000.00	82	4FE
817082AF7	SENECA GAMING CORP		07/13/2012	BANC OF AMERICA SECURITIES LLC	X X X	41,800	40,000.00	431	
822582AS1	SHELL INTERNATIONAL FIN	F	08/14/2012	Morgan Stanley	X X X	159,307	160,000.00		1FE
78442FCJ5	SLM CORP		09/18/2012	Goldman Sachs		264,375	250,000.00	4,703	
832248AV0	SMITHFIELD FOODS INC		07/18/2012	BARCLAYS CAPITAL INC FIXED INC	X X X	14,925	15,000.00		3FE
852061AR1	SPRINT NEXTEL CORP		08/09/2012	DEUTSCHE BANK SECURITIES, INC.	X X X	105,000	105,000.00		4FE
85375CAW1	STANDARD PACIFIC CORP		08/09/2012	MILLER TABAK & CO LLC	X X X	6,025	5,000.00	222	4FE

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

			ong rom bomas an	u Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10
								Paid for	NAIC
								Accrued	Designation
CUSIP				Name of	Number of			Interest and	or Market
Identification	Description	Foreign	Date Acquired	Vendor	Shares of Stock	Actual Cost	Par Value	Dividends	Indicator (a)
85571NAA7	OTA D7 11 0/07 A D7 FIN 10 D D		09/06/2012	DAIN//OLINITELIOT OADITAL MADI/ETO	XXX	25,000	25,000.00		זרר
858119AS9	STEEL DYNAMICS INC		08/02/2012	BANC OF AMERICA SECURITIES LLC	XXX	20,000			3FE
858119AU4	STEEL DYNAMICS INC		08/02/2012	BANC OF AMERICA SECURITIES LLC	XXX	22.000	32,000.00		300
868998303	SUPERVALU		08/10/2012	CREDIT SUISSE SECURITIES (USA)	XXX		45,000.00	240	7
88033GBP4	TENET HEALTHCARE CORP		07/31/2012	BANC OF AMERICA SECURITIES LLC	XXX	81,469	75,000.00	1.198	355
881609AY7	TESORO CORP		09/13/2012	GREENWICH CAPITAL MARKETS, INC	XXX	9,000	9,000.00		3FF
881609AZ4	TESORO CORP		09/13/2012	GREENWICH CAPITAL MARKETS, INC		14,000	14,000.00		3FF
88160QAB9	TESORO LOGISTICS LP/CORP		09/07/2012	WELLS FARGO SECURITIES LLC	XXX	32,000	32,000.00		4FF
87311XAC2	TW TELECOM HOLDINGS INC		09/07/2012	CREDIT SUISSE SECURITIES (USA)	XXX	8,000	8,000.00		4FF
909214BP2	UNISYS CORP		08/16/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	28,000	28,000.00		4FE
909218AC3	UNIT CORP		07/12/2012	BANC OF AMERICA SECURITIES LLC	XXX	23,700	24,000.00	305	
925369AA8	VESEY STREET INV TRUST I		07/23/2012	Goldman Sachs	XXX	493,249	490,000.00	897	
91829KAA1	VPI ESCROW CORP	I	09/20/2012	Goldman Sachs	XXX	5,000	5,000.00		4FE
983130AS4	WYNN LAS VEGAS LLC/CORP		07/13/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	40,700	40,000.00	753	
07383FXN3	BSCMS 2003-T12 A4		09/10/2012	Morgan Stanley	XXX	289,040	280,876.59	438	
61755BAC8	MSC 2007-HQ12 A2		07/01/2012	ADJUSTMENT	XXX		200,07 0.00	(15)	4AM
025200 4 4 7	ACAR 2012-2 A		07/19/2012	WELLS FARGO SECURITIES LLC	X X X	183,992	184,000.00		1FF
02006GAC8 23336TAA1 36159JDB4	ALLYL 2012-SN1 A3		09/11/2012	CHASE SECURITIES	X X X	304,974	305,000.00		1FF
23336TAA1	DTAOT 2012-2A A		07/17/2012	WELLS FARGO SECURITIES LLC	X X X	101,998	102,000.00		1FE
36159JDB4	GEMNT 2012-4 A		08/17/2012	NOMURA SECURITIES INTL INC	X X X	401,922	400,000.00	42	1FE
43813BAD4	HAROT 2010-3 A4		09/13/2012	CREDIT SUISSE SECURITIES (USA)	X X X	251,445	250,000.00	176	1FE
41283TAC2	HDMOT 2012-1 A3		09/25/2012	BANC OF AMERICA SECURITIES LLC	X X X	400,813	400,000.00	98	1FE
3899999 Subtotal - E	Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	6,964,897	6,768,682.39	38,708	X X X
8399997 Subtotal - E	Bonds - Part 3				X X X	16,943,658	16,380,295.92	55,740	X X X
	tem from Part 5 for Bonds (N/A to Quarterly)				XXX	X X X	X X X	XXX	X X X
8399999 Subtotal - E					XXX	16,943,658	16,380,295.92	55,740	X X X
8999998 Summary It	tem from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
	tem from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
					X X X		X X X		X X X
9999999 Total - Bon	ds, Preferred and Common Stocks				X X X	16,943,658	X X X	55,740	X X X

⁽a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of

During	ı the	Current	Quarter
Dailie		OMITOIL	G MMILUI

							Dur	ing the C	urrent (≀uarter										
1	2 3	3 4	5	6	7	8	9	10		Change in Bo	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
	F	=							11	12	13	14	15							
		o																		
		r						Prior Year			Current Year's		Total	Book/				Bond Interest/		
		۽ ا						Book/	Unrealized		Other Than	Total	Foreign	Adjusted	Foreign			Stock	Stated	NAIC
		i		Number				Adjusted	Valuation	Current Year's	Temporary	Change in	Exchange	Carrying Value	Exchange	Realized	Total	Dividends	Contractual	Designation
CUSIP		Diono	sal Name of	of Shares		Par	Actual	Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at Disposal	Gain (Loss)	Gain (Loss)	Gain (Loss)	Received	Maturity	or Market
	Description r	- 1 .			0	-		, , ,		, , , , , ,	F	(11 + 12 - 13)			, ,					
Identification	Bederipaeri	n Date	Purchaser	of Stock	Consideration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	on Disposal	on Disposal	on Disposal	During Year	Date	Indicator (a)
Bonds - L	J.S. Governments																			
912810QT8 .	US TREASURY N/B	. 07/09/20	012 CREDIT SUISSE SECURITIES																	
			(USA)	XXX	154,891	140,000.00	140,667			(2)		(2)		140,665		14,226	14,226	2,853	11/15/2041	1
912828JD3 912828MH0 .	US TREASURY N/B	. 09/25/20		XXX	809,317	790,000.00	796,761	792,149		(1,038)		(1,038)		792,111		17,206	17,206		06/30/2013 01/31/2015	1
912828NT3 .	US TREASURY N/B	. 08/16/20	012 OBS SECURITIES ELC 012 CREDIT SUISSE SECURITIES	^^^	1,255,209	1,200,000.00	1,212,303	1,200,400		(1,910)		(1,910)		1,200,490		40,719	40,719	30,000	01/31/2013	1
	l		(USA)	XXX	470,886	433,000.00	475,956			(194)		(194)		475,762		(4,876)	(4,876)	5,745	08/15/2020	1
912828RF9 .	US TREASURY N/B	. 08/07/20	012 CREDIT SUISSE SECURITIES (USA)	xxx	302.382	297.000.00	299.435			(214)		(214)		299.221		2 151	2 101	1.299	08/31/2016	1
912828RV4 .	US TREASURY N/B	. 09/11/20	112 JPMÓRGAN CHASE BANK	XXX	569,753	570,000.00	568,245			287		287		568,532		1,221	1,221	1,059	12/15/2014	i
912828SY7 .	US TREASURY N/B	. 09/04/20)12 JPMORGAN CHASE BANK	XXX	138,452	138,000.00	137,407			6		6		137,414		1,039	1,039	229	05/31/2017	1
36202D4A6 .	G2 3517	. 09/01/20		XXX	21,021	21,021.34	22,598	22,328		(1,307)		(1,307)		21,021 1.535				837	02/20/2034	1
36290S3M1 . 3620AQLK7 .	G2 616504	. 09/01/20		XXX	1,535	1,534.94		1,630		(95)		(122)						112	07/20/2034 05/15/2032	I
38373XVS2 .	GNR 2002-49 ZA	. 09/01/20	012 REDEMPTION	XXX	9,081	9,081.06	10,228	10,184		(1,103)		(1,103)		9,081				400	07/20/2032	1
38376F4A7	GNR 2009-81 PA	. 09/01/20		XXX	35,366	35,366.16	37,637	36,929		(1,563)		(1,563)		35,366				1,328	02/16/2038	1
62888XAC8 . 83162CRN5 .	NGN 2010-C1 APT	. 09/27/20		XXX	5,740	5,740.05	5,687	4,678		38		38		5,740					10/29/2020 01/01/2028	1FE
83162CTB9 .	SBAP 2010-20B 1	. 08/01/20		XXX	22,633	22,632.69	22,633	22,633		(2,432)		(2,432)		22,633				947	02/01/2030	1
83162CTD5 .	SBAP 2010-20C 1	. 09/01/20		XXX	10,199	10,198.89	10,199	10,199						10,199				215	03/01/2030	1
83162CTV5 . 83162CUR2 .	SBAP 2011-20B 1	. 08/01/20	012 REDEMPTION	XXX	12,025	12,025.44	12,025	12,025						12,025				509	02/01/2031	1
	tal - Bonds - U.S. Governments	. 09/01/20	JIZ REDEMPTION	XXX	3,868,537	5,678.10	3,806,351	2,168,139		(9,709)		(9,709)		5,678		80,696	80,696	81,492	03/01/2032 X X X .	XXX.
		<u> </u>		XXX	0,000,007	0,700,040.00	0,000,001	2,100,100		(5,765)		(5,765)		3,707,042		00,030	00,030	01,432	XXX.	XXX.
	II Other Governments																			
135087YF5	CANADIAN GOVERNMENT	09/24/20	012 CIBC WORLD MARKETS																	
135087YN8 .	CANADIAN GOVERNMENT	09/2//2	CORP	XXX	104,226	91,874.23	94,943	89,967		(226)		(226)		93,649		10,578	10,578	2,925	06/01/2017	1FE
		03/24/20	SECURITIES INC	xxx	115,546	103,470.98	105,758	108,455		(398)		(398)		103,784		11,762	11,762	3,128	06/01/2013	1FE
	EXPORT-IMPORT BK KOREA F	07/23/20		XXX	105,971	100,000.00	93,420	93,926		307		307		94,234		11,737	11,737	3,967	01/29/2021	1FE
1099999 Subto	tal - Bonds - All Other Governments	· · · · · · · · · · · · · · · · · · ·	·····	XXX	325,743	295,345.21	294,121	292,348		(317)		(317)		291,667		34,077	34,077	10,020	XXX.	XXX.
Bonds - L	I.S. Special Revenue, Special A	Assessr	nent																	
3137EADD8 .	FREDDIE MAC	. 07/05/20	012 CREDIT SUISSE SECURITIES																	
			(USA)	xxx	1,001,380	1,000,000.00	993,889			583		583		994,472		6,908	6,908	1,875	04/17/2015	1
3128K8NN2 . 312927RR9 .	FG A47597	. 09/01/20		XXX	26,105	26,105.33	28,304	11.403		(2,199)		(2,199)		26,105				319	11/01/2035 08/01/2038	1
312927RR9 . 312934SC7 .	FG A87715	. 09/01/20		XXX	64,537	64,536.58	68,977	11,403		(4,440)		(4.440)		64.537				650	08/01/2038	11
312945DS4 .	FG A96413	. 09/01/20	012 REDEMPTION	XXX	57,294	57,293.93	56,390	56,478				816		57,294				1,562	01/01/2041	1
3128M8GA6 . 3128M9A44 .	FG G06193	. 09/01/20		XXX	77,481	77,480.54	82,623	82,545		(5,065)		(5,065)		77,481		4.004		2,843	05/01/2040	1
3128M9A44 . 3128MJMW7	FG G06927	. 09/01/20		XXX	610,611	568,411.14	613,262			(4,283)		(4,283)		608,980		1,631	1,631	10,595	02/01/2037 11/01/2039	1
3128MCRG2	FG G08372	. 09/01/20			25,808	25,808.41	27,474	27,488		(1,679)		(1,679)		25,808				860	06/01/2025	i
3132GFBY2 .	FG Q01855	. 09/01/20	012 REDEMPTION	xxx	8,716	8,715.84	9,459	5,628		(730)		(730)		8,716				210	06/01/2041	1
3128JQBP2 .	FH 1B4645	. 09/01/20		XXX	14,656	14,656.09	15,101	15,075 9,812		(418)		(418)		14,656				370	03/01/2040 11/01/2037	1
3128LUZG4 . 3128QGDL3 .	FH 1J0743	. 09/01/20		XXX	9,288	9,287.67	7.010	7.014		(525)		(525)		9,288				109	01/01/2037	I
3128JRV37 .	FH 847834	. 09/01/20	012 REDEMPTION	XXX	46,742	46,742.03	49,735	49,526	[(2,784)		(2,784)		46,742				1,828	12/01/2037	1
3133T2KA7 .	FHG 24 ZE	. 09/01/20	012 REDEMPTION	XXX	7,248	7,248.15		7,510				(262)							11/25/2023	1
31393JBX5 31394KU93 .	FHR 2551 QK	. 09/01/20		XXX	11,621	11,621.16	12,653	12,638		(1,017)		(1,017)		11,621					01/15/2033	1
31394JYA9	FHR 2697 LG	. 09/01/20			16,232	16,232.36	20,000	16,981		(749)		(749)		16,232				487	10/15/2023	1
31394X2C9 .	FHR 2783 JY	. 09/24/20	012 VARIOUS	XXX	482,534	443,370.21	488,885	476,893		(6,152)		(6,152)		470,741		11,794	11,794	17,828	04/15/2024	1
3137A4JM0 .	FHR 3777 WA	. 09/01/20		XXX	10,255	10,254.91	11,095			(840)		(840)		10,255				103	12/15/2040	1
3137A9QP4 . 31371MZM2 .	FHR 3842 PH	. 09/01/20		XXX	30,792	30,792.23	32,753			(1,931)		(1,931)		30,792 5.455				864	04/15/2041 10/01/2026	1
31371MZMZ .	FN 256641	. 09/01/20			3,146	3,145.99	3,460	3,148		(12)		(12)		3,455				127	03/01/2027	11
31381SGW6 .	FN 469213	. 09/01/20	012 REDEMPTION	XXX	842			886		(45)		(45)		842				24	11/01/2026	1
31402RJV2 .	FN 735676	. 09/01/20		XXX	29,840	29,839.77	32,418			(2,578)		(2,578)		29,840				190	07/01/2035	1
31403DDC0 . 31406ABR2 .	FN 745399	. 09/01/20	012 REDEMPTION 012 REDEMPTION	XXX	21,126 22,298	21,126.20	22,348	22,020		(893)		(893) (1,102)		21,126				851	12/01/2034 12/01/2034	1
	FN 850566		012 REDEMPTION		65,556	65,555.84	68,142			(2,999)		(1,102)		65,556					01/01/2034	1
L 3		. 55/01/20		I XXX	1		00,172	1	1	1 (2,000)	1	1 (2,000)		00,000		1		1 2,102	0.75172000	1

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of

								Duri	ing the C	urrent (Quarter										
1	2	3	4	5	6	7	8	9	10			ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F								11	12	13	14	15							
		0																			
		l r							Prior Year			Current Year's		Total	Book/				Bond Interest/		
		l e							Book/	Unrealized		Other Than	Total	Foreign	Adjusted	Foreign			Stock	Stated	NAIC
		l i			Number				Adjusted	Valuation	Current Year's	Temporary	Change in	Exchange	Carrying Value	Exchange	Realized	Total	Dividends	Contractual	Designation
CUSIP		g	Disposal	Name of	of Shares		Par	Actual	Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at Disposal	Gain (Loss)	Gain (Loss)	Gain (Loss)	Received	Maturity	or Market
Identification	Description	n	Date	Purchaser	of Stock	Consideration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	on Disposal	on Disposal	on Disposal	During Year	Date	Indicator (a)
31408XRR3 .	FN 863696			REDEMPTION	XXX	103	102.65		101	(500,0000)	2		2		103	····			4	05/01/2036	1
31410GAE3 .	FN 888405		09/01/2012	REDEMPTION	xxx	49,063	49,063.20	47,216	47,264		1,799		1,799		49,063				1,636	12/01/2036	1
31410PYX5 . 31410RGG8 .	FN 893626		09/01/2012 09/01/2012		XXX	1,758	1,757.54				28		28		1,758				62	09/01/2036 10/01/2036	1
31410WML9	FN 899563		09/01/2012	REDEMPTION	XXX	17,085	17,084.90	16,900	16,880		205		205		17,085				649	06/01/2037	1
31411KNG4 . 31412ASC9 .	FN 910391		09/01/2012		XXX	28,246	28,246.48	27,240	27,360		886		886		28,246				1,056	03/01/2037 06/01/2037	1
31412A3C9 .	FN 919515		09/01/2012		:	379	379.38		375		5		5							07/01/2037	1
31412DSL3 .	FN 922223		09/01/2012		xxx	28,049	28,049.44	28,212	28,081		(32)		(32)		28,049				990	12/01/2026	[1
31412EU61 . 31412SWZ4 .	FN 923205 FN 933664		09/01/2012 09/24/2012		XXX	9,673	9,672.82	10,211	10,171		(499)		(499)		9,673		1,235			05/01/2037 11/01/2038	[]
31413BLE9 .	FN 940525		09/01/2012	REDEMPTION	xxx	10,225	10,225.02	10,114	10,103				122		10,225				412	07/01/2037	[1
31413BLR0 . 31413BU82 .	FN 940536		09/01/2012	REDEMPTION	XXX	13,930	13,930.41	13,780			161		161		13,930					07/01/2037 07/01/2037	[1
31413GK90 .	FN 945020		09/01/2012	REDEMPTION	xxx	33,094	33,093.94	35,178	35,024		(1,930)		(1,930)		33,094				1,088	08/01/2037	1
31416BT24	FN 995269		09/01/2012	REDEMPTION	XXX	9,706	9,705.57	10,088	10,070				(365)		9,706					07/01/2035	[1
31416CAG1 .	FN AA4376		09/01/2012 09/01/2012	REDEMPTION	XXX	36.939	36,938,62	15,867	16,066 38.026		(1,076)		(1,076)		36.939					03/01/2037 04/01/2039	[]
31416XSZ4 .	FN AB2335		09/01/2012	REDEMPTION	xxx	48,918	48,918.18	48,544	48,564		354				48,918				1,360	02/01/2041	1
31417S3X6 . 31417VZP1 .	FN AC6213		09/01/2012 09/01/2012	REDEMPTION	XXX	20,245	20,244.52	21,043	20,766		(521)		(521)		20,245				609	11/01/2039 01/01/2040	1
31418MCB6 .	FN AD0065		09/01/2012	REDEMPTION	xxx	10,175	10,174.74	10,652	10,640		(465)		(465)		10,175					09/01/2035	1
31418MYM8 . 31418M4K5 .	FN AD0715		09/01/2012 09/01/2012		XXX	15,487	15,486.95	16,884	4 272		(1,397)		(41)		15,487				98	07/01/2037	1
31418M4K5 .	FN AD0825		09/01/2012		:	1,332	1,332.20	1,382	1,373		(41)		(41)		1,332				1	02/01/2020 07/01/2019	[]
31418SA41 .	FN AD4526		09/24/2012		XXX	312,441	294,135.04	303,396	302,845		(548)		(548)		302,297		10,144	10,144	8,804	04/01/2040	1
31419KKE4 . 31419KXT7 .	FN AE8392 FN AE8789		08/21/2012 08/21/2012		xxx	591,370	566,906.83	551,848	553,034		2,547		2,547		555,581		35,789	35,789	15,311	11/01/2040 12/01/2040	1
31419LZU0 .	FN AE9754		08/21/2012	VARIOUS	xxx	315,586	301,582.55	293,572	294,361		1,134		1,134		295,495		20,091	20,091	8,226	12/01/2040	1
3138A2BE8 . 3138A5QQ8 .	FN AH0936		08/21/2012 08/21/2012		XXX	353,513	338,028.66	322,500	323,821 139.773		1 186		2,179		326,000		27,513	27,513	9,200 3.987	12/01/2040 02/01/2041	1
3138A6JH4 .	FN AH4763		09/01/2012		:	47,133	47,132.55	47,877	47,728		(595)		(595)		47,133				1,320	01/01/2041	1
3138EGEZ3 .	FN AL0151		09/01/2012		XXX		454.51	521	1.325		(67)		(67)						53	04/01/2021	[1
3138EGYB4 . 3138EHAY8 .	FN AL0705		09/01/2012	REDEMPTION	XXX	408,780	1,273.45		405,990				(52)		1,273		4,955		13,078	12/01/2020 05/01/2038	[]
3138EJF94	FN AL1991		09/01/2012	REDEMPTION	xxx	2,809	2,809.13	3,001					(191)		2,809				6	06/01/2034	1
31417YSA6 . 31392EH60 .	FN MA0512		09/01/2012 09/01/2012		XXX	34,244	34,243.94 21,338.32	35,967			(1,558)		(1,558)		34,244				764	09/01/2025 10/25/2032	1
31394AEC6 .	FNR 2004-52 NE		09/01/2012	REDEMPTION	xxx	13,552	13,552.04	14,725	14,394		(842)		(842)		13,552					07/25/2033	1
31394AW77 . 31394CQE5 .	FNR 2004-75 VK		09/24/2012 09/01/2012		XXX	412,312	397,689.84	409,993	405,344		(2,887)		(2,887)		402,457		9,855	9,855	14,563 359	09/25/2022 03/25/2025	1
31394EMX3 .	FNR 2005-10 BK		09/24/2012			488,953	450,000.00	472,781	463,946		(3,921)		(3,921)		460,025		28,928	28,928	18,375	05/25/2034	1
31394FN50 .	FNR 2005-84 XM		09/01/2012	REDEMPTION	xxx	7,572	7,571.78	8,109	8,080		(508)		(508)		7,572					10/25/2035	[1
31396XQW7 31396QTR0	FNR 2007-85 BA		09/24/2012 09/01/2012		XXX	193,276	180,200.70	194,842	188,449 13.854		(730)		(1,252)		187,197		6,079	6,079	8,683	03/25/2035 08/25/2039	[]
31398F7A3	FNW 2009-W1 A			REDEMPTION	XXX	7,821	7,821.33	8,496	8,467		(646)		(646)		7,821				312	12/25/2049	1
3199999 Subt	tal - Bonds - U.S. Special Revenue, Special	Assess	sment		XXX	7,124,290	6,836,465.44	7,002,804	5,167,933		(57,325)		(57,325)		6,914,859		209,432	209,432	183,415	XXX.	XXX.
Bonds - I	ndustrial and Miscellaneous	(Un	affiliate	d)																	
00037BAC6 .	ABB FINANCE USA INC	`	09/24/2012	Morgan Stanley	xxx	5,461	5,000.00	4,843			1		1		4,844		617	617	83	05/08/2042	1FE
007903AU1 .	ADVANCED MICRO DEVICES		09/25/2012	VARIOUS	XXX	100,126	98,000.00	108,780			(1,091)		(1,091)		107,689		(7,562)	(7,562)	4,984	08/01/2020	3FE
02666QB69 .	AMERICAN HONDA FINANCE		09/04/2012	BANK/HSBCSI	xxx	153.609	150,000.00	137.397	145.632	1	2.337		2.337		147.969		5.640	5.640	6,456	04/02/2013	1FE
02666QL43 .	AMERICAN HONDA FINANCE		09/24/2012	MITSUBISHI UFJ SECURITIE	s xxx	200,210	200,000.00	199,582			5		5		199,587		623		78	08/11/2015	1FE
031162BF6 031162BQ2 .	AMGEN INC		09/24/2012 09/24/2012	MILLENNIUM ADVISORS, LL WELLS FARGO SECURITIES	_C XXX	5,205	5,000.00	4,988	4,990		2		2		4,991		214	214	89	06/15/2016	2FE
		l		LLC	xxx	10,321	10,000.00	9,982			1		1		9,983		337	337	77	05/15/2017	2FE
031652BC3 .	AMKOR TECHNOLOGIES INC		09/24/2012	BANC OF AMERICA SECURITIES LLC	xxx	2.085	2.000.00	0.445			(14)		(4.4)		2 121		(46)	(46)	60	05/01/2018	355
037389AY9 .	AON CORP	l	09/24/2012	KING (CL) & ASSOCIATES .	xxx	10.547	10.000.00		9.996		1		1		2,131				259		2FE
037411BA2 .	APACHE CORP			BANC OF AMERICA			.,	0,000													
039483AM4 .	ARCHER DANIELS		09/2//2012	SECURITIES LLC		5,680	5,000.00 5,000.00	4,986	6,189						4,986		694	694		04/15/2043	1FE
000700/NIVI4 .	/ MONEN DANIELO	1	0012-12012	The Dail Nauscrief (US)	^^^	1		0,220	1	1	1 (20)	1	1 (20)	1	1	1	1 020	1	1	00/10/2021	I

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of

							Duii	ing the C	unicit v	zuui toi										
1	2 3	3	1 5	6	7	8	9	10		Change in Bo	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
	F	=							11	12	13	14	15	1						
		,																		
								Prior Year			Current Year's		Total	Book/				Bond Interest/		
									l land line of						F				04-4-4	NAIC
	e	1		l				Book/	Unrealized		Other Than	Total	Foreign	Adjusted	Foreign	l		Stock	Stated	
	1			Number				Adjusted	Valuation	Current Year's	Temporary	Change in	Exchange	Carrying Value	Exchange	Realized	Total	Dividends	Contractual	Designation
CUSIP	g	g Disp	osal Name of	of Shares		Par	Actual	Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at Disposal	Gain (Loss)	Gain (Loss)	Gain (Loss)	Received	Maturity	or Market
Identification	Description n	n D	ate Purchaser	of Stock	Consideration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	on Disposal	on Disposal	on Disposal	During Year	Date	Indicator (a)
042735BA7 .	ARROW ELECTRONICS INC	. 09/24	/2012 JEFFERIES & CO BONDS																	
			DIRECT	xxx	11,215	10,000.00	10,747	10,666		(49)		(49)		10,617		598	598	590	04/01/2020	2FE
001957BD0 .	AT&T CORP	. 09/24	/2012 WELLS FARGO SECURITIES																	
00206RAJ1 .	AT&T INC	00/2/	/2012 HAPOALIM SECURITIES USA	XXX	15,267	10,000.00	12,566	12,470		(50)		(50)		12,420		2,847	2,847	689	11/15/2031	1FE
00200INA01 .	ATAT INC	. 03/25	INC	xxx	6,044	5,000.00	4,899	4,930		7		7		4,937		1,107	1,107	316	02/01/2018	1FE
06051GDY2 .	BANK OF AMERICA CORP	. 09/24	/2012 BARCLAYS CAPITAL INC																	
06051GEA3 .	BANK OF AMERICA CORP	00/2/	FIXED INC	X X X	10,947	10,000.00	10,774			(213)		(213)		10,560				635 1,495	05/15/2014 08/01/2016	1FE
06406HBL2 .	BANK OF NEW YORK MELLON		/2012 Stifel Nicolaus & Co	XXX	23,152	257,000.00	256,918	256,959				(169)		21,113		17,648	17,648	7,858	05/15/2014	1FE
06406HBN8 .	BANK OF NEW YORK MELLON	. 09/24	/2012 MILLENNIUM ADVISORS, LLC		10,568	10,000.00	10,394	10,295		(70)		(70)		10,225		343	343		01/15/2015	1FE
06406HCC1 .	BANK OF NEW YORK MELLON	. 09/24	/2012 BANC OF AMERICA SECURITIES LLC	xxx	2.026	2.000.00	1.998							1.999		07	97	14	02/20/2015	1FE
054937AF4	BB&T CORPORATION	. 09/24	/2012 MILLENNIUM ADVISORS, LLC		17,147	15,000.00	15,250	15,210		(16)		(16)		15,194		1,952	1,952	709	11/01/2019	1FE
077454AF3	BELDEN INC	. 08/28	/2012 VARIOUS	XXX	5,005	5,000.00	5,000							5,000		5	5	3	09/01/2022	4FE
084670AV0 .	BERKSHIRE HATHAWAY INC	. 09/24	/2012 WELLS FARGO SECURITIES	xxx	5,306	5,000.00	4.996	4.997		4		4		4.998		308	300	180	02/11/2015	1FE
055451AF5	BHP BILLITON FIN USA LTD F	09/24	/2012 SUMRIDGE PARTNERS LLC	xxx	5,882	5,000.00	5,828	5,812		(108)		(108)		5,704		178		267	03/29/2017	1FE
09256BAA5 .	BLACKSTONE HOLDINGS FINA	. 09/24	/2012 CITIGROUP GBL							\		'								!
05565QBF4 .	BP CAPITAL MARKETS PLC F	100/2/	MKTS/SALOMON, NEW YORK /2012 KEYBANC CAPITAL	xxx	174,075	150,000.00	148,871	149,073		70		70		149,143		24,932	24,932	11,042	08/15/2019	1FE
00000QDI 4 .	BF CAFITAL WARRETS FEC	03/25	MARKETS INC	xxx	10.523	10.000.00	10.388	10,228		(88)		(88)	1	10,140		383	383	464	11/07/2013	1FE
12189TAN4 .	BURLINGTN NORTH SANTA FE		/2012 RBC Dain Rauscher (US)	xxx	12,284	10,000.00	11,654	11,584		(42)		(42)		11,542		743	743	694	03/15/2029	2FE
12686CAY5 .	CABLEVISION SYSTEMS CORP	. 09/17	/2012 BANC OF AMERICA SECURITIES LLC	xxx	128.313	110.000.00	118.525			(342)		(342)		118.183		10.129	10.129	4.696	09/15/2017	4FE
12686CAZ2 .	CABLEVISION SYSTEMS CORP	. 09/25	/2012 BANC OF AMERICA	^^^ ···	120,313	110,000.00	110,323					(342)		110,103				4,090	09/13/2017	455
			SECURITIES LLC	XXX	22,200	20,000.00	21,131			(35)		(35)		21,096		1,104	1,104	702	04/15/2018	4FE
14040HAS4 .	CAPITAL ONE FINANCIAL CO	. 09/24	/2012 BANC OF AMERICA SECURITIES LLC	xxx	11.036	10.000.00	11.522	10.871		(259)		(259)		10.612		424	124	619	05/23/2014	2FE
141781AX2 .	CARGILL INC	. 09/24	/2012 HAPOALIM SECURITIES USA	^^^	11,030	10,000.00	11,322	10,071		(239)		(253)		10,012		424	424	013	03/23/2014	21
			INC	XXX	12,057	10,000.00	11,059	10,845		(94)		(94)		10,751		1,306	1,306	497	11/27/2017	1FE
144141CW6 . 14912L4F5	CAROLINA POWER & LIGHT	. 09/24	/2012 Morgan Stanley	XXX	110,896	100,000.00	106,033	103,577		(766)		(766)		102,811		8,085	8,085 9.590	5,064	04/01/2015 02/17/2014	1FE
149123BS9 .	CATERPILLAR INC		/2012 Unknown	XXX	65,220	60,000.00	59,873	59,874				11		59,876		5,345			05/27/2041	1FE
149123CA7 .	CATERPILLAR INC		/2012 VARIOUS	XXX	15,780	15,805.80	16,157							16,156		(376)	(376)	65	08/15/2042	1FE
1248EPAQ6 . 1248EPAU7 .	CCO HLDGS LLC/CAP CORP		/2012 VARIOUS	XXX	21,980	20,000.00	21,450			(43)		(43)		21,407		573	573	446	10/30/2017	3FE
			(USA)	xxx	109,500	100,000.00	105,750			(135)		(135)		105,615		3,885	3,885	5,778	04/30/2021	3FE
15089QAB0 .	CELANESE US HOLDINGS LLC	. 08/2	/2012 BARCLAYS CAPITAL INC			50 000 55				, ,									40/45/00:0	
92344SAK6 .	CELLCO PART/VERI WIRELSS	00/2/	/2012 FIXED INC	X X X	55,250	50,000.00	54,875			(544)		(544)		54,331		919	919	2,825	10/15/2018	3FE
			LLC	xxx	14,043	10,000.00	13,436	12,962		(282)		(282)		12,679		1,364		732	11/15/2018	1FE
15189XAJ7	CENTERPOINT ENER HOUSTON		/2012 REDEEMED	xxx	60,168	55,000.00	54,988	55,000						55,000		5,168	5,168	3,807	03/01/2014	1FE
15672WAA2 .	CEQUEL COM HLDG I/CAP CP	. 0//3	/2012 BARCLAYS CAPITAL INC	xxx	21.588	20,000.00	21.600			(177)	I	(177)	1	21.423	l	164	164	1.229	11/15/2017	4FE
17275RAF9 .	CISCO SYSTEMS INC	. 09/24	/2012 JEFFERIES & CO BONDS		, , , , ,		,				[, ,				, ,		
105501040	CIT CROUD INC	00/0/	DIRECT	XXX	19,033	15,000.00	14,270	14,289		8		8		14,296		4,737	4,737		01/15/2040	1FE
125581GA0 . 172967EM9 .	CIT GROUP INC		/2012 REDEEMED	XXX	95,978	95,977.72	96,458			[(480)		(480)		95,978				4,946	05/02/2017	3FE
			DIRECT	xxx	5,873	5,000.00	5,262	5,174		(19)		(19)		5,155		717	717	259	11/21/2017	1FE
172967EV9 .	CITIGROUP INC		/2012 VARIOUS	xxx	230,150	177,000.00	222,048	218,978		(3,305)		(3,305)		215,672		14,478	14,478	11,902	05/22/2019	1FE
18451QAD0 .	CLEAR CHANNEL WORLDWIDE	. 08/13	/2012 BARCLAYS CAPITAL INC	xxx	217,500	200,000.00	221,000			(4,143)		(4.143)		216,857		643	6/13	12.385	12/15/2017	4FE
18975FAC3 .	CNL LIFESTYLE PROPERTIES		/2012 VARIOUS		18,488	20,000.00	19,250							19,282		(794)	(794)	1,133	04/15/2019	4FE
20030NAK7 .	COMCAST CORP	. 09/24	/2012 WELLS FARGO SECURITIES			5 000 00										'			44/45/0005	
20030NAR2 .	COMCAST CORP	00/2/	/2012 MILLENNIUM ADVISORS, LLC	XXX	6,330	5,000.00	5,514 5,674	5,509 5,624		(8)		(8)		5,502 5,556		828	828 500	280	11/15/2035 02/15/2018	2FE
20030NAW1 .	COMCAST CORP	. 09/24	/2012 MILLENNIUM ADVISORS, LLC		12,129	10,000.00	10,552	10,444		(44)		(44)		10,399		1,730		491	05/15/2018	2FE
202795HX1 .	COMMONWEALTH EDISON		/2012 BANC OF AMERICA				·			1		1 '								
40426WAU5 .	COMMONWEALTH REIT	00/2/	SECURITIES LLC		5,168	5,000.00	5,000	5,000 10,325		(43)		(42)		5,000		631	168	102 1	09/01/2016 06/15/2017	1FE 2FE
	CONTL AIRLINES 1999-1	. 08/02	/2012 REDEMPTION	1 xxx	719	719.25				(43)		(43)		719		631	631	47	02/02/2019	2FE
	CONTL AIRLINES 2003-ERJ1		/2012 REDEMPTION	XXX	14,432	14,431.76	14,576			(144)		(144)		14,432		1		568	07/02/2018	4FE

QE05.3

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of

								Duri	ng the C	urrent (zuarter										
1	2	3	4	5	6	7	8	9	10			ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F								11	12	13	14	15	1						1
		0																			1
		r							Prior Year			Current Year's		Total	Book/				Bond Interest/		
		٩							Book/	Unrealized		Other Than	Total	Foreign	Adjusted	Foreign			Stock	Stated	NAIC
		ľ			Number				Adjusted	Valuation	Current Year's	Temporary	Change in	Exchange	Carrying Value	Exchange	Realized	Total	Dividends		1
OLIOID		'	D.						,				"	"	, ,	"	1				
CUSIP		g	Disposa		of Shares		Par	Actual	Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at Disposal	Gain (Loss)	Gain (Loss)	Gain (Loss)	Received	Maturity	or Market
Identification	Description	n		Purchaser	of Stock	Consideration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	on Disposal	on Disposal	on Disposal	During Year	Date	Indicator (a)
22541LBK8 .	CREDIT SUISSE USA INC		09/24/201	2 CITIGROUP GBL																	
4000000400	ODU AMERICA INC		00/04/004	MKTS/SALOMON, NEW YORK	XXX	11,055	10,000.00	10,787	10,561		(108)		(108)		10,453		601	601	569	08/15/2015	1FE
12626PAG8 . 126408GN7 .	CRH AMERICA INC		09/24/201	MILLENNIUM ADVISORS, LLC BANC OF AMERICA	XXX	11,150	10,000.00	11,043	10,957		(136)		(136)		10,821		329	329	592	09/30/2016	2FE
				SECURITIES LLC	xxx	39,602	35,000.00	41,246	39,636		(1,018)		(1,018)		38,618		984	984	2,151	04/01/2015	2FE
126650BV1 .	CVS PASS-THROUGH TRUST			VARIOUS	XXX	198,697	171,893.73	171,894	171,894						171,894		26,803	26,803	7,829	01/10/2033	2FE
24702RAL5 .	DELL INC		09/24/201	WELLS FARGO SECURITIES	XXX	5.187	5.000.00	4.999	4.999						4.999		187		120	09/10/2015	1FF
250847EK2 .	DETROIT EDISON COMPANY			SCOTIA CAPITAL USA INC	XXX	5,176	5,000.00	4,978							4,978		198	198		06/15/2042	1FE
251799AA0 .	DEVON ENERGY CORPORATION		09/24/201	WELLS FARGO SECURITIES	xxx	7,339	5,000.00	7.130			(25)		(05)		7,106		233	233	177	04/15/2032	2FE
25459HAX3 .	DIRECTV HOLDINGS/FING		09/24/201	MILLENNIUM ADVISORS, LLC		10,946	10,000.00	9,608	9,612		4		4		9,616		1,330	1,330		08/15/2032	2FE
25470XAE5 .	DISH DBS CORP			BANC OF AMERICA			·	.,	.,						.,,,,,		,,,,,,	, , , , , , , , , , , , , , , , , , , ,			
25746UBG3 .	DOMINION RESOURCES INC		09/24/201	SECURITIES LLC	XXX	22,000	20,000.00	22,000			(97)		(97)		21,903		97	97	1,114	06/01/2021	3FE
237400003 .	DOMINION RESOURCES INC		03/24/201	SECURITIES LLC	xxx	203,531	150,000.00	176,612	169,365		(2,019)		(2.019)		167,347		36.184	36.184	15,901	01/15/2019	2FE
260003AK4 .	DOVER CORP		09/24/201	2 JEFFERIES & CO BONDS	~~~	10.010	45,000,00	44.705	44.700		, ,				44,000		1 110			00/04/0044	455
260543CA9 .	DOW CHEMICAL CO/THE		09/24/201	DIRECT	XXX	19,243	15,000.00	14,795	14,798		2		2		14,800		4,443	4,443	860	03/01/2041	1FE
				LLC	xxx	16,736	15,000.00	16,755	16,620		(370)		(370)		16,249		486	486	983	02/15/2015	2FE
263534CC1 . 278058AP7 .	E.I. DU PONT DE NEMOURS			BNY CAPITAL MARKETS, INC. MILLENNIUM ADVISORS, LLC	XXX	6,027	5,000.00 10.000.00	4,933	4,934 13.015		1		1		4,934		1,093	1,093	293	01/15/2041 04/01/2024	1FE
278058AP7 . 278642AE3 .	EBAY INC			2 MILLENNIUM ADVISORS, LLC 2 BANC OF AMERICA	XXX	12,585	10,000.00	13,090	13,015		(138)		(138)		12,877		(292)	(292)	/50	04/01/2024	1FE
				SECURITIES LLC	XXX	10,004	10,000.00	9,987							9,987		17	17	44	07/15/2022	1FE
278865AL4	ECOLAB INC		09/24/201	BANC OF AMERICA SECURITIES LLC	xxx	11.288	10,000.00	11.174			(10)		(10)		11.163		105	105	129	12/08/2021	2FE
29358QAB5 .	ENSCO PLC	F	09/24/201		***	11,200	10,000.00	11,174			(10)		(10)		11,103		125	120	129	12/00/2021	ZFE
				(USA)	XXX	21,344	20,000.00	19,848	19,870		21		21		19,891		1,453	1,453	668	03/15/2016	2FE
26875PAE1 .	EOG RESOURCES INC		09/24/201	WELLS FARGO SECURITIES	xxx	11.497	10,000.00	10,004	10.004						10.003		1 494	1 /19/	359	06/01/2020	1FE
26884TAC6 .	ERAC USA FINANCE LLC		09/24/201	BANC OF AMERICA			·	•	.,						10,003		1,404			00/01/2020	
26884AAU7 .	ERP OPERATING LP		09/24/201	SECURITIES LLC	XXX	10,036	10,000.00	9,981	9,987		5		5		9,992		44	44	272	01/10/2014	2FE
20004AAU7 .	ERP OPERATING LP		09/24/201	WELLS FARGO SECURITIES	XXX	11.387	10.000.00	10.674	10 522		(77)		(77)		10 445		942	942	618	08/01/2016	2FF
302182AF7	EXPRESS SCRIPTS HOLDING		09/24/201	2 MILLENNIUM ADVISORS, LLC	XXX	5,315	5,000.00	4,980	4,982				3		4,985		329		135		
319963BE3 .	FIRST DATA CORPORATION		09/21/201	BARCLAYS CAPITAL INC	xxx	50,125	50,000.00	49,597			_		_		40.603		F22	500	375	11/01/2020	4FE
341099CK3 .	FLORIDA POWER CORP	l	09/24/201		XXX	6.080	50,000.00	49,597			1		1		4,988		1.091	1,091	220	06/15/2018	1FE
35177PAU1 .	FRANCE TELECOM	F	09/24/201				.,										, , , ,	,,,,,			
36485MAA7 .	GARDA WORLD SECURITY COR	Ι Δ	09/07/201	STTL AC	XXX	10,282	10,000.00	9,947	9,960		8		8				314		218	09/16/2015 03/15/2017	1FE
36962G2G8 .	GENERAL ELEC CAP CORP	l		2 FIRST TENNESSEE			·				(20)		(20)				(32)	(32)		03/13/2017	4FE
	054504 5150 040 0000		00/04/02:	SECURITIES CORP	XXX	17,334	15,000.00	16,628	16,475		(196)		(196)		16,279		1,055	1,055	900	02/15/2017	1FE
36962G3U6 . 36962G4D3 .	GENERAL ELEC CAP CORP		09/24/201	PERSHING LLC	XXX	29,569	25,000.00 197,000.00	22,352	22,966 218,811						23,157		6,411	6,411		05/01/2018 08/07/2019	1FE
36962GXZ2 .	GENERAL ELEC CAP CORP			WELLS FARGO SECURITIES			·				(1,000)		(1,000)					.,	, , , , , , , , , , , , , , , , , , , ,		
272224 104	CEORCIA DOMER COMPANY		00/24/204	LLC	XXX	12,822	10,000.00	10,917	10,889		(17)		(17)		10,872		1,950 1,291	1,950	694	03/15/2032 09/01/2040	1FE
373334JS1 377372AC1 .	GEORGIA POWER COMPANY			2 SCOTIA CAPITAL USA INC 2 PERSHING LLC	XXX	11,197	10,000.00	9,904	9,904		(2.938)		(2.938)		308.620		1,291		507		1FE
38141EA25 .	GOLDMAN SACHS GROUP INC		09/24/201	VARIOUS	XXX	236,744	196,000.00	232,697	230,106		(2,785)		(2,785)		227,321		9,424	9,424	15,502	02/15/2019	
38141GCU6 .	GOLDMAN SACHS GROUP INC		09/24/201	BANC OF AMERICA SECURITIES LLC	xxx	11.445	10,000.00	10.206			/1)		(4)		10.205		1.240	1.240	374	02/15/2033	1FE
38141GFM1 .	GOLDMAN SACHS GROUP INC		09/24/201	2 WELLS FARGO SECURITIES			10,000.00	-,]······(')		(1)		.,		, ,	1,240			
			00/01/05	LLC	XXX	23,370	20,000.00	21,287	21,032		(104)		(104)		20,927		2,443	2,443	1,210	04/01/2018	1FE
38141GGT5 . 38259PAA0 .	GOLDMAN SACHS GROUP INC			VARIOUS	XXX	283,622	280,000.00	280,117			(7)		(7)		280,111		3,511	3,511	2,157	05/03/2015	1FE
				LLC	XXX	474,945	468,000.00	467,892	467,914		26		26		467,940		7,005	7,005	4,973	05/19/2014	1FE
362320BA0 .	GTE CORP		09/24/201	2 Morgan Stanley	XXX	6,600	5,000.00	5,734	5,701		(20)		(20)		5,681		919	919	328	04/15/2028	1FE
40414LAC3 .	HCP INC		09/24/201	HAPOALIM SÉCURITIES USA,	xxx	10.614	10.000.00	9.960	9.967		6		6		9.973		641	641	431	02/01/2016	2FE
428236AM5 .	HEWLETT-PACKARD CO		09/24/201	WELLS FARGO SECURITIES			.,														
420226DL6	HEIM ETT DACKARD CO		00/24/204	LLC	XXX	11,263	10,000.00	11,190	11,137		(150)		(150)		10,986		277	277	576		1FE
428236BL6	HEWLETT-PACKARD CO		09/24/201	2 Morgan Stanley	XXX	5,132	5,000.00	4,998	4,998						4,998		134	134	108	06/01/2016	1FE

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of

								Duli	ng the C	urrent	zuai lei										
1	2	3	4	5	6	7	8	9	10		Change in Bo	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F								11	12	13	14	15							1
		0																			1
		r							Prior Year			Current Year's		Total	Book/				Bond Interest/		1
		e							Book/	Unrealized		Other Than	Total	Foreign	Adjusted	Foreign			Stock	Stated	NAIC
		li			Number				Adjusted	Valuation	Current Year's	Temporary	Change in	Exchange	Carrying Value	Exchange	Realized	Total	Dividends		Designation
CUSIP			Disposal	Name of	of Shares		Par	Actual	Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at Disposal	Gain (Loss)	Gain (Loss)	Gain (Loss)	Received	Maturity	or Market
Identification	Description	g	Disposal	Purchaser	of Stock	Consideration	Value	Cost	Value		1, ,		(11 + 12 - 13)	B./A.C.V.	Date		, ,	` ′			1
	Description	n			UI SLUCK	Consideration	value	Cost	value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	on Disposal	on Disposal	on Disposal	During Year	Date	Indicator (a)
437076AR3 .	HOME DEPOT INC		09/24/2012	KEYBANC CAPITAL	.,,,,						()		(1
452308AR0 .	ILLINOIS TOOL WORKS INC		09/24/2012	MARKETS INC	XXX	222,243	210,000.00	229,713	225,238		(5,655)		(5,655)		219,583		2,660	2,660	8,544	12/16/2013	1FE
				LLC	xxx	9,918	10,000.00	9,904							9,904		14	14	29	09/01/2042	1FE
458140AK6 .	INTEL CORP		09/24/2012	WELLS FARGO SECURITIES	xxx	8.098	7.000.00	6.948	6.040				1 ,		6.040		1 110	1 140		10/01/2041	1FE
458204AJ3	INTELSAT LUXEMBOURG SA	F	07/31/2012	BANC OF AMERICA	***	0,090		6,948	0,940						0,949		1,149	1,149	342	10/01/2041	IFE
				SECURITIES LLC	XXX	104,000	100,000.00	104,000			(230)		(230)		103,770		230	230	5,367	02/04/2017	5FE
461202AB9 .	INTUIT INC		09/24/2012	JEFFERIES & CO BONDS DIRECT	xxx	11.566	10.000.00	11.294	11 170		(154)		(154)		11 025		5/11	5/1	591	03/15/2017	2FE
466112AC3 .	JBS USA LLC/JBS USA FINA		08/31/2012	VARIOUS	XXX	22,585	20,000.00	22,650			(325)		(325)		22,325		260		798	05/01/2014	3FE
466112AH2 .	JBS USA LLC/JBS USA FINA		09/04/2012		XXX	19,130	20,000.00	20,525			(21)		(21)		20,504		(1,374)	(1,374)	995	02/01/2020	3FE
24422EQU6 .	JOHN DEERE CAPITAL CORP		09/24/2012	KEYBANC CAPITAL MARKETS INC	XXX	282,745	271,000.00	283,001	276,056		(2.152)		(2.152)		273.904		8.841	8.841	13,906	09/09/2013	1FE
24422ERF8 .	JOHN DEERE CAPITAL CORP		09/24/2012	WELLS FARGO SECURITIES			,		·						.,,,,,						
478366AU1 .	JOHNSON CONTROLS INC		09/24/2012	JEFFERIES & CO BONDS	XXX	20,698	20,000.00	19,989	19,990		2		2		19,992		707	707	400	09/15/2016	1FE
470300A01.	JOHNSON CONTROLS INC		03/24/2012	DIRECT	xxx	11,419	10,000.00	9,954	9,961		3				9,964		1,455	1,455	493	03/30/2020	2FE
46625HGY0 .	JPMORGAN CHASE & CO		09/24/2012	VARIOUS	XXX	203,443	171,000.00	184,123	181,497		(1,030)		(1,030)		180,467		22,976	22,976	11,648	01/15/2018	1FE
50075NAS3 .	KRAFT FOODS INC		09/24/2012	CREDIT SUISSE SECURITIES (USA)	XXX	12.267	10.000.00	11.338	11.078		(127)		(127)		10.951		1.316	1.316	729	08/11/2017	2FF
501044BK6 .	KROGER CO/THE		09/24/2012	MILLÉNNIUM ADVISORS, LLC	XXX	6,048	5,000.00	5,918	5,765		(78)		(78)		5,686		362				2FE
501044BZ3	KROGER CO/THE		09/24/2012	WELLS FARGO SECURITIES	xxx	6.402	5,000.00	6.259	6.208		(27)		(27)		6.181		221	221	369	04/01/2031	2FE
521865AS4 .	LEAR CORP		09/28/2012	VARIOUS	XXX	112,100	100,000.00	112,250			(1,387)		(1,387)		110,863		1,237				3FE
539830AZ2	LOCKHEED MARTIN CORP		09/24/2012	US BANCORP INVESTMENTS	~~~	40.070	45,000,00		44,000				``		11001		1.070	1.070	700	00/45/0044	
55277BAB1 .	MCE FINANCE LTD	F	07/13/2012	INC	XXX	16,870	15,000.00	14,892	14,892		1		1		14,894		1,976	1,976	760	09/15/2041	1FE
		Ι΄.		SECURITIES LLC	xxx	28,750	25,000.00	28,250			(325)		(325)		27,925		825	825	1,730	05/15/2018	4FE
58405UAF9 .	MEDCO HEALTH SOLUTIONS		09/24/2012	TIMBER HILL LLC/IB CORP.	xxx	5.220	5.000.00	4.998	4.000						4.999		221	221	141	09/15/2015	2FF
585055AT3	MEDTRONIC INC		09/24/2012	JEFFERIES & CO BONDS	^^^	5,220	3,000.00	4,990	4,999						4,999		221		141	09/13/2013	ZFE
				DIRECT	XXX	6,298	5,000.00	4,990	4,990						4,990		1,308	1,308	285	03/15/2040	1FE
592179JG1	MET LIFE GLOB FUNDING I		09/24/2012	MERRILL LYNCH PIERCE FENNER	XXX	249.092	243,000.00	230.862	238.766		2 392		2 392		241.157		7 935	7.935	11.935	04/10/2013	1FE
594918AJ3	MICROSOFT CORP		09/24/2012	WELLS FARGO SECURITIES			,						2,002								
611662BM8 .	MONSANTO CO		09/24/2012	BANC OF AMERICA	XXX	5,807	5,000.00	4,946	4,947		1		1		4,947		860	860	221	10/01/2040	1FE
	MONSANTO CO			SECURITIES LLC	xxx	5,322	5,000.00	4,995	4,996		1				4,997		325		130	04/15/2016	1FE
629568AQ9 .	NABORS INDUSTRIES INC		09/24/2012	WELLS FARGO SECURITIES	V V V	44 74.	40,000,00	44 505	·		(407)		(407)		44.400		070	070	070	00/45/0040	255
637640AE3 .	NATIONAL SEMICONDUCTOR	l	09/24/2012	LLC MILLENNIUM ADVISORS, LLC	XXX	11,714	10,000.00	11,565	11,745		(127)		(127)		11,438		276	2/6		02/15/2018 06/15/2017	2FE 1FE
652482AX8 .	NEWS AMERICA INC		09/24/2012	MILLENNIUM ADVISORS, LLC	XXX	6,246	5,000.00	5,906	5,869		(22)		(22)		5.847		399	399	312	11/30/2028	2FE
65332VBG7 . 65473QAQ6 .	NEXTEL COMMUNICATIONS		08/24/2012	REDEEMED	XXX	51,000	51,000.00	50,235					107		50,342		658	658		08/01/2015 09/15/2017	4FE 2FE
654902AC9 .	NOKIA CORP	F	07/19/2012	VARIOUS	XXX	11,198	15,000.00	12,209			7				12,215		(1,018)	(1,018)	676	05/15/2039	3FE
665859AN4 .	NORTHERN TRUST CORP		09/24/2012		XXX	19,776	20,000.00	19,943			1		1		19,944		(169)	(169)	70	08/02/2022	1FE
66989GAA8 . 629491AA9 .	NOVARTIS SECS INVEST LTD			RBC Dain Rauscher (US) Southwest Securities	XXX	12,001	10,000.00	11,576	11,353		(127)		(127)		11,226		12.657	12.657	577	02/10/2019 06/30/2013	1FE
674599CB9 .	OCCIDENTAL PETROLEUM COR		09/24/2012	WELLS FARGO SECURITIES			,		·								12,007		· ·		
68389XAG0 .	ORACLE CORP		00/24/2012	WELLS FARGO SECURITIES	XXX	15,462	15,000.00	14,918	14,923		11		11		14,934		528	528	289	02/15/2017	1FE
				LLC	XXX	18,052	15,000.00	16,270	16,081		(92)		(92)		15,988		2,064	2,064	910	07/08/2019	1FE
69371RK39 .	PACCAR FINANCIAL CORP		09/24/2012	Loop Capital Markets	XXX	7,126	7,000.00	6,992	6,993						7.035			131		09/29/2014	1FE
69318FAA6 . 723456AK5 .	PBF HOLDING CO LLC		08/17/2012 07/02/2012		XXX	7,304	7,000.00	7,035							/,035		268	268	223	02/15/2020	3FE
		l		SECURITIES LLC	XXX	60,019	55,000.00	60,088			(620)		(620)		59,468		551	551	2,042		3FE
693476BH5 . 693506BG1 .	PNC FUNDING CORP		09/24/2012	MILLENNIUM ADVISORS, LLC WELLS FARGO SECURITIES	XXX	15,958	15,000.00	14,985	14,990		2		2		14,993		966	966	615	02/08/2015	1FE
	FFG INDUSTRIES INC			LLC	XXX	19,871	20,000.00	19,996							19,996		(126)	(126)	78		2FE
74005PAU8 .	PRAXAIR INC		09/24/2012	MILLENNIUM ADVISORS, LLC	XXX	11,631	10,000.00	11,637			(71)		(71)		11,566					08/15/2019	1FE
742718BG3 .	PROCTER & GAMBLE CO/THE		09/24/2012	VARIOUS	XXX	387,911	258,000.00	317,884	311,191		(1,940)		(1,940)		309,251		/8,660	78,660	20,581	09/01/2024	1FE

QE05.5

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of

								Duii	ing the C	ull Clit	guai ici										
1	2	3	4	5	6	7	8	9	10		Change in B	ook/Adjusted Ca	rrving Value		16	17	18	19	20	21	22
		F						-		11	12	13	14	15	1						'
		١ ١								''	12	13	'7	15							
		0																			
		r							Prior Year			Current Year's		Total	Book/				Bond Interest/		
		е							Book/	Unrealized		Other Than	Total	Foreign	Adjusted	Foreign			Stock	Stated	NAIC
		i			Number				Adjusted	Valuation	Current Year's	Temporary	Change in	Exchange	Carrying Value	Exchange	Realized	Total	Dividends	Contractual	Designation
OLIOID		١ ١	D: 1	, , ,			_		, ,						, ,						1 -
CUSIP	1	9	Disposal	Name of	of Shares		Par	Actual	Carrying	Increase/	(Amortization)	Impairment	B./A.C.V.	Change in	at Disposal	Gain (Loss)	Gain (Loss)	Gain (Loss)	Received	Maturity	or Market
Identification	Description	n	Date	Purchaser	of Stock	Consideration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	on Disposal	on Disposal	on Disposal	During Year	Date	Indicator (a)
144141DB1 .	PROGRESS ENERGY CAROLINA		09/24/2012	BANC OF AMERICA																	
				SECURITIES LLC	xxx	51,185	50,000.00	49,752			1		1		49,753		1,431	1,431	723	05/15/2042	1FE
74456QAV8 .	PUB SVC ELEC & GAS		09/24/2012		////															00/10/2012	=
				CLRING CORP	XXX	12,816	10,000.00	9,952	9,953				1		9,954		2,862	2,862	587	03/01/2040	1FE
74834LAS9 .	QUEST DIAGNOSTIC INC		09/24/2012	HAPOALIM SECURITIES USA,	V V V	44.007	40 000 00	44.404			(0)		(0)		44.400		0.5	0.5	007	04/04/0004	055
78355HJP5 .	RYDER SYSTEM INC		09/24/2012	INC	XXX	11,207	10,000.00	11,131			(9)		(9)		11,122		85	85	227	04/01/2021	2FE
70000000000	RIDER SISIEM INC		09/24/2012	SECURITIES CORP	xxx	5,291	5,000.00	5.034	5.026		(4)		(4)		5.022		269	269	192	03/01/2016	2FE
816851AJ8	SEMPRA ENERGY		09/24/2012	MILLENNIUM ADVISORS, LLC		12,129	10,000.00	11,161	10,968		(97)		(97)		10,871		1,258	1,258	478	06/15/2018	
822582AS1 .	SHELL INTERNATIONAL FIN	F	09/24/2012						<u> </u>] ` ′		` ′	1							
000007004	CIMON PROPERTY CROUPLE		00/04/0040	INC	XXX	15,099	15,000.00	14,935	40.050		1		1		14,936		163	163	34	08/21/2022	1FE
828807CB1 . 832248AV0 .	SIMON PROPERTY GROUP LP		09/24/2012 08/09/2012		XXX	10,775	10,000.00	11,206	10,653		(220)		(220)		10,433				581	05/15/2014 08/15/2022	
842400FQ1 .	SOUTHERN CAL EDISON			US BANCORP INVESTMENTS			3,000.00	4,975							4,975		223			00/13/2022	J. F
		· · ·		INC	XXX	11,291	10,000.00	9,977	9,978						9,978		1,313	1,313	480	09/01/2040	
847788AQ9 .	SPEEDWAY MOTORSPORTS INC		07/01/2012	ADJUSTMENT	XXX	57,338	55,000.00	57,750			(88)		(88)		57,662		(324)	(324)	1,568	02/01/2019	3FE
857477AE3 .	STATE STREET CORP		09/24/2012		xxx	395,250	372,000.00	382.714	377.542	1	(1.634)		(1.634)	I	375.908	1	19.342	19.342	13.108	05/30/2014	1FE
858119AR1 .	STEEL DYNAMICS INC		08/10/2012	LLC BARCLAYS CAPITAL INC	^^^	393,230	3/2,000.00	382,714	3/1,542		(1,034)		(1,634)		3/5,900		19,342	19,342	13,100	05/30/2014	IFE
OSOTISAINT.	OTELE DITVAMIGOTIVO		00/10/2012	FIXED INC	xxx	38.175	35,000.00	39,419			(425)		(425)		38,994		(819)	(819)	2.443	03/15/2020	3FE
858119AS9 .	STEEL DYNAMICS INC		08/09/2012								' '		' '				(/	(/			
				SECURITIES LLC	XXX	2,060	2,000.00	2,000							2,000		60	60		08/15/2019	3FE
858119AU4 .	STEEL DYNAMICS INC		08/09/2012	BANC OF AMERICA SECURITIES LLC	xxx	2,060	2,000.00	2,000							2.000		60	60		00/45/0000	3FE
84474YAA4 .	SW AIRLINES 07-1 TRUST		08/01/2012		XXX	6.849	6,848.59	6.519	6.563		286		286		6,849		60			08/15/2022 08/01/2022	
87938WAB9 .	TELEFONICA EMISIONES SAU	F	09/24/2012		XXX	109.864	110,000.00	124.478	120,499		(1,205)		(1,205)		119,294		(9.430)	(9.430)	4.159	06/20/2016	
882389CC1 .	TEXAS EASTERN TRANSMISS		09/24/2012	MILLENNIUM ADVISORS, LLC	XXX	13,184	10,000.00	12,395			(35)		(35)		12,360		824	824		07/15/2032	2FE
884903BB0 .	THOMSON REUTERS CORP		09/24/2012		XXX	6,255	5,000.00	4,954	4,967				3		4,970		1,285	1,285	388	07/15/2018	
88732JAN8 . 89153VAC3 .	TIME WARNER CABLE INC		09/24/2012 09/24/2012		XXX	6,708	5,000.00	5,587	5,572		(6)		(6)		5,566		1,142	1,142	450	07/01/2038	2FE
09100VAC0 .	TOTAL CAPITAL INTL SA	г	09/24/2012	(USA)	XXX	5,090	5,000.00	4,991							4,991		99	gg	19	06/28/2017	1FE
89233P5E2 .	TOYOTA MOTOR CREDIT CORP		09/24/2012	KEYBANC CAPITAL	XXX										4,001					00/20/2011	
				MARKETS INC	XXX	10,388	10,000.00	9,948	9,951		7		7		9,958		430	430	206	09/15/2016	1FE
89352HAF6 .	TRANS-CANADA PIPELINES	Α	09/24/2012		V V V	40.544	40 000 00	44.750	44 475		(4.45)		(4.45)		44 220		4.045	4 045	700	00/45/0040	455
902118BL1	TYCO INTERNATIONAL FINAN	F	07/11/2012	LLC	XXX	12,544	10,000.00	11,759	11,475		(145)		(145)		11,330		1,215	1,215	722	08/15/2018 01/15/2019	1FE
907818CU0 .	UNION PACIFIC CORP		09/24/2012		XXX	44.325	35.000.00		38.418		(1,050)		(59)		38.360		5.966	5.966	1.969	05/01/2034	
913017BQ1 .	UNITED TECHNOLOGIES CORP		09/24/2012		XXX	37,395	30,000.00	33,643	33,003		(269)		(269)		32,734		4,661	4,661	2,113	02/01/2019	1FE
91159HGU8 .	US BANCORP		09/24/2012							1	1 ' '		' '			1		_			
90333WAB4 .	US BANK NA		07/10/2012	LLCUS BANCORP INVESTMENTS	XXX	10,588	10,000.00	9,983	9,989		3		3		9,991		596	596	333	03/04/2015	1FE
90000VVAB4 .	OG DAINT IVA		0111012012	INC	xxx	270,798	250,000.00	285.800	273,244	1	(5,799)	1	(5,799)	1	267.445	1	3.352	3.352	14.788	02/04/2014	1FE
92553PAK8 .	VIACOM INC		09/24/2012		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	· ·	,		2,0,244	1	(0,733)					1	0,002			02,0 112017	
				LLC	XXX	10,097	10,000.00	9,979			4		4		9,983		115	115	72	02/27/2015	
92976WBH8 .	WACHOVIA CORP		09/24/2012		XXX	18,091	15,000.00	17,581			(165)		(165)		17,416		676	676	561	02/01/2018	1FE
931142CS0 .	WAL-MART STORES INC		09/24/2012	JEFFERIES & CO BONDS DIRECT	xxx	12,963	10,000.00	9.916	9.917		1		4	1	9.918		3.045	3 045	553	04/01/2040	1FE
94974BFA3 .	WELLS FARGO & COMPANY		09/24/2012			12,963	10,000.00	9,916			1		6		9,916		121	121	76	02/13/2015	
92933BAB0 .	WMG ACQUISITION CORP		07/01/2012	ADJUSTMENT	XXX	16,350	15,000.00	16,556			(218)		(218)		16,338		12	12	784	06/15/2016	3FE
984121BY8 .	XEROX CORPORATION		09/24/2012		XXX	11,103	10,000.00	9,998	9,999		[<u></u>		[9,999		1,103	1,103	710	05/15/2014	2FE
40430YAA9 . 437690BU3 .	HFCHC 2006-2 A1		09/20/2012 09/25/2012		XXX	2,334	2,334.08	2,181			137		137						6	03/20/2036	1FM
437690B03 . 466247AA1 .	HMAC 2004-5 A1		09/25/2012		XXX	1,789	5,833.99	3,646	4,047 1,693		1,787				5,834 1,789				25	10/25/2034 10/25/2033	1FM
525170BL9	LABS 2003-1 A1		09/01/2012	REDEMPTION	xxx	8,913	8,913.30	8,841	8,850		63		63		8,913				313	12/25/2033	1FM
07387JAE6	BSCMS 2006-PW12 A4		07/01/2012	ADJUSTMENT	XXX														(46)	09/11/2038	1FM
07387BFS7 .	BSCMS 2006-T22 A4		09/24/2012		XXX	343,371	300,000.00	313,922	309,894		(1,747)		(1,747)		308,147		35,224	35,224	13,821	04/12/2038	1FM
20047QAE5 .	COMM 2006-C7 A4		09/04/2012	BANC OF AMERICA SECURITIES LLC	xxx	285.898	250.000.00	248.750	249.041	1					249.101	1	26 700	26 700	11,227	06/10/2046	155
22541QDJ8 .	CSFB 2003-C3 A5		09/01/2012			46.222	46.222.24	248,750	45.498		725		725		46.222		30,798	30,798	1.132	05/10/2046	
396789LL1	GCCFC 2005-GG5 A5		09/07/2012		xxx	213,098	192,000.00	202,718	200,719		(1,627)		(1,627)		199,092		14,005	14,005	7,829	04/10/2037	1FM
361849XD9 .	GMACC 2003-C1 A2		09/01/2012		xxx	59,157	59,156.53	60,506			(1,350)		(1,350)		59,157				1,055	05/10/2036	1FM
36228CPT4 .	GSMS 2003-C1 A3		09/01/2012		XXX	171,273	171,272.86	173,521			(2,248)		(2,248)		171,273				2,133	01/10/2040	1FM
46625YXM0 .	JPMCC 2005-LDP5 A2		09/01/2012		XXX	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	164,745.06	165,569	164,780		(35)		(35)		164,745				6,213		
55312VAB4 .	MLCFC 2006-4 A2		09/01/2012	REDEMPTION	XXX	1,922	1,921.63	1,971	1,922						1,922				67	12/12/2049	1FM

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of

During the Current Quarter																					
1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
		F								11	12	13	14	15							
		0																			
		r							Prior Year			Current Year's		Total	Book/				Bond Interest/		
		1							Book/	Unrealized		Other Than	Total	Foreign	Adjusted	Foreign			Stock	Stated	NAIC
															.,	5		.			
		- 1			Number		_		Adjusted	Valuation	Current Year's	Temporary	Change in	Exchange	Carrying Value	Exchange	Realized	Total	Dividends		
CUSIP		g	Disposal	Name of	of Shares		Par	Actual	Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at Disposal	Gain (Loss)	Gain (Loss)	Gain (Loss)	Received	Maturity	or Market
Identification	Description	n	Date	Purchaser	of Stock	Consideration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	on Disposal	on Disposal	on Disposal	During Year	Date	Indicator (a)
61755BAC8 .	MSC 2007-HQ12 A2		09/01/2012	REDEMPTION	XXX	8,389	8,389.07	8,607			(218)		(218)		8,389				87		4AM
61746WHF0 . 61758FAB8 .	MSDWC 2001-TOP3 A4		09/01/2012	REDEMPTION DEUTSCHE BANK	XXX	436	435.69	453	436						436				17	07/15/2033	1FE
01/30FAB0 .	WSKR 2009-GG 10 A4B		09/11/2012	SECURITIES, INC	xxx	106.836	100.000.00	94.895	95.059		652		652		95.711		11.125	11.125	4.638	08/12/2045	1FE
02528RAA7 .	ACAR 2012-2 A			REDEMPTION	XXX	16,573	16,572.97	16,572			1		1		16,573					07/15/2016	1FE
03064CAD2 .	AMCAR 2010-1 B			REDEMPTION	XXX	31,508	31,508.44	31,986	31,933		(424)		(424)		31,508				837	11/17/2014	1FE
03064PAC5 .	AMCAR 2011-3 A3	• • •	09/24/2012	BARCLAYS CAPITAL INC	xxx	108,629	108,000.00	107,986	107.989		5		5		107 994		635	635	1 007	01/08/2016	1FF
023767AA4 .	AMER AIRLN PT TRS 11-1		07/31/2012	REDEMPTION	XXX	3.531	3.531.30	3.567			(35)		(35)		3.531				93	01/31/2021	2FE
06052GAC2 .	BAAT 2009-3A A3		07/15/2012		XXX	6,862	6,861.81	6,861	6,862						6,862				67	12/15/2013	1FE
14313GAB3 .	CARMX 2012-1 A2			REDEMPTION	XXX	15,808	15,808.27	15,811			(2)		(2)		15,808				45	03/16/2015	1FE
12612BAC4 . 17308BAK4 .	CNH 2010-A A3	• • •	09/15/2012 08/15/2012		XXX	35,326	35,325.61	35,320	35,324		(7.360)		(7.360)		35,326				18.928	07/15/2014	1FE
	CWL 2004-AB2 A3		09/25/2012		XXX	16.934	16,933.78	16,331							16,934				29	05/25/2036	1AM
23336TAA1 .	DTAOT 2012-2A A		09/15/2012	REDEMPTION	XXX	11,240	11,239.62	11,239							11,240				10	11/16/2015	1FE
34529UAB0 .	FORDO 2012-A A2			REDEMPTION	XXX	77,859	77,859.33	77,855			4		4		77,859				267	09/15/2014	1FE
36159JDB4 .	GEMNT 2012-4 A		09/25/2012	BARCLAYS CAPITAL INC	xxx	401.594	400,000.00	401,922			(33)		(33)		401,888		(295)	(295)	261	06/15/2018	155
80282DAC6 .	SDART 2010-1 A3		09/15/2012	REDEMPTION	XXX	401,594	35,910.01	36,176	8,821		(33)		(265)		401,888		(293)	(293)	289	11/17/2014	1FF
80282VAB8 .	SDART 2012-2 A2		09/24/2012	VARIOUS	XXX	89,214	89,000.00	88,993							88,996		218		413	05/15/2015	1FE
89578WAG9 .	TAROT 2007-B A4B		08/13/2012		XXX	155,474	155,474.04	155,571	155,527		(53)		(53)		155,474				1,526	07/14/2014	1FE
981528AD4 .	WOART 2008-B A4			REDEMPTION	XXX	62,004	62,004.44	63,404	63,320		(1,315)		(1,315)		62,004				2,304	04/15/2014	1FE
	389999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				11,891,221	10,928,719.91	11,462,000	8,244,763		(61,871)		(61,871)		11,318,522		572,689	572,689	447,807	XXX.	XXX.	
	8399997 Subtotal - Bonds - Part 4					23,209,791	21,796,178.65	22,565,276	15,873,183		(129,222)		(129,222)		22,312,890		896,894	896,894	722,734	XXX.	XXX.
	nary Item from Part 5 for Bonds (N/A to Quarte	- 1/			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX.	XXX.
	otal - Bonds				XXX	23,209,791	21,796,178.65	22,565,276	15,873,183		(129,222)		(129,222)		22,312,890		896,894	896,894	722,734	XXX.	XXX.
Preferred	Stock - Industrial and Misce	llan	eous (Ui	naffiliated)																	
	GENERAL MOTORS CO			MILLER TABAK ROBERTS																	
				SEC LLC	700.000	28.204		29.379							29.379		(1,175)	(1,175)	831	XXX.	RP4LFE
8499999 Subto	I otal - Preferred Stock - Industrial and Miscellar	neous	(Unaffiliated)		XXX	28,204	XXX	29,379							29,379		(1,175)	(1,175)		XXX .	XXX.
8999997 Subtotal - Preferred Stock - Part 4 XXX				28,204	XXX	29,379							29,379		(1,175)	(1,175)	831	XXX .	XXX .		
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly) XXX				XXX	XXX	XXX	XXX	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX.	XXX.		
8999999 Subtotal - Preferred Stock XXX				28,204	XXX	29,379							29,379		(1,175)	(1,175)	831	XXX .	XXX.		
	nary Item from Part 5 for Common Stocks (N/A				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX .	XXX .
	· · · · · · · · · · · · · · · · · · ·		-,		XXX	28,204	XXX	29,379							29,379		(1,175)	(1,175)	831	XXX .	XXX .
	- Bonds, Preferred and Common Stocks				XXX	23,237,995	XXX	22,594,655	15,873,183		(129,222)		(129,222)		22.342.269		895,719	895,719		XXX .	XXX.
3333333 TOTAL	Donas,				۸۸۸	20,201,000	AAA	22,007,000	10,010,100		1(120,222)		1 (120,222)		22,072,200		1	1		AAA.	XXX.

⁽a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

STATEMENT AS OF September 30, 2012 OF THE First Priority Life Insurance Company, Inc.

STATEMENT AS OF **September 30, 2012** OF THE **First Priority Life Insurance Company, Inc.**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

2	3	4	5	Book Balance at End of Each Month			
				Dur			
		Amount	Amount of	6	7	8	
		of Interest	Interest				
		Received	Accrued				
		During	at Current				
	Rate of	Current	Statement	First	Second	Third	
Code	Interest	Quarter	Date	Month	Month	Month	*
				2,580,784			
				(587,714)			
				(4,120,291) (57,383)			
				(07,000)	(02,400)	(55,455)	XXX
XXX	XXX						XXX
				(2 184 604)	(4 843 057)	(3 388 458)	XXX
XXX	/ (/ (/ ()			(2,101,001)	(1,010,001)	(0,000,100)	XXX
XXX	X X X						XXX
							XXX
				(2,184,604)	(4,843,057)	(3,388,458)	_
		. X X X .	X X X	· · · · · · · · · · · · · · · · · · ·	,		XXX
XXX	X X X			(2,184,604)	(4,843,057)	(3,388,458)	_
	Code	Rate of Interest	Amount of Interest Received During Current Quarter XXX XXX XXX XXX XXX XXX XXX XXX XXX X	Amount of Interest Received During Current Statement Date XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX	Amount of Interest Received During Rate of Current Quarter Date Month	Amount of Interest Received During Current Quarter Amount of Interest Received During at Current Statement Date Amount of Interest Received Accrued at Current Statement Date Amount of Interest Accrued Acc	Amount of Interest Received During Current Quarter Amount of Interest Received During at Current Code Interest Quarter Date Month Month Month

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter											
1	2	3	4	5	6	7	8				
						Amount of					
		Date	Rate of	Maturity	Book/Adjusted	Interest	Amount Received				
Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year				
NONE											
8699999 Total - Cash Equivalents					1	1	1				

INDEX TO HEALTH QUARTERLY STATEMENT

Accounting Changes and Corrections of Errors; Q10, Note 2; Q11

Accounting Practices and Policies; Q5; Q10, Note 1

Admitted Assets; Q2

Bonds; Q2; Q6; Q11.1; Q11.2; QE04; QE05

Bonuses; Q3; Q4; Q8; Q9 Borrowed Funds; Q3; Q6

Business Combinations and Goodwill; Q10, Note 3

Capital Gains (Losses)

Realized; Q4 Unrealized; Q4; Q5

Capital Stock; Q3; Q10, Note 13 Capital Notes; Q6; Q10, Note 11

Caps; QE06; QSI04 Cash; Q2; Q6; QE11

Cash Equivalents; Q2; Q6; QE12

Claims; Q3; Q4; Q8; Q9 Collars; QE06; QSI04 Commissions; Q6

Common Stock; Q2; Q3; Q6; Q11.1; Q11.2

Cost Containment Expenses; Q4 Contingencies; Q10, Note 14

Counterparty Exposure; Q10, Note 8; QE06; QE08

Debt; Q10, Note 11

Deferred Compensation; Q10, Note 12

Derivative Instruments; Q10, Note 8; QSI04; QSI05; QSI06; QSI07; QE06; QE07; QE08

Discontinued Operations; Q10, Note 4 Electronic Data Processing Equipment; Q2 Encumbrances; Q2; QSI01; QE01

Emergency Room; Q4 Expenses; Q3; Q4; Q6

Extinguishment of Liabilities; Q10, Note 17

Extraordinary Item; Q10, Note 21 Fair Value; Q7, Note 20 Fee for Service; Q4

Foreign Exchange; Q2; Q3; Q5; QSI01; QSI03; QE01; QE02; QE03; QE05

Forwards; QE06; QSI04

Furniture, Equipment and Supplies; Q2

Guaranty Fund; Q2

Health Care Receivables; Q2; Q9; Q10, Note 28

Holding Company; Q16 Hospital/Medical Benefits; Q4 Incentive Pools; Q3; Q4; Q8; Q9

Income; Q4; Q5; Q6

Income Taxes; Q2; Q3; Q4; Q5; Q10, Note 9

Incurred Claims and Claim Adjustment Expenses; Q10, Note 25

Intercompany Pooling; Q10, Note 26 Investment Income; Q10, Note 7 Accrued; Q2

Earned; Q2; QSI03 Received; Q6

Investments; Q10, Note 5; Q11.1; Q11.2; QE08

Joint Venture; Q10, Note 6 Leases; Q10, Note 15

Limited Liability Company (LLC); Q10, Note 6

Limited Partnership; Q10, Note 6 Long-Term Invested Assets; Q2; QE03 Managing General Agents; Q10, Note 19 Medicare Part D Coverage; QSupp1

Member Months; Q4; Q7

Mortgage Loans; Q2; Q6; Q11.1; QSI01; QE02 Nonadmitted Assets; Q2; Q5; QSI01; QSI03 Off-Balance Sheet Risk; Q10, Note 16

Options; QE06; QSI04

Organizational Chart; Q11; Q14

Out-of-Area; Q4 Outside Referrals; Q4

Parent, Subisidaries and Affiliates; Q2; Q3; Q10, Note 10; Q11.1

Participating Policies; Q10, Note 29
Pharmaceutical Rebates; Q10, Note 28
Policyholder Dividends; Q5; Q6
Postemployment Benefits; Q10, Note 12
Postretirement Benefits; Q10, Note 12
Preferred Stock; Q2; Q3; Q6; Q11.1; Q11.2

INDEX TO HEALTH QUARTERLY STATEMENT

Premium Deficiency Reserves; Q10, Note 30

Premiums and Considerations

Advance; Q3

Collected: Q6

Deferred; Q2 Direct; Q7; Q13

Direct, Q1, Q

Earned; Q7

Retrospective; Q2

Uncollected: Q2

Unearned; Q4

Written; Q4; Q7

Prescription Drugs; Q4

Quasi Reorganizations; Q10, Note 13

Real Estate; Q2; Q6; QE01; QSI01

Redetermination, Contracts Subject to; Q10, Note 24

Reinsurance; Q9; Q10, Note 23

Ceded; Q3; Q12

Funds Held; Q2

Payable; Q3

Premiums; Q3

Receivable; Q2; Q4

Unauthorized; Q3; Q5

Reserves

Accident and Health; Q3; Q4

Claim; Q3; Q5; Q8

Life; Q3

Retirement Plans; Q10, Note 12

Retrospectively Rated Policies; Q10, Note 24

Risk Revenue; Q4

Salvage and Subrogation; Q10, Note 31

Securities Lending; Q2; Q3; QE09; QE10

Servicing of Financial Assets; Q10, Note 17

Short-Term Investments; Q2; Q6; Q11.1; QSI03

Stockholder Dividends; Q5; Q6 Subsequent Events; Q10, Note 22

Surplus; Q3; Q5; Q6

Surplus Notes; Q3; Q5; Q6

Swaps; QE07; QSI04

Synthetic Assets; QSI04; QSI05

Third Party Administrator; Q10, Note 19

Treasury Stock; Q3; Q5

Uninsured Accident and Health; Q2; Q3; Q10, Note 18

Valuation Allowance; QSI01

Wash Sales; Q10, Note 17

Withholds; Q4; Q8