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QUARTERLY STATEMENT

As of March 31, 2011

of the Condition and Affairs of the

Club Insurance Company

NAIC Group Code..... , (Current Period) (Prior Period) | NAIC Company Code..... 10974 | Employer's ID Number..... 31-1631404

Organized under the Laws of Ohio | State of Domicile or Port of Entry Ohio | Country of Domicile US

Incorporated/Organized..... December 11, 1998 | Commenced Business..... April 29, 1999

Statutory Home Office	90 East Wilson Bridge Rd….. Worthington ..... OH ..... 43085 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	90 East Wilson Bridge Rd….. Worthington ..... OH ..... 43085 *(Street and Number) (City or Town, State and Zip Code)*	614-431-7889 *(Area Code) (Telephone Number)*
Mail Address	90 East Wilson Bridge Rd….. Worthington ..... OH ..... 43085 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	90 East Wilson Bridge Rd….. Worthington ..... OH ..... 43085 *(Street and Number) (City or Town, State and Zip Code)*	614-431-7889 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Ronald Jay Carr *(Name)*	614-431-7805 *(Area Code) (Telephone Number) (Extension)*
	rcarr@aaaohio.com *(E-Mail Address)*	614-431-7852 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Gregory Lowell Cady	President	2. Thomas Wesley Keyes	Treasurer
3. Thomas Wesley Keyes	Secretary	4.	N/A

OTHER

DIRECTORS OR TRUSTEES

John Jeffery Bognaird	Charles Henderson Hire	John Edward McClain Jr	Thomas Joseph Eberly
Thomas Alan Dunlap	Sue Ann Fouche	Brian W Thomas	William Joseph Hafer
Mark Harry Shaw			

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

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

(Signature)	(Signature)	(Signature)
Gregory Lowell Cady	Thomas Wesley Keyes	Thomas Wesley Keyes
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ________________________

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	10,440,701		10,440,701	10,013,659
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	3,285,719		3,285,719	3,107,487
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.........0 encumbrances)			0	
4.2 Properties held for the production of income (less $.........0 encumbrances)			0	
4.3 Properties held for sale (less $.........0 encumbrances)			0	
5. Cash ($.....130,160), cash equivalents ($.........0) and short-term investments ($.....324,983)	455,143		455,143	707,628
6. Contract loans (including $.........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets			0	
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	14,181,563	0	14,181,563	13,828,774
13. Title plants less $.........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	92,824		92,824	100,427
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	87,519		87,519	151,619
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($.........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	14,361,906	0	14,361,906	14,080,820
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	14,361,906	0	14,361,906	14,080,820

DETAILS OF WRITE-INS

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

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....105,755)	390,364	436,721
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses		
4.	Commissions payable, contingent commissions and other similar charges	3,056	5,410
5.	Other expenses (excluding taxes, licenses and fees)	43,300	36,900
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1	Current federal and foreign income taxes (including $.........0 on realized capital gains (losses))		
7.2	Net deferred tax liability	124,478	70,563
8.	Borrowed money $.........0 and interest thereon $.........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $..........0 and including warranty reserves of $.........0)	692,537	730,939
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)		
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		
16.	Provision for reinsurance		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	92,175	72,939
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $.........0 and interest thereon $.........0		
25.	Aggregate write-ins for liabilities	0	0
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,345,910	1,353,472
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	1,345,910	1,353,472
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	1,000,000	1,000,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	2,039,944	2,039,944
35.	Unassigned funds (surplus)	9,976,052	9,687,404
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $.........0)		
	36.2 ....0.000 shares preferred (value included in Line 31 $.........0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	13,015,996	12,727,348
38.	Totals	14,361,906	14,080,820

DETAILS OF WRITE-INS

2501.			
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	0	0
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....311,128)	349,530	357,879	1,423,140
1.2 Assumed (written $..........0)		80,287	101,102
1.3 Ceded (written $..........0)			
1.4 Net (written $.....311,128)	349,530	438,166	1,524,242
DEDUCTIONS:			
2. Losses incurred (current accident year $.....102,181):			
2.1 Direct	123,845	38,229	208,129
2.2 Assumed	(4,738)	65,881	10,455
2.3 Ceded			
2.4 Net	119,107	104,110	218,584
3. Loss adjustment expenses incurred	102,732	60,422	56,544
4. Other underwriting expenses incurred	90,488	141,204	713,076
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	312,327	305,736	988,204
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	37,203	132,430	536,038
INVESTMENT INCOME			
9. Net investment income earned	74,570	104,607	353,672
10. Net realized capital gains (losses) less capital gains tax of $..........0	176,039	83,281	368,508
11. Net investment gain (loss) (Lines 9 + 10)	250,609	187,888	722,180
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $..........0)	0		
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	0	0	0
15. Total other income (Lines 12 through 14)	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	287,812	320,318	1,258,218
17. Dividends to policyholders			
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	287,812	320,318	1,258,218
19. Federal and foreign income taxes incurred	95,000	109,000	416,000
20. Net income (Line 18 minus Line 19) (to Line 22)	192,812	211,318	842,218
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	12,727,348	12,469,040	12,469,040
22. Net income (from Line 20)	192,812	211,318	842,218
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $..........0	149,751	80,249	194,076
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(53,915)	(27,284)	(77,986)
27. Change in nonadmitted assets			
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders		(700,000)	(700,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	288,648	(435,717)	258,308
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	13,015,996	12,033,323	12,727,348

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous Non Operating Income			
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	0	0	0
3701. Lines 23 and 29 from 2000 Annual Statement			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	375,228	308,099	1,402,846
2. Net investment income	95,307	118,618	425,534
3. Miscellaneous income			
4. Total (Lines 1 through 3)	470,535	426,717	1,828,380
5. Benefit and loss related payments	165,464	149,748	361,177
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	189,174	264,859	837,400
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	95,000	109,000	416,000
10. Total (Lines 5 through 9)	449,638	523,607	1,614,577
11. Net cash from operations (Line 4 minus Line 10)	20,897	(96,890)	213,803
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,495,370	2,380,825	10,206,354
12.2 Stocks	320,808	357,870	1,670,322
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)	5,816,178	2,738,695	11,876,676
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,808,347	2,978,228	10,391,672
13.2 Stocks	300,451	293,752	1,361,986
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)	6,108,798	3,271,980	11,753,658
14. Net increase (decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(292,620)	(533,285)	123,018
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		(800,000)	
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders		(800,000)	700,000
16.6 Other cash provided (applied)	19,236	5,520	(58,927)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	19,236	5,520	(758,927)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(252,487)	(624,655)	(422,106)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	707,627	1,129,733	1,129,733
19.2 End of period (Line 18 plus Line 19.1)	455,140	505,078	707,627

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

20.0001			

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

The annual management fee was raise from $230,000 in 2010 to $400,000 in 2011 based on a time study was suggested by the Ohio Department of Insurance.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

Note 20 - Fair Value

No significant change.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 31 - High Deductibles

No significant change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change: ....

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009......................

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009......................

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 7/13/2010........................

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $..........................87,519

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

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

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

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

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]
If no, attach a description with this statement.

16\. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III. Conducting Examinations, F-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
Fidelity Investments	PO Box 770001, Cincinnati, OH 45277

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [X]

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
Manning & Napier Advisors Inc	Charles Stamey	6099 Riverside Dr, Ste 207, Dublin, OH 43017

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]
3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]
4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	....	....	....	....	....	0	....	....	....	0
Total.....................................	........XXX...	........XXX........	0	0	0	0	0	0	0	0

5. Operating Percentages:
   5.1 A&H loss percent 35.4 %
   5.2 A&H cost containment percent 28.6 %
   5.3 A&H expense percent excluding cost containment expenses 25.9 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]
6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0
6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]
6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

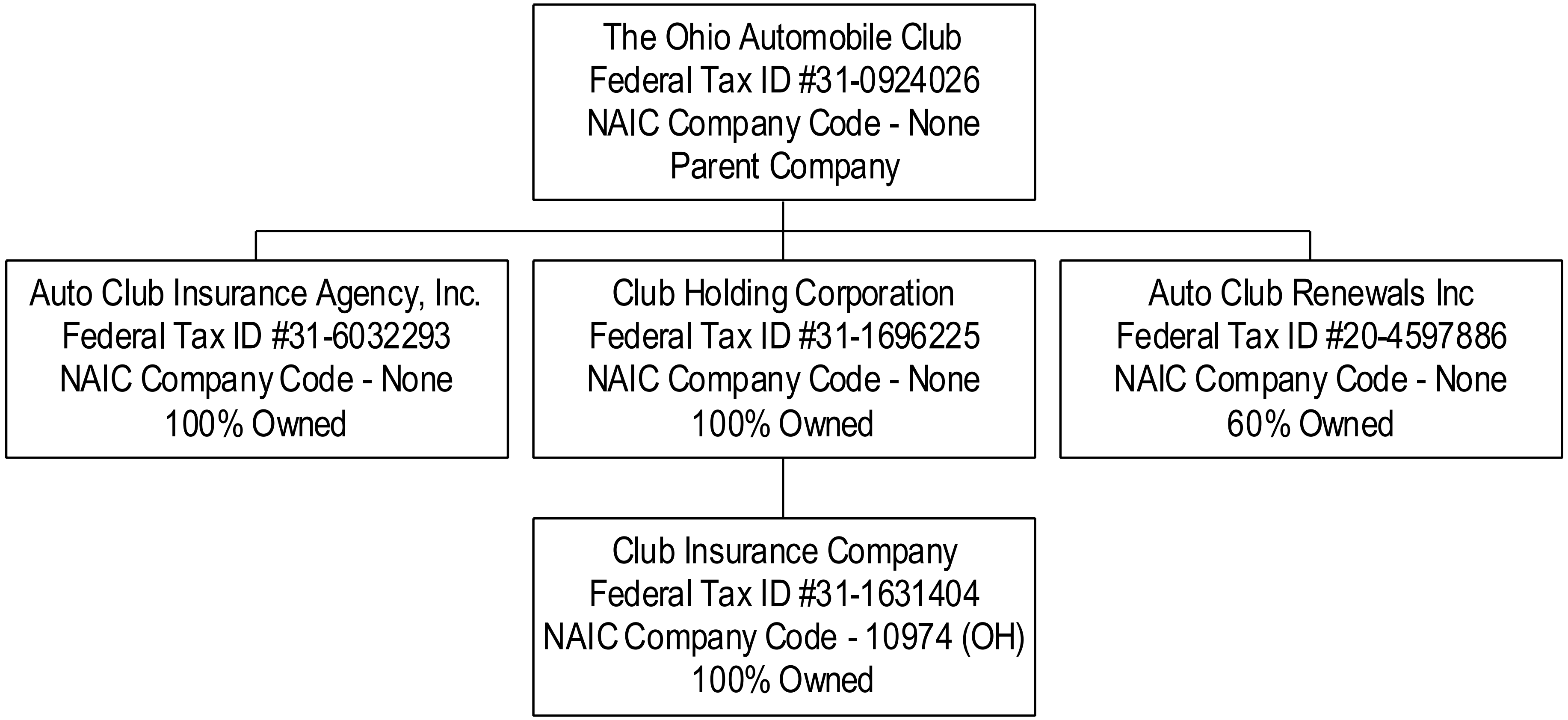
Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona AZ	N						
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	N						
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	N						
11. Georgia GA	N						
12. Hawaii HI	N						
13. Idaho ID	N						
14. Illinois IL	N						
15. Indiana IN	N						
16. Iowa IA	N						
17. Kansas KS	N						
18. Kentucky KY	N						
19. Louisiana LA	N						
20. Maine ME	N						
21. Maryland MD	N						
22. Massachusetts MA	N						
23. Michigan MI	N						
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	N						
27. Montana MT	N						
28. Nebraska NE	N						
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	N						
32. New Mexico NM	N						
33. New York NY	N						
34. North Carolina NC	N						
35. North Dakota ND	N						
36. Ohio OH	L	311,128	316,357	147,865	81,884	(24,020)	(43,655)
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	N						
40. Rhode Island RI	N						
41. South Carolina SC	N						
42. South Dakota SD	N						
43. Tennessee TN	N						
44. Texas TX	N						
45. Utah UT	N						
46. Vermont VT	N						
47. Virginia VA	N						
48. Washington WA	N						
49. West Virginia WV	N						
50. Wisconsin WI	N						
51. Wyoming WY	N						
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. US Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	(a) 1	311,128	316,357	147,865	81,884	(24,020)	(43,655)
DETAILS OF WRITE-INS							
5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	0	0	0	0	0	0

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

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

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

	Current Year to Date			4
Lines of Business	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1. Fire			0.0	
2. Allied lines			0.0	
3. Farmowners multiple peril			0.0	
4. Homeowners multiple peril			0.0	
5. Commercial multiple peril			0.0	
6. Mortgage guaranty			0.0	
8. Ocean marine			0.0	
9. Inland marine			0.0	
10. Financial guaranty			0.0	
11.1. Medical professional liability - occurrence			0.0	
11.2. Medical professional liability - claims-made			0.0	
12. Earthquake			0.0	
13. Group accident and health	349,530	125,345	35.9	10.7
14. Credit accident and health			0.0	
15. Other accident and health		(1,500)	0.0	9.6
16. Workers' compensation			0.0	
17.1 Other liability-occurrence			0.0	
17.2 Other liability-claims made			0.0	
17.3 Excess workers' compensation			0.0	
18.1 Products liability-occurrence			0.0	
18.2 Products liability-claims made			0.0	
19.1, 19.2 Private passenger auto liability			0.0	
19.3, 19.4 Commercial auto liability			0.0	
21. Auto physical damage			0.0	
22. Aircraft (all perils)			0.0	
23. Fidelity			0.0	
24. Surety			0.0	
26. Burglary and theft			0.0	
27. Boiler and machinery			0.0	
28. Credit			0.0	
29. International			0.0	
30. Warranty			0.0	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	
35. Totals	349,530	123,845	35.4	10.7
DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire			
2. Allied lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health	311,128	311,128	316,387
14. Credit accident and health			
15. Other accident and health			(30)
16. Workers' compensation			
17.1 Other liability-occurrence			
17.2 Other liability-claims made			
17.3 Excess workers' compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability			
21. Auto physical damage			
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	311,128	311,128	316,357
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2011 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + Prior	53	3	56	16		16	37			37	0	(3)	(3)
2. 2009	116	23	139	6		6	91		2	93	(19)	(21)	(40)
3. Subtotals 2009 + Prior	169	26	195	22	0	22	128	0	2	130	(19)	(24)	(43)
4. 2010	68	174	242	22	38	60	38	13	103	154	(8)	(20)	(28)
5. Subtotals 2010 + Prior	237	200	437	44	38	82	166	13	105	284	(27)	(44)	(71)
6. 2011	XXX	XXX	XXX	XXX	186	186	XXX	16	90	106	XXX	XXX	XXX
7. Totals	237	200	437	44	224	268	166	29	195	390	(27)	(44)	(71)
8. Prior Year-End's Surplus As Regards Policyholders	12,727										Col. 11, Line 7 As % of Col. 1, Line 7 1. (11.4)%	Col. 12, Line 7 As % of Col. 2, Line 7 2. (22.0)%	Col. 13, Line 7 As % of Col. 3, Line 7 3. (16.2)%
													Col. 13, Line 7 Line 8 4. (0.6)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.
2.
3.
4.

Bar Code:

* 1 0 9 7 4 2 0 1 1 4 9 0 0 0 0 0 1 *

* 1 0 9 7 4 2 0 1 1 4 5 5 0 0 0 0 1 *

* 1 0 9 7 4 2 0 1 1 3 6 5 0 0 0 0 1 *

* 1 0 9 7 4 2 0 1 1 5 0 5 0 0 0 0 1 *

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,121,150	12,734,293
2. Cost of bonds and stocks acquired	6,108,798	11,753,658
3. Accrual of discount	3,481	6,235
4. Unrealized valuation increase (decrease)	149,751	194,080
5. Total gain (loss) on disposals	176,040	368,508
6. Deduct consideration for bonds and stocks disposed of	5,816,178	11,876,676
7. Deduct amortization of premium	16,615	58,949
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	7	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	13,726,420	13,121,150
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	13,726,420	13,121,150

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	9,359,556	5,461,626	5,138,382	85,630	9,768,430			9,359,556
2. Class 2 (a)	654,103	346,721	356,989	28,437	672,271			654,103
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	10,013,659	5,808,347	5,495,371	114,067	10,440,701	0	0	10,013,659
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	10,013,659	5,808,347	5,495,371	114,067	10,440,701	0	0	10,013,659

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	324,983	XXX	324,983	18	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	547,154	880,223
2. Cost of short-term investments acquired	5,946,770	13,216,680
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	6,168,941	13,549,749
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	324,983	547,154
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	324,983	547,154

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
3134A4 AA 2	FHLMC Refinance BD		02/15/2011	Fidelity		76,384	62,000	1,744	1
3134A4 KX 1	FHLMC Refinance BD		02/15/2011	Fidelity		75,104	64,000	333	1
912828 PJ 3	US Treasury Note		02/17/2011	Fidelity		270,412	282,000	842	1
31398A 5W 8	FNMA		01/11/2011	BOFA		953,489	965,000	462	1
912828 ND 8	US Treasury Note		03/10/2011	DBAB		170,618	169,000	1,879	1
912828 ND 8	US Treasury Note		03/18/2011	BOFA		231,358	225,000	2,676	1
912828 ND 8	US Treasury Note		03/24/2011	Fidelity		148,980	145,000	1,808	1
912828 PQ 7	US Treasury Note		03/18/2011	CHSI		155,075	155,000	265	1
912828 PQ 7	US Treasury Note		03/25/2011	CHSI		529,955	531,000	1,012	1
912828 KM 1	US Treasury Note		03/24/2011	CHSI		195,564	175,000	1,030	1
912828 PR 5	US Treasury Note		03/24/2011	BOFA		730,222	730,000	655	1
912828 PR 5	US Treasury Note		03/29/2011	GSCO		164,943	165,000	162	1
0599999.	Total - Bonds - U.S. Government					3,702,104	3,668,000	12,868	XXX
Bonds - Industrial and Miscellaneous									
49328C AA 3	KeyBank		02/28/2011	Fidelity		155,587	150,000	973	1
91160H AC 1	US Bancorp		02/28/2011	Fidelity		152,725	150,000	773	1
949744 AA 4	Wells Fargo & Co		02/22/2011	Fidelity		23,502	23,000	140	1
05531F AA 1	BB & T Corp		03/08/2011	FBSB		187,756	170,000	3,445	1
06051G DZ 9	Bank of America Corp		03/18/2011	WCHV		174,477	150,000	3,399	1
073902 PR 3	Bear Stearns Cos Inc		03/07/2011	CHSI		170,864	150,000	4,133	1
097023 BB 0	Boeing Cap Corp		01/18/2011	PARI		168,020	165,000	662	1
14912L 4C 2	Caterpillar Finl SVCS		02/07/2011	FBCO		196,734	175,000	3,255	1
36962G ZY 3	General Electric Cap Corp		03/29/2011	WELL		176,145	180,000	284	1
40414L AD 1	HCP Inc		03/21/2011	MSCO		174,707	170,000	1,447	2
717081 CZ 4	Pfizer Inc		03/29/2011	MSCO		177,138	170,000	294	1
786514 BQ 1	Safeway Inc		01/14/2011	FBCO		172,014	155,000	3,202	2
929903 DT 6	Wachovia Corp		02/15/2011	WCHV		176,574	160,000	1,533	1
3899999.	Total - Bonds - Industrial & Miscellaneous					2,106,243	1,968,000	23,540	XXX
8399997.	Total - Bonds - Part 3					5,808,347	5,636,000	36,408	XXX
8399999.	Total - Bonds					5,808,347	5,636,000	36,408	XXX
Common Stocks - Industrial and Miscellaneous									
143658 30 0	Carnival Corp		03/28/2011	Fidelity	810.000	31,456	XXX		L
156782 10 4	Cerner Corp		03/01/2011	Fidelity	140.000	13,696	XXX		L
370334 10 4	General Mills Inc		03/22/2011	Fidelity	920.000	32,880	XXX		L
655844 10 8	Norfolk Southern Corp		02/28/2011	Fidelity	510.000	32,275	XXX		L
N72482 10 7	Qiagen NV Com	F	03/07/2011	Fidelity	720.000	14,813	XXX		L
857477 10 3	State Street Corp		01/28/2011	Fidelity	670.000	31,616	XXX		L
037411 10 5	Apache Corp		01/07/2011	Fidelity	59.000	7,104	XXX	9	L
088606 10 8	BHP Billiton Ltd ADR	F	02/10/2011	Fidelity	77.000	7,287	XXX	71	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
126408 10 3	CSX Corp.		01/19/2011	Fidelity	105.000	7,215	XXX	53	L
126408 10 3	CSX Corp.		01/31/2011	Fidelity	99.000	7,029	XXX		L
172967 10 1	Citigroup Inc.		01/06/2011	Fidelity	1,482.000	7,194	XXX		L
172967 10 1	Citigroup Inc.		01/10/2011	Fidelity	693.000	3,438	XXX		L
172967 10 1	Citigroup Inc.		03/14/2011	Fidelity	922.000	4,285	XXX		L
20825C 10 4	Conoco Phillips		01/07/2011	Fidelity	104.000	7,017	XXX	100	L
20825C 10 4	Conoco Phillips		02/10/2011	Fidelity	48.000	3,486	XXX		L
20825C 10 4	Conoco Phillips		03/28/2011	Fidelity	77.000	6,002	XXX		L
254687 10 6	Walt Disney		03/04/2011	Fidelity	90.000	3,888	XXX		L
30231G 10 2	Exxon Mobil Corp.		02/28/2011	Fidelity	84.000	7,337	XXX		L
37045V 10 0	General Motors Co.		01/14/2011	Fidelity	186.000	7,292	XXX		L
382388 10 6	Goodrich Corp.		02/08/2011	Fidelity	79.000	7,289	XXX		L
59156R 10 8	Metlife Inc.		01/10/2011	Fidelity	86.000	3,968	XXX		L
59156R 10 8	Metlife Inc.		03/07/2011	Fidelity	77.000	3,358	XXX		L
717081 10 3	Pfizer Inc.		03/18/2011	Fidelity	356.000	7,021	XXX		L
747525 10 3	Qualcomm Inc.		01/10/2011	Fidelity	139.000	7,247	XXX	40	L
747525 10 3	Qualcomm Inc.		02/01/2011	Fidelity	70.000	3,839	XXX		L
767204 10 0	Rio Tinto ADR	F	02/11/2011	Fidelity	98.000	7,493	XXX	62	L
85590A 40 1	Starwood Hotels		02/09/2011	Fidelity	65.000	3,979	XXX		L
94973V 10 7	Wellpoint Inc.		03/21/2011	Fidelity	104.000	6,919	XXX		L
949746 10 1	Wells Fargo & Co.		02/14/2011	Fidelity	110.000	3,677	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					290,100	XXX	335	XXX
Common Stocks - Mutual Funds									
301722 44 3	M & N Ohio Tax Exempt		03/15/2011	Fidelity	119.723	1,251	XXX		L
563821 79 2	M & N Life Sciences Series		02/18/2011	Fidelity	730.337	9,100	XXX		L
9299999.	Total - Common Stocks - Mutual Funds					10,351	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					300,451	XXX	335	XXX
9799999.	Total - Common Stocks					300,451	XXX	335	XXX
9899999.	Total - Preferred and Common Stocks					300,451	XXX	335	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					6,108,798	XXX	36,743	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
31398A BX 9	FNMA		03/25/2011	Fidelity		16,013	15,000		15,053		(6)		(6)		15,047		967	967	258	05/18/2012	1
31359M TG 8	FNMA		03/25/2011	Fidelity		77,529	70,000		72,085		(119)		(119)		71,966		5,563	5,563	1,439	10/15/2013	1
313588 CF 0	FNMA		02/23/2011	Fidelity		272,000	272,000		271,824		176		176		272,000			0		02/23/2011	1
31416C JV 9	FNMA		01/25/2011	Fidelity		2,761	3,015		3,015				0		3,015		(254)	(254)		11/01/2038	1
31416C JV 9	FNMA		02/25/2011	Fidelity		2,099	2,292		2,292				0		2,292		(193)	(193)		11/01/2038	1
31416C JV 9	FNMA		03/25/2011	Fidelity		2,429	2,652		2,652				0		2,652		(223)	(223)		11/01/2038	1
912827 6T 4	US Treasury Note		02/15/2011	GX Clarke		162,000	162,000		162,262		(262)		(262)		162,000			0	4,050	02/15/2011	1
912828 JH 4	US Treasury Note		02/11/2011	Fidelity		121,201	115,000		122,199		(150)		(150)		122,049		(848)	(848)	2,250	08/15/2018	1
3133XM Q8 7	FHLB		03/18/2011	BARX		357,698	315,000		316,603		(37)		(37)		316,566		41,132	41,132	5,294	11/17/2017	1
3128KU S7 3	FHLMC		01/15/2011	BOFA		246	242		242				0		242		3	3		08/01/2037	1
3128KU S7 3	FHLMC		02/15/2011	BOFA		3,399	3,354		3,354				0		3,354		45	45		08/01/2037	1
3128KU S7 3	FHLMC		03/15/2011	BOFA		1,476	1,457		1,457				0		1,457		19	19		08/01/2037	1
3128MJ JW 1	FHLMC		01/15/2011	BOFA		1,139	1,146		1,146				0		1,146		(7)	(7)		06/01/2038	1
3128MJ JW 1	FHLMC		02/15/2011	BOFA		1,134	1,142		1,142				0		1,142		(7)	(7)		06/01/2038	1
3128MJ JW 1	FHLMC		03/15/2011	BOFA		831	836		836				0		836		(5)	(5)		06/01/2038	1
31412N M4 5	FNMA		01/25/2011	DBAB		1,934	2,017		2,017				0		2,017		(83)	(83)		11/01/2038	1
31412N M4 5	FNMA		02/25/2011	DBAB		1,106	1,154		1,154				0		1,154		(47)	(47)		11/01/2038	1
31412N M4 5	FNMA		03/25/2011	DBAB		1,050	1,095		1,095				0		1,095		(45)	(45)		11/01/2038	1
31398A T4 4	FNMA		01/11/2011	BOFA		25,333	25,000		25,114		(4)		(4)		25,111		222	222	16	06/26/2013	1
31398A T4 4	FNMA		01/11/2011	BOFA		861,315	850,000		859,390		(311)		(311)		859,079		2,236	2,236	531	06/26/2013	1
31398A T4 4	FNMA		01/11/2011	BOFA		91,198	90,000		91,711		(57)		(57)		91,655		(457)	(457)	56	06/26/2013	1
31410W SE 9	FNMA		01/25/2011	BOFA		5,655	5,995		5,995				0		5,995		(340)	(340)		09/01/2037	1
31410W SE 9	FNMA		02/25/2011	BOFA		3,285	3,482		3,482				0		3,482		(198)	(198)		09/01/2037	1
31410W SE 9	FNMA		03/25/2011	BOFA		4,239	4,494		4,494				0		4,494		(255)	(255)		09/01/2037	1
912828 KD 1	US Treasury Note		03/16/2011	BOFA		69,208	70,000		65,926		80		80		66,006		3,203	3,203	1,173	02/15/2019	1
912828 KD 1	US Treasury Note		03/16/2011	BCCM		79,095	80,000		77,681		45		45		77,726		1,369	1,369	1,372	02/15/2019	1
912828 KD 1	US Treasury Note		03/17/2011	BCCM		9,997	10,000		10,020				0		10,019		(22)	(22)	172	02/15/2019	1
912828 KD 1	US Treasury Note		03/17/2011	CHSI		89,973	90,000		88,094		37		37		88,131		1,841	1,841	1,509	02/15/2019	1
912828 KD 1	US Treasury Note		03/17/2011	CHSI		69,979	70,000		68,261		34		34		68,295		1,684	1,684	1,167	02/15/2019	1
912828 KD 1	US Treasury Note		03/25/2011	CHSI		34,364	35,000		35,103		(2)		(2)		35,101		(737)	(737)	584	02/15/2019	1
912828 KD 1	US Treasury Note		03/25/2011	GCAP		121,747	124,000		121,216		54		54		121,271		476	476	2,359	02/15/2019	1
912828 KD 1	US Treasury Note		03/25/2011	DBAB		20,618	21,000		20,649		7		7		20,656		(37)	(37)	313	02/15/2019	1
912828 NN 6	US Treasury Note		03/25/2011	BOFA		642,453	640,000		645,019		(314)		(314)		644,705		(2,252)	(2,252)	6,135	07/15/2013	1
912828 NN 6	US Treasury Note		01/13/2011	GSCO		175,786	175,000		176,281		(42)		(42)		176,240		(454)	(454)		07/15/2013	1
912828 NN 6	US Treasury Note		03/04/2011	GSCO		170,159	170,000		171,177		(74)		(74)		171,103		(944)	(944)	225	07/15/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
912828 MK 3	US Treasury Note		03/24/2011	GSCO		88,632	85,000		90,872		(153)		(153)		90,719		(2,087)	(2,087)	1,710	01/31/2017	1
912828 NQ 9	US Treasury Note		02/03/2011	BOFA		95,173	95,000		95,333		(33)		(33)		95,299		(127)	(127)	297	07/31/2012	1
912828 PJ 3	US Treasury Note		03/24/2011	Fidelity		229,536	235,000		228,097		223		223		228,320		1,217	1,217	1,012	11/30/2015	1
0599999.	Total - Bonds - U.S. Government					3,913,790	3,848,373	0	3,864,343	0	(908)	0	(908)	0	3,863,437	0	50,355	50,355	31,922	XXX	XXX
Bonds - Industrial and Miscellaneous																					
06051G DY 2	Bank of America Corp		03/18/2011	FBCO		176,430	155,000		171,067		(758)		(758)		170,309		6,122	6,122	3,906	05/15/2014	1
067901 AB 4	Barrick Gold Corp		02/18/2011	FBCO		166,961	140,000		148,780		(169)		(169)		148,611		18,350	18,350	3,703	04/01/2019	1
097014 AD 6	Boeing Cap Corp		03/01/2011	BDIR		158,000	158,000		159,151		(1,151)		(1,151)		158,000			0	4,819	03/01/2011	1
20030N AZ 4	Comcast Corp		03/10/2011	BOFA		183,262	169,000		168,677		6		6		168,683		14,579	14,579	6,663	07/01/2019	2
36962G ZY 3	General Electric Cap Corp		03/29/2011	WELL		176,662	165,000		170,731		(446)		(446)		170,285		6,377	6,377	6,345	01/15/2013	1
46625H HP 8	JP Morgan Chase & Co		03/07/2011	CHSI		186,447	180,000		181,253		(49)		(49)		181,204		5,244	5,244	4,200	01/20/2015	1
501044 CL 3	Kroger Co		01/14/2011	FBCO		98,944	86,000		86,047		(1)		(1)		86,045		12,898	12,898	3,207	01/15/2014	2
501044 CL 3	Kroger Co		01/14/2011	FBCO		74,783	65,000		72,519		(203)		(203)		72,315		2,468	2,468	2,424	01/15/2014	2
91324P AP 7	United Health Group		03/15/2011	FTSC		170,000	170,000		170,062		(62)		(62)		170,000			0	4,463	03/15/2011	1
949746 NY 3	Wells Fargo		02/15/2011	BSCC		190,091	180,000		179,223		59		59		179,283		10,808	10,808	4,266	01/31/2013	1
3899999.	Total - Bonds - Industrial & Miscellaneous					1,581,580	1,468,000	0	1,507,510	0	(2,774)	0	(2,774)	0	1,504,735	0	76,846	76,846	43,996	XXX	XXX
8399997.	Total - Bonds - Part 4					5,495,370	5,316,373	0	5,371,853	0	(3,682)	0	(3,682)	0	5,368,172	0	127,201	127,201	75,918	XXX	XXX
8399999.	Total - Bonds					5,495,370	5,316,373	0	5,371,853	0	(3,682)	0	(3,682)	0	5,368,172	0	127,201	127,201	75,918	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
075887 10 9	Becton Dickinson Co		02/24/2011	Fidelity	330.000	26,774	XXX	22,426	27,892	(5,466)			(5,466)		22,426		4,349	4,349		XXX	L
101137 10 7	Boston Scientific Corp		01/18/2011	Fidelity	1,990.000	14,652	XXX	14,481	15,064	(584)			(584)		14,481		171	171		XXX	L
437076 10 2	Home Depot Inc		03/01/2011	Fidelity	590.000	21,862	XXX	14,400	20,685	(6,286)			(6,286)		14,400		7,463	7,463		XXX	L
437076 10 2	Home Depot Inc		03/01/2011	Fidelity	180.000	6,670	XXX	5,106	6,311	(1,205)			(1,205)		5,106		1,564	1,564		XXX	L
573284 10 6	Martin Marietta Matls Inc		01/27/2011	Fidelity	110.000	9,417	XXX	9,669	10,146	(478)			(478)		9,669		(251)	(251)		XXX	L
61166W 10 1	Monsanto Co		01/07/2011	Fidelity	360.000	24,692	XXX	27,107	25,070	2,037			2,037		27,107		(2,415)	(2,415)	227	XXX	L
61166W 10 1	Monsanto Co		02/14/2011	Fidelity	160.000	12,030	XXX	12,484	11,142	1,342			1,342		12,484		(454)	(454)		XXX	L
824348 10 6	Sherwin Williams Co		01/19/2011	Fidelity	380.000	31,779	XXX	20,012	31,825	(11,813)			(11,813)		20,012		11,767	11,767		XXX	L
929160 10 9	Vulcan Materials Co		01/14/2011	Fidelity	210.000	8,559	XXX	8,042	9,316	(1,273)			(1,273)		8,042		516	516		XXX	L
00206R 10 2	AT & T Inc		01/13/2011	Fidelity	247.000	6,993	XXX	6,872	7,257	(385)			(385)		6,872		121	121	144	XXX	L
00206R 10 2	AT & T Inc		01/13/2011	Fidelity	89.000	2,516	XXX	2,476	2,615	(139)			(139)		2,476		40	40		XXX	L
037833 10 0	Apple Computer Inc		01/13/2011	Fidelity	8.000	2,724	XXX	1,264	2,580	(1,317)			(1,317)		1,264		1,460	1,460		XXX	L
037833 10 0	Apple Computer Inc		03/28/2011	Fidelity	14.000	4,723	XXX	1,244	4,516	(3,272)			(3,272)		1,244		3,479	3,479		XXX	L
097023 10 5	Deere & Co		02/28/2011	Fidelity	88.000	7,814	XXX	6,918	7,308	(391)			(391)		6,918		896	896	31	XXX	L
25459L 10 6	DirecTV Com		01/10/2011	Fidelity	93.000	3,835	XXX	2,760	3,713	(954)			(954)		2,760		1,075	1,075		XXX	L
260543 10 3	Dow Chemical Co		02/28/2011	Fidelity	72.000	2,618	XXX	1,635	2,458	(823)			(823)		1,635		983	983	56	XXX	L
260543 10 3	Dow Chemical Co		02/28/2011	Fidelity	105.000	3,817	XXX	2,836	3,585	(749)			(749)		2,836		981	981		XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
263534 10 9	Du Pont		02/28/2011	Fidelity	65.000	3,529	XXX	2,488	3,242	(755)			(755)		2,488		1,041	1,041	178	XXX	L
263534 10 9	Du Pont		02/28/2011	Fidelity	72.000	3,909	XXX	2,630	3,591	(962)			(962)		2,630		1,279	1,279		XXX	L
35671D 85 7	Freeport McMoran C & G		01/28/2011	Fidelity	69.000	7,239	XXX	6,866	8,286	(1,420)			(1,420)		6,866		373	373	94	XXX	L
35671D 85 7	Freeport McMoran C & G		01/28/2011	Fidelity	3.000	315	XXX	282	360	(78)			(78)		282		33	33		XXX	L
38141G 10 4	Goldman Sachs		02/14/2011	Fidelity	38.000	6,308	XXX	5,722	6,390	(668)			(668)		5,722		586	586		XXX	L
428236 10 3	Hewlett-Packard Co.		01/13/2011	Fidelity	84.000	3,753	XXX	4,038	3,536	502			502		4,038		(285)	(285)		XXX	L
517834 10 7	Las Vegas Sands Corp.		03/11/2011	Fidelity	78.000	3,275	XXX	2,471	3,584	(1,113)			(1,113)		2,471		804	804		XXX	L
517834 10 7	Las Vegas Sands Corp.		02/10/2011	Fidelity	39.000	1,782	XXX	1,235	1,792	(557)			(557)		1,235		547	547		XXX	L
517834 10 7	Las Vegas Sands Corp.		03/04/2011	Fidelity	81.000	3,529	XXX	2,566	3,722	(1,156)			(1,156)		2,566		963	963		XXX	L
517834 10 7	Las Vegas Sands Corp.		03/11/2011	Fidelity	77.000	3,233	XXX	3,427	3,538	(111)			(111)		3,427		(194)	(194)		XXX	L
580135 10 1	McDonalds Corp.		02/10/2011	Fidelity	74.000	5,450	XXX	5,318	5,680	(362)			(362)		5,318		132	132		XXX	L
58933Y 10 5	Merck & Co Inc.		01/06/2011	Fidelity	180.000	6,609	XXX	6,488	6,489	(1)			(1)		6,488		121	121	163	XXX	L
58933Y 10 5	Merck & Co Inc.		01/06/2011	Fidelity	76.000	2,790	XXX	2,743	2,739	4			4		2,743		47	47		XXX	L
58933Y 10 5	Merck & Co Inc.		01/06/2011	Fidelity	173.000	6,352	XXX	6,285	6,235	51			51		6,285		66	66		XXX	L
718172 10 9	Philip Morris Intl Inc.		01/18/2011	Fidelity	19.000	1,070	XXX	998	1,112	(114)			(114)		998		73	73	147	XXX	L
718172 10 9	Philip Morris Intl Inc.		01/13/2011	Fidelity	30.000	1,685	XXX	1,575	1,756	(181)			(181)		1,575		110	110		XXX	L
718172 10 9	Philip Morris Intl Inc.		01/10/2011	Fidelity	72.000	4,227	XXX	3,780	4,214	(434)			(434)		3,780		446	446		XXX	L
718172 10 9	Philip Morris Intl Inc.		01/18/2011	Fidelity	108.000	6,084	XXX	6,331	6,321	10			10		6,331		(247)	(247)		XXX	L
79466L 30 2	Salesforce.com Inc.		02/25/2011	Fidelity	63.000	8,708	XXX	4,640	8,316	(3,676)			(3,676)		4,640		4,068	4,068		XXX	L
87612E 10 6	Target Corp.		02/07/2011	Fidelity	119.000	6,348	XXX	7,082	7,155	(73)			(73)		7,082		(734)	(734)		XXX	L
881624 20 9	Teva Pharmaceutical ADR	F	02/11/2011	Fidelity	70.000	3,594	XXX	3,813	3,649	164			164		3,813		(219)	(219)		XXX	
881624 20 9	Teva Pharmaceutical ADR	F	02/11/2011	Fidelity	63.000	3,234	XXX	3,503	3,284	219			219		3,503		(269)	(269)		XXX	L
88579Y 10 1	3M Company		01/10/2011	Fidelity	38.000	3,333	XXX	3,119	3,279	(161)			(161)		3,119		215	215		XXX	L
88579Y 10 1	3M Company		01/10/2011	Fidelity	46.000	4,035	XXX	3,772	3,970	(198)			(198)		3,772		263	263		XXX	L
88579Y 10 1	3M Company		01/10/2011	Fidelity	37.000	3,246	XXX	3,222	3,193	29			29		3,222		23	23		XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					295,112	XXX	254,126	296,916	(42,797)	0	0	(42,797)	0	254,126	0	40,987	40,987	1,040	XXX	XXX
Common Stocks - Mutual Funds																					
301722 87 2	M & N Technology Series		01/10/2011	Fidelity	2,163.000	25,696	XXX	17,845	25,156	(7,311)			(7,311)		17,845		7,852	7,852		XXX	L
9299999.	Total - Common Stocks - Mutual Funds					25,696	XXX	17,845	25,156	(7,311)	0	0	(7,311)	0	17,845	0	7,852	7,852	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					320,808	XXX	271,971	322,072	(50,108)	0	0	(50,108)	0	271,971	0	48,839	48,839	1,040	XXX	XXX
9799999.	Total - Common Stocks					320,808	XXX	271,971	322,072	(50,108)	0	0	(50,108)	0	271,971	0	48,839	48,839	1,040	XXX	XXX
9899999.	Total - Preferred and Common Stocks					320,808	XXX	271,971	322,072	(50,108)	0	0	(50,108)	0	271,971	0	48,839	48,839	1,040	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					5,816,178	XXX	271,971	5,693,925	(50,108)	(3,682)	0	(53,790)	0	5,640,143	0	176,040	176,040	76,958	XXX	XXX

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

Sch. DB-Pt A-Sn 1
NONE

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

Sch. DB-Pt B-Sn 1
NONE

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

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

Sch. DB-Pt D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Huntington National Bank	Columbus, Ohio					122,485	169,658	127,043	XXX
Huntington National Bank	Columbus, Ohio					901	1,020	1,020	XXX
Huntington National Bank	Columbus, Ohio					2,097	2,097	2,097	XXX
Huntington National Bank	Columbus, Ohio								XXX
0199999. Total Open Depositories		XXX	XXX	0	0	125,483	172,775	130,160	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	125,483	172,775	130,160	XXX
0599999. Total Cash		XXX	XXX	0	0	125,483	172,775	130,160	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE