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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Ohio Mutual Insurance Company

NAIC Group Code 0963 (Current) 0963 (Prior) NAIC Company Code 10202 Employer's ID Number 34-4320350

Organized under the Laws of OHIO , State of Domicile or Port of Entry OHIO

Country of Domicile United States of America

Incorporated/Organized 03/05/1901 Commenced Business 03/05/1901

Statutory Home Office 1725 Hopley Avenue (Street and Number) , Bucyrus , OH 44820-0111 (City or Town, State and Zip Code)

Main Administrative Office 1725 Hopley Avenue (Street and Number)

Bucyrus , OH 44820-0111 (City or Town, State and Zip Code) , 419-562-3011 (Area Code) (Telephone Number)

Mail Address 1725 Hopley Avenue (Street and Number or P.O. Box) , Bucyrus , OH 44820-0111 (City or Town, State and Zip Code)

Primary Location of Books and Records 1725 Hopley Avenue (Street and Number)

Bucyrus , OH 44820-0111 (City or Town, State and Zip Code) , 419-562-3011 (Area Code) (Telephone Number)

Internet Web Site Address www.omig.com

Statutory Statement Contact Caroline Kay Metcalf, Mrs. (Name) , 419-563-0816 (Area Code) (Telephone Number)

cmetcalf@omig.com (E-mail Address) , 419-562-0995 (FAX Number)

OFFICERS

President & CEO	James Joseph Kennedy, Mr.	Secretary	Susan Porter, Mrs.
Treasurer & CFO	David Gary Hendrix, Mr.		

OTHER

Todd Emery Albert, Mr. Vice President Information Systems	Michael Alexander Brogan, Mr. Vice President Claims	Thomas Michael Holtshouse, Mr. Vice President Product Management
Michael Robert Horvath, Mr. Vice President Human Resources	Randy Thomas O'Conner, Mr. Executive Vice President	Kevin David Rall, Mr. # Vice President Personal Lines Underwriting & Sales

DIRECTORS OR TRUSTEES

Robert Bruce Albro, Mr.	Albert Michael Heister, Mr.	James Joseph Kennedy, Mr.
Susan Porter, Mrs.	John Redon Purse, Mr.	David Anthony Siebenburgen, Mr.
Randy Lee Walker, Mr.	Thomas Eugene Woolley, Mr.	

State of Ohio
County of Crawford SS:

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.

James Joseph Kennedy President and CEO	David Gary Hendrix Treasurer and CFO	Michael Alexander Brogan Assistant Secretary

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			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	55,104,108		55,104,108	51,921,054
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	122,627,679	26,020	122,601,659	115,872,787
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 $ .... encumbrances)	3,535,117		3,535,117	3,553,811
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 3,171,872), cash equivalents ($ ....) and short-term investments ($ 828,009)	3,999,881		3,999,881	12,003,256
6.	Contract loans (including $ .... 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)	185,266,785	26,020	185,240,766	183,350,908
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	444,944		444,944	441,792
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	641,920	23,597	618,323	378,486
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	10,139,467		10,139,467	7,858,794
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	595,746		595,746	130,248
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				377
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	1,178,090		1,178,090	
18.2	Net deferred tax asset	2,660,048	370,649	2,289,399	1,785,499
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	757,005	757,005		
21.	Furniture and equipment, including health care delivery assets ($ ....)	83,598	83,598		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	886,501	886,501		
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	202,654,102	2,147,369	200,506,734	193,946,105
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	202,654,102	2,147,369	200,506,734	193,946,105
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Company Automobiles	9,891	9,891		
2502.	Goodwill	543,621	543,621		
2503.	Prepaid Expenses	332,990	332,990		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	886,501	886,501		

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 8,435,648)	18,033,056	14,657,146
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	3,677,357	3,118,933
4.	Commissions payable, contingent commissions and other similar charges	987,578	1,104,283
5.	Other expenses (excluding taxes, licenses and fees)	32,254	862,925
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)		40,604
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))		790,350
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 55,230,574 and including warranty reserves of $ 0)	20,374,167	16,072,536
10.	Advance premium	348,461	329,515
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	396,833	250,198
13.	Funds held by company under reinsurance treaties	104,916	257,639
14.	Amounts withheld or retained by company for account of others	858	
15.	Remittances and items not allocated	305,301	655,392
16.	Provision for reinsurance	12,469,505	
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	5,043,453	1,883,145
20.	Derivatives		
21.	Payable for securities	404,578	501,134
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities		
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	62,178,319	40,523,800
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	62,178,319	40,523,800
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	138,328,415	153,422,305
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	138,328,415	153,422,305
38.	Totals (Page 2, Line 28, Col. 3)	200,506,734	193,946,105
	DETAILS OF WRITE-INS		
2501.			
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)		
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

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 $ 24,629,132)	23,606,034	21,879,673	45,183,194
	1.2 Assumed (written $ 62,844,110)	60,095,914	56,483,265	114,503,805
	1.3 Ceded (written $ 64,064,895)	61,308,413	59,964,137	122,079,496
	1.4 Net (written $ 23,408,347)	22,393,535	18,398,802	37,607,504
	DEDUCTIONS:			
2.	Losses incurred (current accident year $):			
	2.1 Direct	17,901,849	13,600,250	27,184,301
	2.2 Assumed	42,340,514	30,024,636	62,541,465
	2.3 Ceded	44,407,856	33,010,380	67,350,880
	2.4 Net	15,834,507	10,614,507	22,374,885
3.	Loss adjustment expenses incurred	1,917,935	1,521,623	2,710,506
4.	Other underwriting expenses incurred	7,351,482	6,240,011	12,171,774
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	25,103,924	18,376,142	37,257,165
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(2,710,390)	22,660	350,339
	INVESTMENT INCOME			
9.	Net investment income earned	757,680	736,751	8,478,014
10.	Net realized capital gains (losses) less capital gains tax of $ 25,882	50,241	61,363	212,017
11.	Net investment gain (loss) (Lines 9 + 10)	807,921	798,114	8,690,031
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 16,927 amount charged off $ 83,989)	(67,062)	(84,528)	(183,320)
13.	Finance and service charges not included in premiums	373,680	399,880	791,805
14.	Aggregate write-ins for miscellaneous income	150,281	157,975	299,483
15.	Total other income (Lines 12 through 14)	456,899	473,327	907,967
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(1,445,569)	1,294,101	9,948,336
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)	(1,445,569)	1,294,101	9,948,336
19.	Federal and foreign income taxes incurred	(156,487)	320,794	673,016
20.	Net income (Line 18 minus Line 19)(to Line 22)	(1,289,082)	973,307	9,275,320
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	153,422,305	142,495,606	142,495,606
22.	Net income (from Line 20)	(1,289,082)	973,307	9,275,320
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	(1,494,301)	2,054,807	3,700,376
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	535,715	47,892	884,917
27.	Change in nonadmitted assets	(377,822)	(521,009)	(1,114,791)
28.	Change in provision for reinsurance	(12,469,505)	(1,667)	18,525
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			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	1,106	575,860	(1,837,649)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(15,093,890)	3,129,190	10,926,699
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	138,328,415	145,624,796	153,422,305
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Rental and Other Services	149,370	149,370	298,740
1402.	Other Income	911	8,605	743
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	150,281	157,975	299,483
3701.	Prior Year Tax Effect		3,011	(269,698)
3702.	Pooling Agreement Settlement		572,849	(1,567,951)
3703.	Other	1,106		
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	1,106	575,860	(1,837,649)

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	24,354,615	18,978,184	38,353,180
2.	Net investment income	1,021,103	987,021	9,007,740
3.	Miscellaneous income	456,899	473,327	907,968
4.	Total (Lines 1 to 3)	25,832,617	20,438,532	48,268,888
5.	Benefit and loss related payments	12,924,095	9,596,554	20,217,105
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	10,067,918	8,378,455	15,933,735
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	1,837,835	50,960	133,157
10.	Total (Lines 5 through 9)	24,829,848	18,025,969	36,283,997
11.	Net cash from operations (Line 4 minus Line 10)	1,002,769	2,412,563	11,984,891
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,894,060	6,068,101	12,894,947
	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			501,134
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,894,060	6,068,101	13,396,081
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	10,176,465	11,025,117	21,081,003
	13.2 Stocks	8,536,420		26,000
	13.3 Mortgage loans			
	13.4 Real estate	72,460	229,162	350,042
	13.5 Other invested assets			
	13.6 Miscellaneous applications	96,556		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	18,881,901	11,254,279	21,457,045
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)	(11,987,841)	(5,186,178)	(8,060,964)
	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)	2,981,697	(984,244)	(593,100)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,981,697	(984,244)	(593,100)
	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)	(8,003,375)	(3,757,859)	3,330,827
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	12,003,256	8,672,429	8,672,429
	19.2 End of period (Line 18 plus Line 19.1)	3,999,881	4,914,570	12,003,256

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Ohio Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (ODI).

The ODI recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted accounting practices by the State of Ohio.

B. Use of Estimates in the Preparation of the Financial Statements – No Change

C. Accounting Policy – No Change

2. Accounting Changes and Corrections of Errors – No Change

3. Business Combinations and Goodwill

On January 1, 2011, The Company acquired all outstanding common shares of N.E. Corporation (NE Corp), a Maine stock corporation and thus indirectly owns NE Corp's wholly-owned insurance subsidiary, Casco Indemnity Company (Casco) as of that date. Casco is a property and casualty insurance company domiciled in the state of Maine and writes personal auto in the states of Rhode Island, New Hampshire, Connecticut, Vermont, South Carolina and Maine. The only consideration for the shares of NE Corp was cash in the amount of $8,536,420 and goodwill in the amount of $572,232. Amortization of goodwill recorded as of ending June 30, 2011 was $28,612. Effective at close, the officers and directors of the Company became the officers and directors of NE Corp and Casco. The acquisition by the Company will provide financial and managerial strength to N.E. Corp. The Company and United Ohio intend to include N.E. Corp and Casco within its reinsurance pooling agreement whereby providing 8% of the entire group's pooled underwriting results.

4. Discontinued Operations – No Change

5. Investments

A. The Company has no mortgage loans.
B. The Company has no debt restructuring.
C. The Company has no reverse mortgages.
D. Loan-Backed Securities

(1) Prepayment assumptions for Mortgage-backed securities, Asset-backed securities and Collateralized Mortgage Obligations were generated using a purchased prepayment model. The prepayment model uses a number of factors to estimate prepayment activity including the time of year (seasonality), current levels of interest rates (refinancing incentive), economic activity (including housing turnover) and term and age of the underlying collateral (burnout, seasoning).

(2) a. The Company had no securities it intended to sell for which it recognized other-than-temporary impairment losses.

b. The Company had no securities for which it lacked the ability or intent to retain an investment in for a period of time sufficient to recover the amortized cost basis.

(3) The Company had no other-than-temporary impairment losses recognized in 2011.

(4) All temporarily impaired securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss in 2011 are as follows:

a. The aggregate amount of unrealized losses:		
	1. Less than 12 Months	$ (24,734)
	2. 12 Months or Longer	$ -
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	$ 2,060,533
	2. 12 Months or Longer	$ -

(5) Management regularly reviews the value of the Company's investments. If the value of any investment falls below its cost basis, the decline is analyzed to determine whether it is an other-than-temporary decline in value. To make this determination for each security, the following is considered:

NOTES TO FINANCIAL STATEMENTS

- The length of time and the extent to which the fair value has been below cost;
- The financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations or earnings potential;
- Management's intent and ability to hold the security long enough for it to recover its value;

Management concluded that the remaining investments held with unrealized losses were not other-than-temporarily impaired on the basis that the Company had the ability and intent to hold the investments for a period of time sufficient for a forecasted market price recovery up to or beyond the cost of the investment. Also, in management's opinion, evidence indicating the cost of the investment was recoverable within a reasonable period of time outweighed evidence to the contrary in considering the severity and duration of the impairment in relation to the forecasted market price recovery.

6. Joint Ventures, Partnerships and Limited Liability Companies – No Change

7. Investment Income – No Change

8. Derivative Instruments – No Change

9. Income Taxes – No Change

10. Information Concerning Parent, Subsidiaries and Affiliates

A. The Company owns all the shares of stock of its subsidiaries, United Ohio Insurance Company, United Premium Budget Services Inc., Ohio United Agency Inc., Centurion Financial Inc and N.E. Corp.

B. The Company, Casco Indemnity Company and United Ohio Insurance Company (wholly owned subsidiary of Ohio Mutual) have entered into a reinsurance pooling agreement through which underwriting activities and operating expenses are proportionately allocated. See footnote #26 for additional information on the pooling agreement.

C. In 2011 the Company reimbursed its affiliate, United Ohio Insurance Company, $1,038,139 under the terms of the Reinsurance Pooling Agreement between the entities.

D. At June 30, 2011, Casco Indemnity owes its ultimate parent, Ohio Mutual Insurance Company, $595,847 under the terms of the Reinsurance Pooling Agreement and $10,520 under the terms of the Cost Sharing Agreement. As of June 30, 2011 the Company owes its affiliate, United Ohio Insurance Company, $2,575,268 under the terms of the Reinsurance Pooling Agreement. As of June 30, 2011 the Company owes its affiliate, United Ohio Insurance, $3,074,552 under the terms of the Cost Sharing Agreement. The terms of the settlement require that these amounts be settled within 60 days.

E. The Company has no guarantees or undertakings at June 30, 2011.

F. The Company, United Ohio and Casco Indemnity entered into a Cost Sharing Agreement effective January 1, 2011, through which certain common costs are shared proportionately between the entities.

G. All outstanding shares of its subsidiaries, United Ohio Insurance Company, N. E. Corporation, United Premium Budget Services Inc., Ohio United Agency Inc. and Centurion Financial Inc. are owned by the Company.

H. None of the Company's capital stock is owned by downstream subsidiaries.

I. The Company owns a 100% interest in United Ohio Insurance Company, whose carrying value is equal to or exceeds 10% of the admitted assets of the Company. The Company carries United Ohio at its statement value of $113,613,185.

Based on the Company's ownership percentage of United Ohio, the statement value of United Ohio assets and liabilities as of 6/30/2011 were $235,688,337 and $122,075,152, respectively.

J. The Company did not recognize any impairment write down for its investments in Subsidiary, Controlled or Affiliated Companies during the statement period.

K. Not Applicable

L. Not Applicable

11. Debt – No Change

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans – No Change

NOTES TO FINANCIAL STATEMENTS

13. Capital and Surplus, Dividend Restrictions and Quasi-reorganizations – No Change

14. Contingencies – No Change

15. Leases – No Change

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk – No Change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

The Company has no sale, transfer and servicing of financial assets or extinguishments of liabilities.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans – No Change

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators – No Change

20. Fair Value Measurements

A.
1) Fair Value Measurements at Reporting Date

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Common Stock				
Industrial and Misc	$ -	$ -	$ 215,358	$ 215,358
Mutual Funds	841,320	-	-	841,320
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stock	$ 841,320	$ -	$ 215,358	$ 1,056,678
Derivative assets	-	-	-	-
Total Assets at Fair Value	$ 841,320	$ -	$ 215,358	$ 1,056,678
b. Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ -	$ -
	-	-	-	-
Total Liabilities at Fair Value	$ -	$ -	$ -	$ -

2) Fair Value Measurements in (Level 3) of the Fair Value

	(1) Balance at 12/31/2010	(2) Transfers in Level 3	(3) Transfers out Level 4	(4) Total gains and (losses) included in Net Income	(5) Total gains and (losses) included in Surplus	(6) Purchases, issuances, sales and settlements	(7) Balance at 06/30/2011
Common Stock - Ind & Misc.	$ 215,358	$ -	$ -	$ -	$ -	$ -	$ 215,358

21. Other Items – No Change

22. Events Subsequent

On July 8, 2011, the Company acquired 200,958 shares of its subsidiary, United Ohio's, $5 par value common stock for an increase in its investment in subsidiary of $1,004,790. This transaction brings the total capital of United Ohio to $2,500,000. The increase in capital was necessary in order to meet the minimum capital requirements in the states of Maine and Vermont, two states the Company and United Ohio have targeted for immediate expansion.

23. Reinsurance

On January 1, 2011, The Company acquired all outstanding common shares of N.E. Corp, a Maine stock corporation and thus indirectly owns Casco Indemnity as of that date. Casco Indemnity is a property and casualty insurance company domiciled in the State of Maine. The Company has included Casco Indemnity within its Reinsurance Pooling Agreement, through which the Company retains 27% of the group's pooled underwriting results and cedes 65% to United Ohio and 8% to Casco Indemnity.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination – No Change

25. Change in Incurred Losses and Loss Adjustment Expenses

Loss reserves as of December 31, 2010 were $21.4 million. As of June 30, 2011, $5.9 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $11.4 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on homeowners, farmowners, and personal auto liability lines of insurance. Therefore, there has been a $4 million favorable prior-year development from December 31, 2010 to June 30, 2011. The decrease is primarily the result of ongoing analysis of recent loss development trends. Original estimates are adjusted as additional information becomes known regarding individual claims. The Company does not have any retrospectively rated policies which would be included in the favorable development.

26. Intercompany Pooling Arrangements

Effective January 1, 2011, the Company amended its Intercompany Pooling Agreement with United Ohio Insurance Company (wholly owned subsidiary) to include Casco Indemnity Company. Through the Pooling Agreement, the Company retains 27% of the group's pooled underwriting results. The following underwriting results were assumed/ceded between the companies during 2011:

		2011		2010
Premium earned assumed by Ohio Mutual from United Ohio and Casco Indemnity	$	60,079,057	$	114,470,406
Premium earned ceded back to United Ohio and Casco Indemnity	$	(60,545,483)	$	(119,740,200)
Reduced outside reinsurance premiums earned redistributed	$	-	$	(1,326,182)
Change in premium earned due to pooling	$	(466,426)	$	(6,595,976)
Losses incurred assumed by Ohio Mutual from United Ohio and Casco Indemnity	$	42,340,514	$	62,541,465
Losses incurred ceded back to United Ohio and Casco Indemnity	$	(42,811,815)	$	(67,294,324)
Reduced outside reinsurance losses incurred redistributed	$	-	$	(48,368)
Change in losses incurred due to pooling	$	(471,301)	$	(4,801,227)
Net loss adjustment expenses assumed by Ohio Mutual	$	(1,264,499)	$	(206,564)
Net other underwriting expenses assumed by Ohio Mutual	$	(4,120,461)	$	(138,449)
Change in expenses incurred due to pooling	$	(5,384,960)	$	(345,013)
Change in income before taxes due to pooling	$	(5,380,085)	$	(1,449,736)

27. Structured Settlements – No Change

28. Health Care Receivables – No Change

29. Participating Policies – No Change

30. Premium Deficiency Reserves – No Change

31. High Deductibles – No Change

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses – No Change

33. Asbestos/Environmental Reserves – No Change

34. Subscriber Savings Accounts – No Change

35. Multiple Peril Crop Insurance – No Change

36. Financial Guaranty Insurance

The Company does not offer Financial Guaranty Insurance.

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 [X] No [ ]

1.2 If yes, has the report been filed with the domiciliary state? Yes [X] 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 the name of the 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. 12/31/2010

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. 12/31/2010

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). 07/26/2011

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 [X] No [ ] N/A [ ]

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

GENERAL INTERROGATORIES

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]

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 [ ] No [X]

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

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: $

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 114,884,803	$ 121,571,001
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 114,884,803	$ 121,571,001
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? 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.

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [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
Fifth Third Bank	38 Fountain Square Plaza, Cincinnati, OH 45263

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 information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 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 Central Registration Depository	2 Name(s)	3 Address
SEC File # 801-22445	Gen Re / New England Asset Management	76 Batterson Park Road Farmington, CT 06032

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

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 [X] N/A [ ]
   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 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:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

   5.1 A&H loss percent 41.595 %

   5.2 A&H cost containment percent 0.000 %

   5.3 A&H expense percent excluding cost containment expenses 6.591 %

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 $

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

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

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)
25950	01-0407315	Casco Indemnity Company	ME	NO

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

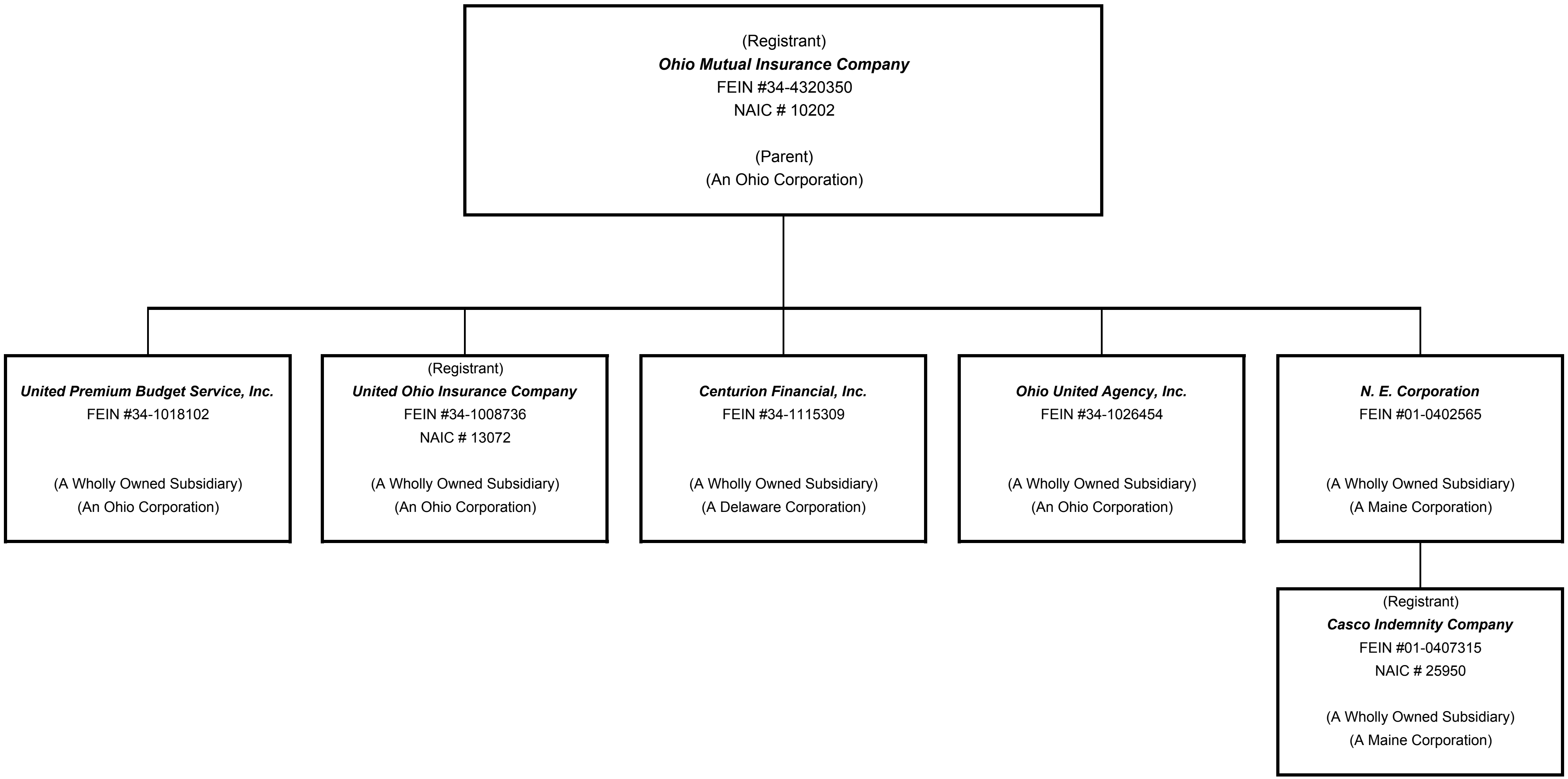
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
	States, etc.	Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama AL	N						
2.	Alaska AK	N						
3.	Arizona AZ	N						
4.	Arkansas AR	N						
5.	California CA	N						
6.	Colorado CO	N						
7.	Connecticut CT	L						
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	L						
16.	Iowa IA	L						
17.	Kansas KS	L						
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	L						
25.	Mississippi MS	N						
26.	Missouri MO	N						
27.	Montana MT	N						
28.	Nebraska NE	L						
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	24,629,132	23,043,708	16,114,699	12,056,837	18,868,583	16,642,259
37.	Oklahoma OK	N						
38.	Oregon OR	L						
39.	Pennsylvania PA	N						
40.	Rhode Island RI	L						
41.	South Carolina SC	N						
42.	South Dakota SD	N						
43.	Tennessee TN	L						
44.	Texas TX	N						
45.	Utah UT	N						
46.	Vermont VT	N						
47.	Virginia VA	L						
48.	Washington WA	N						
49.	West Virginia WV	N						
50.	Wisconsin WI	L						
51.	Wyoming WY	N						
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N						
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CN	N						
58.	Aggregate Other Alien OT	XXX						
59.	Totals	(a) 12	24,629,132	23,043,708	16,114,699	12,056,837	18,868,583	16,642,259
	DETAILS OF WRITE-INS							
5801.		XXX						
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX						

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

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Ohio Mutual Insurance Group



PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	1,835,688	1,313,855	71.6	29.9
2.	Allied Lines				
3.	Farmowners multiple peril	1,085,906	719,847	66.3	39.9
4.	Homeowners multiple peril	3,208,616	4,540,991	141.5	69.6
5.	Commercial multiple peril				
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	4,616			
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation				
17.1	Other liability - occurrence	174,110	21,565	12.4	9.6
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	9,405,006	5,458,220	58.0	62.9
19.3,19.4	Commercial auto liability				
21.	Auto physical damage	7,818,227	5,829,074	74.6	72.7
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft	73,865	18,298	24.8	46.8
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
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				
35.	Totals	23,606,034	17,901,849	75.8	62.2
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	967,225	1,719,156	1,772,640
2.	Allied Lines			
3.	Farmowners multiple peril	646,285	1,244,480	1,262,929
4.	Homeowners multiple peril	2,007,169	3,330,232	3,108,242
5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	2,965	5,684	5,260
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake			
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	93,785	173,833	179,709
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	5,208,889	9,757,569	9,468,627
19.3,19.4	Commercial auto liability			
21.	Auto physical damage	4,436,714	8,325,180	7,168,303
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft	40,413	72,998	77,998
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			
35.	Totals	13,403,445	24,629,132	23,043,708
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2008 + Prior	2,292	1,774	4,066	871	1	872	1,700		1,004	2,704	279	(769)	(490)
2. 2009	2,332	2,011	4,343	831		831	1,742	2	1,083	2,827	241	(926)	(685)
3. Subtotals 2009 + Prior	4,624	3,785	8,409	1,702	1	1,703	3,442	2	2,087	5,531	520	(1,695)	(1,175)
4. 2010	6,345	6,637	12,982	4,215	76	4,291	3,469	186	2,173	5,828	1,339	(4,202)	(2,863)
5. Subtotals 2010 + Prior	10,969	10,422	21,391	5,917	77	5,994	6,911	188	4,260	11,359	1,859	(5,897)	(4,038)
6. 2011	XXX	XXX	XXX	XXX	11,438	11,438	XXX	3,832	6,520	10,352	XXX	XXX	XXX
7. Totals	10,969	10,422	21,391	5,917	11,515	17,432	6,911	4,020	10,780	21,711	1,859	(5,897)	(4,038)
8. Prior Year-End Surplus As Regards Policyholders	153,422										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 16.9	2. (56.6)	3. (18.9)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (2.6)

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 1 0 2 0 2 2 0 1 1 4 9 0 0 0 0 0 2
2. Supplement A to Schedule T [Document Identifier 455] — 1 0 2 0 2 2 0 1 1 4 5 5 0 0 0 0 2
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 1 0 2 0 2 2 0 1 1 3 6 5 0 0 0 0 2
4. Director and Officer Supplement [Document Identifier 505] — 1 0 2 0 2 2 0 1 1 5 0 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Part 1 Line 34

Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
3404.				
3405.				
3497. Summary of remaining write-ins for Line 34 from overflow page				

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	3,553,811	3,383,814
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	72,460	350,042
	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	91,154	180,046
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,535,117	3,553,811
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	3,535,117	3,553,811

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		
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)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

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		
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)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

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	167,819,855	155,937,534
2.	Cost of bonds and stocks acquired	18,712,885	21,107,003
3.	Accrual of discount	7,633	26,772
4.	Unrealized valuation increase (decrease)	(1,807,541)	3,700,378
5.	Total gain (loss) on disposals	76,113	348,555
6.	Deduct consideration for bonds and stocks disposed of	6,894,060	12,894,947
7.	Deduct amortization of premium	183,098	386,231
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		19,209
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	177,731,787	167,819,855
11.	Deduct total nonadmitted amounts	26,020	26,013
12.	Statement value at end of current period (Line 10 minus Line 11)	177,705,767	167,793,842

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)	50,622,742	18,040,476	12,943,512	(79,686)	50,622,742	55,640,020		52,457,569
2. Class 2 (a)	294,253			(2,156)	294,253	292,097		577,468
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	50,916,995	18,040,476	12,943,512	(81,842)	50,916,995	55,932,117		53,035,037
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	50,916,995	18,040,476	12,943,512	(81,842)	50,916,995	55,932,117		53,035,037

(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 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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	828,009	XXX	828,009	120	

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	1,113,983	381,978
2.	Cost of short-term investments acquired	8,580,238	9,342,669
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	8,866,212	8,610,664
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)	828,009	1,113,983
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	828,009	1,113,983

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		4,499,554
2.	Cost of cash equivalents acquired	2,499,843	42,896,983
3.	Accrual of discount	140	3,327
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	10	6
6.	Deduct consideration received on disposals	2,499,993	47,399,870
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)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
BUILDING	Bucyrus	OH	04/14/2011	Simply Flooring LTD Houpt's	26,126		25,645	
BUILDING	Bucyrus	OH	04/26/2011	Grau Electric LTD.	2,485		2,464	
BUILDING	Bucyrus	OH	05/02/2011	J & B Acoustical, Inc.	1,757		1,742	
BUILDING	Bucyrus	OH	05/12/2011	Commerical Control Services Inc	17,080		16,938	
BUILDING	Bucyrus	OH	05/23/2011	J & B Acoustical, Inc.	725		722	
BUILDING	Bucyrus	OH	05/23/2011	Buckeye Richland/Horizon Mechanical	1,075		1,071	
BUILDING	Bucyrus	OH	06/06/2011	J & B Acoustical, Inc.	267		266	
BUILDING	Bucyrus	OH	06/30/2011	Menards	201		201	
BUILDING	Bucyrus	OH	06/30/2011	Myran Cornish Co	833		833	
0199999. Acquired by Purchase					50,549		49,882	
0299999. Acquired by Internal Transfer								
0399999 - Totals					50,549		49,882	

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

Schedule B - Part 2 - Mortgage Loans Acquired

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

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)
3137EA-BP-3	FREDDIE MAC		06/14/2011	GOLDMAN SACHS		858,375	750,000	203	1
0599999. Bonds - U.S. Governments						858,375	750,000	203	XXX
02R040-67-2	FHLMC 30 YEAR 4 7/11		06/27/2011	CABRERA CAPITAL MARKETS		404,000	400,000	578	1
3128LX-C3-2	FEDERAL HOME LOAN MTG CORP #G01890		06/08/2011	BARCLAYS CAPITAL		655,122	625,321	938	1
3128MJ-QD-5	FEDERAL HOME LN MTG CORP #G08451		05/10/2011	CANTOR FITZGERALD LLC		3,090,469	3,000,000	4,500	1
3132GE-NC-0	FEDERAL HOME LN MTG CORP #Q01287		05/10/2011	CANTOR FITZGERALD LLC		3,090,469	3,000,000	4,500	1
3132GE-VY-3	FEDERAL HOME LN MTG CORP #Q01531		05/24/2011	CREDIT SUISSE FIRST BOSTON		1,292,480	1,250,000	1,875	1
3199999. Bonds - U.S. Special Revenues						8,532,540	8,275,321	12,391	XXX
8399997. Total - Bonds - Part 3						9,390,915	9,025,321	12,594	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						9,390,915	9,025,321	12,594	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						9,390,915	XXX	12,594	XXX

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

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3137EA-AB-5	FEDERAL HOME LOAN MORTGAGE CORPORATION		04/18/2011	MATURITY		1,000,000	1,000,000	1,066,203	1,006,727		(6,727)		(6,727)		1,000,000				25,625	04/18/2011	1
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		06/01/2011	PAYDOWN		2,565	2,565	2,668	2,570		(5)		(5)		2,565				43	11/01/2040	1
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		06/01/2011	PAYDOWN		2,140	2,140	2,140	2,140						2,140				28	12/01/2040	1
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		06/01/2011	PAYDOWN		2,179	2,179	2,267	2,183		(4)		(4)		2,179				36	09/01/2040	1
36241K-V6-2	GOVERNMENT NATL MTG ASSOCIATION #782437		06/01/2011	PAYDOWN		10,017	10,017	9,997	10,015		2		2		10,017				201	09/01/2037	1
36241K-V8-8	GOVERNMENT NATL MTG ASSOCIATION #782439		06/01/2011	PAYDOWN		11,359	11,359	11,336	11,357		2		2		11,359				253	07/01/2038	1
36241K-V9-6	GOVERNMENT NATL MTG ASSOCIATION #782440		06/01/2011	PAYDOWN		7,484	7,484	7,469	7,483		1		1		7,484				154	12/01/2037	1
36241K-WC-8	GOVERNMENT NATL MTG ASSOC #782443		06/01/2011	PAYDOWN		12,599	12,599	12,400	12,593		6		6		12,599				263	12/01/2037	1
0599999. Bonds - U.S. Governments						1,048,343	1,048,343	1,114,480	1,055,068		(6,725)		(6,725)		1,048,343				26,603	XXX	XXX
164231-JH-6	CHEROKEE CNTY GA SCH SYS		05/23/2011	STONE & YOUNGBERG LLC		262,948	250,000	266,575	255,272		(1,315)		(1,315)		253,957		8,990	8,990	10,243	08/01/2012	1FE
890346-GE-3	TOOELE CNTY UT SCH DIST		05/20/2011	GOLDMAN SACHS		1,026,040	1,000,000	1,072,760	1,013,350		(5,766)		(5,766)		1,007,584		18,456	18,456	25,375	12/01/2011	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,288,988	1,250,000	1,339,335	1,268,622		(7,081)		(7,081)		1,261,541		27,446	27,446	35,618	XXX	XXX
13066K-VS-5	CALIFORNIA ST DEPT WTR RES CEN		06/01/2011	VARIOUS		1,055,684	985,000	1,068,528	1,012,048		(5,710)		(5,710)		1,006,338		49,346	49,346	25,856	12/01/2012	1FE
3128MM-AS-2	FEDERAL HOME LOAN MTG CORP #G18016		06/01/2011	PAYDOWN		9,039	9,039	9,214	9,044		(5)		(5)		9,039				182	03/01/2019	1
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323		06/01/2011	PAYDOWN		15,565	15,565	16,023	15,614		(48)		(48)		15,565				295	06/01/2024	1
31294K-YB-5	FEDERAL HOME LOAN MTG CORP #E01606		06/01/2011	PAYDOWN		19,346	19,346	19,654	19,355		(9)		(9)		19,346				354	09/01/2018	1
3133TD-S7-2	FEDERAL HOME LOAN MTG CORP 2052 PL		06/01/2011	PAYDOWN		2,452	2,452	2,428	2,450		3		3		2,452				60	04/01/2013	1
3133TH-GW-1	FEDERAL HOME LOAN MTG CORP 2102 TC		06/01/2011	PAYDOWN		8,465	8,465	8,465	8,465						8,465				208	12/01/2013	1
31359F-4A-3	FEDERAL NATIONAL MTG ASSOC 94 1 UU		04/01/2011	PAYDOWN		1,000	1,000	990	999		1		1		1,000				23	01/01/2014	1
31376K-GX-8	FEDERAL NATIONAL MTG ASSOC #357614		06/01/2011	PAYDOWN		14,306	14,306	14,572	14,312		(5)		(5)		14,306				299	12/01/2018	1
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744		06/01/2011	PAYDOWN		20,701	20,701	20,429	20,682		19		19		20,701				373	10/01/2019	1
31393C-5R-0	FANNIE MAE 03-66 MB		06/01/2011	PAYDOWN		13,767	13,767	14,085	13,797		(31)		(31)		13,767				196	10/01/2017	1
31393R-TE-0	FREDDIE MAC -2631 DA		06/01/2011	PAYDOWN		11,759	11,759	11,656	11,751		8		8		11,759				174	11/01/2026	1
31394B-VF-8	FANNIE MAE 04-90 GA		06/01/2011	PAYDOWN		9,312	9,312	9,632	9,318		(5)		(5)		9,312				168	10/01/2015	1
31394H-X3-0	FEDERAL HOME LOAN MTG CORP 2672 HA		06/01/2011	PAYDOWN		6,934	6,934	6,805	6,921		13		13		6,934				115	04/01/2012	1
31394R-Y6-0	FREDDIE MAC -2761 QB		06/01/2011	PAYDOWN		11,634	11,634	11,910	11,661		(27)		(27)		11,634				185	04/01/2023	1
31395A-3A-1	FEDERAL HOME LOAN MTG CORP 2805 DG		06/01/2011	PAYDOWN		24,230	24,230	23,514	24,116		114		114		24,230				458	12/01/2011	1
31396Q-F5-3	FANNIE MAE 09-75 JA		06/01/2011	PAYDOWN		7,239	7,239	7,387	7,249		(10)		(10)		7,239				115	05/01/2016	1
31396Y-SH-6	FANNIE MAE 08-17 DP		06/01/2011	PAYDOWN		9,830	9,830	10,269	9,867		(37)		(37)		9,830				194	06/01/2029	1
31398C-D4-7	FREDDIE MAC -3527 DA		06/01/2011	PAYDOWN		9,494	9,494	9,846	9,534		(40)		(40)		9,494				160	02/01/2023	1
31398C-XK-9	FREDDIE MAC -3534 NA		06/01/2011	PAYDOWN		8,838	8,838	9,051	8,862		(24)		(24)		8,838				140	02/01/2017	1
31398J-AX-1	FREDDIE MAC -3558 JA		06/01/2011	PAYDOWN		11,990	11,990	12,290	12,033		(43)		(43)		11,990				189	10/01/2018	1
31398J-N4-1	FREDDIE MAC -3573 MA		06/01/2011	PAYDOWN		9,142	9,142	9,441	9,168		(26)		(26)		9,143				152	11/01/2016	1
31398M-FS-0	FNR 2010-17 CA		06/01/2011	PAYDOWN		8,479	8,479	8,813	8,517		(39)		(39)		8,479				143	08/01/2018	1
31398M-Q9-0	FANNIE MAE 10-36 CA		06/01/2011	PAYDOWN		6,225	6,225	6,375	6,230		(5)		(5)		6,225				103	07/01/2018	1
31398P-4B-2	FANNIE MAE 10 39 TG		06/01/2011	PAYDOWN		11,923	11,923	12,190	11,955		(32)		(32)		11,923				197	05/01/2015	1
31398P-RF-8	FANNIE MAE 10-40 DM		06/01/2011	PAYDOWN		5,462	5,462	5,581	5,463		(1)		(1)		5,462				90	11/01/2018	1
31398S-CH-4	FANNIE MAE 10-122 AC		06/01/2011	PAYDOWN		6,751	6,751	7,066	6,775		(24)		(24)		6,751				99	11/01/2020	1
31398V-XU-5	FHR-3653 EL		06/01/2011	PAYDOWN		12,634	12,634	12,901	12,676		(41)		(41)		12,634				182	10/01/2018	1
31398V-YJ-9	FHR-3653 KN		06/01/2011	PAYDOWN		8,806	8,806	9,040	8,817		(11)		(11)		8,806				153	03/01/2018	1
31402C-V7-4	FEDERAL NATIONAL MTG ASSOC #725238		06/01/2011	PAYDOWN		8,511	8,511	7,972	8,501		10		10		8,511				175	10/01/2032	1
31402W-VS-4	FEDERAL NATIONAL MTG ASSOC #740525		06/01/2011	PAYDOWN		31,805	31,805	32,521	31,813		(8)		(8)		31,805				662	03/01/2018	1
31416Q-PS-8	FEDERAL NATIONAL MTG ASSOC #AA6732		06/01/2011	PAYDOWN		8,217	8,217	8,231	8,218		(1)		(1)		8,217				129	02/01/2024	1
31417S-AP-5	FEDERAL NATIONAL MTG ASSOC #AC5413		06/01/2011	PAYDOWN		31,603	31,603	32,719	31,726		(123)		(123)		31,603				575	07/01/2024	1
31418N-QV-5	FEDERAL NATIONAL MTG ASSOC #AD1367		06/01/2011	PAYDOWN		43,937	43,937	45,846	43,975		(38)		(38)		43,937				911	06/01/2024	1
31418P-6M-2	FEDERAL NATIONAL MTG ASSOC #AD2675		06/01/2011	PAYDOWN		8,163	8,163	8,518	8,203		(40)		(40)		8,163				153	01/01/2025	1
31418P-K7-9	FEDERAL NATIONAL MTG ASSOC #AD2117		06/01/2011	PAYDOWN		13,538	13,538	14,126	13,555		(17)		(17)		13,538				253	02/01/2025	1
38373A-7L-4	GNR 2009-72 JA		06/01/2011	PAYDOWN		9,744	9,744	9,975	9,772		(28)		(28)		9,744				158	07/01/2014	1
38373A-GE-0	GNR 2009-72 LA		06/01/2011	PAYDOWN		9,744	9,744	9,878	9,760		(16)		(16)		9,744				158	07/01/2014	1
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03-34 PM		06/01/2011	PAYDOWN		10,572	10,572	10,911	10,595		(23)		(23)		10,572				174	03/01/2025	1
38373V-7A-2	GOVERNMENT NATL MTG ASSOC 02 75 LA		06/01/2011	PAYDOWN		9,790	9,790	10,120	9,814		(24)		(24)		9,790				180	05/01/2017	1
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09-15 NK		06/01/2011	PAYDOWN		9,686	9,686	9,952	9,713		(27)		(27)		9,686				180	01/01/2021	1
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09-66 EJ		06/01/2011	PAYDOWN		11,229	11,229	11,710	11,275		(46)		(46)		11,229				181	02/01/2023	1
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10-12 DA		06/01/2011	PAYDOWN		10,096	10,096	10,445	10,100		(4)		(4)		10,095				186	06/01/2032	1
591745-D3-5	METROPOLITAN ATLANTA RAPID TRA		04/29/2011	APEX PRYOR SECURITIES		259,055	250,000	264,637	260,383		(476)		(476)		259,909		(853)	(853)	10,486	07/01/2028	1FE
64711R-DT-0	NEW MEXICO FIN AUTH ST TRANSN		04/11/2011	JEFFERIES & COMPANY INC.		260,493	250,000	264,883	259,515		(406)		(406)		259,109		1,383	1,383	4,132	12/15/2026	1FE
3199999. Bonds - U.S. Special Revenues						2,077,190	1,986,958	2,110,599	2,034,597		(7,282)		(7,282)		2,027,314		49,876	49,876	49,556	XXX	XXX

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22541N-UH-0	CSFB MTG SECS CORP 02 CP5 A1		06/01/2011	PAYDOWN		61,415	61,415	59,127	61,053		361		361		61,415				1,123	03/01/2012	1Z*
466157-AC-8	JG WENTWORTH REC V LLC 01 AA A2		06/15/2011	PAYDOWN		17,799	17,799	17,761	17,755		44		44		17,799				440	03/15/2017	1FE
61745M-YZ-0	MORGAN STANLEY CAP I 2004-IQ7 A3		06/01/2011	PAYDOWN		32,222	32,222	31,742	32,194		28		28		32,222				718	04/01/2013	1Z*
79548K-UV-8	SALOMON BROS MTG SECS VII 97 HUD1 B3		06/01/2011	PAYDOWN		1,437	5,443										1,437	1,437	266	09/01/2025	1Z*
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						112,873	116,879	108,630	111,002		433		433		111,436		1,437	1,437	2,547	XXX	XXX
8399997. Total - Bonds - Part 4						4,527,394	4,402,180	4,673,044	4,469,289		(20,655)		(20,655)		4,448,634		78,759	78,759	114,324	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,527,394	4,402,180	4,673,044	4,469,289		(20,655)		(20,655)		4,448,634		78,759	78,759	114,324	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX
9999999 - Totals						4,527,394	XXX	4,673,044	4,469,289		(20,655)		(20,655)		4,448,634		78,759	78,759	114,324	XXX	XXX

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

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part D - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

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
			Amount of Interest Received	Amount of Interest Accrued	6	7	8	
Depository	Code	Rate of Interest	During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Fifth Third Bank Cincinnati, Ohio		0.000	69			2	1	XXX
United Bank, N.A. Bucyrus, Ohio			2,948		8,543,622	3,956,515	3,171,471	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	3,017		8,543,622	3,956,517	3,171,472	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	3,017		8,543,622	3,956,517	3,171,472	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total - Cash	XXX	XXX	3,017		8,544,022	3,956,917	3,171,872	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 and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							