10974201120100102

QUARTERLY STATEMENT

As of June 30, 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	10,684,984		10,684,984	10,013,659
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	3,238,415		3,238,415	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 $..........0 encumbrances)			0	
5. Cash ($.....139,815), cash equivalents ($..........0) and short-term investments ($.....184,666)	324,481		324,481	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)	14,247,880	0	14,247,880	13,828,774
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	83,433		83,433	100,427
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	100,677		100,677	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)	14,431,990	0	14,431,990	14,080,820
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	14,431,990	0	14,431,990	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 $.....184,270)	359,529	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	4,218	5,410
5.	Other expenses (excluding taxes, licenses and fees)	46,902	36,900
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,708	
7.1	Current federal and foreign income taxes (including $.........0 on realized capital gains (losses))		
7.2	Net deferred tax liability	93,450	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)	741,137	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	63,254	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)	1,310,198	1,353,472
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	1,310,198	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)	10,081,848	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)	13,121,792	12,727,348
38.	Totals	14,431,990	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 $.....709,792)	699,594	717,148	1,423,140
1.2 Assumed (written $..........0)		92,347	101,102
1.3 Ceded (written $..........0)			
1.4 Net (written $.....709,792)	699,594	809,495	1,524,242
DEDUCTIONS:			
2. Losses incurred (current accident year $.....152,598):			
2.1 Direct	165,533	85,109	208,129
2.2 Assumed	(11,585)	2,245	10,455
2.3 Ceded			
2.4 Net	153,948	87,354	218,584
3. Loss adjustment expenses incurred	204,689	120,801	56,544
4. Other underwriting expenses incurred	215,923	230,669	713,076
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	574,560	438,824	988,204
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	125,034	370,671	536,038
INVESTMENT INCOME			
9. Net investment income earned	151,012	175,650	353,672
10. Net realized capital gains (losses) less capital gains tax of $..........0	254,970	182,879	368,508
11. Net investment gain (loss) (Lines 9 + 10)	405,982	358,529	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)	531,016	729,200	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)	531,016	729,200	1,258,218
19. Federal and foreign income taxes incurred	181,000	239,000	416,000
20. Net income (Line 18 minus Line 19) (to Line 22)	350,016	490,200	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)	350,016	490,200	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	67,317	(283,108)	194,076
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(22,888)	87,256	(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)	394,445	(405,652)	258,308
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	13,121,793	12,063,388	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	760,734	754,595	1,402,846
2.	Net investment income	197,328	207,393	425,534
3.	Miscellaneous income			
4.	Total (Lines 1 through 3)	958,062	961,988	1,828,380
5.	Benefit and loss related payments	231,140	249,029	361,177
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	410,094	420,139	837,400
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	181,000	239,000	416,000
10.	Total (Lines 5 through 9)	822,234	908,168	1,614,577
11.	Net cash from operations (Line 4 minus Line 10)	135,828	53,820	213,803
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,463,507	4,494,899	10,206,354
	12.2 Stocks	697,590	1,030,270	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)	7,161,097	5,525,169	11,876,676
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	7,024,259	4,587,237	10,391,672
	13.2 Stocks	646,127	773,504	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)	7,670,386	5,360,741	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)	(509,289)	164,428	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			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			700,000
	16.6 Other cash provided (applied)	(9,685)	(38,112)	(58,927)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(9,685)	(38,112)	(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)	(383,146)	180,136	(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)	324,481	1,309,869	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 raised from $230,000 in 2010 to $400,000 in 2011 based on a time study that 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.

NOTES TO FINANCIAL STATEMENTS

Note 30 - Premium Deficiency Reserves

No significant change.

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 [X] No [ ] N/A [ ]
If yes, attach an explanation.
The annual management fee was raised from $230,000 to $400,000 in 2011 based on a time study that was suggested by the Ohio Department of Insurance.

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: $........................100,677

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	Kevin J Kale	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 23.7 %

5.2 A&H cost containment percent 28.6 %

5.3 A&H expense percent excluding cost containment expenses 30.9 %

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

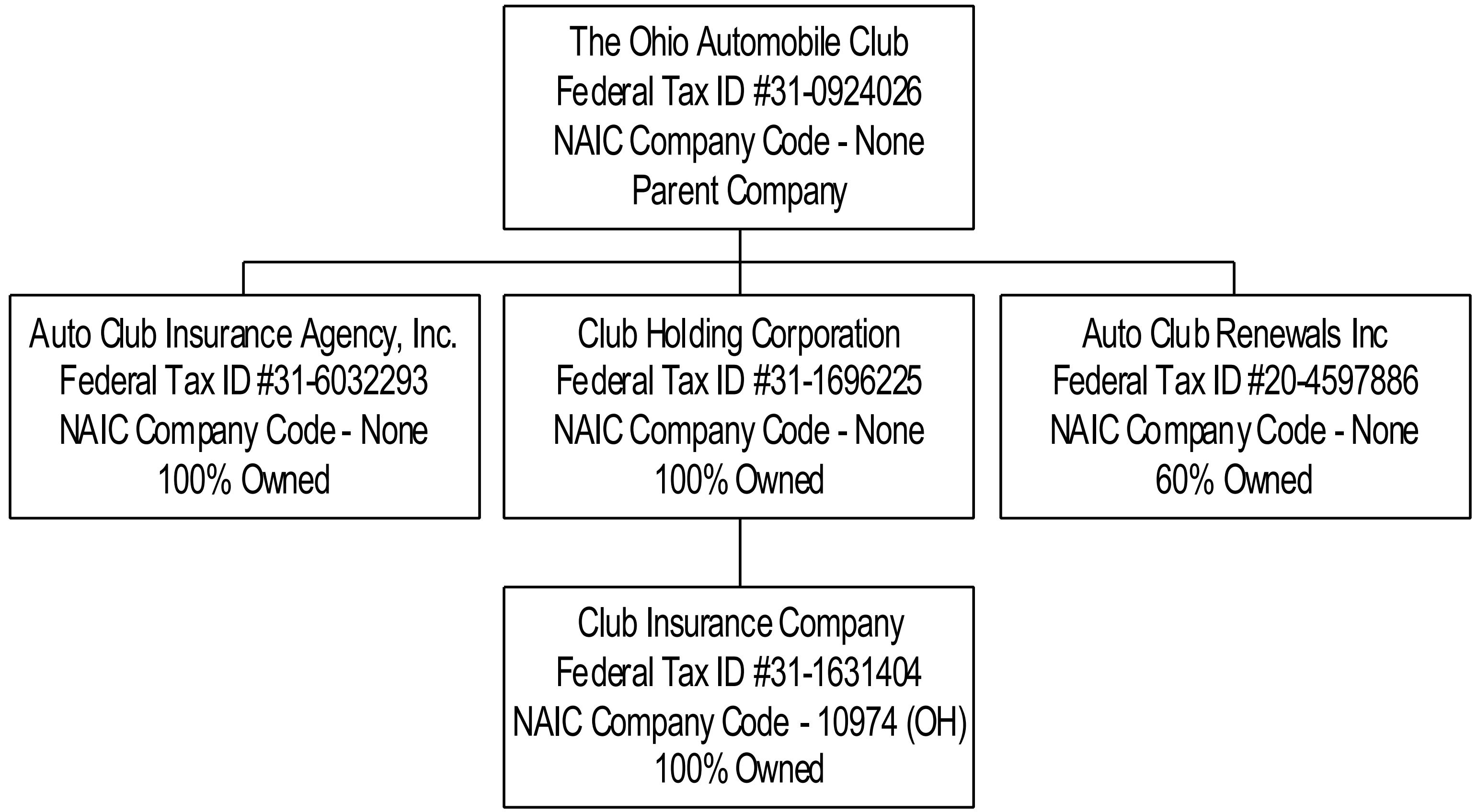
Current Year to Date - Allocated by States and Territories

	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	709,792	699,456	198,008	126,154	(32,475)	(41,045)
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	709,792	699,456	198,008	126,154	(32,475)	(41,045)
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

Lines 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			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	699,594	168,033	24.0	12.1
14. Credit accident and health			0.0	
15. Other accident and health		(2,500)	0.0	(13.3)
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	699,594	165,533	23.7	11.9
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	398,664	709,792	699,495
14. Credit accident and health			
15. Other accident and health			(39)
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	398,664	709,792	699,456
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	19		19	34			34	0	(3)	(3)
2. 2009	116	23	139	37		37	53		2	55	(26)	(21)	(47)
3. Subtotals 2009 + Prior	169	26	195	56	0	56	87	0	2	89	(26)	(24)	(50)
4. 2010	68	174	242	24	48	72	25	12	50	87	(19)	(64)	(83)
5. Subtotals 2010 + Prior	237	200	437	80	48	128	112	12	52	176	(45)	(88)	(133)
6. 2011	XXX	XXX	XXX	XXX	308	308	XXX	44	140	184	XXX	XXX	XXX
7. Totals	237	200	437	80	356	436	112	56	192	360	(45)	(88)	(133)
8. Prior Year-End's Surplus As Regards Policyholders	12,727												

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. (19.0)%	2. (44.0)%	3. (30.4)%

Col. 13, Line 7 Line 8
4. (1.0)%

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 2 *

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

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

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

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

	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

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

NONE

	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

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	7,670,386	11,753,658
3. Accrual of discount	7,299	6,235
4. Unrealized valuation increase (decrease)	67,317	194,080
5. Total gain (loss) on disposals	254,972	368,508
6. Deduct consideration for bonds and stocks disposed of	7,161,097	11,876,676
7. Deduct amortization of premium	36,621	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)	13,923,399	13,121,150
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	13,923,399	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)	9,768,430	1,204,575	968,139	(1,854)	9,768,430	10,003,012		9,359,556
2. Class 2 (a)	672,271	11,338		(1,638)	672,271	681,972		654,103
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	10,440,701	1,215,913	968,139	(3,492)	10,440,701	10,684,984	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	10,440,701	1,215,913	968,139	(3,492)	10,440,701	10,684,984	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	184,666	XXX	184,666	26	

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	7,403,077	13,216,680
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	7,765,565	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)	184,666	547,154
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	184,666	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									
31398A 6F 4	FNMA		05/16/2011	Fidelity		95,946	96,000	138	1
3128MJ JW 1	FHLMC		05/18/2011	BOFA		198,732	194,000	539	1
31398A 5W 8	FNMA		04/29/2011	BOFA		154,379	173,733	572	1
31398A 5W 8	FNMA		04/29/2011	BOFA		633	633		1
31398A 5W 8	FNMA		04/29/2011	BOFA		634	634		1
912828 PQ 7	US Treasury Note		05/23/2011	GSCO		176,025	175,000	619	1
912828 QA 1	US Treasury Note		06/20/2011	GSCO		311,189	300,000	1,494	1
0599999.	Total - Bonds - U.S. Government					937,538	940,000	3,362	XXX
Bonds - Industrial and Miscellaneous									
69351C AC 7	PNC Funding Corp		05/27/2011	Fidelity		91,998	90,000	891	1
14912L 4C 2	Credit Suisse FB	F	05/09/2011	FBCO		175,038	170,000	5,033	1
88732J AH 1	Time Warner Cable Inc		06/20/2011	NFSC		11,338	10,000	80	2
3899999.	Total - Bonds - Industrial & Miscellaneous					278,374	270,000	6,004	XXX
8399997.	Total - Bonds - Part 3					1,215,912	1,210,000	9,366	XXX
8399999.	Total - Bonds					1,215,912	1,210,000	9,366	XXX
Common Stocks - Industrial and Miscellaneous									
064058 10 0	Bank of New York		05/10/2011	Fidelity	840.000	24,116	XXX		L
101137 10 7	Boston Scientific Corp		06/10/2011	Fidelity	3,160.000	21,807	XXX		L
139594 10 5	Capella Ed Co		06/27/2011	Fidelity	180.000	7,927	XXX		L
254709 10 8	Discover Finl Scvs		05/24/2011	Fidelity	640.000	16,410	XXX		L
294821 60 8	Ericsson ADR	F	04/04/2011	Fidelity	2,590.000	33,076	XXX		L
34354P 10 5	Flowserve Corp		05/26/2011	Fidelity	210.000	24,348	XXX		L
48203R 10 4	Juniper Networks Inc		04/21/2011	Fidelity	190.000	7,171	XXX		L
690768 40 3	Owens Illinois Inc		06/20/2011	Fidelity	100.000	2,613	XXX		L
806857 10 8	Schlumberger Ltd		05/19/2011	Fidelity	50.000	4,104	XXX		L
844741 10 8	Southwest Airlines Co		06/30/2011	Fidelity	390.000	4,461	XXX		L
863236 10 5	Strayer Education Inc		06/21/2011	Fidelity	70.000	8,648	XXX		L
892331 30 7	Toyota Motor Corp	F	06/17/2011	Fidelity	210.000	16,857	XXX		L
939640 10 8	Washington Post Co		06/17/2011	Fidelity	20.000	8,436	XXX		L
023135 10 6	Amazon.com		06/29/2011	Fidelity	18.000	3,507	XXX		L
025816 10 9	American Express Co		05/27/2011	Fidelity	138.000	6,994	XXX		L
025816 10 9	American Express Co		06/21/2011	Fidelity	87.000	4,209	XXX		L
025816 10 9	American Express Co		06/27/2011	Fidelity	55.000	2,759	XXX		L
037411 10 5	Apache Corp		04/04/2011	Fidelity	27.000	3,549	XXX		L
097023 10 5	Boeing Co		05/04/2011	Fidelity	47.000	3,763	XXX		L
126650 10 0	CVS Caremark Corp		06/07/2011	Fidelity	184.000	7,094	XXX		L
14040H 10 5	Capital One Financial Corp		04/29/2011	Fidelity	68.000	3,709	XXX		L
166764 10 0	Chevron Corp		04/21/2011	Fidelity	67.000	6,950	XXX		L
268648 10 2	EMC Corp		04/26/2011	Fidelity	266.000	7,492	XXX		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)
268648 10 2	EMC Corp.		04/26/2011	Fidelity	134.000	3,766	XXX		L
268648 10 2	EMC Corp.		05/17/2011	Fidelity	130.000	3,617	XXX		L
30231G 10 2	Exxon Mobil Corp.		04/07/2011	Fidelity	89.000	7,551	XXX		L
30231G 10 2	Exxon Mobil Corp.		04/08/2011	Fidelity	86.000	7,334	XXX		L
37045V 10 0	General Motors Co.		04/07/2011	Fidelity	97.000	3,154	XXX		L
406216 10 1	Halliburton Co.		04/28/2011	Fidelity	150.000	7,598	XXX		L
478160 10 4	Johnson & Johnson		05/06/2011	Fidelity	168.000	11,139	XXX		L
478160 10 4	Johnson & Johnson		05/18/2011	Fidelity	48.000	3,224	XXX		L
48203R 10 4	Juniper Networks Inc.		05/18/2011	Fidelity	182.000	7,277	XXX		L
64110D 10 4	Netapp Inc.		04/28/2011	Fidelity	60.000	3,142	XXX		L
717081 10 3	Pfizer Inc.		05/06/2011	Fidelity	170.000	3,474	XXX		L
742718 10 9	Proctor & Gamble Co.		05/18/2011	Fidelity	108.000	7,239	XXX		L
747525 10 3	Qualcomm Inc.		04/19/2011	Fidelity	63.000	3,298	XXX		L
790849 10 3	St Jude Medical Inc.		04/08/2011	Fidelity	140.000	7,348	XXX		L
790849 10 3	St Jude Medical Inc.		05/06/2011	Fidelity	65.000	3,492	XXX		L
806857 10 8	Schlumberger Ltd.		06/08/2011	Fidelity	40.000	3,439	XXX		L
91324P 10 2	Unitedhealth Group.		05/09/2011	Fidelity	148.000	7,292	XXX		L
91324P 10 2	Unitedhealth Group.		06/07/2011	Fidelity	71.000	3,505	XXX		L
91324P 10 2	Unitedhealth Group.		06/23/2011	Fidelity	66.000	3,405	XXX		L
92553P 20 1	Viacom Inc.		05/10/2011	Fidelity	145.000	7,252	XXX		L
94973V 10 7	Wellpoint Inc.		04/18/2011	Fidelity	50.000	3,451	XXX		L
94973V 10 7	Wellpoint Inc.		05/02/2011	Fidelity	46.000	3,420	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					344,417	XXX	0	XXX
Common Stocks - Mutual Funds									
301722 44 3	M & N Ohio Tax Exempt		06/15/2011	Fidelity	117.709	1,259	XXX		L
9299999.	Total - Common Stocks - Mutual Funds					1,259	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					345,676	XXX	0	XXX
9799999.	Total - Common Stocks					345,676	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					345,676	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,561,588	XXX	9,366	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					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 Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
3134A4 AA 2	FHLMC		05/12/2011	Fidelity		15,620	12,000	14,764			(28)		(28)		14,736		884	884	128	05/15/2031	1
3134A4 KX 1	FHLMC		05/12/2011	Fidelity		79,552	64,000	75,104			(104)		(104)		75,000		4,552	4,552	1,300	07/15/2032	1
31416C JV 9	FNMA		04/25/2011	Fidelity		3,026	3,305	3,305	3,305				0		3,305		(278)	(278)		11/01/2038	1
31416C JV 9	FNMA		05/25/2011	Fidelity		1,772	1,935	1,935	1,935				0		1,935		(163)	(163)		11/01/2038	1
31416C JV 9	FNMA		06/25/2011	Fidelity		2,217	2,420	2,420	2,420				0		2,420		(204)	(204)		11/01/2038	1
3128KU S7 3	FHLMC		04/15/2011	BOFA		226	223	223	223				0		223		3	3		08/01/2037	1
3128KU S7 3	FHLMC		05/15/2011	BOFA		3,162	3,120	3,120	3,120				0		3,120		42	42		08/01/2037	1
3128KU S7 3	FHLMC		06/15/2011	BOFA		1,716	1,694	1,694	1,694				0		1,694		23	23		08/01/2037	1
3128MJ JW 1	FHLMC		04/15/2011	BOFA		680	684	684	684				0		684		(4)	(4)		06/01/2038	1
3128MJ JW 1	FHLMC		05/15/2011	BOFA		888	893	893	893				0		893		(6)	(6)		06/01/2038	1
3128MJ JW 1	FHLMC		06/15/2011	BOFA		994	1,001	1,001	1,001				0		1,001		(6)	(6)		06/01/2038	1
31412N M4 5	FNMA		04/25/2011	DBAB		1,050	1,095	1,095	1,095				0		1,095		(45)	(45)		11/01/2038	1
31412N M4 5	FNMA		05/25/2011	DBAB		2,056	2,144	2,144	2,144				0		2,144		(88)	(88)		11/01/2038	1
31412N M4 5	FNMA		06/25/2011	DBAB		1,037	1,082	1,082	1,082				0		1,082		(44)	(44)		11/01/2038	1
31398A U3 4	FNMA		05/18/2011	DBAB		200,110	194,000	200,935	200,926		(494)		(494)		200,432		(322)	(322)	3,370	07/15/2028	1
31398A U3 4	FNMA		04/29/2011	DBAB		164,639	161,000	166,755	166,003		(267)		(267)		165,736		(1,097)	(1,097)	3,270	07/15/2028	1
31410W SE 9	FNMA		04/25/2011	BOFA		2,642	2,801	2,801	2,801				0		2,801		(159)	(159)		09/01/2037	1
31410W SE 9	FNMA		05/25/2011	BOFA		2,026	2,148	2,148	2,148				0		2,148		(122)	(122)		09/01/2037	1
31410W SE 9	FNMA		06/25/2011	BOFA		1,618	1,716	1,716	1,716				0		1,716		(97)	(97)		09/01/2037	1
31398A 5W 8	FNMA		05/25/2011	BOFA		599	633	633	633				0		633		(34)	(34)		06/01/2040	1
31398A 5W 8	FNMA		06/25/2011	BOFA		599	634	634	634				0		634		(34)	(34)		06/01/2040	1
912828 PJ 3	US Treasurey Note		06/20/2011	GSCO		275,688	275,000	266,525	266,165		1,172		1,172		267,337		8,351	8,351	2,166	11/30/2015	1
912828 PJ 3	US Treasurey Note		06/16/2011	Fidelity		9,998	10,000	9,692	9,721		23		23		9,744		254	254	6	11/30/2015	1
912828 KM 1	US Treasurey Note		05/23/2011	BOFA		196,222	175,000	195,564			(634)		(634)		194,930		1,292	1,292	1,380	04/15/2014	1
0599999.	Total - Bonds - U.S. Government					968,137	918,528	956,867	670,343	0	(332)	0	(332)	0	955,443	0	12,698	12,698	11,620	XXX	XXX
8399997.	Total - Bonds - Part 4					968,137	918,528	956,867	670,343	0	(332)	0	(332)	0	955,443	0	12,698	12,698	11,620	XXX	XXX
8399999.	Total - Bonds					968,137	918,528	956,867	670,343	0	(332)	0	(332)	0	955,443	0	12,698	12,698	11,620	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
025816 10 9	American Express Co.		05/23/2011	Fidelity	400.000	20,391	XXX	16,675	17,168	(493)			(493)		16,675		3,716	3,716		XXX	L
053015 10 3	Automatic Data Processing Inc.		05/24/2011	Fidelity	340.000	18,467	XXX	13,006	15,735	(2,729)			(2,729)		13,006		5,460	5,460	540	XXX	L
053015 10 3	Automatic Data Processing Inc.		05/24/2011	Fidelity	410.000	22,269	XXX	13,565	18,975	(5,410)			(5,410)		13,565		8,703	8,703		XXX	L
057224 10 7	Baker Hughes Inc.		04/14/2011	Fidelity	270.000	18,889	XXX	19,988	15,436	4,552			4,552		19,988		(1,098)	(1,098)		XXX	L
31428X 10 6	Fedex Corp.		05/04/2011	Fidelity	110.000	10,484	XXX	8,289	10,231	(1,942)			(1,942)		8,289		2,195	2,195		XXX	L
42809H 10 7	Hess Corp.		04/15/2011	Fidelity	270.000	21,378	XXX	14,612	20,666	(6,054)			(6,054)		14,612		6,767	6,767		XXX	L
48203R 10 4	Juniper Networks inc.		06/10/2011	Fidelity	30.000	967	XXX	673	1,108	(434)			(434)		673		294	294		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)
48203R 10 4	Juniper Networks inc.		05/04/2011	Fidelity	410.000	15,664	XXX	9,859	15,137	(5,278)			(5,278)		9,859		5,805	5,805		XXX	L
48203R 10 4	Juniper Networks inc.		06/10/2011	Fidelity	200.000	6,446	XXX	3,683	7,384	(3,701)			(3,701)		3,683		2,762	2,762		XXX	L
48203R 10 4	Juniper Networks inc.		06/10/2011	Fidelity	190.000	6,123	XXX	7,171					0		7,171		(1,048)	(1,048)		XXX	L
806857 10 8	Schlumberger Ltd.		04/14/2011	Fidelity	120.000	10,745	XXX	7,830	10,020	(2,190)			(2,190)		7,830		2,915	2,915		XXX	L
911312 10 6	UPS Inc.		05/11/2011	Fidelity	220.000	16,539	XXX	15,548	15,968	(419)			(419)		15,548		991	991		XXX	L
H27013 10 3	Weatherford International Ltd.	F	04/11/2011	Fidelity	980.000	20,950	XXX	22,123	22,344	(221)			(221)		22,123		(1,173)	(1,173)		XXX	L
029912 20 1	American Tower Corp.		04/08/2011	Fidelity	98.000	4,994	XXX	3,331	5,061	(1,730)			(1,730)		3,331		1,663	1,663		XXX	L
037833 10 0	Apple Computer Inc.		07/07/2011	Fidelity	28.000	9,516	XXX	2,670	9,032	(6,462)			(6,462)		2,670		6,946	6,946		XXX	L
056752 10 8	Baidu Inc Spons ADS	F	05/18/2011	Fidelity	26.000	3,488	XXX	2,809	2,510	299			299		2,809		679	679		XXX	L
088606 10 8	BHP Billiton Ltd ADR	F	05/10/2011	Fidelity	77.000	7,207	XXX	7,287					0		7,287		(80)	(80)	71	XXX	L
172967 10 1	Citigroup		06/13/2011	Fidelity	126.000	4,643	XXX	6,130					0		6,130		(1,488)	(1,488)		XXX	L
172967 10 1	Citigroup		05/09/2011	Fidelity		31	XXX						0				31	31		XXX	L
20825C 10 4	Conoco Phillips		05/17/2011	Fidelity	17.000	1,221	XXX	1,147					0		1,147		74	74	166	XXX	L
20825C 10 4	Conoco Phillips		05/06/2011	Fidelity	87.000	6,481	XXX	5,870					0		5,870		611	611		XXX	L
20825C 10 4	Conoco Phillips		05/17/2011	Fidelity	25.000	1,796	XXX	1,816					0		1,816		(20)	(20)		XXX	L
263534 10 9	Du Pont		05/18/2011	Fidelity	63.000	3,328	XXX	2,301	3,142	(842)			(842)		2,301		1,027	1,027		XXX	L
302182 10 0	Express Scripts Inc.		04/07/2011	Fidelity	134.000	7,573	XXX	4,041	7,243	(3,202)			(3,202)		4,041		3,532	3,532		XXX	L
345370 86 0	Ford Motor Co.		04/15/2011	Fidelity	202.000	2,960	XXX	2,347	3,392	(1,045)			(1,045)		2,347		614	614		XXX	L
345370 86 0	Ford Motor Co.		04/15/2011	Fidelity	276.000	4,045	XXX	3,381	4,634	(1,254)			(1,254)		3,381		664	664		XXX	L
345370 86 0	Ford Motor Co.		04/15/2011	Fidelity	41.000	601	XXX	531	688	(157)			(157)		531		69	69		XXX	L
35671D 85 7	Freeport McMoran C & G		04/20/2011	Fidelity	66.000	3,417	XXX	3,103	3,963	(860)			(860)		3,103		314	314		XXX	L
35671D 85 7	Freeport McMoran C & G		06/20/2011	Fidelity	43.000	2,127	XXX	2,038	2,582	(544)			(544)		2,038		89	89		XXX	L
35671D 85 7	Freeport McMoran C & G		04/20/2011	Fidelity	27.000	1,398	XXX	1,280	1,621	(342)			(342)		1,280		118	118		XXX	L
35671D 85 7	Freeport McMoran C & G		06/20/2011	Fidelity	58.000	2,869	XXX	3,140	3,483	(343)			(343)		3,140		(271)	(271)		XXX	L
35671D 85 7	Freeport McMoran C & G		06/20/2011	Fidelity	36.000	1,781	XXX	1,962	2,162	(200)			(200)		1,962		(181)	(181)		XXX	L
37045V 10 0	General Motors Co.		06/07/2011	Fidelity	186.000	5,550	XXX	7,292					0		7,292		(1,742)	(1,742)		XXX	L
37045V 10 0	General Motors Co.		06/07/2011	Fidelity	97.000	2,894	XXX	3,154					0		3,154		(260)	(260)		XXX	L
38141G 10 4	Goldman Sachs		05/18/2011	Fidelity	5.000	698	XXX	753	841	(88)			(88)		753		(55)	(55)	81	XXX	L
38141G 10 4	Goldman Sachs		05/18/2011	Fidelity	19.000	2,652	XXX	2,904	3,195	(291)			(291)		2,904		(253)	(253)		XXX	L
38141G 10 4	Goldman Sachs		05/18/2011	Fidelity	5.000	698	XXX	750	841	(91)			(91)		750		(52)	(52)		XXX	L
382388 10 6	Goodrich Corp.		04/14/2011	Fidelity	79.000	6,717	XXX	7,289					0		7,289		(572)	(572)	23	XXX	L
38259P 50 8	Google Inc.		04/08/2011	Fidelity	9.000	5,150	XXX	1,943	5,346	(3,403)			(3,403)		1,943		3,207	3,207		XXX	L
38259P 50 8	Google Inc.		04/08/2011	Fidelity	5.000	2,861	XXX	633	2,970	(2,336)			(2,336)		633		2,228	2,228		XXX	L
38259P 50 8	Google Inc.		06/23/2011	Fidelity	2.000	968	XXX	779	1,188	(409)			(409)		779		188	188		XXX	L
38259P 50 8	Google Inc.		04/21/2011	Fidelity	10.000	5,213	XXX	3,897	5,940	(2,043)			(2,043)		3,897		1,316	1,316		XXX	L
38259P 50 8	Google Inc.		06/23/2011	Fidelity	5.000	2,419	XXX	2,539	2,970	(431)			(431)		2,539		(119)	(119)		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 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)
428236 10 3	Hewlett Packard Co.		05/20/2011	Fidelity	216.000	8,112	XXX	7,740	9,094	(1,353)			(1,353)		7,740		372	372	19	XXX	L
428236 10 3	Hewlett Packard Co.		05/20/2011	Fidelity	21.000	789	XXX	742	884	(142)			(142)		742		47	47		XXX	L
46625H 10 0	JPMorgan		05/18/2011	Fidelity	95.000	4,088	XXX	3,820	4,030	(210)			(210)		3,820		268	268		XXX	L
674599 10 5	Occidental Petroleum Corp.		04/07/2011	Fidelity	56.000	5,844	XXX	3,152	5,494	(2,342)			(2,342)		3,152		2,692	2,692	161	XXX	L
674599 10 5	Occidental Petroleum Corp.		04/08/2011	Fidelity	30.000	3,104	XXX	1,835	2,943	(1,108)			(1,108)		1,835		1,269	1,269		XXX	L
674599 10 5	Occidental Petroleum Corp.		04/07/2011	Fidelity	17.000	1,774	XXX	1,040	1,668	(628)			(628)		1,040		734	734		XXX	L
674599 10 5	Occidental Petroleum Corp.		04/15/2011	Fidelity	16.000	1,548	XXX	988	1,570	(581)			(581)		988		560	560		XXX	L
674599 10 5	Occidental Petroleum Corp.		04/08/2011	Fidelity	19.000	1,966	XXX	1,173	1,864	(690)			(690)		1,173		792	792		XXX	L
674599 10 5	Occidental Petroleum Corp.		04/15/2011	Fidelity	39.000	3,774	XXX	3,186	3,826	(640)			(640)		3,186		588	588		XXX	L
674599 10 5	Occidental Petroleum Corp.		04/15/2011	Fidelity	15.000	1,451	XXX	1,213	1,472	(259)			(259)		1,213		239	239		XXX	L
704549 10 4	Peabody Energy Corp.		06/10/2011	Fidelity	17.000	978	XXX	719	1,088	(368)			(368)		719		259	259	61	XXX	L
704549 10 4	Peabody Energy Corp.		05/18/2011	Fidelity	60.000	3,513	XXX	2,538	3,839	(1,300)			(1,300)		2,538		974	974		XXX	L
704549 10 4	Peabody Energy Corp.		04/15/2011	Fidelity	67.000	4,313	XXX	2,834	4,287	(1,452)			(1,452)		2,834		1,479	1,479		XXX	L
704549 10 4	Peabody Energy Corp.		06/15/2011	Fidelity	89.000	4,949	XXX	4,184	5,694	(1,511)			(1,511)		4,184		766	766		XXX	L
704549 10 4	Peabody Energy Corp.		06/10/2011	Fidelity	38.000	2,186	XXX	1,786	2,431	(645)			(645)		1,786		400	400		XXX	L
756577 10 2	Red Hat Inc.		06/23/2011	Fidelity	125.000	5,214	XXX	5,067	5,706	(639)			(639)		5,067		147	147		XXX	L
767204 10 0	Rio Tinto ADR	F	05/06/2011	Fidelity	98.000	6,837	XXX	7,493					0		7,493		(656)	(656)	62	XXX	L
91912E 10 5	Vale Do Rio Doce ADR	F	04/11/2011	Fidelity	251.000	8,439	XXX	6,825	8,677	(1,852)			(1,852)		6,825		1,614	1,614	48	XXX	L
949746 10 1	Wells Fargo & Co.		04/19/2011	Fidelity	111.000	3,351	XXX	3,469	3,440	29			29		3,469		(118)	(118)	49	XXX	L
949746 10 1	Wells Fargo & Co.		04/26/2011	Fidelity	110.000	3,156	XXX	3,677					0		3,677		(521)	(521)		XXX	L
949746 10 1	Wells Fargo & Co.		04/19/2011	Fidelity	107.000	3,231	XXX	3,161	3,316	(155)			(155)		3,161		70	70		XXX	L
949746 10 1	Wells Fargo & Co.		04/26/2011	Fidelity	124.000	3,557	XXX	3,864	3,843	21			21		3,864		(307)	(307)		XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					376,782	XXX	310,645	318,142	(65,918)	0	0	(65,918)	0	310,645	0	66,234	66,234	1,281	XXX	XXX
9799997	Total - Common Stocks - Part 4					376,782	XXX	310,645	318,142	(65,918)	0	0	(65,918)	0	310,645	0	66,234	66,234	1,281	XXX	XXX
9799999.	Total - Common Stocks					376,782	XXX	310,645	318,142	(65,918)	0	0	(65,918)	0	310,645	0	66,234	66,234	1,281	XXX	XXX
9899999.	Total - Preferred and Common Stocks					376,782	XXX	310,645	318,142	(65,918)	0	0	(65,918)	0	310,645	0	66,234	66,234	1,281	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,344,919	XXX	1,267,512	988,485	(65,918)	(332)	0	(66,250)	0	1,266,088	0	78,932	78,932	12,901	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					64,743	88,516	135,719	XXX
Huntington National Bank	Columbus, Ohio					1,020	1,323	1,356	XXX
Huntington National Bank	Columbus, Ohio					2,146	2,456	2,740	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	67,909	92,295	139,815	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	67,909	92,295	139,815	XXX
0599999. Total Cash		XXX	XXX	0	0	67,909	92,295	139,815	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE