PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF JUNE 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Plans' Liability Insurance Company

NAIC Group Code 00023 (Current Period), 00023 (Prior Period) NAIC Company Code 26794 Employer's ID Number 36-3503382

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

Country of Domicile United States

Incorporated/Organized 05/15/1986 Commenced Business 06/17/1986

Statutory Home Office 6740 North High Street (Street and Number), Worthington, OH 43085 (City or Town, State and Zip Code)

Main Administrative Office 2 Mid America Plaza, Suite 200 (Street and Number) Oakbrook Terrace, IL 60181 (City or Town, State and Zip Code) 630-472-7700 (Area Code) (Telephone Number)

Mail Address 2 Mid America Plaza, Suite 200 (Street and Number or P.O. Box), Oakbrook Terrace, IL 60181 (City or Town, State and Zip Code)

Primary Location of Books and Records 2 Mid America Plaza, Suite 200 (Street and Number) Oakbrook Terrace, IL 60181 (City or Town, State and Zip Code) 630-472-7700 (Area Code) (Telephone Number)

Internet Web Site Address N/A

Statutory Statement Contact Elias Georgopoulos (Name) 630-472-7749 (Area Code) (Telephone Number) (Extension)

lgeorgo@bcsigroup.com (E-mail Address) 630-472-7837 (Fax Number)

OFFICERS

Name	Title	Name	Title
Howard Francis Beacham III	President & CEO	Henry Alan Carpenter	Secretary, General Counsel & SVP
Susan Ann Pickar	Treasurer & Senior Vice President	Thomas Ellis Bowser	Chairman of the Board

OTHER OFFICERS

Matthew Thomas Brannigan	Senior Vice President	Sharon Jane Dold	Vice President
David John Jacobs	Senior Vice President	Dale Edward Palka	Senior Vice President

DIRECTORS OR TRUSTEES

Howard Francis Beacham III	Thomas Ellis Bowser	Terry Dee Kellogg	Steven Scott Martin #
James Edward Purcell	Scott Philip Serota #	Paul Mark White	

State of Illinois

County of Du Page 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.

Howard Francis Beacham III President & CEO	Henry Alan Carpenter Secretary, General Counsel & SVP	Susan Ann Pickar Treasurer & Senior Vice President

Subscribed and sworn to before me this 01st day of August, 2011

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

Lisa Fath, Notary Public
05/05/2014

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	79,171,231		79,171,231	79,723,982
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	177,800		177,800	170,800
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ 1,745,102), cash equivalents ($ 0) and short-term investments ($ 1,104,438)	2,849,539		2,849,539	3,084,717
6. Contract loans (including $ .... premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	0		0	0
9. Receivables for securities	2,713		2,713	0
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	82,201,283	0	82,201,283	82,979,499
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	674,285		674,285	653,459
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	466,279		466,279	63,456
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	354,600		354,600	64,103
18.2 Net deferred tax asset	1,335,074	1,127,298	207,776	287,201
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software			0	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	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care ($ ....) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	7,500	7,500	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	85,039,021	1,134,798	83,904,223	84,047,718
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	85,039,021	1,134,798	83,904,223	84,047,718
DETAILS OF WRITE-INS				
1101.			0	0
1102.			0	0
1103.			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Miscellaneous Accounts Receivable	7,500	7,500	0	0
2502.			0	0
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	7,500	7,500	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year $ 1,365,000)	19,325,555	21,517,475
2. Reinsurance payable on paid losses and loss adjustment expenses	703,837	68,207
3. Loss adjustment expenses	5,736,054	6,027,948
4. Commissions payable, contingent commissions and other similar charges		0
5. Other expenses (excluding taxes, licenses and fees)	82,743	118,593
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	50,000	40,000
7.1 Current federal and foreign income taxes (including $ .... on realized capital gains (losses))		0
7.2 Net deferred tax liability		0
8. Borrowed money $ 1,000,000 and interest thereon $ 147	1,000,147	2,000,460
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ .... and including warranty reserves of $ ....)	2,106,275	544,953
10. Advance premium		0
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders		0
12. Ceded reinsurance premiums payable (net of ceding commissions)		0
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others		0
15. Remittances and items not allocated		0
16. Provision for reinsurance		0
17. Net adjustments in assets and liabilities due to foreign exchange rates		0
18. Drafts outstanding		0
19. Payable to parent, subsidiaries and affiliates	507,696	592,918
20. Derivatives		0
21. Payable for securities		0
22. Payable for securities lending		0
23. Liability for amounts held under uninsured plans		0
24. Capital notes $ .... and interest thereon $		0
25. Aggregate write-ins for liabilities	117,046	176,920
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	29,629,353	31,087,474
27. Protected cell liabilities		0
28. Total liabilities (Lines 26 and 27)	29,629,353	31,087,474
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,942,436	2,942,436
31. Preferred capital stock		0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes		0
34. Gross paid in and contributed surplus	23,180,772	23,180,772
35. Unassigned funds (surplus)	28,151,662	26,837,036
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 30 $ ....)		0
36.2 .... shares preferred (value included in Line 31 $ ....)		0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	54,274,870	52,960,244
38. Totals (Page 2, Line 28, Col. 3)	83,904,223	84,047,718
DETAILS OF WRITE-INS		
2501. Retroactive Reinsurance Reserve Assumed	117,046	176,920
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	117,046	176,920
2901.		0
2902.		0
2903.		0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0
3201.		0
3202.		0
3203.		0
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 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 $ 0)	0	0	0
1.2 Assumed (written $ 3,686,312)	2,124,990	2,443,563	4,905,268
1.3 Ceded (written $)		0	
1.4 Net (written $ 3,686,312)	2,124,990	2,443,563	4,905,268
DEDUCTIONS:			
2. Losses incurred (current accident year $ 1,365,000):			
2.1 Direct	0	0	0
2.2 Assumed	(649,410)	398,078	(478,147)
2.3 Ceded		0	
2.4 Net	(649,410)	398,078	(478,147)
3. Loss adjustment expenses incurred	617,269	1,005,464	2,368,857
4. Other underwriting expenses incurred	2,463,964	3,112,248	4,340,358
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	2,431,823	4,515,790	6,231,068
7. Net income of protected cells		0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(306,833)	(2,072,227)	(1,325,800)
INVESTMENT INCOME			
9. Net investment income earned	1,700,295	1,724,147	3,529,836
10. Net realized capital gains (losses) less capital gains tax of $ (39,298)	257,278	(97,056)	32,000
11. Net investment gain (loss) (Lines 9 + 10)	1,957,573	1,627,091	3,561,836
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)		0	0
13. Finance and service charges not included in premiums		0	0
14. Aggregate write-ins for miscellaneous income	58,145	32,071	127,415
15. Total other income (Lines 12 through 14)	58,145	32,071	127,415
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,708,885	(413,065)	2,363,451
17. Dividends to policyholders		0	0
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)	1,708,885	(413,065)	2,363,451
19. Federal and foreign income taxes incurred	387,771	(107,759)	603,506
20. Net income (Line 18 minus Line 19)(to Line 22)	1,321,114	(305,306)	1,759,945
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	52,960,244	50,835,063	50,835,063
22. Net income (from Line 20)	1,321,114	(305,306)	1,759,945
23. Net transfers (to) from Protected Cell accounts		0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $ 26,167	50,795	356,336	204,219
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax	(198,547)	(19,570)	228,598
27. Change in nonadmitted assets	141,264	178,630	(67,581)
28. Change in provision for reinsurance		0	0
29. Change in surplus notes		0	0
30. Surplus (contributed to) withdrawn from protected cells		0	0
31. Cumulative effect of changes in accounting principles		0	0
32. Capital changes:			
32.1 Paid in		0	0
32.2 Transferred from surplus (Stock Dividend)		0	0
32.3 Transferred to surplus		0	0
33. Surplus adjustments:			
33.1 Paid in		0	0
33.2 Transferred to capital (Stock Dividend)		0	0
33.3 Transferred from capital		0	0
34. Net remittances from or (to) Home Office		0	0
35. Dividends to stockholders		0	0
36. Change in treasury stock		0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,314,626	210,090	2,125,181
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	54,274,870	51,045,153	52,960,244
DETAILS OF WRITE-INS			
0501.		0	0
0502.		0	0
0503.		0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. Retroactive Reinsurance Gain Assumed	59,872	32,037	128,776
1402. Miscellaneous (Expense) Income	(1,727)	34	(1,361)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	58,145	32,071	127,415
3701.		0	0
3702.		0	0
3703.		0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Lines 3701 through 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	3,283,489	4,633,181	5,074,780
2. Net investment income	1,775,373	1,789,601	3,718,528
3. Miscellaneous income	58,145	32,071	127,415
4. Total (Lines 1 to 3)	5,117,007	6,454,853	8,920,723
5. Benefit and loss related payments	1,364,511	770,274	1,170,274
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	2,925,020	3,479,196	6,354,387
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	638,970	(10,054)	(10,054)
10. Total (Lines 5 through 9)	4,928,501	4,239,416	7,514,607
11. Net cash from operations (Line 4 minus Line 10)	188,506	2,215,437	1,406,116
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	12,299,152	7,711,478	21,126,984
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	5,102	525,462	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	12,304,254	8,236,940	21,126,984
13. Cost of investments acquired (long-term only):			
13.1 Bonds	11,568,793	10,200,170	26,690,911
13.2 Stocks	7,000	130,800	170,800
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	2,713	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	11,578,506	10,330,970	26,861,711
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	725,748	(2,094,030)	(5,734,727)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	(1,000,313)	0	2,000,460
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(149,119)	670,688	81,558
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,149,432)	670,688	2,082,018
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)	(235,178)	792,095	(2,246,593)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,084,717	5,331,310	5,331,310
19.2 End of period (Line 18 plus Line 19.1)	2,849,539	6,123,405	3,084,717

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

   a. Accounting Practices

      The accompanying financial statements of the Company have been prepared on the basis of accounting procedures prescribed or permitted by the Ohio Insurance Department. The state of Ohio requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the Ohio Insurance Department.

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

      No Change

   c. Accounting Policies

      No Change

2. Accounting Changes and Corrections of Errors

   Not Applicable

3. Business Combinations and Goodwill

   a. Statutory Purchase Method

      None

   b. Statutory Merger

      None

   c. Writedowns for Impairment of Investments in Affiliates

      None

4. Discontinued Operations

   Not Applicable

5. Investments

   a. Mortgage Loans

      No Change

   b. Troubled Debt Restructuring for Creditors

      No Change

   c. Reverse Mortgages

      No Change

   d. Loan Backed Securities

      1. Anticipated prepayments for loan-backed and structured securities are used to determine the effective yield of an issue at purchase. Changes in the estimated cash flows of the issue are incorporated when determining the statement value at the end of each quarter and year-end. Prepayments for loan-backed and structured securities were obtained from the broker dealer survey or Bloomberg Systems. These assumptions are consistent with the current interest rate and economic environment. The retrospective scientific method is used to value most loan-backed and structured securities. For structured securities deemed to be high-risk, meaning the Company might not recover substantially all of its recorded investment due to unanticipated prepayment events, changes in investment yields due to changes in estimated future cash flows are accounted for on a prospective basis.

      2. The Company has the following recognized other-than-temporary impairments on loan-backed securities:

	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss 2a Interest	2b Non-interest	Fair Value C1-(C2a + C2b)
Aggregate intent to sell	$ -	$ -	$ -	$ -
Aggregate intent & ability	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

3. The Company has the following information about recognized other-than-temporary impairments currently held:

CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than temporary impairment	Fair Value	Date of Financial Statement Reported
Impaired assets at Adoption of SAP 43R						
02149v-ag-4	142,835	132,822	10,013	132,822	72,562	Adoption SAP 43R
02151n-bp-6	84,357	3,581	80,776	3,581	9,337	Adoption SAP 43R
07387a-aw-5	166,665	163,101	3,564	163,101	104,463	Adoption SAP 43R
1248mg-ap-9	205,840	168,335	37,505	168,335	65,857	Adoption SAP 43R
12544l-aa-9	166,425	160,216	6,209	160,216	112,050	Adoption SAP 43R
126670-cm-8	204,995	201,094	3,901	201,094	246,863	Adoption SAP 43R
126683-ab-7	218,748	150,947	67,801	150,947	128,875	Adoption SAP 43R
12668b-eg-4	319,897	295,294	24,603	295,294	50,069	Adoption SAP 43R
126673-we-8	449,448	437,319	12,129	437,319	128,875	Adoption SAP 43R
17307g-6k-9	191,036	184,683	6,353	184,683	121,570	Adoption SAP 43R
74958t-ab-9	246,726	234,296	12,430	234,296	146,846	Adoption SAP 43R
94983r-ad-6	185,011	182,130	2,881	182,130	119,629	Adoption SAP 43R
Total	$ 2,581,983	$ 2,313,818	$ 268,165	$ 2,313,818	$ 1,306,996	

CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than temporary impairment	Fair Value	Date of Financial Statement Reported
Impaired assets booked at December 31, 2009						
02151n-bp-6	15,315	4,076	11,239	4,076	4,076	December 2009
05949c-kq-8	49,357	44,514	4,843	44,514	38,763	December 2009
07387a-aw-5	148,997	136,237	12,760	136,237	114,348	December 2009
1248mg-ap-9	168,278	148,494	19,784	148,494	90,753	December 2009
12544l-aa-9	133,555	131,155	2,400	131,155	131,155	December 2009
126670-cm-8	201,002	144,455	56,547	144,455	64,967	December 2009
126673-we-8	437,477	434,264	3,213	434,264	181,351	December 2009
126683-ab-7	139,708	130,846	8,862	130,846	104,921	December 2009
12669g-k7-5	244,760	242,944	1,816	242,944	171,216	December 2009
17307g-6k-9	169,541	154,140	15,401	154,140	128,426	December 2009
225458-ez-7	197,038	195,255	1,783	195,255	120,794	December 2009
74958t-ab-9	211,580	199,466	12,114	199,466	142,444	December 2009
78473w-ac-7	70,580	64,123	6,457	64,123	48,709	December 2009
94984g-ad-9	188,758	169,140	19,618	169,140	155,412	December 2009
94983r-ad-6	164,090	151,055	13,035	151,055	129,651	December 2009
Total	$ 2,540,036	$ 2,350,164	$ 189,872	$ 2,350,164	$ 1,626,986	

CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than temporary impairment	Fair Value	Date of Financial Statement Reported
Impaired assets booked at June 30, 2010						
02151n-bp-6	3,594	1,234	2,360	1,234	1,234	June 2010
05949c-hq-2	72,158	66,332	5,826	66,332	63,370	June 2010
05949c-kq-8	41,867	40,406	1,461	40,406	39,394	June 2010
07387a-aw-5	129,906	127,516	2,390	27,516	115,796	June 2010
1248mg-ap-9	146,190	136,488	9,702	136,488	92,913	June 2010
12544l-aa-9	142,122	138,638	3,484	138,638	121,881	June 2010
126670-cm-8	143,875	91,469	52,406	91,469	70,626	June 2010
126673-we-8	434,424	430,115	4,309	430,115	94,167	June 2010
12669g-k7-5	233,379	209,017	24,362	209,017	107,598	June 2010
17307g-6k-9	146,598	136,752	9,846	136,752	131,789	June 2010
362341-4f-3	149,128	147,640	1,488	147,640	135,405	June 2010
590219-ae-1	139,404	134,211	5,193	134,211	131,503	June 2010
74958t-ab-9	185,548	174,251	11,297	174,251	144,797	June 2010
94983r-ad-6	140,420	138,923	1,497	138,923	127,249	June 2010
Total	$ 2,108,613	$ 1,972,992	$ 135,621	$ 1,872,992	$ 1,377,722	

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than temporary impairment	Fair Value	Date of Financial Statement Reported
Impaired assets booked at September 30, 2010						
02149v-ag-4	98,980	98,589	391	98,589	75,284	September 2010
02151n-bp-6	927	687	240	687	688	September 2010
05949c-hq-2	63,700	61,697	2,003	61,697	57,682	September 2010
07387a-aw-5	122,941	118,858	4,083	118,858	111,608	September 2010
12544l-aa-9	134,021	130,843	3,178	130,843	125,225	September 2010
126670-cm-8	91,387	71,290	20,097	71,290	74,371	September 2010
12668b-eg-4	197,686	188,020	9,666	188,020	170,088	September 2010
12668x-ac-9	261,229	192,706	68,523	192,706	131,064	September 2010
17307g-6k-9	132,253	130,066	2,187	130,066	125,687	September 2010
32051g-rd-9	293,846	292,806	1,039	292,806	193,054	September 2010
362341-4f-3	142,261	133,223	9,039	133,223	126,362	September 2010
78473w-ac-7	57,665	55,623	2,042	55,623	47,968	September 2010
94983r-ad-6	130,277	122,929	7,348	122,929	118,450	September 2010
Total	$ 1,727,173	$ 1,597,337	$ 129,836	$ 1,597,337	$ 1,357,531	

CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than temporary impairment	Fair Value	Date of Financial Statement Reported
Impaired assets booked at December 31, 2010						
02149v-ag-4	90,844	85,844	5,000	85,844	71,173	December 2010
1248mg-ap-9	133,977	131,322	2,655	131,322	91,004	December 2010
126670-cm-8	70,447	44,579	25,868	44,579	73,272	December 2010
12669g-k7-5	197,923	188,669	9,254	188,669	164,212	December 2010
32051g-rd-9	285,072	284,915	157	284,915	186,649	December 2010
94984g-ad-9	134,355	132,900	1,455	132,900	136,325	December 2010
Total	$ 912,618	$ 868,229	$ 44,389	$ 868,229	$ 722,635	

4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

   a. The aggregate amount of unrealized losses:

      a. Less than 12 months $102,188

      b. 12 Months or Longer $1,001,715

   b. The aggregate related fair value of securities with unrealized losses was

      a. Less than 12 months $5,922,685

      b. 12 Months or Longer $4,052,457

5. The Company periodically reviews its fixed maturity securities on a case-by-case basis to determine if any decline in fair value below amortized cost is other-than-temporary. Factors considered when determining whether a decline is other-than-temporary include the length of time a security has been in an unrealized loss position, reasons for the decline in value, expectations for the amount and timing of a recovery in fair value, and the Company's intent to sell and whether the Company is more likely than not will be required to sell the security. When the Company intends to sell an impaired security or more likely than not will be required to sell an impaired security before recovery of its amortized cost basis, an other than temporary impairment is recognized in earnings. If the Company does not expect to recover the entire amortized cost basis of an impaired debt security, even if it does not intend to sell the security and it is not more likely than not that it will not be required to sell the security before recovery of its amortized cost basis, the entity must consider, based upon an estimate of the present value of cash flows expected to be collected on the debt security as compared to its amortized cost basis, whether a credit loss exists. The portion of the total other than temporary impairment related to a credit loss is recognized in the statement of income. For structured securities the difference between amortized cost and net present value of future cash flows is considered to be a credit loss. For all other securities, the

NOTES TO FINANCIAL STATEMENTS

difference between fair market value and amortized cost is considered to be a credit loss. If it is determined that a decline in fair value of an investment is temporary, an other-than-temporary impairment loss is not recorded.

Generally, securities with fair values that are less than 80% of cost and other securities the Company determines are underperforming or potential problem securities are subject to regular review. To facilitate the review, securities with significant declines in value, or where objective criteria evidencing credit deterioration have been met, are included on a watch list. Among the criteria for securities to be included on a watch list are: credit deterioration which has led to a significant decline in value of the security; a significant covenant related to the security has been breached; and an issuer has filed or indicated a possibility of filing for bankruptcy, has missed or announced it intends to miss a scheduled interest or principal payment, or has experienced a specific material adverse change that may impair its creditworthiness.

When performing these reviews, the Company considers the relevant facts and circumstances relating to each investment and exercises considerable judgment in determining whether a security is other-than-temporarily impaired. Assessment factors include judgments about an obligor's current and projected financial position, an issuer's current and projected ability to service and repay its debt obligations, the existence of, and realizable value of, any collateral backing the obligations, the macro-economic and the micro-economic outlooks for specific industries and issuers. Assessing the duration of asset-backed securities can also involve assumptions regarding underlying collateral such as prepayment rates, default and recovery rates, and third-party servicing capabilities.

Among the factors considered is whether the decline in fair value results from a change in the quality of the security itself, or from a downward movement in the market as a whole, the likelihood of recovering the carrying value based on the current and short-term prospects of the issuer, and the Company's ability and intent to hold the security until such a recovery may occur. Unrealized losses that are considered to be primarily the result of market conditions, such as increasing interest rates, unusual market volatility, or industry-related events, and where the Company also believes there exists a reasonable expectation for recovery and, furthermore, has the intent and ability to hold the investment until maturity or the market recovery, are usually determined to be temporary. To the extent factors contributing to recognize other-than-temporary impairment losses affected other investments, such investments were reviewed for other-than-temporary impairment and losses were recorded when appropriate.

In addition to the review procedures described above, investment in structured securities where market prices are depressed are subject to a review of their future estimated cash flows, including expected and stress case scenarios, to identify potential shortfalls in contractual payments. Even in the case of severely depressed market values on structured securities, the Company places significant importance on the results of its cash flow testing and its ability and intent to hold these securities until their fair values recover when reaching other-than-temporary impairment conclusions. If there has been an adverse change in estimated cash flows which results in negative yield, an other-than-temporary impairment is recognized in the consolidated statements of income.

There are inherent uncertainties in assessing the fair values assigned to the Company's investments and in determining whether a decline in fair value is other-than-temporary. The Company's review of fair value involves several criteria including economic conditions, credit loss experience, other issuer-specific developments and future cash flows. These assessments are based on the best available information at the time. Factors such as market liquidity, the widening of bid/ask spreads and a change in the cash flow assumptions can contribute to future price volatility. If actual experience differs negatively from the assumptions and other consideration, realized losses may be recognized in the consolidated statements of income in future periods.

The Company currently does not have the intent to sell securities with unrealized losses not considered other-than-temporary until they mature or recover in value. However, if the specific facts and circumstances surrounding a security or the outlook for its industry sector change, the Company may sell the security and realize a loss.

e. Repurchase Agreements

None

f. Real Estate

None

g. Low Income Housing Tax Credits

None

6. Joint Ventures, Partnerships and Limited Liability Companies

a. Detail for Those Greater than 10 % of Admitted Assets

Not Applicable

b. Write-downs for Impairments

Not Applicable

7. Investment Income

a. Accrued Investment Income

No Change

b. Amounts Nonadmitted

None

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

   None

9. Income Taxes

   The June 30, 2011 and December 31, 2010 balances and related disclosures are calculated and presented pursuant to SSAP 10R.

   a. The net deferred tax asset at June 30, 2011 and the change from the prior year are comprised of the following components:

	June 30, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Total gross deferred tax assets	894,529	450,682	1,345,211	977,679	590,260	1,567,939	(83,150)	(139,578)	(222,728)
Valuation allowance adjustment	-	-	-	-	-	-	-	-	-
Adjusted gross deferred tax assets	894,529	450,682	1,345,211	977,679	590,260	1,567,939	(83,150)	(139,578)	(222,728)
Total gross deferred tax liabilities	10,137	-	10,137	8,151	-	8,151	1,986	-	1,986
Net deferred tax assets	884,392	450,682	1,335,074	969,528	590,260	1,559,788	(85,136)	(139,578)	(224,714)
Nonadmitted deferred tax assets	676,616	450,682	1,127,298	745,348	527,239	1,272,587	(68,732)	(76,557)	(145,289)
Net admitted deferred tax assets	207,776	-	207,776	224,180	63,021	287,201	(16,404)	(63,021)	(79,425)

The Company has not elected to admit deferred tax assets pursuant to paragraph 10.e. which allows for expanded admittance testing, for the years ended June 30, 2011 and December 31, 2010.

The amount of admitted adjusted gross deferred tax assets admitted under each component of SSAP 10R:

	June 30, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admitted under paragraph 10.a.	207,776	-	207,776	224,180	63,021	287,201	(16,404)	(63,021)	(79,425)
Paragraph 10.b., lesser of:									
Admitted under paragraph 10.b.i	-	-	-	-	-	-	-	-	-
Admitted under paragraph 10.b.ii	-	-	-	-	-	-	-	-	-
Admitted under paragraph 10.b. (lesser of b.i. or b.ii)	-	-	-	-	-	-	-	-	-
Admitted under paragraph 10.c.	10,137	-	10,137	8,151	-	8,151	1,986	-	1,986
Total admitted gross deferred tax assets	217,913	-	217,913	232,331	63,021	295,352	(14,418)	(63,021)	(77,439)

	June 30, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admitted Deferred Tax Assets	$ 207,776	-	207,776	$ 224,180	63,021	287,201	$ (16,404)	(63,021)	(79,425)
Admitted Assets	XXX	XXX	83,904,223	XXX	XXX	84,047,718	XXX	XXX	(143,495)
Adjusted Statutory Surplus	XXX	XXX	54,274,870	XXX	XXX	52,960,244	XXX	XXX	1,314,626
Total Adjusted Capital from DTA's	XXX	XXX	207,776	XXX	XXX	287,201	XXX	XXX	(79,425)

	June 30, 2011		
	Ordinary	Capital	Total %
Impact of Tax Planning Strategies			
Adjusted Gross DTAs (% of Total Adjusted Gross DTAs)	0%	34%	34%
Net Admitted Adjusted Gross DTAs (% of Total Net Admitted Adjusted Gross DTAs)	0%	0%	0%

NOTES TO FINANCIAL STATEMENTS

b. Unrecognized DTL's

Not Applicable

c. Current Tax and Change in Deferred Tax

Income tax expense for the years ended June 30, 2011 and December 31, 2010 is comprised of the following components:

	June 30, 2011	December 31, 2010
Current tax (benefit) expense on realized capital (losses) gains	(39,298)	99,129
Current tax expense - all other	387,771	603,506
Federal income taxes incurred	348,473	702,635

The main components of deferred income tax assets and liabilities and the changes therein are as follows:

	June 30, 2011	December 31, 2010	Change
Deferred Tax Assets			
Ordinary			
Discounting of unpaid losses and LAE	854,922	939,441	(84,519)
Change in unearned premium reserve	37,057	37,057	-
Nonadmitted deferred tax assets	2,550	1,181	1,369
Subtotal	894,529	977,679	(83,150)
Nonadmitted deferred tax assets	676,616	745,348	(68,732)
Admitted ordinary deferred tax assets	217,913	232,331	(14,418)
Capital			
Unrealized losses on bonds	219,478	245,645	(26,167)
Other than temporary impairment	231,177	344,588	(113,411)
Capital loss carryforward	-	-	-
Tax free exchanges on securities	27	27	-
Subtotal	450,682	590,260	(139,578)
Nonadmitted deferred tax assets	450,682	527,239	(76,557)
Subtotal	-	63,021	(63,021)
Valuation allowance adjustment	-	-	-
Admitted capital deferred tax assets	-	63,021	(63,021)
Admitted deferred tax assets	217,913	295,352	(77,439)
Deferred Tax Liabilities			
Ordinary			
Bond discount accrual	10,137	8,151	1,986
Total ordinary deferred tax liabilities	10,137	8,151	1,986
Net admitted deferred tax assets	207,776	287,201	(79,425)

The change in net deferred income taxes reported in surplus before consideration of nonadmitted assets is comprised of the following components:

	June 30, 2011	December 31, 2010	Change
Total adjusted gross deferred tax assets	1,345,211	1,567,939	(222,728)
Total gross deferred tax liabilities	10,137	8,151	1,986
Net deferred tax assets	1,335,074	1,559,788	(224,714)
Deferred tax on change in net unrealized capital gains			26,167
Change in net deferred income tax			(198,547)

NOTES TO FINANCIAL STATEMENTS

d. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The Company's income tax incurred and change in deferred income tax differs from the amount obtained by applying the federal statutory rate of 34% to income before income taxes in 2011 as follows:

	June 30, 2011
Current income taxes incurred	348,473
Change in net deferred income tax	198,547
Total income tax reported	547,020
Income before taxes	1,669,588
Expected income tax expense at 34% statutory rate	567,660
Increase (decrease) in actual tax reported resulting from:	
Nondeductible expense for meals, entertainment, and lobbying	415
Tax exempt interest	(19,686)
Statutory nonadmitted assets	(1,369)
Total income tax	547,020

e. Operating Loss and Tax Credit Carryforwards

As of June 30, 2011 and December 31, 2010, the Company had an income tax benefit of $0 which will be carried back against prior year taxable income.

As of June 30, 2011 and December 31, 2010, income tax expense available for recoupment in the event of future net losses was $348,473 and $734,515, respectively. The reporting entity has a total of $0 protective deposits which are on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

f. Consolidated Federal Income Tax Return

The Company's federal income tax return is not consolidated.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

a. Nature of Relationships

No Change

b. Detail of Transactions Greater than 1/2% of Admitted Assets

None

c. Change in Intercompany Arrangements

None

d. Amounts Due to or from Related Parties

At June 30, 2011, the Company reported $507,696 payable to affiliates. The balance represents a payable of $507,696 due to BCS Financial Corporation (BCSF).

e. Guarantees or Contingencies for Related Parties

None

f. Management or Service Contracts and Cost Sharing Arrangements

No Change

g. Nature of Control Relationship Disclosure

No Change

h. Amount Deducted for Investment in Upstream Company

No Change

i. Investments in SCA Entity that Exceeds 10% of Admitted Assets

No Change

j. Investments in Impaired SCA Entities

No Change

k. Foreign Insurance Subsidiary

No Change

NOTES TO FINANCIAL STATEMENTS

l. Downstream Holding Company Valued Using Look-Through Method

No Change

11. Debt

a. Capital Notes

No Change

b. All Other Debt

In the second quarter of 2010, the Company became a member of the Federal Home Loan Bank of Cincinnati (FHLBC) which provides the Company access to collateralized advances, collateralized funding agreement, and other FHLBC products. The Company's membership in FHLBC requires the ownership of member stock, and borrowing from FHLBC required the purchase of FHLBC activity based stock in an amount equal to .15 of 1 percent of total assets.

In 2010, the Company purchased $170,800 of common stock in the FHLBC. In 2011, it purchased an additional $7,000 of common stock and currently maintains an investment of $177,800 in the FHLBC.

The Company, as a member of the FHLBC, borrowed $2,000,000 in 2010, and currently has outstanding borrowings of $1,000,000 with a corresponding interest payable of $147 at June 30, 2011. The Company has placed $2,863,654 on deposit with FHLBC to secure borrowings.

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

a. Defined Benefit Plan

No Change

b. Defined Contribution Plans

No Change

c. Multiemployer Plans

No Change

d. Consolidated/Holding Company Plans

No Change

e. Postemployment Benefits and Compensated Absences

No Change

f. Impact of Medicare Modernization Act on Postretirement Benefits

No Change

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

a. Outstanding Shares

No Change

b. Dividend Rate of Preferred Stock

No Change

c. d. and e. Dividend Restrictions

All dividends require notification to the Director of the Ohio Department of Insurance. The amount of dividends that can be paid by insurance companies domiciled in Ohio without prior approval of the Director of the Ohio Department of Insurance is subject to restriction and cannot exceed the greater of ten percent of the prior year end surplus or the prior year's net income. The amount of dividends that could be paid during 2011 without prior approval was $5,296,024. No dividends were paid for the six-month period June 30, 2011.

f. Restrictions on Unassigned Funds

Not Applicable

g. Mutual Surplus Advances

Not Applicable

h. Company Stock Held for Special Purposes

No Change

NOTES TO FINANCIAL STATEMENTS

i. Changes in Special Surplus Funds

No Change

j. Changes in Unassigned Funds

The portion of unassigned funds represented or reduced by each item below is as follows:

Description	(Decrease) in Surplus (net tax effect)
1. Unrealized gains (losses)	$ (426,047)

k. Surplus Notes

No Change

l. and m. Quasi Reorganizations

No Change

14. Contingencies

a. Contingent Commitments

No Change

b. Guaranty Fund and Other Assessments

No Change

c. Gain Contingencies

No Change

d. Extra Contractual Obligation and Bad Faith Losses

No Change

e. All Other Contingencies

No Change

15. Leases

a. and b. Disclosures Related to Lessee and Lessor Leasing Arrangements

No Change

16. Information About Financial Instruments with Off-Balance Sheet Risk

a. Face or Contract Amounts

No Change

b. Nature and Terms

No Change

c. Exposure to Create Related Losses

No Change

d. Collateral Policy

No Change

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

a. Transfer of Receivables Reported as Sales

No Change

b. Transfer and Servicing of Financial Assets

No Change

NOTES TO FINANCIAL STATEMENTS

c. Wash Sales

The Company historically has not acquired securities with a NAIC designation of 3 or below. Nor has the Company sold and reacquired a security within a 30-day period of its original sale.

18. Gain or Loss to the Reporting Entity from Uninsured A & H Plans and the Uninsured Portion of Partially Insured Plans

a. Administrative Services Only (ASO) Plans

No Change

b. Administrative Services Contract (ASC) Plans

No Change

c. Medicare or Similarly Structured Cost Based Reimbursement Contracts

No Change

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

No change in production sources.

20. Fair Value Measurements

A. Assets Measured at Fair Value on a Recurring Basis

(1) The Company does not have any assets measured at fair value on a recurring basis at June 30, 2011.

(2) The Company does not have any assets measured at fair value on a recurring basis with significant unobservable inputs (Level3).

(3) Certain financial instruments are periodically measured at fair value on a recurring basis, such as common stock.

The fair value of an asset is the amount at which that asset could be bought or sold in a current transaction between willing parties that is other than in a forced or liquidation sale. The fair value of a liability is the amount at which that liability could be incurred or settled in a current transaction between willing parties.

Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporation of current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models, and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment, which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology model or input used.

The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – Values are unadjusted quoted prices for identical assets and liabilities in active markets accessible at the measurement date.

Level 2 – Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads, and yield curves.

Level 3 – Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement. Unobservable inputs reflect the Company's best estimate of what hypothetical market participants would use to determine a transaction price for the asset or liability at the reporting date.

B. Assets Measured at Fair Value on a Nonrecurring Basis

(1) The following assets were measured at fair value on a nonrecurring basis at June 30, 2011.

Description	Level 1	Level 2	Level 3	Total
Bonds	$ -	$ 1,390,637	-	$ 1,390,637

(2) The Company does not have any assets measured at fair value on a nonrecurring basis with significant unobservable inputs (Level 3).

(3) Certain financial instruments are periodically measured at fair value on a nonrecurring basis, such as when impaired, or for certain bonds when carried at the lower of cost or market.

The Company uses the same fair value process and policy as described in Note 20 A (3).

NOTES TO FINANCIAL STATEMENTS

21. Other Items

    a. Extraordinary Items

       None

    b. Troubled Debt Restructuring Debtors

       None

    c. Other Disclosures

       None

    d. Balances Uncollectible for Assets

       None

    e. Business Interruption Insurance Recoveries

       None

    f. State Transferable Tax Credits

       None

    g. Subprime Mortgage Related Risk Exposure

       No Material Change

22. Events Subsequent

    a. Subsequent events have been considered through August 9, 2011 for these statutory financial statements which are to be issued August 11, 2011. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

23. Reinsurance

    a. Unsecured Reinsurance Recoverable

       No Change

    b. Reinsurance Recoverable in Dispute

       No Change

    c. Reinsurance Assumed and Ceded

       The following table summarizes ceded and assumed unearned premiums and the related commission equity at June 30, 2011:

	Assumed Premium Reserve	Reinsurance Commission Equity	Ceded Premium Reserve	Reinsurance Commission Equity	Net Premium Reserve	Reinsurance Commission Equity
a. Affiliates	2,106,275	265,601	-	-	2,106,275	265,601
b. All Other	-	-	-	-	-	-
c. Totals	2,106,275	265,601	-	-	2,106,275	265,601

    d. Uncollectible Reinsurance

       None

    e. Commutation of Ceded Reinsurance

       No Change

NOTES TO FINANCIAL STATEMENTS

f. Retroactive Reinsurance

	Assumed
Reserves Transferred:	
Initial Reserves	(2,488,504)
Adjustments - Prior Year(s)	2,311,586
Adjustments - Current Year	59,872
Current Total Asset (Liability)	(117,046)
Consideration (Paid) or Received:	
Initial Consideration	2,488,504
Adjustments - Prior Year(s)	-
Adjustments - Current Year	-
Current Total	2,488,504
Paid Losses (Reimbursed) or Recovered:	
Prior Year(s)	(1,941,184)
Current Year	-
Current Total	(1,941,184)
Cumulative Total Transferred to Unassigned Funds	430,274

g. Reinsurance Accounted for as a Deposit

No Change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

a. Methods Used to Estimate

None

b. Method Used to Record

None

c. Amount and Percent of Net Retrospective Premiums

None

d. Calculation of Nonadmitted Accrued Retrospective Premiums

None

25. Changes in Incurred Losses and Loss Adjustment Expenses

The estimated savings on the loss and loss adjustment expenses attributable to insured events of prior years is $1,969,000, or 3.7% of the prior year-end surplus, for the six months ending June 30, 2011.

26. Intercompany Pooling Arrangements

No Change

27. Structured Settlements

a. Reserves Released Due to Purchase of Annuities

No Change

b. Annuity Insurers with Balances Due Greater than 1% of Policyholders' Surplus

No Change

28. Health Care Receivables

None

29. Participating Policies

None

30. Premium Deficiency Reserves

Not Applicable

31. High Deductibles

No Change

NOTES TO FINANCIAL STATEMENTS

32. Discounting of Liabilities for Unpaid Losses and Loss Adjustment Expenses

    a. Tabular Discounts

       Not Applicable

    b. Non-Tabular Discounts

       Not Applicable

    c. Changes in Discount Assumptions

       Not Applicable

33. Asbestos/ Environmental Reserves

    Not Applicable

34. Subscriber Savings Accounts

    Not Applicable

35. Multiple Peril Crop Insurance

    Not Applicable

36. Financial Guaranty Insurance

    Not Applicable

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

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

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

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. 12/31/2008

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. 12/31/2008

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). 05/07/2010

6.4 By what department or departments?

Ohio

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 [ ] NA [X]

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

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 [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
The Company has $2,863,654 on deposit with FHLB to secure a line of credit.

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	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 0	$ 0
14.24 Short-Term Investments	$ 6,189	$ 6,648
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)	$ 6,189	$ 6,648
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.

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 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
State Street Bank and Trust Co. Boston	One Lincoln Street, Boston, MA 02111

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
109875	Asset Allocation Management Company, LLP	30 North LaSalle Street, 35th Floor, Chicago, IL 60602
106595	Wellington Management Company, LLP	75 State Street, Boston, MA 02109

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 [ ] NA [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 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			0	0	0	0	0	0	0	0

5. Operating Percentages:

   5.1 A&H loss percent 0.0 %

   5.2 A&H cost containment percent 0.0 %

   5.3 A&H expense percent excluding cost containment expenses 0.0 %

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)

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

(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

PART 1 - LOSS EXPERIENCE

NONE

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

PART 2 - DIRECT PREMIUMS WRITTEN

NONE

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
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	0		0
14.	Credit accident and health	0		0
15.	Other accident and health	0		0
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		
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
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	0	0	0
	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
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0

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	20,174	1,031	21,205	2,020		2,020	16,373		895	17,268	(1,781)	(136)	(1,917)
2. 2009	1,605	1,403	3,008	73		73	1,562		1,259	2,821	30	(144)	(114)
3. Subtotals 2009 + prior	21,779	2,434	24,213	2,093	0	2,093	17,935	0	2,154	20,089	(1,751)	(280)	(2,031)
4. 2010	958	2,374	3,332	137		137	1,171		2,086	3,257	350	(288)	62
5. Subtotals 2010 + prior	22,737	4,808	27,545	2,230	0	2,230	19,106	0	4,240	23,346	(1,401)	(568)	(1,969)
6. 2011	XXX	XXX	XXX	XXX	222	222	XXX	472	1,243	1,715	XXX	XXX	XXX
7. Totals	22,737	4,808	27,545	2,230	222	2,452	19,106	472	5,483	25,061	(1,401)	(568)	(1,969)
8. Prior Year-End Surplus As Regards Policy-holders	52,960												

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. (6.2)	2. (11.8)	3. (7.1)
		Col. 13, Line 7 Line 8
		4. (3.7)

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 on "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. 2 6 7 9 4 2 0 1 1 4 9 0 0 0 0 2

2. 2 6 7 9 4 2 0 1 1 4 5 5 0 0 0 2

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

4. 2 6 7 9 4 2 0 1 1 5 0 5 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	79,894,785	73,936,972
2. Cost of bonds and stocks acquired	11,575,793	26,861,711
3. Accrual of discount	87,968	211,657
4. Unrealized valuation increase (decrease)	76,962	309,405
5. Total gain (loss) on disposals	254,158	440,974
6. Deduct consideration for bonds and stocks disposed of	12,299,152	21,126,984
7. Deduct amortization of premium	200,202	429,105
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	41,280	309,845
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	79,349,032	79,894,785
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	79,349,032	79,894,785

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)	70,064,500	6,831,409	6,302,192	268,451	70,064,500	70,862,168	0	72,898,000
2. Class 2 (a)	8,061,883	1,034,020	475,097	15,919	8,061,883	8,636,725	0	7,676,744
3. Class 3 (a)	470,290	0	161,726	(308,564)	470,290	0	0	216,834
4. Class 4 (a)	191,278	0	4,569	506	191,278	187,215	0	0
5. Class 5 (a)	184,972	0	25,443	124,717	184,972	284,246	0	209,266
6. Class 6 (a)	434,799	0	5,668	(123,814)	434,799	305,317	0	728,923
7. Total Bonds	79,407,722	7,865,429	6,974,695	(22,785)	79,407,722	80,275,671	0	81,729,767
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	0	0	0	0	0	0	0	0
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	79,407,722	7,865,429	6,974,695	(22,785)	79,407,722	80,275,671	0	81,729,767

(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	1,104,437	XXX	1,104,437	10	0

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	2,005,783	4,665,101
2. Cost of short-term investments acquired	9,188,941	27,094,681
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	10,090,286	29,753,999
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,104,438	2,005,783
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,104,438	2,005,783

Schedule DB - Part A - Verification
NONE

Schedule DB - Part B - Verification
NONE

Schedule DB - Part C - Section 1
NONE

Schedule DB - Part C - Section 2
NONE

Schedule DB - Verification
NONE

Schedule E - Verification
NONE

Schedule A - Part 2
NONE

Schedule A - Part 3
NONE

Schedule B - Part 2
NONE

Schedule B - Part 3
NONE

Schedule BA - Part 2
NONE

Schedule BA - Part 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. States, Territories and Possessions									
57582P-ZX-1	Massachusetts St 5.000% 08/01/24		05/25/2011	JP Morgan		263,602	235,000	0	1FE
68608K-8T-8	Oregon State 5.000% 05/01/26		05/19/2011	Citigroup Global Mkts Inc		128,238	115,000	0	1FE
1799999 - Bonds - U.S. States, Territories and Possessions						391,840	350,000	0	XXX
Bonds - U.S. Special Revenue									
312941-3E-5	FHLMC Pool # A93497 4.500% 08/01/40		05/03/2011	Citigroup Global Mkts Inc		246,609	239,009	149	1
3132GD-5T-5	FGLMC Pool # Q00858 4.000% 05/01/41		06/13/2011	Citigroup Global Mkts Inc		328,717	324,960	542	1
31381Q-2U-9	FNMA Pool # 467987 3.740% 04/01/18		04/15/2011	RBS Green		80,963	80,000	150	1
3138A2-BV-0	FNMA Pool # AH0951 4.500% 12/01/40		06/21/2011	CRT Capital Group		252,041	241,513	785	1
31419J-TQ-1	FNMA Pool # AE7758 3.500% 11/01/25		05/12/2011	Nomura Securities Int Inc		230,493	226,390	352	1
771902-GB-3	Rochester Minn Health Care Fac 4.000%		04/21/2011	Merrill Lynch Pierce		67,177	65,000	0	1FE
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions						1,206,000	1,176,872	1,978	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
013817-AV-3	Alcoa Inc 5.400% 04/15/21		04/13/2011	Chase Securities Inc		74,886	75,000	0	2FE
037389-AY-9	Aon Corp 3.125% 05/27/16		05/24/2011	Morgan Stanley & Co Inc		99,959	100,000	0	2FE
05947U-PS-1	Banc Of America Commercial Mor Series 20		05/28/2011	Direct		239,827	225,000	0	1FE
149123-BV-2	Caterpillar Inc 3.900% 05/27/21		05/25/2011	Various		234,042	235,000	41	1FE
173067-AD-1	Citigroup Commerical Mortgage Series 200		05/11/2011	Nomura Securities Int Inc		255,563	235,000	543	1FE
25470D-AE-9	Discovery Communication 4.375% 06/15/2		06/14/2011	Nomura Securities Int Inc		233,087	235,000	0	2FE
26884T-AD-4	Erac USA Finance Company Series 144A 4		05/09/2011	Barclays Capital Fixed Inc		44,791	45,000	0	2FE
29273R-AN-9	Energy Transfer Partners 4.650% 06/01/		05/09/2011	RBS Green		94,695	95,000	0	2FE
391164-AE-0	Great Plains Energy 4.850% 06/01/21		05/18/2011	JP Morgan		237,392	235,000	127	2FE
46636D-AE-6	JP Morgan Chase Commerical Series 2011-C		05/25/2011	Chase Securities Inc		101,000	100,000	251	1FE
59217G-AG-4	Met Life Glob Funding I Series 144A 3.		06/07/2011	UBS Warburg LLC		244,701	245,000	0	1FE
80282G-AD-7	Santander Drive Auto Receivabl Series 20		06/01/2011	Credit Suisse 1st Boston		131,016	130,000	170	1FE
91019P-CS-9	UDR Inc Series MTN 4.250% 06/01/18		05/18/2011	Citigroup Global Mkts Inc		24,747	25,000	0	2FE
92935V-AE-8	WFRBS Series 2011-C3 Class A3 3.998% 0		05/26/2011	UBS Warburg LLC		70,701	70,001	62	1FE
99Z01H-11-3	Rancho Del Bprdp DIS 3.740% 05/01/18		04/15/2011	RBS Green		(80,963)	(80,000)	(341)	1FE
448055-AF-0	Husky Energy Inc 7.250% 12/15/19	A	04/08/2011	Deutsche Bank Securities		224,462	190,000	4,515	2FE
21685W-CJ-4	Rabobank Nerland Series MTN 5.250% 05/	F	05/17/2011	Banc America Securities		231,301	235,000	0	1FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,461,207	2,395,001	5,368	XXX
8399997 - Subtotals- Bonds - Part 3						4,059,047	3,921,873	7,346	XXX
8399999 - Subtotals - Bonds						4,059,047	3,921,873	7,346	XXX
9999999 Totals						4,059,047	XXX	7,346	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	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. Governments																					
36200J-6P-0	GNMA Pool 603078 5.000% 08/15/33		06/01/2011	Paydown		4,313	4,313	4,380	4,376	0	(63)	0	(63)	0	4,313	0	0	0	97	08/15/2033	1
36200K-W8-6	GNMA Pool 603771 5.500% 05/15/33		06/01/2011	Paydown		8,238	8,238	8,594	8,576	0	(339)	0	(339)	0	8,238	0	0	0	178	05/15/2033	1
36211U-HD-7	GNMA Pool 523228 8.000% 10/15/30		06/01/2011	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	10/15/2030	1
36212G-SB-9	GNMA Pool 533414 8.000% 11/15/30		06/01/2011	Paydown		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	11/15/2030	1
36212U-BM-2	GNMA Pool 543744 8.000% 12/15/30		06/01/2011	Paydown		41	41	43	43	0	(2)	0	(2)	0	41	0	0	0	1	12/15/2030	1
36213H-TL-3	GNMA Pool 555055 5.500% 06/15/33		06/01/2011	Paydown		910	910	949	947	0	(38)	0	(38)	0	910	0	0	0	21	06/15/2033	1
36241K-BZ-0	GNMA Pool 781856 6.000% 08/15/34		06/01/2011	Paydown		6,719	6,719	6,951	6,941	0	(222)	0	(222)	0	6,719	0	0	0	163	08/15/2034	1
36241K-J6-6	GNMA Pool 782085 7.000% 11/15/33		06/01/2011	Paydown		733	733	759	758	0	(25)	0	(25)	0	733	0	0	0	22	11/15/2033	1
36241K-JL-3	GNMA Pool 782067 7.000% 11/15/32		06/01/2011	Paydown		1,766	1,766	1,843	1,839	0	(73)	0	(73)	0	1,766	0	0	0	52	11/15/2032	1
36241K-JQ-2	GNMA Pool 782071 7.000% 05/15/33		06/01/2011	Paydown		887	887	926	924	0	(37)	0	(37)	0	887	0	0	0	25	05/15/2033	1
36241K-JS-8	GNMA Pool 782073 7.000% 03/15/32		06/01/2011	Paydown		1,994	1,994	2,081	2,076	0	(82)	0	(82)	0	1,994	0	0	0	58	03/15/2032	1
36241K-JT-6	GNMA Pool 782074 7.000% 01/15/33		06/01/2011	Paydown		1,366	1,366	1,425	1,422	0	(57)	0	(57)	0	1,366	0	0	0	40	01/15/2033	1
36295Q-BH-2	GNMA Pool 676940 5.000% 04/15/38		06/01/2011	Paydown		13,185	13,185	13,465	13,460	0	(275)	0	(275)	0	13,185	0	0	0	273	04/15/2038	1
36295Q-J8-4	GNMA Pool 677187 6.000% 06/15/38		06/01/2011	Paydown		11,185	11,185	11,535	11,529	0	(344)	0	(344)	0	11,185	0	0	0	269	06/15/2038	1
0599999 - Bonds - U.S. Governments						51,377	51,377	52,992	52,932	0	(1,558)	0	(1,558)	0	51,377	0	0	0	1,200	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
574192-R8-5	Maryland State 5.000% 03/01/16		05/11/2011	Southwest Securities Inc		222,070	190,000	223,482	222,938	0	(2,305)	0	(2,305)	0	220,632	0	1,438	1,438	6,729	03/01/2016	1FE
1799999 - Bonds - U.S. States, Territories and Possessions						222,070	190,000	223,482	222,938	0	(2,305)	0	(2,305)	0	220,632	0	1,438	1,438	6,729	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
337653-AC-3	Fiscal Yr 2005 Securitization 3.510% 1		04/01/2011	Call 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	176	10/01/2012	1FE
591852-KN-7	Metropolitan Concil MINN 5.000% 03/01/		05/11/2011	Piper		87,621	75,000	88,009	87,798	0	(895)	0	(895)	0	86,903	0	718	718	2,656	03/01/2016	1FE
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						97,621	85,000	98,009	97,798	0	(895)	0	(895)	0	96,903	0	718	718	2,832	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3128K5-WP-3	FHLMC Pool A45154 6.000% 05/01/35		06/01/2011	Paydown		508	508	521	521	0	(13)	0	(13)	0	508	0	0	0	13	05/01/2035	1
3128KQ-D7-8	FHLMC Pool A60126 6.000% 05/01/37		06/01/2011	Paydown		4,468	4,468	4,683	4,681	0	(214)	0	(214)	0	4,468	0	0	0	111	05/01/2037	1
3128KY-JB-6	FHLMC Pool A67458 6.000% 11/01/37		06/01/2011	Paydown		2,911	2,911	2,958	2,956	0	(45)	0	(45)	0	2,911	0	0	0	86	11/01/2037	1
3128L0-Q8-8	FHLMC Pool A68579 6.000% 11/01/37		06/01/2011	Paydown		29,867	29,867	30,564	30,550	0	(683)	0	(683)	0	29,867	0	0	0	643	11/01/2037	1
3128L0-V6-6	FHLMC Pool A68737 6.500% 11/01/37		06/01/2011	Paydown		3,561	3,561	3,635	3,633	0	(72)	0	(72)	0	3,561	0	0	0	97	11/01/2037	1
3128LX-FS-4	FHLMC Pool G01977 5.000% 12/01/35		06/01/2011	Paydown		10,422	10,422	10,103	10,108	0	313	0	313	0	10,422	0	0	0	219	12/01/2035	1
3128M5-GR-5	FHLMC Pool G03508 6.000% 07/01/37		06/01/2011	Paydown		11,529	11,529	11,630	11,629	0	(99)	0	(99)	0	11,529	0	0	0	288	07/01/2037	1
3128M6-EP-9	FHLMC Pool G04342 6.000% 04/01/38		06/01/2011	Paydown		11,131	11,131	11,138	11,138	0	(6)	0	(6)	0	11,131	0	0	0	279	04/01/2038	1
3128M7-YV-2	FHLMC Pool G05824 5.500% 01/01/40		06/01/2011	Paydown		7,029	7,029	7,448	7,441	0	(411)	0	(411)	0	7,029	0	0	0	158	01/01/2040	1
3128MJ-DT-4	FHLMC Pool G08113 6.500% 02/01/36		06/01/2011	Paydown		3,177	3,177	3,242	3,240	0	(63)	0	(63)	0	3,177	0	0	0	86	02/01/2036	1
3128PR-TM-1	FHLMC Pool 312356 4.000% 06/01/25		06/01/2011	Paydown		5,899	5,899	6,092	6,088	0	(189)	0	(189)	0	5,899	0	0	0	101	06/01/2025	1
31292H-VU-5	FHLMC Pool C01527 5.500% 04/01/33		06/01/2011	Paydown		7,978	7,978	8,189	8,176	0	(198)	0	(198)	0	7,978	0	0	0	182	04/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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)
312941-3E-5	FHLMC Pool # A93497 4.500% 08/01/40		06/01/2011	Paydown		1,395	1,395	1,439	0	0	(44)	0	(44)	0	1,395	0	0	0	5	08/01/2040	1
312942-4G-7	FHLMC Pool A94423 4.000% 10/01/40		06/01/2011	Paydown		16,500	16,500	17,102	17,099	0	(599)	0	(599)	0	16,500	0	0	0	318	10/01/2040	1
312942-CQ-6	FHLMC Pool A93679 4.000% 09/01/40		06/01/2011	Paydown		13,802	13,802	14,143	14,140	0	(338)	0	(338)	0	13,802	0	0	0	230	09/01/2040	1
312942-Z9-9	FHLMC Pool A94368 4.000% 10/01/40		06/01/2011	Paydown		2,280	2,280	2,251	0	0	29	0	29	0	2,280	0	0	0	23	10/01/2040	1
312943-GL-1	FHLMC Pool A94703 3.500% 11/01/40		06/01/2011	Paydown		2,749	2,749	2,773	2,772	0	(23)	0	(23)	0	2,749	0	0	0	39	11/01/2040	1
312943-QZ-9	FHLMC Pool A94972 4.500% 11/01/40		06/01/2011	Paydown		1,502	1,502	1,539	0	0	(37)	0	(37)	0	1,502	0	0	0	25	11/01/2040	1
312943-UP-6	FHLMC Pool A95090 4.500% 11/01/40		06/01/2011	Paydown		6,172	6,172	6,326	0	0	(155)	0	(155)	0	6,172	0	0	0	88	11/01/2040	1
312943-VN-0	FHLMC Pool A95121 4.500% 11/01/40		06/01/2011	Paydown		2,284	2,284	2,391	2,391	0	(107)	0	(107)	0	2,284	0	0	0	43	11/01/2040	1
312965-HQ-2	FHLMC Pool B12939 5.000% 04/01/19		06/01/2011	Paydown		5,907	5,907	6,086	6,034	0	(126)	0	(126)	0	5,907	0	0	0	122	04/01/2019	1
312965-T4-8	FHLMC Pool B13271 4.500% 04/01/19		06/01/2011	Paydown		9,244	9,244	9,164	9,182	0	62	0	62	0	9,244	0	0	0	162	04/01/2019	1
31297G-6W-6	FHLMC Pool A28985 6.000% 12/01/34		06/01/2011	Paydown		3,545	3,545	3,665	3,660	0	(115)	0	(115)	0	3,545	0	0	0	72	12/01/2034	1
31371K-P4-7	FNMA Pool No 254343 6.500% 06/01/17		06/01/2011	Paydown		4,584	4,584	4,845	4,742	0	(158)	0	(158)	0	4,584	0	0	0	122	06/01/2017	1
31371L-CE-7	FNMA Pool No 254869 5.500% 09/01/33		06/01/2011	Paydown		2,629	2,629	2,635	2,634	0	(6)	0	(6)	0	2,629	0	0	0	58	09/01/2033	1
31371L-DL-0	FNMA Pool No 254907 5.000% 10/01/18		06/01/2011	Paydown		881	881	903	896	0	(15)	0	(15)	0	881	0	0	0	18	10/01/2018	1
31371M-UK-1	FNMA Pool No 256286 6.000% 06/01/36		06/01/2011	Paydown		4,641	4,641	4,563	4,564	0	77	0	77	0	4,641	0	0	0	115	06/01/2036	1
31371N-EW-1	FNMA Pool 256749 6.000% 06/01/37		06/01/2011	Paydown		41,864	41,864	45,422	0	0	(3,558)	0	(3,558)	0	41,864	0	0	0	604	06/01/2037	1
31371N-ST-3	FNMA Pool No 257130 5.000% 03/01/38		06/01/2011	Paydown		55,634	55,634	54,717	54,735	0	900	0	900	0	55,634	0	0	0	1,157	03/01/2038	1
31377S-M2-1	FNMA Pool No 385677 4.680% 12/01/12		06/01/2011	Paydown		1,236	1,236	1,242	1,234	0	1	0	1	0	1,236	0	0	0	24	12/01/2012	1
31381Q-2U-9	FNMA Pool # 467987 3.740% 04/01/18		06/01/2011	Paydown		79	79	80	0	0	(1)	0	(1)	0	79	0	0	0	0	04/01/2018	1
31385G-KD-5	FNMA Pool No 543992 7.500% 07/01/30		06/01/2011	Paydown		65	65	66	66	0	(1)	0	(1)	0	65	0	0	0	2	07/01/2030	1
31385H-4D-1	FNMA Pool No 545420 5.663% 12/01/11		06/01/2011	Paydown		70,350	70,350	69,330	69,995	0	355	0	355	0	70,350	0	0	0	1,704	12/01/2011	1
31385W-WZ-8	FNMA Pool No 555164 6.500% 11/01/17		06/01/2011	Paydown		1,880	1,880	1,973	1,938	0	(58)	0	(58)	0	1,880	0	0	0	50	11/01/2017	1
31385W-YS-2	FNMA Pool No 555221 Balloon 6.253% 04/		04/01/2011	Paydown		25,338	25,338	28,435	25,575	0	(237)	0	(237)	0	25,338	0	0	0	533	04/01/2011	1
31385W-Z5-1	FNMA Pool No 555264 4.959% 02/01/13		06/01/2011	Paydown		1,097	1,097	1,127	1,101	0	(5)	0	(5)	0	1,097	0	0	0	23	02/01/2013	1
31385X-BC-0	FNMA Pool No 555435 4.518% 05/01/13		06/01/2011	Paydown		21,930	21,930	21,724	21,825	0	105	0	105	0	21,930	0	0	0	593	05/01/2013	1
31386X-J3-1	FNMA Pool No 576382 6.500% 05/01/16		06/01/2011	Paydown		483	483	486	483	0	0	0	0	0	483	0	0	0	13	05/01/2016	1
31387C-4M-0	FNMA Pool No 580528 6.500% 05/01/16		06/01/2011	Paydown		2,160	2,160	2,172	2,161	0	(1)	0	(1)	0	2,160	0	0	0	53	05/01/2016	1
31387C-D6-5	FNMA Pool No 579825 6.500% 05/01/16		06/01/2011	Paydown		701	701	706	701	0	0	0	0	0	701	0	0	0	19	05/01/2016	1
31388R-V2-0	FNMA Pool No 612733 6.000% 11/01/16		06/01/2011	Paydown		10,013	10,013	10,096	10,073	0	(59)	0	(59)	0	10,013	0	0	0	250	11/01/2016	1
31389R-UG-9	FNMA Pool No 633383 5.500% 05/01/17		06/01/2011	Paydown		2,390	2,390	2,374	2,376	0	14	0	14	0	2,390	0	0	0	56	05/01/2017	1
31390G-B5-5	FNMA Pool No 645460 6.500% 05/01/32		06/01/2011	Paydown		1,473	1,473	1,552	1,548	0	(75)	0	(75)	0	1,473	0	0	0	37	05/01/2032	1
31390J-RR-4	FNMA Pool No 647696 6.500% 05/01/17		06/01/2011	Paydown		2,050	2,050	2,167	2,108	0	(57)	0	(57)	0	2,050	0	0	0	56	05/01/2017	1
31392C-T6-1	Fanniemae Whole Loan 2002-W3 A4 6.500%		06/01/2011	Paydown		4,838	4,838	4,780	4,791	0	47	0	47	0	4,838	0	0	0	128	11/25/2041	1

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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 Identi-fication	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)
31393B-BN-4	Fannie Mae 2003-36 OG 5.500% 12/25/31		06/01/2011	Paydown		75,090	75,090	76,545	75,110	0	(20)	0	(20)	0	75,090	0	0	0	1,699	06/25/2014	1
31393B-HP-3	Fannie Mae 2003-33 PT 4.500% 05/25/33		06/01/2011	Paydown		2,043	2,043	2,060	2,056	0	(14)	0	(14)	0	2,043	0	0	0	36	11/25/2032	1
31393R-PW-4	Freddie Mac 2630 HA 3.000% 01/15/17		06/01/2011	Paydown		16,605	16,605	15,667	16,345	0	260	0	260	0	16,605	0	0	0	204	01/15/2017	1
31393R-ZN-3	Freddie Mac 2627 BG 3.250% 06/15/17		06/01/2011	Paydown		3,997	3,997	3,835	3,933	0	64	0	64	0	3,997	0	0	0	54	06/15/2017	1
31393X-FS-1	Fanniemae Grantor Trust 2004-T1 1A1 6.		06/01/2011	Paydown		2,152	2,152	2,256	2,238	0	(86)	0	(86)	0	2,152	0	0	0	53	01/25/2034	1
31394K-MW-1	Freddie Mac 2686 JH 5.500% 07/15/32		06/01/2011	Paydown		25,063	25,063	25,047	25,017	0	46	0	46	0	25,063	0	0	0	564	07/15/2032	1
31400R-KR-1	FNMA Pool No 695204 5.500% 03/01/33		06/22/2011	Broadpnt		120,670	111,393	113,595	113,485	0	55	0	55	0	113,539	0	7,131	7,131	3,506	03/01/2033	1
31400R-KR-1	FNMA Pool No 695204 5.500% 03/01/33		06/01/2011	Paydown		18,141	18,141	18,500	18,482	0	(341)	0	(341)	0	18,141	0	0	0	400	03/01/2033	1
31401X-LZ-8	FNMA Pool No 721344 5.000% 06/01/18		06/01/2011	Paydown		20,531	20,531	19,909	20,006	0	526	0	526	0	20,531	0	0	0	406	06/01/2018	1
31402D-J9-2	FNMA Pool No 725788 4.562% 01/01/15		06/01/2011	Paydown		1,448	1,448	1,429	1,438	0	11	0	11	0	1,448	0	0	0	28	01/01/2015	1
31402K-BX-1	FNMA Pool No 730954 5.000% 08/01/33		06/01/2011	Paydown		6,993	6,993	6,662	6,672	0	320	0	320	0	6,993	0	0	0	151	08/01/2033	1
31403C-6L-0	FNMA Pool No 745275 5.000% 02/01/36		06/01/2011	Paydown		37,226	37,226	37,475	37,479	0	(253)	0	(253)	0	37,226	0	0	0	767	02/01/2036	1
31403J-TN-6	FNMA Pool No 750357 6.000% 11/01/33		06/01/2011	Paydown		30,181	30,181	31,185	31,095	0	(914)	0	(914)	0	30,181	0	0	0	675	11/01/2033	1
31403T-QE-7	FNMA Pool No 757453 5.000% 11/01/18		06/01/2011	Paydown		218	218	223	221	0	(3)	0	(3)	0	218	0	0	0	5	11/01/2018	1
31404A-M4-3	FNMA Pool No 762779 5.000% 11/01/18		06/01/2011	Paydown		11,573	11,573	11,868	11,752	0	(179)	0	(179)	0	11,573	0	0	0	242	11/01/2018	1
31404Q-QW-2	FNMA Pool No 775469 6.500% 05/01/34		06/01/2011	Paydown		2,694	2,694	2,820	2,815	0	(121)	0	(121)	0	2,694	0	0	0	59	05/01/2034	1
31404V-2P-2	FNMA Pool No 780282 6.500% 07/01/34		06/01/2011	Paydown		94	94	99	99	0	(4)	0	(4)	0	94	0	0	0	3	07/01/2034	1
31405A-M6-7	FNMA Pool No 783481 5.500% 06/01/34		06/01/2011	Paydown		1,464	1,464	1,446	1,447	0	17	0	17	0	1,464	0	0	0	34	06/01/2034	1
31405R-F3-5	FNMA Pool No 796786 5.000% 01/01/35		06/01/2011	Paydown		934	934	928	928	0	6	0	6	0	934	0	0	0	19	01/01/2035	1
31405S-ET-7	FNMA Pool No 797646 6.000% 09/01/35		06/01/2011	Paydown		3,356	3,356	3,440	3,436	0	(81)	0	(81)	0	3,356	0	0	0	69	09/01/2035	1
31405S-KJ-2	FNMA Pool No 797797 6.000% 04/01/35		06/01/2011	Paydown		3,445	3,445	3,553	3,550	0	(104)	0	(104)	0	3,445	0	0	0	71	04/01/2035	1
31406K-KA-7	FNMA Pool No 812189 5.000% 02/01/35		06/01/2011	Paydown		8,179	8,179	8,122	8,123	0	55	0	55	0	8,179	0	0	0	165	02/01/2035	1
31406Y-Y7-9	FNMA Pool No 824334 5.500% 07/01/35		06/01/2011	Paydown		20,203	20,203	20,352	20,344	0	(141)	0	(141)	0	20,203	0	0	0	460	07/01/2035	1
31407F-6B-1	FNMA Pool No 829866 5.000% 07/01/35		06/01/2011	Paydown		5,737	5,737	5,653	5,655	0	81	0	81	0	5,737	0	0	0	136	07/01/2035	1
31407H-DK-9	FNMA Pool No 830906 5.000% 07/01/35		06/01/2011	Paydown		2,343	2,343	2,308	2,310	0	33	0	33	0	2,343	0	0	0	43	07/01/2035	1
31407R-Q4-9	FNMA Pool No 838475 5.000% 09/01/35		06/01/2011	Paydown		4,442	4,442	4,234	4,238	0	204	0	204	0	4,442	0	0	0	90	09/01/2035	1
31407Y-RV-3	FNMA Pool No 844800 5.000% 10/01/35		06/01/2011	Paydown		19,502	19,502	18,660	18,685	0	817	0	817	0	19,502	0	0	0	390	10/01/2035	1
31408B-U5-5	FNMA Pool No 846704 6.000% 01/01/36		06/01/2011	Paydown		5,589	5,589	5,674	5,671	0	(82)	0	(82)	0	5,589	0	0	0	133	01/01/2036	1
31409T-TB-4	FNMA Pool No 878146 5.000% 07/01/36		06/01/2011	Paydown		181	181	176	177	0	4	0	4	0	181	0	0	0	4	07/01/2036	1
31410G-AF-0	FNMA Pool No 888406 5.000% 08/01/36		06/01/2011	Paydown		4,964	4,964	4,719	4,726	0	238	0	238	0	4,964	0	0	0	101	08/01/2036	1
31410G-E4-1	FNMA Pool No 888555 5.500% 09/01/21		06/01/2011	Paydown		5,662	5,662	5,698	5,692	0	(30)	0	(30)	0	5,662	0	0	0	128	09/01/2021	1
31410P-EM-1	FNMA Pool No 893040 6.000% 11/01/36		06/01/2011	Paydown		9,003	9,003	9,085	9,082	0	(79)	0	(79)	0	9,003	0	0	0	210	11/01/2036	1
31410W-M8-8	FNMA Pool No 899583 6.000% 07/01/37		06/01/2011	Paydown		5,315	5,315	5,656	5,647	0	(332)	0	(332)	0	5,315	0	0	0	132	07/01/2037	1

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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 Identi-fication	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)
31412D-SQ-2	FNMA Pool No 922227 6.500% 12/01/36		06/01/2011	Paydown		12,098	12,098	12,688	12,679	0	(581)	0	(581)	0	12,098	0	0	0	324	12/01/2036	1
31412P-U8-2	FNMA Pool No 931307 4.500% 06/01/39		06/01/2011	Paydown		10,947	10,947	11,366	11,361	0	(414)	0	(414)	0	10,947	0	0	0	216	06/01/2039	1
31412Q-7B-9	FNMA Pool 932490 4.500% 02/01/40		06/01/2011	Paydown		4,544	4,544	4,758	4,756	0	(212)	0	(212)	0	4,544	0	0	0	88	02/01/2040	1
31412S-PS-8	FNMA Pool No 933433 5.000% 03/01/38		06/01/2011	Paydown		18,164	18,164	17,401	17,418	0	746	0	746	0	18,164	0	0	0	371	03/01/2038	1
31413J-UL-6	FNMA Pool No 947087 6.000% 10/01/37		06/01/2011	Paydown		6,804	6,804	6,869	6,867	0	(62)	0	(62)	0	6,804	0	0	0	167	10/01/2037	1
31414B-XR-6	FNMA Pool No 961588 5.000% 02/01/38		06/01/2011	Paydown		8,166	8,166	8,031	8,034	0	132	0	132	0	8,166	0	0	0	156	02/01/2038	1
31414K-FW-5	FNMA Pool No 968281 5.000% 02/01/38		06/01/2011	Paydown		6,354	6,354	6,200	6,203	0	151	0	151	0	6,354	0	0	0	120	02/01/2038	1
31414S-GR-8	FNMA Pool No 974608 5.000% 03/01/38		06/01/2011	Paydown		53	53	51	51	0	2	0	2	0	53	0	0	0	1	03/01/2038	1
31414S-M7-5	FNMA Pool No 974782 5.000% 04/01/38		06/01/2011	Paydown		6,020	6,020	5,920	5,922	0	97	0	97	0	6,020	0	0	0	121	04/01/2038	1
31414S-Y6-4	FNMA Pool No 975133 6.000% 05/01/38		06/01/2011	Paydown		525	525	532	532	0	(7)	0	(7)	0	525	0	0	0	13	05/01/2038	1
31415R-ZU-1	FNMA Pool No 987355 6.500% 10/01/38		06/01/2011	Paydown		34,794	34,794	35,507	35,489	0	(695)	0	(695)	0	34,794	0	0	0	937	10/01/2038	1
31416L-HY-5	FNMA Pool No AA2946 4.500% 04/01/24		06/01/2011	Paydown		11,346	11,346	11,730	11,706	0	(361)	0	(361)	0	11,346	0	0	0	197	04/01/2024	1
31416N-CR-1	FNMA Pool No AA4579 4.000% 04/01/24		06/01/2011	Paydown		11,626	11,626	11,786	11,773	0	(147)	0	(147)	0	11,626	0	0	0	183	04/01/2024	1
31416R-RG-0	FNMA Pool No AA7686 4.500% 06/01/39		06/01/2011	Paydown		6,812	6,812	7,080	7,076	0	(264)	0	(264)	0	6,812	0	0	0	123	06/01/2039	1
31417Y-HM-2	FNMA Pool No MA0235 4.000% 11/01/19		06/01/2011	Paydown		8,596	8,597	8,862	8,841	0	(244)	0	(244)	0	8,597	0	0	0	145	11/01/2019	1
31418M-KS-0	FNMA Pool No AD0304 6.000% 05/01/22		06/01/2011	Paydown		21,759	21,759	23,498	23,422	0	(1,663)	0	(1,663)	0	21,759	0	0	0	538	05/01/2022	1
31418N-YK-0	FNMA Pool No AD1613 4.500% 02/01/25		06/01/2011	Paydown		7,560	7,560	7,845	7,837	0	(277)	0	(277)	0	7,560	0	0	0	144	02/01/2025	1
31418V-T5-1	FNMA Pool AD7771 4.000% 07/01/25		06/01/2011	Paydown		7,051	7,051	7,387	7,380	0	(330)	0	(330)	0	7,051	0	0	0	115	07/01/2025	1
31418W-CM-0	FNMA Pool AD1875 3.500% 08/01/25		06/01/2011	Paydown		15,489	15,489	16,038	16,024	0	(535)	0	(535)	0	15,489	0	0	0	224	08/01/2025	1
31418W-PG-9	FNMA Pool AD8522 4.000% 08/01/40		06/01/2011	Paydown		2,891	2,891	2,981	2,980	0	(88)	0	(88)	0	2,891	0	0	0	48	08/01/2040	1
31418W-PP-9	FNMA Pool AD8529 4.500% 08/01/40		06/01/2011	Paydown		3,413	3,413	3,566	3,565	0	(152)	0	(152)	0	3,413	0	0	0	63	08/01/2040	1
31419J-TQ-1	FNMA Pool # AE7758 3.500% 11/01/25		06/01/2011	Paydown		1,836	1,836	1,869	0	0	(33)	0	(33)	0	1,836	0	0	0	5	11/01/2025	1
31419L-XR-9	FNCL Pool AE9687 4.000% 11/01/40		06/01/2011	Paydown		2,389	2,389	2,423	2,423	0	(34)	0	(34)	0	2,389	0	0	0	43	11/01/2040	1
38374L-5Z-0	Government National Mtge Assoc 2005-74 H		06/01/2011	Paydown		1,592	1,592	1,697	1,676	0	(84)	0	(84)	0	1,592	0	0	0	49	09/16/2031	1
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,106,043	1,096,767	1,113,441	1,050,954	0	(10,967)	0	(10,967)	0	1,098,913	0	7,131	7,131	24,433	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00077B-7F-4	ABN Amro Mortgage Corp 2003-1 A3 5.000		05/01/2011	Paydown		62,193	62,193	60,990	61,717	0	476	0	476	0	62,193	0	0	0	1,282	02/25/2018	1Z*
02149V-AG-4	Countrywide Alternative Loan T 2007-3T1		05/02/2011	Stone & Youngberg LLC		64,385	90,684	79,283	79,280	0	(690)	0	(690)	0	78,591	0	(14,205)	(14,205)	2,318	04/25/2037	2Z*
02149V-AG-4	Countrywide Alternative Loan T 2007-3T1		05/01/2011	Paydown		1,733	1,733	1,515	1,515	0	218	0	218	0	1,733	0	0	0	38	04/25/2037	2Z*
02151N-BP-6	Countrywide Alternative Loan T 2007-18CB		06/01/2011	Paydown		0	23,656	228	0	0	0	0	0	0	0	0	0	0	4	08/25/2037	1Z*
05947U-ES-3	Banc Of America Commercial Mor 2002-PB2		06/01/2011	Paydown		20,066	20,066	20,453	20,065	0	3	0	3	0	20,066	0	0	0	492	01/11/2012	1Z*
05947U-HL-5	Banc Of America Commercial Mor Series 20		04/01/2011	Paydown		20,121	20,121	20,139	0	0	(19)	0	(19)	0	20,121	0	0	0	240	05/11/2011	1FE
05947U-HM-3	Banc Of America Commercial Mor 2002-2 A3		06/01/2011	Paydown		23,871	23,871	24,990	24,393	0	(523)	0	(523)	0	23,871	0	0	0	483	05/11/2012	1Z*

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

1 CUSIP Identi-fication	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig-nation or Market Indicator (a)
05949A-5A-4	Banc Of America Mortgage Secur 2005-4 1A		06/01/2011	Paydown		14,521	14,521	14,784	14,665	0	(144)	0	(144)	0	14,521	0	0	0	360	04/01/2035	2Z*
05949C-HQ-2	Banc Of America Mortgage Secur 2005-I 2A		06/01/2011	Paydown		2,815	2,815	2,473	2,475	0	342	0	342	0	2,815	0	0	0	41	10/25/2035	1Z*
05949C-KQ-8	Banc Of America Mortgage Secur 2005-J 2A		06/01/2011	Paydown		1,502	1,502	1,296	1,296	0	205	0	205	0	1,502	0	0	0	18	11/25/2035	1Z*
07383F-FP-8	Bear Stearns Commercial Mortga 2001-TOP2		06/01/2011	Paydown		33,653	33,653	35,160	33,608	0	45	0	45	0	33,653	0	0	0	773	02/15/2035	1Z*
07383F-GG-7	Bear Stearns Commercial Mortga 2001-TOP4		06/01/2011	Paydown		27,922	27,922	28,059	27,873	0	49	0	49	0	27,922	0	0	0	624	08/15/2011	1Z*
07387A-AW-5	Bear Stearns Adjustable Rate M 2005-3 2A		06/01/2011	Paydown		5,727	5,727	4,912	4,912	0	815	0	815	0	5,727	0	0	0	70	06/25/2035	1Z*
1248MG-AP-9	Credit-Based Asset Servicing A 2007-CB1		06/01/2011	Paydown		1,923	1,923	1,300	908	390	625	0	1,015	0	1,923	0	0	0	40	01/25/2037	1Z*
12544L-AA-9	Countrywide Home Loans 2007-11 A1 6.00		06/01/2011	Paydown		4,922	4,922	4,377	4,178	199	545	0	744	0	4,922	0	0	0	118	08/25/2037	2Z*
126659-AA-9	CVS Pass-Through Trust 144A 8.353% 07/		06/10/2011	Redemption 100.0000		1,047	1,047	1,047	1,047	0	0	0	0	0	1,047	0	0	0	36	07/10/2031	2FE
12667F-YV-1	Countrywide Alternative Loan 2004-28CB 6		04/15/2011	CRT GOVT		143,704	146,450	150,889	141,288	9,137	(5)	0	9,132	0	150,419	0	(6,715)	(6,715)	3,393	11/25/2034	3Z*
12667F-YV-1	Countrywide Alternative Loan 2004-28CB 6		04/01/2011	Paydown		252	252	259	243	16	(7)	0	9	0	252	0	0	0	5	11/25/2034	3Z*
126683-AB-7	Countrywide Asset-Backed Certi 2006-S5 A		06/01/2011	Paydown		16,683	19,769	13,817	15,379	0	1,304	0	1,304	0	16,683	0	0	0	452	06/25/2035	1Z*
12668B-EG-4	Countrywide Alternative Loan T 2005-85CB		06/01/2011	Paydown		18,890	18,890	16,693	16,695	0	2,195	0	2,195	0	18,890	0	0	0	444	02/25/2036	1Z*
12668X-AC-9	Countrywide Asset-Backed Certi 2006-S8 A		06/01/2011	Paydown		8,143	8,143	5,976	5,960	0	2,183	0	2,183	0	8,143	0	0	0	186	04/25/2036	1Z*
12669G-HY-0	Countrywide Home Loans 2004-29 1A1 0.7		06/27/2011	Paydown		159	159	159	159	0	0	0	0	0	159	0	0	0	1	02/25/2035	1Z*
12669G-K7-5	Countrywide Home Loans 2005-14 A3 5.50		04/01/2011	CRT Capital Group		136,452	210,737	136,433	148,676	28,593	12	40,803	(12,198)	0	136,478	0	(26)	(26)	3,967	07/25/2035	1Z*
12669G-K7-5	Countrywide Home Loans 2005-14 A3 5.50		04/01/2011	Paydown		2,466	2,466	1,597	1,740	335	869	477	727	0	2,466	0	0	0	45	07/25/2035	1Z*
12669G-NL-1	Countrywide Home Loans 2005-7 1A1 0.45		06/27/2011	Paydown		249	249	253	252	0	(3)	0	(3)	0	249	0	0	0	1	02/25/2035	1Z*
14912L-4F-5	Caterpillar Financial Se 6.125% 02/17/		05/25/2011	RBS Green		293,306	260,000	259,685	259,795	0	24	0	24	0	259,819	0	33,487	33,487	12,386	02/17/2014	1FE
161582-AG-6	Chase Manhattan Bk-First Union 1999-1 E		06/01/2011	Paydown		124,733	124,733	137,674	124,949	0	(217)	0	(217)	0	124,733	0	0	0	4,415	06/15/2011	1Z*
17275R-AF-9	Cisco Systems Inc 5.500% 01/15/40		05/04/2011	Citigroup Global Mkts Inc		96,929	95,000	92,567	92,595	0	12	0	12	0	92,607	0	4,323	4,323	4,267	01/15/2040	1FE
172973-TL-3	Citicorp Mortgage Securities 2003-10 A1		06/01/2011	Paydown		6,446	6,446	6,390	6,403	0	43	0	43	0	6,446	0	0	0	121	11/25/2018	1Z*
17307G-6K-9	Citigroup Mortgage Loan Trust 2006-AR2 1		06/01/2011	Paydown		3,061	3,061	2,478	2,478	0	583	0	583	0	3,061	0	0	0	41	03/25/2036	1Z*
17310B-AY-0	Citicorp Mortgage Securities 2006-3 3A1		06/01/2011	Paydown		734	734	701	711	0	22	0	22	0	734	0	0	0	16	06/25/2036	1Z*
22540V-GE-6	CS First Boston Mortgage Secur 2001-CKN5		06/01/2011	Paydown		42,196	42,196	39,281	41,455	0	741	0	741	0	42,196	0	0	0	934	09/15/2034	1Z*
225458-EZ-7	CS First Boston Mortgage Secur 2005-2 1A		06/01/2011	Paydown		3,545	3,545	3,461	3,462	0	83	0	83	0	3,545	0	0	0	72	03/25/2035	2Z*
32051G-DA-0	First Horizon Alternative Mort 2004-FA2		06/01/2011	Paydown		3,357	3,357	2,778	2,787	0	570	0	570	0	3,357	0	0	0	80	01/25/2035	1Z*
32051G-RD-9	First Horizon Alternative Mort 2005-4 1A		06/01/2011	Paydown		7,982	7,982	7,882	7,883	0	98	0	98	0	7,982	0	0	0	187	08/25/2035	1Z*
337367-AE-6	First Union-Lehman Brothers 1998-C2 D		06/01/2011	Paydown		3,343	3,343	3,696	3,413	0	(70)	0	(70)	0	3,343	0	0	0	114	03/18/2013	1Z*
33736X-FT-1	First Union National Bank Comm Series 20		06/01/2011	Paydown		9,095	9,095	9,626	9,364	0	(269)	0	(269)	0	9,095	0	0	0	269	01/12/2012	1Z*
36161R-AD-1	General Electric Capital Assur 2003-1 A4		06/01/2011	Paydown		17,193	17,193	17,550	17,388	0	(195)	0	(195)	0	17,193	0	0	0	352	06/12/2016	1Z*
36170U-AB-7	G-Force LLC 2005-RRA A2 4.830% 08/22/3		06/01/2011	Paydown		4,569	4,569	4,249	4,444	0	125	0	125	0	4,569	0	0	0	90	08/22/2036	4FE
361856-DD-6	GMAC Mortgage Corporation Loan 2004-HE2		06/01/2011	Paydown		25,443	25,443	24,481	24,090	536	817	0	1,353	0	25,443	0	0	0	510	10/25/2033	5Z*

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 Identi-fication	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)
362341-4F-3	GSR Mortgage Loan Trust 2006-AR1 3A1 5		06/01/2011	Paydown		4,599	4,599	4,244	4,244	0	356	0	356	0	4,599	0	0	0	95	01/25/2036	1Z*
406216-AX-9	Halliburton Company 6.150% 09/15/19		05/20/2011	Citigroup Global Mkts Inc		239,629	205,000	231,275	229,783	0	(943)	0	(943)	0	228,840	0	10,788	10,788	8,755	09/15/2019	1FE
55265K-XT-1	Mastr Asset Securitization Tru 2003-5 4A		06/01/2011	Paydown		5,903	5,903	5,667	5,670	0	233	0	233	0	5,903	0	0	0	141	06/25/2033	1Z*
59020U-NZ-4	MLCC Mortgage Investors Inc. 2004-G A1		06/27/2011	Paydown		308	308	308	308	0	0	0	0	0	308	0	0	0	1	01/25/2030	1Z*
59020U-QD-0	MLCC Mortgage Investors Inc. 2005-A1 2A1		06/01/2011	Paydown		3,683	3,683	3,625	3,633	0	51	0	51	0	3,683	0	0	0	42	12/25/2034	1Z*
590219-AE-1	MLCC Mortgage Investors Inc. 2006-2 2A		06/01/2011	Paydown		5,565	5,565	5,323	5,328	0	237	0	237	0	5,565	0	0	0	79	05/25/2036	1Z*
59217E-BW-3	Met Life Glob Funding I 144A 5.125% 06		06/07/2011	HSBC Securities		109,306	100,000	99,496	99,639	0	43	0	43	0	99,682	0	9,624	9,624	2,563	06/10/2014	1FE
59217G-AD-1	Met Life Glob Funding I Series 144A 3.		06/07/2011	UBS Warburg LLC		142,792	140,000	139,986	0	0	2	0	2	0	139,988	0	2,803	2,803	1,811	01/11/2016	1FE
61746W-HF-0	Morgan Stanley Dean Witter Cap 2001-TOP3		06/01/2011	Paydown		89,795	89,795	94,655	89,813	0	(18)	0	(18)	0	89,795	0	0	0	2,231	06/15/2011	1Z*
61746W-LT-5	Morgan Stanley Dean Witter Cap 2001-TOP5		06/01/2011	Paydown		45,558	45,558	47,247	45,568	0	(9)	0	(9)	0	45,558	0	0	0	1,436	11/15/2011	1Z*
61746W-PF-1	Morgan Stanley Dean Witter Cap 2002-TOP7		06/01/2011	Paydown		2,255	2,255	2,268	2,251	0	3	0	3	0	2,255	0	0	0	55	05/15/2012	1Z*
61913P-AR-3	Mortgageit Trust 2005-1 2A 1.441% 02/2		06/01/2011	Paydown		3,061	3,061	3,013	3,019	0	42	0	42	0	3,061	0	0	0	20	02/25/2035	1Z*
62888V-AB-4	NCUA Guaranteed Notes Series 2010-R1 Cla		06/04/2011	Paydown		28,298	28,298	28,406	28,404	0	(106)	0	(106)	0	28,298	0	0	0	214	10/04/2020	1FE
62888W-AC-0	NCUA Guaranteed Notes Series 2010-R3 Cla		06/06/2011	Paydown		3,487	3,487	3,478	3,478	0	9	0	9	0	3,487	0	0	0	34	12/08/2020	1FE
638612-AE-1	Nationwide Financial Ser 6.250% 11/15/		05/25/2011	Stifel Nicolaus and Company		122,944	120,000	119,437	119,936	0	29	0	29	0	119,965	0	2,978	2,978	4,000	11/15/2011	2FE
655356-JG-9	Nomura Asset Securities Corp 1998-D6 A1C		06/11/2011	Paydown		1,920	1,920	2,028	1,992	0	(73)	0	(73)	0	1,920	0	0	0	54	11/15/2012	1Z*
674135-BD-9	Oakwood Mortgage Investors Inc 1996-B A6		06/01/2011	Paydown		7,389	7,389	7,814	7,743	0	(354)	0	(354)	0	7,389	0	0	0	240	10/01/2026	1FE
74958T-AB-9	Residential Funding Mtg Sec I 2007-SA3 2		06/01/2011	Paydown		3,572	4,558	3,842	3,840	0	(268)	0	(268)	0	3,572	0	0	0	117	07/27/2037	2Z*
760985-ZH-7	Residential Asset Mortgage Pro 2003-RS8		06/01/2011	Paydown		3,895	3,895	3,895	3,883	0	12	0	12	0	3,895	0	0	0	111	10/25/2020	1Z*
76110V-MH-8	Residential Funding Mortgage S 2003-HI1		06/01/2011	Paydown		2,614	2,614	2,639	2,621	0	(7)	0	(7)	0	2,614	0	0	0	61	05/25/2017	1Z*
76110W-QR-0	Residential Asset Securities C 2003-KS2		06/01/2011	Paydown		5,455	5,455	5,234	5,284	0	171	0	171	0	5,455	0	0	0	93	04/25/2033	1Z*
78473W-AC-7	Suntrust Adjustable Rate Mortg 2007-4 2A		06/01/2011	Paydown		2,759	2,759	2,453	2,453	0	306	0	306	0	2,759	0	0	0	66	10/25/2037	1Z*
81744F-FJ-1	Sequoia Mortgage Trust 2004-11 A1 0.48		06/20/2011	Paydown		343	343	343	343	0	0	0	0	0	343	0	0	0	1	12/20/2034	1Z*
81744F-FY-8	Sequoia Mortgage Trust 2004-12 A1 0.45		06/20/2011	Paydown		173	173	173	173	0	0	0	0	0	173	0	0	0	0	01/20/2035	2Z*
86359A-MH-3	Structured Asset Securities Co 2003-AL1		06/01/2011	Paydown		4,008	4,008	3,497	3,580	0	428	0	428	0	4,008	0	0	0	56	04/25/2031	1Z*
86359A-WU-3	Structured Asset Securities Co 2003-AL2		06/01/2011	Paydown		6,022	6,022	5,176	5,305	0	717	0	717	0	6,022	0	0	0	81	01/25/2031	1FE
86359B-A4-3	Structured Asset Securities Co 2004-15 4		06/01/2011	Paydown		9,566	9,566	9,832	9,720	0	(155)	0	(155)	0	9,566	0	0	0	187	08/25/2019	1Z*
89655V-AA-0	Trinity Rail Leasing LP 2003-1A A 5.64		06/12/2011	Paydown		1,224	1,224	1,224	1,207	0	16	0	16	0	1,224	0	0	0	40	10/12/2026	1FE
921796-LJ-5	Vanderbilt Mortgage Finance 2001-B B2		06/01/2011	Paydown		5,668	5,668	6,090	4,557	1,474	(362)	0	1,112	0	5,668	0	0	0	191	09/01/2031	6*
921796-MP-0	Vanderbilt Mortgage Finance 2002-C A4		06/01/2011	Paydown		9,744	9,744	9,899	9,856	0	(112)	0	(112)	0	9,744	0	0	0	262	08/01/2024	1FE
949767-AA-5	Wells Fargo Mortgage Backed Se 2003-13 A		06/01/2011	Paydown		9,160	9,160	8,812	8,855	0	305	0	305	0	9,160	0	0	0	169	11/25/2018	1Z*
94981Y-AB-7	Wells Fargo Mortgage Backed Se 2004-BB A		06/01/2011	Paydown		2,123	2,123	2,130	2,021	108	(6)	0	102	0	2,123	0	0	0	26	12/25/2034	1Z*
949834-AA-3	Wells Fargo Mortgage Backed Se 2007-14 1		06/01/2011	Paydown		11,055	11,055	11,003	10,061	944	50	0	994	0	11,055	0	0	0	274	10/25/2037	3Z*

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 Identi-fication	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)
94983B-AH-2	Wells Fargo Mortgage Backed Se 2006-4 1A		06/01/2011	Paydown		10,000	10,000	10,037	9,996	0	4	0	4	0	10,000	0	0	0	240	03/25/2014	1Z*
94983R-AD-6	Wells Fargo Mortgage Backed Se 2006-AR5		06/01/2011	Paydown		4,149	4,149	3,503	3,503	0	647	0	647	0	4,149	0	0	0	67	04/25/2036	1Z*
94984G-AD-9	Wells Fargo Mortgage Backed Se 2006-AR12		06/01/2011	Paydown		7,848	7,848	7,051	7,052	0	796	0	796	0	7,848	0	0	0	187	09/25/2036	1Z*
15135U-AF-6	Cenovus Energy Inc 6.750% 11/15/39	A	06/14/2011	JP Morgan		223,298	195,000	212,221	212,130	0	(103)	0	(103)	0	212,027	0	11,272	11,272	7,751	11/15/2039	2FE
910200-AA-5	United Energy Distribut 144A 4.700% 04	F	04/15/2011	Maturity		35,000	35,000	34,965	34,998	0	2	0	2	0	35,000	0	0	0	823	04/15/2011	2FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,429,499	2,447,353	2,381,870	2,201,788	41,732	12,805	41,280	13,257	0	2,375,170	0	54,329	54,329	71,859	XXX	XXX
8399997 - Subtotals - Bonds - Part 4						3,906,610	3,870,497	3,869,794	3,626,410	41,732	(2,920)	41,280	(2,468)	0	3,842,995	0	63,616	63,616	107,053	XXX	XXX
8399999 - Subtotals - Bonds						3,906,610	3,870,497	3,869,794	3,626,410	41,732	(2,920)	41,280	(2,468)	0	3,842,995	0	63,616	63,616	107,053	XXX	XXX
9999999 Totals						3,906,610	XXX	3,869,794	3,626,410	41,732	(2,920)	41,280	(2,468)	0	3,842,995	0	63,616	63,616	107,053	XXX	XXX

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

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 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
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
Open Depositories								
JP MORGAN CHASE N.A. CHICAGO, IL					2,191,907	1,698,468	1,692,937	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,728	2,554	2,554	XXX
STATE STREET BANK AND TRUST CO BOSTON, MA					1,906	56	49,611	XXX
0199998 Deposits in 3 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999 Total Open Depositories	XXX	XXX	0	0	2,195,541	1,701,078	1,745,102	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	2,195,541	1,701,078	1,745,102	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	0	0	2,195,541	1,701,078	1,745,102	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents					0	0	0