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QUARTERLY STATEMENT

As of September 30, 2011

of the Condition and Affairs of the

Club Insurance Company

NAIC Group Code..... , (Current Period) (Prior Period)	NAIC Company Code..... 10974	Employer's ID Number..... 31-1631404
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... December 11, 1998	Commenced Business..... April 29, 1999	

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

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of ________________

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	10,038,492		10,038,492	10,013,659
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	2,719,695		2,719,695	3,107,487
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(26,430)), cash equivalents ($..........0) and short-term investments ($.....368,563)	342,133		342,133	707,628
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets			0	
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	13,100,320	0	13,100,320	13,828,774
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	99,377		99,377	100,427
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	67,261		67,261	151,619
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	61,514		61,514	
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	13,328,472	0	13,328,472	14,080,820
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	13,328,472	0	13,328,472	14,080,820

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501.			0	
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year $.....207,323)	303,311	436,721
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses		
4. Commissions payable, contingent commissions and other similar charges	2,444	5,410
5. Other expenses (excluding taxes, licenses and fees)	45,300	36,900
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	703	
7.1 Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))		
7.2 Net deferred tax liability		70,563
8. Borrowed money $..........0 and interest thereon $..........0		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of $...........0 and including warranty reserves of $..........0)	657,267	730,939
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)		
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated		
16. Provision for reinsurance		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	65,452	72,939
20. Derivatives		
21. Payable for securities		
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,074,477	1,353,472
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	1,074,477	1,353,472
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	1,000,000	1,000,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes		
34. Gross paid in and contributed surplus	2,039,944	2,039,944
35. Unassigned funds (surplus)	9,214,051	9,687,404
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 30 $..........0)		
36.2 ....0.000 shares preferred (value included in Line 31 $..........0)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	12,253,995	12,727,348
38. Totals	13,328,472	14,080,820

DETAILS OF WRITE-INS

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

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....975,920)	1,049,592	1,071,363	1,423,140
1.2 Assumed (written $..........0)		101,102	101,102
1.3 Ceded (written $..........0)			
1.4 Net (written $.....975,920)	1,049,592	1,172,466	1,524,242
DEDUCTIONS:			
2. Losses incurred (current accident year $.....199,007):			
2.1 Direct	194,025	156,553	208,129
2.2 Assumed	(3,067)	7,530	10,455
2.3 Ceded			
2.4 Net	190,958	164,083	218,584
3. Loss adjustment expenses incurred	9,413	182,564	56,544
4. Other underwriting expenses incurred	636,219	360,722	713,076
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	836,590	707,369	988,204
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	213,002	465,096	536,038
INVESTMENT INCOME			
9. Net investment income earned	231,239	258,367	353,672
10. Net realized capital gains (losses) less capital gains tax of $..........0	320,378	307,594	368,508
11. Net investment gain (loss) (Lines 9 + 10)	551,617	565,961	722,180
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $..........0)	0		
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	0	0	0
15. Total other income (Lines 12 through 14)	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	764,619	1,031,057	1,258,218
17. Dividends to policyholders			
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	764,619	1,031,057	1,258,218
19. Federal and foreign income taxes incurred	261,000	335,000	416,000
20. Net income (Line 18 minus Line 19) (to Line 22)	503,619	696,057	842,218
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	12,727,348	12,469,040	12,469,040
22. Net income (from Line 20)	503,619	696,057	842,218
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $..........0	(409,049)	(22,467)	194,076
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	132,077	(8,361)	(77,986)
27. Change in nonadmitted assets			
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders	(700,000)	(700,000)	(700,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(473,353)	(34,771)	258,308
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	12,253,995	12,434,269	12,727,348

DETAILS OF WRITE-INS

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

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	1,060,278	994,468	1,402,846
2. Net investment income	281,552	313,791	425,534
3. Miscellaneous income			
4. Total (Lines 1 through 3)	1,341,830	1,308,259	1,828,380
5. Benefit and loss related payments	324,368	267,746	361,177
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	639,495	611,587	837,400
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	261,000	335,000	416,000
10. Total (Lines 5 through 9)	1,224,863	1,214,333	1,614,577
11. Net cash from operations (Line 4 minus Line 10)	116,967	93,925	213,803
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	9,960,519	8,895,613	10,206,354
12.2 Stocks	1,139,373	1,287,693	1,670,322
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,099,892	10,183,306	11,876,676
13. Cost of investments acquired (long-term only):			
13.1 Bonds	9,800,416	9,090,765	10,391,672
13.2 Stocks	1,074,452	1,141,281	1,361,986
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	10,874,868	10,232,046	11,753,658
14. Net increase (decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	225,024	(48,740)	123,018
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	700,000	700,000	700,000
16.6 Other cash provided (applied)	(7,487)	2,603	(58,927)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(707,487)	(697,397)	(758,927)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(365,496)	(652,212)	(422,106)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	707,627	1,129,733	1,129,733
19.2 End of period (Line 18 plus Line 19.1)	342,131	477,522	707,627

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

20.0001			

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

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

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 20 - Fair Value

No significant change.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Management fee moved from line 3 (Loss adjustment expenses incurred) to line 4 (Other underwriting expenses incurred).

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

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

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [X] No [ ] N/A [ ]
If yes, attach an explanation.
The annual management fee was raised from $230,000 to $400,000 in 2011 based on a time study that was suggested by the Ohio Department of Insurance.

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $..........................67,261

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

5. Operating Percentages:
   5.1 A&H loss percent 18.5 %
   5.2 A&H cost containment percent 0.0 %
   5.3 A&H expense percent excluding cost containment expenses 60.6 %

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona AZ	N						
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	N						
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	N						
11. Georgia GA	N						
12. Hawaii HI	N						
13. Idaho ID	N						
14. Illinois IL	N						
15. Indiana IN	N						
16. Iowa IA	N						
17. Kansas KS	N						
18. Kentucky KY	N						
19. Louisiana LA	N						
20. Maine ME	N						
21. Maryland MD	N						
22. Massachusetts MA	N						
23. Michigan MI	N						
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	N						
27. Montana MT	N						
28. Nebraska NE	N						
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	N						
32. New Mexico NM	N						
33. New York NY	N						
34. North Carolina NC	N						
35. North Dakota ND	N						
36. Ohio OH	L	975,920	975,074	244,357	215,763	(50,333)	(42,800)
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	N						
40. Rhode Island RI	N						
41. South Carolina SC	N						
42. South Dakota SD	N						
43. Tennessee TN	N						
44. Texas TX	N						
45. Utah UT	N						
46. Vermont VT	N						
47. Virginia VA	N						
48. Washington WA	N						
49. West Virginia WV	N						
50. Wisconsin WI	N						
51. Wyoming WY	N						
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. US Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	(a) 1	975,920	975,074	244,357	215,763	(50,333)	(42,800)

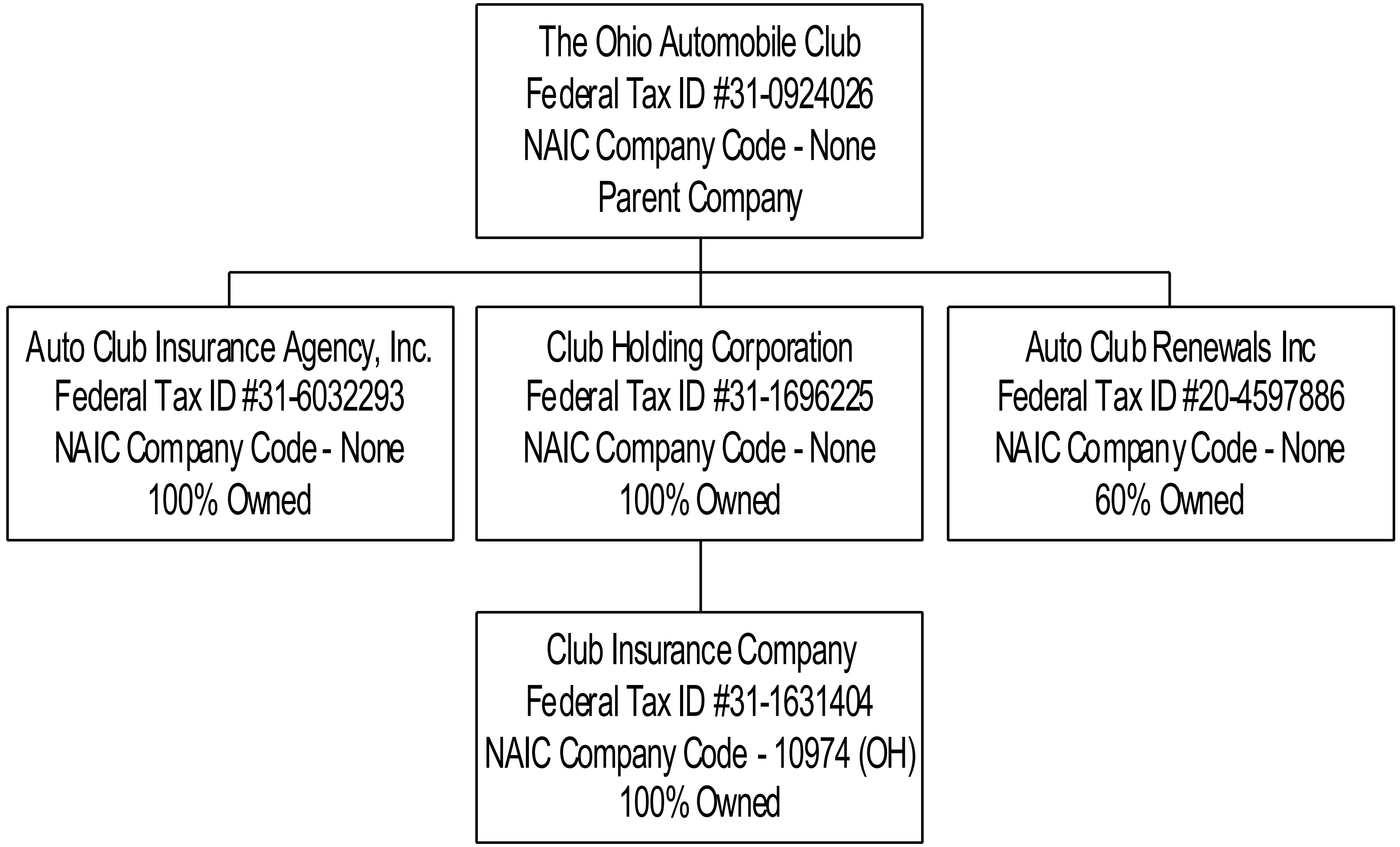
DETAILS OF WRITE-INS

5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	0	0	0	0	0	0

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

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

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire			0.0	
2. Allied lines			0.0	
3. Farmowners multiple peril			0.0	
4. Homeowners multiple peril			0.0	
5. Commercial multiple peril			0.0	
6. Mortgage guaranty			0.0	
8. Ocean marine			0.0	
9. Inland marine			0.0	
10. Financial guaranty			0.0	
11.1. Medical professional liability - occurrence			0.0	
11.2. Medical professional liability - claims-made			0.0	
12. Earthquake			0.0	
13. Group accident and health	1,049,592	197,525	18.8	14.9
14. Credit accident and health			0.0	
15. Other accident and health		(3,500)	0.0	(23.8)
16. Workers' compensation			0.0	
17.1 Other liability-occurrence			0.0	
17.2 Other liability-claims made			0.0	
17.3 Excess workers' compensation			0.0	
18.1 Products liability-occurrence			0.0	
18.2 Products liability-claims made			0.0	
19.1, 19.2 Private passenger auto liability			0.0	
19.3, 19.4 Commercial auto liability			0.0	
21. Auto physical damage			0.0	
22. Aircraft (all perils)			0.0	
23. Fidelity			0.0	
24. Surety			0.0	
26. Burglary and theft			0.0	
27. Boiler and machinery			0.0	
28. Credit			0.0	
29. International			0.0	
30. Warranty			0.0	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	
35. Totals	1,049,592	194,025	18.5	14.6
DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire			
2. Allied lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health	266,128	975,920	975,113
14. Credit accident and health			
15. Other accident and health			(39)
16. Workers' compensation			
17.1 Other liability-occurrence			
17.2 Other liability-claims made			
17.3 Excess workers' compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability			
21. Auto physical damage			
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	266,128	975,920	975,074
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2011 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + Prior	53	3	56	39		39	28			28	14	(3)	11
2. 2009	116	23	139	69		69	20		2	22	(27)	(21)	(48)
3. Subtotals 2009 + Prior	169	26	195	108	0	108	48	0	2	50	(13)	(24)	(37)
4. 2010	68	174	242	28	45	73	13	8	25	46	(27)	(96)	(123)
5. Subtotals 2010 + Prior	237	200	437	136	45	181	61	8	27	96	(40)	(120)	(160)
6. 2011	XXX	XXX	XXX	XXX	153	153	XXX	46	161	207	XXX	XXX	XXX
7. Totals	237	200	437	136	198	334	61	54	188	303	(40)	(120)	(160)
8. Prior Year-End's Surplus As Regards Policyholders	12,727												

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. (16.9)%	2. (60.0)%	3. (36.6)%

Col. 13, Line 7 Line 8
4. (1.3)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.
2.
3.
4.

Bar Code:

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

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

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

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

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,121,150	12,734,293
2. Cost of bonds and stocks acquired	10,874,868	11,753,658
3. Accrual of discount	9,821	6,235
4. Unrealized valuation increase (decrease)	(409,049)	194,080
5. Total gain (loss) on disposals	320,379	368,508
6. Deduct consideration for bonds and stocks disposed of	11,099,892	11,876,676
7. Deduct amortization of premium	59,084	58,949
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	7	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,758,186	13,121,150
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	12,758,186	13,121,150

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	10,003,012	2,596,722	3,497,012	76,936	9,768,430	10,003,012	9,179,658	9,359,556
2. Class 2 (a)	681,972	179,434		(2,572)	672,271	681,972	858,834	654,103
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	10,684,984	2,776,156	3,497,012	74,364	10,440,701	10,684,984	10,038,492	10,013,659
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	10,684,984	2,776,156	3,497,012	74,364	10,440,701	10,684,984	10,038,492	10,013,659

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	368,563	XXX	368,563	36	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	547,154	880,223
2. Cost of short-term investments acquired	12,027,489	13,216,680
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	12,206,080	13,549,749
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	368,563	547,154
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	368,563	547,154

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
3135G0 BJ 1	FNMA		07/26/2011	PFOR		972,489	965,000	875	1
912828 ND 8	US Treasury Note		07/27/2011	BCCM		63,775	60,000	417	1
912828 ND 8	US Treasury Note		07/27/2011	BDIR		69,107	65,000	451	1
912828 ND 8	US Treasury Note		08/02/2011	GCAP		43,225	40,000	301	1
912828 ND 8	US Treasury Note		09/06/2011	GCAP		371,702	325,000	3,524	1
912828 PQ 7	US Treasury Note		07/25/2011	GSCO		25,337	25,000	7	1
912828 QA 1	US Treasury Note		09/06/2011	GSCO		213,693	200,000	1,955	1
912828 QA 1	US Treasury Note		09/14/2011	GSCO		181,894	170,000	1,745	1
912828 QS 2	US Treasury Note		09/06/2011	CHSI		303,747	300,000	808	1
912828 QS 2	US Treasury Note		09/06/2011	CHSI		177,175	175,000		1
0599999.	Total - Bonds - U.S. Government					2,422,144	2,325,000	10,083	XXX
Bonds - Industrial and Miscellaneous									
126408 GD 9	CSX Corp		08/05/2011	FBCO		179,434	165,000	101	2
89233P 5F 9	Toyota Motor Credit Corp		09/15/2011	PARI		174,579	175,000		1
3899999.	Total - Bonds - Industrial & Miscellaneous					354,013	340,000	101	XXX
8399997.	Total - Bonds - Part 3					2,776,157	2,665,000	10,184	XXX
8399999.	Total - Bonds					2,776,157	2,665,000	10,184	XXX
Common Stocks - Industrial and Miscellaneous									
015271 10 9	Alexandria RE Equities Inc		09/27/2011	Fidelity	90.000	5,472	XXX		L
00164V 10 3	AMC Networks Inc		07/13/2011	Fidelity	480.000	18,492	XXX		L
00164V 10 3	AMC Networks Inc		07/28/2011	Fidelity	70.000	2,687	XXX		L
052769 10 6	Autodesk Inc		09/08/2011	Fidelity	250.000	6,517	XXX		L
09063H 10 7	Biomed Realty Trust inc		09/08/2011	Fidelity	340.000	6,021	XXX		L
143658 30 0	Carnival Corp		09/08/2011	Fidelity	670.000	20,575	XXX		L
219350 10 5	Corning Inc		09/08/2011	Fidelity	2,130.000	29,889	XXX		L
22002T 10 8	Corporate Office Properties		09/08/2011	Fidelity	240.000	6,033	XXX		L
253868 10 3	Digital Realty Trust Inc		09/15/2011	Fidelity	100.000	5,686	XXX		L
254709 10 8	Discover Financial Svcs		09/08/2011	Fidelity	730.000	17,672	XXX		L
26613Q 10 6	Dupont Fabros Tech Inc		09/08/2011	Fidelity	280.000	6,142	XXX		L
31428X 10 6	Fedex Corp		09/08/2011	Fidelity	230.000	17,144	XXX		L
65248E 10 4	News Corp		08/01/2011	Fidelity	1,530.000	24,496	XXX		L
65248E 10 4	News Corp		08/01/2011	Fidelity	570.000	9,129	XXX		L
690768 40 3	Owens Illinois Inc		09/08/2011	Fidelity	260.000	4,560	XXX		L
N72482 10 7	Qiagen NV Com	F	09/08/2011	Fidelity	1,000.000	14,685	XXX		L
808513 10 5	Charles Schwab Corp		09/08/2011	Fidelity	2,580.000	29,753	XXX		L
857477 10 3	State Street Corp		09/08/2011	Fidelity	240.000	7,997	XXX		L
929160 10 9	Vulcan Materials Co		07/18/2011	Fidelity	260.000	9,704	XXX		L
018490 10 2	Allegan Inc		09/27/2011	Fidelity	93.000	7,499	XXX		L
023135 10 6	Amazon.com		09/09/2011	Fidelity	11.000	2,300	XXX		L

Statement for September 30, 2011 of the **Club Insurance Company**

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)
029912 20 1	American Tower Corp.		09/14/2011	Fidelity	49.000	2,567	XXX		L
056752 10 8	Baidu Inc Spons ADS	F	09/09/2011	Fidelity	10.000	1,385	XXX		L
056752 10 8	Baidu Inc Spons ADS	F	09/19/2011	Fidelity	19.000	2,832	XXX		L
126650 10 0	CVS Caremark Corp		09/09/2011	Fidelity	46.000	1,605	XXX		L
126650 10 0	CVS Caremark Corp		09/09/2011	Fidelity	86.000	3,077	XXX		L
126650 10 0	CVS Caremark Corp		09/20/2011	Fidelity	63.000	2,309	XXX		L
172967 10 1	Citigroup Inc		09/09/2011	Fidelity	11.000	304	XXX		L
25490A 10 1	DirecTV.com		09/30/2011	Fidelity	63.000	2,807	XXX		L
29358Q 10 9	Enso Pic Sponsored ADR	F	09/30/2011	Fidelity	56.000	2,523	XXX		L
302182 10 0	Express Scritpts		08/04/2011	Fidelity	61.000	3,225	XXX		L
38259P 50 8	Google Inc		09/09/2011	Fidelity	11.000	5,651	XXX		L
38259P 50 8	Google Inc		09/20/2011	Fidelity	5.000	2,729	XXX		L
38259P 50 8	Google Inc		09/23/2011	Fidelity	4.000	2,198	XXX		L
406216 10 1	Halliburton Co		09/09/2011	Fidelity	100.000	3,990	XXX		L
458140 10 0	Intel Corp		09/30/2011	Fidelity	224.000	5,132	XXX		L
46625H 10 0	JPMorgan		09/09/2011	Fidelity	125.000	4,145	XXX		L
478160 10 4	Johnson & Johnson		07/05/2011	Fidelity	59.000	3,925	XXX		L
48203R 10 4	Juniper Networks Inc		09/09/2011	Fidelity	34.000	672	XXX		L
50075N 10 4	Kraft Foods Inc		09/12/2011	Fidelity	149.000	5,133	XXX		L
57636Q 10 4	Mastercard Inc		09/20/2011	Fidelity	15.000	5,211	XXX		L
57636Q 10 4	Mastercard Inc		09/23/2011	Fidelity	7.000	2,500	XXX		L
57636Q 10 4	Mastercard Inc		09/28/2011	Fidelity	7.000	2,369	XXX		L
580135 10 1	McDonalds Corp		09/09/2011	Fidelity	12.000	1,066	XXX		L
59156R 10 8	MetLife Inc		07/05/2011	Fidelity	115.000	4,996	XXX		L
594918 10 4	Microsoft Corp		07/13/2011	Fidelity	230.000	6,151	XXX		L
594918 10 4	Microsoft Corp		07/13/2011	Fidelity	43.000	1,150	XXX		L
594918 10 4	Microsoft Corp		07/22/2011	Fidelity	257.000	7,016	XXX		L
594918 10 4	Microsoft Corp		09/09/2011	Fidelity	142.000	3,585	XXX		L
65248E 10 4	News Corp		07/26/2011	Fidelity	412.000	6,856	XXX		L
65248E 10 4	News Corp		07/26/2011	Fidelity	37.000	616	XXX		L
65248E 10 4	News Corp		09/09/2011	Fidelity	445.000	7,082	XXX		L
718172 10 9	Phillip Morris Intl Inc		09/09/2011	Fidelity	74.000	5,007	XXX		L
806857 10 8	Schlumberger Ltd		09/09/2011	Fidelity	28.000	2,030	XXX		L
913017 10 9	United Technologies Corp		09/09/2011	Fidelity	9.000	632	XXX		L
92553P 20 1	Viacom Inc		07/13/2011	Fidelity	65.000	3,393	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					368,322	XXX	0	XXX
Common Stocks - Mutual Funds									
56382P 57 5	M & N Inflation Focus		09/13/2011	Fidelity	2,976.000	29,492	XXX		L
56382P 64 1	M & N Real Estate		09/06/2011	Fidelity	2,251.456	27,873	XXX		L
56382P 64 1	M & N Real Estate		09/15/2011	Fidelity	58.376	728	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
301722 51 8	M & N International Series		09/15/2011	Fidelity	20.433	163	XXX		L
301722 49 2	M & N World Opportunity		09/15/2011	Fidelity	63.912	479	XXX		L
301722 44 3	M & N Ohio Tax Exempt		09/15/2011	Fidelity	116.519	1,268	XXX		L
9299999.	Total - Common Stocks - Mutual Funds					60,003	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					428,325	XXX	0	XXX
9799999.	Total - Common Stocks					428,325	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					428,325	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,204,482	XXX	10,184	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3134A4 AA 2	FHLMC Refinance Bond		09/26/2011	Fidelity		76,340	50,000	61,620			(310)		(310)		61,310		15,030	15,030	3,883	05/15/2031	1
31416C JV 9	FNMA		07/25/2011	Fidelity		1,490	1,627	1,627	1,627				0		1,627		(137)	(137)		11/01/2038	1
31416C JV 9	FNMA		08/25/2011	Fidelity		2,501	2,731	2,731	2,731				0		2,731		(230)	(230)		11/01/2038	1
31416C JV 9	FNMA		09/25/2011	Fidelity		2,635	2,877	2,877	2,877				0		2,877		(242)	(242)		11/01/2038	1
3128KU S7 3	FHLMC		07/15/2011	BOFA		7,732	7,630	7,630	7,630				0		7,630		101	101		08/01/2037	1
3128KU S7 3	FHLMC		08/15/2011	BOFA		1,503	1,483	1,483	1,483				0		1,483		20	20		08/01/2037	1
3128KU S7 3	FHLMC		09/15/2011	BOFA		7,494	7,395	7,395	7,395				0		7,395		98	98		08/01/2037	1
3128MJ JW 1	FHLMC		07/25/2011	BOFA		25,392	23,828	23,459	23,459		7		7		23,452		1,926	1,926	1,019	06/01/2038	1
3128MJ JW 1	FHLMC		07/15/2011	BOFA		527	531	531	531				0		531		(3)	(3)		06/01/2038	1
31412N M4 5	FNMA		07/25/2011	DBAB		816	851	851	851				0		851		(35)	(35)		11/01/2038	1
31412N M4 5	FNMA		08/25/2011	DBAB		1,588	1,656	1,656	1,656				0		1,656		(68)	(68)		11/01/2038	1
31412N M4 5	FNMA		09/25/2011	DBAB		1,110	1,158	1,158	1,158				0		1,158		(48)	(48)		11/01/2038	1
31410W SE 9	FNMA		07/25/2011	BOFA		1,838	1,949	1,949	1,949				0		1,949		(111)	(111)		09/01/2037	1
31410W SE 9	FNMA		08/25/2011	BOFA		2,620	2,777	2,777	2,777				0		2,777		(158)	(158)		09/01/2037	1
31410W SE 9	FNMA		09/25/2011	BOFA		2,233	2,368	2,368	2,368				0		2,368		(134)	(134)		09/01/2037	1
31398A 5W 8	FNMA		07/26/2011	BOFA		966,649	965,000	953,489			1,809		1,809		955,298		11,352	11,352	4,383	12/18/2013	1
31398A 5W 8	FNMA		07/25/2011	BOFA		1,135	1,200	1,200					0		1,200		(65)	(65)		06/01/2040	1
31398A 5W 8	FNMA		08/25/2011	BOFA		1,471	1,555	1,555					0		1,555		(85)	(85)		06/01/2040	1
31398A 5W 8	FNMA		09/25/2011	BOFA		1,403	1,484	1,484					0		1,484		(81)	(81)		06/01/2040	1
912828 NM 8	US Treasury Note		08/02/2011	BARX		45,662	40,000	37,379	33,512		393		393		33,905		11,757	11,757	2,126	07/15/2020	1
912828 NM 8	US Treasury Note		07/27/2011	BARX		72,619	65,000	72,618	72,096		(146)		(146)		71,950		668	668		07/15/2020	1
912828 NM 8	US Treasury Note		07/27/2011	BARX		67,045	60,000	67,045	66,550		(135)		(135)		66,416		630	630		07/15/2020	1
912828 PQ 7	US Treasury Note		09/06/2011	CHSI		157,956	155,000	155,075			(11)		(11)		155,064		2,892	2,892	663	01/15/2014	1
912828 PQ 7	US Treasury Note		09/06/2011	CHSI		541,126	531,000	529,955			150		150		530,104		11,022	11,022	3,667	01/15/2014	1
912828 PQ 7	US Treasury Note		09/06/2011	GSCO		178,337	175,000	176,025			(92)		(92)		175,933		2,404	2,404	1,202	01/15/2014	1
912828 PQ 7	US Treasury Note		09/06/2011	GSCO		25,477	25,000	25,337			(11)		(11)		25,326		151	151	48	01/15/2014	1
912828 PR 5	US Treasury Note		09/06/2011	GSCO		301,777	300,000	300,069			(14)		(14)		300,054		1,722	1,722	189	01/31/2013	1
912828 PR 5	US Treasury Note		08/03/2011	GSCO		165,759	165,000	165,040			(7)		(7)		165,034		726	726	8	01/31/2013	1
912828 QS 2	US Treasury Note		09/09/2011	CHSI		177,140	175,000	177,175			10		10		177,186		(46)	(46)	308	01/15/2014	1
0599999.	Total - Bonds - U.S. Government					2,839,375	2,769,100	2,783,558	230,650	0	1,643	0	1,643	0	2,780,304	0	59,056	59,056	17,496	XXX	XXX
Bonds - Industrial and Miscellaneous																					
36967H AH 0	General Electric Cap Corp.		09/07/2011	Fidelity		18,250	18,000	18,276	18,147		(71)		(71)		18,076		174	174	296	06/08/2012	1
481247 AK 0	JPMorgan Chase & Co.		09/07/2011	Fidelity		81,080	80,000	80,325	80,325		(148)		(148)		80,177		903	903		06/15/2012	1
91160H AC 1	US Bancorp		09/07/2011	Fidelity		65,674	65,000	66,181			(435)		(435)		65,746		(73)	(73)	2,037	05/15/2012	1
91160H AC 1	US Bancorp		08/01/2011	Fidelity		85,756	85,000	86,544			(473)		(473)		86,072		(315)	(315)		05/15/2012	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
949744 AA 4	Wells Fargo & Co.		08/01/2011	Fidelity		23,189	23,000	23,502			(233)		(233)		23,268		(80)	(80)	445	12/09/2011	1
00206R AJ 1	AT & T		07/13/2011	Fidelity		197,787	175,000	174,999	174,122		61		61		174,183		23,604	23,604	9,153	02/01/2018	1
00206R AJ 1	AT & T		07/13/2011	Fidelity		5,651	5,000	5,017	5,013		(1)		(1)		5,012		639	639	252	02/01/2018	1
89233P 4B 9	Toyota Motor Credit Corp.		09/14/2011	BOFA		180,250	170,000	169,809	169,828		26		26		169,854		10,396	10,396	4,035	06/17/2015	1
3899999.	Total - Bonds - Industrial & Miscellaneous					657,637	621,000	624,653	447,435	0	(1,274)	0	(1,274)	0	622,388	0	35,248	35,248	16,218	XXX	XXX
8399997.	Total - Bonds - Part 4					3,497,012	3,390,100	3,408,211	678,085	0	369	0	369	0	3,402,692	0	94,304	94,304	33,714	XXX	XXX
8399999.	Total - Bonds					3,497,012	3,390,100	3,408,211	678,085	0	369	0	369	0	3,402,692	0	94,304	94,304	33,714	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
064058 10 0	Bank of New York		09/07/2011	Fidelity	660.000	13,672	XXX	18,387	19,932	(1,545)			(1,545)		18,387		(4,714)	(4,714)		XXX	L
097023 10 5	Boeing Co.		08/19/2011	Fidelity	440.000	27,425	XXX	27,462	28,714	(1,252)			(1,252)		27,462		(37)	(37)	554	XXX	L
139594 10 5	Capella Ed Co.		09/08/2011	Fidelity	180.000	5,421	XXX	7,927					0		7,927		(2,506)	(2,506)		XXX	L
156782 10 4	Cerner Corp.		09/08/2011	Fidelity	170.000	10,944	XXX	6,818	16,106	(9,287)			(9,287)		6,818		4,126	4,126		XXX	L
294821 60 8	Ericsson ADR	F	08/25/2011	Fidelity	2,590.000	26,385	XXX	33,076					0		33,076		(6,691)	(6,691)	955	XXX	L
31428X 10 6	Fedex Corp.		07/11/2011	Fidelity	80.000	7,734	XXX	6,028	7,441	(1,412)			(1,412)		6,028		1,706	1,706		XXX	L
573284 10 6	Martin Marietta Matls Inc.		08/19/2011	Fidelity	60.000	4,071	XXX	5,274	5,534	(261)			(261)		5,274		(1,203)	(1,203)	72	XXX	L
573284 10 6	Martin Marietta Matls Inc.		08/19/2011	Fidelity	30.000	2,035	XXX	2,402	2,767	(365)			(365)		2,402		(367)	(367)		XXX	L
65248E 10 4	News Corp.		09/06/2011	Fidelity	570.000	9,826	XXX	9,129					0		9,129		697	697		XXX	L
786514 20 8	Safeway Inc.		09/02/2011	Fidelity	1,060.000	18,767	XXX	22,673	23,839	(1,166)			(1,166)		22,673		(3,906)	(3,906)	408	XXX	L
863236 10 5	Strayer Education Inc.		08/30/2011	Fidelity	70.000	6,369	XXX	8,648					0		8,648		(2,279)	(2,279)	70	XXX	L
929160 10 9	Vulcan Materials Co.		08/19/2011	Fidelity	180.000	5,874	XXX	6,893	7,985	(1,091)			(1,091)		6,893		(1,020)	(1,020)	90	XXX	L
929160 10 9	Vulcan Materials Co.		08/19/2011	Fidelity	260.000	8,484	XXX	9,704					0		9,704		(1,220)	(1,220)		XXX	L
939640 10 8	Washington Post Co.		09/13/2011	Fidelity	20.000	6,556	XXX	8,436					0		8,436		(1,880)	(1,880)	47	XXX	L
959802 10 9	Western Union Co.		09/09/2011	Fidelity	1,680.000	25,973	XXX	27,053	31,198	(4,144)			(4,144)		27,053		(1,080)	(1,080)	291	XXX	L
959802 10 9	Western Union Co.		09/09/2011	Fidelity	260.000	4,020	XXX	4,168	4,828	(661)			(661)		4,168		(148)	(148)		XXX	L
023135 10 6	Amazon.com		09/07/2011	Fidelity	8.000	1,696	XXX	1,209	1,440	(231)			(231)		1,209		487	487		XXX	L
025816 10 9	American Express Co.		09/09/2011	Fidelity	48.000	2,278	XXX	2,433					0		2,433		(154)	(154)		XXX	L
025816 10 9	American Express Co.		09/07/2011	Fidelity	23.000	1,136	XXX	1,166					0		1,166		(29)	(29)		XXX	L
029912 20 1	American Tower Corp.		09/09/2011	Fidelity	34.000	1,773	XXX	1,156	1,756	(600)			(600)		1,156		617	617		XXX	L
029912 20 1	American Tower Corp.		09/07/2011	Fidelity	12.000	646	XXX	408	620	(212)			(212)		408		238	238		XXX	L
037411 10 5	Apache Corp.		09/07/2011	Fidelity	43.000	4,079	XXX	5,178					0		5,178		(1,098)	(1,098)		XXX	L
037411 10 5	Apache Corp.		09/07/2011	Fidelity	7.000	708	XXX	843					0		843		(135)	(135)		XXX	L
037833 10 0	Apple Computer Inc.		09/09/2011	Fidelity	10.000	3,694	XXX	934	3,226	(2,291)			(2,291)		934		2,760	2,760		XXX	L
037833 10 0	Apple Computer Inc.		09/07/2011	Fidelity	7.000	2,667	XXX	954	2,258	(1,605)			(1,605)		954		2,013	2,013		XXX	L
056752 10 8	Baidu Inc Spons ADS	F	09/07/2011	Fidelity	6.000	859	XXX	648	579	69			69		648		211	211		XXX	L
097023 10 5	Boeing Co.		08/10/2011	Fidelity	83.000	5,190	XXX	5,288	5,417	(128)			(128)		5,288		(98)	(98)	197	XXX	L
097023 10 5	Boeing Co.		09/09/2011	Fidelity	9.000	621	XXX	621	587	34			34		621			0		XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
097023 10 5	Boeing Co.		09/07/2011	Fidelity	8.000	524	XXX	552	522	30			30		552		(29)	(29)		XXX	L
097023 10 5	Boeing Co.		08/10/2011	Fidelity	22.000	1,376	XXX	1,518	1,436	83			83		1,518		(143)	(143)		XXX	L
097023 10 5	Boeing Co.		09/09/2011	Fidelity	6.000	293	XXX	420	392	28			28		420		(126)	(126)		XXX	L
126408 10 3	CSX Corp.		08/29/2011	Fidelity	80.000	2,148	XXX	1,855					0		1,855		293	293	163	XXX	L
126408 10 3	CSX Corp.		09/07/2011	Fidelity	25.000	534	XXX	589					0		589		(55)	(55)		XXX	L
126408 10 3	CSX Corp.		08/29/2011	Fidelity	99.000	2,026	XXX	2,304					0		2,304		(278)	(278)		XXX	L
126408 10 3	CSX Corp.		09/26/2011	Fidelity	272.000	4,732	XXX	6,319					0		6,319		(1,587)	(1,587)		XXX	L
126408 10 3	CSX Corp.		09/09/2011	Fidelity	29.000	569	XXX	686					0		686		(117)	(117)		XXX	L
126408 10 3	CSX Corp.		08/29/2011	Fidelity	107.000	2,189	XXX	2,490					0		2,490		(301)	(301)		XXX	L
126650 10 0	CVS Caremark Corp.		09/07/2011	Fidelity	15.000	531	XXX	578					0		578		(47)	(47)		XXX	L
14040H 10 5	Capital One Financial Corp.		09/09/2011	Fidelity	15.000	612	XXX	251	638	(387)			(387)		251		362	362	28	XXX	L
14040H 10 5	Capital One Financial Corp.		09/09/2011	Fidelity	5.000	204	XXX	222	213	(9)			(9)		222		(18)	(18)		XXX	L
14040H 10 5	Capital One Financial Corp.		09/07/2011	Fidelity	14.000	629	XXX	234	596	(362)			(362)		234		395	395		XXX	L
14040H 10 5	Capital One Financial Corp.		08/11/2011	Fidelity	67.000	2,592	XXX	1,120	2,852	(1,731)			(1,731)		1,120		1,471	1,471		XXX	L
166764 10 0	Chevron Corp.		08/12/2011	Fidelity	33.000	3,033	XXX	3,423					0		3,423		(390)	(390)	52	XXX	L
166764 10 0	Chevron Corp.		08/11/2011	Fidelity	34.000	3,178	XXX	3,527					0		3,527		(348)	(348)		XXX	L
172967 10 1	Citigroup Inc.		09/07/2011	Fidelity	15.000	444	XXX	730					0		730		(286)	(286)		XXX	L
20825C 10 4	Conoco Phillips		08/11/2011	Fidelity	23.000	1,473	XXX	1,671					0		1,671		(198)	(198)		XXX	L
20825C 10 4	Conoco Phillips		08/12/2011	Fidelity	48.000	3,033	XXX	3,741					0		3,741		(708)	(708)		XXX	L
20825C 10 4	Conoco Phillips		08/11/2011	Fidelity	29.000	1,857	XXX	2,260					0		2,260		(403)	(403)		XXX	L
254687 10 6	Walt Disney		08/09/2011	Fidelity	111.000	3,949	XXX	1,682	4,164	(2,482)			(2,482)		1,682		2,267	2,267	147	XXX	L
254687 10 6	Walt Disney		09/09/2011	Fidelity	9.000	80	XXX	80	337	(258)			(258)		80			0		XXX	L
254687 10 6	Walt Disney		09/07/2011	Fidelity	22.000	731	XXX	627	826	(198)			(198)		627		104	104		XXX	L
254687 10 6	Walt Disney		08/09/2011	Fidelity	74.000	2,632	XXX	2,285	2,776	(491)			(491)		2,285		348	348		XXX	L
254687 10 6	Walt Disney		09/09/2011	Fidelity	7.000	417	XXX	411	263	(148)			(148)		411		6	6		XXX	L
25459L 10 6	DirecTV.com		09/09/2011	Fidelity	9.000	267	XXX	267	359	(92)			(92)		267			0		XXX	L
25459L 10 6	DirecTV.com		09/07/2011	Fidelity	32.000	1,396	XXX	950	1,278	(328)			(328)		950		446	446		XXX	L
25459L 10 6	DirecTV.com		09/09/2011	Fidelity	36.000	1,584	XXX	1,143	1,437	(295)			(295)		1,143		431	431		XXX	L
260543 10 3	Dow Chemical Co.		09/07/2011	Fidelity	16.000	437	XXX	432	546	(114)			(114)		432		5	5		XXX	L
260543 10 3	Dow Chemical Co.		09/09/2011	Fidelity	11.000	282	XXX	297	376	(192)			(192)		297		(15)	(15)		XXX	L
260543 10 3	Dow Chemical Co.		09/26/2011	Fidelity	76.000	2,005	XXX	1,991	2,595	(604)			(604)		1,991		14	14		XXX	L
260543 10 3	Dow Chemical Co.		09/09/2011	Fidelity	91.000	2,334	XXX	2,384	3,107	(723)			(723)		2,384		(49)	(49)		XXX	L
263534 10 9	Du Pont		09/07/2011	Fidelity	19.000	905	XXX	694	948	(254)			(254)		694		211	211		XXX	L
263534 10 9	Du Pont		09/28/2011	Fidelity	25.000	913	XXX	913	1,247	(334)			(334)		913			0		XXX	L
263534 10 9	Du Pont		09/09/2011	Fidelity	32.000	1,450	XXX	1,169	1,596	(427)			(427)		1,169		282	282		XXX	L
263534 10 9	Du Pont		09/28/2011	Fidelity	42.000	1,833	XXX	1,870	2,095	(225)			(225)		1,870		(38)	(38)		XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
268648 10 2	EMC Corp.		09/07/2011	Fidelity	19.000	415	XXX	543					0		543		(128)	(128)		XXX	L
268648 10 2	EMC Corp.		08/23/2011	Fidelity	247.000	5,070	XXX	6,949					0		6,949		(1,879)	(1,879)		XXX	L
268648 10 2	EMC Corp.		09/09/2011	Fidelity	23.000	473	XXX	648					0		648		(175)	(175)		XXX	L
268648 10 2	EMC Corp.		09/07/2011	Fidelity	4.000	87	XXX	105					0		105		(18)	(18)		XXX	L
302182 10 0	Express Scripts Inc.		09/07/2011	Fidelity	8.000	241	XXX	241	432	(191)			(191)		241			0		XXX	L
302182 10 0	Express Scripts Inc.		09/09/2011	Fidelity	16.000	708	XXX	562	865	(303)			(303)		562		146	146		XXX	L
302182 10 0	Express Scripts Inc.		09/07/2011	Fidelity	18.000	964	XXX	632	973	(341)			(341)		632		332	332		XXX	L
30231G 10 2	Exxon Mobile Corp.		09/09/2011	Fidelity	27.000	1,888	XXX	2,358					0		2,358		(470)	(470)		XXX	L
30231G 10 2	Exxon Mobile Corp.		09/07/2011	Fidelity	21.000	1,546	XXX	1,834					0		1,834		(288)	(288)		XXX	L
345370 86 0	Ford Motor Co.		08/09/2011	Fidelity	160.000	1,750	XXX	2,074	2,686	(613)			(613)		2,074		(324)	(324)		XXX	L
345370 86 0	Ford Motor Co.		08/09/2011	Fidelity	569.000	6,224	XXX	6,363	9,554	(3,190)			(3,190)		6,363		(140)	(140)		XXX	L
38141G 10 4	Goldman Sachs.		08/11/2011	Fidelity	15.000	1,750	XXX	2,250	2,522	(272)			(272)		2,250		(500)	(500)		XXX	L
38141G 10 4	Goldman Sachs.		09/07/2011	Fidelity	8.000	854	XXX	1,263	1,345	(83)			(83)		1,263		(408)	(408)		XXX	L
38141G 10 4	Goldman Sachs.		09/07/2011	Fidelity	6.000	670	XXX	947	1,009	(62)			(62)		947		(277)	(277)		XXX	L
38141G 10 4	Goldman Sachs.		08/11/2011	Fidelity	9.000	1,050	XXX	1,420	1,513	(93)			(93)		1,420		(370)	(370)		XXX	L
38141G 10 4	Goldman Sachs.		09/07/2011	Fidelity	23.000	2,456	XXX	3,807	3,868	(60)			(60)		3,807		(1,352)	(1,352)		XXX	L
38141G 10 4	Goldman Sachs.		09/07/2011	Fidelity	22.000	2,349	XXX	3,682	3,700	(18)			(18)		3,682		(1,333)	(1,333)		XXX	L
38141G 10 4	Goldman Sachs.		09/07/2011	Fidelity	18.000	1,922	XXX	3,039	3,027	12			12		3,039		(1,117)	(1,117)		XXX	L
38259P 50 8	Google Inc.		09/07/2011	Fidelity	2.000	1,058	XXX	1,015	1,188	(173)			(173)		1,015		43	43		XXX	L
406216 10 1	Halliburton Co.		09/26/2011	Fidelity	67.000	2,403	XXX	2,708	2,736	(27)			(27)		2,708		(305)	(305)		XXX	L
406216 10 1	Halliburton Co.		09/23/2011	Fidelity	58.000	2,186	XXX	2,345	2,368	(23)			(23)		2,345		(158)	(158)		XXX	L
406216 10 1	Halliburton Co.		09/07/2011	Fidelity	27.000	1,172	XXX	1,091	1,102	(11)			(11)		1,091		80	80		XXX	L
459200 10 1	IBM		09/09/2011	Fidelity	22.000	3,584	XXX	2,682	3,229	(547)			(547)		2,682		902	902		XXX	L
459200 10 1	IBM		09/07/2011	Fidelity	15.000	2,555	XXX	1,766	2,201	(435)			(435)		1,766		788	788		XXX	L
46625H 10 0	JPMorgan		09/07/2011	Fidelity	22.000	799	XXX	885	933	(49)			(49)		885		(86)	(86)		XXX	L
478160 10 4	Johnson & Johnson		09/09/2011	Fidelity	30.000	1,896	XXX	1,989					0		1,989		(93)	(93)		XXX	L
478160 10 4	Johnson & Johnson		09/07/2011	Fidelity	23.000	1,500	XXX	1,525					0		1,525		(25)	(25)		XXX	L
48203R 10 4	Juniper Networks Inc.		09/21/2011	Fidelity	167.000	3,351	XXX	6,677					0		6,677		(3,326)	(3,326)		XXX	L
48203R 10 4	Juniper Networks Inc.		09/07/2011	Fidelity	15.000	312	XXX	600					0		600		(288)	(288)		XXX	L
48203R 10 4	Juniper Networks Inc.		09/21/2011	Fidelity	34.000	682	XXX	671					0		671		11	11		XXX	L
580135 10 1	McDonalds Corp.		09/07/2011	Fidelity	8.000	715	XXX	575	614	(39)			(39)		575		141	141		XXX	L
59156R 10 8	MetLife Inc.		09/09/2011	Fidelity	101.000	2,967	XXX	4,325	4,488	(164)			(164)		4,325		(1,358)	(1,358)		XXX	L
59156R 10 8	MetLife Inc.		09/07/2011	Fidelity	48.000	1,557	XXX	2,055	2,133	(78)			(78)		2,055		(498)	(498)		XXX	L
59156R 10 8	MetLife Inc.		09/09/2011	Fidelity	16.000	470	XXX	685	711	(26)			(26)		685		(215)	(215)		XXX	L
59156R 10 8	MetLife Inc.		09/09/2011	Fidelity	19.000	558	XXX	736	844	(108)			(108)		736		(178)	(178)		XXX	L
594918 10 4	Microsoft Corp.		09/07/2011	Fidelity	43.000	1,126	XXX	1,150					0		1,150		(24)	(24)		XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
64110D 10 4	Netapp Inc.		08/23/2011	Fidelity	17.000	596	XXX	944	934	9			9		944		(347)	(347)		XXX	L
64110D 10 4	Netapp Inc.		08/04/2011	Fidelity	109.000	5,105	XXX	6,050	5,991	60			60		6,050		(946)	(946)		XXX	L
64110D 10 4	Netapp Inc.		08/23/2011	Fidelity	70.000	2,456	XXX	3,763	3,847	(85)			(85)		3,763		(1,307)	(1,307)		XXX	L
64110D 10 4	Netapp Inc.		08/23/2011	Fidelity	60.000	2,105	XXX	3,142					0		3,142		(1,038)	(1,038)		XXX	L
65248E 10 4	News Corp.		09/07/2011	Fidelity	37.000	622	XXX	616					0		616		6	6		XXX	L
68389X 10 5	Oracle Corp.		09/07/2011	Fidelity	12.000	270	XXX	270	376	(106)			(106)		270			0	143	XXX	L
68389X 10 5	Oracle Corp.		08/23/2011	Fidelity	263.000	6,922	XXX	5,914	8,232	(2,318)			(2,318)		5,914		1,007	1,007		XXX	L
68389X 10 5	Oracle Corp.		09/09/2011	Fidelity	62.000	1,611	XXX	1,411	1,941	(530)			(530)		1,411		200	200		XXX	L
68389X 10 5	Oracle Corp.		09/07/2011	Fidelity	35.000	1,034	XXX	796	1,096	(299)			(299)		796		237	237		XXX	L
704549 10 4	Peabody Energy Corp.		08/29/2011	Fidelity	5.000	213	XXX	235	320	(85)			(85)		235		(22)	(22)		XXX	L
704549 10 4	Peabody Energy Corp.		08/29/2011	Fidelity	60.000	2,559	XXX	2,704	3,839	(1,135)			(1,135)		2,704		(144)	(144)		XXX	L
704549 10 4	Peabody Energy Corp.		08/29/2011	Fidelity	57.000	2,431	XXX	3,586	3,647	(61)			(61)		3,586		(1,155)	(1,155)		XXX	L
717081 10 3	Pfizer inc.		09/09/2011	Fidelity	71.000	1,293	XXX	1,293					0		1,293		(107)	(107)		XXX	L
717081 10 3	Pfizer inc.		09/07/2011	Fidelity	43.000	811	XXX	811					0		811		(37)	(37)		XXX	L
740189 10 5	Precision Castparts Corp.		09/07/2011	Fidelity	6.000	956	XXX	637	835	(199)			(199)		637		319	319	7	XXX	L
740189 10 5	Precision Castparts Corp.		09/09/2011	Fidelity	16.000	2,427	XXX	1,764	2,227	(463)			(463)		1,764		663	663		XXX	L
742718 10 9	Proctor & Gamble Co.		09/09/2011	Fidelity	18.000	1,115	XXX	1,207					0		1,207		(92)	(92)		XXX	L
742718 10 9	Proctor & Gamble Co.		09/07/2011	Fidelity	9.000	563	XXX	603					0		603		(40)	(40)		XXX	L
747525 10 3	Qualcomm Inc.		09/09/2011	Fidelity	17.000	813	XXX	886					0		886		(73)	(73)		XXX	L
747525 10 3	Qualcomm Inc.		09/07/2011	Fidelity	16.000	813	XXX	834					0		834		(21)	(21)		XXX	L
747525 10 3	Qualcomm Inc.		08/31/2011	Fidelity	76.000	3,690	XXX	3,963					0		3,963		(272)	(272)		XXX	L
756577 10 2	Red Hat Inc.		08/04/2011	Fidelity	39.000	1,633	XXX	1,581	1,780	(199)			(199)		1,581		52	52		XXX	L
756577 10 2	Red Hat Inc.		08/04/2011	Fidelity	73.000	3,056	XXX	3,425	3,332	93			93		3,425		(369)	(369)		XXX	L
756577 10 2	Red Hat Inc.		08/04/2011	Fidelity	52.000	2,177	XXX	2,490	2,374	116			116		2,490		(313)	(313)		XXX	L
790849 10 3	St Jude Medical Inc.		09/27/2011	Fidelity	55.000	2,128	XXX	2,887					0		2,887		(759)	(759)	43	XXX	L
790849 10 3	St Jude Medical Inc.		09/22/2011	Fidelity	42.000	1,757	XXX	2,204					0		2,204		(448)	(448)		XXX	L
790849 10 3	St Jude Medical Inc.		09/09/2011	Fidelity	26.000	1,111	XXX	1,365					0		1,365		(254)	(254)		XXX	L
790849 10 3	St Jude Medical Inc.		09/07/2011	Fidelity	17.000	764	XXX	892					0		892		(129)	(129)		XXX	L
790849 10 3	St Jude Medical Inc.		09/28/2011	Fidelity	61.000	2,316	XXX	3,277					0		3,277		(961)	(961)		XXX	L
790849 10 3	St Jude Medical Inc.		09/27/2011	Fidelity	4.000	155	XXX	215					0		215		(60)	(60)		XXX	L
806857 10 8	Schlumberger Ltd.		09/23/2011	Fidelity	39.000	2,704	XXX	2,468	3,257	(789)			(789)		2,468		237	237		XXX	L
806857 10 8	Schlumberger Ltd.		09/07/2011	Fidelity	21.000	1,610	XXX	1,329	1,754	(425)			(425)		1,329		281	281		XXX	L
85590A 40 1	Starwood Hotels.		08/09/2011	Fidelity	128.000	6,270	XXX	6,773	7,780	(1,007)			(1,007)		6,773		(503)	(503)		XXX	L
85590A 40 1	Starwood Hotels.		08/09/2011	Fidelity	65.000	3,184	XXX	3,979					0		3,979		(795)	(795)		XXX	L
907818 10 8	Union Pacific Corp.		08/04/2011	Fidelity	45.000	4,577	XXX	958	4,170	(2,254)			(2,254)		958		3,619	3,619	186	XXX	L
907818 10 8	Union Pacific Corp.		09/09/2011	Fidelity	11.000	936	XXX	460	1,019	(559)			(559)		460		476	476		XXX	L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
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907818 10 8	Union Pacific Corp.		09/07/2011	Fidelity	12.000	1,091	XXX	492	1,112	(620)			(620)		492		599	599		XXX	L
907818 10 8	Union Pacific Corp.		08/04/2011	Fidelity	25.000	2,543	XXX	1,621	2,317	(695)			(695)		1,621		921	921		XXX	L
911312 10 6	United Parcel Service Inc.		08/11/2011	Fidelity	48.000	3,256	XXX	3,082	3,484	(402)			(402)		3,082		174	174	373	XXX	L
911312 10 6	United Parcel Service Inc.		08/04/2011	Fidelity	19.000	1,206	XXX	1,049	1,379	(330)			(330)		1,049		157	157		XXX	L
911312 10 6	United Parcel Service Inc.		08/11/2011	Fidelity	35.000	2,374	XXX	2,316	2,540	(224)			(224)		2,316		58	58		XXX	L
911312 10 6	United Parcel Service Inc.		09/28/2011	Fidelity	21.000	1,290	XXX	1,209	1,524	270			270		1,209		81	81		XXX	L
911312 10 6	United Parcel Service Inc.		09/09/2011	Fidelity	19.000	1,202	XXX	1,275	1,379	(104)			(104)		1,275		(74)	(74)		XXX	L
911312 10 6	United Parcel Service Inc.		09/07/2011	Fidelity	12.000	793	XXX	806	871	(65)			(65)		806		(12)	(12)		XXX	L
911312 10 6	United Parcel Service Inc.		08/04/2011	Fidelity	36.000	2,286	XXX	2,617	2,613	4			4		2,617		(331)	(331)		XXX	L
911312 10 6	United Parcel Service Inc.		09/28/2011	Fidelity	17.000	1,045	XXX	1,382	1,234	148			148		1,382		(337)	(337)		XXX	L
913017 10 9	United Technologies Corp.		09/07/2011	Fidelity	19.000	1,387	XXX	1,250	1,496	(245)			(245)		1,250		136	136		XXX	L
91324P 10 2	Unitedhealth Group.		09/09/2011	Fidelity	29.000	1,294	XXX	1,429					0		1,429		(135)	(135)		XXX	L
91324P 10 2	Unitedhealth Group.		09/07/2011	Fidelity	23.000	1,082	XXX	1,133					0		1,133		(51)	(51)		XXX	L
92553P 20 1	Viacom Inc.		09/09/2011	Fidelity	25.000	1,093	XXX	1,250					0		1,250		(157)	(157)		XXX	L
911312 10 6	Viacom Inc.		09/07/2011	Fidelity	17.000	803	XXX	850					0		850		(48)	(48)		XXX	L
94973V 10 7	Wellpoint Inc.		09/09/2011	Fidelity	29.000	1,760	XXX	1,929					0		1,929		(169)	(169)		XXX	L
94973V 10 7	Wellpoint Inc.		09/07/2011	Fidelity	16.000	1,016	XXX	1,064					0		1,064		(49)	(49)		XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					419,707	XXX	449,284	327,567	(55,054)	0	0	(55,054)	0	449,284	0	(29,433)	(29,433)	3,826	XXX	XXX
Common Stocks - Mutual Funds																					
563821 79 2	M & N Life Sciences Series		08/26/2011	Fidelity	1,987.000	22,076	XXX	21,539	24,202	(2,663)			(2,663)		21,539		536	536		XXX	L
9299999.	Total - Common Stocks - Mutual Funds					22,076	XXX	21,539	24,202	(2,663)	0	0	(2,663)	0	21,539	0	536	536	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					441,783	XXX	470,823	351,769	(57,717)	0	0	(57,717)	0	470,823	0	(28,897)	(28,897)	3,826	XXX	XXX
9799999.	Total - Common Stocks					441,783	XXX	470,823	351,769	(57,717)	0	0	(57,717)	0	470,823	0	(28,897)	(28,897)	3,826	XXX	XXX
9899999.	Total - Preferred and Common Stocks					441,783	XXX	470,823	351,769	(57,717)	0	0	(57,717)	0	470,823	0	(28,897)	(28,897)	3,826	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,938,795	XXX	3,879,034	1,029,854	(57,717)	369	0	(57,348)	0	3,873,515	0	65,407	65,407	37,540	XXX	XXX

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

Sch. DB-Pt A-Sn 1
NONE

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

Sch. DB-Pt B-Sn 1
NONE

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

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

Sch. DB-Pt D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Huntington National Bank	Columbus, Ohio					135,540	120,893	(26,430)	XXX
Huntington National Bank	Columbus, Ohio					1,450	1,488		XXX
Huntington National Bank	Columbus, Ohio					2,740	2,740		XXX
0199999. Total Open Depositories		XXX	XXX	0	0	139,730	125,121	(26,430)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	139,730	125,121	(26,430)	XXX
0599999. Total Cash		XXX	XXX	0	0	139,730	125,121	(26,430)	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