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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Miami Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 16764 Employer's ID Number 31-0617569

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

Country of Domicile United States of America

Incorporated/Organized 08/10/1877 Commenced Business 12/31/1877

Statutory Home Office 1 Insurance Square (Street and Number), Celina , OH 45822-1690 (City or Town, State and Zip Code)

Main Administrative Office 1 Insurance Square (Street and Number)

Celina , OH 45822-1690 (City or Town, State and Zip Code), 419-586-5181 (Area Code) (Telephone Number)

Mail Address 1 Insurance Square (Street and Number or P.O. Box), Celina , OH 45822-1690 (City or Town, State and Zip Code)

Primary Location of Books and Records 1 Insurance Square (Street and Number)

Celina , OH 45822-1690 (City or Town, State and Zip Code), 419-586-5181-8227 (Area Code) (Telephone Number)

Internet Website Address www.celinainsurance.com

Statutory Statement Contact Philip Marion Fullenkamp (Name), 419-586-5181-8227 (Area Code) (Telephone Number)

pfullenkamp@celinainsurance.com (E-mail Address), 419-586-6068 (FAX Number)

OFFICERS

President	William West Montgomery	Treasurer	Philip Marion Fullenkamp
Secretary	Michael Stanley Kleinhenz		

OTHER

William Rodney Stapleton Sr. VP and COO	Robert Mark Shoenfelt Sr. VP - CIO	Vincent Miles Franz VP - Chief Actuary
Martha Jane Meinerding # VP - Human Resources	Theodore Joseph Wissman VP- Claims	

DIRECTORS OR TRUSTEES

William West Montgomery	Philip Marion Fullenkamp	Nancy Montgomery Goldberg
David Thomas Mellin	Wesley Moore Jetter	

State of Ohio
County of Mercer 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.

William West Montgomery	Michael Stanley Kleinhenz	Philip Marion Fullenkamp
President, Chairman and CEO	Secretary	Sr. VP - CFO and Treasurer

Subscribed and sworn to before me this
day of February, 2012

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.000				0.000
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	2,766,361	8.040	2,766,361		2,766,361	8.040
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,819,905	8.196	2,819,905		2,819,905	8.196
1.43 Revenue and assessment obligations	3,968,713	11.535	3,968,713		3,968,713	11.535
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	231,456	0.673	231,456		231,456	0.673
1.512 Issued or guaranteed by FNMA and FHLMC	4,561,965	13.259	4,561,965		4,561,965	13.259
1.513 All other	150,242	0.437	150,242		150,242	0.437
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,824,241	11.115	3,824,241		3,824,241	11.115
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	369,811	1.075	369,811		369,811	1.075
1.523 All other	1,858,207	5.401	1,858,207		1,858,207	5.401
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	7,255,508	21.088	7,255,508		7,255,508	21.088
2.2 Unaffiliated non-U.S. securities (including Canada)	738,869	2.148	738,869		738,869	2.148
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	3,871,547	11.253	3,871,547		3,871,547	11.253
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	176,313	0.512	176,313		176,313	0.512
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated	17,629	0.051	17,629		17,629	0.051
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	63,129	0.183	63,129		63,129	0.183
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	628,896	1.828	628,896		628,896	1.828
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,102,858	3.205	1,102,858		1,102,858	3.205
11. Other invested assets		0.000				0.000
12. Total invested assets	34,405,651	100.000	34,405,651		34,405,651	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		720,631
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	6,210	6,210
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		929
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	33,888	
	8.2 Totals, Part 3, Column 9		33,888
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		692,025
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		692,025

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
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:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		31,817,183
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,753,727
3.	Accrual of discount		29,853
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(67,268)	
	4.2. Part 2, Section 1, Column 15	2,535	
	4.3. Part 2, Section 2, Column 13	63,634	
	4.4. Part 4, Column 11	7,334	6,235
5.	Total gain (loss) on disposals, Part 4, Column 19		317,191
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7,045,015
7.	Deduct amortization of premium		253,166
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	15,089	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	151	15,241
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		32,610,767
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		32,610,767

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	231,456	256,301	231,435	230,432
	2. Canada				
	3. Other Countries				
	4. Totals	231,456	256,301	231,435	230,432
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,766,361	2,942,373	2,805,627	2,565,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,819,905	3,071,872	2,870,608	2,665,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	12,505,161	13,378,510	12,610,587	12,250,655
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	9,483,526	9,963,973	9,680,789	9,655,011
	9. Canada	371,644	396,030	368,896	375,000
	10. Other Countries	367,225	347,761	374,642	375,000
	11. Totals	10,222,395	10,707,763	10,424,328	10,405,011
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	28,545,277	30,356,819	28,942,585	28,116,098
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	176,313	229,132	183,063	
	15. Canada				
	16. Other Countries				
	17. Totals	176,313	229,132	183,063	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	176,313	229,132	183,063	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	3,889,177	3,889,177	3,878,167	
	21. Canada				
	22. Other Countries				
	23. Totals	3,889,177	3,889,177	3,878,167	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	3,889,177	3,889,177	3,878,167	
	26. Total Stocks	4,065,489	4,118,309	4,061,229	
	27. Total Bonds and Stocks	32,610,767	34,475,128	33,003,815	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	553,423	62,228	43,972	83,125	22,356	765,105	2.6	1,999,284	6.8	765,105	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	553,423	62,228	43,972	83,125	22,356	765,105	2.6	1,999,284	6.8	765,105	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	451,844	459,327	1,665,189			2,576,361	8.8	2,454,042	8.4	2,576,361	
3.2 Class 2	190,000					190,000	0.7	190,000	0.6	190,000	
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals	641,844	459,327	1,665,189			2,766,361	9.5	2,644,042	9.0	2,766,361	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1		979,874	1,479,648	360,382		2,819,905	9.7	2,942,216	10.0	2,819,905	
4.2 Class 2								102,094	0.3		
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals		979,874	1,479,648	360,382		2,819,905	9.7	3,044,310	10.4	2,819,905	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	1,559,127	4,447,994	3,785,875	1,902,503	809,661	12,505,161	43.0	11,943,157	40.7	12,505,161	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	1,559,127	4,447,994	3,785,875	1,902,503	809,661	12,505,161	43.0	11,943,157	40.7	12,505,161	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	812,959	4,047,220	894,558	371,131	356,274	6,482,141	22.3	6,631,186	22.6	6,482,141	
6.2 Class 2	540,502	2,118,667	434,018	254,143	169,356	3,516,686	12.1	2,376,428	8.1	3,516,686	
6.3 Class 3	11,613			79,600		91,213	0.3	448,772	1.5	91,213	
6.4 Class 4	428	1,822	2,578	6,624	2,373	13,825	0.0	146,865	0.5	13,825	
6.5 Class 5	7,299	23,959				31,258	0.1	20,156	0.1	31,258	
6.6 Class 6	2,778	59,986	60,380			123,144	0.4	70,238	0.2	123,144	
6.7 Totals	1,375,579	6,251,654	1,391,533	711,497	528,003	10,258,267	35.2	9,693,645	33.1	10,258,267	
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 3,377,353	9,996,644	7,869,243	2,717,141	1,188,292	25,148,673	86.4	XXX	XXX	25,148,673	
9.2 Class 2	(d) 730,502	2,118,667	434,018	254,143	169,356	3,706,686	12.7	XXX	XXX	3,706,686	
9.3 Class 3	(d) 11,613			79,600		91,213	0.3	XXX	XXX	91,213	
9.4 Class 4	(d) 428	1,822	2,578	6,624	2,373	13,825	0.0	XXX	XXX	13,825	
9.5 Class 5	(d) 7,299	23,959				(c) 31,258	0.1	XXX	XXX	31,258	
9.6 Class 6	(d) 2,778	59,986	60,380			(c) 123,144	0.4	XXX	XXX	123,144	
9.7 Totals	4,129,973	12,201,077	8,366,218	3,057,508	1,360,021	(b) 29,114,798	100.0	XXX	XXX	29,114,798	
9.8 Line 9.7 as a % of Col. 6	14.2	41.9	28.7	10.5	4.7	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Class 1	3,611,463	10,694,332	8,017,543	2,511,540	1,135,007	XXX	XXX	25,969,885	88.6	25,969,885	
10.2 Class 2	533,950	1,124,925	284,753	506,638	218,256	XXX	XXX	2,668,522	9.1	2,668,522	
10.3 Class 3	26,222	120,121	74,760	125,153	102,516	XXX	XXX	448,772	1.5	448,772	
10.4 Class 4	8,310	60,439	57,542	20,574		XXX	XXX	146,865	0.5	146,865	
10.5 Class 5	17,374	2,782				XXX	XXX	(c) 20,156	0.1	20,156	
10.6 Class 6	15,473	31,826	9,394	796	12,750	XXX	XXX	(c) 70,238	0.2	70,238	
10.7 Totals	4,212,792	12,034,425	8,443,992	3,164,701	1,468,529	XXX	XXX	(b) 29,324,438	100.0	29,324,438	
10.8 Line 10.7 as a % of Col. 8	14.4	41.0	28.8	10.8	5.0	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Class 1	3,377,353	9,996,644	7,869,243	2,717,141	1,188,292	25,148,673	86.4	25,969,885	88.6	25,148,673	XXX
11.2 Class 2	730,502	2,118,667	434,018	254,143	169,356	3,706,686	12.7	2,668,522	9.1	3,706,686	XXX
11.3 Class 3	11,613			79,600		91,213	0.3	448,772	1.5	91,213	XXX
11.4 Class 4	428	1,822	2,578	6,624	2,373	13,825	0.0	146,865	0.5	13,825	XXX
11.5 Class 5	7,299	23,959				31,258	0.1	20,156	0.1	31,258	XXX
11.6 Class 6	2,778	59,986	60,380			123,144	0.4	70,238	0.2	123,144	XXX
11.7 Totals	4,129,973	12,201,077	8,366,218	3,057,508	1,360,021	29,114,798	100.0	29,324,438	100.0	29,114,798	XXX
11.8 Line 11.7 as a % of Col. 6	14.2	41.9	28.7	10.5	4.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	14.2	41.9	28.7	10.5	4.7	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Class 1										XXX	
12.2 Class 2										XXX	
12.3 Class 3										XXX	
12.4 Class 4										XXX	
12.5 Class 5										XXX	
12.6 Class 6										XXX	
12.7 Totals										XXX	
12.8 Line 12.7 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

(a) Includes $ .... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year, $ .... prior year of bonds with Z designations and $ ...., current year $ 2,671,151 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ .... current year, $ .... prior year of bonds with 5* designations and $ ...., current year $ .... prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... ; NAIC 2 $ 35,875 ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	533,649					533,649	1.8	1,710,655	5.8	533,649	
1.2 Residential Mortgage-Backed Securities	19,773	62,228	43,972	83,125	22,356	231,454	0.8	288,630	1.0	231,454	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	553,422	62,228	43,972	83,125	22,356	765,103	2.6	1,999,285	6.8	765,103	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	641,844	459,327	1,665,189			2,766,360	9.5	2,644,042	9.0	2,766,360	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	641,844	459,327	1,665,189			2,766,360	9.5	2,644,042	9.0	2,766,360	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		979,874	1,479,648	360,382		2,819,904	9.7	3,044,310	10.4	2,819,904	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		979,874	1,479,648	360,382		2,819,904	9.7	3,044,310	10.4	2,819,904	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	727,725	1,215,235	1,739,612	286,141		3,968,713	13.6	3,411,240	11.6	3,968,713	
5.2 Residential Mortgage-Backed Securities	801,682	2,903,229	2,046,263	1,616,363	809,661	8,177,198	28.1	7,999,767	27.3	8,177,198	
5.3 Commercial Mortgage-Backed Securities	29,719	329,531				359,250	1.2	532,149	1.8	359,250	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	1,559,126	4,447,995	3,785,875	1,902,504	809,661	12,505,161	43.0	11,943,156	40.7	12,505,161	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	694,501	4,762,980	1,241,827	492,427	430,933	7,622,668	26.2	6,747,062	23.0	7,622,668	
6.2 Residential Mortgage-Backed Securities	66,753	178,486	149,706	219,074	97,070	711,089	2.4	940,717	3.2	711,089	
6.3 Commercial Mortgage-Backed Securities	455,965	1,060,964				1,516,929	5.2	2,005,867	6.8	1,516,929	
6.4 Other Loan-Backed and Structured Securities	158,360	249,224				407,584	1.4			407,584	
6.5 Totals	1,375,579	6,251,654	1,391,533	711,501	528,003	10,258,270	35.2	9,693,646	33.1	10,258,270	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	2,597,719	7,417,416	6,126,276	1,138,950	430,933	17,711,294	60.8	XXX	XXX	17,711,294	
9.2 Residential Mortgage-Backed Securities	888,208	3,143,943	2,239,941	1,918,562	929,087	9,119,741	31.3	XXX	XXX	9,119,741	
9.3 Commercial Mortgage-Backed Securities	485,684	1,390,495				1,876,179	6.4	XXX	XXX	1,876,179	
9.4 Other Loan-Backed and Structured Securities	158,360	249,224				407,584	1.4	XXX	XXX	407,584	
9.5 Totals	4,129,971	12,201,078	8,366,217	3,057,512	1,360,020	29,114,798	100.0	XXX	XXX	29,114,798	
9.6 Line 9.5 as a % of Col. 6	14.2	41.9	28.7	10.5	4.7	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	3,101,908	6,989,188	5,668,106	1,191,323	606,784	XXX	XXX	17,557,309	59.9	17,557,309	
10.2 Residential Mortgage-Backed Securities	842,483	3,197,428	2,354,080	1,973,378	861,745	XXX	XXX	9,229,114	31.5	9,229,114	
10.3 Commercial Mortgage-Backed Securities	268,400	1,847,809	421,807			XXX	XXX	2,538,016	8.7	2,538,016	
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals	4,212,791	12,034,425	8,443,993	3,164,701	1,468,529	XXX	XXX	29,324,439	100.0	29,324,439	
10.6 Line 10.5 as a % of Col. 8	14.4	41.0	28.8	10.8	5.0	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,597,719	7,417,416	6,126,276	1,138,950	430,933	17,711,294	60.8	17,557,309	59.9	17,711,294	XXX
11.2 Residential Mortgage-Backed Securities	888,208	3,143,943	2,239,941	1,918,562	929,087	9,119,741	31.3	9,229,114	31.5	9,119,741	XXX
11.3 Commercial Mortgage-Backed Securities	485,684	1,390,495				1,876,179	6.4	2,538,016	8.7	1,876,179	XXX
11.4 Other Loan-Backed and Structured Securities	158,360	249,224				407,584	1.4			407,584	XXX
11.5 Totals	4,129,971	12,201,078	8,366,217	3,057,512	1,360,020	29,114,798	100.0	29,324,439	100.0	29,114,798	XXX
11.6 Line 11.5 as a % of Col. 6	14.2	41.9	28.7	10.5	4.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	14.2	41.9	28.7	10.5	4.7	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 Totals										XXX	
12.6 Line 12.5 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,510,636	1,510,636			
2. Cost of short-term investments acquired	8,243,915	8,243,915			
3. Accrual of discount	15	15			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	4,848	4,848			
6. Deduct consideration received on disposals	9,187,586	9,187,586			
7. Deduct amortization of premium	2,306	2,306			
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)	569,522	569,522			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	569,524	569,522			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

Schedule E - Verification - Cash Equivalents

NONE

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home office and parking lot		Celina	Ohio	12/28/1993	10/01/1999	205,593		63,129		5,725			(5,725)		52,074	27,574
0299999. Property occupied by the reporting entity - Administrative						205,593		63,129		5,725			(5,725)		52,074	27,574
0399999. Total Property occupied by the reporting entity						205,593		63,129		5,725			(5,725)		52,074	27,574
8372 suare feet building		Troy	Ohio	01/01/1997	12/31/1997	832,067		478,896		28,163			(28,163)			
Lot #7956, 1201 Brukner Drive		Troy	Ohio	01/01/1997	12/31/1997	150,000		150,000								
0599999. Properties held for sale						982,067		628,896		28,163			(28,163)			
0699999 - Totals						1,187,661		692,025		33,888			(33,888)		52,074	27,574

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
HVAC N30 Supervisory controller	Celina	Ohio	02/17/2011	New Idea Controls				275
Loading dock wall	Celina	Ohio	12/31/2011	Shinn Brothers Inc.				528
Backup generator	Celina	Ohio	12/31/2011	Buschur Electric and Fanning Howey Associates, Inc.				3,406
Computer room renovation	Celina	Ohio	12/31/2011	Moran Refrigeration Inc., Fanning Howey Associates, Inc., Hirschfeld Construction LLC, Braun Construction Co., Inc., and Securcom				2,000
0199999. Acquired by Purchase								6,210
0399999 - Totals								6,210

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
	Celina	Ohio		wrote off design costs	929		929						929	929					
0199999. Property Disposed					929		929						929	929					
0399999 - Totals					929		929						929	929					

Schedule B - Part 1 - Mortgage Loans Owned
NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made
NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid
NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned
NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made
NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid
NONE

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36290S-CK-5	GNMA 615774				1	54,111	108.3180	59,250	54,700	54,327		31			4.000	4.297	MON	182	2,188	09/30/2003	09/15/2018
36296R-3Q-8	GNMA POOL 699307				1	66,781	113.3380	75,429	66,552	66,758		(7)			6.000	6.100	MON	333	3,993	11/03/2008	10/15/2038
36241K-AP-3	GNMA POOL 781814				1	110,544	111.3970	121,622	109,179	110,370		(48)			5.000	4.951	MON	455	5,459	03/20/2008	10/15/2034
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						231,436	XXX	256,301	230,431	231,455		(24)			XXX	XXX	XXX	970	11,640	XXX	XXX
0599999. Total - U.S. Government Bonds						231,435	XXX	256,301	230,432	231,456		(24)			XXX	XXX	XXX	970	11,640	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
20772G-JJ-8	CONNECTICUT ST				1FE	260,510	112.3760	252,846	225,000	250,205		(8,459)			5.000	1.091	JD	938	11,250	10/12/2010	12/01/2014
419791-F4-5	HAWAII ST		1		1FE	177,276	123.9930	185,990	150,000	176,997		(279)			5.000	2.920	JD	500		11/18/2011	12/01/2022
56052A-XA-9	MAINE ST				1FE	245,010	126.5830	253,166	200,000	244,311		(699)			5.000	2.376	JD	833	4,806	11/01/2011	06/01/2021
57582N-D9-3	MASSACHUSETTS ST	SD			1FE	288,843	128.6150	321,538	250,000	278,259		(3,081)			5.500	3.839	AO	3,438	13,750	05/23/2008	10/01/2019
604129-VU-7	MINNESOTA STATE				1FE	243,134	126.8580	253,716	200,000	238,523		(3,978)			5.000	2.509	FA	4,167	8,389	11/03/2010	08/01/2020
605580-5M-7	MISSISSIPPI STATE	SD			1FE	200,000	112.7490	225,498	200,000	200,000					4.434	4.483	AO	2,217	8,868	10/15/2009	10/01/2018
68608K-MX-3	OREGON ST				1FE	150,000	102.3740	153,561	150,000	150,000					4.650	4.704	FA	2,906	6,975	06/19/2008	08/01/2012
709141-C9-4	PENNSYLVANIA ST	SD			1FE	158,984	102.3440	153,516	150,000	150,947		(1,842)			5.000	3.749	JJ	3,750	7,500	05/03/2007	07/01/2012
709141-Q7-3	PENNSYLVANIA ST				1FE	220,728	111.4610	222,922	200,000	209,121		(3,225)			5.000	3.228	MS	3,333	10,000	03/28/2008	09/01/2014
83710D-5J-3	SOUTH CAROLINA ST				1FE	230,084	125.4350	250,870	200,000	227,100		(2,984)			5.000	2.914	MS	3,333	5,000	02/11/2011	03/01/2019
882722-VF-5	TEXAS STATE				1FE	100,000	107.5480	107,548	100,000	100,000					3.203	3.229	AO	801	3,221	09/23/2010	04/01/2019
917542-QW-5	UTAH STATE				1FE	200,000	108.5670	217,134	200,000	200,000					3.189	3.214	JJ	3,189	4,801	09/24/2010	07/01/2019
93974C-VT-4	WASHINGTON ST				1FE	158,390	102.3440	153,516	150,000	150,898		(1,745)			5.000	3.816	JJ	3,750	7,500	05/15/2007	07/01/2012
956553-RS-2	WEST VIRGINIA ST		1		2FE	172,670	100.2910	190,553	190,000	190,000					6.625	6.735	MN	2,098	12,588	10/21/1999	11/01/2017
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,805,629	XXX	2,942,374	2,565,000	2,766,361		(26,292)			XXX	XXX	XXX	35,253	104,648	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						2,805,627	XXX	2,942,373	2,565,000	2,766,361		(26,293)			XXX	XXX	XXX	35,253	104,647	XXX	XXX
09088R-RG-3	BIRMINGHAM ALA				1FE	160,995	105.3070	157,961	150,000	152,396		(1,838)			5.000	3.716	AO	1,875	7,500	12/19/2006	04/01/2013
447025-JJ-7	HUNTSVILLE ALA				1FE	100,000	106.8280	106,828	100,000	100,000					3.386	3.415	MS	1,129	3,264	09/02/2010	09/01/2019
718814-A4-8	PHOENIX ARIZ				1FE	100,000	109.6670	109,667	100,000	100,000					3.930	3.969	JJ	1,965	3,930	10/07/2009	07/01/2017
567830-BN-3	MARIN CNTY CA				1FE	149,522	105.5370	158,306	150,000	149,909		54			4.600	4.694	FA	2,875	6,900	07/18/2003	08/01/2013
164231-KQ-4	CHEROKEE CNTY GA				1FE	150,000	116.4640	174,696	150,000	150,000					5.870	5.956	FA	3,669	8,805	06/19/2009	08/01/2028
250092-7C-1	DES MOINES IOWA				1FE	235,248	120.5280	241,056	200,000	229,539		(5,097)			5.000	2.112	JD	833	9,833	11/17/2010	06/01/2017
815626-GQ-3	SEDGWICK CNTY KANS UNIT SCH DIS	SD			1FE	211,348	129.1530	258,306	200,000	210,382		(416)			6.220	5.788	AO	3,110	12,440	07/30/2009	10/01/2028
442565-2Q-9	HOWARD CNTY MD		1		1FE	329,907	124.7240	342,991	275,000	329,005		(902)			5.000	2.690	FA	1,681		10/25/2011	08/15/2023
436542-PG-3	HOLT MICH PUB SCH				1FE	150,191	105.0050	147,007	140,000	142,380		(1,709)			5.000	3.717	MN	1,167	7,000	01/04/2007	05/01/2013
609558-6A-4	MONMOUTH CNTY NJ				1FE	249,233	110.1340	275,335	250,000	249,417		87			3.850	3.933	MN	1,604	9,625	11/03/2009	11/01/2017
984657-GU-4	YAMHILL CNTY ORE SCH DIST				1FE	116,401	127.9630	127,963	100,000	111,191		(1,096)			5.500	3.970	JD	244	5,500	11/09/2006	06/15/2020
073900-YP-1	BEAUFORT CNTY S C SCH DIST				1FE	229,116	112.8270	225,654	200,000	221,892		(6,707)			5.000	1.457	MS	3,333	10,000	12/03/2010	03/01/2015
088365-ED-9	BEXAR CNTY TEX HOSP DIST				1FE	100,000	106.0310	106,031	100,000	100,000					3.102	3.126	FA	1,172	2,956	08/27/2010	02/15/2018
234667-JD-6	DALLAS CNTY TEX HOSP DIST				1FE	50,000	112.9530	56,477	50,000	50,000					4.448	4.497	FA	840	2,224	08/27/2009	08/15/2019
283734-MB-4	EL PASO TX				1FE	157,916	107.0580	160,587	150,000	155,305		(1,964)			3.610	2.241	FA	2,046	5,415	09/01/2010	08/15/2014
414004-3M-1	HARRIS CNTY TX SER C REF				1FE	215,964	122.8100	245,620	200,000	210,497		(1,342)			5.250	4.377	FA	3,967	10,500	07/13/2007	08/15/2018
495278-B3-6	KING CNTY WASH SCH DIS NO 415				1FE	164,769	118.2590	177,389	150,000	157,992		(1,452)			5.000	3.838	JD	625	7,500	12/21/2006	12/01/2016
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,870,608	XXX	3,071,872	2,665,000	2,819,905		(22,381)			XXX	XXX	XXX	32,134	113,392	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,870,608	XXX	3,071,872	2,665,000	2,819,905		(22,381)			XXX	XXX	XXX	32,134	113,392	XXX	XXX
01030L-BX-2	ALABAMA INCENTIVES FING AUTH				1FE	250,000	111.5680	278,920	250,000	250,000					4.867	4.926	MS	4,056	12,168	09/18/2009	09/01/2018
010608-C7-0	ALABAMA ST PUB SCH & COLLEGE AUTH				1FE	214,318	118.7850	237,570	200,000	208,922		(1,612)			5.000	4.032	JD	833	10,000	06/25/2008	12/01/2016
246428-VU-7	DELAWARE TRANSNS AUTH				1FE	228,162	113.9770	227,954	200,000	222,221		(5,941)			5.000	1.723	JJ	5,000	5,000	01/11/2011	07/01/2015
438701-RA-4	HONOLULU HAWAII CITY & CNTY				1FE	100,000	108.1080	108,108	100,000	100,000					4.113	4.155	JJ	2,057	2,651	10/27/2010	07/01/2020
452252-AR-0	ILLINOIS ST TOLL HWY AUTH				1FE	212,242	107.5080	215,016	200,000	205,026		(2,379)			5.000	3.719	JJ	5,000	10,000	11/06/2008	01/01/2014
49151E-M9-1	KENTUCKY ST PPTY & BLDGS COMM				1FE	274,280	118.5220	296,305	250,000	265,966		(2,404)			5.000	3.806	MN	2,083	12,500	04/30/2008	11/01/2017
574297-CS-4	MARYLAND ST STAD AUTH				1FE	263,743	107.8050	264,122	245,000	248,748		(2,060)			5.700	4.813	MS	4,112	13,965	05/05/2003	09/15/2013
914455-LA-6	UNIVERSITY MICH UNIV REVS				1FE	200,000	105.4390	210,878	200,000	200,000					3.176	3.201	AO	1,588	5,682	10/29/2010	04/01/2018
60636W-QP-3	MISSOURI ST HWYS & TRANS				1FE	288,283	128.2870	320,718	250,000	286,141		(2,142)			5.000	3.451	FA	5,208	6,250	03/10/2011	02/01/2023
645916-GY-7	NEW JERSEY ECONOMIC DEV AUTH REV				1FE	324,597	102.3400	307,020	300,000	302,385		(5,092)			5.500	3.760	JD	733	16,500	05/03/2007	06/15/2012

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
64711R-JS-6	NEW MEXICO FIN AUTH ST TRANSN				1FE	227,334	125.9950	251,990	200,000	225,142		(2,192)			5.000	3.461	JD	444	10,000	01/05/2011	06/15/2021
65829Q-AJ-3	NORTH CAROLINA ST LTD OBLIG			1	1FE	296,538	123.8120	309,530	250,000	295,726		(811)			5.000	2.874	MN	2,257		10/18/2011	11/01/2022
679087-EZ-5	OKLAHOMA ST CAP IMPT AUTH ST				1FE	150,000	118.0500	177,075	150,000	150,000					5.140	5.206	JJ	3,855	7,710	09/02/2009	07/01/2020
20281P-AL-6	COMMONWEALTH FING AUTH PA REV				1FE	150,000	101.6170	152,426	150,000	150,000					5.130	5.196	JD	641	7,695	11/17/2005	06/01/2012
88278P-GK-4	TEXAS ST UNIV SYS FING REV			1	1FE	109,019	115.1870	115,187	100,000	104,807		(1,036)			5.000	3.789	MS	1,472	5,000	12/19/2006	03/15/2017
917572-LL-1	UTAH WTR FIN AGY REV			1	1FE	131,142	108.3740	130,049	120,000	125,511		(3,196)			5.375	2.560	MS	2,150	6,450	03/03/2008	09/01/2021
409327-DK-6	HAMPTON ROADS SANTN DIST VA WA				1FE	100,000	108.4770	108,477	100,000	100,000					3.980	4.020	MN	663	3,980	11/04/2009	11/01/2016
927781-TE-4	VIRGINIA COLLEGE BLDG AUTH VA				1FE	200,400	110.0560	220,112	200,000	200,311		(44)			4.250	4.265	FA	3,542	8,500	12/03/2009	02/01/2018
495289-PB-0	KING CNTY WASH SUR REV			1	1FE	54,288	117.7110	58,856	50,000	52,467		(439)			5.000	3.942	JJ	1,250	2,500	11/07/2006	01/01/2018
977123-PP-7	WISCONSIN ST				1FE	76,250	102.5730	71,801	70,000	70,568		(1,105)			5.500	3.882	JJ	1,925	3,850	05/24/2006	07/01/2012
977123-QP-6	WISCONSIN ST TRANSNS REV			1	1FE	214,564	102.5120	205,024	200,000	204,772		(9,502)			5.375	0.590	JJ	5,375	10,750	12/20/2010	07/01/2020
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						4,065,158	XXX	4,267,137	3,785,000	3,968,713		(39,954)			XXX	XXX	XXX	54,245	161,150	XXX	XXX
31419A-2T-3	FANNIE MAE				1	227,813	103.3830	234,641	226,962	227,784		(29)			3.000	2.983	MON	567	2,837	06/24/2011	01/25/2026
31416Y-BX-5	FANNIE MAE B2753				1	227,945	105.1050	238,946	227,341	227,920		(25)			3.500	3.516	MON	663	5,305	04/14/2011	04/25/2026
3128K2-C7-2	FEDERAL HOME LOAN MTG				1	30,337	107.5970	33,749	31,366	30,465		22			5.000	5.463	MON	131	1,568	01/31/2006	01/15/2036
31297F-JD-6	FEDERAL HOME LOAN MTG				1	34,303	111.3580	36,868	33,108	34,095		(31)			6.000	5.718	MON	166	1,986	11/16/2004	10/15/2034
3128H8-CC-2	FEDERAL HOME LOAN MTG CORP				1	36,885	108.6650	39,163	36,040	36,414		(63)			5.000	4.692	MON	150	1,802	12/22/2003	10/01/2018
31401J-D9-6	FEDERAL NATIONAL MORT ASSOC				1	13,717	108.0090	14,795	13,698	13,694		(6)			5.000	5.003	MON	57	685	08/27/2003	07/01/2018
31371K-4E-8	FEDERAL NATIONAL MORTG ASSOC				1	26,452	108.0090	27,810	25,748	26,014		(55)			5.000	4.607	MON	107	1,287	03/31/2003	04/01/2018
31382N-GR-7	FEDERAL NATIONAL MORTG ASSOC				1	19,033	107.9650	20,345	18,844	18,813		(22)			6.000	5.833	MON	94	1,131	01/29/1999	02/01/2014
31389T-EW-8	FEDERAL NATIONAL MORTG ASSOC				1	88,056	108.8290	93,608	86,013	86,878		(152)			5.500	4.822	MON	394	4,731	08/21/2002	03/01/2017
3128GK-BL-7	FGCI POOL E82743				1	52,908	108.3220	57,204	52,809	52,820		(21)			5.500	5.480	MON	242	2,905	04/18/2007	04/01/2016
3128M1-PU-7	FGCI POOL G12335				1	68,904	107.7900	73,902	68,561	68,776		(36)			5.000	4.975	MON	286	3,428	04/16/2008	05/15/2021
3128MB-KT-3	FGCI POOL G12806				1	63,963	108.2590	68,244	63,037	63,731		(70)			5.500	5.316	MON	289	3,467	07/10/2008	09/15/2022
3128KT-D8-0	FGLMC				1	52,479	112.5190	58,352	51,859	52,418		(14)			6.500	6.511	MON	281	3,371	06/26/2007	06/01/2037
3128M4-SS-3	FGLMC POOL G02929				1	79,371	110.1960	86,571	78,560	79,280		(19)			6.000	6.009	MON	393	4,714	05/08/2007	04/01/2037
3128PL-B5-0	FHLMC				1	56,117	107.4310	61,508	57,254	56,345		67			5.000	5.462	MON	239	2,863	06/12/2008	12/15/2022
31394H-Y5-4	FHLMC				1	239,357	107.1350	263,017	245,500	242,578		849			5.000	5.573	MON	1,023	12,275	07/07/2008	11/15/2022
31288L-SS-1	FHLMC POOL 50529				1	74,431	109.7500	81,244	74,026	74,373		(14)			6.000	6.085	MON	370	4,442	04/19/2007	11/15/2036
31371K-5V-9	FNCI POOL 254760				1	33,692	108.0090	37,613	34,824	34,085		93			5.000	5.793	MON	145	1,741	07/19/2007	06/01/2018
31400D-EE-8	FNCI POOL 684233				1	41,844	108.0090	46,850	43,376	42,405		133			5.000	5.888	MON	181	2,169	07/19/2007	01/01/2018
31402R-DG-1	FNCL POOL 735503				1	73,630	111.4720	82,490	74,000	73,640		2			6.000	6.180	MON	370	4,440	07/26/2007	04/01/2035
31410S-NL-7	FNCL POOL 895995				1	55,962	112.5240	62,376	55,433	55,894		(16)			6.500	6.528	MON	300	3,603	07/11/2007	07/01/2036
31395L-6U-0	FNMA				1	149,227	106.1140	159,172	150,000	149,503		53			5.000	5.164	MON	625	7,500	06/14/2005	06/15/2033
31419B-YG-4	FNMA 1610				1	228,374	105.1430	233,268	221,857	228,170		(171)			4.000	3.820	MON	740	8,874	09/29/2010	10/25/2040
31416R-FA-6	FNMA 7360				1	135,017	106.7170	144,827	135,712	135,042		10			4.500	4.617	MON	509	6,106	06/24/2009	01/25/2034
31417V-PZ-0	FNMA AC8539				1	118,746	105.6120	122,342	115,841	118,352		(201)			4.000	3.645	MON	386	4,634	12/18/2009	12/25/2024
31371K-5U-1	FNMA POOL 254759				1	59,782	107.0750	66,077	61,710	60,489		157			4.500	5.220	MON	231	2,777	04/11/2007	06/25/2018
31371M-EP-8	FNMA POOL 255842				1	134,999	108.1130	146,685	135,677	135,021		6			5.000	5.135	MON	565	6,784	02/04/2008	09/25/2035
31371M-UK-1	FNMA POOL 256286				1	15,066	109.6600	16,838	15,354	15,082		4			6.000	6.364	MON	77	921	07/07/2008	06/25/2036
31371M-4P-9	FNMA POOL 256530				1	56,494	107.6290	62,373	57,952	56,609		25			5.500	5.900	MON	266	3,187	05/23/2007	12/01/2036
31371N-CJ-2	FNMA POOL 256673				1	92,302	108.9720	100,145	91,900	92,247		(15)			5.500	5.541	MON	421	5,055	05/15/2008	04/25/2037
31371N-CY-9	FNMA POOL 256687				1	68,549	107.6290	74,878	69,571	68,622		15			5.500	5.771	MON	319	3,826	04/05/2007	04/01/2037
31371N-QN-8	FNMA POOL 257061				1	61,528	107.7590	66,624	61,827	61,550		6			5.000	5.143	MON	258	3,090	02/20/2008	01/25/2023
31385J-A4-0	FNMA POOL 545527				1	64,441	99.9950	64,118	64,121	63,899		(128)			6.113	5.856	MON	327	4,114	07/31/2007	02/01/2012
31385W-Z5-1	FNMA POOL 555264				1	139,507	101.8720	146,396	143,706	142,453		720			5.014	6.230	MON	600	7,781	07/31/2007	02/01/2013
31402C-VZ-2	FNMA POOL 725232				1	43,743	108.1440	48,495	44,843	43,914		28			5.000	5.335	MON	187	2,242	03/28/2005	03/01/2034
31402D-MP-2	FNMA POOL 725866				1	54,636	106.6850	60,010	56,249	54,910		42			4.500	4.841	MON	211	2,531	10/20/2004	09/25/2034
31403C-6L-0	FNMA POOL 745275				1	126,737	108.1130	137,281	126,980	126,721		(5)			5.000	5.100	MON	529	6,349	01/25/2008	02/25/2036
31403J-SA-5	FNMA POOL 750313				1	34,138	109.8160	36,981	33,675	34,036		(15)			5.500	5.450	MON	154	1,852	12/29/2004	11/25/2033
31403K-G9-8	FNMA POOL 750924				1	34,323	106.3720	37,591	35,339	34,803		64			4.000	4.509	MON	118	1,414	12/09/2003	10/01/2018
31403X-ER-2	FNMA POOL 760744				1	95,719	108.2510	108,251	100,000	97,783		524			4.750	5.528	MON	396	4,750	09/17/2007	03/25/2015
31407H-KS-4	FNMA POOL 831105				1	125,374	109.1910	134,874	123,521	125,137		(65)			5.500	5.450	MON	566	6,794	01/31/2008	11/25/2035
31409G-N6-9	FNMA POOL 870813				1	51,899	109.0970	57,528	52,731	51,952		14			5.500	5.785	MON	242	2,900	03/06/2008	10/25/2036
31409X-NT-2	FNMA POOL 881602				1	77,527	112.3160	85,693	76,296	76,879		144			6.500	6.546	MON	413	4,916	05/29/2007	02/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31410E-5V-6	FNMA POOL 887460				1	79,428	112.5240	87,116	77,420	79,262		(51)			6.500	6.325	MON	419	5,032	06/26/2008	09/25/2036
31410G-AF-0	FNMA POOL 888406				1	80,687	108.1130	91,501	84,635	81,107		101			5.000	5.574	MON	353	4,232	05/31/2007	08/25/2036
31410G-PR-8	FNMA POOL 888832				1	129,755	112.1290	142,009	126,648	129,465		(69)			6.500	6.336	MON	686	8,232	11/08/2007	11/25/2037
31411L-K4-2	FNMA POOL 911215				1	39,471	114.2160	43,929	38,461	39,372		(23)			7.000	6.833	MON	224	2,692	06/12/2007	05/25/2037
31416R-HJ-5	FNMA POOL AA7432				1	203,101	107.3420	218,524	203,578	203,095		(3)			4.500	4.588	MON	763	9,161	05/28/2009	06/25/2039
3132GG-CG-8	FREDDIE MAC				1	256,768	105.5490	260,790	247,078	256,685		(84)			4.000	3.740	MON	824	2,471	08/31/2011	08/15/2041
3128MM-KR-3	FREDDIE MAC 18303				1	124,538	106.0290	129,597	122,227	124,145		(163)			4.500	4.257	MON	458	5,485	06/24/2009	03/15/2024
31393H-LN-0	FREDDIE MAC 2562 PG				1	68,819	107.2890	75,102	70,000	69,306		148			5.000	5.391	MON	292	3,500	07/07/2008	01/15/2018
31394W-XU-7	FREDDIE MAC 2785 VD				1	163,165	103.8880	169,033	162,707	162,798		(124)			4.500	4.408	MON	610	7,322	09/10/2008	05/15/2015
3137A9-YB-6	FREDDIE MAC 3838 AE				1	207,082	102.6990	209,013	203,520	206,724		(358)			2.500	1.975	MON	424	3,392	04/20/2011	11/15/2018
3128MJ-QR-4	FREDDIE MAC FG G08463				1	260,064	105.0490	261,470	248,902	259,979		(85)			4.000	3.696	MON	830	1,659	09/28/2011	10/01/2041
3132GL-VB-7	FREDDIE MAC FGQ05410				1	307,125	102.7630	308,288	300,000	307,127		2			3.500	3.360	MON	875		12/20/2011	01/15/2042
38373M-F5-4	GNMA 2007-39				1	143,794	117.5910	176,387	150,000	145,554		407			5.369	5.972	MON	671	8,054	06/06/2007	08/16/2044
38373M-JQ-4	GNMA 2003-96 G				1	260,547	107.1280	267,819	250,000	257,613		(1,242)			5.722	5.160	MON	1,192	14,304	05/28/2009	05/16/2039
38373M-VW-7	GNMA 2006-39C				1	418,469	109.5700	438,278	400,000	410,491		(3,111)			5.481	4.597	MON	1,827	21,924	06/24/2009	05/16/2034
38373M-L9-9	GNMA 2007-69 C				1	201,500	110.9900	221,980	200,000	200,420		(264)			5.196	5.163	MON	866	10,392	02/12/2008	10/16/2037
37611C-AD-8	GNMA 2007-75D				1	318,000	113.1490	339,446	300,000	314,035		(1,522)			5.786	5.130	MON	1,446	17,357	05/04/2009	12/16/2042
38373M-S4-3	GNMA 2008-28 C				1	153,450	113.5230	175,960	155,000	154,004		153			5.244	5.504	MON	677	8,128	03/07/2008	01/16/2038
38375Q-N9-6	GNMA 2008-55 PG				1	123,092	106.3160	130,964	123,183	122,999		(33)			5.000	5.050	MON	513	6,159	08/18/2008	07/20/2037
38373M-Z3-7	GNMA 2008-59 B				1	100,250	102.9190	102,919	100,000	99,868		(174)			5.553	5.500	MON	463	5,553	06/20/2008	11/16/2032
38373M-4X-5	GNMA 2009-3 C				1	274,875	112.9270	338,780	300,000	279,116		1,537			4.550	5.586	MON	1,138	13,650	02/04/2009	07/16/2040
38376V-WX-1	GNMA 2010-17PK				1	254,949	107.7020	262,720	243,934	252,853		(1,121)			4.500	3.435	MON	915	10,977	03/26/2010	01/16/2038
38373M-W4-8	GNMA GNR 2008-39 C				1	269,961	107.1640	267,909	250,000	269,752		(209)			5.023	3.051	MON	1,046		12/14/2011	03/16/2034
3837H0-JV-6	GNMA REMIC				1	14,695	114.4140	16,070	14,045	14,382		(24)			7.500	7.195	MON	88	1,053	11/10/1998	09/20/2025
3837H0-Y5-6	GNMA REMIC				1	15,561	114.7220	17,083	14,890	15,213		(19)			7.500	7.293	MON	93	1,117	11/10/1998	09/20/2027
62888V-AB-4	NGN 2010-R1 2A				1FE	150,297	100.6250	150,748	149,811	150,242		(48)			1.840	1.788	MON	230	2,757	10/21/2010	10/04/2020
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						8,184,767	XXX	8,733,172	8,109,262	8,177,198		(4,574)			XXX	XXX	XXX	32,511	343,747	XXX	XXX
38373M-LB-4	GNMA 2004-20 D				1	158,086	104.7820	157,173	150,000	155,213		(1,758)			4.984	3.649	MON	623	7,476	02/23/2010	09/16/2037
38374F-2S-2	GNMA 2004-25 BC				1	32,824	101.3250	31,808	31,392	32,093		(379)			4.581	0.402	MON	120	1,438	01/22/2010	11/16/2044
38373M-Y4-6	GNMA 2008-48D				1	169,752	108.1260	189,220	175,000	171,944		645			5.243	5.902	MON	765	9,175	06/12/2008	10/16/2039
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						360,662	XXX	378,202	356,392	359,250		(1,491)			XXX	XXX	XXX	1,507	18,089	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						12,610,587	XXX	13,378,510	12,250,655	12,505,161		(46,018)			XXX	XXX	XXX	88,263	522,986	XXX	XXX
03938L-AK-0	ARCELORMITTAL		R		2FE	170,487	105.1250	152,431	145,000	161,207		(5,967)			5.000	0.301	MN	926	6,750	08/04/2011	05/15/2014
404280-AK-5	HSBC HOLDINGS PLC		R		1FE	49,892	106.2590	53,130	50,000	49,898		6			5.100	5.194	AO	609	1,275	03/29/2011	04/05/2021
859737-AB-4	STERLITE INDUSTIRES LTD		F		2	154,264	79.0000	142,200	180,000	156,120		1,856			4.000	9.669	AO	1,220	3,600	09/29/2011	10/30/2014
002824-AX-8	ABBOTT LABORATORIES				1FE	69,929	104.8790	73,416	70,000	69,950		14			2.700	2.740	MN	179	1,890	05/24/2010	05/27/2015
008252-AL-2	AFFILIATED MANAGERS GRP			1	2FE	167,211	108.5000	162,750	150,000	162,708		(4,502)			3.950	(1.203)	FA	2,238	2,963	06/24/2011	08/15/2038
009158-AQ-9	AIR PRODUCTS & CHEMICALS				1FE	99,471	102.7050	102,705	100,000	99,514		43			2.000	2.123	FA	828		07/28/2011	08/02/2016
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC				2FE	144,502	139.8750	160,856	115,000	140,772		(3,730)			4.250	(4.380)	JD	407	2,444	09/22/2011	06/01/2014
02261W-AB-5	ALZA CORP	@			1FE	154,456	92.6250	166,725	180,000	162,899		1,865			0.000	1.174	N/A			02/22/2011	07/28/2020
02666Q-B6-9	AMERICAN HONDA FINANCE				1FE	151,719	103.5330	155,299	150,000	150,625		(475)			4.625	4.326	AO	1,715	6,938	08/18/2009	04/02/2013
031162-AQ-3	AMGEN INC				2FE	30,075	100.3750	30,113	30,000	30,073		(2)			0.375	0.149	FA	47		12/22/2011	02/01/2013
031162-BF-6	AMGEN INC				2FE	99,768	100.6830	100,683	100,000	99,791		23			2.300	2.364	JD	102	1,054	06/27/2011	06/15/2016
039483-AW-2	ARCHER-DANIELS-MIDLAND CO				1FE	49,900	100.5000	50,250	50,000	49,902		2			0.875	0.971	FA	165		12/15/2011	02/15/2014
00206R-AW-2	AT & T INC				1FE	99,818	104.2140	104,214	100,000	99,841		23			2.950	3.011	MN	377	1,606	04/26/2011	05/15/2016
06406H-BL-2	BANK OF NEW YORK MELLON				1FE	49,984	107.2950	53,647	50,000	49,992		3			4.300	4.354	MN	275	2,150	05/05/2009	05/15/2014
07385T-AJ-5	BEAR STEARNS CO INC				1FE	218,282	108.7530	217,506	200,000	211,708		(3,806)			5.700	3.570	MN	1,457	11,400	04/01/2010	11/15/2014
12189T-AZ-7	BURLINGTON NORTH				2FE	49,957	126.3040	63,152	50,000	49,959		1			6.150	6.251	MN	513	3,075	04/10/2007	05/01/2037
121897-WQ-1	BURLINGTON NORTH INC				2FE	34,347	145.3130	36,328	25,000	31,631		(481)			8.750	5.403	FA	766	2,188	07/06/2005	02/25/2022
14912L-4F-5	CATERPILLAR FINANCIAL SE				1FE	59,927	110.7180	66,431	60,000	59,966		14			6.125	6.248	FA	1,368	3,675	02/05/2009	02/17/2014
14912L-2Y-6	CATERPILLAR FINL SERVC				1FE	97,564	115.0300	115,030	100,000	98,678		270			5.500	5.945	MS	1,619	5,500	06/07/2007	03/15/2016
17275R-AK-8	CISCO SYSTEMS INC				1FE	124,709	108.5380	135,673	125,000	124,745		36			3.150	3.218	MS	1,170	1,947	03/09/2011	03/14/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
172967-BP-5	CITIGROUP INC				2FE	100,294	101.5100	101,510	100,000	100,042		(61)			5.625	5.637	FA	1,938	5,625	06/06/2007	08/27/2012
20825T-AA-5	CONOCPHILLIPS				1FE	101,740	116.7530	116,753	100,000	100,993		(177)			5.625	5.460	AO	1,188	5,625	05/15/2007	10/15/2016
222372-AJ-3	COUNTRYWIDE FINANCIAL				2FE	22,625	94.2130	23,553	25,000	22,625					6.250	0.000	MN	200	1,563	05/11/2007	05/15/2016
224044-BH-9	COX COMMUNICATIN INC				2FE	48,930	112.5230	56,262	50,000	49,456		126			5.500	5.912	AO	688	2,750	05/22/2007	10/01/2015
126650-BH-2	CVS CAREMARK CORP				2FE	54,431	116.6840	58,342	50,000	53,519		(566)			5.750	4.327	JD	240	2,875	05/13/2010	06/01/2017
235851-AF-9	DANAHER CORPORATION	@			1FE	39,064	136.5000	61,425	45,000	40,384		479			0.000	1.204	N/A		111	08/14/2009	01/22/2021
25746U-AT-6	DOMINION RESOURCES INC				2FE	64,122	152.8750	91,725	60,000	63,590		(277)			2.125	1.592	JD	57	1,480	11/29/2010	12/15/2023
268648-AM-4	EMC CORP				1FE	75,654	143.5000	78,925	55,000	72,707		(2,947)			1.750	(12.149)	JD	80	394	12/21/2011	12/01/2013
30161M-AH-6	EXELON GENERATION CO LLC			1	2FE	49,947	102.7990	51,399	50,000	49,953		4			4.000	4.053	AO	500	2,006	09/27/2010	10/01/2020
33738K-AA-3	FIRST UNION NATL BK FLA SUB NTS			1	1FE	103,000	113.1650	113,165	100,000	101,010		(211)			6.180	5.987	FA	2,335	6,180	11/12/1998	02/15/2036
302570-BA-3	FPL GROUP CAPITAL INC				2FE	49,996	105.4890	52,745	50,000	49,999		1			5.350	5.423	JD	119	2,675	06/11/2008	06/15/2013
36962G-P6-5	GENERAL ELECTRIC CAP				1FE	145,775	108.4940	162,742	150,000	148,069		544			4.875	5.392	MS	2,377	7,313	05/15/2007	03/04/2015
373334-GE-5	GEORGIA POWER COMPANY				1FE	99,784	118.6610	118,661	100,000	99,868		20			5.700	5.811	JD	475	5,700	06/04/2007	06/01/2017
375558-AH-6	GILEAD SCIENCES				1FE	168,558	115.6250	167,656	145,000	161,047		(7,511)			0.625	(7.021)	MN	151	531	06/17/2011	05/01/2013
380956-AB-8	GOLDCORP INC				2FE	162,215	122.3750	171,325	140,000	155,304		(5,971)			2.000	(2.078)	FA	1,167	2,800	01/18/2011	08/01/2014
38144L-AC-4	GOLDMAN SACHS GROUP INC				1FE	75,023	101.6980	76,273	75,000	75,006		(6)			5.450	5.515	MN	681	4,088	04/15/2009	11/01/2012
437076-AS-1	HOME DEPOT INC				1FE	43,658	125.4880	62,744	50,000	44,012		89			5.875	7.005	JD	122	2,938	07/11/2007	12/16/2036
458140-AF-7	INTEL CORPORATON				1FE	167,181	125.2500	181,613	145,000	166,611		(482)			3.250	2.516	FA	1,964	3,656	03/17/2011	08/01/2039
459902-AQ-5	INTERNATIONAL GAME TECHNOLOGY				2FE	162,470	118.3750	171,644	145,000	155,939		(4,447)			3.250	0.021	MN	785	4,550	06/07/2011	05/01/2014
47102X-AG-0	JANUS CAPITAL GROUP INC				2FE	127,905	98.2500	117,900	120,000	126,489		(1,416)			3.250	1.103	JJ	1,798	488	07/18/2011	07/15/2014
472319-AG-7	JEFFERIES GROUP INC				2FE	158,849	82.5000	132,000	160,000	158,925		41			3.875	3.966	MN	1,033	6,200	03/04/2010	11/01/2029
24422E-QQ-5	JOHN DEERE CAP				1FE	74,877	104.7730	78,579	75,000	74,966		25			4.500	4.588	AO	825	3,375	03/31/2008	04/03/2013
494550-BG-0	KINDER MORGAN ENER PART				2FE	49,991	103.9720	51,986	50,000	49,992		1			3.500	3.535	MS	583	860	02/23/2011	03/01/2016
530718-AF-2	LIBERTY MEDIA				3FE	21,712	111.8750	22,375	20,000	21,100		(83)			3.125	2.576	MS	158	1,153	11/01/2004	03/30/2023
530715-AR-2	LIBERTY MEDIA CORP				3FE	58,500	79.8750	63,900	80,000	58,500	3,700				3.250	0.000	MS	766	3,306	02/04/2004	03/15/2031
539830-AR-0	LOCKHEED MARTIN CORP				1FE	51,023	114.4180	57,209	50,000	50,954		(17)			6.150	6.091	MS	1,025	3,075	05/22/2007	09/01/2036
58933Y-AB-1	MERCK & CO INC				1FE	99,759	103.7670	103,767	100,000	99,807		45			2.250	2.314	JJ	1,038	1,344	12/07/2010	01/15/2016
59156R-AN-8	METLIFE INC				1FE	49,865	108.9390	54,470	50,000	49,945		14			5.000	5.098	JD	111	2,500	06/20/2005	06/15/2015
55277J-AA-6	MF GLOBAL HLDGS LTD				6FE	78,813	31.5000	50,400	160,000	50,400	(30,733)	2,321			1.875	21.156	FA	1,250		10/25/2011	02/01/2016
55277J-AB-4	MF GLOBAL HLDGS LTD				6FE	78,494	32.5000	52,000	160,000	52,000	(27,781)	1,287			3.375	16.587	FA	2,235		10/25/2011	08/01/2018
60871R-AA-8	MOLSON COORS BREWING COMPANY				2FE	120,326	105.8750	116,463	110,000	113,855		(2,441)			2.500	0.286	JJ	1,153	2,750	12/02/2009	07/30/2013
651639-AH-9	NEWMONT MINING CORP				2FE	112,880	139.0000	139,000	100,000	105,818		(2,343)			1.250	(0.995)	JJ	576	1,250	01/27/2010	07/15/2014
652478-AQ-1	NEWS AMER HLDGS				2FE	30,640	126.6040	31,651	25,000	28,272		(395)			8.250	5.920	FA	808	2,063	11/30/2004	08/10/2018
G65422-AA-8	NOBLE CORP				1FE	50,734	105.9990	52,999	50,000	50,231		(153)			5.875	5.608	JD	245	2,938	06/25/2008	06/01/2013
66989H-AA-6	NOVARTIS CAPITAL CORP				1FE	69,928	106.9920	74,895	70,000	69,968		14			4.125	4.191	FA	1,131	2,888	02/04/2009	02/10/2014
680223-AF-1	OLD REPUBLIC INTERNATIONAL CORP				2FE	138,569	99.8750	119,850	120,000	125,631		(12,938)			8.000	(4.352)	MN	1,227	9,600	03/02/2011	05/15/2012
682134-AA-9	OMNICOM GROUP				2FE	119,355	105.5000	126,600	120,000	119,397		23			0.000	0.019	JJ			03/11/2010	07/01/2038
694308-GT-8	PACIFIC GAS & ELECTRIC			1	1FE	49,752	104.4200	52,210	50,000	49,780		21			3.500	3.591	AO	438	1,828	09/08/2010	10/01/2020
693476-BM-4	PNC FUNDING CORP			1	1FE	99,950	101.7980	101,798	100,000	99,952		3			2.700	2.729	MS	765		09/15/2011	09/19/2016
74340X-AT-8	PROLOGIS				2FE	95,587	103.1250	97,969	95,000	95,388		(114)			3.250	3.140	MS	909	3,088	03/30/2010	03/15/2015
693627-AZ-4	PSI ENERGY INC				2FE	102,682	115.1340	115,134	100,000	101,452		(279)			6.050	5.757	JD	269	6,050	04/18/2007	06/15/2016
75508A-AB-2	RAYONIER INC				2FE	133,356	124.5000	161,850	130,000	130,885		(1,099)			3.750	2.897	AO	1,029	4,875	09/24/2009	10/15/2012
78387G-AK-9	SBC COMMUNICATION				1FE	101,073	103.2330	103,233	100,000	100,146		(223)			5.875	5.713	FA	2,219	5,875	06/06/2007	08/15/2012
854616-AM-1	STANLEY BLACK & DECKER				2FE	135,559	111.1880	138,984	125,000	126,917		(5,224)			0.000	(3.953)	FMAN			05/19/2010	05/17/2012
857477-AH-6	STATE STREET CORPORATION				1FE	149,378	102.9270	154,391	150,000	149,474		97			2.875	2.987	MS	1,366	2,156	03/02/2011	03/07/2016
871503-AF-5	SYMANTEC CORP				2	164,363	111.3750	155,925	140,000	158,704		(5,659)			1.000	(7.376)	JD	62	700	08/03/2011	06/15/2013
88163V-AE-9	TEVA PHARM FIN CO LLC				1FE	159,814	103.3750	144,725	140,000	158,681		(1,133)			0.250	(0.652)	FA	146	175	06/20/2011	02/01/2026
883203-BN-0	TEXTRON INC				2FE	79,958	153.5000	92,100	60,000	75,295		(4,663)			4.500	(12.122)	MN	450	1,350	08/22/2011	05/01/2013
887317-AC-9	TIME WARNER INC				2FE	50,474	115.4230	57,711	50,000	50,275		(48)			5.875	5.827	MN	375	2,938	05/11/2007	11/15/2016
907818-DG-0	UNION PACIFIC CORP				2FE	99,525	107.2910	107,291	100,000	99,578		38			4.000	4.097	FA	1,667	3,989	07/28/2010	02/01/2021
92344G-AW-6	VERIZON COMM INC				1FE	92,942	112.2280	112,228	100,000	96,402		843			4.900	6.087	MS	1,443	4,900	06/15/2007	09/15/2015
92553P-AG-7	VIACOM INC				2FE	54,526	104.1910	57,305	55,000	54,576		50			3.500	3.696	AO	481	968	03/24/2011	04/01/2017
927804-EZ-3	VIRGINIA ELEC & POWER CO				1FE	50,307	115.2490	57,624	50,000	50,191		(41)			5.400	5.364	JJ	1,245	2,700	01/21/2009	01/15/2016
254687-AW-6	WALT DISNEY COMPANY				1FE	64,367	107.6380	69,965	65,000	64,734		127			4.500	4.777	JD	130	2,925	12/17/2008	12/15/2013
92928Q-AB-4	WEA FINANCE LLC			1	1FE	249,008	98.1490	245,374	250,000	249,060		52			4.625	4.730	MN	1,638	5,781	05/04/2011	05/10/2021
983919-AF-8	XILINX INC				2FE	128,551	127.0000	139,700	110,000	127,297		(1,253)			2.625	(0.237)	JD	128	1,444	08/10/2011	06/15/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
03746A-AC-4	APACHE FINANCE CANADA		A		1FE	119,311	109.7820	137,228	125,000	121,999		795			4.375	5.226	MN	699	5,469	05/22/2008	05/15/2015
064149-D8-7	BANK OF NOVA SCOTIA		R		1FE	249,585	103.5210	258,802	250,000	249,645		60			2.900	2.957	MS	1,853	3,625	03/22/2011	03/29/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,733,010	XXX	8,068,589	7,630,000	7,586,793	(54,815)	(69,867)			XXX	XXX	XXX	64,319	225,933	XXX	XXX
05949A-5A-4	BANC OF AMERICA MTG SECS INC				1FM	131,454	92.7590	119,747	129,094	119,747	(10,841)	(59)			5.500	5.460	MON	592	7,100	06/28/2005	05/25/2035
06606W-AN-4	BANK BOSTON HOME EQUITY				1FM	312	100.0700	301	301	301		(1)			6.140	5.676	MON	2	18	08/14/2003	06/25/2013
17312X-AQ-7	CITICORP MORTGAGE SECURITIES INC				1FM	148,775	95.7000	143,550	150,000	143,550	(2,185)	(5)			6.000	6.161	MON	750	8,998	05/30/2007	05/25/2037
23242M-AD-3	COUNTRYWIDE ASSET BACKED CERT				6FM	22,566	62.9500	20,744	32,953	20,744	(557)				6.518	19.409	MON	179	2,148	06/16/2006	01/25/2029
23243N-AF-5	COUNTRYWIDE ASSET BACKED CERT				5FM	31,258	68.6100	31,258	45,559	31,258	9				5.804	26.706	MON	220	2,644	08/28/2006	07/25/2034
126685-CZ-7	COUNTRYWIDE HOME EQUITY				3FM	11,613	81.6500	11,613	14,223	11,613	232				5.549	62.114	MON	66	789	04/10/2007	08/25/2021
12669G-YP-0	COUNTRYWIDE HOME LOAN				1FM	50,359	66.9550	44,036	65,769	44,036	7,695		6,613		5.500	9.064	MON	301	3,622	04/01/2005	05/25/2035
12545E-AF-3	COUNTRYWIDE HOME LOANS				1FM	59,789	72.7700	48,654	66,860	48,654	2,414				6.000	7.440	MON	334	4,022	06/06/2007	07/25/2037
1248MG-AP-9	CREDIT BASED ASSET SERVICING & SEC				1FM	59,592	57.2200	53,953	94,290	53,953	2,499		8,477		5.835	17.228	MON	918	4,182	06/20/2007	01/25/2037
12667F-RY-3	CWALT 2004-22CB				1FM	35,768	98.4540	35,359	35,914	35,769					6.000	6.170	MON	180	2,158	03/28/2006	10/25/2034
45660N-5Z-4	INDYMAC MBS INC				2FM	80,897	100.5700	79,726	79,274	79,726		(99)			5.750	5.571	MON	380	4,558	12/02/2004	12/25/2034
75970N-AM-9	RENAISSANCE ACCEP MTG CORP				1FM	100,000	88.2600	88,260	100,000	88,260	(11,740)				5.201	5.284	MON	433	5,201	06/03/2005	07/25/2035
759950-FX-1	RENAISSANCE HOME EQUITY LOAN				2FM	19,654	100.0000	19,654	19,654	19,654					5.565	5.418	MON	91	1,047	12/09/2005	02/25/2036
86359B-J2-8	STRUCTURED ASSET SECS CORP				4FM	14,024	102.0900	13,824	13,541	13,824	22	(10)			6.250	6.116	MON	71	846	11/03/2004	11/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						766,062	XXX	710,679	847,433	711,089	(12,453)	(174)	15,089		XXX	XXX	XXX	4,517	47,334	XXX	XXX
05947U-PS-1	BANC OF AMERICA COMM MTG INC				1FM	95,855	98.8600	98,860	100,000	98,865		592			4.760	5.561	MON	397	4,760	03/27/2006	11/10/2039
05947U-4D-7	BANC OF AMERICA COMMERICAL MTG				1FM	149,156	99.6600	149,490	150,000	149,487		77			5.353	5.554	MON	669	7,900	04/19/2007	09/10/2047
07387M-AG-4	BEAR STEARNS COMM MTG SEC				1FM	175,767	99.9500	174,913	175,000	175,263		(114)			5.626	5.684	MON	820	9,663	04/03/2007	03/11/2039
07383F-MN-5	BEAR STEARNS COMMERICAL MTG SECURI				1FM	85,333	99.7600	86,699	86,908	86,701		160			4.720	5.140	MON	342	4,102	11/28/2005	11/11/2035
22541Q-J2-9	CREDIT SUISSE FIRST BOSTON				1FM	97,773	99.2600	99,260	100,000	99,260		345			4.900	5.414	MON	408	4,900	04/03/2007	12/15/2036
22541Q-SE-3	CREDIT SUISSE FIRST BOSTON				1FM	6,926	99.6800	7,005	7,027	7,005		23			4.700	5.687	MON	28	330	02/06/2008	08/15/2036
22541Q-DJ-8	CREDIT SUISSE FIRST BOSTON MORT				1FM	138,850	100.7300	151,095	150,000	147,510		2,070			3.936	5.576	MON	492	5,904	05/24/2007	05/15/2038
22540V-P2-2	CREDIT SUISSE FIRST BOSTON MTG				1FM	78,844	100.1300	71,882	71,789	71,879		(723)			6.133	4.436	MON	367	4,415	09/25/2002	05/01/2032
22541Q-SF-0	CREDIT SUISSE FIRST BOSTON MTG SEC				1FM	151,266	99.9900	149,985	150,000	149,989		(227)			5.137	5.087	MON	642	7,706	08/05/2005	08/15/2036
60687U-AE-7	MERRILL LYNCH/COUNTRYWIDE COMMERIC				1FM	149,572	99.7600	149,640	150,000	149,642		17			6.105	6.294	MON	763	8,977	06/13/2007	06/12/2046
655356-JL-8	NORMURA ASSET SECURITIES CORP				1FM	98,508	102.0500	91,845	90,000	91,848		(1,558)			7.241	5.478	MON	362	6,647	04/17/2007	03/15/2030
929766-CS-0	WACHOVIA BANK COMMERICAL MORT				1FM	188,671	99.7700	189,644	190,082	189,636		115			4.980	5.192	MON	789	9,557	12/03/2002	11/15/2034
929766-YX-5	WACHOVIA BANK COMMERICAL MTG TRUST				1FM	99,898	99.8400	99,840	100,000	99,843		(10)			4.847	4.944	MON	404	4,847	08/16/2005	10/15/2041
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,516,419	XXX	1,520,158	1,520,805	1,516,929		766			XXX	XXX	XXX	6,483	79,707	XXX	XXX
54627R-AA-8	LCDA 2010-ELL A1				1FE	121,336	99.9470	121,083	121,147	121,258		(65)			1.110	1.040	FA	560	1,378	11/09/2010	02/01/2016
87316Y-AB-7	TXU ELECTRIC CO				1FE	37,508	102.4760	36,508	35,626	36,330		(536)			4.810	1.583	MN	219	1,714	12/15/2009	11/17/2014
98158K-AC-3	WORLD OMNI AUTO REC TRUST				1FE	249,993	100.2990	250,747	250,000	249,995		3			1.110	1.117	MON	123	2,120	03/02/2011	05/15/2015
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						408,836	XXX	408,338	406,773	407,584		(598)			XXX	XXX	XXX	903	5,212	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,424,328	XXX	10,707,763	10,405,011	10,222,395	(67,268)	(69,873)	15,089		XXX	XXX	XXX	76,222	358,186	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						17,474,405	XXX	18,349,972	16,645,000	17,141,772	(54,815)	(158,493)			XXX	XXX	XXX	185,952	605,122	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						9,182,265	XXX	9,700,151	9,187,126	9,119,743	(12,453)	(4,772)	15,089		XXX	XXX	XXX	37,997	402,722	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,877,082	XXX	1,898,359	1,877,197	1,876,179		(725)			XXX	XXX	XXX	7,990	97,796	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						408,836	XXX	408,338	406,773	407,584		(598)			XXX	XXX	XXX	903	5,212	XXX	XXX
8399999 - Total Bonds						28,942,585	XXX	30,356,819	28,116,098	28,545,277	(67,268)	(164,588)	15,089		XXX	XXX	XXX	232,842	1,110,850	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig- nation	Date Acquired
316773-20-9	FIFTH THIRD BANCORP			525.000	100.00		31,248	142.080	74,592	31,248	1,116	4,463							RP3LFE	01/26/2009
40429C-60-7	HSBC FINANCE CORP			1,000.000	25.00		25,000	21.250	21,250	25,000		1,590		2,160			2,160		RP2LFE	06/15/2005
651195-30-7	NEWELL FINANCIAL TRUST			2,350.000	50.00		90,625	42.250	99,288	97,375		6,169		375			375		P3LFE	02/09/2009
854502-30-9	STANLEY BLACK & DECKER INC			290.000	100.00		29,439	117.250	34,003	29,439		1,386							RP2UFE	09/22/2011
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							176,313	XXX	229,132	183,063	1,116	13,607		2,535			2,535		XXX	XXX
8999999 - Total Preferred Stocks							176,313	XXX	229,132	183,063	1,116	13,607		2,535			2,535		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
62989*-10-5	NAMICO			80.000	17,629	220.365	17,629	3,808				3,029		3,029		A	01/08/1988
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					17,629	XXX	17,629	3,808				3,029		3,029		XXX	XXX
315911-88-3	FIDELITY SPARTAN EXT MKT IDX FID A			3,549.949	125,881	35.460	125,881	76,880		4,594		(9,620)		(9,620)		L	12/30/2009
464287-16-8	ISHARES DJ SELECT DIVIDEND INDEX			13,055.683	702,004	53.770	702,004	809,054		24,130		51,048		51,048		L	08/15/2008
464287-20-0	ISHARES TR & S & P 500 INDEX FUND			2,629.346	331,192	125.960	331,192	385,633		6,847		(762)		(762)		L	10/03/2008
315911-70-1	SPARTAN 500 INDEX FD ADV CL FUSVX			5,286.887	235,214	44.490	235,214	171,014		4,756		53		53		L	01/22/2010
78462F-10-3	STANDARD & POOR DEPOSITARY RECEIPT			2,639.686	331,281	125.500	331,281	385,730		6,490		(660)		(660)		L	10/31/2008
922908-71-0	VANGUARD 500 INDEX FUND ADMIRAL			3,811.226	441,340	115.800	441,340	322,928		9,109		(114)		(114)		L	12/28/2009
921946-40-6	VANGUARD HIGH DIVIDEND YIELD ETF			16,312.397	738,299	45.260	738,299	810,176		21,647		49,590		49,590		L	08/15/2008
922908-69-4	VANGUARD IND TRUST EXT MKT ADMIRAL			6,079.033	239,210	39.350	239,210	120,153		2,723		(11,733)		(11,733)		L	12/23/2009
922908-63-7	VANGUARD LARGE CAP ETF			5,881.898	337,033	57.300	337,033	384,711		6,541		(1,823)		(1,823)		L	10/03/2008
922906-20-1	VANGUARD PRIME MONEY MARKET			28,282.950	28,283	1.000	28,283	28,283								L	12/30/2011
922908-75-1	VANGUARD SMALL CAP ETF			5,193.208	361,811	69.670	361,811	379,796		4,913		(15,372)		(15,372)		L	03/20/2008
9299999. Subtotal - Mutual Funds					3,871,547	XXX	3,871,547	3,874,359		91,749		60,605		60,605		XXX	XXX
9799999 - Total Common Stocks					3,889,177	XXX	3,889,177	3,878,167		91,749		63,634		63,634		XXX	XXX
9899999 - Total Preferred and Common Stocks					4,065,489	XXX	4,118,309	4,061,229	1,116	105,357		66,169		66,169		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ...., the total $ value (included in Column 8) of all such issues $ ....

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
419791-F4-5	HAWAII ST		11/18/2011	BANC OF AMERICA SECURITIE		177,276	150,000	
56052A-XA-9	MAINE ST		11/01/2011	RAMIREZ & COMPANY		245,010	200,000	4,056
83710D-5J-3	SOUTH CAROLINA ST		02/11/2011	J P MORGAN		230,084	200,000	56
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						652,370	550,000	4,112
442565-2Q-9	HOWARD CNTY MD		10/25/2011	BARCLAYS		329,907	275,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						329,907	275,000	
246428-VU-7	DELAWARE TRANSNS AUTH		01/11/2011	WELLS FARGO		228,162	200,000	361
60636W-QP-3	MISSOURI ST HWYS & TRANS		03/10/2011	WELLS FARGO		288,283	250,000	1,528
64711R-JS-6	NEW MEXICO FIN AUTH ST TRANSN		01/05/2011	JEFFERIES & CO		227,334	200,000	694
65829Q-AJ-3	NORTH CAROLINA ST LTD OBLIG		10/18/2011	BARCLAYS		296,538	250,000	
31419A-2T-3	FANNIE MAE		06/24/2011	RBC CAPITAL MARKETS		240,595	239,696	360
31416Y-BX-5	FANNIE MAE B2753		04/14/2011	WELLS FARGO		249,173	248,513	411
3132GG-CG-8	FREDDIE MAC		08/31/2011	RBC CAPITAL MARKETS		259,453	249,661	333
3137A9-YB-6	FREDDIE MAC 3838 AE		04/20/2011	GOLDMAN SACHS & CO.		254,375	250,000	486
3128MJ-QR-4	FREDDIE MAC FG G08463		09/28/2011	CRT GOVT		261,211	250,000	333
3132GL-VB-7	FREDDIE MAC FGQ05410		12/20/2011	CRT GOVT		307,125	300,000	788
38373M-W4-8	GNMA GNR 2008-39 C		12/14/2011	BAIRD		269,961	250,000	628
3199999. Subtotal - Bonds - U.S. Special Revenues						2,882,210	2,687,871	5,922
03938L-AK-0	ARCELORMITTAL	R	08/04/2011	VARIOUS		24,005	20,000	231
404280-AK-5	HSBC HOLDINGS PLC	R	03/29/2011	HSBC SECURITIES		49,892	50,000	
859737-AB-4	STERLITE INDUSTIRES LTD	F	09/29/2011	DEUTCHE BANC SECURITIES		154,264	180,000	3,080
008252-AL-2	AFFILIATED MANAGERS GRP		06/24/2011	VARIOUS		167,211	150,000	1,929
009158-AQ-9	AIR PRODUCTS & CHEMICALS		07/28/2011	DEUTCHE BANC SECURITIES		99,471	100,000	
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC		09/22/2011	VARIOUS		144,502	115,000	1,324
02261W-AB-5	ALZA CORP		02/22/2011	VARIOUS		8,734	10,000	
031162-AQ-3	AMGEN INC		12/22/2011	J P MORGAN		30,075	30,000	46
031162-BF-6	AMGEN INC		06/27/2011	HSBC SECURITIES		99,768	100,000	
039483-AW-2	ARCHER-DANIELS-MIDLAND CO		12/15/2011	DAIWA SE		49,900	50,000	152
00206R-AW-2	AT & T INC		04/26/2011	BANC OF AMERICA SECURITIE		99,818	100,000	
17275R-AK-8	CISCO SYSTEMS INC		03/09/2011	BANC OF AMERICA SECURITIE		124,709	125,000	
268648-AM-4	EMC CORP		12/21/2011	VARIOUS		75,654	55,000	201
375558-AH-6	GILEAD SCIENCES		06/17/2011	VARIOUS		168,558	145,000	166
380956-AB-8	GOLDCORP INC		01/18/2011	DALWA CAPITAL MARKETS		93,800	80,000	756
458140-AF-7	INTEL CORPORATON		03/17/2011	VARIOUS		76,256	65,000	291
459902-AQ-5	INTERNATIONAL GAME TECHNOLOGY		06/07/2011	UBS WARBURG		11,607	10,000	35
47102X-AG-0	JANUS CAPITAL GROUP INC		07/18/2011	VARIOUS		179,784	165,000	616
494550-BG-0	KINDER MORGAN ENER PART		02/23/2011	MORGAN STANLEY		49,991	50,000	
55277J-AA-6	MF GLOBAL HLDGS LTD		10/25/2011	VARIOUS		78,813	160,000	725
55277J-AB-4	MF GLOBAL HLDGS LTD		10/25/2011	VARIOUS		78,494	160,000	1,290
680223-AF-1	OLD REPUBLIC INTERNATIONAL CORP		03/02/2011	CITIGROUP		138,569	120,000	2,987
693476-BM-4	PNC FUNDING CORP		09/15/2011	VARIOUS		99,950	100,000	2
857477-AH-6	STATE STREET CORPORATION		03/02/2011	BANC OF AMERICA SECURITIE		149,378	150,000	
871503-AF-5	SYMANTEC CORP		08/03/2011	CITIGROUP		164,363	140,000	206
88163V-AE-9	TEVA PHARM FIN CO LLC		06/20/2011	VARIOUS		159,814	140,000	42
883203-BN-0	TEXTRON INC		08/22/2011	VARIOUS		79,958	60,000	849
92553P-AG-7	VIACOM INC		03/24/2011	DEUTCHE BANC SECURITIES		54,526	55,000	
92928Q-AB-4	WEA FINANCE LLC		05/04/2011	VARIOUS		249,008	250,000	
98158K-AC-3	WORLD OMNI AUTO REC TRUST		03/02/2011	BANC OF AMERICA SECURITIE		249,993	250,000	
983919-AF-8	XILINX INC		08/10/2011	BARCLAYS		128,551	110,000	473
064149-D8-7	BANK OF NOVA SCOTIA	R	03/22/2011	BARCLAYS		249,585	250,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,589,001	3,545,000	15,401
8399997. Total - Bonds - Part 3						7,453,483	7,057,871	25,431
8399998. Total - Bonds - Part 5						206,118	190,000	931
8399999. Total - Bonds						7,659,601	7,247,871	26,362
854502-30-9	STANLEY BLACK & DECKER INC		09/22/2011	NOMURA	10.000	1,018	100.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,018	XXX	
8999997. Total - Preferred Stocks - Part 3						1,018	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						1,018	XXX	
922906-20-1	VANGUARD PRIME MONEY MARKET		12/30/2011	VANGUARD GROUP	29,386.400	29,386		

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Miami Mutual Insurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
9299999. Subtotal - Common Stocks - Mutual Funds						29,386	XXX	
9799997. Total - Common Stocks - Part 3						29,386	XXX	
9799998. Total - Common Stocks - Part 5						63,722	XXX	
9799999. Total - Common Stocks						93,108	XXX	
9899999. Total - Preferred and Common Stocks						94,126	XXX	
9999999 - Totals						7,753,727	XXX	26,362

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	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 (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
31398A-2Q-4	FANNIE MAE		02/16/2011	CALLED @ 100.0000000		200,000	200,000	200,070	200,018		(18)		(18)		200,000				800	08/16/2012
36290S-CK-5	GNMA 615774		12/15/2011	PRINCIPAL RECEIPT		13,904	13,904	13,754	13,801		103		103		13,904				315	09/15/2018
36296R-3Q-8	GNMA POOL 699307		12/15/2011	PRINCIPAL RECEIPT		20,668	20,668	20,739	20,734		(66)		(66)		20,668				629	10/15/2038
36241K-AP-3	GNMA POOL 781814		12/15/2011	PRINCIPAL RECEIPT		22,362	22,362	22,641	22,616		(254)		(254)		22,362				605	10/15/2034
0599999. Subtotal - Bonds - U.S. Governments						256,934	256,933	257,204	257,169		(235)		(235)		256,934				2,349	XXX
419791-VQ-8	HAWAII ST		05/20/2011	WILLIAM BLAIR		293,298	250,000	282,430	277,584		(1,687)		(1,687)		275,898		17,400	17,400	7,083	11/01/2016
574192-WB-2	MARYLAND STATE		05/17/2011	PIPER JAFFRAY		226,942	200,000	226,452	226,174		(2,703)		(2,703)		223,471		3,471	3,471	8,028	08/01/2016
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						520,240	450,000	508,882	503,758		(4,390)		(4,390)		499,369		20,871	20,871	15,111	XXX
989654-BW-7	ZION IL		12/01/2011	MATURITY		100,000	100,000	116,876	102,094		(2,094)		(2,094)		100,000				6,250	12/01/2011
85022K-CE-8	SPRINGBORO OHIO CMNTY CITY SCH		04/14/2011	PIPER JAFFRAY		224,420	200,000	225,134	224,916		(2,045)		(2,045)		222,872		1,548	1,548	3,833	12/01/2027
938429-ZD-2	WASHINGTON CNTY ORE SCH DIST		10/12/2011	BANC OF AMERICA SECURITIE		214,082	200,000	211,184	204,920		(1,538)		(1,538)		203,382		10,700	10,700	8,778	06/01/2013
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						538,502	500,000	553,194	531,930		(5,677)		(5,677)		526,254		12,248	12,248	18,861	XXX
011795-7P-0	ALASKA MUN BD BK		05/17/2011	BARCLAYS		117,215	105,000	114,468	112,595		(951)		(951)		111,643		5,571	5,571	2,588	12/01/2022
687909-CE-9	OSCEOLA CNTY FLA		06/01/2011	CALLED @ 101.0000000		166,650	165,000	178,421	171,230		(4,580)		(4,580)		166,650				4,641	06/01/2016
646135-WQ-2	NEW JERSEY ST TRANSN TR FD		12/15/2011	CALLED @ 100.0000000		150,000	150,000	164,583	159,065		(9,065)		(9,065)		150,000				9,000	12/15/2019
31419A-2T-3	FANNIE MAE		12/25/2011	PRINCIPAL RECEIPT		12,734	12,734	12,782			(48)		(48)		12,734				101	01/25/2026
31416Y-BX-5	FANNIE MAE B2753		12/25/2011	PRINCIPAL RECEIPT		21,172	21,172	21,229			(56)		(56)		21,172				350	04/25/2026
3128K2-C7-2	FEDERAL HOME LOAN MTG		12/15/2011	PRINCIPAL RECEIPT		15,865	15,865	15,345	15,399		467		467		15,865				403	01/15/2036
31297F-JD-6	FEDERAL HOME LOAN MTG		12/15/2011	PRINCIPAL RECEIPT		9,001	9,001	9,326	9,278		(277)		(277)		9,001				354	10/15/2034
3128H8-CC-2	FEDERAL HOME LOAN MTG CORP		12/15/2011	PRINCIPAL RECEIPT		7,899	7,899	8,084	7,995		(96)		(96)		7,899				194	10/01/2018
31401J-D9-6	FEDERAL NATIONAL MORT ASSOC		12/25/2011	PRINCIPAL RECEIPT		5,621	5,621	5,629	5,622		(1)		(1)		5,621				126	07/01/2018
31371K-4E-8	FEDERAL NATIONAL MORTG ASSOC		12/25/2011	PRINCIPAL RECEIPT		9,792	9,792	10,059	9,914		(12)		(12)		9,901		(110)	(110)	261	04/01/2018
31382N-GR-7	FEDERAL NATIONAL MORTG ASSOC		12/25/2011	PRINCIPAL RECEIPT		31,070	31,070	31,380	31,055		15		15		31,070				1,073	02/01/2014
31389T-EW-8	FEDERAL NATIONAL MORTG ASSOC		12/25/2011	PRINCIPAL RECEIPT		37,527	37,527	38,419	37,971		(49)		(49)		37,922		(394)	(394)	1,161	03/01/2017
3128GK-BL-7	FGCI POOL E82743		12/15/2011	PRINCIPAL RECEIPT		17,732	17,732	17,765	17,742		(11)		(11)		17,732				508	04/01/2016
3128M1-PU-7	FGCI POOL G12335		12/15/2011	PRINCIPAL RECEIPT		30,374	30,374	30,525	30,485		(111)		(111)		30,374				734	05/15/2021
3128MB-KT-3	FGCI POOL G12806		12/15/2011	PRINCIPAL RECEIPT		27,934	27,934	28,344	28,272		(338)		(338)		27,934				735	09/15/2022
3128KT-D8-0	FGLMC		12/15/2011	PRINCIPAL RECEIPT		15,424	15,424	15,609	15,594		(170)		(170)		15,424				406	06/01/2037
3128KV-SF-3	FGLMC POOL A65018		11/15/2011	VARIOUS		116,359	108,687	110,436	110,328		(390)		(390)		109,939		6,420	6,420	5,426	08/15/2037
3128M4-SS-3	FGLMC POOL G02929		12/15/2011	PRINCIPAL RECEIPT		17,213	17,213	17,391	17,375		(162)		(162)		17,213				545	04/01/2037
3128PL-B5-0	FHLMC		12/15/2011	PRINCIPAL RECEIPT		25,493	25,493	24,987	25,059		434		434		25,493				559	12/15/2022
31288L-SS-1	FHLMC POOL 50529		12/15/2011	PRINCIPAL RECEIPT		4,045	4,045	4,067	4,064		(20)		(20)		4,045				97	11/15/2036
31371K-5V-9	FNCI POOL 254760		12/25/2011	PRINCIPAL RECEIPT		13,472	13,472	13,034	13,150		322		322		13,472				345	06/01/2018
31400D-EE-8	FNCI POOL 684233		12/25/2011	PRINCIPAL RECEIPT		27,986	27,986	26,997	27,273		712		712		27,986				759	01/01/2018
31402R-DG-1	FNCL POOL 735503		12/25/2011	PRINCIPAL RECEIPT		21,278	21,278	21,172	21,174		104		104		21,278				652	04/01/2035
31410S-NL-7	FNCL POOL 895995		12/25/2011	PRINCIPAL RECEIPT		18,583	18,583	18,760	18,742		(160)		(160)		18,583				567	07/01/2036
31419B-YG-4	FNMA 1610		12/25/2011	PRINCIPAL RECEIPT		26,483	26,483	27,261	27,257		(774)		(774)		26,483				831	10/25/2040
31416R-FA-6	FNMA 7360		12/25/2011	PRINCIPAL RECEIPT		67,852	67,852	67,505	67,512		340		340		67,852				1,474	01/25/2034
31417V-PZ-0	FNMA AC8539		12/25/2011	PRINCIPAL RECEIPT		40,873	40,873	41,898	41,830		(957)		(957)		40,873				977	12/25/2024
31371K-5U-1	FNMA POOL 254759		12/25/2011	PRINCIPAL RECEIPT		24,910	24,910	24,132	24,354		557		557		24,910				583	06/25/2018
31371M-EP-8	FNMA POOL 255842		12/25/2011	PRINCIPAL RECEIPT		44,181	44,181	43,960	43,966		215		215		44,181				1,194	09/25/2035
31371M-UK-1	FNMA POOL 256286		12/25/2011	PRINCIPAL RECEIPT		4,286	4,286	4,206	4,209		77		77		4,286				136	06/25/2036
31371M-4P-9	FNMA POOL 256530		12/25/2011	PRINCIPAL RECEIPT		16,250	16,250	15,841	15,866		383		383		16,250				426	12/01/2036
31371N-CJ-2	FNMA POOL 256673		12/25/2011	PRINCIPAL RECEIPT		33,215	33,215	33,361	33,346		(131)		(131)		33,215				890	04/25/2037
31371N-CY-9	FNMA POOL 256687		12/25/2011	PRINCIPAL RECEIPT		23,638	23,638	23,291	23,310		328		328		23,638				653	04/01/2037
31371N-QN-8	FNMA POOL 257061		12/25/2011	PRINCIPAL RECEIPT		40,738	40,738	40,541	40,551		187		187		40,738				910	01/25/2023
31385J-A4-0	FNMA POOL 545527		12/25/2011	PRINCIPAL RECEIPT		100,276	100,276	100,778	100,132		145		145		100,276				4,107	02/01/2012
31385W-Z5-1	FNMA POOL 555264		12/25/2011	PRINCIPAL RECEIPT		40,137	40,137	38,964	39,586		551		551		40,137				1,617	02/01/2013
31402C-VZ-2	FNMA POOL 725232		12/25/2011	PRINCIPAL RECEIPT		15,427	15,427	15,049	15,098		329		329		15,427				401	03/01/2034
31402D-MP-2	FNMA POOL 725866		12/25/2011	PRINCIPAL RECEIPT		18,159	18,159	17,638	17,713		446		446		18,159				454	09/25/2034
31403C-6L-0	FNMA POOL 745275		12/25/2011	PRINCIPAL RECEIPT		41,736	41,736	41,656	41,653		84		84		41,736				1,071	02/25/2036
31403J-SA-5	FNMA POOL 750313		12/25/2011	PRINCIPAL RECEIPT		6,960	6,960	7,055	7,038		(78)		(78)		6,960				254	11/25/2033
31403K-G9-8	FNMA POOL 750924		12/25/2011	PRINCIPAL RECEIPT		12,969	12,969	12,597	12,749		220		220		12,969				272	10/01/2018
31407H-KS-4	FNMA POOL 831105		12/25/2011	PRINCIPAL RECEIPT		39,405	39,405	39,996	39,941		(536)		(536)		39,405				1,179	11/25/2035
31409G-N6-9	FNMA POOL 870813		12/25/2011	PRINCIPAL RECEIPT		20,620	20,620	20,295	20,310		310		310		20,620				527	10/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31409T-VU-9	FNMA POOL 878227		06/25/2011	VARIOUS		38,854	34,818	35,572	35,507		(94)		(94)		35,413		3,442	3,442	1,113	10/25/2036
31409X-NT-2	FNMA POOL 881602		12/25/2011	PRINCIPAL RECEIPT		21,254	21,254	21,586	21,449		(195)		(195)		21,254				828	02/25/2036
31410E-AE-8	FNMA POOL 886605		03/25/2011	VARIOUS		39,769	35,731	36,217	36,163		(37)		(37)		36,126		3,643	3,643	653	08/25/2036
31410E-5V-6	FNMA POOL 887460		12/25/2011	PRINCIPAL RECEIPT		21,745	21,745	22,309	22,277		(532)		(532)		21,745				611	09/25/2036
31410G-AF-0	FNMA POOL 888406		12/25/2011	PRINCIPAL RECEIPT		26,113	26,113	24,895	24,993		1,120		1,120		26,113				694	08/25/2036
31410G-PR-8	FNMA POOL 888832		12/25/2011	PRINCIPAL RECEIPT		36,125	36,125	37,011	36,948		(823)		(823)		36,125				1,134	11/25/2037
31411L-K4-2	FNMA POOL 911215		12/25/2011	PRINCIPAL RECEIPT		32,672	32,672	33,530	33,466		(794)		(794)		32,672				642	05/25/2037
31416R-HJ-5	FNMA POOL AA7432		12/25/2011	PRINCIPAL RECEIPT		22,711	22,711	22,658	22,658		54		54		22,711				631	06/25/2039
3132GG-CG-8	FREDDIE MAC		12/15/2011	PRINCIPAL RECEIPT		2,583	2,583	2,684			(101)		(101)		2,583				22	08/15/2041
3128MM-KR-3	FREDDIE MAC 18303		12/15/2011	PRINCIPAL RECEIPT		60,659	60,659	61,806	61,691		(1,033)		(1,033)		60,659				1,515	03/15/2024
31394W-XU-7	FREDDIE MAC 2785 VD		12/15/2011	PRINCIPAL RECEIPT		43,315	43,315	43,436	43,372		(57)		(57)		43,315				1,063	05/15/2015
3137A9-YB-6	FREDDIE MAC 3838 AE		12/15/2011	PRINCIPAL RECEIPT		46,480	46,480	47,293			(813)		(813)		46,480				454	11/15/2018
3128MJ-QR-4	FREDDIE MAC FG G08463		12/15/2011	PRINCIPAL RECEIPT		1,098	1,098	1,147			(49)		(49)		1,098				6	10/01/2041
38374F-2S-2	GNMA 2004-25 BC		12/16/2011	PRINCIPAL RECEIPT		165,709	165,709	173,269	171,408		(5,700)		(5,700)		165,709				3,306	11/16/2044
38375Q-N9-6	GNMA 2008-55 PG		12/20/2011	PRINCIPAL RECEIPT		49,900	49,900	49,863	49,839		61		61		49,900				1,211	07/20/2037
38376V-WX-1	GNMA 2010-17PK		12/16/2011	PRINCIPAL RECEIPT		35,056	35,056	36,639	36,499		(1,443)		(1,443)		35,056				884	01/16/2038
3837H0-JV-6	GNMA REMIC		12/20/2011	PRINCIPAL RECEIPT		2,757	2,757	2,885	2,828		(71)		(71)		2,757				95	09/20/2025
3837H0-Y5-6	GNMA REMIC		12/20/2011	PRINCIPAL RECEIPT		1,783	1,783	1,863	1,824		(41)		(41)		1,783				67	09/20/2027
62888V-AB-4	NGN 2010-R1 2A		12/01/2011	PRINCIPAL RECEIPT		82,064	82,064	82,330	82,326		(262)		(262)		82,064				734	10/04/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						2,269,201	2,239,591	2,291,829	2,189,051		(23,557)		(23,557)		2,250,629		18,572	18,572	65,204	XXX
88579Y-AB-7	3M COMPANY		08/09/2011	CITIGROUP		175,110	195,000	177,222	179,171		414		414		179,585		(4,475)	(4,475)		11/21/2032
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC		02/02/2011	VARIOUS		136,515	80,000	83,821	82,697		(54)		(54)		82,643		53,871	53,871	574	06/01/2014
018490-AL-6	ALLERGAN INC		05/16/2011	VARIOUS		162,299	130,000	144,989	135,910		(5,910)		(5,910)		130,000		32,299	32,299	975	04/01/2026
05949A-5A-4	BANC OF AMERICA MTG SECS INC		12/25/2011	PRINCIPAL RECEIPT		14,475	14,475	14,740	14,650		(174)		(174)		14,475				387	05/25/2035
06606W-AN-4	BANK BOSTON HOME EQUITY		12/25/2011	PRINCIPAL RECEIPT		392	392	407	393		(1)		(1)		392				10	06/25/2013
073902-PN-2	BEAR STEARNS CO		01/05/2011	CITIGROUP		105,953	100,000	99,077	99,366		1		1		99,367		6,586	6,586	2,590	01/22/2017
07383F-MN-5	BEAR STEARNS COMMERICAL MTG SECURI		12/11/2011	PRINCIPAL RECEIPT		13,092	13,092	12,855	13,037		55		55		13,092				541	11/11/2035
086516-AF-8	BEST BUY CO		03/25/2011	NOMURA		138,544	135,000	147,397	144,961		(194)		(194)		144,767		(6,224)	(6,224)	2,152	01/15/2022
13342B-AB-1	CAMERON INTERNATIONAL CORP		03/02/2011	VARIOUS		208,822	125,000	155,570	136,895		(3,275)		(3,275)		133,620		75,202	75,202	574	06/15/2026
189054-AQ-2	CLOROX		03/21/2011	DEUTCHE BANC SECURITIES		106,276	100,000	100,123	100,057		(5)		(5)		100,052		6,224	6,224	2,632	03/01/2013
201730-AC-2	COMMERCIAL MTG ASSET TRUST		09/17/2011	PRINCIPAL RECEIPT		14,565	14,565	14,822	14,549		16		16		14,565				239	01/17/2032
23242M-AD-3	COUNTRYWIDE ASSET BACKED CERT		12/28/2011	VARIOUS			2,393	1,639	1,547	92			92		1,639		(1,639)	(1,639)	54	01/25/2029
23243N-AF-5	COUNTRYWIDE ASSET BACKED CERT		12/28/2011	VARIOUS			4,945	3,393	3,392	28			28		3,420		(3,420)	(3,420)	98	07/25/2034
126685-CZ-7	COUNTRYWIDE HOME EQUITY		12/28/2011	VARIOUS		8,355	10,965	8,953	8,774	179			179		8,953		(598)	(598)	291	08/25/2021
12669G-YP-0	COUNTRYWIDE HOME LOAN		12/25/2011	PRINCIPAL RECEIPT		5,652	5,652	4,771	3,691	1,205		125	1,080		4,771		881	881	178	05/25/2035
12545E-AF-3	COUNTRYWIDE HOME LOANS		12/29/2011	VARIOUS		7,910	8,781	7,852	6,073	1,801			1,801		7,874		37	37	280	07/25/2037
1248MG-AP-9	CREDIT BASED ASSET SERVICING & SEC		12/25/2011	PRINCIPAL RECEIPT		2,857	2,857	2,036	1,816	247		26	221		2,036		821	821	79	01/25/2037
22541Q-SE-3	CREDIT SUISSE FIRST BOSTON		12/15/2011	PRINCIPAL RECEIPT		47,443	47,443	46,761	47,133		310		310		47,443				1,267	08/15/2036
22540V-P2-2	CREDIT SUISSE FIRST BOSTON MTG		12/15/2011	PRINCIPAL RECEIPT		128,211	128,211	140,812	129,664		(1,063)		(1,063)		128,601		(389)	(389)	6,350	05/01/2032
12667F-RY-3	CWALT 2004-22CB		12/25/2011	PRINCIPAL RECEIPT		4,596	4,596	4,577	4,577		19		19		4,596				138	10/25/2034
25746U-AT-6	DOMINION RESOURCES INC		10/27/2011	BARCLAYS		59,652	40,000	43,125	42,590		(152)		(152)		42,438		17,215	17,215	746	12/15/2023
268648-AK-8	EMC CORPORATION		03/03/2011	VARIOUS		181,925	110,000	127,082	114,150		(486)		(486)		113,664		68,261	68,261	400	12/01/2011
34528W-AE-1	FORD CREDIT AUTO OWNERS TRUST		03/01/2011	VARIOUS		6,706	6,706	6,725	6,706						6,706				32	11/15/2011
45660N-5Z-4	INDYMAC MBS INC		12/25/2011	PRINCIPAL RECEIPT		9,986	9,986	10,190	10,055		(69)		(69)		9,986				298	12/25/2034
47102X-AG-0	JANUS CAPITAL GROUP INC		12/02/2011	CITIGROUP		44,325	45,000	51,879			(1,493)		(1,493)		50,386		(6,061)	(6,061)	1,308	07/15/2014
54627R-AA-8	LCDA 2010-ELL A1		08/01/2011	PRINCIPAL RECEIPT		48,853	48,853	48,930	48,925		(71)		(71)		48,853				556	02/01/2016
52517P-SC-6	LEHMAN BROTHERS HOLDINGS		01/20/2011	CITIGROUP		23,500	100,000	12,750	12,750						12,750		10,750	10,750		01/18/2012
525221-ED-5	LEHMAN XS TRUST		12/09/2011	ALLY		82,080	108,000	87,770	85,119	2,651			2,651		87,770		(5,690)	(5,690)	6,678	12/25/2035
46185R-AK-6	LIFE TECHNOLOGIES		10/24/2011	VARIOUS		65,238	65,000	71,351	71,140		(350)		(350)		70,790		(5,552)	(5,552)	1,281	02/15/2024
585055-AM-8	MEDTRONIC INC		08/02/2011	CITIGROUP		50,500	50,000	52,220	50,962		(245)		(245)		50,717		(217)	(217)	655	04/15/2013
59018Y-R7-8	MERRILL LYNCH & CO		12/28/2011	CALLED		60,000	60,000	60,000	60,000						60,000				895	06/30/2015
595620-AF-2	MIDAMERICAN ENERGY CO		12/23/2011	CALLED		77,274	75,000	81,349	79,515		(2,855)		(2,855)		76,660		614	614	6,097	07/15/2012
60871R-AA-8	MOLSON COORS BREWING COMPANY		10/05/2011	CITIGROUP		15,825	15,000	15,367	15,160		(46)		(46)		15,114		711	711	449	07/30/2013
617446-GM-5	MORGAN STANLEY		04/15/2011	MATURITY		75,000	75,000	78,518	75,370		(370)		(370)		75,000				2,531	04/15/2011
617446-K4-0	MORGAN STANLEY		08/11/2011	MORGAN STANLEY		83,835	90,000	90,282	90,183		(24)		(24)		90,158		(6,323)	(6,323)	638	06/24/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
61748A-AE-6	MORGAN STANLEY		10/20/2011	CREDIT SUISSE FIRST BOSTO		97,581	100,000	92,449	95,945		930		930		96,874		707	707	5,067	04/01/2014
651639-AH-9	NEWMONT MINING CORP		09/20/2011	VARIOUS		23,826	15,000	17,311	16,316		(272)		(272)		16,044		7,782	7,782	223	07/15/2014
69361Y-AE-3	PEGTF 2001-1 A5		03/15/2011	PRINCIPAL RECEIPT		21,249	21,249	23,700	21,365		(117)		(117)		21,249				343	03/15/2013
759950-FX-1	RENAISSANCE HOME EQUITY LOAN		12/25/2011	PRINCIPAL RECEIPT		2,908	2,908	2,908	2,908						2,908				78	02/25/2036
86359B-J2-8	STRUCTURED ASSET SECS CORP		12/25/2011	PRINCIPAL RECEIPT		1,214	1,214	1,257	1,238	2	(26)		(24)		1,214				38	11/25/2034
88165F-AA-0	TEVA PHARM		02/01/2011	REDEEMED		155,695	145,000	157,063	156,342		(59)		(59)		156,284		(588)	(588)	1,269	02/01/2026
338032-AX-3	THERMO FISHER SCIENTIFIC		04/13/2011	CALLED		138,209	100,000	120,973	104,961		(4,961)		(4,961)		100,000		38,209	38,209	1,625	03/01/2024
893830-AW-9	TRANSOCEANS INC		06/14/2011	J P MORGAN		4,915	5,000	5,000	5,000						5,000		(85)	(85)	38	12/15/2037
87316Y-AB-7	TXU ELECTRIC CO		11/15/2011	PRINCIPAL RECEIPT		38,893	38,893	40,947	40,246		(1,353)		(1,353)		38,893				1,442	11/17/2014
90261X-GD-8	UBS AG STAMFORD CT		10/18/2011	DEUTCHE BANC SECURITIES		248,220	250,000	251,753	251,694		(113)		(113)		251,581		(3,361)	(3,361)	14,794	08/04/2020
90333W-AA-6	US BANK NA		08/01/2011	MATURITY		100,000	100,000	111,317	101,098		(1,098)		(1,098)		100,000				6,375	08/01/2011
929766-CS-0	WACHOVIA BANK COMMERICAL MORT		12/15/2011	PRINCIPAL RECEIPT		9,918	9,918	9,845	9,889		5		5		9,894		24	24	409	11/15/2034
949746-CE-9	WELLS FARGO & CO		08/01/2011	MATURITY		100,000	100,000	103,105	100,480		(480)		(480)		100,000				6,375	08/01/2011
94984Y-AM-0	WELLS FARGO MORTGAGE		08/25/2011	PRINCIPAL RECEIPT		12,715	12,715	12,576	12,653		62		62		12,715				244	11/25/2036
94984A-AP-5	WELLS FARGO MTG BACKED SEC		05/25/2011	VARIOUS		45,614	46,331	46,154	45,025	1,130	25		1,155		46,180		(566)	(566)	1,150	05/25/2036
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,166,723	2,970,142	3,005,713	2,856,138	7,335	(23,479)	151	(16,295)		2,891,719		275,006	275,006	81,443	XXX
8399997. Total - Bonds - Part 4						6,751,598	6,416,665	6,616,817	6,338,048	7,334	(57,340)	151	(50,158)		6,424,905		326,694	326,694	182,966	XXX
8399998. Total - Bonds - Part 5						190,035	190,000	206,118			(1,385)		(1,385)		204,732		(14,697)	(14,697)	2,563	XXX
8399999. Total - Bonds						6,941,633	6,606,665	6,822,935	6,338,048	7,334	(58,725)	151	(51,543)		6,629,637		311,996	311,996	185,529	XXX
345395-20-6	FORD MOTOR COMPANY		03/15/2011	CALLED	300.000	15,099	50.00	8,280	8,280						8,280		6,819	6,819	406	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						15,099	XXX	8,280	8,280						8,280		6,819	6,819	406	XXX
8999997. Total - Preferred Stocks - Part 4						15,099	XXX	8,280	8,280						8,280		6,819	6,819	406	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						15,099	XXX	8,280	8,280						8,280		6,819	6,819	406	XXX
922906-20-1	VANGUARD PRIME MONEY MARKET		10/05/2011	VANGUARD GROUP	26,185.300	26,185		26,185	25,082						26,185					
9299999. Subtotal - Common Stocks - Mutual Funds						26,185	XXX	26,185	25,082						26,185					XXX
9799997. Total - Common Stocks - Part 4						26,185	XXX	26,185	25,082						26,185					XXX
9799998. Total - Common Stocks - Part 5						62,097	XXX	63,722							63,722		(1,625)	(1,625)	195	XXX
9799999. Total - Common Stocks						88,282	XXX	89,907	25,082						89,907		(1,625)	(1,625)	195	XXX
9899999. Total - Preferred and Common Stocks						103,381	XXX	98,187	33,362						98,187		5,194	5,194	601	XXX
9999999 - Totals						7,045,015	XXX	6,921,122	6,371,410	7,334	(58,725)	151	(51,543)		6,727,824		317,191	317,191	186,130	XXX

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Miami Mutual Insurance Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46185R-AK-6	LIFE TECHNOLOGIES		03/10/2011	VARIOUS	10/24/2011	CREDIT SUISSE FIRST BOSTO	80,000	93,302	80,200	92,591		(711)		(711)			(12,391)	(12,391)	1,034	340
585055-AM-8	MEDTRONIC INC		02/09/2011	MERRILL LYNCH	08/18/2011	DALWA CAPITAL MARKETS	110,000	112,816	109,835	112,141		(675)		(675)			(2,306)	(2,306)	1,529	591
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							190,000	206,118	190,035	204,732		(1,385)		(1,385)			(14,697)	(14,697)	2,563	931
8399998. Total - Bonds							190,000	206,118	190,035	204,732		(1,385)		(1,385)			(14,697)	(14,697)	2,563	931
8999998. Total - Preferred Stocks																				
881624-20-9	ADR TEVA PHARMACEUTICAL	R	02/02/2011	CONVERT TO COMMON STOCK	12/27/2011	VARIOUS	217.760	10,707	9,082	10,707							(1,625)	(1,625)	194	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								10,707	9,082	10,707							(1,625)	(1,625)	194	
922906-20-1	VANGUARD PRIME MONEY MARKET		09/29/2011	VANGUARD GROUP	10/05/2011	VANGUARD GROUP	53,014.700	53,015	53,015	53,015									1	
9299999. Subtotal - Common Stocks - Mutual Funds								53,015	53,015	53,015									1	
9799998. Total - Common Stocks								63,722	62,097	63,722							(1,625)	(1,625)	195	
9899999. Total - Preferred and Common Stocks								63,722	62,097	63,722							(1,625)	(1,625)	195	
9999999 - Totals								269,839	252,132	268,454		(1,385)		(1,385)			(16,322)	(16,322)	2,758	931

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Miami Mutual Insurance Company

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	OLD REPUBLIC INTERNATIONAL CORP			11/02/2011	J P MORGAN	05/15/2012	35,875		(1,218)			35,000	37,093	358		8.000	1.513	MN	1,400	820
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							35,875		(1,218)			35,000	37,093	358		XXX	XXX	XXX	1,400	820
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							35,875		(1,218)			35,000	37,093	358		XXX	XXX	XXX	1,400	820
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							35,875		(1,218)			35,000	37,093	358		XXX	XXX	XXX	1,400	820
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds							35,875		(1,218)			35,000	37,093	358		XXX	XXX	XXX	1,400	820
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
38141W-32-3	GS FSQ TREASURY OBLIGATIONS-INST			12/30/2011	FIRST FINANCIAL BANK	XXX	533,649						533,649	4		0.000	0.000		99	
38141W-29-9	GS FSQ TREASURY OBLIGATIONS-SERV			12/20/2010	FIRST FINANCIAL BANK	XXX										0.000	0.000			
8899999. Subtotal - Exempt Money Market Mutual Funds							533,649					XXX	533,649	4		XXX	XXX	XXX	99	
9199999 - Totals							569,524		(1,218)			XXX	570,742	362		XXX	XXX	XXX	1,499	820

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

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

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

NONE

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

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part B - Section 2B - Brokers with whom cash deposits have been made

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Fifth Third Bank	Cincinnati, Ohio					8,918	XXX
First Financial Bank	Celina, Ohio					524,316	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	2,291			XXX
0199999. Totals - Open Depositories		XXX	XXX	2,291		533,235	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	2,291		533,235	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	100	XXX
0599999 Total - Cash		XXX	XXX	2,291		533,335	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	980,274	4.	April	(157,130)	7.	July	(323,155)	10.	October	50,052
2.	February	381,856	5.	May	(135,945)	8.	August	(289,575)	11.	November	(226,780)
3.	March	682,982	6.	June	653,998	9.	September	103,638	12.	December	533,335

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	RSD for P & C	638,872	720,462		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	638,872	720,462		
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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