2 0 1 7 6 2 0 1 1 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

The Celina Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 20176 Employer's ID Number 34-4202015

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

Country of Domicile United States of America

Incorporated/Organized 11/12/1919 Commenced Business 02/23/1920

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 and CIO	Vincent Miles Franz VP and Chief Actuary
Theodore Joseph Wissman VP - Claims	Martha Jane Meinerding # VP - Human Resources	

DIRECTORS OR TRUSTEES

William West Montgomery.	Philip Marion Fullenkamp	Nancy Montgomery Goldberg
David Thomas Mellin	Donald West Montgomery - Chairman	Wesley Moore Jetter
John Michael Lazarich #		

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 President, Chief Executive Officer and General Manager	Michael Stanley Kleinhenz Secretary and Assistant Treasurer	Philip Marion Fullenkamp 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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	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	3,163,614	7.542	3,163,614		3,163,614	7.542
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	3,748,190	8.935	3,748,190		3,748,190	8.935
1.43 Revenue and assessment obligations	4,363,179	10.401	4,363,179		4,363,179	10.401
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	179,328	0.427	179,328		179,328	0.427
1.512 Issued or guaranteed by FNMA and FHLMC	4,605,544	10.979	4,605,544		4,605,544	10.979
1.513 All other	180,202	0.430	180,202		180,202	0.430
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	5,326,136	12.697	5,326,136		5,326,136	12.697
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	529,923	1.263	529,923		529,923	1.263
1.523 All other	3,846,484	9.170	3,846,484		3,846,484	9.170
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	8,985,013	21.419	8,985,013		8,985,013	21.419
2.2 Unaffiliated non-U.S. securities (including Canada)	757,422	1.806	757,422		757,422	1.806
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	4,224,246	10.070	4,224,246		4,224,246	10.070
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	121,609	0.290	121,609		121,609	0.290
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	81,600	0.195	81,600		81,600	0.195
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	730,151	1.741	730,151		730,151	1.741
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)		0.000				0.000
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	1,105,589	2.636	1,105,589		1,105,589	2.636
11. Other invested assets		0.000				0.000
12. Total invested assets	41,948,232	100.000	41,948,232		41,948,232	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		735,444
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)	71,698	71,698
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		10,722
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	66,268	
	8.2 Totals, Part 3, Column 9		66,268
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		730,151
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		730,151

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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)		

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		40,165,864
2.	Cost of bonds and stocks acquired, Part 3, Column 7		9,227,239
3.	Accrual of discount		44,461
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(113,802)	
	4.2. Part 2, Section 1, Column 15	50	
	4.3. Part 2, Section 2, Column 13	66,304	
	4.4. Part 4, Column 11	6,724	(40,723)
5.	Total gain (loss) on disposals, Part 4, Column 19		310,876
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		9,266,341
7.	Deduct amortization of premium		315,410
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	13,225	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	250	13,475
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		40,112,491
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		40,112,491

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	1. United States	179,329	195,436	179,147	179,040
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	179,329	195,436	179,147	179,040
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,163,614	3,388,615	3,219,029	2,850,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,748,189	4,069,987	3,811,973	3,535,000
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	14,475,060	15,393,806	14,626,654	14,112,930
	8. United States	13,361,420	13,858,079	13,644,801	13,556,570
Industrial and Miscellaneous and	9. Canada	346,114	371,715	342,842	350,000
Hybrid Securities (unaffiliated)	10. Other Countries	411,308	392,795	418,935	420,000
	11. Totals	14,118,842	14,622,589	14,406,578	14,326,570
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	35,685,034	37,670,433	36,243,381	35,003,540
PREFERRED STOCKS	14. United States	121,609	170,022	122,090	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	121,609	170,022	122,090	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	121,609	170,022	122,090	
COMMON STOCKS	20. United States	4,305,846	4,305,846	3,969,428	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals	4,305,846	4,305,846	3,969,428	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	4,305,846	4,305,846	3,969,428	
	26. Total Stocks	4,427,455	4,475,868	4,091,518	
	27. Total Bonds and Stocks	40,112,489	42,146,301	40,334,899	

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	437,620	72,853	28,901	29,026	20,185	588,585	1.6	2,103,465	5.6	588,585	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	437,620	72,853	28,901	29,026	20,185	588,585	1.6	2,103,465	5.6	588,585	
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	152,735	333,607	2,677,272			3,163,614	8.8	2,960,225	7.9	3,163,614	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals	152,735	333,607	2,677,272			3,163,614	8.8	2,960,225	7.9	3,163,614	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1		1,096,107	2,136,510	515,573		3,748,190	10.4	3,896,795	10.4	3,748,190	
4.2 Class 2								255,236	0.7		
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals		1,096,107	2,136,510	515,573		3,748,190	10.4	4,152,031	11.1	3,748,190	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	1,885,540	4,828,638	4,714,286	2,178,646	867,950	14,475,060	40.1	13,523,387	36.2	14,475,060	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	1,885,540	4,828,638	4,714,286	2,178,646	867,950	14,475,060	40.1	13,523,387	36.2	14,475,060	

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)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	1,723,520	5,332,621	1,497,822	821,169	294,855	9,669,987	26.8	10,503,039	28.1	9,669,987	
6.2 Class 2	527,920	2,254,502	769,492	326,513	158,901	4,037,328	11.2	2,728,294	7.3	4,037,328	
6.3 Class 3				68,284		68,284	0.2	1,105,937	3.0	68,284	
6.4 Class 4	1,285	5,466	7,732	19,871	7,119	41,473	0.1			41,473	
6.5 Class 5	34,063	111,808				145,871	0.4			145,871	
6.6 Class 6	11,110	91,894	88,771			191,775	0.5	253,048	0.7	191,775	
6.7 Totals	2,297,898	7,796,291	2,363,817	1,235,837	460,875	14,154,718	39.2	14,590,318	39.1	14,154,718	
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) 4,199,415	11,663,826	11,054,791	3,544,414	1,182,990	31,645,436	87.6	XXX	XXX	31,645,436	
9.2 Class 2	(d) 527,920	2,254,502	769,492	326,513	158,901	4,037,328	11.2	XXX	XXX	4,037,328	
9.3 Class 3	(d)			68,284		68,284	0.2	XXX	XXX	68,284	
9.4 Class 4	(d) 1,285	5,466	7,732	19,871	7,119	41,473	0.1	XXX	XXX	41,473	
9.5 Class 5	(d) 34,063	111,808				(c) 145,871	0.4	XXX	XXX	145,871	
9.6 Class 6	(d) 11,110	91,894	88,771			(c) 191,775	0.5	XXX	XXX	191,775	
9.7 Totals	4,773,793	14,127,496	11,920,786	3,959,082	1,349,010	(b) 36,130,167	100.0	XXX	XXX	36,130,167	
9.8 Line 9.7 as a % of Col. 6	13.2	39.1	33.0	11.0	3.7	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Class 1	4,850,273	13,767,419	10,210,612	3,153,872	1,004,735	XXX	XXX	32,986,912	88.4	32,986,912	
10.2 Class 2	507,523	1,153,832	514,005	644,311	163,859	XXX	XXX	2,983,530	8.0	2,983,530	
10.3 Class 3	88,375	377,122	204,834	320,708	114,898	XXX	XXX	1,105,937	3.0	1,105,937	
10.4 Class 4						XXX	XXX				
10.5 Class 5						XXX	XXX	(c)			
10.6 Class 6	70,313	141,977	37,575	3,182		XXX	XXX	(c) 253,048	0.7	253,048	
10.7 Totals	5,516,484	15,440,350	10,967,026	4,122,073	1,283,492	XXX	XXX	(b) 37,329,427	100.0	37,329,427	
10.8 Line 10.7 as a % of Col. 8	14.8	41.4	29.4	11.0	3.4	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Class 1	4,199,415	11,663,826	11,054,791	3,544,414	1,182,990	31,645,436	87.6	32,986,912	88.4	31,645,436	XXX
11.2 Class 2	527,920	2,254,502	769,492	326,513	158,901	4,037,328	11.2	2,983,530	8.0	4,037,328	XXX
11.3 Class 3				68,284		68,284	0.2	1,105,937	3.0	68,284	XXX
11.4 Class 4	1,285	5,466	7,732	19,871	7,119	41,473	0.1			41,473	XXX
11.5 Class 5	34,063	111,808				145,871	0.4			145,871	XXX
11.6 Class 6	11,110	91,894	88,771			191,775	0.5	253,048	0.7	191,775	XXX
11.7 Totals	4,773,793	14,127,496	11,920,786	3,959,082	1,349,010	36,130,167	100.0	37,329,427	100.0	36,130,167	XXX
11.8 Line 11.7 as a % of Col. 6	13.2	39.1	33.0	11.0	3.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	13.2	39.1	33.0	11.0	3.7	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 $ 5,123,604 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	409,257					409,257	1.1	1,880,852	5.0	409,257	
1.2 Residential Mortgage-Backed Securities	28,363	72,853	28,901	29,026	20,185	179,328	0.5	222,613	0.6	179,328	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	437,620	72,853	28,901	29,026	20,185	588,585	1.6	2,103,465	5.6	588,585	
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	152,735	333,607	2,677,272			3,163,614	8.8	2,960,225	7.9	3,163,614	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	152,735	333,607	2,677,272			3,163,614	8.8	2,960,225	7.9	3,163,614	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		1,096,107	2,136,510	515,573		3,748,190	10.4	4,152,030	11.1	3,748,190	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		1,096,107	2,136,510	515,573		3,748,190	10.4	4,152,030	11.1	3,748,190	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	1,012,791	879,614	2,127,405	343,369		4,363,179	12.1	3,300,814	8.8	4,363,179	
5.2 Residential Mortgage-Backed Securities	828,171	3,532,577	2,438,259	1,723,882	867,950	9,390,839	26.0	9,239,335	24.8	9,390,839	
5.3 Commercial Mortgage-Backed Securities	44,579	416,447	148,622	111,396		721,044	2.0	983,238	2.6	721,044	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	1,885,541	4,828,638	4,714,286	2,178,647	867,950	14,475,062	40.1	13,523,387	36.2	14,475,062	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	750,063	5,198,809	2,055,662	878,480	337,054	9,220,068	25.5	8,933,600	23.9	9,220,068	
6.2 Residential Mortgage-Backed Securities	166,279	493,828	308,156	357,356	123,821	1,449,440	4.0	1,793,970	4.8	1,449,440	
6.3 Commercial Mortgage-Backed Securities	1,143,519	1,783,449				2,926,968	8.1	3,862,747	10.3	2,926,968	
6.4 Other Loan-Backed and Structured Securities	238,037	320,205				558,242	1.5			558,242	
6.5 Totals	2,297,898	7,796,291	2,363,818	1,235,836	460,875	14,154,718	39.2	14,590,317	39.1	14,154,718	
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	2,324,846	7,508,137	8,996,849	1,737,422	337,054	20,904,308	57.9	XXX	XXX	20,904,308	
9.2 Residential Mortgage-Backed Securities	1,022,813	4,099,258	2,775,316	2,110,264	1,011,956	11,019,607	30.5	XXX	XXX	11,019,607	
9.3 Commercial Mortgage-Backed Securities	1,188,098	2,199,896	148,622	111,396		3,648,012	10.1	XXX	XXX	3,648,012	
9.4 Other Loan-Backed and Structured Securities	238,037	320,205				558,242	1.5	XXX	XXX	558,242	
9.5 Totals	4,773,794	14,127,496	11,920,787	3,959,082	1,349,010	36,130,169	100.0	XXX	XXX	36,130,169	
9.6 Line 9.5 as a % of Col. 6	13.2	39.1	33.0	11.0	3.7	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	3,672,560	7,533,142	7,708,194	1,861,694	451,931	XXX	XXX	21,227,523	56.9	21,227,523	
10.2 Residential Mortgage-Backed Securities	1,336,581	4,275,380	2,694,506	2,117,891	831,561	XXX	XXX	11,255,919	30.2	11,255,919	
10.3 Commercial Mortgage-Backed Securities	507,343	3,631,829	564,326	142,488		XXX	XXX	4,845,986	13.0	4,845,986	
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals	5,516,484	15,440,351	10,967,026	4,122,073	1,283,492	XXX	XXX	37,329,428	100.0	37,329,428	
10.6 Line 10.5 as a % of Col. 8	14.8	41.4	29.4	11.0	3.4	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,324,846	7,508,137	8,996,849	1,737,422	337,054	20,904,308	57.9	21,227,523	56.9	20,904,308	XXX
11.2 Residential Mortgage-Backed Securities	1,022,813	4,099,258	2,775,316	2,110,264	1,011,956	11,019,607	30.5	11,255,919	30.2	11,019,607	XXX
11.3 Commercial Mortgage-Backed Securities	1,188,098	2,199,896	148,622	111,396		3,648,012	10.1	4,845,986	13.0	3,648,012	XXX
11.4 Other Loan-Backed and Structured Securities	238,037	320,205				558,242	1.5			558,242	XXX
11.5 Totals	4,773,794	14,127,496	11,920,787	3,959,082	1,349,010	36,130,169	100.0	37,329,428	100.0	36,130,169	XXX
11.6 Line 11.5 as a % of Col. 6	13.2	39.1	33.0	11.0	3.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	13.2	39.1	33.0	11.0	3.7	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	1,530,821	1,530,821			
2. Cost of short-term investments acquired	10,071,692	10,071,692			
3. Accrual of discount	15	15			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	11,156,163	11,156,163			
7. Deduct amortization of premium	1,233	1,233			
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)	445,131	445,131			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	445,131	445,131			

(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				12/28/1993	10/01/1999	2,373,631		730,151		66,268			(66,268)		139,446	
0299999. Property occupied by the reporting entity - Administrative						2,373,631		730,151		66,268			(66,268)		139,446	
0399999. Total Property occupied by the reporting entity						2,373,631		730,151		66,268			(66,268)		139,446	
0699999 - Totals						2,373,631		730,151		66,268			(66,268)		139,446	

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	OH	02/17/2011	New Idea Controls				3,179
Loading Dock Wall	CELINA	OH	12/31/2011	Shinn Brothers Inc.				6,096
Backup Generator	CELINA	OH	12/31/2011	Buschur Electric and Fanning Howey Associates, Inc.				39,329
Computer Room Revovation	CELINA	OH	12/31/2011	Moran Refrigeration Inc., Fanning Howey Associates, Inc. Hirschfeld Construction LLC, Braun Construction Co., Inc.and Securcom				23,094
0199999. Acquired by Purchase								71,698
0399999 - Totals								71,698

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	10,722		10,722						10,722	10,722					
0199999. Property Disposed					10,722		10,722						10,722	10,722					
0399999 - Totals					10,722		10,722						10,722	10,722					

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 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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	67,638	108.3180	74,063	68,375	67,909		39			4.000	4.297	MON	228	2,735	09/30/2003	09/15/2018
36203H-SQ-5	GNMA POOL 349827 100% WV MTG				1	33,598	101.0670	33,373	33,021	33,535		(18)			7.500	6.958	MON	206	2,477	12/31/2005	01/15/2023
36296R-3Q-8	GNMA POOL 699307				1	77,911	113.3380	88,000	77,644	77,885		(9)			6.000	6.100	MON	388	4,659	11/03/2008	10/15/2038
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						179,147	XXX	195,436	179,040	179,329		12			XXX	XXX	XXX	822	9,871	XXX	XXX
0599999. Total - U.S. Government Bonds						179,147	XXX	195,436	179,040	179,329		12			XXX	XXX	XXX	822	9,871	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
20772G-JJ-8	CONNECTICUT ST				1FE	347,346	112.3760	337,128	300,000	333,607		(11,279)			5.000	1.091	JD	1,250	15,000	10/12/2010	12/01/2014
419791-F4-5	HAWAII ST			1	1FE	236,368	123.9930	247,986	200,000	235,996		(372)			5.000	2.920	JD	667		11/18/2011	12/01/2022
56052A-XA-9	MAINE ST				1FE	367,515	126.5830	379,749	300,000	366,466		(1,049)			5.000	2.376	JD	1,250	7,208	11/01/2011	06/01/2021
57582N-D9-3	MASSACHUSETTS ST				1FE	346,611	128.6150	385,845	300,000	333,911		(3,697)			5.500	3.839	AO	4,125	16,500	05/23/2008	10/01/2019
604129-VU-7	MINNESOTA STATE				1FE	364,701	126.8580	380,574	300,000	357,784		(5,967)			5.000	2.509	FA	6,250	12,583	11/03/2010	08/01/2020
605580-5M-7	MISSISSIPPI STATE	SD			1FE	300,000	112.7490	338,247	300,000	300,000					4.434	4.483	AO	3,326	13,302	10/15/2009	10/01/2018
68608K-MX-3	OREGON ST				1FE	160,251	102.3740	153,561	150,000	152,735		(4,631)			4.650	1.506	FA	2,906	6,975	05/14/2010	08/01/2012
83710D-5J-3	SOUTH CAROLINA ST				1FE	287,605	125.4350	313,588	250,000	283,875		(3,730)			5.000	2.914	MS	4,167	6,250	02/11/2011	03/01/2019
882722-VF-5	TEXAS STATE				1FE	150,000	107.5480	161,322	150,000	150,000					3.203	3.229	AO	1,201	4,831	09/23/2010	04/01/2019
917542-QW-5	UTAH STATE				1FE	300,000	108.5670	325,701	300,000	300,000					3.189	3.214	JJ	4,784	7,202	09/24/2010	07/01/2019
93974C-JH-4	WASHINGTON ST				1FE	358,632	121.6380	364,914	300,000	349,240		(7,630)			5.000	2.087	JJ	7,500	15,000	10/07/2010	01/01/2018
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,219,029	XXX	3,388,615	2,850,000	3,163,614		(38,355)			XXX	XXX	XXX	37,426	104,851	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,219,029	XXX	3,388,615	2,850,000	3,163,614		(38,355)			XXX	XXX	XXX	37,426	104,851	XXX	XXX
447025-JJ-7	HUNTSVILLE ALA				1FE	250,000	106.8280	267,070	250,000	250,000					3.386	3.415	MS	2,822	8,159	09/02/2010	09/01/2019
718814-A4-8	PHOENIX ARIZ				1FE	150,000	109.6670	164,501	150,000	150,000					3.930	3.969	JJ	2,948	5,895	10/07/2009	07/01/2017
567830-BN-3	MARIN CNTY CA				1FE	149,619	105.5370	158,306	150,000	149,909		54			4.600	4.694	FA	2,875	6,900	12/31/2005	08/01/2013
164231-KQ-4	CHEROKEE CNTY GA				1FE	200,000	116.4640	232,928	200,000	200,000					5.870	5.956	FA	4,892	11,740	06/19/2009	08/01/2028
250092-7C-1	DES MOINES IOWA				1FE	352,872	120.5280	361,584	300,000	344,308		(7,645)			5.000	2.112	JD	1,250	14,750	11/17/2010	06/01/2017
815626-GQ-3	SEDGWICK CNTY KANS UNIT SCH DIS	SD			1FE	317,022	129.1530	387,459	300,000	315,573		(624)			6.220	5.788	AO	4,665	18,660	07/30/2009	10/01/2028
442565-2Q-9	HOWARD CNTY MD			1	1FE	419,881	124.7240	436,534	350,000	418,733		(1,148)			5.000	2.690	FA	2,139		10/25/2011	08/15/2023
436542-PG-3	HOLT MICH PUB SCH				1FE	375,477	105.0050	367,518	350,000	355,950		(4,273)			5.000	3.717	MN	2,917	17,500	01/04/2007	05/01/2013
609558-6A-4	MONMOUTH CNTY NJ				1FE	299,079	110.1340	330,402	300,000	299,301		105			3.850	3.933	MN	1,925	11,550	11/03/2009	11/01/2017
984657-GU-4	YAMHILL CNTY ORE SCH DIST				1FE	407,404	127.9630	447,871	350,000	389,168		(3,836)			5.500	3.970	JD	856	19,250	11/09/2006	06/15/2020
073900-YP-1	BEAUFORT CNTY S C SCH DIST				1FE	286,395	112.8270	282,068	250,000	277,364		(8,383)			5.000	1.457	MS	4,167	12,500	12/03/2010	03/01/2015
088365-ED-9	BEXAR CNTY TEX HOSP DIST				1FE	135,000	106.0310	143,142	135,000	135,000					3.102	3.126	FA	1,582	3,990	08/27/2010	02/15/2018
234667-JD-6	DALLAS CNTY TEX HOSP DIST	SD			1FE	150,000	112.9530	169,430	150,000	150,000					4.448	4.497	FA	2,521	6,672	08/27/2009	08/15/2019
283734-MB-4	EL PASO TX				1FE	319,224	107.0580	321,174	300,000	312,883		(4,769)			3.610	1.941	FA	4,091	10,830	09/01/2010	08/15/2014
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						3,811,973	XXX	4,069,987	3,535,000	3,748,189		(30,519)			XXX	XXX	XXX	39,650	148,396	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						3,811,973	XXX	4,069,987	3,535,000	3,748,189		(30,519)			XXX	XXX	XXX	39,650	148,396	XXX	XXX
01030L-BX-2	ALABAMA INCENTIVES FING AUTH				1FE	350,000	111.5680	390,488	350,000	350,000					4.867	4.926	MS	5,678	17,035	09/18/2009	09/01/2018
246428-VU-7	DELAWARE TRANSNS AUTH				1FE	342,243	113.9770	341,931	300,000	333,332		(8,912)			5.000	1.723	JJ	7,500	7,500	01/11/2011	07/01/2015
438701-RA-4	HONOLULU HAWAII CITY & CNTY				1FE	200,000	108.1080	216,216	200,000	200,000					4.113	4.155	JJ	4,113	5,301	10/27/2010	07/01/2020
452252-AR-0	ILLINOIS ST TOLL HWY AUTH				1FE	265,303	107.5080	268,770	250,000	256,282		(2,973)			5.000	3.719	JJ	6,250	12,500	11/06/2008	01/01/2014
49151E-M9-1	KENTUCKY ST PPTY & BLDGS COMM				1FE	329,136	118.5220	355,566	300,000	319,159		(2,885)			5.000	3.806	MN	2,500	15,000	04/30/2008	11/01/2017
60636W-QP-3	MISSOURI ST HWYS & TRANS				1FE	345,939	128.2870	384,861	300,000	343,369		(2,570)			5.000	3.451	FA	6,250	7,500	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
64711R-JS-6	NEW MEXICO FIN AUTH ST TRANSN				1FE	284,168	125.9950	314,988	250,000	281,427		(2,740)			5.000	3.461	JD	556	12,500	01/05/2011	06/15/2021
649870-LV-2	NEW YORK ST HSG FIN AGY				1FE	150,000	109.8510	164,777	150,000	150,000					4.285	4.331	MS	1,893	6,428	08/12/2009	03/15/2016
658290-AJ-3	NORTH CAROLINA ST LTD OBLIG			1	1FE	415,153	123.8120	433,342	350,000	414,017		(1,135)			5.000	2.874	MN	3,160		10/18/2011	11/01/2022
409327-DK-6	HAMPTON ROADS SANTN DIST VA WA	SD			1FE	140,000	108.4770	151,868	140,000	140,000					3.980	4.020	MN	929	5,572	11/04/2009	11/01/2016
927781-TE-4	VIRGINIA COLLEGE BLDG AUTH VA				1FE	300,600	110.0560	330,168	300,000	300,466		(66)			4.250	4.265	FA	5,313	12,750	12/03/2009	02/01/2018
495289-PB-0	KING CNTY WASH SUR REV	SD		1	1FE	271,438	117.7110	294,278	250,000	262,335		(2,194)			5.000	3.942	JJ	6,250	12,500	11/07/2006	01/01/2018
977123-PP-7	WISCONSIN ST				1FE	435,716	102.5730	410,292	400,000	403,248		(6,313)			5.500	3.882	JJ	11,000	22,000	05/24/2006	07/01/2012
977123-QP-6	WISCONSIN ST TRANSNS REV			1	1FE	321,846	102.5120	307,536	300,000	307,158		(14,253)			5.375	0.590	JJ	8,063	16,125	12/20/2010	07/01/2020
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						4,476,139	XXX	4,672,101	4,140,000	4,363,178		(49,133)			XXX	XXX	XXX	70,188	169,211	XXX	XXX

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
31419A-2T-3	FANNIE MAE				1	273,376	103.3830	281,569	272,355	273,341		(35)			3.000	2.983	MON	681	3,404	06/24/2011	01/25/2026
31416Y-BX-5	FANNIE MAE B2753				1	273,534	105.1050	286,735	272,809	273,503		(30)			3.500	3.516	MON	796	6,366	04/14/2011	04/25/2026
3128DY-HA-8	FEDERAL HOME LOAN MTG				1	49,477	109.8630	53,736	48,912	49,232		(46)			6.000	5.910	MON	245	2,935	11/22/2005	07/14/2021
3128K2-C7-2	FEDERAL HOME LOAN MTG				1	121,347	107.5970	134,995	125,463	121,860		89			5.000	5.463	MON	523	6,273	01/31/2006	01/15/2036
3128K5-WP-3	FEDERAL HOME LOAN MTG				1	37,129	110.6470	40,013	36,162	36,981		(23)			6.000	5.830	MON	181	2,170	07/06/2005	05/01/2035
31297F-JD-6	FEDERAL HOME LOAN MTG				1	91,450	111.3580	98,315	88,288	90,914		(83)			6.000	5.719	MON	441	5,263	12/31/2005	10/15/2034
31394G-MT-7	FEDERAL HOME LOAN MTG				1	39,328	100.7030	40,087	39,807	39,718		30			4.500	4.756	MON	149	1,791	04/21/2004	11/15/2016
31394Y-H8-0	FEDERAL HOME LOAN MTG CO				1	197,812	108.2240	216,447	200,000	198,794		187			5.000	5.245	MON	833	10,000	12/31/2005	12/15/2032
3128H8-CC-2	FEDERAL HOME LOAN MTG CORP				1	98,251	108.6650	104,435	96,107	97,050		(172)			5.000	4.710	MON	400	4,792	12/31/2005	10/01/2018
31401J-D9-6	FEDERAL NATIONAL MORT ASSOC				1	22,862	108.0090	24,658	22,830	22,823		(11)			5.000	5.003	MON	95	1,141	08/27/2003	07/01/2018
31371K-4E-8	FEDERAL NATIONAL MORTG ASSOC				1	59,518	108.0090	62,573	57,933	58,544		(136)			5.000	4.600	MON	241	2,861	12/31/2005	04/01/2018
31385H-3Y-6	FEDERAL NATIONAL MORTG ASSOC				1	9,028	108.1530	9,722	8,989	8,981		(6)			6.000	6.016	MON	45	539	03/13/2002	01/01/2017
31389T-EW-8	FEDERAL NATIONAL MORTG ASSOC				1	65,721	108.8290	70,206	64,510	65,158		(122)			5.500	4.822	MON	296	3,548	12/31/2005	03/01/2017
31392D-YF-3	FEDERAL NATIONAL MORTG ASSOC				1	64,657	100.9630	65,626	65,000	64,763		20			5.341	5.507	MON	289	3,471	12/31/2005	04/25/2012
31371L-AP-4	FEDERAL NATIONAL MORTGAGE				1	36,995	106.3720	38,699	36,381	36,601		(49)			4.000	3.766	MON	121	1,455	06/11/2003	06/25/2018
31371L-BH-1	FEDERAL NATIONAL MORTGAGE				1	50,784	106.3720	53,362	50,165	50,389		(53)			4.000	3.828	MON	167	2,007	06/25/2003	08/01/2018
31395L-6U-0	FNMA				1	397,956	106.1140	424,458	400,000	398,675		142			5.000	5.164	MON	1,667	20,000	12/31/2005	06/15/2033
31419B-YG-4	FNMA 1610				1	319,724	105.1430	326,575	310,600	319,438		(239)			4.000	3.820	MON	1,035	12,424	09/29/2010	10/25/2040
31416R-FA-6	FNMA 7360				1	157,520	106.7170	168,965	158,330	157,549		12			4.500	4.617	MON	594	7,125	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
31371L-CE-7	FNMA POOL 254869				1	39,338	109.3160	42,323	38,716	39,217		(21)			5.500	5.417	MON	177	2,129	12/31/2005	09/25/2033
31371N-CJ-2	FNMA POOL 256673				1	127,313	108.9720	138,131	126,758	127,239		(21)			5.500	5.541	MON	581	6,972	05/15/2008	04/25/2037
31371N-QN-8	FNMA POOL 257061				1	82,037	107.7590	88,833	82,436	82,066		8			5.000	5.143	MON	343	4,122	02/20/2008	01/25/2023
31402C-VZ-2	FNMA POOL 725232				1	117,093	108.1440	129,795	120,020	117,537		76			5.000	5.335	MON	500	5,998	12/31/2005	03/01/2034
31402D-MP-2	FNMA POOL 725866				1	145,736	106.6850	160,026	149,998	146,433		112			4.500	4.841	MON	563	6,745	12/31/2005	09/25/2034
31403C-6L-0	FNMA POOL 745275				1	144,842	108.1130	156,893	145,120	144,824		(5)			5.000	5.100	MON	605	7,256	01/25/2008	02/25/2036
31403J-SA-5	FNMA POOL 750313				1	91,023	109.8160	98,615	89,800	90,760		(41)			5.500	5.450	MON	412	4,927	12/31/2005	11/25/2033
31403K-G9-8	FNMA POOL 750924				1	91,249	106.3720	100,243	94,238	92,679		203			4.000	4.557	MON	314	3,747	12/31/2005	10/01/2018
31403K-VS-9	FNMA POOL 751325				1	72,697	110.4880	77,799	70,414	72,214		(67)			5.500	5.256	MON	323	3,873	03/25/2004	03/01/2034
31403X-ER-2	FNMA POOL 760744				1	335,016	108.2510	378,879	350,000	342,239		1,835			4.750	5.528	MON	1,385	16,625	09/17/2007	03/25/2015
31405J-H4-9	FNMA POOL 790551				1	60,330	109.8160	65,364	59,521	60,153		(25)			5.500	5.447	MON	273	3,274	08/25/2004	09/25/2034
31405M-L8-8	FNMA POOL 793351				1	47,807	111.1290	51,199	46,072	47,711		(5)			6.000	3.705	MON	230	2,764	08/31/2004	08/01/2034
31405S-KJ-2	FNMA POOL 797797				1	80,773	111.0840	87,223	78,519	80,637		(28)			6.000	5.409	MON	393	4,674	12/31/2005	04/25/2035
31409X-NT-2	FNMA POOL 881602				1	116,161	112.3160	128,539	114,444	115,918		(52)			6.500	6.481	MON	620	7,439	08/30/2006	02/25/2036
31410G-PR-8	FNMA POOL 888832				1	148,292	112.1290	162,296	144,741	147,964		(79)			6.500	6.335	MON	784	9,408	11/08/2007	11/25/2037
31416R-HJ-5	FNMA POOL AA7432				1	284,341	107.3420	305,934	285,009	284,332		(5)			4.500	4.588	MON	1,069	12,825	05/28/2009	06/25/2039
3132GG-CG-8	FREDDIE MAC				1	308,122	105.5490	312,948	296,494	308,022		(100)			4.000	3.740	MON	988	2,965	08/31/2011	08/15/2041
3128MM-KR-3	FREDDIE MAC 18303				1	145,294	106.0290	151,196	142,598	144,836		(190)			4.500	4.257	MON	535	6,417	06/24/2009	03/15/2024
31394W-XU-7	FREDDIE MAC 2785 VD				1	190,359	103.8880	197,205	189,825	189,930		(144)			4.500	4.409	MON	712	8,542	09/10/2008	05/15/2015
3137A9-YB-6	FREDDIE MAC 3838 AE				1	248,498	102.6990	250,816	244,224	248,069		(430)			2.500	1.975	MON	509	4,070	04/20/2011	11/15/2018
3128MJ-QR-4	FREDDIE MAC FG G08463				1	364,089	105.0490	366,058	348,463	363,970		(119)			4.000	3.696	MON	1,162	2,323	09/28/2011	10/01/2041
3132GL-VB-7	FREDDIE MAC FGQ05410				1	358,313	102.7630	359,669	350,000	358,315		2			3.500	3.360	MON	1,021		12/20/2011	01/15/2042
38374F-3M-4	GNMA				1	150,323	104.0480	154,430	148,421	148,440		(159)			5.000	4.870	MON	618	7,421	09/21/2004	06/16/2031
38373M-JQ-4	GNMA 2003-96 G				1	312,656	107.1280	321,383	300,000	309,136		(1,490)			5.722	5.160	MON	1,430	17,165	05/28/2009	05/16/2039
38373M-VW-7	GNMA 2006-39C				1	522,703	109.5700	547,848	500,000	512,848		(3,815)			5.481	4.616	MON	2,284	27,405	06/24/2009	05/16/2034
37611C-AD-8	GNMA 2007-75D				1	371,000	113.1490	396,020	350,000	366,374		(1,776)			5.786	5.130	MON	1,687	20,249	05/04/2009	12/16/2042
38373M-S4-3	GNMA 2008-28 C				1	198,095	113.5230	210,017	185,000	194,401		(2,298)			5.244	3.831	MON	808	9,701	05/19/2010	01/16/2038
38373M-Y5-3	GNMA 2008-48 E				1	308,625	113.5590	340,676	300,000	306,623		(856)			5.400	5.087	MON	1,350	16,200	07/28/2009	07/16/2042
38375Q-N9-6	GNMA 2008-55 PG				1	143,607	106.3160	152,791	143,714	143,499		(38)			5.000	5.050	MON	599	7,186	08/18/2008	07/20/2037
38373M-Z3-7	GNMA 2008-59 B				1	160,453	102.9190	154,378	150,000	152,555		(4,991)			5.553	2.108	MON	694	8,330	05/13/2010	11/16/2032
38373M-4X-5	GNMA 2009-3 C				1	320,688	112.9270	395,243	350,000	325,635		1,794			4.550	5.586	MON	1,327	15,925	02/04/2009	07/16/2040
38376V-WX-1	GNMA 2010-17PK				1	297,440	107.7020	306,507	284,589	294,995		(1,307)			4.500	3.435	MON	1,067	12,807	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	48,744	114.4140	53,566	46,817	47,939		(79)			7.500	7.195	MON	293	3,511	12/31/2005	09/20/2025
3837H0-Y5-6	GNMA REMIC				1	51,577	114.7220	56,942	49,635	50,709		(64)			7.500	7.293	MON	310	3,723	12/31/2005	09/20/2027

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
62888V-AB-4	NGN 2010-R1 2A				1FE	180,257	100.6250	180,897	179,774	180,202		(48)			1.840	1.799	MON	276	3,308	10/21/2010	10/04/2020
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						9,420,067	XXX	9,972,109	9,275,842	9,390,839		(15,158)			XXX	XXX	XXX	36,473	382,225	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	49,237	101.3250	47,712	47,088	48,140		(568)			4.581	0.402	MON	180	2,157	01/22/2010	11/16/2044
38373M-Y4-6	GNMA 2008-48D				1	261,797	108.1260	270,315	250,000	257,673		(1,941)			5.243	4.330	MON	1,092	13,108	05/14/2010	10/16/2039
38373M-YH-7	GNMA POOL 2007-12 C				1	261,328	109.7590	274,396	250,000	260,017		(815)			5.278	4.853	MON	1,100	13,195	05/17/2010	04/16/2041
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						730,448	XXX	749,596	697,088	721,043		(5,082)			XXX	XXX	XXX	2,995	35,936	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						14,626,654	XXX	15,393,806	14,112,930	14,475,060		(69,373)			XXX	XXX	XXX	109,656	587,372	XXX	XXX
03938L-AK-0	ARCELORMITTAL		R		2FE	176,274	105.1250	157,688	150,000	166,679		(6,164)			5.000	0.324	MN	958	7,000	08/04/2011	05/15/2014
404280-AK-5	HSBC HOLDINGS PLC		R		1FE	79,826	106.2590	85,007	80,000	79,837		10			5.100	5.194	AO	975	2,040	03/29/2011	04/05/2021
859737-AB-4	STERLITE INDUSTIRES LTD		F		2	162,834	79.0000	150,100	190,000	164,793		1,959			4.000	9.669	AO	1,288	3,800	09/29/2011	10/30/2014
008252-AL-2	AFFILIATED MANAGERS GRP			1	2FE	178,390	108.5000	173,600	160,000	173,575		(4,816)			3.950	(1.210)	FA	2,388	3,160	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	169,150	139.8750	188,831	135,000	164,909		(4,241)			4.250	(4.293)	JD	478	2,869	09/30/2011	06/01/2014
02261W-AB-5	ALZA CORP	@			1FE	154,262	92.6250	175,988	190,000	167,468		2,406			0.000	1.493	N/A			02/22/2011	07/28/2020
02666Q-B6-9	AMERICAN HONDA FINANCE				1FE	252,865	103.5330	258,832	250,000	251,042		(792)			4.625	4.326	AO	2,859	11,563	08/18/2009	04/02/2013
031162-AQ-3	AMGEN INC				2FE	25,063	100.3750	25,094	25,000	25,061		(1)			0.375	0.149	FA	39		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	39,920	100.5000	40,200	40,000	39,922		2			0.875	0.971	FA	132		12/15/2011	02/15/2014
00206R-AW-2	AT & T INC				1FE	149,727	104.2140	156,321	150,000	149,761		34			2.950	3.011	MN	565	2,409	04/26/2011	05/15/2016
05461T-AA-5	AXIS CAPITAL				1FE	124,740	105.1430	131,429	125,000	124,906		29			5.750	5.862	JD	599	7,188	12/31/2005	12/01/2014
06406H-BL-2	BANK OF NEW YORK MELLON				1FE	99,968	107.2950	107,295	100,000	99,984		6			4.300	4.354	MN	549	4,300	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
121897-WQ-1	BURLINGTON NORTH INC				2FE	109,704	145.3130	116,251	80,000	101,221		(1,541)			8.750	5.403	FA	2,450	7,000	12/31/2005	02/25/2022
14912L-4F-5	CATERPILLAR FINANCIAL SE				1FE	139,831	110.7180	155,005	140,000	139,922		33			6.125	6.248	FA	3,192	8,575	02/05/2009	02/17/2014
17275R-AK-8	CISCO SYSTEMS INC				1FE	169,604	108.5380	184,515	170,000	169,653		49			3.150	3.218	MS	1,592	2,648	03/09/2011	03/14/2017
172967-AM-3	CITIGROUP INC				1FE	318,663	105.3970	316,190	300,000	313,726		(633)			6.875	6.464	JD	1,719	20,625	12/31/2005	06/01/2025
22546Q-AE-7	CREIDT SUISSE NEW YORK				1FE	299,523	98.9810	296,944	300,000	299,683		91			3.500	3.566	MS	2,858	10,500	03/18/2010	03/23/2015
126650-BH-2	CVS CAREMARK CORP				2FE	108,861	116.6840	116,684	100,000	107,037		(1,132)			5.750	4.327	JD	479	5,750	05/13/2010	06/01/2017
233835-AT-4	DAIMLER CHRYSLER NA				1	83,665	100.1860	75,140	75,000	75,054		(1,327)			7.300	5.528	JJ	2,525	5,475	04/13/2004	01/15/2012
235851-AF-9	DANAHER CORPORATION	@			1FE	38,856	136.5000	61,425	45,000	40,203		495			0.000	1.257	N/A		111	08/14/2009	01/22/2021
25746U-AT-6	DOMINION RESOURCES INC				2FE	69,132	152.8750	99,369	65,000	68,597		(278)			2.125	1.632	JD	61	1,603	11/29/2010	12/15/2023
268648-AM-4	EMC CORP				1FE	82,516	143.5000	86,100	60,000	79,307		(3,210)			1.750	(12.147)	JD	87	438	12/21/2011	12/01/2013
30161M-AH-6	EXELON GENERATION CO LLC			1	2FE	69,926	102.7990	71,959	70,000	69,934		6			4.000	4.053	AO	700	2,808	09/27/2010	10/01/2020
33738K-AA-3	FIRST UNION NATL BK FLA SUB NTS			1	1FE	203,062	113.1650	226,330	200,000	201,040		(217)			6.180	6.127	FA	4,669	12,360	12/31/2005	02/15/2036
36962G-4R-2	GENERAL ELECTRIC CAP CORP				1FE	298,559	102.1890	306,566	300,000	298,712		119			4.375	4.484	MS	3,828	13,125	09/14/2010	09/16/2020
373334-JP-7	GEORGIA POWER COMPANY				1FE	74,808	111.5500	83,662	75,000	74,841		17			4.250	4.328	JD	266	3,188	12/08/2009	12/01/2019
375558-AH-6	GILEAD SCIENCES				1FE	174,368	115.6250	173,438	150,000	166,571		(7,796)			0.625	(7.009)	MN	156	547	06/17/2011	05/01/2013
380956-AB-8	GOLDCORP INC				2FE	168,078	122.3750	177,444	145,000	160,926		(6,212)			2.000	(2.096)	FA	1,208	2,900	01/18/2011	08/01/2014
38144L-AC-4	GOLDMAN SACHS GROUP INC				1FE	225,068	101.6980	228,820	225,000	225,017		(19)			5.450	5.515	MN	2,044	12,263	04/15/2009	11/01/2012
458140-AF-7	INTEL CORPORATON				1FE	178,747	125.2500	194,138	155,000	178,153		(506)			3.250	2.514	FA	2,099	3,738	08/05/2011	08/01/2039
459902-AQ-5	INTERNATIONAL GAME TECHNOLOGY				2FE	173,566	118.3750	183,481	155,000	166,612		(4,795)			3.250	0.041	MN	840	4,956	06/07/2011	05/01/2014
47102X-AG-0	JANUS CAPITAL GROUP INC				2FE	128,934	98.2500	117,900	120,000	127,223		(1,711)			3.250	0.872	JJ	1,798	650	07/18/2011	07/15/2014
472319-AG-7	JEFFERIES GROUP INC				2FE	156,457	82.5000	132,000	160,000	156,695		124			3.875	4.081	MN	1,033	6,200	05/14/2010	11/01/2029
494550-BG-0	KINDER MORGAN ENER PART				2FE	99,982	103.9720	103,972	100,000	99,985		3			3.500	3.535	MS	1,167	1,721	02/23/2011	03/01/2016
530718-AF-2	LIBERTY MEDIA				3FE	69,921	111.8750	72,719	65,000	68,284		(248)			3.125	2.621	MS	513	3,747	12/31/2005	03/30/2023
58933Y-AB-1	MERCK & CO INC				1FE	149,639	103.7670	155,650	150,000	149,711		68			2.250	2.314	JJ	1,556	2,016	12/07/2010	01/15/2016
59156R-AN-8	METLIFE INC				1FE	124,667	108.9390	136,174	125,000	124,863		35			5.000	5.098	JD	278	6,250	12/31/2005	06/15/2015
55277J-AA-6	MF GLOBAL HLDGS LTD				6FE	83,654	31.5000	53,550	170,000	53,550	(32,571)	2,467			1.875	21.187	FA	1,328		10/25/2011	02/01/2016
55277J-AB-4	MF GLOBAL HLDGS LTD				6FE	83,203	32.5000	55,250	170,000	55,250	(29,322)	1,369			3.375	16.635	FA	2,375		10/25/2011	08/01/2018
595620-AD-7	MIDAMERICAN ENERGY CO				1FE	73,489	108.8740	81,655	75,000	74,484		171			4.650	4.981	AO	872	3,488	05/10/2005	10/01/2014
60871R-AA-8	MOLSON COORS BREWING COMPANY				2FE	130,761	105.8750	127,050	120,000	123,934		(2,491)			2.500	0.431	JJ	1,258	3,000	04/06/2010	07/30/2013

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/(Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Maturity
651639-AH-9	NEWMONT MINING CORP				2FE	123,627	139.0000	152,900	110,000	116,106		(2,452)			1.250	(0.898)	JJ	634	1,375	01/27/2010	07/15/2014
652478-AQ-1	NEWS AMER HLDGS				2FE	91,615	126.6040	94,953	75,000	84,815		(1,186)			8.250	5.920	FA	2,423	6,188	12/31/2005	08/10/2018
66989H-AA-6	NOVARTIS CAPITAL CORP				1FE	89,907	106.9920	96,293	90,000	89,959		18			4.125	4.191	FA	1,454	3,713	02/04/2009	02/10/2014
680223-AF-1	OLD REPUBLIC INTERNATIONAL CORP				2FE	150,116	99.8750	129,838	130,000	136,100		(14,016)			8.000	(4.352)	MN	1,329	10,400	03/02/2011	05/15/2012
682134-AA-9	OMNICOM GROUP				2FE	158,819	105.5000	168,800	160,000	158,901		41			0.000	0.026	JJ			03/11/2010	07/01/2038
694308-GT-8	PACIFIC GAS & ELECTRIC			1	1FE	99,504	104.4200	104,420	100,000	99,559		42			3.500	3.591	AO	875	3,656	09/08/2010	10/01/2020
693476-BM-4	PNC FUNDING CORP			1	1FE	150,242	101.7980	152,696	150,000	150,228		(14)			2.700	2.683	MS	1,148		09/15/2011	09/19/2016
74340X-AT-8	PROLOGIS				2FE	105,587	103.1250	108,281	105,000	105,388		(114)			3.250	3.153	MS	1,005	3,413	03/30/2010	03/15/2015
693627-AZ-4	PSI ENERGY INC				2FE	102,041	115.1340	115,134	100,000	101,080		(207)			6.050	5.855	JD	269	6,050	10/12/2006	06/15/2016
744448-CC-3	PUBLIC SERVICE COLORADO				1FE	124,325	118.2210	147,776	125,000	124,467		58			5.125	5.262	JD	534	6,406	05/28/2009	06/01/2019
75508A-AB-2	RAYONIER INC				2FE	143,599	124.5000	174,300	140,000	140,949		(1,179)			3.750	2.901	AO	1,108	5,250	09/24/2009	10/15/2012
854616-AM-1	STANLEY BLACK & DECKER				2FE	146,388	111.1880	150,103	135,000	137,069		(5,635)			0.000	(3.948)	FMAN			05/19/2010	05/17/2012
857477-AH-6	STATE STREET CORPORATION				1FE	199,170	102.9270	205,854	200,000	199,299		129			2.875	2.987	MS	1,821	2,875	03/02/2011	03/07/2016
871503-AF-5	SYMANTEC CORP				2	176,103	111.3750	167,063	150,000	170,040		(6,063)			1.000	(7.376)	JD	67	750	08/03/2011	06/15/2013
88163V-AE-9	TEVA PHARM FIN CO LLC				1FE	171,201	103.3750	155,063	150,000	169,958		(1,219)			0.250	(0.649)	FA	156	194	06/23/2011	02/01/2026
883203-BN-0	TEXTRON INC				2FE	86,592	153.5000	99,775	65,000	81,552		(5,039)			4.500	(12.108)	MN	488	1,463	08/22/2011	05/01/2013
88732J-AL-2	TIME WARNER CABLE INC				2FE	73,427	118.7720	89,079	75,000	73,815		139			6.750	7.182	JJ	2,531	5,063	01/09/2009	07/01/2018
907818-DG-0	UNION PACIFIC CORP				2FE	149,288	107.2910	160,936	150,000	149,367		57			4.000	4.097	FA	2,500	5,983	07/28/2010	02/01/2021
92553P-AG-7	VIACOM INC				2FE	84,268	104.1910	88,563	85,000	84,345		77			3.500	3.696	AO	744	1,496	03/24/2011	04/01/2017
254687-AW-6	WALT DISNEY COMPANY				1FE	99,026	107.6380	107,638	100,000	99,590		195			4.500	4.777	JD	200	4,500	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
03746A-AC-4	APACHE FINANCE CANADA		A		1FE	143,174	109.7820	164,673	150,000	146,398		954			4.375	5.226	MN	839	6,563	05/22/2008	05/15/2015
064149-D8-7	BANK OF NOVA SCOTIA		R		1FE	199,668	103.5210	207,042	200,000	199,716		48			2.900	2.957	MS	1,482	2,900	03/22/2011	03/29/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,363,030	XXX	9,686,914	9,165,000	9,184,196	(61,893)	(78,944)			XXX	XXX	XXX	79,541	287,928	XXX	XXX
05949A-5A-4	BANC OF AMERICA MTG SECS INC				1FM	306,649	92.7590	279,410	301,220	279,410	(25,278)	(138)			5.500	5.461	MON	1,381	16,567	12/31/2005	05/25/2035
06606W-AN-4	BANK BOSTON HOME EQUITY				1FM	624	100.0700	601	601	601		(2)			6.140	5.676	MON	3	37	08/14/2003	06/25/2013
172973-4C-0	CITICORP MORTGAGE SECURITIES INC				1FM	128,252	90.0770	120,969	134,295	120,969	(8,913)	107			5.500	5.998	MON	616	7,386	12/21/2005	11/25/2035
23242M-AD-3	COUNTRYWIDE ASSET BACKED CERT				6FM	90,265	62.9500	82,975	131,812	82,975	(2,228)				6.518	19.409	MON	716	8,591	06/16/2006	01/25/2029
23243N-AF-5	COUNTRYWIDE ASSET BACKED CERT				5FM	145,870	68.6100	145,870	212,608	145,870	43				5.804	27.246	MON	1,028	12,340	08/28/2006	07/25/2034
12669G-YP-0	COUNTRYWIDE HOME LOAN				1FM	100,718	66.9550	88,071	131,537	88,071	15,389		13,225		5.500	9.064	MON	603	7,245	12/31/2005	05/25/2035
12667F-RY-3	CWALT 2004-22CB				1FM	98,101	98.4530	95,469	96,969	95,469	(2,469)	(8)			6.000	5.644	MON	485	5,826	03/28/2006	10/25/2034
45660N-5Z-4	INDYMAC MBS INC				2FM	282,846	100.5700	279,041	277,459	279,042		(345)			5.750	5.571	MON	1,329	15,954	12/31/2005	12/25/2034
75970N-AM-9	RENAISSANCE ACCEP MTG CORP				1FM	246,203	88.2600	220,650	250,000	220,650	(27,882)	111			5.201	5.358	MON	1,084	13,003	03/17/2006	07/25/2035
759950-FX-1	RENAISSANCE HOME EQUITY LOAN				2FM	78,616	100.0000	78,616	78,616	78,616					5.565	5.418	MON	365	4,188	12/09/2005	02/25/2036
760985-CM-1	RESIDENTIAL ASSET MORTGAGE PRODUCT				1FM	20,645	80.2570	16,292	20,300	16,292	(637)	(9)			7.010	7.058	MON	119	1,521	12/31/2005	03/25/2031
86359B-J2-8	STRUCTURED ASSET SECS CORP				4FM	41,968	102.0900	41,473	40,624	41,473	66	(29)			6.250	6.116	MON	212	2,539	12/31/2005	11/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,540,757	XXX	1,449,437	1,676,041	1,449,438	(51,909)	(313)	13,225		XXX	XXX	XXX	7,941	95,197	XXX	XXX
05947U-LY-2	BANC AMERICA COML MTG INC				1FM	362,463	100.6000	352,100	350,000	352,096		(1,751)			5.061	4.610	MON	1,476	17,713	12/31/2005	03/11/2041
05947U-PS-1	BANC OF AMERICA COMM MTG INC				1FM	335,494	98.8600	346,010	350,000	346,026		2,071			4.760	5.561	MON	1,388	16,660	03/27/2006	11/10/2039
07387M-AG-4	BEAR STEARNS COMM MTG SEC				1FM	250,160	99.9500	249,875	250,000	249,874		(56)			5.626	5.742	MON	1,172	13,804	03/08/2006	03/11/2039
07383F-MN-5	BEAR STEARNS COMMERICAL MTG SECURI				1FM	363,196	99.7600	368,472	369,359	368,479		679			4.720	5.140	MON	1,453	17,434	12/31/2005	11/11/2035
22541Q-DJ-8	CREDIT SUISSE FIRST BOSTON MORT				1FM	305,578	100.7300	302,190	300,000	302,176		(2,118)			3.936	3.242	MON	984	11,808	05/17/2010	05/15/2038
22540V-P2-2	CREDIT SUISSE FIRST BOSTON MTG				1FM	194,934	100.1300	179,705	179,472	179,698		(1,807)			6.133	4.436	MON	917	11,036	12/31/2005	05/01/2032
22541Q-SF-0	CREDIT SUISSE FIRST BOSTON MTG SEC				1FM	352,883	99.9900	349,965	350,000	349,975		(530)			5.137	5.087	MON	1,498	17,979	12/31/2005	08/15/2036
929766-CS-0	WACHOVIA BANK COMMERICAL MORT				1FM	377,554	99.7700	379,289	380,163	379,272		229			4.980	5.192	MON	1,578	19,113	12/31/2005	11/15/2034
929766-YX-5	WACHOVIA BANK COMMERICAL MTG TRUST				1FM	399,589	99.8400	399,360	400,000	399,371		(40)			4.847	4.944	MON	1,616	19,388	12/31/2005	10/15/2041
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,941,851	XXX	2,926,966	2,928,994	2,926,967		(3,323)			XXX	XXX	XXX	12,082	144,935	XXX	XXX
54627R-AA-8	LCDA 2010-ELL A1				1FE	178,435	99.9470	178,063	178,157	178,321		(96)			1.110	1.040	FA	824	2,027	11/09/2010	02/01/2016
87316Y-AB-7	TXU ELECTRIC CO				1FE	82,517	102.4760	80,318	78,378	79,926		(1,179)			4.810	1.583	MN	482	3,770	12/15/2009	11/17/2014
98158K-AC-3	WORLD OMNI AUTO REC TRUST				1FE	299,991	100.2990	300,897	300,000	299,995		3			1.110	1.117	MON	148	2,544	03/02/2011	05/15/2015

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
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						560,943	XXX	559,278	556,535	558,242		(1,272)			XXX	XXX	XXX	1,454	8,341	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						14,406,581	XXX	14,622,595	14,326,570	14,118,843	(113,802)	(83,852)	13,225		XXX	XXX	XXX	101,018	536,401	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						20,870,171	XXX	21,817,617	19,690,000	20,459,177	(61,893)	(196,951)			XXX	XXX	XXX	226,805	710,386	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						11,139,971	XXX	11,616,982	11,130,923	11,019,606	(51,909)	(15,459)	13,225		XXX	XXX	XXX	45,236	487,293	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						3,672,299	XXX	3,676,562	3,626,082	3,648,010		(8,405)			XXX	XXX	XXX	15,077	180,871	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						560,943	XXX	559,278	556,535	558,242		(1,272)			XXX	XXX	XXX	1,454	8,341	XXX	XXX
8399999 - Total Bonds						36,243,384	XXX	37,670,439	35,003,540	35,685,036	(113,802)	(222,087)	13,225		XXX	XXX	XXX	288,572	1,386,891	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			655.000	100.00		51,728	142.080	93,062	51,728	1,392	5,567							RP3LFE	01/13/2009
651195-30-7	NEWELL FINANCIAL TRUST			1,100.000	50.00	39.591	43,550	42.250	46,475	44,031		2,888		50			50		P3LFE	12/31/2005
854502-30-9	STANLEY BLACK & DECKER INC			260.000	100.00		26,331	117.250	30,485	26,331		1,239							RP2UFE	09/22/2011
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							121,609	XXX	170,022	122,090	1,392	9,694		50			50		XXX	XXX
8999999 - Total Preferred Stocks							121,609	XXX	170,022	122,090	1,392	9,694		50			50		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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
31337#-10-5	FEDERAL HOME LN BKS CINCINNATI			816.000	81,600	100.000	81,600	78,300		3,366						U	04/11/2011
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					81,600	XXX	81,600	78,300		3,366						XXX	XXX
315911-88-3	FIDELITY SPARTAN EXT MKT IDX FID A			7,620.767	270,232	35.460	270,232	192,918		9,862		(20,652)		(20,652)		L	12/19/2008
464287-16-8	ISHARES DJ SELECT DIVIDEND INDEX			15,056.000	809,561	53.770	809,561	977,638		27,827		58,869		58,869		L	06/13/2008
315911-70-1	SPARTAN 500 INDEX FD ADV CL FUSVX			11,346.464	504,804	44.490	504,804	404,577		10,207		113		113		L	01/22/2010
922908-71-0	VANGUARD 500 INDEX FUND ADMIRAL			9,789.305	1,133,602	115.800	1,133,602	929,363		23,396		(294)		(294)		L	09/25/2008
921946-40-6	VANGUARD HIGH DIVIDEND YIELD ETF			19,157.000	867,046	45.260	867,046	977,383		25,421		58,237		58,237		L	06/13/2008
922908-69-4	VANGUARD IND TRUST EXT MKT ADMIRAL			15,528.189	611,034	39.350	611,034	381,282		6,957		(29,969)		(29,969)		L	03/11/2008
922906-20-1	VANGUARD PRIME MONEY MARKET			27,966.710	27,967	1.000	27,967	27,967								L	12/30/2011
9299999. Subtotal - Mutual Funds					4,224,246	XXX	4,224,246	3,891,128		103,670		66,304		66,304		XXX	XXX
9799999 - Total Common Stocks					4,305,846	XXX	4,305,846	3,969,428		107,036		66,304		66,304		XXX	XXX
9899999 - Total Preferred and Common Stocks					4,427,455	XXX	4,475,868	4,091,518	1,392	116,730		66,354		66,354		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 81,600

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		236,368	200,000	
56052A-XA-9	MAINE ST		11/01/2011	RAMIREZ & COMPANY		367,515	300,000	6,083
83710D-5J-3	SOUTH CAROLINA ST		02/11/2011	J P MORGAN		287,605	250,000	69
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						891,488	750,000	6,152
442565-2Q-9	HOWARD CNTY MD		10/25/2011	BARCLAYS		419,881	350,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						419,881	350,000	
246428-VU-7	DELAWARE TRANSNS AUTH		01/11/2011	WELLS FARGO		342,243	300,000	542
60636W-QP-3	MISSOURI ST HWYS & TRANS		03/10/2011	WELLS FARGO		345,939	300,000	1,833
64711R-JS-6	NEW MEXICO FIN AUTH ST TRANSN		01/05/2011	JEFFERIES & CO		284,168	250,000	868
65829Q-AJ-3	NORTH CAROLINA ST LTD OBLIG		10/18/2011	BARCLAYS		415,153	350,000	
31419A-2T-3	FANNIE MAE		06/24/2011	RBC CAPITAL MARKETS		288,714	287,636	431
31416Y-BX-5	FANNIE MAE B2753		04/14/2011	WELLS FARGO		299,008	298,216	493
3132GG-CG-8	FREDDIE MAC		08/31/2011	RBC CAPITAL MARKETS		311,343	299,594	399
3137A9-YB-6	FREDDIE MAC 3838 AE		04/20/2011	GOLDMAN SACHS & CO.		305,250	300,000	583
3128MJ-QR-4	FREDDIE MAC FG G08463		09/28/2011	CRT GOVT		365,695	350,000	467
3132GL-VB-7	FREDDIE MAC FGQ05410		12/20/2011	CRT GOVT		358,313	350,000	919
38373M-W4-8	GNMA GNR 2008-39 C		12/14/2011	BAIRD		269,961	250,000	628
3199999. Subtotal - Bonds - U.S. Special Revenues						3,585,787	3,335,445	7,163
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		79,826	80,000	
859737-AB-4	STERLITE INDUSTIRES LTD	F	09/29/2011	DEUTCHE BANC SECURITIES		162,834	190,000	3,251
008252-AL-2	AFFILIATED MANAGERS GRP		06/24/2011	VARIOUS		178,390	160,000	2,053
009158-AQ-9	AIR PRODUCTS & CHEMICALS		07/28/2011	DEUTCHE BANC SECURITIES		99,471	100,000	
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC		09/30/2011	VARIOUS		169,150	135,000	1,593
02261W-AB-5	ALZA CORP		02/22/2011	VARIOUS		17,472	20,000	
031162-AQ-3	AMGEN INC		12/22/2011	J P MORGAN		25,063	25,000	38
031162-BF-6	AMGEN INC		06/27/2011	BARCLAYS		99,768	100,000	
039483-AW-2	ARCHER-DANIELS-MIDLAND CO		12/15/2011	DAIWA SE		39,920	40,000	122
00206R-AW-2	AT & T INC		04/26/2011	BANC OF AMERICA SECURITIE		149,727	150,000	
17275R-AK-8	CISCO SYSTEMS INC		03/09/2011	BANC OF AMERICA SECURITIE		169,604	170,000	
268648-AM-4	EMC CORP		12/21/2011	VARIOUS		82,516	60,000	229
375558-AH-6	GILEAD SCIENCES		06/17/2011	VARIOUS		174,368	150,000	166
380956-AB-8	GOLDCORP INC		01/18/2011	DALWA CAPITAL MARKETS		99,663	85,000	803
458140-AF-7	INTEL CORPORATON		08/05/2011	VARIOUS		87,822	75,000	317
459902-AQ-5	INTERNATIONAL GAME TECHNOLOGY		06/07/2011	VARIOUS		17,116	15,000	123
47102X-AG-0	JANUS CAPITAL GROUP INC		07/18/2011	VARIOUS		180,813	165,000	670
494550-BG-0	KINDER MORGAN ENER PART		02/23/2011	MORGAN STANLEY		99,982	100,000	
55277J-AA-6	MF GLOBAL HLDGS LTD		10/25/2011	VARIOUS		83,654	170,000	770
55277J-AB-4	MF GLOBAL HLDGS LTD		10/25/2011	VARIOUS		83,203	170,000	1,371
680223-AF-1	OLD REPUBLIC INTERNATIONAL CORP		03/02/2011	CITIGROUP		150,116	130,000	3,236
693476-BM-4	PNC FUNDING CORP		09/15/2011	KEYBANC		150,242	150,000	11
857477-AH-6	STATE STREET CORPORATION		03/02/2011	BANC OF AMERICA SECURITIE		199,170	200,000	
871503-AF-5	SYMANTEC CORP		08/03/2011	CITIGROUP		176,103	150,000	221
88163V-AE-9	TEVA PHARM FIN CO LLC		06/23/2011	VARIOUS		165,501	145,000	44
883203-BN-0	TEXTRON INC		08/22/2011	VARIOUS		86,592	65,000	920
92553P-AG-7	VIACOM INC		03/24/2011	DEUTCHE BANC SECURITIES		84,268	85,000	
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		299,991	300,000	
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		199,668	200,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,013,577	3,965,000	16,642
8399997. Total - Bonds - Part 3						8,910,733	8,400,445	29,957
8399998. Total - Bonds - Part 5						216,511	200,000	1,015
8399999. Total - Bonds						9,127,242	8,600,445	30,972
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	
31337#-10-5	FEDERAL HOME LN BKS CINCINNATI		04/11/2011	FEDERAL HOME LN BNK CINCI	43.000	4,300		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,300	XXX	

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
922906-20-1	VANGUARD PRIME MONEY MARKET		12/30/2011	VANGUARD GROUP	40,290.000	40,290		
9299999. Subtotal - Common Stocks - Mutual Funds						40,290	XXX	
9799997. Total - Common Stocks - Part 3						44,590	XXX	
9799998. Total - Common Stocks - Part 5						54,389	XXX	
9799999. Total - Common Stocks						98,979	XXX	
9899999. Total - Preferred and Common Stocks						99,997	XXX	
9999999 - Totals						9,227,239	XXX	30,972

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
31398A-2Q-4	FANNIE MAE		02/16/2011	CALLED @ 100.0000000		350,000	350,000	350,123	350,031		(31)		(31)		350,000				1,400	08/16/2012
36290S-CK-5	GNMA 615774		12/15/2011	PRINCIPAL RECEIPT		17,380	17,380	17,192	17,251		129		129		17,380				394	09/15/2018
36203H-SQ-5	GNMA POOL 349827 100% WV MTG		12/15/2011	PRINCIPAL RECEIPT		1,828	1,828	1,859	1,857		(29)		(29)		1,828				75	01/15/2023
36296R-3Q-8	GNMA POOL 699307		12/15/2011	PRINCIPAL RECEIPT		24,112	24,112	24,195	24,190		(77)		(77)		24,112				733	10/15/2038
0599999. Subtotal - Bonds - U.S. Governments						393,320	393,319	393,369	393,329		(8)		(8)		393,320				2,602	XXX
419791-VQ-8	HAWAII ST		05/20/2011	WILLIAM BLAIR		351,957	300,000	338,916	333,101		(2,024)		(2,024)		331,077		20,880	20,880	8,500	11/01/2016
574192-WB-2	MARYLAND STATE		05/17/2011	WILLIAM BLAIR		317,719	280,000	317,033	316,643		(3,784)		(3,784)		312,859		4,860	4,860	11,239	08/01/2016
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						669,676	580,000	655,949	649,744		(5,808)		(5,808)		643,936		25,740	25,740	19,739	XXX
989654-BW-7	ZION IL		12/01/2011	MATURITY		250,000	250,000	287,604	255,236		(5,236)		(5,236)		250,000				15,625	12/01/2011
85022K-CE-8	SPRINGBORO OHIO CMNTY CITY SCH		04/14/2011	PIPER JAFFRAY		336,630	300,000	337,701	337,375		(3,067)		(3,067)		334,307		2,323	2,323	5,750	12/01/2027
725208-7L-0	PITTSBURGH TXB-A		03/01/2011	MATURITY		200,000	200,000	224,900	200,591		(591)		(591)		200,000				6,250	03/01/2011
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						786,630	750,000	850,205	793,202		(8,894)		(8,894)		784,307		2,323	2,323	27,625	XXX
455141-KW-0	INDIANA TRANSN FIN AUTH HWY RE		05/17/2011	PIPER JAFFRAY		274,100	250,000	276,093	276,004		(4,029)		(4,029)		271,975		2,125	2,125	6,161	06/01/2016
31419A-2T-3	FANNIE MAE		12/25/2011	PRINCIPAL RECEIPT		15,281	15,281	15,338			(57)		(57)		15,281				121	01/25/2026
31416Y-BX-5	FANNIE MAE B2753		12/25/2011	PRINCIPAL RECEIPT		25,407	25,407	25,474			(67)		(67)		25,407				419	04/25/2026
3128DY-HA-8	FEDERAL HOME LOAN MTG		12/15/2011	PRINCIPAL RECEIPT		5,722	5,722	5,788	5,765		(43)		(43)		5,722				186	07/14/2021
3128K2-C7-2	FEDERAL HOME LOAN MTG		12/15/2011	PRINCIPAL RECEIPT		63,462	63,462	61,379	61,594		1,867		1,867		63,462				1,614	01/15/2036
3128K5-WP-3	FEDERAL HOME LOAN MTG		12/15/2011	PRINCIPAL RECEIPT		12,646	12,646	12,984	12,940		(295)		(295)		12,646				361	05/01/2035
31297F-JD-6	FEDERAL HOME LOAN MTG		12/15/2011	PRINCIPAL RECEIPT		24,002	24,002	24,860	24,739		(737)		(737)		24,002				978	10/15/2034
31394G-MT-7	FEDERAL HOME LOAN MTG		12/15/2011	PRINCIPAL RECEIPT		90,780	90,780	89,688	90,507		273		273		90,780				2,142	11/15/2016
31395T-6P-4	FEDERAL HOME LOAN MTG		09/15/2011	PRINCIPAL RECEIPT		33,765	33,765	33,564	33,687		78		78		33,765				660	05/15/2018
31394G-2R-3	FEDERAL HOME LOAN MTG CO		11/15/2011	PRINCIPAL RECEIPT		350,000	350,000	340,217	332,227		17,773		17,773		350,000				9,686	10/15/2029
31394N-UL-0	FEDERAL HOME LOAN MTG CO		06/01/2011	VARIOUS		30,965	30,965	30,532	30,876		89		89		30,965				313	06/15/2027
31394P-UX-9	FEDERAL HOME LOAN MTG CO		03/01/2011	VARIOUS		5,619	5,619	5,669	5,631		(12)		(12)		5,619				21	12/15/2015
3128H8-CC-2	FEDERAL HOME LOAN MTG CORP		12/15/2011	PRINCIPAL RECEIPT		21,064	21,064	21,529	21,310		(246)		(246)		21,064				532	10/01/2018
31401J-D9-6	FEDERAL NATIONAL MORT ASSOC		12/25/2011	PRINCIPAL RECEIPT		9,368	9,368	9,381	9,370		(2)		(2)		9,368				210	07/01/2018
31371K-4E-8	FEDERAL NATIONAL MORTG ASSOC		12/25/2011	PRINCIPAL RECEIPT		22,031	22,031	22,633	22,326		(295)		(295)		22,031				623	04/01/2018
31385H-3Y-6	FEDERAL NATIONAL MORTG ASSOC		12/25/2011	PRINCIPAL RECEIPT		3,942	3,942	3,960	3,942		(1)		(1)		3,940		2	2	118	01/01/2017
31389T-EW-8	FEDERAL NATIONAL MORTG ASSOC		12/25/2011	PRINCIPAL RECEIPT		28,146	28,146	28,674	28,482	1	(38)		(37)		28,444		(299)	(299)	871	03/01/2017
31371L-AP-4	FEDERAL NATIONAL MORTGAGE		12/25/2011	PRINCIPAL RECEIPT		16,925	16,925	17,210	17,050		(13)		(13)		17,037		(112)	(112)	350	06/25/2018
31371L-BH-1	FEDERAL NATIONAL MORTGAGE		12/25/2011	PRINCIPAL RECEIPT		20,271	20,271	20,521	20,383		(112)		(112)		20,271				428	08/01/2018
31419B-YG-4	FNMA 1610		12/25/2011	PRINCIPAL RECEIPT		37,076	37,076	38,165	38,160		(1,084)		(1,084)		37,076				1,164	10/25/2040
31416R-FA-6	FNMA 7360		12/25/2011	PRINCIPAL RECEIPT		79,160	79,160	78,755	78,764		396		396		79,160				1,718	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
31371L-CE-7	FNMA POOL 254869		12/25/2011	PRINCIPAL RECEIPT		10,943	10,943	11,119	11,091		(148)		(148)		10,943				310	09/25/2033
31371N-CJ-2	FNMA POOL 256673		12/25/2011	PRINCIPAL RECEIPT		45,814	45,814	46,015	45,995		(181)		(181)		45,814				1,228	04/25/2037
31371N-QN-8	FNMA POOL 257061		12/25/2011	PRINCIPAL RECEIPT		54,317	54,317	54,054	54,068		249		249		54,317				1,211	01/25/2023
31402C-VZ-2	FNMA POOL 725232		12/25/2011	PRINCIPAL RECEIPT		41,290	41,290	40,283	40,409		881		881		41,290				1,075	03/01/2034
31402D-MP-2	FNMA POOL 725866		12/25/2011	PRINCIPAL RECEIPT		48,424	48,424	47,049	47,237		1,187		1,187		48,424				1,216	09/25/2034
31403C-6L-0	FNMA POOL 745275		12/25/2011	PRINCIPAL RECEIPT		47,698	47,698	47,607	47,603		96		96		47,698				1,224	02/25/2036
31403J-SA-5	FNMA POOL 750313		12/25/2011	PRINCIPAL RECEIPT		18,559	18,559	18,812	18,766		(207)		(207)		18,559				689	11/25/2033
31403K-G9-8	FNMA POOL 750924		12/25/2011	PRINCIPAL RECEIPT		34,585	34,585	33,513	33,945		640		640		34,585				749	10/01/2018
31403K-VS-9	FNMA POOL 751325		12/25/2011	PRINCIPAL RECEIPT		30,945	30,945	31,948	31,765		(820)		(820)		30,945				1,022	03/01/2034
31405J-H4-9	FNMA POOL 790551		12/25/2011	PRINCIPAL RECEIPT		25,712	25,712	26,061	25,995		(283)		(283)		25,712				613	09/25/2034
31405M-L8-8	FNMA POOL 793351		12/25/2011	PRINCIPAL RECEIPT		15,199	15,199	15,772	15,742		(543)		(543)		15,199				345	08/01/2034
31405S-KJ-2	FNMA POOL 797797		12/25/2011	PRINCIPAL RECEIPT		14,567	14,567	14,984	14,965		(398)		(398)		14,567				454	04/25/2035
31409X-NT-2	FNMA POOL 881602		12/25/2011	PRINCIPAL RECEIPT		31,882	31,882	32,360	32,307		(425)		(425)		31,882				1,176	02/25/2036
31410E-AE-8	FNMA POOL 886605		03/25/2011	VARIOUS		139,190	125,058	126,758	126,570		(131)		(131)		126,440		12,750	12,750	2,284	08/25/2036
31410G-PR-8	FNMA POOL 888832		12/25/2011	PRINCIPAL RECEIPT		41,286	41,286	42,298	42,227		(942)		(942)		41,286				1,296	11/25/2037
31416R-HJ-5	FNMA POOL AA7432		12/25/2011	PRINCIPAL RECEIPT		31,796	31,796	31,721	31,721		75		75		31,796				884	06/25/2039
3132GG-CG-8	FREDDIE MAC		12/15/2011	PRINCIPAL RECEIPT		3,100	3,100	3,221			(122)		(122)		3,100				27	08/15/2041
3128MM-KR-3	FREDDIE MAC 18303		12/15/2011	PRINCIPAL RECEIPT		70,769	70,769	72,106	71,974		(1,205)		(1,205)		70,769				1,749	03/15/2024
31394W-XU-7	FREDDIE MAC 2785 VD		12/15/2011	PRINCIPAL RECEIPT		50,534	50,534	50,676	50,600		(66)		(66)		50,534				1,240	05/15/2015
3137A9-YB-6	FREDDIE MAC 3838 AE		12/15/2011	PRINCIPAL RECEIPT		55,776	55,776	56,752			(976)		(976)		55,776				545	11/15/2018
3128MJ-QR-4	FREDDIE MAC FG G08463		12/15/2011	PRINCIPAL RECEIPT		1,537	1,537	1,606			(69)		(69)		1,537				9	10/01/2041
38374F-3M-4	GNMA		12/16/2011	PRINCIPAL RECEIPT		91,586	91,586	92,760	91,695		(109)		(109)		91,586				2,562	06/16/2031

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
38374F-2S-2	GNMA 2004-25 BC		12/16/2011	PRINCIPAL RECEIPT		248,563	248,563	259,904	257,112		(8,549)		(8,549)		248,563				4,959	11/16/2044
38375Q-N9-6	GNMA 2008-55 PG		12/20/2011	PRINCIPAL RECEIPT		58,217	58,217	58,174	58,146		72		72		58,217				1,413	07/20/2037
38376V-WX-1	GNMA 2010-17PK		12/16/2011	PRINCIPAL RECEIPT		40,899	40,899	42,746	42,582		(1,683)		(1,683)		40,899				1,031	01/16/2038
3837H0-JV-6	GNMA REMIC		12/20/2011	PRINCIPAL RECEIPT		9,190	9,190	9,568	9,426		(236)		(236)		9,190				316	09/20/2025
3837H0-Y5-6	GNMA REMIC		12/20/2011	PRINCIPAL RECEIPT		5,943	5,943	6,176	6,079		(136)		(136)		5,943				224	09/20/2027
62888V-AB-4	NGN 2010-R1 2A		12/01/2011	PRINCIPAL RECEIPT		98,477	98,477	98,742	98,738		(261)		(261)		98,477				881	10/04/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						2,577,403	2,539,170	2,577,097	2,462,345	1	(1,802)		(1,801)		2,562,936		14,466	14,466	60,385	XXX
88579Y-AB-7	3M COMPANY		08/09/2011	CITIGROUP		193,070	215,000	195,059	197,235		465		465		197,700		(4,630)	(4,630)		11/21/2032
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC		02/02/2011	VARIOUS		136,579	80,000	83,821	82,697		(54)		(54)		82,643		53,936	53,936	574	06/01/2014
018490-AL-6	ALLERGAN INC		05/16/2011	VARIOUS		168,541	135,000	151,026	139,965		(4,965)		(4,965)		135,000		33,541	33,541	1,013	04/01/2026
00209A-AG-1	AT&T WIRELESS		12/28/2011	CALLED		76,974	75,000	88,940	77,732		(2,012)		(2,012)		75,720		1,254	1,254	7,059	05/01/2012
05949A-5A-4	BANC OF AMERICA MTG SECS INC		12/25/2011	PRINCIPAL RECEIPT		33,776	33,776	34,385	34,180		(404)		(404)		33,776				902	05/25/2035
06606W-AN-4	BANK BOSTON HOME EQUITY		12/25/2011	PRINCIPAL RECEIPT		784	784	814	787		(3)		(3)		784				20	06/25/2013
073902-PN-2	BEAR STEARNS CO		01/05/2011	CITIGROUP		211,906	200,000	198,154	198,733		2		2		198,735		13,171	13,171	5,180	01/22/2017
07383F-MN-5	BEAR STEARNS COMMERICAL MTG SECURI		12/11/2011	PRINCIPAL RECEIPT		55,641	55,641	54,713	55,407		235		235		55,641				2,299	11/11/2035
086516-AF-8	BEST BUY CO		03/25/2011	NOMURA		153,938	150,000	161,252	158,883		(171)		(171)		158,712		(4,774)	(4,774)	2,391	01/15/2022
13342B-AB-1	CAMERON INTERNATIONAL CORP		03/02/2011	VARIOUS		217,138	130,000	161,049	142,112		(3,312)		(3,312)		138,801		78,338	78,338	594	06/15/2026
172973-4C-0	CITICORP MORTGAGE SECURITIES INC		12/25/2011	PRINCIPAL RECEIPT		14,370	14,370	13,723	13,886		484		484		14,370				434	11/25/2035
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
23242M-AD-3	COUNTRYWIDE ASSET BACKED CERT		12/28/2011	VARIOUS			9,573	6,556	6,188	368			368		6,556		(6,556)	(6,556)	214	01/25/2029
23243N-AF-5	COUNTRYWIDE ASSET BACKED CERT		12/28/2011	VARIOUS			23,077	15,833	15,829	5			5		15,833		(15,833)	(15,833)	455	07/25/2034
22237L-PA-4	COUNTRYWIDE FINANCIAL		03/22/2011	MATURITY		50,000	50,000	45,250	45,250						45,250		4,750	4,750	1,000	03/22/2011
12669G-YP-0	COUNTRYWIDE HOME LOAN		12/25/2011	PRINCIPAL RECEIPT		11,303	11,303	9,541	7,382	2,409		250	2,159		9,541		1,762	1,762	357	05/25/2035
22540V-P2-2	CREDIT SUISSE FIRST BOSTON MTG		12/15/2011	PRINCIPAL RECEIPT		320,528	320,528	348,143	324,159		(2,658)		(2,658)		321,502		(974)	(974)	15,875	05/01/2032
12667F-RY-3	CWALT 2004-22CB		12/25/2011	PRINCIPAL RECEIPT		12,409	12,409	12,554	12,534		(125)		(125)		12,409				372	10/25/2034
25746U-AT-6	DOMINION RESOURCES INC		10/27/2011	BARCLAYS		44,739	30,000	32,849	32,347		(138)		(138)		32,209		12,530	12,530	560	12/15/2023
268648-AK-8	EMC CORPORATION		03/03/2011	VARIOUS		190,325	115,000	133,232	119,498		(536)		(536)		118,962		71,364	71,364	418	12/01/2011
370334-BH-6	GENERAL MILLS INC		03/23/2011	BNP SECURITIES		83,753	75,000	74,936	74,945		1		1		74,946		8,806	8,806	2,625	02/15/2019
41283B-AB-3	HARLEY-DAVIDSON MOTORCYCLE TRUST		05/15/2011	PRINCIPAL RECEIPT		63,249	63,249	63,239	63,249						63,249				1,116	03/15/2013
45660N-5Z-4	INDYMAC MBS INC		12/25/2011	PRINCIPAL RECEIPT		34,950	34,950	35,628	35,193		(243)		(243)		34,950				1,043	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		71,843	71,843	71,955	71,948		(105)		(105)		71,843				817	02/01/2016
46185R-AK-6	LIFE TECHNOLOGIES		10/24/2011	VARIOUS		70,250	70,000	77,009	76,784		(389)		(389)		76,396		(6,146)	(6,146)	1,366	02/15/2024
585055-AM-8	MEDTRONIC INC		08/02/2011	CITIGROUP		50,500	50,000	52,199	50,972		(247)		(247)		50,724		(224)	(224)	655	04/15/2013
59018Y-R7-8	MERRILL LYNCH & CO		12/27/2011	CALLED		85,000	85,000	84,573	84,720		60		60		84,780		220	220	1,268	06/30/2015
60871R-AA-8	MOLSON COORS BREWING COMPANY		10/05/2011	CITIGROUP		15,825	15,000	15,351	15,154		(44)		(44)		15,109		716	716	449	07/30/2013
617446-GM-5	MORGAN STANLEY		04/15/2011	MATURITY		175,000	175,000	183,208	175,864		(864)		(864)		175,000				5,906	04/15/2011
617446-K4-0	MORGAN STANLEY		08/11/2011	MORGAN STANLEY		79,178	85,000	85,235	85,152		(20)		(20)		85,132		(5,954)	(5,954)	603	06/24/2015
651639-AH-9	NEWMONT MINING CORP		09/20/2011	VARIOUS		23,793	15,000	17,298	16,328		(275)		(275)		16,054		7,739	7,739	223	07/15/2014
694308-GC-5	PACIFIC GAS & ELECTRIC		03/01/2011	MATURITY		50,000	50,000	48,222	49,935		65		65		50,000				1,050	03/01/2011
69361Y-AE-3	PEGTF 2001-1 A5		03/15/2011	PRINCIPAL RECEIPT		49,580	49,580	54,390	49,853		(273)		(273)		49,580				799	03/15/2013
759950-FX-1	RENAISSANCE HOME EQUITY LOAN		12/25/2011	PRINCIPAL RECEIPT		11,632	11,632	11,632	11,632						11,632				312	02/25/2036
760985-CM-1	RESIDENTIAL ASSET MORTGAGE PRODUCT		12/25/2011	PRINCIPAL RECEIPT		3,217	3,217	3,271	2,684	546	(14)		532		3,217				155	03/25/2031
86359B-J2-8	STRUCTURED ASSET SECS CORP		12/25/2011	PRINCIPAL RECEIPT		3,642	3,642	3,762	3,715	6	(79)		(73)		3,642				114	11/25/2034
88165F-AA-0	TEVA PHARM		02/01/2011	REDEEMED		161,064	150,000	172,421	171,691		(114)		(114)		171,577		(10,513)	(10,513)	1,313	02/01/2026
338032-AX-3	THERMO FISHER SCIENTIFIC		04/13/2011	CALLED		145,119	105,000	126,594	110,175		(5,175)		(5,175)		105,000		40,119	40,119	1,706	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		85,564	85,564	90,083	88,542		(2,977)		(2,977)		85,564				3,173	11/17/2014
90261X-GD-8	UBS AG STAMFORD CT		10/18/2011	DEUTCHE BANC SECURITIES		297,864	300,000	302,103	302,033		(136)		(136)		301,897		(4,033)	(4,033)	17,753	08/04/2020
90333W-AA-6	US BANK NA		08/01/2011	MATURITY		250,000	250,000	276,400	252,744		(2,744)		(2,744)		250,000				15,938	08/01/2011
92344G-AQ-9	VERIZON GLOBAL		11/29/2011	CALLED		207,082	200,000	213,152	203,933		(2,425)		(2,425)		201,508		5,574	5,574	13,101	06/15/2012
929766-CS-0	WACHOVIA BANK COMMERICAL MORT		12/15/2011	PRINCIPAL RECEIPT		19,837	19,837	19,701	19,778		58		58		19,837				819	11/15/2034
949748-AF-4	WELLS FARGO & COMPANY		02/01/2011	MATURITY		300,000	300,000	324,232	300,339		(339)		(339)		300,000				9,675	02/01/2011
94984A-AP-5	WELLS FARGO MTG BACKED SEC		05/25/2011	VARIOUS		136,842	138,994	138,462	135,074	3,389	76		3,465		138,540		(1,698)	(1,698)	3,450	05/25/2036

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,522,321	4,218,970	4,448,952	4,222,298	6,723	(30,893)	250	(24,420)		4,249,759		272,563	272,563	129,124	XXX
8399997. Total - Bonds - Part 4						8,949,350	8,481,459	8,925,572	8,520,918	6,724	(47,405)	250	(40,931)		8,634,258		315,092	315,092	239,475	XXX
8399998. Total - Bonds - Part 5						200,020	200,000	216,511			(1,460)		(1,460)		215,051		(15,031)	(15,031)	2,745	XXX
8399999. Total - Bonds						9,149,369	8,681,459	9,142,083	8,520,918	6,724	(48,865)	250	(42,391)		8,849,309		300,061	300,061	242,220	XXX
345395-20-6	FORD MOTOR COMPANY		03/15/2011	CALLED	550.000	27,682	50.00	15,180	15,180						15,180		12,502	12,502	745	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						27,682	XXX	15,180	15,180						15,180		12,502	12,502	745	XXX
8999997. Total - Preferred Stocks - Part 4						27,682	XXX	15,180	15,180						15,180		12,502	12,502	745	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						27,682	XXX	15,180	15,180						15,180		12,502	12,502	745	XXX
922906-20-1	VANGUARD PRIME MONEY MARKET		10/05/2011	VANGUARD GROUP	36,586.970	36,587		36,587	24,264						36,587					
9299999. Subtotal - Common Stocks - Mutual Funds						36,587	XXX	36,587	24,264						36,587					XXX
9799997. Total - Common Stocks - Part 4						36,587	XXX	36,587	24,264						36,587					XXX
9799998. Total - Common Stocks - Part 5						52,704	XXX	54,389							54,389		(1,686)	(1,686)	202	XXX
9799999. Total - Common Stocks						89,291	XXX	90,976	24,264						90,976		(1,686)	(1,686)	202	XXX
9899999. Total - Preferred and Common Stocks						116,972	XXX	106,156	39,444						106,156		10,816	10,816	947	XXX
9999999 - Totals						9,266,341	XXX	9,248,239	8,560,362	6,724	(48,865)	250	(42,391)		8,955,465		310,877	310,877	243,167	XXX

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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	93,439	80,200	92,715		(724)		(724)			(12,515)	(12,515)	1,077	370
585055-AM-8	MEDTRONIC INC		02/09/2011	MERRILL LYNCH	08/18/2011	DALWA CAPITAL MARKETS	120,000	123,072	119,820	122,336		(736)		(736)			(2,516)	(2,516)	1,668	645
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							200,000	216,511	200,020	215,051		(1,460)		(1,460)			(15,031)	(15,031)	2,745	1,015
8399998. Total - Bonds							200,000	216,511	200,020	215,051		(1,460)		(1,460)			(15,031)	(15,031)	2,745	1,015
8999998. Total - Preferred Stocks																				
881624-20-9	ADR TEVA PHARMACEUTICAL	R	02/02/2011	CONVERT TO COMMON STOCK	12/27/2011	VARIOUS	225.270	11,076	9,391	11,076							(1,686)	(1,686)	201	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								11,076	9,391	11,076							(1,686)	(1,686)	201	
922906-20-1	VANGUARD PRIME MONEY MARKET		09/22/2011	VANGUARD GROUP	10/05/2011	VANGUARD GROUP	43,313.030	43,313	43,313	43,313									1	
9299999. Subtotal - Common Stocks - Mutual Funds								43,313	43,313	43,313									1	
9799998. Total - Common Stocks								54,389	52,704	54,389							(1,686)	(1,686)	202	
9899999. Total - Preferred and Common Stocks								54,389	52,704	54,389							(1,686)	(1,686)	202	
9999999 - Totals								270,900	252,724	269,440		(1,460)		(1,460)			(16,717)	(16,717)	2,947	1,015

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

NONE

Schedule D - Part 6 - Section 2

NONE

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	409,257						409,257	3		0.000	0.000		84	
38141W-29-9	GS FSQ TREASURY OBLIGATIONS-SERV			12/28/2010	FIRST FINANCIAL BANK	XXX										0.000	0.000			
8899999. Subtotal - Exempt Money Market Mutual Funds							409,257					XXX	409,257	3		XXX	XXX	XXX	84	
9199999 - Totals							445,131		(1,218)			XXX	446,350	361		XXX	XXX	XXX	1,484	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 *
Federal Home Loan Bank of Cincinnati	221 E 4th Street, Suite 1000, Cincinnati, OH		0.004	1		9,076	XXX
First Financial Bank	225 N. Main Street, Celina, OH		0.000			651,382	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	2,292		660,458	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	2,292		660,458	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	2,292		660,458	XXX

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

1. January	(542,621)	4. April	(708,823)	7. July	(1,451,658)	10. October	(1,511,210)
2. February	233,132	5. May	(676,208)	8. August	(1,121,839)	11. November	(937,162)
3. March	805,606	6. June	(390,998)	9. September	(509,082)	12. December	660,458

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	1,022,717	1,168,737		
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	1,022,717	1,168,737		
	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

ANNUAL STATEMENT BLANK

ANNUAL STATEMENT BLANK (Continued)

ANNUAL STATEMENT BLANK (Continued)