PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

The National Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 20184 Employer's ID Number 34-4312510

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

Country of Domicile United States of America

Incorporated/Organized 09/14/1914 Commenced Business 01/07/1915

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

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.000				0.000
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	2,503,505	6.316	2,503,505		2,503,505	6.332
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	4,062,535	10.249	4,062,535		4,062,535	10.276
1.43 Revenue and assessment obligations	4,002,578	10.098	4,002,578		4,002,578	10.124
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	161,831	0.408	161,831		161,831	0.409
1.512 Issued or guaranteed by FNMA and FHLMC	4,387,977	11.070	4,387,977		4,387,977	11.099
1.513 All other	180,202	0.455	180,202		180,202	0.456
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,861,555	9.742	3,861,555		3,861,555	9.767
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	578,486	1.459	578,486		578,486	1.463
1.523 All other	3,347,769	8.446	3,347,769		3,347,769	8.468
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	7,863,799	19.839	7,863,799		7,863,799	19.891
2.2 Unaffiliated non-U.S. securities (including Canada)	968,684	2.444	968,684		968,684	2.450
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	5,330,489	13.448	5,330,489		5,330,489	13.483
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	89,321	0.225	89,321		89,321	0.226
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	102,286	0.258				0.000
3.42 Unaffiliated	85,200	0.215	85,200		85,200	0.216
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	1,674,031	4.223	1,674,031		1,674,031	4.234
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	437,449	1.104	437,449		437,449	1.106
11. Other invested assets		0.000				0.000
12. Total invested assets	39,637,699	100.000	39,535,413		39,535,413	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,712,531
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)	110,275	110,275
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		16,490
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	132,285	
	8.2 Totals, Part 3, Column 9		132,285
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		1,674,031
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		1,674,031

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		36,579,036
2.	Cost of bonds and stocks acquired, Part 3, Column 7		9,256,534
3.	Accrual of discount		26,883
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(85,118)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	54,404	
	4.4. Part 4, Column 11	12,211	(18,503)
5.	Total gain (loss) on disposals, Part 4, Column 19		301,879
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		8,317,662
7.	Deduct amortization of premium		274,992
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	26,451	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	501	26,951
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		37,526,223
11.	Deduct total nonadmitted amounts		102,286
12.	Statement value at end of current period (Line 10 minus Line 11)		37,423,937

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	161,831	179,116	161,474	162,277
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	161,831	179,116	161,474	162,277
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,503,505	2,703,040	2,542,448	2,250,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,062,535	4,393,394	4,158,429	3,850,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	12,432,313	13,240,870	12,524,497	12,098,597
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	11,790,054	12,242,663	12,052,362	12,016,673
	9. Canada	421,573	447,790	418,813	425,000
	10. Other Countries	547,112	529,648	554,515	555,000
	11. Totals	12,758,739	13,220,101	13,025,690	12,996,673
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	31,918,924	33,736,521	32,412,538	31,357,547
PREFERRED STOCKS	14. United States	89,321	147,330	89,321	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	89,321	147,330	89,321	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	89,321	147,330	89,321	
COMMON STOCKS	20. United States	5,415,689	5,415,689	5,015,392	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	5,415,689	5,415,689	5,015,392	
Parent, Subsidiaries and Affiliates	24. Totals	102,286	102,286	94,046	
	25. Total Common Stocks	5,517,975	5,517,975	5,109,438	
	26. Total Stocks	5,607,296	5,665,305	5,198,759	
	27. Total Bonds and Stocks	37,526,220	39,401,826	37,611,297	

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	630,643	69,892	24,900	24,605	17,302	767,342	2.4	3,582,365	10.5	767,342	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	630,643	69,892	24,900	24,605	17,302	767,342	2.4	3,582,365	10.5	767,342	
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		278,006	2,138,161	87,339		2,503,506	7.7	2,320,086	6.8	2,503,506	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		278,006	2,138,161	87,339		2,503,506	7.7	2,320,086	6.8	2,503,506	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1		1,917,731	1,784,423	360,382		4,062,536	12.5	4,320,248	12.6	4,062,536	
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		1,917,731	1,784,423	360,382		4,062,536	12.5	4,575,484	13.4	4,062,536	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	1,279,920	4,175,698	4,250,329	1,914,251	812,115	12,432,313	38.2	11,226,879	32.8	12,432,313	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	1,279,920	4,175,698	4,250,329	1,914,251	812,115	12,432,313	38.2	11,226,879	32.8	12,432,313	

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	1,186,612	5,087,291	1,276,805	707,628	289,914	8,548,250	26.3	8,776,434	25.7	8,548,250	
6.2 Class 2	494,680	2,186,221	737,602	285,678	124,374	3,828,555	11.8	2,553,142	7.5	3,828,555	
6.3 Class 3				58,013		58,013	0.2	916,707	2.7	58,013	
6.4 Class 4	1,285	5,466	7,732	19,871	7,119	41,473	0.1			41,473	
6.5 Class 5	29,196	95,835				125,031	0.4			125,031	
6.6 Class 6	11,110	91,894	85,521			188,525	0.6	229,954	0.7	188,525	
6.7 Totals	1,722,883	7,466,707	2,107,660	1,071,190	421,407	12,789,847	39.3	12,476,237	36.5	12,789,847	
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 3,097,175	11,528,618	9,474,618	3,094,205	1,119,331	28,313,947	87.0	XXX	XXX	28,313,947	
9.2 Class 2	(d) 494,680	2,186,221	737,602	285,678	124,374	3,828,555	11.8	XXX	XXX	3,828,555	
9.3 Class 3	(d)			58,013		58,013	0.2	XXX	XXX	58,013	
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) 29,196	95,835				(c) 125,031	0.4	XXX	XXX	125,031	
9.6 Class 6	(d) 11,110	91,894	85,521			(c) 188,525	0.6	XXX	XXX	188,525	
9.7 Totals	3,633,446	13,908,034	10,305,473	3,457,767	1,250,824	(b) 32,555,544	100.0	XXX	XXX	32,555,544	
9.8 Line 9.7 as a % of Col. 6	11.2	42.7	31.7	10.6	3.8	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Class 1	6,003,167	11,138,323	9,309,855	2,735,480	1,039,187	XXX	XXX	30,226,012	88.4	30,226,012	
10.2 Class 2	497,299	1,142,159	447,748	591,822	129,350	XXX	XXX	2,808,378	8.2	2,808,378	
10.3 Class 3	79,390	331,076	167,548	251,757	86,936	XXX	XXX	916,707	2.7	916,707	
10.4 Class 4						XXX	XXX				
10.5 Class 5						XXX	XXX	(c)			
10.6 Class 6	61,894	127,303	37,575	3,182		XXX	XXX	(c) 229,954	0.7	229,954	
10.7 Totals	6,641,750	12,738,861	9,962,726	3,582,241	1,255,473	XXX	XXX	(b) 34,181,051	100.0	34,181,051	
10.8 Line 10.7 as a % of Col. 8	19.4	37.3	29.1	10.5	3.7	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Class 1	3,097,175	11,528,618	9,474,618	3,094,205	1,119,331	28,313,947	87.0	30,226,012	88.4	28,313,947	XXX
11.2 Class 2	494,680	2,186,221	737,602	285,678	124,374	3,828,555	11.8	2,808,378	8.2	3,828,555	XXX
11.3 Class 3				58,013		58,013	0.2	916,707	2.7	58,013	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	29,196	95,835				125,031	0.4			125,031	XXX
11.6 Class 6	11,110	91,894	85,521			188,525	0.6	229,954	0.7	188,525	XXX
11.7 Totals	3,633,446	13,908,034	10,305,473	3,457,767	1,250,824	32,555,544	100.0	34,181,051	100.0	32,555,544	XXX
11.8 Line 11.7 as a % of Col. 6	11.2	42.7	31.7	10.6	3.8	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	11.2	42.7	31.7	10.6	3.8	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 $ 4,223,842 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 $ 31,108 ; 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	605,510					605,510	1.9	3,375,697	9.9	605,510	
1.2 Residential Mortgage-Backed Securities	25,132	69,892	24,900	24,605	17,302	161,831	0.5	206,669	0.6	161,831	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	630,642	69,892	24,900	24,605	17,302	767,341	2.4	3,582,366	10.5	767,341	
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		278,006	2,138,161	87,339		2,503,506	7.7	2,320,086	6.8	2,503,506	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		278,006	2,138,161	87,339		2,503,506	7.7	2,320,086	6.8	2,503,506	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		1,917,731	1,784,423	360,382		4,062,536	12.5	4,575,483	13.4	4,062,536	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		1,917,731	1,784,423	360,382		4,062,536	12.5	4,575,483	13.4	4,062,536	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	590,965	1,046,076	2,079,397	286,141		4,002,579	12.3	3,101,518	9.1	4,002,579	
5.2 Residential Mortgage-Backed Securities	659,235	2,731,714	2,170,933	1,628,111	812,115	8,002,108	24.6	7,522,742	22.0	8,002,108	
5.3 Commercial Mortgage-Backed Securities	29,719	397,908				427,627	1.3	602,618	1.8	427,627	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	1,279,919	4,175,698	4,250,330	1,914,252	812,115	12,432,314	38.2	11,226,878	32.8	12,432,314	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	719,627	4,961,869	1,723,649	717,136	290,529	8,412,810	25.8	7,786,242	22.8	8,412,810	
6.2 Residential Mortgage-Backed Securities	192,831	505,458	284,225	354,054	130,877	1,467,445	4.5	1,819,846	5.3	1,467,445	
6.3 Commercial Mortgage-Backed Securities	622,654	1,736,371	99,786			2,458,811	7.6	2,870,149	8.4	2,458,811	
6.4 Other Loan-Backed and Structured Securities	187,772	263,008				450,780	1.4			450,780	
6.5 Totals	1,722,884	7,466,706	2,107,660	1,071,190	421,406	12,789,846	39.3	12,476,237	36.5	12,789,846	
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	1,916,102	8,203,682	7,725,630	1,450,998	290,529	19,586,941	60.2	XXX	XXX	19,586,941	
9.2 Residential Mortgage-Backed Securities	877,198	3,307,064	2,480,058	2,006,770	960,294	9,631,384	29.6	XXX	XXX	9,631,384	
9.3 Commercial Mortgage-Backed Securities	652,373	2,134,279	99,786			2,886,438	8.9	XXX	XXX	2,886,438	
9.4 Other Loan-Backed and Structured Securities	187,772	263,008				450,780	1.4	XXX	XXX	450,780	
9.5 Totals	3,633,445	13,908,033	10,305,474	3,457,768	1,250,823	32,555,543	100.0	XXX	XXX	32,555,543	
9.6 Line 9.5 as a % of Col. 6	11.2	42.7	31.7	10.6	3.8	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	5,039,650	6,847,360	7,178,304	1,643,983	449,729	XXX	XXX	21,159,026	61.9	21,159,026	
10.2 Residential Mortgage-Backed Securities	1,271,406	3,261,595	2,272,253	1,938,260	805,744	XXX	XXX	9,549,258	27.9	9,549,258	
10.3 Commercial Mortgage-Backed Securities	330,692	2,629,905	512,170			XXX	XXX	3,472,767	10.2	3,472,767	
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals	6,641,748	12,738,860	9,962,727	3,582,243	1,255,473	XXX	XXX	34,181,051	100.0	34,181,051	
10.6 Line 10.5 as a % of Col. 8	19.4	37.3	29.1	10.5	3.7	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	1,916,102	8,203,682	7,725,630	1,450,998	290,529	19,586,941	60.2	21,159,026	61.9	19,586,941	XXX
11.2 Residential Mortgage-Backed Securities	877,198	3,307,064	2,480,058	2,006,770	960,294	9,631,384	29.6	9,549,258	27.9	9,631,384	XXX
11.3 Commercial Mortgage-Backed Securities	652,373	2,134,279	99,786			2,886,438	8.9	3,472,767	10.2	2,886,438	XXX
11.4 Other Loan-Backed and Structured Securities	187,772	263,008				450,780	1.4			450,780	XXX
11.5 Totals	3,633,445	13,908,033	10,305,474	3,457,768	1,250,823	32,555,543	100.0	34,181,051	100.0	32,555,543	XXX
11.6 Line 11.5 as a % of Col. 6	11.2	42.7	31.7	10.6	3.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	11.2	42.7	31.7	10.6	3.8	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	3,175,680	3,175,680			
2. Cost of short-term investments acquired	10,271,937	10,271,937			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	12,809,527	12,809,527			
7. Deduct amortization of premium	1,472	1,472			
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)	636,619	636,619			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	636,619	636,619			

(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 COMPLEX		CELINA	OH	12/28/1993	10/01/1999	4,144,136		1,506,957	3,496,000	109,295			(109,295)		214,476	
BUILDING ON LOT #2 AND 8 1/4 X 77.22 FT OF LOT #7		CELINA	OH	05/30/1989	12/01/2001	686,682		167,074	350,000	22,989			(22,989)		30,000	
0299999. Property occupied by the reporting entity - Administrative						4,830,818		1,674,031	3,846,000	132,285			(132,285)		244,476	
0399999. Total Property occupied by the reporting entity						4,830,818		1,674,031	3,846,000	132,285			(132,285)		244,476	
0699999 - Totals						4,830,818		1,674,031	3,846,000	132,285			(132,285)		244,476	

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				4,889
Loading Dock Wall	CELINA	OH	12/31/2011	Shinn Brothers Inc.				9,376
Backup Generator	CELINA	OH	12/31/2011	Buschur Electric and Fanning Howey Associates, Inc.				60,490
Computer Room Renovation	CELINA	OH	12/31/2011	Moran Refrigeration Inc., Fanning Howey Associates, Inc., Hirschfeld Construction LLC, Braun Construction Co., Inc. and Securcom				35,520
0199999. Acquired by Purchase								110,275
0399999 - Totals								110,275

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	OH		WROTE OFF DESIGN COSTS	16,490		16,490						16,490	16,490					
0199999. Property Disposed					16,490		16,490						16,490	16,490					
0399999 - Totals					16,490		16,490						16,490	16,490					

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36290S-CK-5	GNMA 615774				1	94,693	108.3180	103,687	95,725	95,072		55			4.000	4.297	MON	319	3,829	09/30/2003	09/15/2018
36296R-3Q-8	GNMA POOL 699307				1	66,781	113.3370	75,429	66,552	66,759		(7)			6.000	6.100	MON	333	3,993	11/03/2008	10/15/2038
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						161,474	XXX	179,116	162,277	161,831		47			XXX	XXX	XXX	652	7,822	XXX	XXX
0599999. Total - U.S. Government Bonds						161,474	XXX	179,116	162,277	161,831		47			XXX	XXX	XXX	652	7,822	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
20772G-JJ-8	CONNECTICUT ST				1FE	289,455	112.3760	280,940	250,000	278,006		(9,399)			5.000	1.091	JD	1,042	12,500	10/12/2010	12/01/2014
419791-F4-5	HAWAII ST			1	1FE	177,276	123.9930	185,990	150,000	176,997		(279)			5.000	2.920	JD	500		11/18/2011	12/01/2022
56052A-XA-9	MAINE ST				1FE	306,263	126.5830	316,458	250,000	305,388		(874)			5.000	2.376	JD	1,042	6,007	11/01/2011	06/01/2021
57582N-D9-3	MASSACHUSETTS ST				1FE	288,843	128.6150	321,538	250,000	278,259		(3,081)			5.500	3.839	AO	3,438	13,750	05/23/2008	10/01/2019
604129-VU-7	MINNESOTA STATE				1FE	303,918	126.8580	317,145	250,000	298,154		(4,973)			5.000	2.509	FA	5,208	10,486	11/03/2010	08/01/2020
605580-5M-7	MISSISSIPPI STATE	SD			1FE	250,000	112.7490	281,873	250,000	250,000					4.434	4.483	AO	2,771	11,085	10/15/2009	10/01/2018
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-QR-6	UTAH STATE	SD			1FE	150,000	114.8950	172,343	150,000	150,000					4.554	4.606	JJ	3,416	6,831	09/16/2009	07/01/2024
917542-QW-5	UTAH STATE				1FE	100,000	108.5670	108,567	100,000	100,000					3.189	3.214	JJ	1,595	2,401	09/24/2010	07/01/2019
93974C-JH-4	WASHINGTON ST				1FE	239,088	121.6380	243,276	200,000	232,827		(5,086)			5.000	2.087	JJ	5,000	10,000	10/07/2010	01/01/2018
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,542,448	XXX	2,703,040	2,250,000	2,503,505		(27,422)			XXX	XXX	XXX	29,380	84,141	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						2,542,448	XXX	2,703,040	2,250,000	2,503,505		(27,422)			XXX	XXX	XXX	29,380	84,141	XXX	XXX
09088R-RG-3	BIRMINGHAM ALA				1FE	375,655	105.3070	368,575	350,000	355,591		(4,289)			5.000	3.716	AO	4,375	17,500	12/19/2006	04/01/2013
447025-JJ-7	HUNTSVILLE ALA				1FE	150,000	106.8280	160,242	150,000	150,000					3.386	3.415	MS	1,693	4,896	09/02/2010	09/01/2019
718814-A4-8	PHOENIX ARIZ				1FE	100,000	109.6670	109,667	100,000	100,000					3.930	3.969	JJ	1,965	3,930	10/07/2009	07/01/2017
567830-BN-3	MARIN CNTY CA				1FE	299,043	105.5370	316,611	300,000	299,818		108			4.600	4.694	FA	5,750	13,800	07/18/2003	08/01/2013
164231-KQ-4	CHEROKEE CNTY GA				1FE	150,000	116.4640	174,696	150,000	150,000					5.870	5.956	FA	3,669	8,805	06/19/2009	08/01/2028
250092-7C-1	DES MOINES IOWA				1FE	294,060	120.5280	301,320	250,000	286,923		(6,371)			5.000	2.112	JD	1,042	12,292	11/17/2010	06/01/2017
815626-GQ-3	SEDGWICK CNTY KANS UNIT SCH DIS	SD			1FE	211,348	129.1530	258,306	200,000	210,382		(416)			6.220	5.788	AO	3,110	12,440	07/30/2009	10/01/2028
442565-2Q-9	HOWARD CNTY MD			1	1FE	359,898	124.7240	374,172	300,000	358,914		(984)			5.000	2.690	FA	1,833		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	249,233	110.1340	275,335	250,000	249,417		87			3.850	3.933	MN	1,604	9,625	11/03/2009	11/01/2017
984657-GU-4	YAMHILL CNTY ORE SCH DIST				1FE	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	100,000	106.0310	106,031	100,000	100,000					3.102	3.126	FA	1,172	2,956	08/27/2010	02/15/2018
234667-JD-6	DALLAS CNTY TEX HOSP DIST				1FE	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	265,455	107.0580	267,645	250,000	260,357		(3,834)			3.610	2.001	FA	3,409	9,025	09/01/2010	08/15/2014
495278-B3-6	KING CNTY WASH SCH DIS NO 415				1FE	384,461	118.2590	413,907	350,000	368,649		(3,388)			5.000	3.838	JD	1,458	17,500	12/21/2006	12/01/2016
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,158,429	XXX	4,393,394	3,850,000	4,062,535		(35,579)			XXX	XXX	XXX	41,541	168,691	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,158,429	XXX	4,393,394	3,850,000	4,062,535		(35,579)			XXX	XXX	XXX	41,541	168,691	XXX	XXX
01030L-BX-2	ALABAMA INCENTIVES FING AUTH				1FE	300,000	111.5680	334,704	300,000	300,000					4.867	4.926	MS	4,867	14,601	09/18/2009	09/01/2018
246428-VU-7	DELAWARE TRANSNS AUTH				1FE	285,203	113.9770	284,943	250,000	277,776		(7,426)			5.000	1.723	JJ	6,250	6,250	01/11/2011	07/01/2015
438701-RA-4	HONOLULU HAWAII CITY & CNTY				1FE	120,000	108.1080	129,730	120,000	120,000					4.113	4.155	JJ	2,468	3,181	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
75902J-AJ-8	REGIONAL TRANSN AUTH ILL				1FE	147,085	120.2290	162,309	135,000	144,485		(1,069)			5.000	3.948	JJ	3,375	6,750	06/24/2009	07/01/2019
49151E-M9-1	KENTUCKY ST PPTY & BLDGS COMM				1FE	274,280	118.5220	296,305	250,000	265,966		(2,404)			5.000	3.806	MN	2,083	12,500	04/30/2008	11/01/2017
60636W-QP-3	MISSOURI ST HWYS & TRANS				1FE	288,283	128.2870	320,718	250,000	286,141		(2,142)			5.000	3.451	FA	5,208	6,250	03/10/2011	02/01/2023
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	355,845	123.8120	371,436	300,000	354,872		(973)			5.000	2.874	MN	2,708		10/18/2011	11/01/2022
679087-EZ-5	OKLAHOMA ST CAP IMPT AUTH ST				1FE	150,000	118.0500	177,075	150,000	150,000					5.140	5.206	JJ	3,855	7,710	09/02/2009	07/01/2020
20281P-AL-6	COMMONWEALTH FING AUTH PA REV	SD			1FE	335,000	101.6170	340,417	335,000	335,000					5.130	5.196	JD	1,432	17,186	11/17/2005	06/01/2012
88278P-GK-4	TEXAS ST UNIV SYS FING REV			1	1FE	272,548	115.1870	287,968	250,000	262,017		(2,591)			5.000	3.789	MS	3,681	12,500	12/19/2006	03/15/2017
409327-DK-6	HAMPTON ROADS SANTN DIST VA WA	SD			1FE	100,000	108.4770	108,477	100,000	100,000					3.980	4.020	MN	663	3,980	11/04/2009	11/01/2016
927781-TE-4	VIRGINIA COLLEGE BLDG AUTH VA				1FE	200,400	110.0560	220,112	200,000	200,311		(44)			4.250	4.265	FA	3,542	8,500	12/03/2009	02/01/2018

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
495289-PB-0	KING CNTY WASH SUR REV			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-QP-6	WISCONSIN ST TRANSNS REV			1	1FE	268,205	102.5120	256,280	250,000	255,965		(11,878)			5.375	0.590	JJ	6,719	13,438	12/20/2010	07/01/2020
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						4,067,758	XXX	4,333,287	3,790,000	4,002,578		(36,434)			XXX	XXX	XXX	61,800	156,774	XXX	XXX
31419A-2T-3	FANNIE MAE				1	318,939	103.3830	328,497	317,747	318,898		(41)			3.000	2.983	MON	794	3,972	06/24/2011	01/25/2026
31416Y-BX-5	FANNIE MAE B2753				1	319,123	105.1050	334,525	318,277	319,087		(35)			3.500	3.516	MON	928	7,426	04/14/2011	04/25/2026
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	44,554	110.6470	48,015	43,395	44,378		(28)			6.000	5.830	MON	217	2,604	07/06/2005	05/01/2035
31297F-JD-6	FEDERAL HOME LOAN MTG				1	80,040	111.3580	86,026	77,252	79,555		(72)			6.000	5.718	MON	386	4,635	11/16/2004	10/15/2034
31394G-MT-7	FEDERAL HOME LOAN MTG				1	68,825	100.7030	70,153	69,663	69,506		53			4.500	4.756	MON	261	3,135	04/21/2004	11/15/2016
31394Y-H8-0	FEDERAL HOME LOAN MTG CO				1	148,313	108.2240	162,336	150,000	149,096		140			5.000	5.245	MON	625	7,500	12/20/2004	12/15/2032
3128H8-CC-2	FEDERAL HOME LOAN MTG CORP				1	86,065	108.6650	91,381	84,094	84,965		(148)			5.000	4.692	MON	350	4,205	12/22/2003	10/01/2018
31401J-D9-6	FEDERAL NATIONAL MORT ASSOC				1	27,434	108.0090	29,589	27,395	27,387		(13)			5.000	5.003	MON	114	1,370	08/27/2003	07/01/2018
31371K-4E-8	FEDERAL NATIONAL MORTG ASSOC				1	46,291	108.0090	48,668	45,059	45,531		(97)			5.000	4.602	MON	188	2,253	03/31/2003	04/01/2018
31385H-3Y-6	FEDERAL NATIONAL MORTG ASSOC				1	12,038	108.1530	12,962	11,985	11,975		(8)			6.000	6.016	MON	60	719	03/13/2002	01/01/2017
31371L-AP-4	FEDERAL NATIONAL MORTGAGE				1	55,492	106.3720	58,049	54,571	54,901		(73)			4.000	3.766	MON	182	2,183	06/11/2003	06/25/2018
31371L-BH-1	FEDERAL NATIONAL MORTGAGE				1	71,098	106.3720	74,707	70,231	70,544		(75)			4.000	3.828	MON	234	2,809	06/25/2003	08/01/2018
31395L-6U-0	FNMA				1	348,195	106.1140	371,401	350,000	348,841		125			5.000	5.164	MON	1,458	17,500	06/14/2005	06/15/2033
31419B-YG-4	FNMA 1610				1	274,049	105.1430	279,921	266,229	273,804		(205)			4.000	3.820	MON	887	10,649	09/29/2010	10/25/2040
31416R-FA-6	FNMA 7360				1	135,017	106.7170	144,827	135,712	135,042		10			4.500	4.617	MON	509	6,107	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
31371N-CJ-2	FNMA POOL 256673				1	111,399	108.9720	120,865	110,913	111,334		(18)			5.500	5.541	MON	508	6,100	05/15/2008	04/25/2037
31371N-QN-8	FNMA POOL 257061				1	71,782	107.7590	77,729	72,132	71,808		7			5.000	5.143	MON	301	3,607	02/20/2008	01/25/2023
31402C-VZ-2	FNMA POOL 725232				1	102,924	108.1440	114,105	105,512	103,326		66			5.000	5.335	MON	440	5,276	03/28/2005	03/01/2034
31402D-MP-2	FNMA POOL 725866				1	127,485	106.6850	140,023	131,248	128,124		97			4.500	4.841	MON	492	5,906	10/20/2004	09/25/2034
31403C-6L-0	FNMA POOL 745275				1	126,737	108.1130	137,281	126,980	126,721		(5)			5.000	5.100	MON	529	6,349	01/25/2008	02/25/2036
31403J-SA-5	FNMA POOL 750313				1	68,276	109.8160	73,961	67,350	68,072		(31)			5.500	5.450	MON	309	3,704	12/29/2004	11/25/2033
31403K-G9-8	FNMA POOL 750924				1	79,572	106.3720	87,713	82,458	80,959		186			4.000	4.615	MON	275	3,298	12/01/2003	10/01/2018
31403K-VS-9	FNMA POOL 751325				1	101,776	110.4880	108,919	98,580	101,099		(93)			5.500	5.256	MON	452	5,422	03/25/2004	03/01/2034
31405J-H4-9	FNMA POOL 790551				1	72,396	109.8160	78,436	71,425	72,183		(29)			5.500	5.447	MON	327	3,928	08/25/2004	09/25/2034
31405M-L8-8	FNMA POOL 793351				1	71,711	111.1290	76,799	69,108	71,567		(8)			6.000	3.705	MON	346	4,147	08/31/2004	08/01/2034
31405S-KJ-2	FNMA POOL 797797				1	80,783	111.0840	87,223	78,519	80,639		(27)			6.000	5.409	MON	393	4,711	04/13/2005	04/25/2035
31409X-NT-2	FNMA POOL 881602				1	103,254	112.3160	114,257	101,728	103,038		(46)			6.500	6.481	MON	551	6,612	08/30/2006	02/25/2036
31410E-5V-6	FNMA POOL 887460				1	87,370	112.5240	95,828	85,162	87,189		(56)			6.500	6.325	MON	461	5,536	06/26/2008	09/25/2036
31410G-PR-8	FNMA POOL 888832				1	129,755	112.1290	142,009	126,648	129,468		(69)			6.500	6.335	MON	686	8,232	11/08/2007	11/25/2037
31416R-HJ-5	FNMA POOL AA7432				1	243,721	107.3420	262,229	244,293	243,714		(4)			4.500	4.588	MON	916	10,993	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	124,538	106.0290	129,597	122,227	124,146		(163)			4.500	4.257	MON	458	5,500	06/24/2009	03/15/2024
31394W-XU-7	FREDDIE MAC 2785 VD				1	163,165	103.8880	169,033	162,707	162,797		(123)			4.500	4.409	MON	610	7,322	09/10/2008	05/15/2015
3137A9-YB-6	FREDDIE MAC 3838 AE				1	289,915	102.6990	292,618	284,928	289,413		(501)			2.500	1.975	MON	594	4,749	04/20/2011	11/15/2018
3128MJ-QR-4	FREDDIE MAC FG G08463				1	312,077	105.0490	313,764	298,682	311,974		(102)			4.000	3.696	MON	996	1,991	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	210,452	104.0480	216,202	207,790	207,816		(222)			5.000	4.870	MON	866	10,390	09/21/2004	06/16/2031
38373M-JQ-4	GNMA 2003-96 G				1	260,547	107.1280	267,819	250,000	257,613		(1,242)			5.722	5.160	MON	1,192	14,304	05/28/2009	05/16/2039
38373M-VW-7	GNMA 2006-39C				1	315,000	109.5700	328,709	300,000	308,669		(2,555)			5.481	4.503	MON	1,370	16,443	06/24/2009	05/16/2034
38373M-L9-9	GNMA 2007-69 C				1	128,025	110.9900	133,188	120,000	127,955		(70)			5.196	2.904	MON	520		12/21/2011	10/16/2037
37611C-AD-8	GNMA 2007-75D				1	318,000	113.1490	339,446	300,000	314,035		(1,522)			5.786	5.130	MON	1,446	17,357	05/04/2009	12/16/2042
38373M-Y5-3	GNMA 2008-48 E				1	205,750	113.5590	227,117	200,000	204,415		(571)			5.400	5.087	MON	900	10,800	07/28/2009	07/16/2042
38375Q-N9-6	GNMA 2008-55 PG				1	123,092	106.3160	130,964	123,183	122,999		(33)			5.000	5.050	MON	513	6,159	08/18/2008	07/20/2037
38373M-4X-5	GNMA 2009-3 C				1	274,875	112.9270	338,780	300,000	279,116		1,538			4.550	5.586	MON	1,138	13,650	02/04/2009	07/16/2040
38376V-WX-1	GNMA 2010-17PK				1	254,949	107.7020	262,720	243,934	252,853		(1,121)			4.500	3.435	MON	915	10,977	03/26/2010	01/16/2038
38373M-W4-8	GNMA GNR 2008-39 C				1	269,961	107.1640	267,909	250,000	269,752		(209)			5.023	3.051	MON	1,046		12/14/2011	03/16/2034
3837H0-JV-6	GNMA REMIC				1	34,288	114.4140	37,496	32,772	33,557		(55)			7.500	7.195	MON	205	2,458	11/10/1998	09/20/2025
3837H0-Y5-6	GNMA REMIC				1	36,308	114.7220	39,859	34,744	35,496		(45)			7.500	7.293	MON	217	2,606	11/10/1998	09/20/2027
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

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
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						8,022,141	XXX	8,464,506	7,892,205	8,002,108		(7,754)			XXX	XXX	XXX	30,359	302,774	XXX	XXX
38373M-LB-4	GNMA 2004-20 D				1	158,086	104.7820	157,173	150,000	155,213		(1,758)			4.984	3.649	MON	623	7,476	02/23/2010	09/16/2037
38374F-2S-2	GNMA 2004-25 BC				1	32,824	101.3250	31,808	31,392	32,093		(379)			4.581	0.402	MON	120	1,438	01/22/2010	11/16/2044
38373M-Y4-6	GNMA 2008-48D				1	243,688	108.1260	254,096	235,000	240,321		(1,446)			5.243	4.533	MON	1,027	12,321	12/15/2009	10/16/2039
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						434,598	XXX	443,077	416,392	427,627		(3,583)			XXX	XXX	XXX	1,770	21,235	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						12,524,497	XXX	13,240,870	12,098,597	12,432,313		(47,770)			XXX	XXX	XXX	93,929	480,783	XXX	XXX
03938L-AK-0	ARCELORMITTAL		R		2FE	170,480	105.1250	152,431	145,000	161,204		(5,966)			5.000	0.302	MN	926	6,750	08/04/2011	05/15/2014
44328M-AL-8	HSBC BANK PLC		R		1FE	149,945	100.0060	150,009	150,000	149,951		6			3.100	3.132	MN	478	2,325	05/17/2011	05/24/2016
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	154,264	79.0000	142,200	180,000	156,120		1,856			4.000	9.669	AO	1,220	3,600	09/29/2011	10/30/2014
002824-AX-8	ABBOTT LABORATORIES				1FE	99,898	104.8790	104,879	100,000	99,929		20			2.700	2.740	MN	255	2,700	05/24/2010	05/27/2015
008252-AL-2	AFFILIATED MANAGERS GRP			1	2FE	167,211	108.5000	162,750	150,000	162,708		(4,502)			3.950	(1.203)	FA	2,238	2,963	06/24/2011	08/15/2038
009158-AQ-9	AIR PRODUCTS & CHEMICALS				1FE	109,418	102.7050	112,975	110,000	109,465		47			2.000	2.123	FA	911		07/28/2011	08/02/2016
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC				2FE	163,202	139.8750	181,838	130,000	158,939		(4,263)			4.250	(4.330)	JD	460	2,763	09/30/2011	06/01/2014
02261W-AB-5	ALZA CORP	@			1FE	150,504	92.6250	171,356	185,000	163,344		2,330			0.000	1.468	N/A			02/22/2011	07/28/2020
02666Q-B6-9	AMERICAN HONDA FINANCE				1FE	202,292	103.5330	207,065	200,000	200,833		(634)			4.625	4.326	AO	2,287	9,250	08/18/2009	04/02/2013
031162-AQ-3	AMGEN INC				2FE	45,113	100.3750	45,169	45,000	45,110		(3)			0.375	0.149	FA	70		12/22/2011	02/01/2013
031162-BF-6	AMGEN INC				2FE	149,548	100.6830	151,025	150,000	149,592		44			2.300	2.379	JD	153	1,581	06/29/2011	06/15/2016
039483-AW-2	ARCHER-DANIELS-MIDLAND CO				1FE	49,900	100.5000	50,250	50,000	49,902		2			0.875	0.971	FA	165		12/15/2011	02/15/2014
00206R-AW-2	AT & T INC				1FE	124,773	104.2140	130,267	125,000	124,801		29			2.950	3.011	MN	471	2,008	04/26/2011	05/15/2016
05461T-AA-5	AXIS CAPITAL				1FE	99,785	105.1430	105,143	100,000	99,924		23			5.750	5.862	JD	479	5,750	11/09/2004	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	68,695	145.3130	72,657	50,000	63,263		(963)			8.750	5.403	FA	1,531	4,375	07/06/2005	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	124,709	108.5380	135,673	125,000	124,745		36			3.150	3.218	MS	1,170	1,947	03/09/2011	03/14/2017
172967-AM-3	CITIGROUP INC				1FE	213,000	105.3970	210,793	200,000	209,151		(422)			6.875	6.464	JD	1,146	13,750	02/03/1999	06/01/2025
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	111,553	100.1860	100,186	100,000	100,072		(1,770)			7.300	5.528	JJ	3,366	7,300	04/13/2004	01/15/2012
235851-AF-9	DANAHER CORPORATION	@			1FE	54,586	136.5000	81,900	60,000	56,144		519			0.000	0.803	N/A		131	10/04/2011	01/22/2021
25746U-AT-6	DOMINION RESOURCES INC				2FE	64,003	152.8750	91,725	60,000	63,490		(270)			2.125	1.607	JD	57	1,480	11/29/2010	12/15/2023
268648-AM-4	EMC CORP				1FE	75,654	143.5000	78,925	55,000	72,707		(2,947)			1.750	(12.149)	JD	80	394	12/21/2011	12/01/2013
30161M-AH-6	EXELON GENERATION CO LLC			1	2FE	49,947	102.7990	51,399	50,000	49,953		4			4.000	4.053	AO	500	2,006	09/27/2010	10/01/2020
33738K-AA-3	FIRST UNION NATL BK FLA SUB NTS			1	1FE	206,000	113.1650	226,330	200,000	202,020		(421)			6.180	5.987	FA	4,669	12,360	11/12/1998	02/15/2036
36962G-4R-2	GENERAL ELECTRIC CAP CORP				1FE	248,724	102.1890	255,471	250,000	248,859		105			4.375	4.488	MS	3,190	10,938	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	168,558	115.6250	167,656	145,000	161,047		(7,511)			0.625	(7.021)	MN	151	531	06/17/2011	05/01/2013
380956-AB-8	GOLDCORP INC				2FE	162,215	122.3750	171,325	140,000	155,304		(5,971)			2.000	(2.078)	FA	1,167	2,800	01/18/2011	08/01/2014
38144L-AC-4	GOLDMAN SACHS GROUP INC				1FE	200,060	101.6980	203,396	200,000	200,015		(17)			5.450	5.515	MN	1,817	10,900	04/15/2009	11/01/2012
458140-AF-7	INTEL CORPORATON				1FE	166,809	125.2500	181,613	145,000	166,156		(504)			3.250	2.530	FA	1,964	4,306	03/17/2011	08/01/2039
459902-AQ-5	INTERNATIONAL GAME TECHNOLOGY				2FE	162,175	118.3750	171,644	145,000	155,611		(4,481)			3.250	0.110	MN	785	4,713	02/23/2011	05/01/2014
47102X-AG-0	JANUS CAPITAL GROUP INC				2FE	127,905	98.2500	117,900	120,000	126,489		(1,416)			3.250	1.103	JJ	1,798	488	07/18/2011	07/15/2014
472319-AG-7	JEFFERIES GROUP INC				2FE	158,849	82.5000	132,000	160,000	158,925		41			3.875	3.966	MN	1,033	6,200	03/04/2010	11/01/2029
494550-BG-0	KINDER MORGAN ENER PART				2FE	49,991	103.9720	51,986	50,000	49,992		1			3.500	3.535	MS	583	860	02/23/2011	03/01/2016
530718-AF-2	LIBERTY MEDIA				3FE	59,690	111.8750	61,531	55,000	58,013		(228)			3.125	2.578	MS	434	3,171	11/01/2004	03/30/2023
58933Y-AB-1	MERCK & CO INC				1FE	99,759	103.7670	103,767	100,000	99,807		45			2.250	2.314	JJ	1,038	1,344	12/07/2010	01/15/2016
59156R-AN-8	METLIFE INC				1FE	124,661	108.9390	136,174	125,000	124,863		35			5.000	5.098	JD	278	6,250	06/20/2005	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	78,494	32.5000	52,000	160,000	52,000	(27,781)	1,287			3.375	16.587	FA	2,235		10/25/2011	08/01/2018
595620-AD-7	MIDAMERICAN ENERGY CO				1FE	97,985	108.8740	108,874	100,000	99,312		228			4.650	4.981	AO	1,163	4,650	05/10/2005	10/01/2014
60871R-AA-8	MOLSON COORS BREWING COMPANY				2FE	138,604	105.8750	137,638	130,000	133,346		(2,109)			2.500	0.871	JJ	1,363	3,250	04/06/2010	07/30/2013
651639-AH-9	NEWMONT MINING CORP				2FE	118,810	139.0000	145,950	105,000	111,326		(2,552)			1.250	(1.071)	JJ	605	1,313	01/29/2010	07/15/2014

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
652478-AQ-1	NEWS AMER HLDGS				2FE	122,558	126.6040	126,604	100,000	113,087		(1,581)			8.250	5.920	FA	3,231	8,250	11/30/2004	08/10/2018
66989H-AA-6	NOVARTIS CAPITAL CORP				1FE	69,928	106.9920	74,895	70,000	69,968		14			4.125	4.191	FA	1,131	2,888	02/04/2009	02/10/2014
680223-AF-1	OLD REPUBLIC INTERNATIONAL CORP				2FE	138,569	99.8750	119,850	120,000	125,631		(12,938)			8.000	(4.352)	MN	1,227	9,600	03/02/2011	05/15/2012
682134-AA-9	OMNICOM GROUP				2FE	124,330	105.5000	131,875	125,000	124,374		24			0.000	0.019	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	95,587	103.1250	97,969	95,000	95,388		(114)			3.250	3.140	MS	909	3,088	03/30/2010	03/15/2015
693627-AZ-4	PSI ENERGY INC				2FE	102,041	115.1340	115,134	100,000	101,080		(207)			6.050	5.855	JD	269	6,050	10/12/2006	06/15/2016
75508A-AB-2	RAYONIER INC				2FE	138,351	124.5000	168,075	135,000	135,884		(1,097)			3.750	2.931	AO	1,069	5,063	09/24/2009	10/15/2012
854616-AM-1	STANLEY BLACK & DECKER				2FE	135,559	111.1880	138,984	125,000	126,917		(5,224)			0.000	(3.953)	FMAN			05/19/2010	05/17/2012
857477-AH-6	STATE STREET CORPORATION				1FE	149,378	102.9270	154,391	150,000	149,474		97			2.875	2.987	MS	1,366	2,156	03/02/2011	03/07/2016
871503-AF-5	SYMANTEC CORP				2	164,363	111.3750	155,925	140,000	158,704		(5,659)			1.000	(7.376)	JD	62	700	08/03/2011	06/15/2013
88163V-AE-9	TEVA PHARM FIN CO LLC				1FE	165,458	103.3750	149,894	145,000	164,295		(1,163)			0.250	(0.649)	FA	151	181	06/23/2011	02/01/2026
883203-BN-0	TEXTRON INC				2FE	79,958	153.5000	92,100	60,000	75,295		(4,663)			4.500	(12.122)	MN	450	1,350	08/22/2011	05/01/2013
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	54,526	104.1910	57,305	55,000	54,576		50			3.500	3.696	AO	481	968	03/24/2011	04/01/2017
254687-AW-6	WALT DISNEY COMPANY				1FE	74,270	107.6380	80,728	75,000	74,693		147			4.500	4.777	JD	150	3,375	12/17/2008	12/15/2013
92928Q-AB-4	WEA FINANCE LLC			1	1FE	149,143	98.1490	147,224	150,000	149,187		45			4.625	4.752	MN	983	3,469	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	119,311	109.7820	137,228	125,000	121,999		795			4.375	5.226	MN	699	5,469	05/22/2008	05/15/2015
064149-D8-7	BANK OF NOVA SCOTIA		R		1FE	299,502	103.5210	310,562	300,000	299,574		72			2.900	2.957	MS	2,223	4,350	03/22/2011	03/29/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,556,843	XXX	8,840,153	8,370,000	8,381,703	(60,352)	(75,126)			XXX	XXX	XXX	72,065	253,503	XXX	XXX
05949A-5A-4	BANC OF AMERICA MTG SECS INC				1FM	219,091	92.7590	199,578	215,157	199,578	(18,056)	(99)			5.500	5.461	MON	986	11,834	06/28/2005	05/25/2035
06606W-AN-4	BANK BOSTON HOME EQUITY				1FM	935	100.0700	902	902	902		(2)			6.140	5.676	MON	5	55	08/14/2003	06/25/2013
161546-HT-6	CHASE FUNDING MTG LN				1FM	80,704	99.7700	80,523	80,708	80,522		(15)			4.266	4.306	MON	287	3,442	02/11/2004	06/25/2015
172973-4C-0	CITICORP MORTGAGE SECURITIES INC				1FM	171,003	90.0770	161,292	179,060	161,292	(11,884)	143			5.500	5.998	MON	821	9,848	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	125,032	68.6100	125,032	182,236	125,032	36				5.804	27.246	MON	881	10,577	08/28/2006	07/25/2034
12669G-YP-0	COUNTRYWIDE HOME LOAN				1FM	201,436	66.9550	176,142	263,075	176,142	30,779		26,451		5.500	9.064	MON	1,206	14,489	04/01/2005	05/25/2035
12667F-RY-3	CWALT 2004-22CB				1FM	95,383	98.4530	94,291	95,772	95,385					6.000	6.170	MON	479	5,754	03/28/2006	10/25/2034
45660N-5Z-4	INDYMAC MBS INC				2FM	242,690	100.5700	239,178	237,822	239,179		(296)			5.750	5.571	MON	1,140	13,675	12/02/2004	12/25/2034
75970N-AM-9	RENAISSANCE ACCEP MTG CORP				1FM	200,000	88.2600	176,520	200,000	176,520	(23,480)				5.201	5.284	MON	867	10,402	06/03/2005	07/25/2035
759950-FX-1	RENAISSANCE HOME EQUITY LOAN				2FM	88,443	100.0000	88,443	88,443	88,443					5.565	5.418	MON	410	4,712	12/09/2005	02/25/2036
86359B-J2-8	STRUCTURED ASSET SECS CORP				4FM	42,072	102.0900	41,473	40,624	41,473	66	(29)			6.250	6.116	MON	212	2,539	11/03/2004	11/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,557,054	XXX	1,466,349	1,715,611	1,467,444	(24,766)	(297)	26,451		XXX	XXX	XXX	8,010	95,918	XXX	XXX
05947U-LY-2	BANC AMERICA COML MTG INC				1FM	311,297	100.6000	301,800	300,000	301,796		(1,501)			5.061	4.610	MON	1,265	15,183	09/28/2004	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	225,144	99.9500	224,888	225,000	224,887		(51)			5.626	5.742	MON	1,055	12,424	03/08/2006	03/11/2039
07383F-MN-5	BEAR STEARNS COMMERICAL MTG SECURI				1FM	319,998	99.7600	325,122	325,905	325,129		599			4.720	5.140	MON	1,282	15,383	11/28/2005	11/11/2035
22541Q-DJ-8	CREDIT SUISSE FIRST BOSTON MORT				1FM	232,629	100.7300	226,643	225,000	229,232		(3,397)			3.936	2.045	MON	738	6,642	03/08/2011	05/15/2038
22540V-P2-2	CREDIT SUISSE FIRST BOSTON MTG				1FM	137,977	100.1300	125,794	125,630	125,789		(1,265)			6.133	4.436	MON	642	7,725	09/25/2002	05/01/2032
22541Q-SF-0	CREDIT SUISSE FIRST BOSTON MTG SEC				1FM	302,531	99.9900	299,970	300,000	299,978		(454)			5.137	5.087	MON	1,284	15,411	08/05/2005	08/15/2036
361849-XE-7	GMAC COMMERCIAL MORTGAGE SECURITIE				1FM	194,537	98.4100	206,661	210,000	206,660		2,227			4.192	5.497	MON	734	8,803	11/07/2005	05/10/2036
62888X-AB-0	NG 2010-C1 A2				1FE	99,745	105.5810	105,581	100,000	99,786		35			2.900	2.982	MON	64	2,900	11/03/2010	10/23/2020
929766-YX-5	WACHOVIA BANK COMMERICAL MTG TRUST				1FM	299,695	99.8400	299,520	300,000	299,528		(30)			4.847	4.944	MON	1,212	14,541	08/16/2005	10/15/2041
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,459,047	XXX	2,461,989	2,461,535	2,458,811		(1,764)			XXX	XXX	XXX	9,664	115,672	XXX	XXX
54627R-AA-8	LCDA 2010-ELL A1				1FE	142,748	99.9470	142,450	142,526	142,657		(77)			1.110	1.040	FA	659	1,622	11/09/2010	02/01/2016
87316Y-AB-7	TXU ELECTRIC CO				1FE	60,012	102.4760	58,413	57,002	58,128		(857)			4.810	1.583	MN	350	2,742	12/15/2009	11/17/2014
98158K-AC-3	WORLD OMNI AUTO REC TRUST				1FE	249,993	100.2990	250,747	250,000	249,995		3			1.110	1.117	MON	123	2,120	03/02/2011	05/15/2015

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						452,753	XXX	451,610	449,528	450,780		(931)			XXX	XXX	XXX	1,132	6,484	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						13,025,697	XXX	13,220,101	12,996,674	12,758,739	(85,118)	(78,118)	26,451		XXX	XXX	XXX	90,871	471,577	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						19,325,478	XXX	20,269,874	18,260,000	18,950,322	(60,352)	(174,560)			XXX	XXX	XXX	204,786	663,109	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						9,740,669	XXX	10,109,971	9,770,093	9,631,382	(24,766)	(8,004)	26,451		XXX	XXX	XXX	39,021	406,514	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						2,893,645	XXX	2,905,066	2,877,927	2,886,438		(5,347)			XXX	XXX	XXX	11,434	136,907	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						452,753	XXX	451,610	449,528	450,780		(931)			XXX	XXX	XXX	1,132	6,484	XXX	XXX
8399999 - Total Bonds						32,412,545	XXX	33,736,521	31,357,548	31,918,923	(85,118)	(188,843)	26,451		XXX	XXX	XXX	256,373	1,213,014	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 Identification	Description	Code	Foreign	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 (Amortization) 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 Designation	Date Acquired
316773-20-9	FIFTH THIRD BANCORP			530.000	100.00		24,782	142.080	75,302	24,782	1,126	4,505							RP3LFE	01/26/2009
651195-30-7	NEWELL FINANCIAL TRUST			900.000	50.00		35,100	42.250	38,025	35,100		2,363							P3LFE	07/31/2000
854502-30-9	STANLEY BLACK & DECKER INC			290.000	100.00		29,439	117.250	34,003	29,439		1,386							RP2UFE	09/22/2011
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							89,321	XXX	147,330	89,321	1,126	8,254							XXX	XXX
8999999 - Total Preferred Stocks							89,321	XXX	147,330	89,321	1,126	8,254							XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	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			852.000	85,200	100.000	85,200	81,900		3,512						U	04/11/2011
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					85,200	XXX	85,200	81,900		3,512						XXX	XXX
330999-10-3	FIRST OHIO FINANCIAL CORP			6,164.000	102,286	16.594	102,286	94,046				(23,693)		(23,693)		A	09/29/2006
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					102,286	XXX	102,286	94,046				(23,693)		(23,693)		XXX	XXX
74251T-85-9	BOND & MORTGAGE SEC R3 FUND			2,143.325	22,719	10.600	22,719	21,302		702		598		598		L	12/30/2011
316066-10-9	FIDELITY CAPITAL APPRECIATION FUND			2,937.452	72,320	24.620	72,320	77,244		126		(2,105)		(2,105)		L	12/29/2011
316390-82-2	FIDELITY SELECT SOFT WARE FUND			344.611	26,738	77.590	26,738	24,830		3,445		(3,154)		(3,154)		L	12/19/2011
315911-88-3	FIDELITY SPARTAN EXT MKT IDX FID A			7,210.471	255,683	35.460	255,683	155,357		9,331		(19,540)		(19,540)		L	12/19/2008
464287-16-8	ISHARES DJ SELECT DIVIDEND INDEX			16,743.000	900,271	53.770	900,271	1,065,018		30,945		65,465		65,465		L	07/14/2008
74251T-31-3	LARGE CAP S & P 500 INDEX R3 FUND			2,055.330	18,128	8.820	18,128	16,099		257		(33)		(33)		L	12/21/2011
74253M-51-4	PRINCIPAL LIFETIME 2020 R3 FUND			1,678.486	18,799	11.200	18,799	19,971		334		(659)		(659)		L	12/30/2011
74253M-37-3	PRINCIPAL LIFETIME 2040 R3 FUND			1,624.120	17,963	11.060	17,963	19,564		279		(1,024)		(1,024)		L	12/30/2011
74253M-31-6	PRINCIPAL LIFETIME 2050 R3 FUND			1,676.773	17,723	10.570	17,723	19,473		256		(1,124)		(1,124)		L	12/30/2011
782493-64-7	RUSSELL REAL ESTATE SEC E FUND			62.048	2,000	32.230	2,000	1,832		37		(243)		(243)		L	10/04/2011
74253J-27-1	SMALLCAP BLEND R3 FUND			151.398	2,123	14.020	2,123	1,847				(80)		(80)		L	06/09/2011
315911-70-1	SPARTAN 500 INDEX FD ADV CL FUSVX			10,735.431	477,619	44.490	477,619	346,279		9,657		107		107		L	01/22/2010
921909-10-7	STAR			10,167.604	190,439	18.730	190,439	192,130		5,011		(3,554)		(3,554)		L	12/29/2011
921937-60-3	TOTAL BOND MKT INDEX ADM SAHRES			16,889.785	185,788	11.000	185,788	170,597		6,636		6,623		6,623		L	12/30/2011
922908-71-0	VANGUARD 500 INDEX FUND ADMIRAL			7,542.083	873,373	115.800	873,373	666,291		18,002		(199)		(199)		L	12/22/2011
921939-40-1	VANGUARD DIVERSIFIED EQUITY INV			3,476.136	69,314	19.940	69,314	70,593		845		(1,549)		(1,549)		L	12/29/2011
922908-66-0	VANGUARD GROWTH INDEX FUND ADM			2,723.908	86,593	31.790	86,593	78,113		1,065		524		524		L	12/22/2011
921946-40-6	VANGUARD HIGH DIVIDEND YIELD ETF			21,108.000	955,348	45.260	955,348	1,064,790		28,010		64,168		64,168		L	07/14/2008
922908-69-4	VANGUARD IND TRUST EXT MKT ADMIRAL			10,798.632	424,926	39.350	424,926	211,871		4,838		(20,841)		(20,841)		L	03/11/2008
922908-10-8	VANGUARD INDEX TRUST- THE 500			67.928	7,866	115.800	7,866	6,627		151		1		1		L	12/22/2011
922031-86-9	VANGUARD INFLATION-PROTECT SEC INV			3,568.362	50,350	14.110	50,350	46,167		2,032		3,705		3,705		L	12/27/2011
921910-20-4	VANGUARD INTERNATIONAL GROWTH FUND			2,756.318	45,066	16.350	45,066	59,561		902		(8,046)		(8,046)		L	12/16/2011
921909-40-4	VANGUARD LIFE STRATEGY MODERATE GR			2,165.050	41,482	19.160	41,482	37,748		993		(884)		(884)		L	12/29/2011
921937-40-5	VANGUARD LONG-TERM BOND INDEX FUND			1,398.305	19,450	13.910	19,450	16,198		962		2,553		2,553		L	12/30/2011
921928-10-7	VANGUARD MORGAN GROWTH FUND INV			1,605.755	28,053	17.470	28,053	27,490		160		(1,106)		(1,106)		L	12/27/2011
922906-20-1	VANGUARD PRIME MONEY MARKET			186,083.580	186,084	1.000	186,084	186,084		75						L	12/30/2011
92202E-30-0	VANGUARD TARGET RETIREMENT 2015 FU			9,708.759	119,418	12.300	119,418	120,567		3,148		(1,137)		(1,137)		L	12/29/2011
922908-72-8	VANGUARD TOTAL STOCK MKT ADM SHARE			3,730.866	116,776	31.300	116,776	114,258		2,208		(957)		(957)		L	12/20/2011
922908-30-6	VANGUARD TOTAL STOCK MKT IND FUND			320.050	10,014	31.290	10,014	8,743		178		(82)		(82)		L	12/20/2011
921935-10-2	VANGUARD WELLINGTON FUNDS			1,043.495	32,703	31.340	32,703	31,410		967		246		246		L	12/27/2011
921935-20-1	WELLINGTON FUND ADMIRAL SHARES			1,022.685	55,358	54.130	55,358	55,439		1,680		422		422		L	12/27/2011
9299999. Subtotal - Mutual Funds					5,330,489	XXX	5,330,489	4,933,493		133,232		78,097		78,097		XXX	XXX
9799999 - Total Common Stocks					5,517,975	XXX	5,517,975	5,109,439		136,744		54,404		54,404		XXX	XXX
9899999 - Total Preferred and Common Stocks					5,607,296	XXX	5,665,305	5,198,760	1,126	144,998		54,404		54,404		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 $ 85,200

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
419791-F4-5	HAWAII ST		11/18/2011	BANC OF AMERICA SECURITIE		177,276	150,000	
56052A-XA-9	MAINE ST		11/01/2011	RAMIREZ & COMPANY		306,263	250,000	5,069
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						771,144	650,000	5,138
442565-2Q-9	HOWARD CNTY MD		10/25/2011	BARCLAYS		359,898	300,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						359,898	300,000	
246428-VU-7	DELAWARE TRANSNS AUTH		01/11/2011	WELLS FARGO		285,203	250,000	451
60636W-QP-3	MISSOURI ST HWYS & TRANS		03/10/2011	WELLS FARGO		288,283	250,000	1,528
64711R-JS-6	NEW MEXICO FIN AUTH ST TRANSN		01/05/2011	JEFFERIES & CO		284,168	250,000	868
65829Q-AJ-3	NORTH CAROLINA ST LTD OBLIG		10/18/2011	BARCLAYS		355,845	300,000	
31419A-2T-3	FANNIE MAE		06/24/2011	RBC CAPITAL MARKETS		336,833	335,575	503
31416Y-BX-5	FANNIE MAE B2753		04/14/2011	WELLS FARGO		348,843	347,919	575
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.		356,125	350,000	681
3128MJ-QR-4	FREDDIE MAC FG G08463		09/28/2011	CRT GOVT		313,453	300,000	400
3132GL-VB-7	FREDDIE MAC FGQ05410		12/20/2011	CRT GOVT		358,313	350,000	919
38373M-L9-9	GNMA 2007-69 C		12/21/2011	WEDB		128,025	120,000	450
38373M-W4-8	GNMA GNR 2008-39 C		12/14/2011	BAIRD		269,961	250,000	628
3199999. Subtotal - Bonds - U.S. Special Revenues						3,636,394	3,403,087	7,402
03938L-AK-0	ARCELORMITTAL	R	08/04/2011	VARIOUS		24,005	20,000	231
44328M-AL-8	HSBC BANK PLC	R	05/17/2011	HSBC SECURITIES		149,945	150,000	
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		154,264	180,000	3,080
008252-AL-2	AFFILIATED MANAGERS GRP		06/24/2011	VARIOUS		167,211	150,000	1,929
009158-AQ-9	AIR PRODUCTS & CHEMICALS		07/28/2011	DEUTCHE BANC SECURITIES		109,418	110,000	
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC		09/30/2011	VARIOUS		163,202	130,000	1,461
02261W-AB-5	ALZA CORP		02/22/2011	VARIOUS		8,734	10,000	
031162-AQ-3	AMGEN INC		12/22/2011	J P MORGAN		45,113	45,000	69
031162-BF-6	AMGEN INC		06/29/2011	VARIOUS		149,548	150,000	10
039483-AW-2	ARCHER-DANIELS-MIDLAND CO		12/15/2011	DAIWA SE		49,900	50,000	152
00206R-AW-2	AT & T INC		04/26/2011	BANC OF AMERICA SECURITIE		124,773	125,000	
17275R-AK-8	CISCO SYSTEMS INC		03/09/2011	BANC OF AMERICA SECURITIE		124,709	125,000	
22541Q-DJ-8	CREDIT SUISSE FIRST BOSTON MORT		03/08/2011	BARCLAYS		232,629	225,000	246
235851-AF-9	DANAHER CORPORATION		10/04/2011	BARCLAYS		11,675	10,000	
268648-AM-4	EMC CORP		12/21/2011	VARIOUS		75,654	55,000	201
375558-AH-6	GILEAD SCIENCES		06/17/2011	VARIOUS		168,558	145,000	166
380956-AB-8	GOLDCORP INC		01/18/2011	DALWA CAPITAL MARKETS		93,800	80,000	756
458140-AF-7	INTEL CORPORATON		03/17/2011	VARIOUS		29,325	25,000	113
459902-AQ-5	INTERNATIONAL GAME TECHNOLOGY		02/23/2011	WELLS FARGO		11,313	10,000	106
47102X-AG-0	JANUS CAPITAL GROUP INC		07/18/2011	VARIOUS		179,784	165,000	616
494550-BG-0	KINDER MORGAN ENER PART		02/23/2011	MORGAN STANLEY		49,991	50,000	
55277J-AA-6	MF GLOBAL HLDGS LTD		10/25/2011	VARIOUS		83,654	170,000	770
55277J-AB-4	MF GLOBAL HLDGS LTD		10/25/2011	VARIOUS		78,494	160,000	1,290
680223-AF-1	OLD REPUBLIC INTERNATIONAL CORP		03/02/2011	CITIGROUP		138,569	120,000	2,987
693476-BM-4	PNC FUNDING CORP		09/15/2011	KEYBANC		150,242	150,000	11
857477-AH-6	STATE STREET CORPORATION		03/02/2011	BANC OF AMERICA SECURITIE		149,378	150,000	
871503-AF-5	SYMANTEC CORP		08/03/2011	CITIGROUP		164,363	140,000	206
88163V-AE-9	TEVA PHARM FIN CO LLC		06/23/2011	VARIOUS		165,458	145,000	46
883203-BN-0	TEXTRON INC		08/22/2011	VARIOUS		79,958	60,000	849
92553P-AG-7	VIACOM INC		03/24/2011	DEUTCHE BANC SECURITIES		54,526	55,000	
92928Q-AB-4	WEA FINANCE LLC		05/04/2011	VARIOUS		149,143	150,000	
98158K-AC-3	WORLD OMNI AUTO REC TRUST		03/02/2011	BANC OF AMERICA SECURITIE		249,993	250,000	
983919-AF-8	XILINX INC		08/10/2011	BARCLAYS		128,551	110,000	473
064149-D8-7	BANK OF NOVA SCOTIA	R	03/22/2011	BARCLAYS		299,502	300,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,095,203	4,050,000	15,768
8399997. Total - Bonds - Part 3						8,862,638	8,403,087	28,308
8399998. Total - Bonds - Part 5						206,255	190,000	961
8399999. Total - Bonds						9,068,893	8,593,087	29,269
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	

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
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	46.000	4,600		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,600	XXX	
74251T-85-9	BOND & MORTGAGE SEC R3 FUND		12/30/2011	PRINCIPAL FINANCIAL GROUP	140.912	1,476		
316066-10-9	FIDELITY CAPITAL APPRECIATION FUND		12/29/2011	VANGUARD GROUP	5.388	126		
316390-82-2	FIDELITY SELECT SOFT WARE FUND		12/19/2011	VANGUARD GROUP	90.810	7,695		
74251T-31-3	LARGE CAP S & P 500 INDEX R3 FUND		12/21/2011	PRINCIPAL FINANCIAL GROUP	79.531	715		
74253M-51-4	PRINCIPAL LIFETIME 2020 R3 FUND		12/30/2011	PRINCIPAL FINANCIAL GROUP	82.581	961		
74253M-37-3	PRINCIPAL LIFETIME 2040 R3 FUND		12/30/2011	PRINCIPAL FINANCIAL GROUP	77.232	903		
74253M-31-6	PRINCIPAL LIFETIME 2050 R3 FUND		12/30/2011	PRINCIPAL FINANCIAL GROUP	78.258	880		
782493-64-7	RUSSELL REAL ESTATE SEC E FUND		10/04/2011	PRINCIPAL FINANCIAL GROUP	16.162	597		
74253J-27-1	SMALLCAP BLEND R3 FUND		06/09/2011	PRINCIPAL FINANCIAL GROUP	34.553	530		
921909-10-7	STAR		12/29/2011	VANGUARD GROUP	262.916	5,011		
921937-60-3	TOTAL BOND MKT INDEX ADM SAHRES		12/30/2011	VANGUARD GROUP	613.503	6,636		
922908-71-0	VANGUARD 500 INDEX FUND ADMIRAL		12/22/2011	VANGUARD GROUP	15.363	1,753		
921939-40-1	VANGUARD DIVERSIFIED EQUITY INV		12/29/2011	VANGUARD GROUP	42.174	845		
922908-66-0	VANGUARD GROWTH INDEX FUND ADM		12/22/2011	VANGUARD GROUP	33.914	1,065		
922908-10-8	VANGUARD INDEX TRUST- THE 500		12/22/2011	VANGUARD GROUP	1.321	151		
922031-86-9	VANGUARD INFLATION-PROTECT SEC INV		12/27/2011	VANGUARD GROUP	790.492	10,532		
921910-20-4	VANGUARD INTERNATIONAL GROWTH FUND		12/16/2011	VANGUARD GROUP	56.744	902		
921909-40-4	VANGUARD LIFE STRATEGY MODERATE GR		12/29/2011	VANGUARD GROUP	50.887	993		
921937-40-5	VANGUARD LONG-TERM BOND INDEX FUND		12/30/2011	VANGUARD GROUP	74.715	962		
921928-10-7	VANGUARD MORGAN GROWTH FUND INV		12/27/2011	VANGUARD GROUP	233.104	4,410		
922906-20-1	VANGUARD PRIME MONEY MARKET		12/30/2011	VANGUARD GROUP	57,588.430	57,588		
92202E-30-0	VANGUARD TARGET RETIREMENT 2015 FU		12/29/2011	VANGUARD GROUP	255.716	3,148		
922908-72-8	VANGUARD TOTAL STOCK MKT ADM SHARE		12/20/2011	VANGUARD GROUP	71.513	2,208		
922908-30-6	VANGUARD TOTAL STOCK MKT IND FUND		12/20/2011	VANGUARD GROUP	5.762	178		
921935-10-2	VANGUARD WELLINGTON FUNDS		12/27/2011	VANGUARD GROUP	30.949	967		
921935-20-1	WELLINGTON FUND ADMIRAL SHARES		12/27/2011	VANGUARD GROUP	31.144	1,680		
9299999. Subtotal - Common Stocks - Mutual Funds						112,910	XXX	
9799997. Total - Common Stocks - Part 3						117,510	XXX	
9799998. Total - Common Stocks - Part 5						69,112	XXX	
9799999. Total - Common Stocks						186,622	XXX	
9899999. Total - Preferred and Common Stocks						187,640	XXX	
9999999 - Totals						9,256,534	XXX	29,269

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 11	12	13	14	15	16	17	18	19	20	21
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		200,000	200,000	200,070	200,018		(18)		(18)		200,000				800	08/16/2012
36290S-CK-5	GNMA 615774		12/15/2011	PRINCIPAL RECEIPT		24,331	24,331	24,069	24,151		180		180		24,331				551	09/15/2018
36296R-3Q-8	GNMA POOL 699307		12/15/2011	PRINCIPAL RECEIPT		20,668	20,668	20,739	20,734		(66)		(66)		20,668				628	10/15/2038
0599999. Subtotal - Bonds - U.S. Governments						244,999	244,999	244,878	244,903		96		96		244,999				1,979	XXX
419791-VQ-8	HAWAII ST		05/20/2011	WILLIAM BLAIR		293,298	250,000	282,430	277,584		(1,687)		(1,687)		275,898		17,400	17,400	7,083	11/01/2016
574192-WB-2	MARYLAND STATE		05/17/2011	WILLIAM BLAIR		283,678	250,000	283,065	282,717		(3,379)		(3,379)		279,338		4,339	4,339	10,035	08/01/2016
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						576,975	500,000	565,495	560,301		(5,065)		(5,065)		555,236		21,739	21,739	17,118	XXX
989654-BW-7	ZION IL		12/01/2011	MATURITY		250,000	250,000	292,190	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		280,525	250,000	281,418	281,146		(2,556)		(2,556)		278,590		1,935	1,935	4,792	12/01/2027
725208-7L-0	PITTSBURGH TXB-A		03/01/2011	MATURITY		300,000	300,000	337,350	300,886		(886)		(886)		300,000				9,375	03/01/2011
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						830,525	800,000	910,958	837,268		(8,677)		(8,677)		828,590		1,935	1,935	29,792	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		17,828	17,828	17,894			(67)		(67)		17,828				141	01/25/2026
31416Y-BX-5	FANNIE MAE B2753		12/25/2011	PRINCIPAL RECEIPT		29,641	29,641	29,720			(79)		(79)		29,641				489	04/25/2026
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		15,175	15,175	15,581	15,528		(353)		(353)		15,175				433	05/01/2035
31297F-JD-6	FEDERAL HOME LOAN MTG		12/15/2011	PRINCIPAL RECEIPT		21,002	21,002	21,760	21,648		(646)		(646)		21,002				826	10/15/2034
31394G-MT-7	FEDERAL HOME LOAN MTG		12/15/2011	PRINCIPAL RECEIPT		158,866	158,866	156,954	158,388		478		478		158,866				3,748	11/15/2016
31395T-6P-4	FEDERAL HOME LOAN MTG		09/15/2011	PRINCIPAL RECEIPT		50,647	50,647	50,347	50,531		117		117		50,647				991	05/15/2018
31394G-2R-3	FEDERAL HOME LOAN MTG CO		11/15/2011	PRINCIPAL RECEIPT		243,000	243,000	233,963	241,759		1,241		1,241		243,000				6,725	10/15/2029
3128H8-CC-2	FEDERAL HOME LOAN MTG CORP		12/15/2011	PRINCIPAL RECEIPT		18,431	18,431	18,863	18,654		(223)		(223)		18,431				454	10/01/2018
31401J-D9-6	FEDERAL NATIONAL MORT ASSOC		12/25/2011	PRINCIPAL RECEIPT		11,242	11,242	11,257	11,244		(2)		(2)		11,242				252	07/01/2018
31371K-4E-8	FEDERAL NATIONAL MORTG ASSOC		12/25/2011	PRINCIPAL RECEIPT		17,135	17,135	17,604	17,351		(21)		(21)		17,330		(195)	(195)	457	04/01/2018
31385H-3Y-6	FEDERAL NATIONAL MORTG ASSOC		12/25/2011	PRINCIPAL RECEIPT		5,257	5,257	5,280	5,255		(2)		(2)		5,253		3	3	158	01/01/2017
31371L-AP-4	FEDERAL NATIONAL MORTGAGE		12/25/2011	PRINCIPAL RECEIPT		25,387	25,387	25,816	25,575		(19)		(19)		25,555		(168)	(168)	525	06/25/2018
31371L-BH-1	FEDERAL NATIONAL MORTGAGE		12/25/2011	PRINCIPAL RECEIPT		28,379	28,379	28,729	28,536		(157)		(157)		28,379				599	08/01/2018
31419B-YG-4	FNMA 1610		12/25/2011	PRINCIPAL RECEIPT		31,780	31,780	32,713	32,708		(929)		(929)		31,780				997	10/25/2040
31416R-FA-6	FNMA 7360		12/25/2011	PRINCIPAL RECEIPT		67,852	67,852	67,505	67,512		340		340		67,852				1,473	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
31371N-CJ-2	FNMA POOL 256673		12/25/2011	PRINCIPAL RECEIPT		40,087	40,087	40,263	40,246		(159)		(159)		40,087				1,075	04/25/2037
31371N-QN-8	FNMA POOL 257061		12/25/2011	PRINCIPAL RECEIPT		47,528	47,528	47,297	47,310		218		218		47,528				1,060	01/25/2023
31402C-VZ-2	FNMA POOL 725232		12/25/2011	PRINCIPAL RECEIPT		36,299	36,299	35,408	35,524		775		775		36,299				943	03/01/2034
31402D-MP-2	FNMA POOL 725866		12/25/2011	PRINCIPAL RECEIPT		42,371	42,371	41,156	41,331		1,040		1,040		42,371				1,059	09/25/2034
31403C-6L-0	FNMA POOL 745275		12/25/2011	PRINCIPAL RECEIPT		41,736	41,736	41,656	41,653		84		84		41,736				1,071	02/25/2036
31403J-SA-5	FNMA POOL 750313		12/25/2011	PRINCIPAL RECEIPT		13,920	13,920	14,111	14,075		(156)		(156)		13,920				508	11/25/2033
31403K-G9-8	FNMA POOL 750924		12/25/2011	PRINCIPAL RECEIPT		30,262	30,262	29,203	29,644		618		618		30,262				635	10/01/2018
31403K-VS-9	FNMA POOL 751325		12/25/2011	PRINCIPAL RECEIPT		43,323	43,323	44,727	44,471		(1,148)		(1,148)		43,323				1,431	03/01/2034
31405J-H4-9	FNMA POOL 790551		12/25/2011	PRINCIPAL RECEIPT		30,854	30,854	31,274	31,194		(340)		(340)		30,854				736	09/25/2034
31405M-L8-8	FNMA POOL 793351		12/25/2011	PRINCIPAL RECEIPT		22,799	22,799	23,658	23,613		(814)		(814)		22,799				518	08/01/2034
31405S-KJ-2	FNMA POOL 797797		12/25/2011	PRINCIPAL RECEIPT		14,567	14,567	14,987	14,965		(398)		(398)		14,567				416	04/25/2035
31409X-NT-2	FNMA POOL 881602		12/25/2011	PRINCIPAL RECEIPT		28,339	28,339	28,764	28,717		(378)		(378)		28,339				1,046	02/25/2036
31410E-AE-8	FNMA POOL 886605		03/25/2011	VARIOUS		119,306	107,193	108,650	108,489		(112)		(112)		108,377		10,929	10,929	1,958	08/25/2036
31410E-5V-6	FNMA POOL 887460		12/25/2011	PRINCIPAL RECEIPT		23,920	23,920	24,540	24,505		(585)		(585)		23,920				672	09/25/2036
31410G-PR-8	FNMA POOL 888832		12/25/2011	PRINCIPAL RECEIPT		36,125	36,125	37,011	36,949		(824)		(824)		36,125				1,134	11/25/2037
31416R-HJ-5	FNMA POOL AA7432		12/25/2011	PRINCIPAL RECEIPT		27,254	27,254	27,190	27,189		64		64		27,254				758	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		60,659	60,659	61,806	61,692		(1,033)		(1,033)		60,659				1,500	03/15/2024
31394W-XU-7	FREDDIE MAC 2785 VD		12/15/2011	PRINCIPAL RECEIPT		43,315	43,315	43,436	43,371		(57)		(57)		43,315				1,063	05/15/2015
3137A9-YB-6	FREDDIE MAC 3838 AE		12/15/2011	PRINCIPAL RECEIPT		65,072	65,072	66,210			(1,139)		(1,139)		65,072				636	11/15/2018
3128MJ-QR-4	FREDDIE MAC FG G08463		12/15/2011	PRINCIPAL RECEIPT		1,318	1,318	1,377			(59)		(59)		1,318				7	10/01/2041
38374F-3M-4	GNMA		12/16/2011	PRINCIPAL RECEIPT		128,221	128,221	129,863	128,374		(153)		(153)		128,221				3,586	06/16/2031
38374F-2S-2	GNMA 2004-25 BC		12/16/2011	PRINCIPAL RECEIPT		165,709	165,709	173,269	171,408		(5,700)		(5,700)		165,709				3,306	11/16/2044
38375Q-N9-6	GNMA 2008-55 PG		12/20/2011	PRINCIPAL RECEIPT		49,900	49,900	49,863	49,839		61		61		49,900				1,211	07/20/2037
38376V-WX-1	GNMA 2010-17PK		12/16/2011	PRINCIPAL RECEIPT		35,056	35,056	36,639	36,499		(1,443)		(1,443)		35,056				884	01/16/2038
3837H0-JV-6	GNMA REMIC		12/20/2011	PRINCIPAL RECEIPT		6,433	6,433	6,731	6,598		(165)		(165)		6,433				221	09/20/2025
3837H0-Y5-6	GNMA REMIC		12/20/2011	PRINCIPAL RECEIPT		4,160	4,160	4,347	4,256		(95)		(95)		4,160				157	09/20/2027

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 11	12	13	14	15	16	17	18	19	20	21
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
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						2,380,162	2,343,949	2,378,755	2,264,767		(15,721)		(15,721)		2,367,467		12,694	12,694	55,519	XXX
88579Y-AB-7	3M COMPANY		08/09/2011	CITIGROUP		179,600	200,000	180,978	183,044		443		443		183,487		(3,887)	(3,887)		11/21/2032
01741R-AD-4	ALLEGHENY TECHNOLOGIES INC		02/02/2011	VARIOUS		136,515	80,000	83,821	82,697		(54)		(54)		82,643		53,871	53,871	574	06/01/2014
018490-AL-6	ALLERGAN INC		05/16/2011	VARIOUS		156,057	125,000	139,423	130,432		(5,432)		(5,432)		125,000		31,057	31,057	938	04/01/2026
00209A-AG-1	AT&T WIRELESS		12/28/2011	CALLED		102,633	100,000	118,587	103,643		(2,682)		(2,682)		100,961		1,672	1,672	9,411	05/01/2012
05949A-5A-4	BANC OF AMERICA MTG SECS INC		12/25/2011	PRINCIPAL RECEIPT		24,126	24,126	24,567	24,415		(289)		(289)		24,126				645	05/25/2035
06606W-AN-4	BANK BOSTON HOME EQUITY		12/25/2011	PRINCIPAL RECEIPT		1,176	1,176	1,220	1,180		(4)		(4)		1,176				31	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		49,095	49,095	48,206	48,888		207		207		49,095				2,029	11/11/2035
086516-AF-8	BEST BUY CO		03/25/2011	NOMURA		143,675	140,000	150,421	148,262		(159)		(159)		148,103		(4,428)	(4,428)	2,231	01/15/2022
13342B-AB-1	CAMERON INTERNATIONAL CORP		03/02/2011	VARIOUS		208,828	125,000	155,110	136,735		(3,222)		(3,222)		133,513		75,315	75,315	574	06/15/2026
161546-HT-6	CHASE FUNDING MTG LN		12/25/2011	PRINCIPAL RECEIPT		28,072	28,072	28,070	28,012		60		60		28,072				682	06/25/2015
172973-4C-0	CITICORP MORTGAGE SECURITIES INC		12/25/2011	PRINCIPAL RECEIPT		19,160	19,160	18,298	18,515		645		645		19,160				579	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			19,781	13,571	13,568	4			4		13,571		(13,571)	(13,571)	390	07/25/2034
22237L-PA-4	COUNTRYWIDE FINANCIAL		03/22/2011	MATURITY		75,000	75,000	67,875	67,875						67,875		7,125	7,125	1,500	03/22/2011
12669G-YP-0	COUNTRYWIDE HOME LOAN		12/25/2011	PRINCIPAL RECEIPT		22,607	22,607	19,082	14,764	4,819		501	4,318		19,082		3,524	3,524	713	05/25/2035
22540V-P2-2	CREDIT SUISSE FIRST BOSTON MTG		12/15/2011	PRINCIPAL RECEIPT		224,370	224,370	246,421	226,912		(1,860)		(1,860)		225,051		(682)	(682)	11,113	05/01/2032
12667F-RY-3	CWALT 2004-22CB		12/25/2011	PRINCIPAL RECEIPT		12,256	12,256	12,206	12,206		50		50		12,256				368	10/25/2034
25746U-AT-6	DOMINION RESOURCES INC		10/27/2011	BARCLAYS		52,196	35,000	38,007	37,487		(146)		(146)		37,340		14,856	14,856	653	12/15/2023
268648-AK-8	EMC CORPORATION		03/03/2011	VARIOUS		181,925	110,000	127,471	114,301		(513)		(513)		113,787		68,138	68,138	400	12/01/2011
45660N-5Z-4	INDYMAC MBS INC		12/25/2011	PRINCIPAL RECEIPT		29,957	29,957	30,570	30,165		(208)		(208)		29,957				894	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		57,474	57,474	57,564	57,558		(84)		(84)		57,474				654	02/01/2016
46185R-AK-6	LIFE TECHNOLOGIES		10/24/2011	VARIOUS		65,238	65,000	71,351	71,140		(350)		(350)		70,790		(5,552)	(5,552)	1,273	02/15/2024
585055-AM-8	MEDTRONIC INC		08/18/2011	VARIOUS		55,493	55,000	57,459	56,073		(275)		(275)		55,798		(305)	(305)	724	04/15/2013
59018Y-R7-8	MERRILL LYNCH & CO		12/28/2011	CALLED		70,000	70,000	69,715	69,814		40		40		69,854		146	146	1,044	06/30/2015
617446-GM-5	MORGAN STANLEY		04/15/2011	MATURITY		150,000	150,000	157,035	150,741		(741)		(741)		150,000				5,063	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		23,826	15,000	17,298	16,328		(275)		(275)		16,054		7,772	7,772	223	07/15/2014
69361Y-AE-3	PEGTF 2001-1 A5		03/15/2011	PRINCIPAL RECEIPT		42,497	42,497	47,399	42,731		(234)		(234)		42,497				685	03/15/2013
759950-FX-1	RENAISSANCE HOME EQUITY LOAN		12/25/2011	PRINCIPAL RECEIPT		13,086	13,086	13,086	13,086						13,086				351	02/25/2036
86359B-J2-8	STRUCTURED ASSET SECS CORP		12/25/2011	PRINCIPAL RECEIPT		3,642	3,642	3,771	3,715	6	(79)		(73)		3,642				114	11/25/2034
88165F-AA-0	TEVA PHARM		02/01/2011	REDEEMED		161,064	150,000	160,609	159,858		(51)		(51)		159,808		1,257	1,257	1,313	02/01/2026
338032-AX-3	THERMO FISHER SCIENTIFIC		04/13/2011	CALLED		138,209	100,000	120,033	105,328		(5,328)		(5,328)		100,000		38,209	38,209	1,625	03/01/2024
893830-AW-9	TRANSOCEANS INC		06/14/2011	J P MORGAN		4,915	5,000	5,000	5,000						5,000		(85)	(85)	38	12/15/2037
87316Y-AB-7	TXU ELECTRIC CO		11/15/2011	PRINCIPAL RECEIPT		62,229	62,229	65,515	64,394		(2,165)		(2,165)		62,229				2,308	11/17/2014
90261X-GD-8	UBS AG STAMFORD CT		10/18/2011	DEUTCHE BANC SECURITIES		248,220	250,000	251,753	251,694		(113)		(113)		251,581		(3,361)	(3,361)	14,794	08/04/2020
90333W-AA-6	US BANK NA		08/01/2011	MATURITY		200,000	200,000	222,634	202,195		(2,195)		(2,195)		200,000				12,750	08/01/2011
92344G-AQ-9	VERIZON GLOBAL		11/29/2011	CALLED		155,312	150,000	159,864	152,950		(1,819)		(1,819)		151,131		4,180	4,180	9,826	06/15/2012
949748-AF-4	WELLS FARGO & COMPANY		02/01/2011	MATURITY		200,000	200,000	218,199	200,226		(226)		(226)		200,000				6,450	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		3,466		138,540		(1,698)	(1,698)	3,450	05/25/2036
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,876,976	3,588,094	3,782,599	3,571,136	8,585	(28,499)	501	(20,414)		3,602,601		274,376	274,376	106,347	XXX
8399997. Total - Bonds - Part 4						7,909,637	7,477,042	7,882,685	7,478,375	8,585	(57,867)	501	(49,782)		7,598,893		310,744	310,744	210,755	XXX
8399998. Total - Bonds - Part 5						190,035	190,000	206,255			(1,399)		(1,399)		204,857		(14,822)	(14,822)	2,609	XXX
8399999. Total - Bonds						8,099,672	7,667,042	8,088,940	7,478,375	8,585	(59,266)	501	(51,181)		7,803,749		295,923	295,923	213,364	XXX
345395-20-6	FORD MOTOR COMPANY		03/15/2011	CALLED	450.000	22,649	50.00	12,420	12,420						12,420		10,229	10,229	609	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						22,649	XXX	12,420	12,420						12,420		10,229	10,229	609	XXX
8999997. Total - Preferred Stocks - Part 4						22,649	XXX	12,420	12,420						12,420		10,229	10,229	609	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX

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
8999999. Total - Preferred Stocks						22,649	XXX	12,420	12,420						12,420		10,229	10,229	609	XXX
025076-80-3	AMERICAN CENTURY VALUE ADV FUND		04/29/2011	PRINCIPAL FINANCIAL GROUP	0.001															
74251T-85-9	BOND & MORTGAGE SEC R3 FUND		08/01/2011	PRINCIPAL FINANCIAL GROUP	657.952	6,994		7,044	6,784	260			260		7,044		(50)	(50)	134	
74251T-31-3	LARGE CAP S & P 500 INDEX R3 FUND		08/01/2011	PRINCIPAL FINANCIAL GROUP	638.483	5,804		4,952	5,638	(686)			(686)		4,952		852	852		
74253M-51-4	PRINCIPAL LIFETIME 2020 R3 FUND		08/01/2011	PRINCIPAL FINANCIAL GROUP	519.367	6,248		7,216	6,019	1,196			1,196		7,216		(968)	(968)		
74253M-37-3	PRINCIPAL LIFETIME 2040 R3 FUND		08/01/2011	PRINCIPAL FINANCIAL GROUP	504.071	6,089		7,124	5,893	1,232			1,232		7,124		(1,035)	(1,035)		
74253M-31-6	PRINCIPAL LIFETIME 2050 R3 FUND		08/01/2011	PRINCIPAL FINANCIAL GROUP	521.641	6,051		7,164	5,863	1,301			1,301		7,164		(1,113)	(1,113)		
782493-64-7	RUSSELL REAL ESTATE SEC E FUND		08/01/2011	PRINCIPAL FINANCIAL GROUP	20.183	747		944	724	221			221		944		(197)	(197)	10	
74253J-27-1	SMALLCAP BLEND R3 FUND		08/01/2011	PRINCIPAL FINANCIAL GROUP	48.098	714		790	689	102			102		790		(77)	(77)		
922906-20-1	VANGUARD PRIME MONEY MARKET		10/05/2011	VANGUARD GROUP	95,267.270	95,267		95,267	81,538						95,267				5	
9299999. Subtotal - Common Stocks - Mutual Funds						127,914	XXX	130,501	113,148	3,625			3,625		130,501		(2,587)	(2,587)	149	XXX
9799997. Total - Common Stocks - Part 4						127,914	XXX	130,501	113,148	3,625			3,625		130,501		(2,587)	(2,587)	149	XXX
9799998. Total - Common Stocks - Part 5						67,427	XXX	69,112							69,112		(1,686)	(1,686)	202	XXX
9799999. Total - Common Stocks						195,341	XXX	199,614	113,148	3,625			3,625		199,614		(4,272)	(4,272)	351	XXX
9899999. Total - Preferred and Common Stocks						217,990	XXX	212,034	125,568	3,625			3,625		212,034		5,956	5,956	960	XXX
9999999 - Totals						8,317,662	XXX	8,300,974	7,603,943	12,211	(59,266)	501	(47,556)		8,015,783		301,879	301,879	214,324	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)	1,080	370
585055-AM-8	MEDTRONIC INC		02/09/2011	MERRILL LYNCH	08/18/2011	DALWA CAPITAL MARKETS	110,000	112,816	109,835	112,141		(675)		(675)			(2,306)	(2,306)	1,529	591
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							190,000	206,255	190,035	204,857		(1,399)		(1,399)			(14,822)	(14,822)	2,609	961
8399998. Total - Bonds							190,000	206,255	190,035	204,857		(1,399)		(1,399)			(14,822)	(14,822)	2,609	961
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	58,036.390	58,036	58,036	58,036									1	
9299999. Subtotal - Common Stocks - Mutual Funds								58,036	58,036	58,036									1	
9799998. Total - Common Stocks								69,112	67,427	69,112							(1,686)	(1,686)	202	
9899999. Total - Preferred and Common Stocks								69,112	67,427	69,112							(1,686)	(1,686)	202	
9999999 - Totals								275,368	257,462	273,969		(1,399)		(1,399)			(16,507)	(16,507)	2,811	961

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
330999-10-3	FIRST OHIO FINANCIAL CORP			2CIB2	NO		102,286	6,164.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							102,286	XXX	XXX
1899999. Total Common Stocks							102,286	XXX	XXX
1999999 - Totals							102,286	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 17,609,479

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

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			10/28/2011	CITIGROUP	05/15/2012	31,108		(1,472)			30,000	32,580	307		8.000	(1.719)	MN	1,200	518
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							31,108		(1,472)			30,000	32,580	307		XXX	XXX	XXX	1,200	518
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							31,108		(1,472)			30,000	32,580	307		XXX	XXX	XXX	1,200	518
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							31,108		(1,472)			30,000	32,580	307		XXX	XXX	XXX	1,200	518
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							31,108		(1,472)			30,000	32,580	307		XXX	XXX	XXX	1,200	518
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	605,510						605,510	6		0.000	0.000		119	
38141W-29-9	GS FSQ TREASURY OBLIGATIONS-SERV			12/31/2010	FIRST FINANCIAL BANK	XXX										0.000	0.000		1	
8899999. Subtotal - Exempt Money Market Mutual Funds							605,510					XXX	605,510	6		XXX	XXX	XXX	121	
9199999 - Totals							636,619		(1,472)			XXX	638,090	313		XXX	XXX	XXX	1,321	518

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 *
Bancorp	Sioux Falls, South Dakota					3,626	XXX
Federal Home Loan Bank of Cincinnati	Cincinnati, Ohio					4,812	XXX
First Financial Bank	Celina, Ohio					(210,107)	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	2,291			XXX
0199999. Totals - Open Depositories		XXX	XXX	2,291		(201,669)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	2,291		(201,669)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,500	XXX
0599999 Total - Cash		XXX	XXX	2,291		(199,169)	XXX

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

1. January	1,655,005	4. April	70,294	7. July	(3,229,390)	10. October	(578,412)
2. February	1,520,922	5. May	(2,477,370)	8. August	(2,167,659)	11. November	(960,526)
3. March	402,626	6. June	(3,183,785)	9. September	(1,840,880)	12. December	(199,169)

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 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	1,010,382	1,125,849		
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	1,010,382	1,125,849		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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