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ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

Medical Mutual of Ohio

NAIC Group Code.....730, 730 (Current Period) (Prior Period) NAIC Company Code..... 29076 Employer's ID Number..... 34-0648820

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Licensed as Business Type.....Property/Casualty Is HMO Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized..... March 30, 1934 Commenced Business..... January 1, 1934

Statutory Home Office	2060 East Ninth Street….. Cleveland ..... OH ..... 44115-1355 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	2060 East Ninth Street….. Cleveland ..... OH ..... 44115-1355 *(Street and Number) (City or Town, State and Zip Code)*	216-687-7000 *(Area Code) (Telephone Number)*
Mail Address	2060 East Ninth Street….. Cleveland ..... OH ..... 44115-1355 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	2060 East Ninth Street….. Cleveland ..... OH ..... 44115-1355 *(Street and Number) (City or Town, State and Zip Code)*	216-687-7000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.MedMutual.com	
Statutory Statement Contact	Sharon Matonis *(Name)*	216-687-6049 *(Area Code) (Telephone Number) (Extension)*
	Sharon.Matonis@mmoh.com *(E-Mail Address)*	216-687-1579 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Richard A. Chiricosta	President	2. Patrick J. Dugan	Secretary
3. Dennis P. Jancsy	Treasurer	4.	

OTHER

Jared P. Chaney	EVP	Patrick J. Dugan	EVP
Dennis P. Jancsy	EVP	Kevin S. Lauterjung #	EVP
Kenneth Sidon	EVP	Susan M. Tyler	EVP

DIRECTORS OR TRUSTEES

Charles A. Bryan	Richard A. Chiricosta	Patrick J. Dugan #	Samuel H. Miller
James V. Patton	Dennis J. Roche	Glenna L. Watson	David J. Young

State of..... Ohio
County of..... Cuyahoga

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

(Signature)	(Signature)	(Signature)
Richard A. Chiricosta	Patrick J. Dugan	Dennis P. Jancsy
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2012

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	92,444,963	6.5	92,444,963		92,444,963	6.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	164,355,032	11.5	164,355,032		164,355,032	11.5
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	8,482,466	0.6	8,482,466		8,482,466	0.6
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	4,934,035	0.3	4,934,035		4,934,035	0.3
1.44 Industrial development and similar obligations	2,000,000	0.1	2,000,000		2,000,000	0.1
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	245,188,838	17.1	245,188,838		245,188,838	17.1
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		0.0			0	0.0
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	233,282,014	16.3	233,282,014		233,282,014	16.3
2.2 Unaffiliated non-U.S. securities (including Canada)	15,686,313	1.1	15,686,313		15,686,313	1.1
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	31,152,944	2.2	31,152,944		31,152,944	2.2
3.4 Other equity securities:						
3.41 Affiliated	132,707,523	9.3	132,707,523		132,707,523	9.3
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	85,462,821	6.0	85,462,821		85,462,821	6.0
11. Other invested assets	414,555,159	29.0	414,555,159		414,555,159	29.0
12. Total invested assets	1,430,252,108	100.0	1,430,252,108	0	1,430,252,108	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11		
8.2	Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

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)		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		0
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		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		457,530,973
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)	2,833,746	2,833,746
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	(8,790,856)	
5.2	Totals, Part 3, Column 9		(8,790,856)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		975,050
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		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		450,598,813
12.	Deduct total nonadmitted amounts		36,043,654
13.	Statement value at end of current period (Line 11 minus Line 12)		414,555,159

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		886,605,873
2.	Cost of bonds and stocks acquired, Part 3, Column 7		169,581,558
3.	Accrual of discount		779,365
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	3,739,908	
4.4	Part 4, Column 11		3,739,908
5.	Total gain (loss) on disposals, Part 4, Column 19		3,084,358
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		129,871,740
7.	Deduct amortization of premium		3,685,194
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		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		930,234,128
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		930,234,128

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	501,988,832	530,787,528	505,110,268	494,741,319
Governments (Including all obligations	2. Canada	4,982,466	5,451,590	4,967,110	5,000,000
guaranteed by governments)	3. Other Countries	3,500,000	3,500,000	3,500,000	3,500,000
	4. Totals	510,471,298	539,739,118	513,577,378	503,241,319
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	6,934,035	7,365,360	7,035,295	6,500,000
Industrial and Miscellaneous and Hybrid	8. United States	232,284,358	253,704,344	232,943,801	230,114,000
Securities (Unaffiliated)	9. Canada	6,187,570	6,933,110	6,251,610	6,000,000
	10. Other Countries	10,496,400	11,490,485	10,499,445	10,500,000
	11. Totals	248,968,328	272,127,939	249,694,856	246,614,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	766,373,661	819,232,417	770,307,529	756,355,319
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	29,845,840	29,845,840	29,369,760	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,020,642	1,020,642	1,256,435	
	22. Other Countries	286,462	286,462	301,006	
	23. Totals	31,152,944	31,152,944	30,927,201	
Parent, Subsidiaries and Affiliates	24. Totals	132,707,523	132,707,523	109,500,493	
	25. Total Common Stocks	163,860,467	163,860,467	140,427,694	
	26. Total Stocks	163,860,467	163,860,467	140,427,694	
	27. Total Bonds and Stocks	930,234,128	983,092,884	910,735,223	

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 Column 6 as a % of Line 9.7	8 Total from Column 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	145,197,256	304,335,059	85,701,896	1,073,410		536,307,621	63.5	621,037,810	72.2	536,307,621	
1.2 Class 2						0	0.0		0.0		
1.3 Class 3						0	0.0		0.0		
1.4 Class 4						0	0.0		0.0		
1.5 Class 5						0	0.0		0.0		
1.6 Class 6						0	0.0		0.0		
1.7 Totals	145,197,256	304,335,059	85,701,896	1,073,410	0	536,307,621	63.5	621,037,810	72.2	536,307,621	0
2. **All Other Governments**											
2.1 Class 1	1,000,000	7,482,466				8,482,466	1.0	8,478,617	1.0	8,482,466	
2.2 Class 2						0	0.0		0.0		
2.3 Class 3						0	0.0		0.0		
2.4 Class 4						0	0.0		0.0		
2.5 Class 5						0	0.0		0.0		
2.6 Class 6						0	0.0		0.0		
2.7 Totals	1,000,000	7,482,466	0	0	0	8,482,466	1.0	8,478,617	1.0	8,482,466	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1						0	0.0		0.0		
3.2 Class 2						0	0.0		0.0		
3.3 Class 3						0	0.0		0.0		
3.4 Class 4						0	0.0		0.0		
3.5 Class 5						0	0.0		0.0		
3.6 Class 6						0	0.0		0.0		
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1						0	0.0		0.0		
4.2 Class 2						0	0.0		0.0		
4.3 Class 3						0	0.0		0.0		
4.4 Class 4						0	0.0		0.0		
4.5 Class 5						0	0.0		0.0		
4.6 Class 6						0	0.0		0.0		
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	1,500,000	2,000,000	3,434,035			6,934,035	0.8	4,576,626	0.5	6,934,035	
5.2 Class 2						0	0.0		0.0		
5.3 Class 3						0	0.0		0.0		
5.4 Class 4						0	0.0		0.0		
5.5 Class 5						0	0.0		0.0		
5.6 Class 6						0	0.0		0.0		
5.7 Totals	1,500,000	2,000,000	3,434,035	0	0	6,934,035	0.8	4,576,626	0.5	6,934,035	0

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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Class 1	60,879,295	110,560,723	90,247,928			261,687,946	31.0	212,052,127	24.7	261,687,946	
6.2 Class 2	1,555,540	16,712,060	13,321,869			31,589,469	3.7	10,869,051	1.3	31,589,469	
6.3 Class 3						0	0.0	2,928,106	0.3		
6.4 Class 4						0	0.0		0.0		
6.5 Class 5						0	0.0		0.0		
6.6 Class 6						0	0.0		0.0		
6.7 Totals	62,434,835	127,272,783	103,569,797	0	0	293,277,415	34.7	225,849,284	26.3	293,277,415	0
7. **Hybrid Securities**											
7.1 Class 1						0	0.0		0.0		
7.2 Class 2						0	0.0		0.0		
7.3 Class 3						0	0.0		0.0		
7.4 Class 4						0	0.0		0.0		
7.5 Class 5						0	0.0		0.0		
7.6 Class 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Class 1						0	0.0		0.0		
8.2 Class 2						0	0.0		0.0		
8.3 Class 3						0	0.0		0.0		
8.4 Class 4						0	0.0		0.0		
8.5 Class 5						0	0.0		0.0		
8.6 Class 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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 Column 6 as a % of Line 9.7	8 Total from Column 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) 208,576,551	424,378,248	179,383,859	1,073,410	0	813,412,068	96.3	XXX	XXX	813,412,068	0
9.2 Class 2	(d) 1,555,540	16,712,060	13,321,869	0	0	31,589,469	3.7	XXX	XXX	31,589,469	0
9.3 Class 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Class 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	210,132,091	441,090,308	192,705,728	1,073,410	0	(b) 845,001,537	100.0	XXX	XXX	845,001,537	0
9.8 Line 9.7 as a % of Col. 6	24.9	52.2	22.8	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Class 1	161,850,936	428,164,068	248,182,026	5,948,150	2,000,000	XXX	XXX	846,145,180	98.4	846,145,180	
10.2 Class 2	1,100,140	5,668,712	4,100,199			XXX	XXX	10,869,051	1.3	10,869,051	
10.3 Class 3		2,928,106				XXX	XXX	2,928,106	0.3	2,928,106	
10.4 Class 4						XXX	XXX	0	0.0		
10.5 Class 5						XXX	XXX	(c) 0	0.0		
10.6 Class 6						XXX	XXX	(c) 0	0.0		
10.7 Totals	162,951,076	436,760,886	252,282,225	5,948,150	2,000,000	XXX	XXX	(b) 859,942,337	100.0	859,942,337	0
10.8 Line 10.7 as a % of Col. 8	18.9	50.8	29.3	0.7	0.2	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Class 1	208,576,551	424,378,248	179,383,859	1,073,410		813,412,068	96.3	846,145,180	98.4	813,412,068	XXX
11.2 Class 2	1,555,540	16,712,060	13,321,869			31,589,469	3.7	10,869,051	1.3	31,589,469	XXX
11.3 Class 3						0	0.0	2,928,106	0.3	0	XXX
11.4 Class 4						0	0.0	0	0.0	0	XXX
11.5 Class 5						0	0.0	0	0.0	0	XXX
11.6 Class 6						0	0.0	0	0.0	0	XXX
11.7 Totals	210,132,091	441,090,308	192,705,728	1,073,410	0	845,001,537	100.0	859,942,337	100.0	845,001,537	XXX
11.8 Line 11.7 as a % of Col. 6	24.9	52.2	22.8	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	24.9	52.2	22.8	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1						0	0.0	0	0.0	XXX	0
12.2 Class 2						0	0.0	0	0.0	XXX	0
12.3 Class 3						0	0.0	0	0.0	XXX	0
12.4 Class 4						0	0.0	0	0.0	XXX	0
12.5 Class 5						0	0.0	0	0.0	XXX	0
12.6 Class 6						0	0.0	0	0.0	XXX	0
12.7 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....0 current year, $.....0 prior year of bonds with Z designations and $.....0 current year, $.....0 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 $.....0 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....0 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 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

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 Column 6 as a % of Line 9.5	8 Total from Column 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	83,461,432	154,118,364	53,538,986			291,118,782	34.5	387,576,939	45.1	291,118,782	
1.2 Residential Mortgage-Backed Securities	61,735,823	150,216,696	32,162,909	1,073,410		245,188,838	29.0	233,460,871	27.1	245,188,838	
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	145,197,255	304,335,060	85,701,895	1,073,410	0	536,307,620	63.5	621,037,810	72.2	536,307,620	0
2. **All Other Governments**											
2.1 Issuer Obligations	1,000,000	7,482,466				8,482,466	1.0	8,478,617	1.0	8,482,466	
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	1,000,000	7,482,466	0	0	0	8,482,466	1.0	8,478,617	1.0	8,482,466	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations						0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations						0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	1,500,000	2,000,000	3,434,035			6,934,035	0.8	4,576,626	0.5	6,934,035	
5.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
5.5 Totals	1,500,000	2,000,000	3,434,035	0	0	6,934,035	0.8	4,576,626	0.5	6,934,035	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	62,434,836	127,272,783	103,569,797			293,277,416	34.7	225,849,284	26.3	293,277,416	
6.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
6.5 Totals	62,434,836	127,272,783	103,569,797	0	0	293,277,416	34.7	225,849,284	26.3	293,277,416	0
7. **Hybrid Securities**											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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 Column 6 as a % of Line 9.5	8 Total from Column 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	148,396,268	290,873,613	160,542,818	0	0	599,812,699	71.0	XXX	XXX	599,812,699	0
9.2 Residential Mortgage-Backed Securities	61,735,823	150,216,696	32,162,909	1,073,410	0	245,188,838	29.0	XXX	XXX	245,188,838	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals	210,132,091	441,090,309	192,705,727	1,073,410	0	845,001,537	100.0	XXX	XXX	845,001,537	0
9.6 Line 9.5 as a % of Col. 6	24.9	52.2	22.8	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	121,124,355	312,276,755	188,083,589	2,996,767	2,000,000	XXX	XXX	626,481,466	72.9	626,481,466	
10.2 Residential Mortgage-Backed Securities	41,826,721	124,484,130	64,198,637	2,951,383		XXX	XXX	233,460,871	27.1	233,460,871	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities						XXX	XXX	0	0.0		
10.5 Totals	162,951,076	436,760,885	252,282,226	5,948,150	2,000,000	XXX	XXX	859,942,337	100.0	859,942,337	0
10.6 Line 10.5 as a % of Col. 8	18.9	50.8	29.3	0.7	0.2	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	148,396,268	290,873,613	160,542,818			599,812,699	71.0	626,481,466	72.9	599,812,699	XXX
11.2 Residential Mortgage-Backed Securities	61,735,823	150,216,696	32,162,909	1,073,410		245,188,838	29.0	233,460,871	27.1	245,188,838	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	0	XXX
11.5 Totals	210,132,091	441,090,309	192,705,727	1,073,410	0	845,001,537	100.0	859,942,337	100.0	845,001,537	XXX
11.6 Line 11.5 as a % of Col. 6	24.9	52.2	22.8	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	24.9	52.2	22.8	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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	97,529,821	97,529,821			
2. Cost of short-term investments acquired	147,596,528	147,596,528			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	166,498,473	166,498,473			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	78,627,876	78,627,876	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	78,627,876	78,627,876	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

Sch. DB-Pt. C-Sn. 1
NONE

Sch. DB-Pt. C-Sn. 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Foundation Medical Partners II, L.P.		Rowayton	CT	Foundation Medical Managers II, LLC		10/24/2005		9,471,663	8,456,379	8,456,379	816,589						343,523	10.2
000000 00 0	Foundation Medical Partners III, L.P.		Rowayton	CT	Foundation Medical Managers III, LLC		07/14/2008		2,375,000	2,100,508	2,100,508	110,355						2,625,000	8.6
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									11,846,663	10,556,887	10,556,887	926,944	0	0	0	0	0	2,968,523	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	MMO Agency Management, LLC		Cleveland	OH			01/01/1999		50,091,001	36,043,654	36,043,654	5,753,801							100.0
000000 00 0	Medical Mutual Services, LLC		Strongsville	OH			01/01/2000		59,155,841	398,267,566	398,267,566	(15,113,743)							100.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									109,246,842	434,311,220	434,311,220	(9,359,942)	0	0	0	0	0	0	XXX
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Employee Benefit Trust		Cleveland	OH	Fidelity Management Trust		07/01/2004		8,172,233	5,730,706	5,730,706	(357,858)							100.0
3799999. Total - Any Other Class of Asset - Unaffiliated									8,172,233	5,730,706	5,730,706	(357,858)	0	0	0	0	0	0	XXX
3999999. Subtotal - Unaffiliated									20,018,896	16,287,593	16,287,593	569,086	0	0	0	0	0	2,968,523	XXX
4099999. Subtotal - Affiliated									109,246,842	434,311,220	434,311,220	(9,359,942)	0	0	0	0	0	0	XXX
4199999. Totals									129,265,738	450,598,813	450,598,813	(8,790,856)	0	0	0	0	0	2,968,523	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
000000 00 0	Foundation Medical Partners II, L.P.	Rowayton	CT	Foundation Medical Managers II, LLC	12/24/2005			400,000		10.2
000000 00 0	Foundation Medical Partners III, L.P.	Rowayton	CT	Foundation Medical Managers III, LLC	07/14/2008			1,037,500		8.6
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							0	1,437,500	0	XXX
Any Other Class of Asset - Unaffiliated										
000000 00 0	Employee Benefit Trust	Cleveland	OH	Fidelity Management Trust	07/01/2004			1,396,246		100.0
3799999. Total - Any Other Class of Asset - Unaffiliated							0	1,396,246	0	XXX
3999999. Subtotal - Unaffiliated							0	2,833,746	0	XXX
4199999. Totals							0	2,833,746	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Employee Benefit Trust	Cleveland	OH	Participant Withdrawals	07/01/2004	12/31/2011	975,050					0		975,050	975,050			0	
3799999. Total - Any Other Class of Asset - Unaffiliated							975,050	0	0	0	0	0	0	975,050	975,050	0	0	0	0
3999999. Subtotal - Unaffiliated							975,050	0	0	0	0	0	0	975,050	975,050	0	0	0	0
4199999. Totals							975,050	0	0	0	0	0	0	975,050	975,050	0	0	0	0

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Government - Issuer Obligations																					
3133XC TG 8	FEDERAL HOME LOAN BANKS				1FE	4,787,525	102.912	5,145,600	5,000,000	4,972,669		37,113			4.500	5.301	MS	66,875	225,000	05/22/2006	09/14/2012
3133XL DG 5	FEDERAL HOME LOAN BANKS				1FE	992,090	111.625	1,116,250	1,000,000	996,885		1,157			5.375	5.513	JD	2,687	53,750	06/11/2007	06/13/2014
30769Q AA 8	FEDERAL AGRICULTURAL MORTGAGE CORP				1FE	4,450,922	116.673	4,958,602	4,250,000	4,388,981		(22,814)			5.125	4.427	AO	43,562	217,812	10/23/2009	04/19/2017
31331K 3J 7	FEDERAL FARM CREDIT BANKS				1FE	500,000	100.338	501,690	500,000	500,000					1.750	1.750	JD	292		12/09/2011	12/19/2018
31331J AW 3	FEDERAL FARM CREDIT BANKS				1FE	2,013,320	115.112	2,302,240	2,000,000	2,010,845		(1,311)			4.150	4.060	JJ	40,117	83,000	01/29/2010	01/07/2019
31331V GU 4	FEDERAL FARM CREDIT BANKS				1FE	2,209,760	115.353	2,307,060	2,000,000	2,140,905		(33,064)			4.875	2.975	JD	4,062	97,500	11/19/2009	12/16/2015
31331X FD 9	FEDERAL FARM CREDIT BANKS				1FE	2,106,300	118.128	2,362,560	2,000,000	2,065,347		(11,496)			4.950	4.219	JJ	48,950	99,000	03/24/2008	01/03/2017
31331Y CN 8	FEDERAL FARM CREDIT BANKS				1FE	2,043,420	117.043	2,340,860	2,000,000	2,026,880		(4,875)			4.875	4.562	AO	17,062	97,500	05/27/2008	10/28/2016
31331Y HQ 6	FEDERAL FARM CREDIT BANKS				1FE	2,154,740	118.038	2,360,760	2,000,000	2,125,550		(18,684)			4.625	3.450	JD	4,111	92,500	06/03/2010	12/15/2017
31331G TJ 8	FEDERAL FARM CREDIT BANKS				1FE	3,003,270	104.785	3,143,550	3,000,000	3,001,576		(658)			2.625	2.601	AO	16,188	78,750	05/14/2009	04/17/2014
31331R UY 9	FEDERAL FARM CREDIT BANKS				1FE	1,903,003	108.004	1,890,070	1,750,000	1,799,039		(33,181)			6.060	3.995	MN	9,721	106,050	09/22/2008	05/28/2013
31331S 2K 8	FEDERAL FARM CREDIT BANKS				1FE	2,010,910	113.500	2,270,000	2,000,000	2,005,917		(1,474)			4.700	4.610	FA	36,817	94,000	05/29/2008	08/10/2015
31331T BW 0	FEDERAL FARM CREDIT BANKS				1FE	962,800	107.456	1,074,560	1,000,000	990,095		5,567			4.920	5.555	FA	17,083	49,200	06/20/2006	08/26/2013
31331X DE 9	FEDERAL FARM CREDIT BANKS				1FE	2,079,720	117.367	2,347,340	2,000,000	2,048,029		(8,690)			5.000	4.444	MN	15,000	100,000	02/14/2008	11/07/2016
31331X LG 5	FEDERAL FARM CREDIT BANKS				1FE	2,156,360	117.845	2,356,900	2,000,000	2,107,433		(19,037)			4.875	3.698	JJ	44,417	97,500	05/08/2009	01/17/2017
31331X S5 2	FEDERAL FARM CREDIT BANKS				1FE	1,124,240	121.754	1,217,540	1,000,000	1,087,803		(13,871)			5.550	3.791	FA	23,125	55,500	04/15/2009	08/01/2017
31331Y ST 8	FEDERAL FARM CREDIT BANKS				1FE	959,900	103.399	1,033,990	1,000,000	989,735		8,910			3.400	4.365	FA	13,600	34,000	06/19/2008	02/07/2013
3133X0 PF 0	FEDERAL HOME LOAN BANKS				1FE	3,264,360	123.247	3,697,410	3,000,000	3,179,655		(22,967)			5.375	4.325	FA	60,917	161,250	01/29/2008	08/15/2018
3133XB DM 4	FEDERAL HOME LOAN BANKS				1FE	1,937,140	112.492	2,249,840	2,000,000	1,970,906		8,376			4.750	5.262	FA	35,889	95,000	08/09/2007	02/13/2015
3133XD TC 5	FEDERAL HOME LOAN BANKS				1FE	1,507,560	115.841	1,726,031	1,490,000	1,499,257		(2,083)			5.000	4.825	JD	4,139	74,500	09/11/2007	12/11/2015
3133XF LF 1	FEDERAL HOME LOAN BANKS				1FE	5,725,328	107.244	6,166,530	5,750,000	5,743,973		3,874			5.375	5.451	JD	14,595	309,062	07/18/2006	06/14/2013
3133XH K6 8	FEDERAL HOME LOAN BANKS				1FE	2,090,760	118.205	2,364,100	2,000,000	2,055,922		(10,227)			5.125	4.471	AO	20,500	102,500	05/23/2008	10/19/2016
3133XH W5 7	FEDERAL HOME LOAN BANKS				1FE	3,965,920	108.512	4,340,480	4,000,000	3,988,851		5,311			4.875	5.027	JD	9,750	195,000	04/10/2007	12/13/2013
3133XJ W2 0	FEDERAL HOME LOAN BANKS				1FE	2,068,280	118.996	2,379,920	2,000,000	2,042,589		(7,095)			5.125	4.659	MS	31,604	102,500	02/20/2008	03/10/2017
3133XK QX 6	FEDERAL HOME LOAN BANKS				1FE	2,887,407	118.642	3,440,618	2,900,000	2,892,947		1,073			4.875	4.929	MN	17,279	141,375	12/17/2007	05/17/2017
3133XW 7L 7	FEDERAL HOME LOAN BANKS				1FE	1,004,500	101.242	1,012,420	1,000,000	1,001,808		(1,712)			1.500	1.325	JJ	6,875	15,000	06/03/2010	01/16/2013
3133XW B3 2	FEDERAL HOME LOAN BANKS			1	1FE	1,000,000	102.022	1,020,220	1,000,000	1,000,000					3.000	3.000	JD	250	30,000	12/10/2009	12/28/2021
3134A4 QD 9	FEDERAL HOME LOAN MORTGAGE CORP				1FE	2,016,680	102.698	2,053,960	2,000,000	2,001,838		(3,282)			5.125	4.950	JJ	47,264	102,500	01/11/2007	07/15/2012
3134A4 VG 6	FEDERAL HOME LOAN MORTGAGE CORP				1FE	1,981,322	114.519	2,290,380	2,000,000	1,991,622		1,918			4.750	4.870	MN	11,611	95,000	12/16/2005	11/17/2015
3134A4 ZT 4	FEDERAL HOME LOAN MORTGAGE CORP				1FE	1,383,318	115.193	1,612,702	1,400,000	1,392,246		1,691			4.750	4.902	JJ	29,925	66,500	01/27/2006	01/19/2016
3134G3 FW 5	FEDERAL HOME LOAN MORTGAGE CORP			1	1FE	500,000	99.895	499,475	500,000	500,000					1.500	1.500	JD	63		12/19/2011	06/28/2017
3137EA BA 6	FEDERAL HOME LOAN MORTGAGE CORP				1FE	2,145,529	120.409	2,408,180	2,000,000	2,094,195		(13,852)			5.125	4.212	MN	12,528	102,500	01/25/2008	11/17/2017
3137EA CA 5	FEDERAL HOME LOAN MORTGAGE CORP				1FE	998,750	114.153	1,141,530	1,000,000	999,002		118			3.750	3.766	MS	9,792	37,500	10/23/2009	03/27/2019
3133XH XW 7	FEDERAL HOME LOAN BANKS				1FE	3,958,160	108.414	4,336,560	4,000,000	3,986,506		6,580			4.875	5.063	MN	18,417	195,000	04/13/2007	11/27/2013
313370 E3 8	FEDERAL HOME LOAN BANKS				1FE	500,000	109.224	546,120	500,000	500,000					3.375	3.375	JD	891	16,875	07/19/2010	06/12/2020
313371 4H 6	FEDERAL HOME LOAN BANKS				1FE	998,500	106.199	1,061,990	1,000,000	998,679		140			3.000	3.018	MS	8,583	29,833	09/16/2010	03/18/2020
313372 LD 4	FEDERAL HOME LOAN BANKS			1	1FE	1,000,000	100.128	1,001,280	1,000,000	1,000,000					1.300	1.300	FA	4,586	6,500	02/01/2011	02/24/2014
3133XE S9 1	FEDERAL HOME LOAN BANKS				1FE	2,936,130	105.529	3,165,870	3,000,000	2,987,048		10,289			5.000	5.380	MS	47,083	150,000	06/07/2006	03/08/2013
3133XF NL 6	FEDERAL HOME LOAN BANKS				1FE	2,759,425	115.680	2,892,000	2,500,000	2,630,484		(34,733)			5.500	3.868	JD	7,257	137,500	01/29/2008	06/12/2015
3133XG J9 6	FEDERAL HOME LOAN BANKS				1FE	1,009,230	108.133	1,081,330	1,000,000	1,002,666		(1,464)			5.250	5.084	MS	15,750	52,500	01/23/2007	09/13/2013
3133XH VS 8	FEDERAL HOME LOAN BANKS				1FE	2,115,086	118.125	2,362,500	2,000,000	2,070,332		(12,563)			5.000	4.204	JD	6,111	100,000	03/24/2008	12/09/2016

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3133XL F8 1	FEDERAL HOME LOAN BANKS				1FE	2,144,800	122.455	2,449,100	2,000,000	2,094,407		(14,939)			5.625	4.633	JD	6,875	112,500	06/04/2008	06/09/2017
3133XM CL 3	FEDERAL HOME LOAN BANKS				1FE	1,034,040	118.656	1,186,560	1,000,000	1,022,318		(3,381)			4.875	4.427	MS	15,302	48,750	04/29/2008	09/08/2017
3133XP 2W 3	FEDERAL HOME LOAN BANKS				1FE	994,062	103.528	1,035,280	1,000,000	998,478		1,268			3.375	3.510	FA	11,625	33,750	05/09/2008	02/27/2013
3133XP CT 9	FEDERAL HOME LOAN BANKS				1FE	5,181,084	115.635	6,128,655	5,300,000	5,220,311		10,924			4.250	4.531	MS	70,078	225,250	03/05/2008	03/09/2018
3133XR 5T 3	FEDERAL HOME LOAN BANKS				1FE	1,499,085	101.514	1,522,710	1,500,000	1,499,894		236			3.625	3.641	JD	3,474	54,375	05/27/2008	06/08/2012
3133XR X8 8	FEDERAL HOME LOAN BANKS				1FE	999,500	106.032	1,060,320	1,000,000	999,818		103			4.000	4.011	MS	12,778	40,000	10/10/2008	09/06/2013
3133XT 3R 5	FEDERAL HOME LOAN BANKS				1FE	1,007,500	101.364	1,013,640	1,000,000	1,001,348		(2,174)			2.500	2.276	FA	9,792	25,000	02/10/2009	08/10/2012
3133XT XG 6	FEDERAL HOME LOAN BANKS				1FE	1,007,000	106.811	1,068,110	1,000,000	1,003,598		(1,382)			3.400	3.247	JD	1,322	34,000	06/23/2009	06/17/2014
3133XV NU 1	FEDERAL HOME LOAN BANKS				1FE	1,002,500	106.042	1,060,420	1,000,000	1,001,491		(480)			2.750	2.697	JD	1,451	27,500	11/12/2009	12/12/2014
3128X2 3A 1	FEDERAL HOME LOAN MORTGAGE CORP.				1FE	4,363,140	108.653	4,889,385	4,500,000	4,451,765		19,724			4.500	5.009	AO	50,063	202,500	03/29/2007	04/02/2014
3128X2 RA 5	FEDERAL HOME LOAN MORTGAGE CORP.				1FE	2,202,840	116.399	2,327,980	2,000,000	2,126,312		(29,544)			5.300	3.558	JD	8,833	106,000	05/01/2009	12/01/2015
3128X2 TM 7	FEDERAL HOME LOAN MORTGAGE CORP.				1FE	1,993,540	109.279	2,185,580	2,000,000	1,997,887		940			5.000	5.054	JJ	41,944	100,000	11/21/2006	01/30/2014
3128X3 3E 1	FEDERAL HOME LOAN MORTGAGE CORP.				1FE	2,053,100	113.253	2,265,060	2,000,000	2,026,569		(7,886)			5.050	4.581	JJ	43,486	101,000	06/09/2008	01/26/2015
3134A4 UK 8	FEDERAL HOME LOAN MORTGAGE CORP.				1FE	500,000	108.327	541,635	500,000	500,000					4.875	4.875	MN	3,115	24,375	04/02/2007	11/15/2013
3134A4 UX 0	FEDERAL HOME LOAN MORTGAGE CORP.				1FE	2,183,368	111.502	2,230,040	2,000,000	2,102,114		(31,796)			4.500	2.738	JJ	41,500	90,000	05/21/2009	01/15/2015
31359M PF 4	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	5,473,026	102.915	5,660,325	5,500,000	5,496,246		5,072			4.375	4.475	MS	70,851	240,625	12/19/2006	09/15/2012
31359M XX 6	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	4,379,510	113.439	4,537,560	4,000,000	4,213,811		(63,091)			5.000	3.213	MS	66,111	200,000	05/28/2009	03/02/2015
31398A XJ 6	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	2,938,342	104.368	3,131,040	3,000,000	2,969,330		12,201			2.500	2.952	MN	9,583	75,000	10/07/2009	05/15/2014
31359M 4D 2	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	1,019,930	118.095	1,180,950	1,000,000	1,012,353		(2,103)			5.000	4.727	FA	19,167	50,000	05/27/2008	02/13/2017
31359M QV 8	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	3,874,380	105.031	4,201,240	4,000,000	3,975,507		20,309			4.750	5.311	FA	68,611	190,000	05/26/2006	02/21/2013
31359M SL 8	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	2,875,497	106.125	3,183,750	3,000,000	2,968,182		19,314			4.375	5.098	JJ	59,792	131,250	08/30/2006	07/17/2013
31359M UT 8	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	1,016,227	108.205	1,082,050	1,000,000	1,006,568		(2,695)			4.125	3.823	AO	8,708	41,250	05/27/2008	04/15/2014
31359M W4 1	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	1,003,278	118.709	1,187,090	1,000,000	1,001,754		(321)			5.250	5.207	MS	15,458	52,500	09/19/2006	09/15/2016
31359M WJ 8	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	6,989,099	111.114	7,505,751	6,755,000	6,882,712		(43,166)			4.625	3.912	AO	65,955	312,419	08/06/2009	10/15/2014
3136FT NC 9	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	1,000,000	99.894	998,940	1,000,000	1,000,000					1.050	1.050	MN	1,167		11/14/2011	08/21/2015
3136FT NT 2	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	499,750	99.865	499,325	500,000	499,759		9			0.750	0.767	MN	417		11/22/2011	11/21/2014
31398A BX 9	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	501,000	101.843	509,215	500,000	500,089		(226)			4.875	4.827	MN	2,911	24,375	08/23/2007	05/18/2012
31398A DM 1	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	7,235,703	120.823	8,457,610	7,000,000	7,149,804		(23,776)			5.375	4.928	JD	19,858	376,250	04/25/2008	06/12/2017
31398A HZ 8	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	5,248,452	103.973	5,198,650	5,000,000	5,049,791		(54,523)			4.750	3.597	MN	27,708	237,500	04/01/2008	11/19/2012
31398A UU 4	FEDERAL NATIONAL MORTGAGE ASSOC.				1FE	1,016,700	100.032	1,000,320	1,000,000	1,000,164		(7,326)			2.000	1.260	JJ	9,556	20,000	09/22/2009	01/09/2012
911759 JP 4	HOUSING URBAN DEVELOPMENT				1FE	2,968,860	109.057	3,271,710	3,000,000	2,985,015		5,367			4.140	4.346	FA	51,750	124,200	11/07/2008	08/01/2014
742651 DK 5	PRIVATE EXORT FUNDING CORPORATION				1FE	997,510	104.420	1,044,200	1,000,000	997,910		324			2.250	2.288	JD	1,000	22,500	10/06/2010	12/15/2017
880591 DS 8	TENNESSEE VALLEY AUTHORITY				1FE	2,865,402	117.453	3,171,231	2,700,000	2,811,512		(19,997)			4.875	3.949	JD	5,850	131,625	03/17/2009	12/15/2016
912828 BA 7	U.S. TREASURY NOTES				1FE	11,921,250	104.641	11,510,510	11,000,000	11,488,801		(354,715)			3.625	0.372	MN	51,487	398,750	10/13/2010	05/15/2013
912828 CJ 7	U.S. TREASURY NOTES				1FE	2,585,745	110.453	2,766,848	2,505,000	2,528,528		(9,243)			4.750	4.330	MN	15,364	118,988	10/27/2005	05/15/2014
912828 DM 9	U.S. TREASURY NOTES				1FE	2,181,730	111.063	2,471,152	2,225,000	2,209,047		4,680			4.000	4.248	FA	33,617	89,000	08/18/2005	02/15/2015
912828 EN 6	U.S. TREASURY NOTES				1FE	1,892,721	114.969	2,063,694	1,795,000	1,887,073		(11,768)			4.500	3.140	MN	10,430	67,950	11/16/2011	11/15/2015
912828 EW 6	U.S. TREASURY NOTES				1FE	2,666,426	115.617	3,179,467	2,750,000	2,709,017		8,697			4.500	4.906	FA	46,743	123,750	12/12/2006	02/15/2016
912828 FF 2	U.S. TREASURY NOTES				1FE	1,012,344	118.992	1,189,920	1,000,000	1,006,183		(1,236)			5.125	4.966	MN	6,617	51,250	06/13/2006	05/15/2016
912828 FQ 8	U.S. TREASURY NOTES				1FE	6,761,406	118.602	7,887,033	6,650,000	6,708,462		(11,098)			4.875	4.662	FA	122,451	324,188	02/05/2007	08/15/2016
912828 HA 1	U.S. TREASURY NOTES				1FE	2,079,453	120.406	2,408,120	2,000,000	2,049,716		(7,675)			4.750	4.248	FA	35,883	95,000	11/13/2007	08/15/2017
912828 HZ 6	U.S. TREASURY NOTES				1FE	987,500	116.641	1,166,410	1,000,000	991,421		1,158			3.875	4.029	MN	5,003	38,750	06/11/2008	05/15/2018

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
912828 KB 5	U.S. TREASURY NOTES				1FE	9,973,531	100.035	10,003,500	10,000,000	9,999,656		8,952			1.125	1.215	JJ	51,970	112,500	01/29/2009	01/15/2012
912828 KN 9	U.S. TREASURY NOTES				1FE	9,374,766	103.625	9,326,250	9,000,000	9,247,053		(104,737)			1.875	0.685	AO	28,743	168,750	10/13/2010	04/30/2014
912828 LK 4	U.S. TREASURY NOTES				1FE	2,454,594	105.344	2,580,928	2,450,000	2,452,814		(1,011)			2.375	2.330	FA	19,662	58,188	03/24/2010	08/31/2014
912828 LS 7	U.S. TREASURY NOTES				1FE	998,750	105.633	1,056,330	1,000,000	999,245		255			2.375	2.403	AO	4,045	23,750	01/13/2010	10/31/2014
912828 LX 6	U.S. TREASURY NOTES				1FE	15,278,906	101.066	15,159,900	15,000,000	15,120,949		(138,188)			1.375	0.446	MN	26,631	206,250	11/10/2010	11/15/2012
912828 LZ 1	U.S. TREASURY NOTES				1FE	2,099,375	105.031	2,100,620	2,000,000	2,098,458		(917)			2.125	0.423	MN	3,716		12/22/2011	11/30/2014
912828 MA 5	U.S. TREASURY NOTES				1FE	2,933,906	109.180	3,275,400	3,000,000	2,951,788		8,946			2.750	3.105	MN	7,213	82,500	12/21/2009	11/30/2016
912828 MD 9	U.S. TREASURY NOTES				1FE	1,002,500	111.656	1,116,560	1,000,000	1,001,849		(336)			3.250	3.210	JD	16,339	16,250	01/13/2010	12/31/2016
912828 PB 0	U.S. TREASURY NOTES				1FE	10,978,516	100.434	11,047,740	11,000,000	10,987,181		7,108			0.500	0.566	AO	11,721	55,000	10/13/2010	10/15/2013
912828 RR 3	U.S. TREASURY NOTES				1FE	3,013,359	101.141	3,034,230	3,000,000	3,013,326		(34)			2.000	1.950	MN	7,747		12/22/2011	11/15/2021
912828 RT 9	U.S. TREASURY NOTES				1FE	2,994,375	100.344	3,010,320	3,000,000	2,994,396		21			1.375	1.403	MN	3,607		12/22/2011	11/30/2018
0199999. U.S. Government - Issuer Obligations						258,471,043	XXX	276,721,382	253,670,000	256,799,995	0	(1,001,172)	0	0	XXX	XXX	XXX	2,160,408	9,384,765	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
31394H QL 8	FHLMC REMIC SERIES 2663 VQ				1FE	4,508,625	110.308	4,853,552	4,400,000	4,463,642		(20,691)			5.000	4.481	MON	18,333	220,000	07/28/2009	06/15/2022
31394H ZH 7	FHLMC REMIC SERIES 2672 TE				1FE	1,168,254	100.660	1,215,235	1,207,267	1,202,344		4,240			5.000	5.674	MON	5,030	60,363	08/09/2006	03/15/2029
31394N SD 1	FHLMC REMIC SERIES 2735 TM				1FE	568,413	100.259	577,785	576,292	574,779		1,165			5.000	5.341	MON	2,401	29,016	09/20/2007	07/15/2029
31394R 5N 5	FHLMC REMIC SERIES 2749 TD				1FE	1,611,407	101.230	1,688,955	1,668,434	1,660,553		6,228			5.000	5.710	MON	6,952	84,011	06/08/2006	06/15/2021
31394R ZY 8	FHLMC REMIC SERIES 2769 LB				1FE	5,129,575	106.984	5,413,390	5,060,000	5,097,585		(16,439)			4.000	3.684	MON	16,867	202,400	09/01/2009	03/15/2019
31394T YQ 2	FHLMC REMIC SERIES 2770 AU				1FE	3,074,063	106.903	3,207,090	3,000,000	3,042,542		(16,308)			4.000	3.447	MON	10,000	120,000	10/22/2009	03/15/2019
31394W FL 7	FHLMC REMIC SERIES 2773 TB				1FE	3,028,125	107.656	3,229,680	3,000,000	3,015,948		(6,013)			4.000	3.793	MON	10,000	120,000	08/26/2009	04/15/2019
31394X Q8 2	FHLMC REMIC SERIES 2780 LD				1FE	1,328,954	100.594	1,369,590	1,361,503	1,356,830		5,472			5.000	5.470	MON	5,673	68,075	09/18/2006	03/15/2029
31394X EN 2	FHLMC REMIC SERIES 2781 VB				1FE	3,403,719	104.010	3,536,340	3,400,000	3,398,569		(2,529)			4.500	4.427	MON	12,750	153,000	08/07/2009	12/15/2024
31394W YN 2	FHLMC REMIC SERIES 2783 AY				1FE	3,047,344	107.207	3,216,210	3,000,000	3,025,033		(9,932)			4.000	3.673	MON	10,000	120,000	04/23/2009	04/15/2019
31394W GS 1	FHLMC REMIC SERIES 2784 HJ				1FE	5,003,125	106.926	5,346,300	5,000,000	4,998,554		(2,176)			4.000	3.956	MON	16,667	200,000	07/17/2009	04/15/2019
31394W AF 5	FHLMC REMIC SERIES 2786 BC				1FE	3,612,656	105.938	3,707,830	3,500,000	3,568,964		(24,455)			4.000	3.293	MON	11,667	140,000	12/21/2009	04/15/2019
31394Y F3 3	FHLMC REMIC SERIES 2796 LB				1FE	2,958,256	108.290	3,122,505	2,883,466	2,929,897		(8,076)			4.500	3.899	MON	10,813	129,756	05/20/2009	05/15/2024
31395F H7 2	FHLMC REMIC SERIES 2855 WN				1FE	4,726,678	105.611	4,663,958	4,416,167	4,629,142		(62,680)			4.000	1.877	MON	14,721	176,647	07/15/2010	09/15/2019
31395F PF 5	FHLMC REMIC SERIES 2858 AU				1FE	4,125,000	103.355	4,134,200	4,000,000	4,052,307		(37,121)			4.500	3.592	MON	15,000	180,000	10/13/2009	11/15/2031
31395J MW 3	FHLMC REMIC SERIES 2892 DB				1FE	4,040,000	107.969	4,318,760	4,000,000	4,015,882		(9,572)			4.500	4.263	MON	15,000	180,000	12/19/2008	11/15/2019
31395M G9 4	FHLMC REMIC SERIES 2937 JE				1FE	3,013,500	100.670	2,979,684	2,959,853	2,959,157		(16,097)			5.000	4.465	MON	12,333	147,993	01/28/2008	10/15/2029
31395P UC 4	FHLMC REMIC SERIES 2941 XC				1FE	3,470,057	101.310	3,549,610	3,503,711	3,493,535		5,033			5.000	5.181	MON	14,599	175,186	03/05/2008	12/15/2030
31395T KP 8	FHLMC REMIC SERIES 2957 KN				1FE	1,323,928	100.417	1,305,782	1,300,359	1,299,537		(5,387)			5.500	4.878	MON	5,960	71,520	04/23/2008	06/15/2030
31395R FF 0	FHLMC REMIC SERIES 2959 PF				1FE	3,811,166	101.278	3,785,349	3,737,582	3,739,963		(10,423)			5.500	4.904	MON	17,131	205,567	03/25/2008	11/15/2030
31395U RE 3	FHLMC REMIC SERIES 2977 AY				1FE	5,179,688	108.665	5,433,250	5,000,000	5,119,716		(35,655)			4.500	3.748	MON	18,750	225,000	02/08/2010	05/15/2025
31395U VE 8	FHLMC REMIC SERIES 2987 KE				1FE	4,465,323	102.181	4,654,345	4,555,000	4,533,949		17,859			5.000	5.352	MON	18,979	227,750	11/20/2006	12/15/2034
31396F PG 2	FHLMC REMIC SERIES 3074 WH				1FE	928,921	102.663	959,806	934,910	932,402		239			5.000	5.090	MON	3,895	46,972	01/20/2006	03/15/2031
31396E TN 6	FHLMC REMIC SERIES 3075 PD				1FE	4,128,750	110.399	4,415,960	4,000,000	4,073,233		(21,550)			5.500	4.892	MON	18,333	220,000	01/22/2009	01/15/2035
31396G 3D 1	FHLMC REMIC SERIES 3082 PG				1FE	728,911	100.875	740,496	734,073	732,350		393			5.000	5.104	MON	3,059	36,810	01/20/2006	10/15/2029
31396H 6E 4	FHLMC REMIC SERIES 3102 PJ				1FE	5,174,219	107.763	5,388,150	5,000,000	5,090,203		(34,819)			5.000	4.295	MON	20,833	250,000	02/10/2009	05/15/2034
31396J F8 3	FHLMC REMIC SERIES 3130 QC				1FE	2,813,771	101.542	2,877,843	2,834,141	2,825,557		2,610			5.500	5.658	MON	12,990	155,878	10/14/2008	02/15/2032
31396N 6Y 7	FHLMC REMIC SERIES 3138 PC				1FE	1,854,641	101.602	1,852,228	1,823,023	1,825,303		(7,731)			5.500	4.939	MON	8,355	100,266	06/03/2008	06/15/2032
31396N W4 4	FHLMC REMIC SERIES 3163 PD				1FE	2,065,625	104.065	2,081,300	2,000,000	2,019,375		(36,993)			4.500	3.015	MON	7,500	90,000	05/12/2010	07/15/2034

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3137GA LA 3	FHLMC REMIC SERIES 3736 QB				1FE	3,956,250	106.389	4,255,560	4,000,000	3,962,166		5,916			4.000	4.204	MON	13,333	133,333	02/14/2011	05/15/2037
3137GA T2 3	FHLMC REMIC SERIES 3742 EA				1FE	3,792,013	104.084	3,848,853	3,697,833	3,778,662		(12,665)			3.500	2.247	MON	10,785	129,424	12/10/2010	10/15/2024
3137A2 SC 6	FHLMC REMIC SERIES 3759 AB				1FE	4,519,115	104.547	4,557,262	4,359,056	4,474,823		(44,292)			4.000	2.372	MON	14,530	159,832	01/19/2011	02/15/2029
3137A2 TH 4	FHLMC REMIC SERIES 3759 LW				1FE	3,920,625	106.823	4,204,553	3,936,000	3,922,356		1,731			4.000	4.055	MON	13,120	144,320	01/19/2011	08/15/2036
3137AB KB 6	FHLMC REMIC SERIES 3874 PD				1FE	4,882,964	102.155	4,806,448	4,705,054	4,858,761		(24,203)			3.000	0.794	MON	11,763	47,051	08/26/2011	06/15/2038
3137AG 6Y 1	FHLMC REMIC SERIES 3934 EL				1FE	6,116,335	104.267	6,163,987	5,911,734	6,113,924		(2,411)			3.000	1.810	MON	14,779	14,779	11/28/2011	12/15/2025
3137AJ 6A 7	FHLMC REMIC SERIES 3955 BA				1FE	5,250,000	104.540	5,227,000	5,000,000	5,248,647		(1,352)			3.500	2.244	MON	14,583		12/14/2011	02/15/2041
31394R X6 1	FHR 2765 JB				1FE	1,552,610	101.514	1,590,029	1,566,315	1,562,084		1,317			5.000	5.164	MON	6,526	78,637	03/01/2007	09/15/2021
31393B PG 4	FNMA REMIC TRUST 2003-32 KB				1FE	28,905	99.958	28,746	28,758	28,786		91			5.000	4.791	MON	120	1,447	08/10/2006	03/25/2017
31393D VL 2	FNMA REMIC TRUST 2003-61 HN				1FE	775,451	100.032	819,762	819,500	815,818		4,972			4.000	5.232	MON	2,732	32,984	11/16/2006	08/25/2028
31393Y YS 8	FNMA REMIC TRUST 2004-45 VB				1FE	4,785,710	105.630	4,985,043	4,719,344	4,746,229		(22,003)			4.500	4.089	MON	17,698	212,370	08/28/2009	10/25/2028
31393Y 2R 5	FNMA REMIC TRUST 2004-55 LE				1FE	109,289	100.130	115,191	115,041	114,441		857			4.500	5.675	MON	431	5,251	09/19/2006	06/25/2021
31394A PY 6	FNMA REMIC TRUST 2004-65 AE				1FE	6,183,750	102.731	6,163,860	6,000,000	6,058,021		(82,318)			4.500	3.294	MON	22,500	270,000	02/22/2010	11/25/2031
31393X DT 1	FNMA REMIC TRUST 2004-8 GC				1FE	1,692,463	101.142	1,790,108	1,769,896	1,757,668		9,416			4.500	5.362	MON	6,637	79,645	09/06/2006	04/25/2029
31394B MD 3	FNMA REMIC TRUST 2004-89 AQ				1FE	6,138,750	109.633	6,577,980	6,000,000	6,097,572		(25,857)			4.500	4.037	MON	22,500	270,000	02/24/2010	12/25/2024
31394B UA 0	FNMA REMIC TRUST 2004-90 YB				1FE	457,420	101.317	488,077	481,732	477,832		1,761			4.000	4.971	MON	1,606	19,367	03/24/2005	07/25/2032
31394B 2X 1	FNMA REMIC TRUST 2005-11 PD				1FE	3,839,179	101.590	3,873,591	3,812,965	3,805,911		(8,665)			5.500	5.197	MON	17,476	209,713	08/13/2008	03/25/2031
31394D NZ 9	FNMA REMIC TRUST 2005-44 PD				1FE	5,060,865	102.082	5,070,371	4,966,959	4,971,513		(29,069)			5.000	4.461	MON	20,696	248,348	03/04/2008	03/25/2031
31396L JT 8	FNMA REMIC TRUST 2006-102 PD				1FE	3,261,775	107.313	3,423,285	3,190,000	3,220,914		(21,848)			5.000	4.452	MON	13,292	159,500	03/18/2009	01/25/2035
31398F JG 7	FNMA REMIC TRUST 2009-80 MA				1FE	3,882,741	103.432	3,835,031	3,707,780	3,825,687		(52,847)			4.000	1.875	MON	12,359	148,515	09/24/2010	04/25/2027
31398S TN 3	FNMA REMIC TRUST 2010-146 PC				1FE	5,131,250	107.179	5,358,950	5,000,000	5,111,066		(20,184)			4.000	3.394	MON	16,667	150,000	03/18/2011	09/25/2036
3136A1 EJ 0	FNMA REMIC TRUST 2011-104A				1FE	5,941,448	103.690	5,974,000	5,761,404	5,940,333		(1,115)			3.000	1.948	MON	14,404	14,404	11/29/2011	04/25/2026
31397S XM 1	FNMA REMIC TRUST 2011-40 KA				1FE	728,785	104.536	752,430	719,780	736,667		7,882			3.500	2.187	MON	2,099	12,596	06/15/2011	03/25/2026
31397U RJ 0	FNMA REMIC TRUST 2011-63 MV				1FE	5,002,760	104.459	5,062,106	4,846,022	4,985,684		(17,076)			3.500	2.338	MON	14,134	70,671	07/22/2011	07/25/2024
3136A0 LP 0	FNMA REMIC TRUST 2011-70 ND				1FE	5,170,313	102.420	5,121,000	5,000,000	5,165,791		(4,522)			3.500	2.933	MON	14,583	29,167	10/20/2011	04/25/2037
31416W 6C 1	FN AB1766				1FE	4,199,594	104.667	4,231,614	4,042,931	4,175,452		(20,537)			3.500	2.242	MON	11,792	141,662	11/01/2010	11/01/2025
31415Y LW 7	FNMA PASS-THRU POOL 993241				1FE	4,153,502	105.497	4,166,961	3,949,838	4,131,751		(31,356)			4.000	2.084	MON	13,166	158,602	09/15/2010	06/01/2024
31381Q BW 5	FNMA PASS-THRU 467253				1FE	4,981,003	107.456	5,309,249	4,940,859	4,972,637		(8,366)			3.640	3.349	MON	14,987	121,891	04/08/2011	02/01/2018
31417Y GK 7	FNMA PASS-THRU 15 YEAR				1FE	4,327,480	105.497	4,418,983	4,188,729	4,310,984		(16,497)			4.000	2.678	MON	13,963	153,587	01/25/2011	10/01/2024
38376P TP 5	GNMA REMIC TRUST 2009-125 PB				1FE	5,098,437	110.246	5,512,300	5,000,000	5,072,026		(18,826)			4.500	4.106	MON	18,750	225,000	04/23/2010	02/20/2037
38374X D8 5	GNMA REMIC TRUST 2009-84 B				1FE	3,864,549	107.506	4,154,622	3,864,549	3,864,549					4.000	3.969	MON	12,882	154,582	11/05/2009	11/16/2022
38376G TM 2	GNMA REMIC TRUST 2010-102 AD				1FE	5,219,844	106.787	5,339,350	5,000,000	5,165,662		(39,244)			3.581	2.699	MON	14,921	179,050	08/06/2010	11/16/2039
38377K G5 3	GNMA REMIC TRUST 2010-112 WH				1FE	5,307,812	104.829	5,241,450	5,000,000	5,224,240		(71,931)			3.500	2.032	MON	14,583	175,000	10/07/2010	10/20/2034
38377K FN 5	GNMA REMIC TRUST 2010-115 NW				1FE	4,220,000	105.945	4,237,800	4,000,000	4,208,916		(11,084)			3.500	2.388	MON	11,667	35,000	09/19/2011	01/20/2038
38377L ZD 3	GNMA REMIC TRUST 2010-127 NH				1FE	4,856,438	104.761	4,926,017	4,702,148	4,818,166		(35,031)			3.000	2.039	MON	11,755	141,100	11/09/2010	02/20/2039
38376W AM 7	GNMA REMIC TRUST 2010-14 DC				1FE	6,184,688	109.654	6,579,240	6,000,000	6,133,269		(33,124)			4.500	3.918	MON	22,500	270,000	03/02/2010	07/20/2037
38376X L5 0	GNMA REMIC TRUST 2010-31 AP				1FE	2,319,561	106.726	2,362,436	2,213,552	2,285,827		(25,940)			4.000	2.499	MON	7,379	88,582	07/13/2010	08/20/2038
38376W 2S 3	GNMA REMIC TRUST 2010-34 GC				1FE	4,114,531	109.933	4,397,320	4,000,000	4,082,121		(22,113)			4.500	3.935	MON	15,000	180,000	03/23/2010	11/20/2036
38376X W9 0	GNMA REMIC TRUST 2010-51 NC				1FE	2,285,326	104.712	2,301,318	2,197,759	2,256,140		(22,036)			3.500	2.126	MON	6,410	76,960	08/18/2010	04/20/2039
38376G R5 1	GNMA REMIC TRUST 2011-67 AD				1FE	3,033,000	105.636	3,169,080	3,000,000	3,028,891		(4,109)			3.219	2.971	MON	8,048	56,335	05/09/2011	10/16/2042
0299999. U.S. Government - Residential Mortgage-Backed Securities						246,639,225	XXX	254,066,146	241,071,319	245,188,838	0	(1,038,086)	0	0	XXX	XXX	XXX	841,747	8,934,915	XXX	XXX
0599999. Total - U.S. Government						505,110,268	XXX	530,787,528	494,741,319	501,988,833	0	(2,039,258)	0	0	XXX	XXX	XXX	3,002,155	18,319,680	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
All Other Governments - Issuer Obligations																					
30216B CD 2	EXPORT DEVELOPMENT CANADA		I.		1FE	1,996,140	104.881	2,097,620	2,000,000	1,997,332		744			2.250	2.291	MN	4,125	45,000	05/20/2010	05/28/2015
46513G DX 2	STATE OF ISRAEL		R		1	1,000,000	100.000	1,000,000	1,000,000	1,000,000					1.260	1.260	MN	2,106	12,600	05/01/2010	05/01/2012
46513F LX 5	STATE OF ISRAEL		R		1	2,500,000	100.000	2,500,000	2,500,000	2,500,000					3.360	3.360	MN	14,038	84,000	06/01/2008	06/01/2013
748148 RR 6	PROVINCE OF QUEBEC, CANADA		I.		1FE	976,140	113.782	1,137,820	1,000,000	988,077		2,493			5.000	5.323	MS	16,667	50,000	08/24/2006	03/01/2016
748148 RS 4	PROVINCE OF QUEBEC, CANADA		I.		1FE	995,980	116.304	1,163,040	1,000,000	997,786		390			5.125	5.177	MN	6,691	51,250	11/07/2006	11/14/2016
683234 8H 4	PROVINCE OF ONTARIO, CANADA		I.		1FE	998,850	105.311	1,053,110	1,000,000	999,271		222			2.950	2.975	FA	11,964	29,500	01/29/2010	02/05/2015
0699999. All Other Governments - Issuer Obligations						8,467,110	XXX	8,951,590	8,500,000	8,482,466	0	3,849	0	0	XXX	XXX	XXX	55,591	272,350	XXX	XXX
1099999. Total - All Other Governments						8,467,110	XXX	8,951,590	8,500,000	8,482,466	0	3,849	0	0	XXX	XXX	XXX	55,591	272,350	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
607167 DW 0	MOBILE ALA INDL DEV BRD POLLUTION REVENUE			1	1FE	2,000,000	109.895	2,197,900	2,000,000	2,000,000					5.000	5.000	JD	8,333	100,000	03/03/2008	06/01/2034
66285W CY 0	NORTH TEXAS TOLLWAY AUTHORITY			1	1FE	1,532,805	100.000	1,500,000	1,500,000	1,500,000		(9,275)			5.250	4.610	JJ	39,375	78,750	03/27/2008	01/01/2038
677561 HA 3	OHIO ST HOSPITAL FACILITY REVENUE				1FE	1,080,930	113.922	1,139,220	1,000,000	1,057,139		(10,212)			5.000	3.737	JJ	25,000	50,000	08/11/2009	01/01/2017
842475 WF 8	SOUTHERN CALIFORNIA PUBLIC POWER AUTHORITY				1FE	2,421,560	126.412	2,528,240	2,000,000	2,376,896		(44,664)			6.930	3.096	MN	17,710	138,600	04/19/2011	05/15/2017
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						7,035,295	XXX	7,365,360	6,500,000	6,934,035	0	(64,151)	0	0	XXX	XXX	XXX	90,418	367,350	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						7,035,295	XXX	7,365,360	6,500,000	6,934,035	0	(64,151)	0	0	XXX	XXX	XXX	90,418	367,350	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
010392 ER 5	ALABAMA POWER CO				1FE	498,750	114.048	570,240	500,000	499,261		160			5.200	5.241	JJ	11,989	26,000	08/11/2008	01/15/2016
010392 FE 3	ALABAMA POWER CO				1FE	1,047,753	109.686	1,151,703	1,050,000	1,047,867		114			3.950	3.976	JD	3,456	21,544	05/18/2011	06/01/2021
025816 AY 5	AMERICAN EXPRESS CO				1FE	1,000,140	120.842	1,208,420	1,000,000	1,000,098		(12)			7.000	6.998	MS	19,833	70,000	03/13/2008	03/19/2018
0258M0 DA 4	AMERICAN EXPRESS CREDIT CORP				1FE	1,005,500	100.530	1,005,300	1,000,000	1,004,147		(1,052)			2.750	2.632	MS	8,097	27,653	09/16/2010	09/15/2015
0258M0 DC 0	AMERICAN EXPRESS CREDIT CORP				1FE	999,470	100.490	1,004,900	1,000,000	999,476		5			2.800	2.812	MS	7,933		12/12/2011	09/19/2016
02666Q J7 9	AMERICAN HONDA FINANCE CORP				1FE	997,360	101.844	1,018,440	1,000,000	997,425		65			3.800	3.832	MS	10,661		09/13/2011	09/20/2021
03076C AB 2	AMERIPRISE FINANCIAL INC				1FE	1,013,970	112.955	1,129,550	1,000,000	1,006,359		(1,437)			5.650	5.466	MN	7,219	56,500	12/16/2005	11/15/2015
035229 CU 5	ANHEUSER BUSCH CO INC		R		1FE	499,325	107.771	538,855	500,000	499,836		75			4.950	4.967	JJ	11,413	24,750	12/04/2003	01/15/2014
037411 AN 5	APACHE CORP		I.		1FE	2,831,400	124.939	3,123,475	2,500,000	2,720,963		(30,070)			7.000	5.282	FA	72,917	175,000	01/15/2008	02/01/2018
037411 AS 4	APACHE CORP		I.		1FE	499,750	118.539	592,695	500,000	499,849		25			5.625	5.632	JJ	12,969	28,125	10/02/2007	01/15/2017
039483 AY 8	ARCHER DANIELS MIDLAND CO				1FE	1,967,540	118.582	2,371,640	2,000,000	1,977,373		2,966			5.450	5.669	MS	32,094	109,000	06/11/2008	03/15/2018
00206R AV 4	AT&T INC				1FE	506,500	103.547	517,735	500,000	504,836		(1,268)			2.500	2.221	FA	4,722	13,021	09/07/2010	08/15/2015
054303 AW 2	AVON PRODS INC				2FE	987,460	113.273	1,132,730	1,000,000	990,219		1,034			6.500	6.674	MS	21,667	65,000	02/25/2009	03/01/2019
06051G ED 7	BANK OF AMERICA FUNDING CORP				1FE	504,850	93.042	465,210	500,000	503,721		(935)			3.700	3.482	MS	6,167	19,065	10/15/2010	09/01/2015
06406H BX 6	BANK OF NEW YORK INC				1FE	999,150	100.310	1,003,100	1,000,000	999,221		71			2.300	2.318	JJ	9,775		07/21/2011	07/28/2016
06406H BN 8	BANK OF NEW YORK				1FE	507,600	104.305	521,525	500,000	505,052		(1,573)			3.100	2.751	JJ	7,147	15,500	05/13/2010	01/15/2015
06406H BP 3	BANK OF NEW YORK				1FE	506,100	108.861	544,305	500,000	505,134		(521)			4.600	4.447	JJ	10,606	23,000	02/10/2010	01/15/2020
060505 BD 5	BANK OF AMERICA CORP				2FE	485,285	99.519	497,595	500,000	497,038		1,707			4.750	5.135	FA	8,972	23,750	10/17/2003	08/15/2013
06050B AA 9	BANK OF AMERICA FDIC				1FE	4,043,940	101.345	4,053,800	4,000,000	4,005,942		(12,798)			3.125	2.795	JD	5,556	125,000	12/15/2008	06/15/2012
06423A AV 5	BANK ONE CORP				1FE	1,901,520	105.598	2,111,960	2,000,000	1,955,838		11,735			4.900	5.636	AO	16,606	98,000	10/25/2006	04/30/2015
071813 AU 3	BAXTER INTERNATIONAL INC				1FE	1,848,180	110.584	2,211,680	2,000,000	1,915,862		23,091			4.625	6.089	MS	27,236	92,500	11/18/2008	03/15/2015
071813 AY 5	BAXTER INTERNATIONAL INC				1FE	490,625	117.422	587,110	500,000	493,375		836			5.375	5.624	JD	2,240	26,875	06/23/2008	06/01/2018
054937 AE 7	BB&T CORP				1FE	954,750	107.060	1,070,600	1,000,000	978,256		4,729			5.200	5.820	JD	1,156	52,000	05/05/2006	12/23/2015
05531F AG 8	BB&T CORPORATION			1	1FE	512,500	104.243	521,215	500,000	511,259		(1,241)			3.200	2.621	MS	4,711	8,356	07/07/2011	03/15/2016
07385T AJ 5	BEAR STEARNS & CO INC				1FE	1,020,970	108.753	1,087,530	1,000,000	1,007,856		(2,464)			5.700	5.401	MN	7,283	57,000	12/07/2005	11/15/2014

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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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
073902 KF 4	BEAR STEARNS & CO INC				1FE	477,480	107.539	537,695	500,000	489,383		2,401			5.300	5.928	AO	4,490	26,500	05/05/2006	10/30/2015
073902 RU 4	BEAR STEARNS & CO INC				1FE	997,260	117.235	1,172,350	1,000,000	998,107		240			7.250	7.289	FA	30,208	72,500	01/29/2008	02/01/2018
079860 AG 7	BELLSOUTH CORP				1FE	501,480	110.549	552,745	500,000	500,497		(167)			5.200	5.160	MS	7,656	26,000	03/17/2005	09/15/2014
084664 AM 3	BERKSHIRE HATHAWAY FINANCIAL CORP				1FE	493,250	108.979	544,895	500,000	497,624		852			5.100	5.302	JJ	11,758	25,500	03/14/2006	07/15/2014
084664 BD 2	BERKSHIRE HATHAWAY FINANCIAL CORP				1FE	1,236,396	105.184	1,262,208	1,200,000	1,212,171		(8,472)			4.600	3.835	MN	7,053	55,200	01/13/2009	05/15/2013
084670 AS 7	BERKSHIRE HATHAWAY INC				1FE	513,500	101.390	506,950	500,000	501,458		(3,803)			4.750	3.955	MN	3,035	23,750	09/09/2008	05/15/2012
09247X AC 5	BLACKROCK INC				1FE	3,996,987	116.341	4,653,640	4,000,000	3,998,054		276			6.250	6.260	MS	73,611	250,000	09/26/2007	09/15/2017
097023 AW 5	BOEING CO				1FE	500,000	121.282	606,410	500,000	500,000					6.000	6.000	MS	8,833	30,000	03/11/2009	03/15/2019
10138M AF 2	BOTTLING GROUP				1FE	500,100	108.336	541,680	500,000	500,024		(12)			5.000	4.997	MN	3,194	25,000	04/21/2004	11/15/2013
10138M AG 0	BOTTLING GROUP				1FE	495,925	115.849	579,245	500,000	497,745		458			5.500	5.621	AO	6,875	27,500	08/23/2007	04/01/2016
05565Q BF 4	BP CAP MKTS P L C				1FE	999,350	107.256	1,072,560	1,000,000	999,739		131			5.250	5.265	MN	7,875	52,500	11/04/2008	11/07/2013
10513Q BD 2	BRANCH BANKING & TRUST CO				1FE	706,100	101.900	718,395	705,000	705,151		(139)			4.875	4.854	JJ	15,848	34,369	12/15/2003	01/15/2013
10513K AA 2	BRANCH BANKING & TRUST CO				1FE	2,027,940	112.875	2,257,500	2,000,000	2,015,063		(2,738)			5.625	5.441	MS	33,125	112,500	09/29/2006	09/15/2016
134429 AR 0	CAMPBELL SOUP CO				1FE	500,000	103.826	519,130	500,000	500,000					5.000	5.000	JD	1,944	25,000	10/20/2005	12/03/2012
134429 AW 9	CAMPBELL SOUP CO				1FE	994,900	111.576	1,115,760	1,000,000	995,209		309			4.250	4.313	AO	8,972	22,431	03/31/2011	04/15/2021
14149Y AH 1	CARDINAL HEALTH INC				2FE	828,257	116.375	858,847	738,000	820,658		(7,599)			5.850	3.735	JD	1,919	43,173	05/18/2011	12/15/2017
141781 AV 6	CARGILL INC				1FE	1,506,540	103.023	1,545,345	1,500,000	1,501,202		(1,624)			5.600	5.483	MS	24,733	84,000	06/26/2008	09/15/2012
141784 DE 5	CARGILL INC				1FE	986,180	106.955	1,069,550	1,000,000	995,762		2,099			5.000	5.240	MN	6,389	50,000	12/11/2006	11/15/2013
144141 CT 3	CAROLINA POWER & LIGHT CO				1FE	488,750	107.185	535,925	500,000	496,850		1,714			5.125	5.517	MS	7,545	25,625	09/14/2006	09/15/2013
14912L 2Y 6	CATERPILLAR FINANCIAL SERVICES				1FE	993,430	115.030	1,150,300	1,000,000	996,660		686			5.500	5.590	MS	16,195	55,000	09/21/2006	03/15/2016
14912L 3U 3	CATERPILLAR FINANCIAL SERVICES				1FE	1,021,215	116.898	1,168,980	1,000,000	1,014,675		(1,931)			5.450	5.174	AO	11,506	54,500	05/27/2008	04/15/2018
166751 AH 0	CHEVRON CORPORATION				1FE	998,160	106.940	1,069,400	1,000,000	999,155		365			3.950	3.991	MS	12,947	39,500	02/26/2009	03/03/2014
17252M AF 7	CINTAS CORP NO 2				2FE	1,095,994	101.924	1,070,202	1,050,000	1,053,541		(8,180)			6.000	5.173	JD	5,250	63,000	02/24/2006	06/01/2012
17275R AC 6	CISCO SYSTEMS INC				1FE	4,033,770	116.373	4,654,920	4,000,000	4,017,148		(3,617)			5.500	5.384	FA	78,833	220,000	11/15/2006	02/22/2016
17275R AE 2	CISCO SYSTEMS INC				1FE	509,305	115.923	579,615	500,000	507,059		(816)			4.950	4.714	FA	9,350	24,750	02/10/2009	02/15/2019
172967 BJ 9	CITIGROUP INC				1FE	425,384	100.558	402,232	400,000	400,513		(3,569)			6.000	5.071	FA	8,667	24,000	10/10/2003	02/21/2012
172967 BP 5	CITIGROUP INC				2FE	517,500	101.510	507,550	500,000	501,999		(2,922)			5.625	4.999	FA	9,688	28,125	01/09/2006	08/27/2012
172967 CQ 2	CITIGROUP INC				2FE	504,345	98.971	494,855	500,000	501,431		(483)			5.000	4.886	MS	7,361	25,000	01/27/2005	09/15/2014
172967 EM 9	CITIGROUP INC				1FE	497,860	106.723	533,615	500,000	498,586		194			6.125	6.183	MN	3,403	30,625	11/14/2007	11/21/2017
191216 AV 2	COCA COLA CO				1FE	999,130	105.303	1,053,030	1,000,000	999,160		30			3.300	3.310	MS	12,925		08/03/2011	09/01/2021
19416Q DY 3	COLGATE PALMOLIVE CO				1FE	985,540	99.537	995,370	1,000,000	985,743		203			2.450	2.615	MN	3,607		11/03/2011	11/15/2021
200340 AL 1	COMERICA INC				1FE	916,070	102.252	1,022,520	1,000,000	963,548		9,597			4.800	6.023	MN	8,000	48,000	05/05/2006	05/01/2015
20825C AN 4	CONOCOPHILLIPS				1FE	999,910	116.411	1,164,110	1,000,000	999,938		8			5.200	5.201	MN	6,644	52,000	05/05/2008	05/15/2018
216871 AD 5	COOPER U S INC				1FE	2,048,280	111.816	2,236,320	2,000,000	2,028,232		(7,814)			5.450	4.974	AO	27,250	109,000	04/29/2009	04/01/2015
22160K AB 1	COSTCO WHOLESALE CORP				1FE	1,187,776	100.926	1,190,927	1,180,000	1,180,392		(1,834)			5.300	5.137	MS	18,415	62,540	08/15/2007	03/15/2012
22160K AC 9	COSTCO WHOLESALE CORP				1FE	998,410	119.439	1,194,390	1,000,000	999,070		150			5.500	5.521	MS	16,194	55,000	02/13/2007	03/15/2017
235851 AG 7	DANAHER CORP				1FE	2,090,720	117.557	2,351,140	2,000,000	2,060,910		(8,436)			5.625	5.034	JJ	51,875	112,500	03/20/2008	01/15/2018
235851 AM 4	DANAHER CORP			1	1FE	513,250	110.400	552,000	500,000	512,717		(533)			3.900	3.574	JD	433	9,750	07/15/2011	06/23/2021
244199 BB 0	DEERE & CO				1FE	2,211,706	113.680	2,273,600	2,000,000	2,100,004		(39,959)			6.950	4.650	AO	25,483	139,000	01/30/2009	04/25/2014
24422E QF 9	DEERE JOHN CAPITAL CORP				1FE	993,800	117.776	1,177,760	1,000,000	996,154		610			5.500	5.585	AO	11,917	55,000	10/16/2007	04/13/2017
24422E QX 0	DEERE JOHN CAPITAL CORP				1FE	501,750	101.811	509,055	500,000	500,863		(578)			1.875	1.755	JD	365	9,375	06/16/2010	06/17/2013
24702R AE 1	DELL INC				1FE	992,480	115.850	1,158,500	1,000,000	994,785		671			5.650	5.750	AO	11,928	56,500	04/17/2008	04/15/2018

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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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
254687 AV 8	DISNEY WALT CO.				1FE	511,250	103.772	518,860	500,000	502,566		(2,690)			4.700	4.124	JD	1,958	23,500	08/12/2008	12/01/2012
25468P CB 0	DISNEY WALT CO.				1FE	2,661,925	121.200	3,030,000	2,500,000	2,607,919		(15,321)			5.875	5.033	JD	6,528	146,875	03/19/2008	12/15/2017
25746U AM 1	DOMINION RESOURCES INC.				2FE	496,250	104.869	524,345	500,000	498,962		813			5.000	5.180	MS	7,361	25,000	06/11/2008	03/15/2013
260003 AE 8	DOVER CORP.				1FE	3,940,420	112.995	4,632,795	4,100,000	4,023,008		17,837			4.875	5.430	AO	42,196	199,875	11/03/2006	10/15/2015
263534 BX 6	DU PONT E I DE NEMOURS & CO.				1FE	2,466,080	110.841	2,771,025	2,500,000	2,480,802		5,385			4.750	5.012	MS	34,965	118,750	02/18/2009	03/15/2015
263534 BZ 1	DU PONT E I DE NEMOURS & CO.				1FE	990,690	114.801	1,148,010	1,000,000	992,239		777			4.625	4.742	JJ	21,326	46,250	12/15/2009	01/15/2020
26442C AD 6	DUKE ENERGY CAROLINAS LLC.				1FE	499,265	116.456	582,280	500,000	499,496		66			5.100	5.119	AO	5,383	25,500	04/09/2008	04/15/2018
26442C AF 1	DUKE ENERGY CAROLINAS LLC.				1FE	1,004,720	108.747	1,087,470	1,000,000	1,001,933		(952)			5.750	5.640	MN	7,347	57,500	11/25/2008	11/15/2013
26442C AG 9	DUKE ENERGY CAROLINAS LLC.				1FE	498,550	128.779	643,895	500,000	498,901		121			7.000	7.041	MN	4,472	35,000	11/12/2008	11/15/2018
263901 AC 4	DUKE ENERGY INDIANA INC.				1FE	971,250	107.376	1,073,760	1,000,000	973,596		2,346			3.750	4.120	JJ	17,292	18,750	01/28/2011	07/15/2020
278058 DC 3	EATON CORP.				1FE	2,326,536	115.206	2,764,944	2,400,000	2,355,148		7,205			5.300	5.720	MS	37,453	127,200	08/23/2007	03/15/2017
278642 AB 9	EBAY INC.				1FE	1,972,472	100.685	2,013,700	2,000,000	1,978,593		5,396			1.625	1.919	AO	6,861	31,326	11/12/2010	10/15/2015
29157T AA 4	EMORY UNIVERSITY				1FE	1,647,330	120.648	1,809,720	1,500,000	1,623,919		(13,354)			5.625	4.347	MS	28,125	84,375	03/19/2010	09/01/2019
31677A AA 2	FIFTH THIRD BK CINCINNATI				2FE	740,220	103.588	1,035,880	1,000,000	740,220					4.750		FA	19,792	47,500	10/24/2006	02/01/2015
35177P AU 1	FRANCE TELECOM SA		R		1FE	994,680	99.072	990,720	1,000,000	996,016		1,019			2.125	2.238	MS	6,198	21,250	09/07/2010	09/16/2015
354613 AF 8	FRANKLIN RES INC.				1FE	1,727,898	103.762	1,691,321	1,630,000	1,703,166		(20,790)			3.125	1.754	MN	5,801	50,937	10/22/2010	05/20/2015
36962G XS 8	GENERAL ELEC CAP CORP.				1FE	985,115	100.606	1,006,060	1,000,000	999,754		1,926			5.875	6.078	FA	22,194	58,750	03/18/2002	02/15/2012
36962G ZY 3	GENERAL ELEC CAP CORP.				1FE	510,815	104.626	523,130	500,000	501,472		(1,345)			5.450	5.155	JJ	12,565	27,250	09/11/2003	01/15/2013
36962G P6 5	GENERAL ELEC CAP CORP.				1FE	1,916,176	108.494	2,169,880	2,000,000	1,960,400		11,104			4.875	5.564	MS	31,688	97,500	08/22/2007	03/04/2015
369604 BC 6	GENERAL ELECTRIC CO.				1FE	998,900	114.776	1,147,760	1,000,000	999,253		105			5.250	5.265	JD	3,646	52,500	05/27/2008	12/06/2017
370334 BF 0	GENERAL MLS INC.				2FE	502,900	111.399	556,995	500,000	501,499		(419)			5.200	5.098	MS	7,511	26,000	06/09/2008	03/17/2015
373334 JM 4	GEORGIA PWR CO.				1FE	499,680	109.208	546,040	500,000	499,870		65			6.000	6.015	MN	5,000	30,000	11/12/2008	11/01/2013
373334 JT 9	GEORGIA PWR CO.				1FE	502,000	100.924	504,620	500,000	501,384		(616)			1.300	1.136	MS	1,914	3,250	03/24/2011	09/15/2013
377372 AD 9	GLAXOSMITHKLINE CAP INC.		R		1FE	1,990,300	120.361	2,407,220	2,000,000	1,993,188		864			5.650	5.715	MN	14,439	113,000	05/28/2008	05/15/2018
38141G BU 7	GOLDMAN SACHS GROUP INC.				1FE	203,938	100.132	200,264	200,000	200,021		(513)			6.600	6.331	JJ	6,087	13,200	01/25/2002	01/15/2012
38141G CM 4	GOLDMAN SACHS GROUP INC.				1FE	2,002,180	103.027	2,060,540	2,000,000	2,000,882		(276)			5.500	5.483	MN	14,056	110,000	09/29/2006	11/15/2014
38141G DQ 4	GOLDMAN SACHS GROUP INC.				1FE	492,750	102.033	510,165	500,000	498,012		1,029			5.250	5.486	AO	5,542	26,250	03/14/2006	10/15/2013
38141G EA 8	GOLDMAN SACHS GROUP INC.				1FE	1,219,675	102.211	1,277,637	1,250,000	1,238,261		3,460			5.125	5.465	JJ	29,540	64,063	11/10/2005	01/15/2015
38141G FG 4	GOLDMAN SACHS GROUP INC.				1FE	1,005,690	102.422	1,024,220	1,000,000	1,003,824		(513)			5.950	5.874	JJ	26,940	59,500	01/11/2008	01/18/2018
38259P AB 8	GOOGLE INC.				1FE	1,882,843	109.322	2,077,118	1,900,000	1,883,737		894			3.625	3.734	MN	8,035	34,438	05/16/2011	05/19/2021
427866 AP 3	HERSHEY CO.				1FE	3,688,028	117.568	4,320,624	3,675,000	3,682,025		(1,291)			5.450	5.403	MS	66,763	200,287	10/26/2006	09/01/2016
428236 AM 5	HEWLETT PACKARD CO.				1FE	1,004,920	110.290	1,102,900	1,000,000	1,003,155		(520)			5.400	5.330	MS	18,000	54,000	02/14/2008	03/01/2017
428236 AQ 6	HEWLETT PACKARD CO.				1FE	502,500	102.845	514,225	500,000	500,662		(541)			4.500	4.383	MS	7,500	22,500	05/27/2008	03/01/2013
428236 AS 2	HEWLETT PACKARD CO.				1FE	2,053,800	111.147	2,222,940	2,000,000	2,036,430		(4,902)			5.500	5.152	MS	36,667	110,000	03/13/2008	03/01/2018
438516 AW 6	HONEYWELL INTERNATIONAL INC.				1FE	503,825	104.324	521,620	500,000	501,010		(828)			4.250	4.071	MS	7,083	21,250	05/16/2008	03/01/2013
438516 AX 4	HONEYWELL INTERNATIONAL INC.				1FE	2,041,820	117.930	2,358,600	2,000,000	2,028,437		(3,844)			5.300	5.029	MS	35,333	106,000	03/12/2008	03/01/2018
44266R AA 5	HOWARD HUGHES MED INST.				1FE	997,740	106.650	1,066,500	1,000,000	998,757		437			3.450	3.499	MS	11,500	34,500	08/12/2009	09/01/2014
40429X VZ 6	HSBC FIN CORP.				1FE	500,000	99.682	498,410	500,000	500,000					4.000	4.000	FA	7,556	20,000	08/19/2009	08/15/2012
457153 AE 4	INGRAM MICRO INC.				2FE	2,122,300	103.009	2,060,180	2,000,000	2,119,240		(3,060)			5.250	4.062	MS	35,000		11/02/2011	09/01/2017
459200 GJ 4	INTERNATIONAL BUSINESS MACHINES.				1FE	2,528,125	121.088	3,027,200	2,500,000	2,517,999		(2,616)			5.700	5.551	MS	42,354	142,500	10/12/2007	09/14/2017
459200 GR 6	INTERNATIONAL BUSINESS MACHINES.				1FE	999,190	102.063	1,020,630	1,000,000	999,682		230			2.100	2.124	MN	3,208	21,000	11/03/2009	05/06/2013
478160 AQ 7	JOHNSON & JOHNSON.				1FE	2,126,178	120.719	2,414,380	2,000,000	2,082,646		(12,564)			5.550	4.705	FA	41,933	111,000	04/25/2008	08/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
46625H GY 0	JP MORGAN CHASE & CO.				1FE	499,070	111.568	557,840	500,000	499,377		83			6.000	6.025	JJ	13,833	30,000	12/13/2007	01/15/2018
481247 AE 4	JPMORGAN CHASE & CO FDIC TLGP				1FE	499,750	100.965	504,825	500,000	499,965		73			2.125	2.140	JD	266	10,625	12/18/2008	06/22/2012
48121C YK 6	JPMORGAN CHASE BANK				1FE	497,855	107.570	537,850	500,000	498,508		211			6.000	6.062	AO	7,500	30,000	09/09/2008	10/01/2017
49306C AH 4	KEY BANK NA				2FE	666,980	106.768	1,067,680	1,000,000	666,980					5.800		JJ	29,000	58,000	11/16/2004	07/01/2014
49327X AB 6	KEY BANK NA				2FE	2,145,540	107.619	2,152,380	2,000,000	2,113,770		(24,605)			5.450	3.958	MS	32,094	109,000	09/13/2010	03/03/2016
494368 AR 4	KIMBERLY CLARK CORP				1FE	2,111,020	100.541	2,010,820	2,000,000	2,002,419		(19,122)			5.625	4.630	FA	42,500	112,500	08/05/2005	02/15/2012
494550 AU 0	KINDER MORGAN ENERGY PARTNERS				2FE	2,008,119	113.178	2,005,514	1,772,000	1,984,142		(23,977)			6.000	3.415	FA	44,300	53,160	05/13/2011	02/01/2017
548661 CH 8	LOWES COS INC				1FE	498,750	112.078	560,390	500,000	499,451		128			5.000	5.032	AO	5,278	25,000	10/20/2005	10/15/2015
548661 CK 1	LOWES COS INC				1FE	2,960,340	115.583	3,467,490	3,000,000	2,978,282		3,856			5.400	5.574	AO	34,200	162,000	10/16/2006	10/15/2016
548661 CQ 8	LOWES COS INC				1FE	998,180	111.654	1,116,540	1,000,000	998,436		151			4.625	4.648	AO	9,764	46,250	04/12/2010	04/15/2020
577081 AV 4	MATTEL INC				2FE	2,512,275	100.643	2,516,075	2,500,000	2,511,997		(278)			2.500	2.394	MN	9,201		11/18/2011	11/01/2016
581557 AV 7	MCKESSON CORP				1FE	2,597,848	116.668	2,566,696	2,200,000	2,577,065		(20,783)			5.700	2.175	MS	41,800		09/12/2011	03/01/2017
585515 AD 1	MELLON FDG CORP				1FE	796,832	107.780	862,240	800,000	798,957		324			5.000	5.049	JD	3,333	40,000	04/16/2004	12/01/2014
58933Y AA 3	MERCK & CO INC				1FE	996,980	112.577	1,125,770	1,000,000	997,246		249			3.875	3.911	JJ	17,868	23,142	12/07/2010	01/15/2021
59018Y M4 0	MERRILL LYNCH CO INC				1FE	1,000,430	100.727	1,007,270	1,000,000	1,000,104		(90)			5.450	5.440	FA	22,103	54,500	01/30/2008	02/05/2013
59156R AN 8	METLIFE INC				1FE	1,762,711	108.939	1,993,584	1,830,000	1,796,461		8,570			5.000	5.591	JD	4,067	91,500	09/12/2007	06/15/2015
59156R AR 9	METLIFE INC				1FE	1,003,500	118.954	1,189,540	1,000,000	1,002,567		(298)			6.817	6.768	FA	25,753	68,170	08/12/2008	08/15/2018
59156R AW 8	METLIFE INC				1FE	504,750	101.395	506,975	500,000	502,897		(1,337)			2.375	2.091	FA	4,783	11,875	08/10/2010	02/06/2014
594918 AC 8	MICROSOFT CORP				1FE	1,489,750	115.278	1,729,170	1,500,000	1,491,935		898			4.200	4.286	JD	5,250	63,000	06/24/2009	06/01/2019
595620 AH 8	MIDAMERICAN ENERGY CO				1FE	2,003,500	116.773	2,335,460	2,000,000	2,002,394		(318)			5.300	5.277	MS	31,211	106,000	04/10/2008	03/15/2018
61747W AF 6	MORGAN STANLEY				1FE	995,800	93.281	932,810	1,000,000	996,102		302			5.750	5.806	JJ	24,917	28,750	01/20/2011	01/25/2021
637432 CU 7	NATIONAL RURAL UTILITIES				1FE	1,919,459	101.051	1,788,603	1,770,000	1,775,889		(33,995)			7.250	5.236	MS	42,775	141,878	05/15/2007	03/01/2012
637432 HT 5	NATIONAL RURAL UTILITIES				1FE	2,518,655	113.475	2,836,875	2,500,000	2,511,759		(1,883)			5.450	5.347	AO	30,656	136,250	02/15/2008	04/10/2017
637432 KT 1	NATIONAL RURAL UTILITIES				1FE	997,770	115.172	1,151,720	1,000,000	998,506		202			5.450	5.479	FA	22,708	54,500	01/15/2008	02/01/2018
674599 BY 0	OCCIDENTAL PETROLEUM CORP				1FE	999,770	112.029	1,120,290	1,000,000	999,790		19			4.100	4.103	FA	17,083	25,625	12/13/2010	02/01/2021
68402L AC 8	ORACLE CORP				1FE	972,390	115.470	1,154,700	1,000,000	986,160		2,972			5.250	5.638	JJ	24,208	52,500	10/24/2006	01/15/2016
713448 BH 0	PEPSICO INC				1FE	994,860	116.175	1,161,750	1,000,000	996,416		462			5.000	5.066	JD	4,167	50,000	05/19/2008	06/01/2018
717081 AR 4	PFIZER INC				1FE	992,570	107.812	1,078,120	1,000,000	998,136		818			4.500	4.593	FA	17,000	45,000	01/28/2004	02/15/2014
500472 AB 1	PHILIPS ELECTRONICS				1FE	990,500	114.548	1,145,480	1,000,000	993,484		849			5.750	5.877	MS	17,569	57,500	03/06/2008	03/11/2018
724479 AG 5	PITNEY BOWES INC				2FE	985,120	105.774	1,057,740	1,000,000	994,018		1,672			5.000	5.205	MS	14,722	50,000	12/20/2005	03/15/2015
72447X AA 5	PITNEY BOWES INC				2FE	1,909,040	102.810	2,056,200	2,000,000	1,954,437		9,848			4.750	5.385	JJ	43,806	95,000	11/15/2006	01/15/2016
693476 BM 4	PNC FUNDING CORP				1FE	998,790	101.798	1,017,980	1,000,000	998,857		67			2.700	2.726	MS	7,650		09/14/2011	09/19/2016
69351C AC 7	PNC FUNDING CORP FDIC TLGP				1FE	999,331	100.997	1,009,970	1,000,000	999,906		194			2.300	2.320	JD	575	23,000	12/17/2008	06/22/2012
742718 BZ 1	PROCTER & GAMBLE CO				1FE	986,000	114.288	1,142,880	1,000,000	993,613		1,425			4.850	5.030	JD	2,156	48,500	12/20/2005	12/15/2015
742718 DA 4	PROCTER & GAMBLE CO				1FE	969,560	110.955	1,109,550	1,000,000	987,254		4,402			4.950	5.478	FA	18,700	49,500	08/08/2007	08/15/2014
742718 DN 6	PROCTER & GAMBLE CO				1FE	505,780	118.015	590,075	500,000	504,370		(509)			4.700	4.555	FA	8,878	23,500	02/10/2009	02/15/2019
743315 AN 3	PROGRESSIVE CORP OHIO				1FE	998,920	103.912	1,039,120	1,000,000	998,953		33			3.750	3.763	FA	13,438		08/17/2011	08/23/2021
743674 AT 0	PROTECTIVE LIFE CORP				2FE	1,945,940	106.261	2,125,220	2,000,000	1,978,043		7,001			4.875	5.297	MN	16,250	97,500	11/29/2006	11/01/2014
74432Q AJ 4	PRUDENTIAL FINANCIAL INC				2FE	954,380	108.397	1,083,970	1,000,000	976,964		4,667			5.500	6.129	MS	16,194	55,000	06/23/2006	03/15/2016
74432Q AY 1	PRUDENTIAL FINANCIAL INC				2FE	985,866	109.785	1,097,850	1,000,000	990,888		1,361			6.100	6.300	JD	2,711	61,000	12/14/2007	06/15/2017
69362B AY 8	PSEG PWR LLC				2FE	514,200	103.858	519,290	500,000	513,877		(323)			4.150	3.805	MS	5,879		09/22/2011	09/15/2021
74456Q AL 0	PUBLIC SERVICE ELECTRIC & GAS				1FE	1,027,130	107.346	1,073,460	1,000,000	1,005,797		(3,253)			5.375	5.008	MS	17,917	53,750	04/21/2004	09/01/2013

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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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
744448 CC 3	PUBLIC SERVICE CO COLO				1FE	994,600	118.221	1,182,210	1,000,000	995,744		460			5.125	5.195	JD	4,271	51,250	05/28/2009	06/01/2019
78008K BS 1	ROYAL BANK OF CANADA		I.		1FE	997,600	102.790	1,027,900	1,000,000	998,221		421			2.625	2.673	JD	1,167	26,250	07/07/2010	12/15/2015
797440 BG 8	SAN DIEGO GAS & ELEC CO				1FE	2,194,346	114.585	2,520,870	2,200,000	2,197,108		656			5.300	5.338	MN	14,899	116,600	05/16/2007	11/15/2015
78387G AL 7	SBC COMMUNICATIONS INC				1FE	1,005,210	114.717	1,147,170	1,000,000	1,003,033		(585)			5.625	5.547	JD	2,500	56,250	12/18/2007	06/15/2016
822582 AJ 1	SHELL INTERNATIONAL FIN		R		1FE	993,500	116.035	1,160,350	1,000,000	994,544		582			4.300	4.384	MS	11,825	43,000	03/03/2010	09/22/2019
822582 AM 4	SHELL INTERNATIONAL FIN		R		1FE	995,280	116.747	1,167,470	1,000,000	995,976		397			4.375	4.434	MS	11,667	43,750	03/18/2010	03/25/2020
824348 AN 6	SHERWIN WILLIAMS CO				1FE	3,006,210	105.373	3,161,190	3,000,000	3,003,787		(1,206)			3.125	3.080	JD	4,167	93,750	12/16/2009	12/15/2014
85744N AA 9	STATE STREET BANK & TRUST CO				1FE	3,377,533	112.218	3,792,968	3,380,000	3,378,768		267			5.300	5.310	JJ	82,603	179,140	11/09/2006	01/15/2016
85771S AC 0	STATOILHYDRO ASA		R		1FE	998,480	104.938	1,049,380	1,000,000	999,128		296			2.900	2.933	AO	6,122	29,000	10/07/2009	10/15/2014
86787G AG 7	SUNTRUST BANK				2FE	295,184	104.099	326,871	314,000	304,869		2,169			5.000	5.893	MS	5,233	15,700	08/15/2007	09/01/2015
871503 AG 3	SYMANTEC CORP				2FE	1,978,120	101.663	2,033,260	2,000,000	1,981,149		3,029			2.750	3.021	MS	16,194	27,500	05/12/2011	09/15/2015
871829 AL 1	SYSCO CORP				1FE	3,023,130	117.191	3,515,730	3,000,000	3,015,514		(2,109)			5.250	5.150	FA	60,813	157,500	02/14/2008	02/12/2018
87612E AV 8	TARGET CORP				1FE	997,130	110.479	1,104,790	1,000,000	997,484		244			3.875	3.910	JJ	17,868	38,642	07/13/2010	07/15/2020
88165F AC 6	TEVA PHARMACEUTICALS				1FE	997,600	101.709	1,017,090	1,000,000	997,655		55			2.400	2.451	MN	3,400		11/17/2011	11/10/2016
88166C AA 6	TEVA PHARMACEUTICALS		R		1FE	998,760	104.136	1,041,360	1,000,000	999,123		237			3.000	3.027	JD	1,333	30,000	06/15/2010	06/15/2015
883556 AS 1	THERMO FISHER SCIENTIFIC INC				1FE	2,039,580	105.699	2,113,980	2,000,000	2,031,461		(8,119)			3.200	2.703	MN	10,667	64,000	02/03/2011	05/01/2015
87244E AG 7	TIAA GLOBAL MKTS INC				1FE	1,999,480	105.826	2,116,520	2,000,000	1,999,826		106			4.950	4.956	JJ	45,650	99,000	07/09/2008	07/15/2013
89152U AA 0	TOTAL CAPITAL		R		1FE	2,031,520	105.902	2,118,040	2,000,000	2,020,932		(5,214)			3.125	2.829	AO	15,451	62,500	12/09/2009	10/02/2015
89233P 4R 4	TOYOTA MOTOR CREDIT CORP				1FE	1,398,054	103.318	1,446,452	1,400,000	1,398,416		362			2.800	2.830	JJ	18,511	19,600	01/05/2011	01/11/2016
91159H GW 4	U S BANCORP				1FE	1,019,700	101.631	1,016,310	1,000,000	1,012,806		(6,894)			2.000	1.109	JD	944	20,000	03/16/2011	06/14/2013
90261X FA 5	UBS AG				1FE	993,780	103.607	1,036,070	1,000,000	995,667		553			5.750	5.833	AO	10,542	57,500	04/22/2008	04/25/2018
90520G AA 4	UNION BANK CALIFORNIA NA				1FE	3,071,471	108.220	3,214,134	2,970,000	3,023,568		(10,601)			5.950	5.480	MN	24,544	176,715	01/19/2007	05/11/2016
907818 CV 8	UNION PACIFIC CORP				2FE	481,580	109.656	548,280	500,000	490,684		2,742			4.875	5.550	JJ	11,240	24,375	06/11/2008	01/15/2015
911312 AH 9	UNITED PARCEL SERVICE INC				1FE	1,998,040	119.834	2,396,680	2,000,000	1,998,692		178			5.500	5.513	JJ	50,722	110,000	01/10/2008	01/15/2018
911312 AL 0	UNITED PARCEL SERVICE INC				1FE	2,055,200	106.698	2,133,960	2,000,000	2,026,636		(11,226)			3.875	3.257	AO	19,375	77,500	05/21/2009	04/01/2014
913017 BM 0	UNITED TECHNOLOGIES CORP				1FE	1,996,120	118.293	2,365,860	2,000,000	1,997,450		354			5.375	5.400	JD	4,778	107,500	12/06/2007	12/15/2017
913017 BR 9	UNITED TECHNOLOGIES CORP				1FE	1,499,965	112.695	1,690,425	1,500,000	1,499,996		(3)			4.500	4.500	AO	14,250	67,500	03/31/2010	04/15/2020
90333W AB 4	US BANK NA				1FE	499,125	109.760	548,800	500,000	499,797		88			6.300	6.321	FA	12,863	31,500	02/01/2002	02/04/2014
920355 AF 1	VALSPAR CORP				2FE	3,643,200	121.303	3,639,090	3,000,000	3,621,958		(21,242)			7.250	4.006	JD	9,667	108,750	09/14/2011	06/15/2019
92343V AQ 7	VERIZON COMMUNICATIONS INC				1FE	3,417,275	135.073	3,376,825	2,500,000	3,290,810		(100,756)			8.750	3.505	MN	36,458	218,750	09/27/2010	11/01/2018
92344U AA 3	VERIZON NEW JERSEY INC				1FE	1,026,990	100.165	1,001,650	1,000,000	1,000,181		(3,923)			5.875	5.468	JJ	26,764	58,750	12/04/2003	01/17/2012
92344S AP 5	VERIZON WIRELESS CAP LLC				1FE	499,830	108.646	543,230	500,000	499,922		34			5.550	5.558	FA	11,563	27,750	03/10/2009	02/01/2014
931142 AS 2	WAL MART STORES INC				1FE	2,268,860	109.355	2,187,100	2,000,000	2,058,252		(38,666)			7.250	5.094	JD	12,083	145,000	10/26/2005	06/01/2013
931142 BY 8	WAL MART STORES INC				1FE	957,940	111.988	1,119,880	1,000,000	982,188		4,543			4.500	5.062	JJ	22,500	45,000	12/20/2005	07/01/2015
931142 CL 5	WAL MART STORES INC				1FE	504,695	104.858	524,290	500,000	501,331		(985)			4.250	4.036	AO	4,486	21,250	05/27/2008	04/15/2013
931142 CP 6	WAL MART STORES INC				1FE	492,250	112.039	560,195	500,000	494,180		689			4.125	4.317	FA	8,594	20,625	01/30/2009	02/01/2019
931142 CZ 4	WAL MART STORES INC				1FE	498,095	106.932	534,660	500,000	498,292		164			3.250	3.295	AO	2,979	16,250	10/18/2010	10/25/2020
25468P CE 4	WALT DISNEY COMPANY				1FE	1,008,990	118.450	1,184,500	1,000,000	1,005,107		(927)			5.625	5.500	MS	16,563	56,250	05/22/2007	09/15/2016
947075 AD 9	WEATHERFORD INTERNATIONAL				2FE	2,293,640	111.264	2,225,280	2,000,000	2,280,887		(12,753)			6.000	3.466	MS	35,333	60,000	09/07/2011	03/15/2018
949746 FJ 5	WELLS FARGO & CO				1FE	495,440	104.958	524,790	500,000	498,994		523			4.950	5.069	AO	5,156	24,750	12/12/2003	10/16/2013
94980V AA 6	WELLS FARGO BANK				1FE	2,862,360	104.329	3,129,870	3,000,000	2,941,262		16,915			4.750	5.444	FA	56,208	142,500	10/17/2006	02/09/2015

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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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
94974B ET 3	WELLS FARGO & CO.				1FE	504,700	105.572	527,860	500,000	502,835		(965)			3.750	3.532	AO	4,688	18,750	01/13/2010	10/01/2014
94974B EV 8	WELLS FARGO & CO.				1FE	997,930	109.668	1,096,680	1,000,000	998,058		128			4.600	4.626	AO	11,500	23,256	03/22/2011	04/01/2021
03746A AC 4	APACHE FINANCIAL CANADA CORP.		I.		1FE	915,980	109.782	1,097,820	1,000,000	962,062		9,948			4.375	5.625	MN	5,590	43,750	10/24/2006	05/15/2015
064149 C8 8	BANK NOVA SCOTIA HALIFAX		B		1FE	1,006,880	109.122	1,091,220	1,000,000	1,006,475		(405)			4.375	4.288	JJ	20,417	21,875	04/20/2011	01/13/2021
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						249,694,856	XXX	272,127,939	246,614,000	248,968,327	0	(377,239)	0	0	XXX	XXX	XXX	3,239,047	11,183,431	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						249,694,856	XXX	272,127,939	246,614,000	248,968,327	0	(377,239)	0	0	XXX	XXX	XXX	3,239,047	11,183,431	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						523,668,304	XXX	565,166,271	515,284,000	521,184,823	0	(1,438,713)	0	0	XXX	XXX	XXX	5,545,464	21,207,896	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						246,639,225	XXX	254,066,146	241,071,319	245,188,838	0	(1,038,086)	0	0	XXX	XXX	XXX	841,747	8,934,915	XXX	XXX
8399999. Grand Total - Bonds						770,307,529	XXX	819,232,417	756,355,319	766,373,661	0	(2,476,799)	0	0	XXX	XXX	XXX	6,387,211	30,142,811	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 B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
000375 20 4	ABB LTD		F	4,500.000	84,735	18.830	84,735	91,063				(6,329)		(6,329)		L	12/09/2011
250639 10 1	DESWELL INDS INC		F	23,443.000	50,402	2.150	50,402	55,241		250		(4,839)		(4,839)		L	12/22/2011
Y23592 20 0	EUROSEAS LTD		F	4,382.000	10,298	2.350	10,298	15,512		307		(5,215)		(5,215)		L	09/12/2011
63905A 10 1	NATUZZI S P A		F	17,200.000	38,700	2.250	38,700	48,142				(9,442)		(9,442)		L	12/14/2011
780259 20 6	ROYAL DUTCH SHELL PLC		F	1,400.000	102,326	73.090	102,326	91,046		1,000		11,280		11,280		L	09/19/2011
88579Y 10 1	3M CO			1,500.000	122,595	81.730	122,595	117,924		577		4,671		4,671		L	11/28/2011
002824 10 0	ABBOTT LABS			1,200.000	67,476	56.230	67,476	59,015		576		8,461		8,461		L	08/18/2011
00430U 10 3	ACCELRYS INC			2,500.000	16,800	6.720	16,800	17,513				(713)		(713)		L	12/22/2011
012423 10 9	ALBANY MOLECULAR RESH INC			40,000.000	117,200	2.930	117,200	121,868				(4,668)		(4,668)		L	12/16/2011
032332 50 4	AMTECH SYS INC			7,500.000	63,825	8.510	63,825	67,978				(4,153)		(4,153)		L	12/22/2011
039483 10 2	ARCHER DANIELS MIDLAND CO			3,500.000	100,100	28.600	100,100	98,446		494		1,654		1,654		L	12/09/2011
00206R 10 2	AT&T INC			4,500.000	136,080	30.240	136,080	126,555		1,075		9,525		9,525		L	11/28/2011
052660 10 7	AUTHENTEC INC			10,000.000	32,100	3.210	32,100	28,700				3,400		3,400		L	12/19/2011
05366Y 10 2	AVIAT NETWORKS INC			30,000.000	54,900	1.830	54,900	52,614				2,286		2,286		L	12/14/2011
054540 10 9	AXCELIS TECHNOLOGIES INC			70,000.000	93,100	1.330	93,100	93,797				(697)		(697)		L	12/19/2011
00246W 10 3	AXT INC			25,000.000	104,250	4.170	104,250	112,613				(8,363)		(8,363)		L	12/16/2011
064058 10 0	BANK OF NEW YORK MELLON CORP			2,000.000	39,820	19.910	39,820	39,928		130		(108)		(108)		L	12/09/2011
110122 10 8	BRISTOL MYERS SQUIBB CO			1,250.000	44,050	35.240	44,050	34,823		412		9,227		9,227		L	08/12/2011
056032 10 5	BTU INTL INC			30,000.000	78,000	2.600	78,000	93,925				(15,926)		(15,926)		L	12/22/2011
131193 10 4	CALLAWAY GOLF CO			20,000.000	110,600	5.530	110,600	110,587		195		13		13		L	12/14/2011
13123X 10 2	CALLON PETE CO DEL			4,000.000	19,880	4.970	19,880	19,800				80		80		L	09/12/2011
191216 10 0	COCA COLA CO			2,000.000	139,940	69.970	139,940	132,410		1,175		7,530		7,530		L	11/28/2011
205887 10 2	CONAGRA FOODS INC COM			1,500.000	39,600	26.400	39,600	34,783		360		4,817		4,817		L	08/12/2011
20825C 10 4	CONOCOPHILLIPS			1,000.000	72,870	72.870	72,870	64,973		660		7,897		7,897		L	08/18/2011
209115 10 4	CONSOLIDATED EDISON INC			1,500.000	93,045	62.030	93,045	82,889		1,110		10,156		10,156		L	09/09/2011
222660 10 2	COURIER CORP			6,700.000	78,591	11.730	78,591	49,793		1,407		28,798		28,798		L	09/13/2011
228903 10 0	CRYOLIFE INC			17,400.000	83,520	4.800	83,520	77,381				6,139		6,139		L	12/15/2011
25382P 10 9	DIGITAL ALLY INC			13,200.000	7,920	0.600	7,920	12,203				(4,283)		(4,283)		L	12/07/2011
260543 10 3	DOW CHEMICAL			700.000	20,132	28.760	20,132	20,621	175	175		(489)		(489)		L	08/12/2011
263534 10 9	DU PONT E I DE NEMOURS & CO			2,300.000	105,294	45.780	105,294	104,440		615		854		854		L	12/09/2011
870297 80 1	ELEMENTS ROGERS INTERNATIONAL COMMODITY INDEX TOTAL RETURN ETF			223,056.000	1,898,207	8.510	1,898,207	2,018,160				(119,953)		(119,953)		L	12/20/2011
291011 10 4	EMERSON ELECTRIC CO			1,300.000	60,567	46.590	60,567	58,165		520		2,402		2,402		L	08/18/2011
30162A 10 8	EXELIS INC			2,000.000	18,100	9.050	18,100	21,746	207			(3,646)		(3,646)		L	11/04/2011
30231G 10 2	EXXON MOBIL CORP			1,600.000	135,616	84.760	135,616	116,926		752		18,690		18,690		L	08/30/2011
337932 10 7	FIRSTENERGY CORP			750.000	33,225	44.300	33,225	31,094		413		2,131		2,131		L	08/12/2011
357023 10 0	FREIGHTCAR AMERICA INC			2,000.000	41,900	20.950	41,900	34,419				7,481		7,481		L	08/22/2011
359360 10 4	FROZEN FOOD EXPRESS INDS INC			9,942.000	12,825	1.290	12,825	26,464				(13,639)		(13,639)		L	11/30/2011
382410 40 5	GOODRICH PETROLEUM CORP			5,000.000	68,650	13.730	68,650	74,261				(5,611)		(5,611)		L	12/15/2011
419879 10 1	HAWAIIAN HOLDINGS INC			7,500.000	43,500	5.800	43,500	31,202				12,298		12,298		L	08/24/2011
42805E 30 6	HESKA CORP			2,000.000	14,600	7.300	14,600	14,152				448		448		L	12/21/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
438516 10 6	HONEYWELL INTERNATIONAL INC.			1,000.000	54,350	54.350	54,350	47,048		372		7,302		7,302		L	09/01/2011
439038 10 0	HOOKER FURNITURE CORP.			2,600.000	29,822	11.470	29,822	21,658		260		8,164		8,164		L	08/18/2011
45245A 10 7	IMATION CORP.			20,000.000	114,600	5.730	114,600	125,247				(10,647)		(10,647)		L	12/19/2011
458140 10 0	INTEL CORPORATION.			6,500.000	157,625	24.250	157,625	138,681		945		18,944		18,944		L	12/20/2011
459200 10 1	INTERNATIONAL BUSINESS MACHINES.			300.000	55,164	183.880	55,164	49,721		225		5,443		5,443		L	08/18/2011
461203 10 1	INVACARE CORP.			6,000.000	91,740	15.290	91,740	93,822	75			(2,082)		(2,082)		L	12/14/2011
464287 50 7	ISHARES S&P MIDCAP 400 INDEX ETF.			20,987.000	1,838,671	87.610	1,838,671	1,745,609		13,112		93,062		93,062		L	12/20/2011
46564T 10 7	ITERIS INC.			30,004.000	39,305	1.310	39,305	38,485				820		820		L	12/19/2011
450911 20 1	ITT CORP.			1,000.000	19,330	19.330	19,330	16,798	91	325		2,532		2,532		L	09/09/2011
46625H 10 0	J P MORGAN CHASE & CO.			1,100.000	36,575	33.250	36,575	38,179		138		(1,604)		(1,604)		L	12/09/2011
478160 10 4	JOHNSON & JOHNSON.			2,500.000	163,950	65.580	163,950	159,494		1,881		4,456		4,456		L	11/28/2011
494274 10 3	KIMBALL INTL INC.			15,083.000	76,471	5.070	76,471	85,995	625	500		(9,524)		(9,524)		L	12/19/2011
494368 10 3	KIMBERLY CLARK CORP.			500.000	36,780	73.560	36,780	34,389	350	350		2,391		2,391		L	08/30/2011
50075N 10 4	KRAFT FOODS INC.			3,400.000	127,024	37.360	127,024	117,259	986	986		9,765		9,765		L	08/30/2011
511795 10 6	LAKELAND INDS INC.			10,000.000	92,850	9.285	92,850	75,310				17,540		17,540		L	12/14/2011
514766 10 4	LANDEC CORP.			12,976.000	71,628	5.520	71,628	72,629				(1,001)		(1,001)		L	12/22/2011
516012 10 1	LANNET INC.			15,000.000	66,300	4.420	66,300	56,738				9,562		9,562		L	11/30/2011
520776 10 5	LAWSON PRODS INC.			3,000.000	46,290	15.430	46,290	46,695	360	168		(405)		(405)		L	12/06/2011
501803 30 8	LCA-VISION INC.			10,000.000	29,000	2.900	29,000	24,400				4,600		4,600		L	09/12/2011
549282 10 1	LUBYS INC.			13,238.000	59,703	4.510	59,703	61,267				(1,563)		(1,563)		L	12/16/2011
550819 10 6	LYDALL INC DEL.			10,000.000	94,900	9.490	94,900	86,528				8,372		8,372		L	12/14/2011
566330 10 6	MARCUS CORP.			5,000.000	63,050	12.610	63,050	42,893		425		20,157		20,157		L	08/18/2011
57060U 60 5	MARKET VECTORS AGRIBUSINESS ETF.			15,332.000	722,904	47.150	722,904	749,915		4,661		(27,011)		(27,011)		L	12/20/2011
579793 10 0	MCCORMICK & SCHMICKS SEAFD RES.			7,500.000	65,550	8.740	65,550	45,288				20,262		20,262		L	08/24/2011
58449L 10 0	MEDICAL ACTION INDS INC.			10,000.000	52,300	5.230	52,300	51,499				801		801		L	12/14/2011
594918 10 4	MICROSOFT CORP.			4,000.000	103,840	25.960	103,840	102,988		692		852		852		L	11/28/2011
64128B 10 8	NEUTRAL TANDEM INC.			5,000.000	53,450	10.690	53,450	49,847				3,603		3,603		L	12/14/2011
701094 10 4	PARKER HANNIFIN CORP.			600.000	45,750	76.250	45,750	40,574		444		5,176		5,176		L	08/18/2011
707051 10 8	PENFORD CORP.			10,000.000	50,780	5.078	50,780	49,711				1,069		1,069		L	12/19/2011
713448 10 8	PEPSICO INC.			2,500.000	165,875	66.350	165,875	154,585	1,287	618		11,290		11,290		L	09/19/2011
71361F 10 0	PERCEPTRON INC.			5,000.000	23,800	4.760	23,800	24,200				(400)		(400)		L	12/19/2011
717081 10 3	PFIZER INC COM.			7,000.000	151,480	21.640	151,480	130,358		1,200		21,122		21,122		L	12/09/2011
718172 10 9	PHILIP MORRIS INTL INC.			1,100.000	86,328	78.480	86,328	72,066	847	847		14,262		14,262		L	09/22/2011
71902E 10 9	PHOENIX COS INC NEW.			10,000.000	16,800	1.680	16,800	17,312				(512)		(512)		L	09/12/2011
73936T 78 9	POWERSHARES FTSE RAFI DEVELOPED MARKETS ETF.			36,752.000	1,181,577	32.150	1,181,577	1,248,767		16,705		(67,190)		(67,190)		L	12/20/2011
73935X 58 3	POWERSHARES RAFI US 1000 ETF.			44,090.000	2,406,432	54.580	2,406,432	2,248,080		25,530		158,352		158,352		L	12/20/2011
69351T 10 6	PPL CORP.			4,000.000	117,680	29.420	117,680	111,204	1,400	1,400		6,476		6,476		L	08/30/2011
740884 10 1	PRESIDENTIAL LIFE CORP.			7,500.000	74,925	9.990	74,925	69,554	469	469		5,371		5,371		L	09/13/2011
742718 10 9	PROCTER & GAMBLE CO.			1,500.000	100,065	66.710	100,065	91,633		787		8,432		8,432		L	09/22/2011
755111 50 7	RAYTHEON CO.			1,000.000	48,380	48.380	48,380	40,758	430	430		7,622		7,622		L	09/09/2011
761396 30 8	REVENUESHARES SMALL-CAP ETF.			17,257.000	553,432	32.070	553,432	498,196	810	506		55,236		55,236		L	12/20/2011
766721 10 4	RIMAGE CORP.			6,000.000	67,500	11.250	67,500	67,670				(170)		(170)		L	12/22/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
800422 10 7	SANFILIPPO JOHN B & SON INC			7,500.000	56,550	7.540	56,550	56,049				502		502		L	12/16/2011
78463X 74 9	SPDR DOW JONES GLOBAL REAL ESTATE ETF			56,528.000	1,972,262	34.890	1,972,262	2,001,093		28,671		(28,832)		(28,832)		L	12/20/2011
854305 20 8	STANLEY FURNITURE CO INC			15,000.000	44,850	2.990	44,850	46,423				(1,573)		(1,573)		L	12/22/2011
855707 10 5	STATE AUTO FINL CORP			6,500.000	88,335	13.590	88,335	86,673		1,350		1,662		1,662		L	09/13/2011
858122 10 4	STEEL EXCEL INC			3,000.000	72,000	24.000	72,000	78,930				(6,930)		(6,930)		L	12/16/2011
871829 10 7	SYSCO CORP COM			4,000.000	117,320	29.330	117,320	111,528		1,040		5,792		5,792		L	09/09/2011
882508 10 4	TEXAS INSTRS INC COM			3,000.000	87,330	29.110	87,330	78,965		510		8,365		8,365		L	09/22/2011
883375 10 7	THERAGENICS CORP			30,090.000	50,551	1.680	50,551	46,855				3,696		3,696		L	09/16/2011
887317 30 3	TIME WARNER INC			1,000.000	36,140	36.140	36,140	30,179		470		5,961		5,961		L	08/12/2011
898349 10 5	TRUSTCO BK CORP N Y			5,000.000	28,050	5.610	28,050	21,700	328			6,350		6,350		L	09/12/2011
91851C 20 1	VAALCO ENERGY INC			12,500.000	75,500	6.040	75,500	72,144				3,357		3,357		L	12/19/2011
92204A 30 6	VANGUARD ENERGY ETF			10,316.000	1,039,956	100.810	1,039,956	997,510		16,691		42,446		42,446		L	12/20/2011
922908 65 2	VANGUARD EXTENDED MARKET ETF			35,423.000	1,836,328	51.840	1,836,328	1,746,368		20,368		89,961		89,961		L	12/20/2011
922042 71 8	VANGUARD FTSE ALL WORLD EX-US SMALL-CAP ETF			8,557.000	663,767	77.570	663,767	748,959		21,170		(85,192)		(85,192)		L	12/20/2011
922042 77 5	VANGUARD FTSE ALL WORLD EX-US ETF			52,833.000	2,094,829	39.650	2,094,829	2,247,912		72,328		(153,084)		(153,084)		L	12/20/2011
92204A 80 1	VANGUARD MATERIALS ETF			17,001.000	1,243,283	73.130	1,243,283	1,248,417		26,794		(5,134)		(5,134)		L	12/20/2011
922042 85 8	VANGUARD MSCI EMERGING MARKETS ETF			24,066.000	919,562	38.210	919,562	996,973		21,804		(77,411)		(77,411)		L	12/20/2011
922908 41 3	VANGUARD S&P 500 INDEX ETF			65,076.000	3,738,616	57.450	3,738,616	3,500,555		39,394		238,061		238,061		L	12/20/2011
922908 75 1	VANGUARD SMALL-CAP ETF			19,066.000	1,328,328	69.670	1,328,328	1,246,131		17,922		82,198		82,198		L	12/20/2011
92343V 10 4	VERIZON COMMUNICATIONS			2,000.000	80,240	40.120	80,240	70,415		1,000		9,825		9,825		L	09/01/2011
931142 10 3	WAL-MART STORES INC COM			1,000.000	59,760	59.760	59,760	50,138	365			9,622		9,622		L	09/22/2011
931422 10 9	WALGREEN CO			2,600.000	85,956	33.060	85,956	91,075		495		(5,119)		(5,119)		L	12/09/2011
97717W 28 1	WISDOMTREE EMG MKTS SM CP ETF			10,936.000	452,094	41.340	452,094	499,215		9,042		(47,121)		(47,121)		L	12/20/2011
98419M 10 0	XYLEM INC			2,000.000	51,380	25.690	51,380	50,337	202			1,043		1,043		L	11/04/2011
153501 10 1	CENTRAL FUND OF CANADA LTD		I	52,047.000	1,020,642	19.610	1,020,642	1,256,435		393		(235,794)		(235,794)		L	12/20/2011
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				31,152,944	XXX	31,152,944	30,927,201	9,007	365,621	0	225,742	0	225,742	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
58458* 10 5	MEDICAL HEALTH INSURING CORPORATION OF OHIO			10,000.000	83,775,587	8,292.640	83,775,587	35,446,208				3,953,304		3,953,304			01/01/1995
21058# 10 3	CONSUMERS LIFE INSURANCE COMPANY			16,000.000	18,347,661	1,146.730	18,347,661	22,850,576				(282,874)		(282,874)			06/30/2003
14382# 10 5	CAROLINA CARE PLAN, INC			500.000	30,584,275	61,168.550	30,584,275	51,203,709				(156,264)		(156,264)			05/17/2007
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates				132,707,523	XXX	132,707,523	109,500,493	0	0	0	3,514,166	0	3,514,166	0	XXX	XXX
9799999.	Total - Common Stock				163,860,467	XXX	163,860,467	140,427,694	9,007	365,621	0	3,739,908	0	3,739,908	0	XXX	XXX
9899999.	Total - Preferred and Common Stock				163,860,467	XXX	163,860,467	140,427,694	9,007	365,621	0	3,739,908	0	3,739,908	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total $ value (included in Column 8) of all such issues $.....0.

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
Bonds - U.S. Government								
31331K 3J 7	FEDERAL FARM CREDIT BANKS		12/09/2011	FIRST TENNESSEE SECURITES		500,000	500,000	
3134G3 FW 5	FEDERAL HOME LOAN MORTGAGE CORP		12/19/2011	FIRST TENNESSEE SECURITES		500,000	500,000	
313372 LD 4	FEDERAL HOME LOAN BANKS		02/01/2011	FIRST TENNESSEE SECURITES		1,000,000	1,000,000	
3136FT NC 9	FEDERAL NATIONAL MORTGAGE ASSOC		11/14/2011	FIRST TENNESSEE SECURITES		1,000,000	1,000,000	
3136FT NT 2	FEDERAL NATIONAL MORTGAGE ASSOC		11/22/2011	FIRST TENNESSEE SECURITES		499,750	500,000	21
3137GA LA 3	FHLMC REMIC SERIES 3736 QB		02/14/2011	ANCORA SECURITIES		3,956,250	4,000,000	7,111
3137A2 SC 6	FHLMC REMIC SERIES 3759 AB		01/19/2011	ANCORA SECURITIES		5,136,071	4,954,160	12,661
3137A2 TH 4	FHLMC REMIC SERIES 3759 LW		01/19/2011	ANCORA SECURITIES		3,920,625	3,936,000	10,059
3137AB KB 6	FHLMC REMIC SERIES 3874 PD		08/26/2011	ANCORA SECURITIES		5,093,259	4,907,687	12,269
3137AG 6Y 1	FHLMC REMIC SERIES 3934 EL		11/28/2011	ANCORA SECURITIES		6,162,316	5,956,177	14,394
3137AJ 6A 7	FHLMC REMIC SERIES 3955 BA		12/14/2011	ANCORA SECURITIES		5,250,000	5,000,000	8,750
31398S TN 3	FNMA REMIC TRUST 2010-146 PC		03/18/2011	ANCORA SECURITIES		5,131,250	5,000,000	12,222
3136A1 EJ 0	FNMA REMIC TRUST 2011-104A		11/29/2011	ANCORA SECURITIES		6,007,414	5,825,371	14,078
31397S XM 1	FNMA REMIC TRUST 2011-40 KA		06/15/2011	ANCORA SECURITIES		1,949,799	1,925,707	3,557
31397U RJ 0	FNMA REMIC TRUST 2011-63 MV		07/22/2011	ANCORA SECURITIES		5,135,418	4,974,523	12,574
3136A0 LP 0	FNMA REMIC TRUST 2011-70 ND		10/20/2011	ANCORA SECURITIES		5,170,313	5,000,000	11,667
31381Q BW 5	FNMA PASS-THRU 467253		04/08/2011	ANCORA SECURITIES		5,027,780	4,987,258	6,051
31417Y GK 7	FNMA PASS-THRU 15 YEAR		01/25/2011	ANCORA SECURITIES		5,339,923	5,168,710	15,506
38377K FN 5	GNMA REMIC TRUST 2010-115 NW		09/19/2011	ANCORA SECURITIES		4,220,000	4,000,000	8,167
38376G R5 1	GNMA REMIC TRUST 2011-67 AD		05/09/2011	ANCORA SECURITIES		3,033,000	3,000,000	6,975
912828 EN 6	U.S. TREASURY NOTES		11/16/2011	ANCORA SECURITIES		981,547	870,000	9,223
912828 LZ 1	U.S. TREASURY NOTES		12/22/2011	BARCLAYS CAPITAL INC		2,099,375	2,000,000	2,671
912828 RR 3	U.S. TREASURY NOTES		12/22/2011	GREENWICH CAPITAL MARKETS		3,013,359	3,000,000	6,264
912828 RT 9	U.S. TREASURY NOTES		12/22/2011	G X CLARKE & C0		2,994,375	3,000,000	2,592
0599999.	Total - Bonds - U.S. Government					83,121,824	81,005,593	176,812
Bonds - U.S. Special Revenue and Special Assessment								
842475 WF 8	SOUTHERN CALIFORNIA PUBLIC POWER AUTHORITY		04/19/2011	ANCORA SECURITIES		2,421,560	2,000,000	62,370
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,421,560	2,000,000	62,370
Bonds - Industrial and Miscellaneous								
010392 FE 3	ALABAMA POWER CO		05/18/2011	GOLDMAN, SACHS & CO		1,047,753	1,050,000	
0258M0 DC 0	AMERICAN EXPRESS CREDIT CORP		12/12/2011	ANCORA SECURITIES		999,470	1,000,000	6,689
02666Q J7 9	AMERICAN HONDA FINANCE CORP		09/13/2011	MLPFS FIXED		997,360	1,000,000	
06406H BX 6	BANK NEW YORK INC		07/21/2011	GOLDMAN, SACHS & CO		999,150	1,000,000	
05531F AG 8	BB&T CORPORATION		07/07/2011	FIRST TENNESSEE SECURITES		512,500	500,000	5,556
134429 AW 9	CAMPBELL SOUP CO		03/31/2011	UBS SECURITIES LLC		994,900	1,000,000	
14149Y AH 1	CARDINAL HEALTH INC		05/18/2011	ANCORA SECURITIES		828,257	738,000	18,948
191216 AV 2	COCA COLA CO		08/03/2011	CITIGROUP GLOBAL MARKET		999,130	1,000,000	
19416Q DY 3	COLGATE PALMOLIVE CO		11/03/2011	CHASE SECURITIES, INC		985,540	1,000,000	
235851 AM 4	DANAHER CORP DEL		07/15/2011	FIRST TENNESSEE SECURITES		513,250	500,000	1,462
263901 AC 4	DUKE ENERGY INDIANA INC		01/28/2011	FIRST TENNESSEE SECURITES		971,250	1,000,000	1,771
373334 JT 9	GEORGIA POWER CO		03/24/2011	FIRST TENNESSEE SECURITES		502,000	500,000	253
38259P AB 8	GOOGLE INC		05/16/2011	GOLDMAN, SACHS & CO		1,882,843	1,900,000	
457153 AE 4	INGRAM MICRO INC		11/02/2011	MORGAN KEEGAN		2,122,300	2,000,000	19,250
494550 AU 0	KINDER MORGAN ENERGY PARTNERS		05/13/2011	ANCORA SECURITIES		2,008,119	1,772,000	31,601
577081 AV 4	MATTEL INC		11/18/2011	MORGAN KEEGAN		2,512,275	2,500,000	2,604
581557 AV 7	MCKESSON CORP		09/12/2011	ANCORA SECURITIES		2,597,848	2,200,000	4,877

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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
61747W AF 6	MORGAN STANLEY		01/20/2011	MORGAN STANLEY & CO INC		995,800	1,000,000	
693476 BM 4	PNC FUNDING CORP		09/14/2011	PNC CAPITAL MARKETS		998,790	1,000,000	
743315 AN 3	PROGRESSIVE CORP		08/17/2011	CREDIT SUISSE FIRST BOSTO		998,920	1,000,000	
69362B AY 8	PSEG PWR LLC		09/22/2011	FIRST TENNESSEE SECURITES		514,200	500,000	461
871503 AG 3	SYMANTEC CORP		05/12/2011	ANCORA SECURITIES		1,978,120	2,000,000	9,472
88165F AC 6	TEVA PHARMACEUTICALS		11/17/2011	ANCORA SECURITIES		997,600	1,000,000	800
883556 AS 1	THERMO FISHER SCIENTIFIC INC		02/03/2011	ANCORA SECURITIES		2,039,580	2,000,000	17,244
89233P 4R 4	TOYOTA MOTOR CREDIT CORP		01/05/2011	BARCLAYS CAPITAL INC		1,398,054	1,400,000	
91159H GW 4	U S BANCORP		03/16/2011	FIRST TENNESSEE SECURITES		1,019,700	1,000,000	5,389
920355 AF 1	VALSPAR CORP		09/14/2011	ANCORA SECURITIES		3,643,200	3,000,000	56,792
947075 AD 9	WEATHERFORD INTERNATIONAL		09/07/2011	ANCORA SECURITIES		2,293,640	2,000,000	59,000
94974B EV 8	WELLS FARGO CO		03/22/2011	WELLS FARGO SECURITIES LL		997,930	1,000,000	
064149 C8 8	BANK NOVA SCOTIA HALIFAX	B	04/20/2011	WALL STREET ACCESS		1,006,880	1,000,000	12,517
3899999.	Total - Bonds - Industrial and Miscellaneous					40,356,359	38,560,000	254,686
8399997.	Total - Bonds - Part 3					125,899,743	121,565,593	493,868
8399998.	Total - Bonds - Summary Item from Part 5					7,661,831	7,790,000	13,147
8399999.	Total - Bonds					133,561,574	129,355,593	507,015
Common Stocks - Industrial and Miscellaneous								
000375 20 4	ABB LTD	F	12/09/2011	ANCORA SECURITIES	4,500.000	91,063	XXX	
250639 10 1	DESWELL INDS INC	F	12/22/2011	ANCORA SECURITIES	23,443.000	55,241	XXX	
Y23592 20 0	EUROSEAS LTD	F	09/12/2011	ANCORA SECURITIES	4,382.000	15,512	XXX	
63905A 10 1	NATUZZI S P A	F	12/14/2011	ANCORA SECURITIES	17,200.000	48,142	XXX	
780259 20 6	ROYAL DUTCH SHELL PLC	F	09/19/2011	ANCORA SECURITIES	1,400.000	91,046	XXX	
88579Y 10 1	3M CO		11/28/2011	ANCORA SECURITIES	1,500.000	117,924	XXX	
002824 10 0	ABBOTT LABS		08/18/2011	ANCORA SECURITIES	1,200.000	59,015	XXX	
00430U 10 3	ACCELRYS INC		12/22/2011	ANCORA SECURITIES	2,500.000	17,513	XXX	
012423 10 9	ALBANY MOLECULAR RESH INC		12/16/2011	ANCORA SECURITIES	40,000.000	121,868	XXX	
032332 50 4	AMTECH SYS INC		12/22/2011	ANCORA SECURITIES	7,500.000	67,978	XXX	
039483 10 2	ARCHER DANIELS MIDLAND CO		12/09/2011	ANCORA SECURITIES	3,500.000	98,446	XXX	
00206R 10 2	AT&T INC		11/28/2011	ANCORA SECURITIES	4,500.000	126,555	XXX	
052660 10 7	AUTHENTEC INC		12/19/2011	ANCORA SECURITIES	10,000.000	28,700	XXX	
05366Y 10 2	AVIAT NETWORKS INC		12/14/2011	ANCORA SECURITIES	30,000.000	52,614	XXX	
054540 10 9	AXCELIS TECHNOLOGIES INC		12/19/2011	ANCORA SECURITIES	70,000.000	93,797	XXX	
00246W 10 3	AXT INC		12/16/2011	ANCORA SECURITIES	25,000.000	112,613	XXX	
064058 10 0	BANK OF NEW YORK MELLON CORP		12/09/2011	ANCORA SECURITIES	2,000.000	39,928	XXX	
110122 10 8	BRISTOL MYERS SQUIBB CO		08/12/2011	ANCORA SECURITIES	1,250.000	34,823	XXX	
056032 10 5	BTU INTL INC		12/22/2011	ANCORA SECURITIES	30,000.000	93,925	XXX	
131193 10 4	CALLAWAY GOLF CO		12/14/2011	ANCORA SECURITIES	20,000.000	110,587	XXX	
13123X 10 2	CALLON PETE CO DEL		09/12/2011	ANCORA SECURITIES	4,000.000	19,800	XXX	
191216 10 0	COCA COLA CO		11/28/2011	ANCORA SECURITIES	2,000.000	132,410	XXX	
205887 10 2	CONAGRA FOODS INC COM		08/12/2011	ANCORA SECURITIES	1,500.000	34,783	XXX	
20825C 10 4	CONOCOPHILLIPS		08/18/2011	ANCORA SECURITIES	1,000.000	64,973	XXX	
209115 10 4	CONSOLIDATED EDISON INC		09/09/2011	ANCORA SECURITIES	1,500.000	82,889	XXX	
222660 10 2	COURIER CORP		09/13/2011	ANCORA SECURITIES	6,700.000	49,793	XXX	
228903 10 0	CRYOLIFE INC		12/15/2011	ANCORA SECURITIES	17,400.000	77,381	XXX	
25382P 10 9	DIGITAL ALLY INC		12/07/2011	ANCORA SECURITIES	13,200.000	12,203	XXX	
260543 10 3	DOW CHEMICAL		08/12/2011	ANCORA SECURITIES	700.000	20,621	XXX	

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263534 10 9	DU PONT E I DE NEMOURS & CO.		12/09/2011	ANCORA SECURITIES	2,300.000	104,440	XXX	
870297 80 1	ELEMENTS ROGERS INTERNATIONAL COMMODITY INDEX TOTAL RETURN ETF		12/20/2011	ANCORA SECURITIES	223,056.000	2,018,160	XXX	
291011 10 4	EMERSON ELECTRIC CO.		08/18/2011	ANCORA SECURITIES	1,300.000	58,165	XXX	
30162A 10 8	EXELIS INC.		11/04/2011	ANCORA SECURITIES	2,000.000	21,746	XXX	
30231G 10 2	EXXON MOBIL CORP.		08/30/2011	ANCORA SECURITIES	1,600.000	116,926	XXX	
337932 10 7	FIRSTENERGY CORP.		08/12/2011	ANCORA SECURITIES	750.000	31,094	XXX	
357023 10 0	FREIGHTCAR AMERICA INC.		08/22/2011	ANCORA SECURITIES	2,000.000	34,419	XXX	
359360 10 4	FROZEN FOOD EXPRESS INDS INC.		11/30/2011	ANCORA SECURITIES	9,942.000	26,464	XXX	
382410 40 5	GOODRICH PETROLEUM CORP.		12/15/2011	ANCORA SECURITIES	5,000.000	74,261	XXX	
419879 10 1	HAWAIIAN HOLDINGS INC.		08/24/2011	ANCORA SECURITIES	7,500.000	31,202	XXX	
42805E 30 6	HESKA CORP.		12/21/2011	ANCORA SECURITIES	2,000.000	14,152	XXX	
438516 10 6	HONEYWELL INTERNATIONAL INC.		09/01/2011	ANCORA SECURITIES	1,000.000	47,048	XXX	
439038 10 0	HOOKER FURNITURE CORP.		08/18/2011	ANCORA SECURITIES	2,600.000	21,658	XXX	
45245A 10 7	IMATION CORP.		12/19/2011	ANCORA SECURITIES	20,000.000	125,247	XXX	
458140 10 0	INTEL CORPORATION.		12/20/2011	ANCORA SECURITIES	6,500.000	138,681	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES.		08/18/2011	ANCORA SECURITIES	300.000	49,721	XXX	
461203 10 1	INVACARE CORP.		12/14/2011	ANCORA SECURITIES	6,000.000	93,822	XXX	
464287 50 7	ISHARES S&P MIDCAP 400 INDEX ETF.		12/20/2011	ANCORA SECURITIES	20,987.000	1,745,609	XXX	
46564T 10 7	ITERIS INC.		12/19/2011	ANCORA SECURITIES	30,004.000	38,485	XXX	
450911 20 1	ITT CORP.		09/09/2011	ANCORA SECURITIES	2,000.000	88,881	XXX	
46625H 10 0	J P MORGAN CHASE & CO.		12/09/2011	ANCORA SECURITIES	1,100.000	38,179	XXX	
478160 10 4	JOHNSON & JOHNSON.		11/28/2011	ANCORA SECURITIES	2,500.000	159,494	XXX	
494274 10 3	KIMBALL INTL INC.		12/19/2011	ANCORA SECURITIES	15,083.000	85,995	XXX	
494368 10 3	KIMBERLY CLARK CORP.		08/30/2011	ANCORA SECURITIES	500.000	34,389	XXX	
50075N 10 4	KRAFT FOODS INC.		08/30/2011	ANCORA SECURITIES	3,400.000	117,259	XXX	
511795 10 6	LAKELAND INDS INC.		12/14/2011	ANCORA SECURITIES	10,000.000	75,310	XXX	
514766 10 4	LANDEC CORP.		12/22/2011	ANCORA SECURITIES	12,976.000	72,629	XXX	
516012 10 1	LANNET INC.		11/30/2011	ANCORA SECURITIES	15,000.000	56,738	XXX	
520776 10 5	LAWSON PRODS INC.		12/06/2011	ANCORA SECURITIES	3,000.000	46,695	XXX	
501803 30 8	LCA-VISION INC.		09/12/2011	ANCORA SECURITIES	10,000.000	24,400	XXX	
549282 10 1	LUBYS INC.		12/16/2011	ANCORA SECURITIES	13,238.000	61,267	XXX	
550819 10 6	LYDALL INC DEL.		12/14/2011	ANCORA SECURITIES	10,000.000	86,528	XXX	
566330 10 6	MARCUS CORP.		08/18/2011	ANCORA SECURITIES	5,000.000	42,893	XXX	
57060U 60 5	MARKET VECTORS AGRIBUSINESS ETF.		12/20/2011	ANCORA SECURITIES	15,332.000	749,915	XXX	
579793 10 0	MCCORMICK & SCHMICKS SEAFD RES.		08/24/2011	ANCORA SECURITIES	7,500.000	45,288	XXX	
58449L 10 0	MEDICAL ACTION INDS INC.		12/14/2011	ANCORA SECURITIES	10,000.000	51,499	XXX	
594918 10 4	MICROSOFT CORP.		11/28/2011	ANCORA SECURITIES	4,000.000	102,988	XXX	
64128B 10 8	NEUTRAL TANDEM INC.		12/14/2011	ANCORA SECURITIES	5,000.000	49,847	XXX	
701094 10 4	PARKER HANNIFIN CORP.		08/18/2011	ANCORA SECURITIES	600.000	40,574	XXX	
707051 10 8	PENFORD CORP.		12/19/2011	ANCORA SECURITIES	10,000.000	49,711	XXX	
713448 10 8	PEPSICO INC.		09/19/2011	ANCORA SECURITIES	2,500.000	154,585	XXX	
71361F 10 0	PERCEPTRON INC.		12/19/2011	ANCORA SECURITIES	5,000.000	24,200	XXX	
717081 10 3	PFIZER INC COM.		12/09/2011	ANCORA SECURITIES	7,000.000	130,358	XXX	
718172 10 9	PHILIP MORRIS INTL INC.		09/22/2011	ANCORA SECURITIES	1,100.000	72,066	XXX	
71902E 10 9	PHOENIX COS INC NEW.		09/12/2011	ANCORA SECURITIES	10,000.000	17,312	XXX	
73936T 78 9	POWERSHARES FTSE RAFI DEVELOPED MARKETS ETF.		12/20/2011	ANCORA SECURITIES	36,752.000	1,248,767	XXX	

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73935X 58 3	POWERSHARES RAFI US 1000 ETF		12/20/2011	ANCORA SECURITIES	44,090.000	2,248,080	XXX	
69351T 10 6	PPL CORP		08/30/2011	ANCORA SECURITIES	4,000.000	111,204	XXX	
740884 10 1	PRESIDENTIAL LIFE CORP		09/13/2011	ANCORA SECURITIES	7,500.000	69,554	XXX	
742718 10 9	PROCTER & GAMBLE CO		09/22/2011	ANCORA SECURITIES	1,500.000	91,633	XXX	
755111 50 7	RAYTHEON CO		09/09/2011	ANCORA SECURITIES	1,000.000	40,758	XXX	
761396 30 8	REVENUESHARES SMALL-CAP ETF		12/20/2011	ANCORA SECURITIES	17,257.000	498,196	XXX	
766721 10 4	RIMAGE CORP		12/22/2011	ANCORA SECURITIES	6,000.000	67,670	XXX	
800422 10 7	SANFILIPPO JOHN B & SON INC		12/16/2011	ANCORA SECURITIES	7,500.000	56,049	XXX	
78463X 74 9	SPDR DOW JONES GLOBAL REAL ESTATE ETF		12/20/2011	ANCORA SECURITIES	56,528.000	2,001,093	XXX	
854305 20 8	STANLEY FURNITURE CO INC		12/22/2011	ANCORA SECURITIES	15,000.000	46,423	XXX	
855707 10 5	STATE AUTO FINL CORP		09/13/2011	ANCORA SECURITIES	6,500.000	86,673	XXX	
858122 10 4	STEEL EXCEL INC		12/16/2011	ANCORA SECURITIES	12,000.000	78,930	XXX	
871829 10 7	SYSCO CORP COM		09/09/2011	ANCORA SECURITIES	4,000.000	111,528	XXX	
882508 10 4	TEXAS INSTRS INC COM		09/22/2011	ANCORA SECURITIES	3,000.000	78,965	XXX	
883375 10 7	THERAGENICS CORP		09/16/2011	ANCORA SECURITIES	30,090.000	46,855	XXX	
887317 30 3	TIME WARNER INC		08/12/2011	ANCORA SECURITIES	1,000.000	30,179	XXX	
898349 10 5	TRUSTCO BK CORP N Y		09/12/2011	ANCORA SECURITIES	5,000.000	21,700	XXX	
91851C 20 1	VAALCO ENERGY INC		12/19/2011	ANCORA SECURITIES	12,500.000	72,144	XXX	
92204A 30 6	VANGUARD ENERGY ETF		12/20/2011	ANCORA SECURITIES	10,316.000	997,510	XXX	
922908 65 2	VANGUARD EXTENDED MARKET ETF		12/20/2011	ANCORA SECURITIES	35,423.000	1,746,368	XXX	
922042 71 8	VANGUARD FTSE ALL WORLD EX-US SMALL-CAP ETF		12/20/2011	ANCORA SECURITIES	8,557.000	748,959	XXX	
922042 77 5	VANGUARD FTSE ALL WORLD EX-US ETF		12/20/2011	ANCORA SECURITIES	52,833.000	2,247,912	XXX	
92204A 80 1	VANGUARD MATERIALS ETF		12/20/2011	ANCORA SECURITIES	17,001.000	1,248,417	XXX	
922042 85 8	VANGUARD MSCI EMERGING MARKETS ETF		12/20/2011	ANCORA SECURITIES	24,066.000	996,973	XXX	
922908 41 3	VANGUARD S&P 500 INDEX ETF		12/20/2011	ANCORA SECURITIES	65,076.000	3,500,555	XXX	
922908 75 1	VANGUARD SMALL-CAP ETF		12/20/2011	ANCORA SECURITIES	19,066.000	1,246,131	XXX	
92343V 10 4	VERIZON COMMUNICATIONS		09/01/2011	ANCORA SECURITIES	2,000.000	70,415	XXX	
931142 10 3	WAL-MART STORES INC COM		09/22/2011	ANCORA SECURITIES	1,000.000	50,138	XXX	
931422 10 9	WALGREEN CO		12/09/2011	ANCORA SECURITIES	2,600.000	91,075	XXX	
97717W 28 1	WISDOMTREE EMG MKTS SM CP ETF		12/20/2011	ANCORA SECURITIES	10,936.000	499,215	XXX	
98419M 10 0	XYLEM INC		11/04/2011	ANCORA SECURITIES	2,000.000	50,337	XXX	
153501 10 1	CENTRAL FUND OF CANADA LTD	I	12/20/2011	ANCORA SECURITIES	52,047.000	1,256,435	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					30,999,284	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
21058# 10 3	CONSUMERS LIFE INSURANCE COMPANY		12/06/2011	CAPITAL CONTRIBUTION		5,000,000	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					5,000,000	XXX	0
9799997.	Total - Common Stocks - Part 3					35,999,284	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					20,700	XXX	
9799999.	Total - Common Stocks					36,019,984	XXX	0
9899999.	Total - Preferred and Common Stocks					36,019,984	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					169,581,558	XXX	507,015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
30769P AA 0	FEDERAL AGRICULTURAL MORTGAGE CORP.		07/15/2011	MATURITY		1,200,000	1,200,000	1,219,440	1,202,602		(2,602)		(2,602)		1,200,000			0	66,000	07/15/2011
31331V 2U 9	FEDERAL FARM CREDIT BANKS		12/28/2011	IN KIND - FIDELITY CHARITABLE		5,902,150	5,000,000	5,501,274	5,412,100		(66,623)		(66,623)		5,345,477		556,673	556,673	343,802	08/25/2016
3133MY X5 1	FEDERAL HOME LOAN BANKS		05/26/2011	MATURITY		2,000,000	2,000,000	1,913,000	1,992,900		7,100		7,100		2,000,000			0	39,500	05/26/2011
3133XB YA 7	FEDERAL HOME LOAN BANKS		06/10/2011	MATURITY		1,000,000	1,000,000	990,000	999,151		849		849		1,000,000			0	21,250	06/10/2011
3133XD TL 5	FEDERAL HOME LOAN BANKS		12/28/2011	IN KIND - FIDELITY CHARITABLE		6,929,700	6,000,000	5,997,420	5,998,455		279		279		5,998,733		930,967	930,967	305,833	12/21/2015
31394M 6E 5	FHLMC REMIC SERIES 2706-UE		02/15/2011	PRINCIPAL RECEIPT		40,833	40,833	41,324	40,775		58		58		40,833			0	191	08/15/2015
3128X2 QL 2	FEDERAL HOME LOAN MORTGAGE CORP.		02/03/2011	MATURITY		1,750,000	1,750,000	1,713,757	1,749,369		631		631		1,750,000			0	37,625	02/03/2011
3133XR 4U 1	FEDERAL HOME LOAN BANKS		06/10/2011	MATURITY		1,500,000	1,500,000	1,490,265	1,498,521		1,479		1,479		1,500,000			0	23,438	06/10/2011
3128X2 ZQ 1	FEDERAL HOME LOAN MORTGAGE CORP.		02/24/2011	MATURITY		1,000,000	1,000,000	990,280	999,741		259		259		1,000,000			0	20,625	02/24/2011
3128X3 L7 6	FEDERAL HOME LOAN MORTGAGE CORP.		12/28/2011	IN KIND - FIDELITY CHARITABLE		4,474,800	4,000,000	4,251,790	4,167,513		(41,114)		(41,114)		4,126,399		348,401	348,401	225,000	11/13/2014
3136FM PH 1	FEDERAL NATIONAL MORTGAGE ASSOC.		11/14/2011	CALLED @ 100.0000000		500,000	500,000	500,000	500,000				0		500,000			0	10,250	11/14/2013
31394H ZH 7	FHLMC REMIC SERIES 2672 TE		12/15/2011	PRINCIPAL RECEIPT		1,763,782	1,763,782	1,706,786	1,750,395		13,386		13,386		1,763,782			0	51,338	03/15/2029
31394L 4A 7	FHLMC REMIC SERIES 2684 PC		04/15/2011	PRINCIPAL RECEIPT		192,625	192,625	196,552	192,449		176		176		192,625			0	1,893	05/15/2028
31394N SD 1	FHLMC REMIC SERIES 2735 TM		12/15/2011	PRINCIPAL RECEIPT		3,194,720	3,194,720	3,151,042	3,179,871		14,850		14,850		3,194,720			0	81,412	07/15/2029
31394R 5N 5	FHLMC REMIC SERIES 2749 TD		12/15/2011	PRINCIPAL RECEIPT		2,907,738	2,907,738	2,808,353	2,883,151		24,588		24,588		2,907,738			0	72,376	06/15/2021
31394T C7 8	FHLMC REMIC SERIES 2759 BD		12/28/2011	IN KIND - FIDELITY CHARITABLE		5,201,950	5,000,000	5,183,594	5,111,306		(54,546)		(54,546)		5,056,760		145,190	145,190	268,750	08/15/2032
31394T VE 2	FHLMC REMIC SERIES 2764 PD		01/31/2011	PRINCIPAL RECEIPT		633,006	633,006	636,369	631,928		1,077		1,077		633,006			0	2,901	07/15/2029
31394X Q8 2	FHLMC REMIC SERIES 2780 LD		12/15/2011	PRINCIPAL RECEIPT		913,497	913,497	891,659	906,690		6,807		6,807		913,497			0	42,497	03/15/2029
31394W WQ 7	FHLMC REMIC SERIES 2785 NC		12/28/2011	IN KIND - FIDELITY CHARITABLE		5,358,850	5,000,000	5,164,062	5,138,999		(35,171)		(35,171)		5,103,828		255,022	255,022	215,000	04/15/2019
31394Y F3 3	FHLMC REMIC SERIES 2796 LB		12/15/2011	PRINCIPAL RECEIPT		616,534	616,534	632,525	628,188		(11,654)		(11,654)		616,534			0	22,588	05/15/2024
31395F H7 2	FHLMC REMIC SERIES 2855 WN		12/15/2011	PRINCIPAL RECEIPT		583,833	583,833	624,884	620,276		(36,443)		(36,443)		583,833			0	21,132	09/15/2019
31395F SH 8	FHLMC REMIC SERIES 2857 BG		10/15/2011	PRINCIPAL RECEIPT		368,815	368,815	371,062	368,412		403		403		368,815			0	7,202	08/15/2027
31395F FV 1	FHLMC REMIC SERIES 2859 PD		01/31/2011	PRINCIPAL RECEIPT		288,721	288,721	293,052	288,385		336		336		288,721			0	1,323	04/15/2030
31395M G9 4	FHLMC REMIC SERIES 2937 JE		12/15/2011	PRINCIPAL RECEIPT		1,040,147	1,040,147	1,059,000	1,045,560		(5,412)		(5,412)		1,040,147			0	51,282	10/15/2029
31395M 6F 1	FHLMC REMIC SERIES 2939 PB		09/15/2011	PRINCIPAL RECEIPT		570,201	570,201	567,284	568,904		1,297		1,297		570,202			0	10,885	04/15/2028
31395P UC 4	FHLMC REMIC SERIES 2941 XC		12/15/2011	PRINCIPAL RECEIPT		2,461,288	2,461,288	2,437,647	2,450,604		10,685		10,685		2,461,289			0	98,240	12/15/2030
31395T KP 8	FHLMC REMIC SERIES 2957 KN		12/15/2011	PRINCIPAL RECEIPT		2,699,641	2,699,641	2,748,572	2,709,119		(9,478)		(9,478)		2,699,641			0	111,920	06/15/2030
31395R FF 0	FHLMC REMIC SERIES 2959 PF		12/15/2011	PRINCIPAL RECEIPT		1,262,418	1,262,418	1,287,271	1,266,742		(4,324)		(4,324)		1,262,418			0	62,696	11/15/2030
31396F PG 2	FHLMC REMIC SERIES 3074 WH		12/15/2011	PRINCIPAL RECEIPT		451,081	451,081	448,192	449,756		1,325		1,325		451,081			0	11,872	03/15/2031
31396G 3D 1	FHLMC REMIC SERIES 3082 PG		12/15/2011	PRINCIPAL RECEIPT		876,595	876,595	870,432	874,068		2,527		2,527		876,595			0	27,763	10/15/2029
31396J F8 3	FHLMC REMIC SERIES 3130 QC		12/15/2011	PRINCIPAL RECEIPT		1,165,859	1,165,859	1,157,479	1,161,255		4,604		4,604		1,165,859			0	54,782	02/15/2032
31396N 6Y 7	FHLMC REMIC SERIES 3138 PC		12/15/2011	PRINCIPAL RECEIPT		1,176,977	1,176,977	1,197,390	1,183,440		(6,463)		(6,463)		1,176,977			0	50,939	06/15/2032
31397C 3M 9	FHLMC REMIC SERIES 3228 PC		05/15/2011	PRINCIPAL RECEIPT		1,513,580	1,513,580	1,558,042	1,515,635		(2,054)		(2,054)		1,513,580			0	16,737	07/15/2030
3137GA T2 3	FHLMC REMIC SERIES 3742 EA		12/15/2011	PRINCIPAL RECEIPT		1,715,828	1,715,828	1,759,529	1,759,210		(43,382)		(43,382)		1,715,828			0	41,804	10/15/2024
3137A2 SC 6	FHLMC REMIC SERIES 3759 AB		12/15/2011	PRINCIPAL RECEIPT		595,104	595,104	616,956			(21,852)		(21,852)		595,104			0	16,030	02/15/2029
3137AB KB 6	FHLMC REMIC SERIES 3874 PD		12/15/2011	PRINCIPAL RECEIPT		202,633	202,633	210,295			(7,662)		(7,662)		202,633			0	1,285	06/15/2038
3137AG 6Y 1	FHLMC REMIC SERIES 3934 EL		12/15/2011	PRINCIPAL RECEIPT		44,443	44,443	45,981			(1,538)		(1,538)		44,443			0	111	12/15/2025
31394R X6 1	FHR 2765 JB		12/15/2011	PRINCIPAL RECEIPT		2,433,685	2,433,685	2,412,390	2,425,064		8,621		8,621		2,433,685			0	65,430	09/15/2021
31396U DP 2	FHR 3192 GB		11/15/2011	PRINCIPAL RECEIPT		2,062,553	2,062,553	2,081,245	2,061,183		1,369		1,369		2,062,553			0	54,380	01/15/2031
31393B PG 4	FNMA REMIC TRUST 2003-32 KB		12/25/2011	PRINCIPAL RECEIPT		749,608	749,608	753,438	747,955		1,652		1,652		749,608			0	19,492	03/25/2017
31393D VL 2	FNMA REMIC TRUST 2003-61 HN		12/25/2011	PRINCIPAL RECEIPT		3,486,877	3,486,877	3,299,457	3,450,056		36,821		36,821		3,486,877			0	74,833	08/25/2028
31393Y 2R 5	FNMA REMIC TRUST 2004-55 LE		12/25/2011	PRINCIPAL RECEIPT		853,314	853,314	810,648	842,509		10,805		10,805		853,314			0	19,034	06/25/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31394A UU 8	FNMA REMIC TRUST 2004-61 AE		12/25/2011.	PRINCIPAL RECEIPT		2,060,306	2,060,306	1,991,656	2,044,894		15,413		15,413		2,060,306			0	52,635	02/25/2018.
31393X DT 1	FNMA REMIC TRUST 2004-8 GC		12/25/2011.	PRINCIPAL RECEIPT		1,230,104	1,230,104	1,176,287	1,215,062		15,042		15,042		1,230,104			0	43,200	04/25/2029.
31394B UA 0	FNMA REMIC TRUST 2004-90 YB		12/25/2011.	PRINCIPAL RECEIPT		669,411	669,411	635,626	661,543		7,868		7,868		669,411			0	13,723	07/25/2032.
31394B 2X 1	FNMA REMIC TRUST 2005-11 PD		12/25/2011.	PRINCIPAL RECEIPT		687,035	687,035	691,758	687,325		(290)		(290)		687,035			0	35,525	03/25/2031.
31394D NZ 9	FNMA REMIC TRUST 2005-44 PD		12/25/2011.	PRINCIPAL RECEIPT		33,041	33,041	33,666	33,265		(224)		(224)		33,041			0	1,652	03/25/2031.
31398F JG 7	FNMA REMIC TRUST 2009-80 MA		12/25/2011.	PRINCIPAL RECEIPT		811,463	811,463	849,754	848,833		(37,370)		(37,370)		811,463			0	19,820	04/25/2027.
3136A1 EJ 0	FNMA REMIC TRUST 2011-104A		12/25/2011.	PRINCIPAL RECEIPT		63,967	63,967	65,966			(1,999)		(1,999)		63,967			0	160	04/25/2026.
31397S XM 1	FNMA REMIC TRUST 2011-40 KA		12/25/2011.	PRINCIPAL RECEIPT		1,205,927	1,205,927	1,221,013			(15,087)		(15,087)		1,205,927			0	13,426	03/25/2026.
31397U RJ 0	FNMA REMIC TRUST 2011-63 MV		12/25/2011.	PRINCIPAL RECEIPT		128,502	128,502	132,658			(4,156)		(4,156)		128,502			0	1,127	07/25/2024.
31416W 6C 1	FN AB1766		12/25/2011.	PRINCIPAL RECEIPT		897,584	897,584	932,366	931,565		(33,981)		(33,981)		897,584			0	22,570	11/01/2025.
31415Y LW 7	FNMA PASS-THRU POOL 993241		12/25/2011.	PRINCIPAL RECEIPT		976,703	976,703	1,027,065	1,029,440		(52,736)		(52,736)		976,703			0	21,854	06/01/2024.
31381Q BW 5	FNMA PASS-THRU 467253		12/25/2011.	PRINCIPAL RECEIPT		46,400	46,400	46,777			(377)		(377)		46,400			0	647	02/01/2018.
31417Y GK 7	FNMA PASS-THRU 15 YEAR		12/25/2011.	PRINCIPAL RECEIPT		979,981	979,981	1,012,443			(32,462)		(32,462)		979,981			0	23,285	10/01/2024.
38377L ZD 3	GNMA REMIC TRUST 2010-127 NH		12/20/2011.	PRINCIPAL RECEIPT		271,746	271,746	280,662	280,475		(8,729)		(8,729)		271,746			0	4,863	02/20/2039.
38376X L5 0	GNMA REMIC TRUST 2010-31 AP		12/20/2011.	PRINCIPAL RECEIPT		203,225	203,225	212,958	212,242		(9,017)		(9,017)		203,225			0	4,696	08/20/2038.
38376X W9 0	GNMA REMIC TRUST 2010-51 NC		12/20/2011.	PRINCIPAL RECEIPT		211,024	211,024	219,431	218,745		(7,722)		(7,722)		211,024			0	4,208	04/20/2039.
911759 JQ 2	HOUSING URBAN DEVELOPMENT		12/28/2011.	IN KIND - FIDELITY CHARITABLE		2,589,083	2,311,000	2,286,342	2,293,407		3,506		3,506		2,296,913		292,169	292,169	140,927	08/01/2015.
912827 6T 4	U.S. TREASURY NOTES		02/15/2011.	MATURITY		2,500,000	2,500,000	2,560,469	2,501,582		(1,582)		(1,582)		2,500,000			0	62,500	02/15/2011.
912828 FK 1	U.S. TREASURY NOTES		06/30/2011.	MATURITY		1,600,000	1,600,000	1,638,250	1,607,286		(7,286)		(7,286)		1,600,000			0	41,000	06/30/2011.
912828 FU 9	U.S. TREASURY NOTES		09/30/2011.	MATURITY		1,000,000	1,000,000	997,344	999,514		486		486		1,000,000			0	45,000	09/30/2011.
912828 LS 7	U.S. TREASURY NOTES		12/28/2011.	IN KIND - FIDELITY CHARITABLE		6,333,300	6,000,000	6,365,156	6,345,630		(88,128)		(88,128)		6,257,502		75,798	75,798	165,206	10/31/2014.
912828 PU 8	U.S. TREASURY NOTES		12/28/2011.	IN KIND - FIDELITY CHARITABLE		6,627,852	6,600,000	6,564,937	6,566,588		11,431		11,431		6,578,019		49,833	49,833	36,898	11/15/2013.
0599999.	Total - Bonds - U.S. Government					104,810,040	101,303,355	102,532,322	99,249,633	0	(445,734)	0	(445,734)	0	102,155,988	0	2,654,053	2,654,053	3,426,363	XXX
Bonds - Industrial and Miscellaneous																				
002824 AS 9	ABBOTT LABS		05/15/2011.	MATURITY		500,000	500,000	503,205	500,274		(274)		(274)		500,000			0	14,000	05/15/2011.
020002 AR 2	ALLSTATE CORP		12/28/2011.	IN KIND - FIDELITY CHARITABLE		2,156,540	2,000,000	1,964,060	1,981,362		4,756		4,756		1,986,118		170,422	170,422	136,944	08/15/2014.
06423A AQ 6	BANK ONE CORP		11/15/2011.	MATURITY		800,000	800,000	802,206	800,421		(421)		(421)		800,000			0	47,200	11/15/2011.
054937 AC 1	BB&T CORPORATION		08/01/2011.	MATURITY		250,000	250,000	256,953	250,551		(551)		(551)		250,000			0	16,250	08/01/2011.
097014 AD 6	BOEING CAPITAL CORP		03/01/2011.	MATURITY		1,000,000	1,000,000	1,018,092	1,000,509		(509)		(509)		1,000,000			0	30,500	03/01/2011.
224044 BD 8	COX COMMUNICATIONS INC		03/15/2011.	MATURITY		100,000	100,000	99,675	99,989		11		11		100,000			0	3,375	03/15/2011.
416515 AQ 7	HARTFORD FINANCIAL SERVICES GROUP INC		10/15/2011.	MATURITY		1,000,000	1,000,000	1,000,780	1,000,151		(151)		(151)		1,000,000			0	52,500	10/15/2011.
438516 AN 6	HONEYWELL INTERNATIONAL INC		11/01/2011.	MATURITY		500,000	500,000	496,235	499,576		424		424		500,000			0	30,625	11/01/2011.
440452 AD 2	HORMEL FOODS CRP		06/01/2011.	MATURITY		3,000,000	3,000,000	3,135,420	3,012,717		(12,717)		(12,717)		3,000,000			0	99,375	06/01/2011.
441812 JW 5	HOUSEHOLD FINANCE CORP		10/15/2011.	MATURITY		200,000	200,000	196,940	199,673		327		327		200,000			0	12,750	10/15/2011.
4042EP AA 5	HSBC USA INC FDIC TLGP		12/16/2011.	MATURITY		1,000,000	1,000,000	999,430	999,812		188		188		1,000,000			0	31,250	12/16/2011.
617446 GM 5	MORGAN STANLEY		04/15/2011.	MATURITY		200,000	200,000	207,628	200,312		(312)		(312)		200,000			0	6,750	04/15/2011.
637432 CU 7	NATIONAL RURAL UTILITIES		10/24/2011.	VARIOUS		912,379	885,000	959,729	904,942		7,437		7,437		912,379			0	53,989	03/01/2012.
78387G AH 6	SBC COMMUNICATIONS		11/28/2011.	VARIOUS		1,009,910	1,000,000	1,009,857	1,001,799		(1,502)		(1,502)		1,000,297		9,613	9,613	77,844	02/01/2012.
87612E AC 0	TARGET CORP		01/15/2011.	MATURITY		450,000	450,000	484,403	450,216		(216)		(216)		450,000			0	14,288	01/15/2011.
931142 BV 4	WAL MART STORES INC		02/15/2011.	MATURITY		500,000	500,000	484,850	499,604		396		396		500,000			0	10,313	02/15/2011.
949748 AF 4	WELLS FARGO BANK		02/01/2011.	MATURITY		530,000	530,000	535,249	530,064		(64)		(64)		530,000			0	17,092	02/01/2011.
982526 AB 1	WRIGLEY WM JR CO		12/28/2011.	IN KIND - FIDELITY CHARITABLE		3,105,000	3,000,000	2,875,890	2,928,105		14,294		14,294		2,942,399		162,601	162,601	202,662	07/15/2015.
3899999.	Total - Bonds - Industrial and Miscellaneous					17,213,829	16,915,000	17,030,602	16,860,077	0	11,116	0	11,116	0	16,871,193	0	342,636	342,636	857,707	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
8399997.	Total - Bonds - Part 4					122,023,869	118,218,355	119,562,924	116,109,710	0	(434,618)	0	(434,618)	0	119,027,181	0	2,996,689	2,996,689	4,284,070	XXX
8399998.	Total - Bonds - Summary Item from Part 5					7,742,188	7,790,000	7,661,831			5,588		5,588		7,667,419		74,769	74,769	37,359	XXX
8399999.	Total - Bonds					129,766,057	126,008,355	127,224,755	116,109,710	0	(429,030)	0	(429,030)	0	126,694,600	0	3,071,458	3,071,458	4,321,429	XXX
Common Stocks - Industrial and Miscellaneous																				
450911 20 1	ITT CORP.	...	11/04/2011.	COST ADJ - RESTRUCTURE		72,083	XXX	72,083					0		72,083			0		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					72,083	XXX	72,083	0	0	0	0	0	0	72,083	0	0	0	0	XXX
9799997.	Total - Common Stocks - Part 4					72,083	XXX	72,083	0	0	0	0	0	0	72,083	0	0	0	0	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					33,600	XXX	20,700					0		20,700		12,900	12,900		XXX
9799999.	Total - Common Stocks					105,683	XXX	92,783	0	0	0	0	0	0	92,783	0	12,900	12,900	0	XXX
9899999.	Total - Preferred and Common Stocks					105,683	XXX	92,783	0	0	0	0	0	0	92,783	0	12,900	12,900	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					129,871,740	XXX	127,317,538	116,109,710	0	(429,030)	0	(429,030)	0	126,787,383	0	3,084,358	3,084,358	4,321,429	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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Government																				
313371 NQ 5	FEDERAL HOME LOAN BANKS		01/26/2011	ANCORA SECURITIES	08/29/2011	CALLED @ 100.0000000	1,790,000	1,725,112	1,790,000	1,730,693		5,580		5,580			59,307	59,307	30,766	7,048
912828 RR 3	U.S. TREASURY NOTES		12/02/2011	ANCORA SECURITIES	12/02/2011	ANCORA SECURITIES	6,000,000	5,936,719	5,952,188	5,936,726		8		8			15,462	15,462	6,593	6,099
0599999.	Total - Bonds - U.S. Government						7,790,000	7,661,831	7,742,188	7,667,419	0	5,588	0	5,588	0	0	74,769	74,769	37,359	13,147
8399998.	Total - Bonds						7,790,000	7,661,831	7,742,188	7,667,419	0	5,588	0	5,588	0	0	74,769	74,769	37,359	13,147
Common Stocks - Industrial and Miscellaneous																				
089750 50 9	BIGBAND NETWORKS INC		09/12/2011	ANCORA SECURITIES	11/21/2011	TENDER OFFER	15,000.000	20,700	33,600	20,700				0			12,900	12,900		
9099999.	Total - Common Stocks - Industrial and Miscellaneous							20,700	33,600	20,700	0	0	0	0	0	0	12,900	12,900	0	0
9799998.	Total - Common Stocks							20,700	33,600	20,700	0	0	0	0	0	0	12,900	12,900	0	0
9899999.	Total - Preferred and Common Stocks							20,700	33,600	20,700	0	0	0	0	0	0	12,900	12,900	0	0
9999999.	Total - Bonds, Preferred and Common Stocks							7,682,531	7,775,788	7,688,119	0	5,588	0	5,588	0	0	87,669	87,669	37,359	13,147

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer									
21058# 10 3	CONSUMERS LIFE INSURANCE COMPANY		62375	2ciB1	NO		18,347,661	16,000.000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer					0	18,347,661	XXX	XXX
Common Stocks - U.S. Health Entity									
58458* 10 5	MEDICAL HEALTH INSURING COMPANY		95828	2ciB1	NO		83,775,587	10,000.000	100.0
14382# 10 5	CAROLINA CARE PLAN		95732	2ciB1	YES	7,102,310	30,584,275	500.000	100.0
1399999.	Total - Common Stocks - U.S. Health Entity					7,102,310	114,359,862	XXX	XXX
1899999.	Total - Common Stocks					7,102,310	132,707,523	XXX	XXX
1999999.	Total - Preferred and Common Stock					7,102,310	132,707,523	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: $.....1,042,735,785.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
261908 10 7	DREYFUS TREASURY & AGY CASH MGMT MMF			12/30/2011.	PNC CAPITAL MARKETS	XXX	34,318,000					34,318,000	34,318,000	659		0.010	0.010	MON.	9,780	
94975H 29 6	WELLS FARGO ADVAN TREASURY PLUS MMF			12/30/2011.	US BANK	XXX	788					788	788			0.010	0.010	MON.		
8899999. Total - Exempt Money Market Mutual Funds							34,318,788	0	0	0	0	XXX	34,318,788	659	0	XXX	XXX	XXX	9,780	0
Class One Money Market Mutual Funds																				
99FTFK GN 6	FIFTH THIRD INSTITUTIONAL GOVERNMENT MMF			12/30/2011.	FIFTH THIRD BANK	XXX	44,304,588					44,304,588	44,304,588	501		0.010	0.010	MON.	9,776	
31846V 41 9	FIRST AMER TREASURY OBLIGATIONS MMF			12/30/2011.	US BANK	XXX	4,500					4,500	4,500					MON.		
8999999. Total - Class One Money Market Mutual Funds							44,309,088	0	0	0	0	XXX	44,309,088	501	0	XXX	XXX	XXX	9,776	0
9199999. Total - Short-Term Investments							78,627,876	0	0	0	0	XXX	78,627,876	1,160	0	XXX	XXX	XXX	19,556	0

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

Sch. DB-Pt. A-Sn. 2
NONE

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

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

Sch. DB-Pt. B-Sn. 2
NONE

Sch. DB-Pt. B-Sn 2B-Broker List
NONE

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
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 *
Open Depositories							
PNC BANK	CLEVELAND, OH					3,314,080	XXX
HUNTINGTON BANK	CLEVELAND, OH		0.150	541		251,992	XXX
PARKVIEW FEDERAL SAVINGS	CLEVELAND, OH			4,680	339	254,686	XXX
0199998. Deposits in.....15 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	21,757	12,940	3,014,187	XXX
0199999. Total - Open Depositories		XXX	XXX	26,978	13,279	6,834,945	XXX
0399999. Total Cash on Deposit		XXX	XXX	26,978	13,279	6,834,945	XXX
0599999. Total Cash		XXX	XXX	26,978	13,279	6,834,945	XXX

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

1. January	(14,248,913)	4. April	(27,228,701)	7. July	20,352,908	10. October	26,577,359
2. February	(22,369,657)	5. May	(25,249,899)	8. August	19,558,766	11. November	22,627,577
3. March	(31,409,770)	6. June	(29,583,175)	9. September	16,937,426	12. December	6,834,945

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	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	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	B	PROPERTY & CASUALTY			38,276	40,239
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	B	PROPERTY & CASUALTY			219,278	229,938
35. North Dakota ND						
36. Ohio OH	B	PROPERTY & CASUALTY	555,885	574,845		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	PROPERTY & CASUALTY			154,899	155,208
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. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	555,885	574,845	412,453	425,385

DETAILS OF WRITE-INS

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

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