# AMENDED EXPLANATION COVER

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# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

# OHIO BAR LIAB INS CO

NAIC Group Code 0000 (Current Period), ______ (Prior Period) NAIC Company Code 37176 Employer's ID Number 31-0947214

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

Country of Domicile US

Incorporated/Organized December 5, 1978 Commenced Business September 1, 1979

Statutory Home Office 1650 LAKE SHORE DRIVE, COLUMBUS, Ohio 43204
(Street and Number, City or Town, State and Zip Code)

Main Administrative Office 1650 LAKE SHORE DRIVE, COLUMBUS, Ohio 43204 614-488-7924
(Street and Number, City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address PO BOX 2708, COLUMBUS, Ohio 43216-2708
(Street and Number or P.O. Box, City or Town, State and Zip Code)

Primary Location of Books and Records 1650 LAKE SHORE DRIVE, COLUMBUS, Ohio 43204
(Street and Number, City or Town, State and Zip Code)
614-488-7924
(Area Code) (Telephone Number)

Internet Website Address www.oblic.com

Statutory Statement Contact JEFFERY PEARSON 614-488-7924
(Name) (Area Code) (Telephone Number) (Extension)

jpearson@oblic.com 614-488-7936
(E-Mail Address) (Fax Number)

## OFFICERS

FREDERICK HUNKER (Vice President)
DENNY L RAMEY (Treasurer)

## OTHER OFFICERS

## DIRECTORS OR TRUSTEES



State of Ohio
County of Franklin } SS

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

FREDERICK HUNKER
Vice President

DENNY L RAMEY
Treasurer

Subscribed and sworn to before me this
7 day of March, 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 Annual Statement 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total Amount (Col 3 + Col 4) | 6 Percentage |
|---|---|---|---|---|---|---|
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 1,245,269 | 3.830 | 1,245,269 | | 1,245,269 | 3.830 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | | | | | | |
| 1.22 Issued by U.S. government sponsored agencies | 3,304,832 | 10.164 | 3,304,832 | | 3,304,832 | 10.164 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | | | | | | |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | | | | | | |
| 1.42 Political subdivisions of states, territories and possessions and political subdidivison general obligations | | | | | | |
| 1.43 Revenue and assessment obligations | | | | | | |
| 1.44 Industrial development and similar obligations | | | | | | |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 53,231 | 0.164 | 53,231 | | 53,231 | 0.164 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | | | | | | |
| 1.513 All other | | | | | | |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | | | | | | |
| 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 | | | | | | |
| 1.523 All other | | | | | | |
| 2. Other debt and other fixed income securities (excluding short term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 20,003,313 | 61.523 | 20,003,313 | | 20,003,313 | 61.523 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | | | | | | |
| 2.3 Affiliated securities | | | | | | |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | 2,297,924 | 7.068 | 2,297,924 | | 2,297,924 | 7.068 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | | | | | |
| 3.22 Unaffiliated | | | | | | |
| 3.3 Publically traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | | | | | |
| 3.32 Unaffiliated | 2,036,575 | 6.264 | 2,036,575 | | 2,036,575 | 6.264 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | 1,790,180 | 5.506 | 1,790,180 | | 1,790,180 | 5.506 |
| 3.42 Unaffiliated | | | | | | |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | | | | | | |
| 3.52 Unaffiliated | | | | | | |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | | | | | | |
| 4.2 Agricultural | | | | | | |
| 4.3 Single family residential properties | | | | | | |
| 4.4 Multifamily residential properties | | | | | | |
| 4.5 Commercial loans | | | | | | |
| 4.6 Mezzanine real estate loans | | | | | | |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | | | | | | |
| 5.2 Property held for production of income (including $ ........ of property acquired in satisfaction of debt) | | | | | | |
| 5.3 Property held for sale (including $ ........ property acquired in satisfaction of debt) | | | | | | |
| 6. Contract loans | | | | | | |
| 7. Derivatives | | | | | | |
| 8. Receivables for securities | | | | | | |
| 9. Securities Lending (Line 10, Asset page reinvested collateral) | | | | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 1,782,396 | 5.482 | 1,782,396 | | 1,782,396 | 5.482 |
| 11. Other invested assets | | | | | | |
| 12. Total invested assets | 32,513,720 | 100.000 | 32,513,720 | | 32,513,720 | 100.000 |

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

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

**NONE**

# SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

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

NONE

# SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 29,615,799 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 8,992,362 |
| 3. | Accrual of discount | | 57,502 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | 61,505 | |
| | 4.2 Part 2, Section 1, Column 15 | | |
| | 4.3 Part 2, Section 2, Column 13 | (162,544) | |
| | 4.4 Part 4, Column 11 | (66,562) | (167,601) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 307,889 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 7,982,010 |
| 7. | Deduct amortization of premium | | 75,494 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | | |
| | 8.2 Part 2, Section 1, Column 19 | | |
| | 8.3 Part 2, Section 2, Column 16 | | |
| | 8.4 Part 4, Column 15 | | |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | | |
| | 9.2 Part 2, Section 1, Column 17 | | |
| | 9.3 Part 2, Section 2, Column 14 | | |
| | 9.4 Part 4, Column 13 | | |
| 10. | Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9) | | 30,748,447 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 30,748,447 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|
| BONDS<br>Governments<br>(Including all obligations guaranteed by governments) | 1. United States | 4,603,332 | 5,067,372 | 4,433,484 | 4,483,921 |
| | 2. Canada | | | | |
| | 3. Other Countries | | | | |
| | 4. Totals | 4,603,332 | 5,067,372 | 4,433,484 | 4,483,921 |
| 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 | 1,688,978 | 1,761,446 | 1,709,453 | 1,655,000 |
| Industrial and Miscellaneous and Hybrid Securities (unaffiliated) | 8. United States | 18,314,335 | 20,314,161 | 18,386,172 | 18,165,262 |
| | 9. Canada | | | | |
| | 10. Other Countries | | | | |
| | 11. Totals | 18,314,335 | 20,314,161 | 18,386,172 | 18,165,262 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | 13. Total Bonds | 24,606,645 | 27,142,979 | 24,529,109 | 24,304,183 |
| PREFERRED STOCKS<br>Industrial and Miscellaneous (unaffiliated) | 14. United States | | | | |
| | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | 19. Total Preferred Stocks | | | | |
| COMMON STOCKS<br>Industrial and Miscellaneous (unaffiliated) | 20. United States | 4,334,499 | 4,326,009 | 4,206,263 | |
| | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 4,334,499 | 4,326,009 | 4,206,263 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 1,790,180 | 1,790,180 | 4,000,000 | |
| | 25. Total Common Stocks | 6,124,679 | 6,116,189 | 8,206,263 | |
| | 26. Total Stocks | 6,124,679 | 6,116,189 | 8,206,263 | |
| | 27. Total Bonds and Stocks | 30,731,324 | 33,259,168 | 32,735,372 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.7 | 8<br>Total from Column 6 Prior Year | 9<br>% From Column 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 Class 1 | 615,941 | 1,778,737 | 2,205,949 | 2,705 | | 4,603,332 | 17.7 | 3,566,277 | 14.4 | 4,603,332 | |
| 1.2 Class 2 | | | | | | | | | | | |
| 1.3 Class 3 | | | | | | | | | | | |
| 1.4 Class 4 | | | | | | | | | | | |
| 1.5 Class 5 | | | | | | | | | | | |
| 1.6 Class 6 | | | | | | | | | | | |
| 1.7 Totals | 615,941 | 1,778,737 | 2,205,949 | 2,705 | | 4,603,332 | 17.7 | 3,566,277 | 14.4 | 4,603,332 | |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 Class 1 | | | | | | | | | | | |
| 2.2 Class 2 | | | | | | | | | | | |
| 2.3 Class 3 | | | | | | | | | | | |
| 2.4 Class 4 | | | | | | | | | | | |
| 2.5 Class 5 | | | | | | | | | | | |
| 2.6 Class 6 | | | | | | | | | | | |
| 2.7 Totals | | | | | | | | | | | |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | |
| 3.1 Class 1 | | | | | | | | | | | |
| 3.2 Class 2 | | | | | | | | | | | |
| 3.3 Class 3 | | | | | | | | | | | |
| 3.4 Class 4 | | | | | | | | | | | |
| 3.5 Class 5 | | | | | | | | | | | |
| 3.6 Class 6 | | | | | | | | | | | |
| 3.7 Totals | | | | | | | | | | | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 4.1 Class 1 | | | | | | | | | | | |
| 4.2 Class 2 | | | | | | | | | | | |
| 4.3 Class 3 | | | | | | | | | | | |
| 4.4 Class 4 | | | | | | | | | | | |
| 4.5 Class 5 | | | | | | | | | | | |
| 4.6 Class 6 | | | | | | | | | | | |
| 4.7 Totals | | | | | | | | | | | |
| 5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 Class 1 | 501,144 | 314,086 | 873,748 | | | 1,688,978 | 6.5 | 3,590,287 | 14.5 | 1,688,978 | |
| 5.2 Class 2 | | | | | | | | | | | |
| 5.3 Class 3 | | | | | | | | | | | |
| 5.4 Class 4 | | | | | | | | | | | |
| 5.5 Class 5 | | | | | | | | | | | |
| 5.6 Class 6 | | | | | | | | | | | |
| 5.7 Totals | 501,144 | 314,086 | 873,748 | | | 1,688,978 | 6.5 | 3,590,287 | 14.5 | 1,688,978 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 10.7 | 8<br>Total from Column 6 Prior Year | 9<br>% From Column 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | |
| 6.1 Class 1 | 2,580,495 | 5,573,756 | 10,367,129 | 601,632 | | 19,123,012 | 73.5 | 16,652,444 | 67.1 | 19,123,013 | |
| 6.2 Class 2 | | | 599,736 | | | 599,736 | 2.3 | 1,010,171 | 4.1 | 599,736 | |
| 6.3 Class 3 | | | | | | | | | | | |
| 6.4 Class 4 | | | | | | | | | | | |
| 6.5 Class 5 | | | | | | | | | | | |
| 6.6 Class 6 | | | | | | | | | | | |
| 6.7 Totals | 2,580,495 | 5,573,756 | 10,966,865 | 601,632 | | 19,722,748 | 75.8 | 17,662,615 | 71.2 | 19,722,749 | |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 Class 1 | | | | | | | | | | | |
| 7.2 Class 2 | | | | | | | | | | | |
| 7.3 Class 3 | | | | | | | | | | | |
| 7.4 Class 4 | | | | | | | | | | | |
| 7.5 Class 5 | | | | | | | | | | | |
| 7.6 Class 6 | | | | | | | | | | | |
| 7.7 Totals | | | | | | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 Class 1 | | | | | | | | | | | |
| 8.2 Class 2 | | | | | | | | | | | |
| 8.3 Class 3 | | | | | | | | | | | |
| 8.4 Class 4 | | | | | | | | | | | |
| 8.5 Class 5 | | | | | | | | | | | |
| 8.6 Class 6 | | | | | | | | | | | |
| 8.7 Totals | | | | | | | | | | | |

# SCHEDULE D - PART 1A - SECTION 1 (continued)

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

| Quality Rating per the NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 10.7 | 8<br>Total from Column 6 Prior Year | 9<br>% From Column 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 Class 1 | (d) 3,697,580 | 7,666,579 | 13,446,826 | 604,337 | | 25,415,322 | 97.7 | XXX | XXX | 25,415,323 | |
| 9.2 Class 2 | (d) | | 599,736 | | | 599,736 | 2.3 | XXX | XXX | 599,736 | |
| 9.3 Class 3 | (d) | | | | | | | XXX | XXX | | |
| 9.4 Class 4 | (d) | | | | | | | XXX | XXX | | |
| 9.5 Class 5 | (d) | | | | | (c) | | XXX | XXX | | |
| 9.6 Class 6 | (d) | | | | | (c) | | XXX | XXX | | |
| 9.7 Totals | 3,697,580 | 7,666,579 | 14,046,562 | 604,337 | | (b) 26,015,058 | 100.0 | XXX | XXX | 26,015,059 | |
| 9.8 Line 9.7 as a % of Column 6 | 14.2 | 29.5 | 54.0 | 2.3 | | 100.0 | XXX | XXX | XXX | 100.0 | |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 Class 1 | 4,097,332 | 4,394,619 | 15,313,739 | 3,318 | | XXX | XXX | 23,809,008 | 95.9 | 23,809,006 | |
| 10.2 Class 2 | | | 1,010,171 | | | XXX | XXX | 1,010,171 | 4.1 | 1,010,171 | |
| 10.3 Class 3 | | | | | | XXX | XXX | | | | |
| 10.4 Class 4 | | | | | | XXX | XXX | | | | |
| 10.5 Class 5 | | | | | | XXX | XXX | (c) | | | |
| 10.6 Class 6 | | | | | | XXX | XXX | (c) | | | |
| 10.7 Totals | 4,097,332 | 4,394,619 | 16,323,910 | 3,318 | | XXX | XXX | (b) 24,819,179 | 100.0 | 24,819,177 | |
| 10.8 Line 10.7 as a % of Column 8 | 16.5 | 17.7 | 65.8 | | | XXX | XXX | 100.0 | XXX | 100.0 | |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 Class 1 | 3,697,580 | 7,666,579 | 13,446,826 | 604,338 | | 25,415,323 | 97.7 | 23,809,007 | 95.9 | 25,415,323 | XXX |
| 11.2 Class 2 | | | 599,736 | | | 599,736 | 2.3 | 1,010,171 | 4.1 | 599,736 | XXX |
| 11.3 Class 3 | | | | | | | | | | | XXX |
| 11.4 Class 4 | | | | | | | | | | | XXX |
| 11.5 Class 5 | | | | | | | | | | | XXX |
| 11.6 Class 6 | | | | | | | | | | | XXX |
| 11.7 Totals | 3,697,580 | 7,666,579 | 14,046,562 | 604,338 | | 26,015,059 | 100.0 | 24,819,178 | 100.0 | 26,015,059 | XXX |
| 11.8 Line 11.7 as a % of Column 6 | 14.2 | 29.5 | 54.0 | 2.3 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.9 Line 11.7 as a % of Line 10.7, Column 6, Section 10 | 14.2 | 29.5 | 54.0 | 2.3 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 Class 1 | | | | | | | | | | XXX | |
| 12.2 Class 2 | | | | | | | | | | XXX | |
| 12.3 Class 3 | | | | | | | | | | XXX | |
| 12.4 Class 4 | | | | | | | | | | XXX | |
| 12.5 Class 5 | | | | | | | | | | XXX | |
| 12.6 Class 6 | | | | | | | | | | XXX | |
| 12.7 Totals | | | | | | | | | | XXX | |
| 12.8 Line 12.7 as a % of Column 6 | | | | | | | XXX | XXX | XXX | XXX | |
| 12.9 Line 12.7 as a % of Line 10.7, Column 6, Section 10 | | | | | | | XXX | XXX | XXX | XXX | |

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

(b) Includes $ ........ current year, $ ........ prior year of bonds with Z designations and $ ........ current year, $ ........ 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 is under regulatory review.

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

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ ...... 1,408,414 ; NAIC 2 $ ........ ; NAIC 3 $ ........ ; NAIC 4 $ ........ ; NAIC 5 $ ........ ; NAIC 6 $ ........

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.5 | 8<br>Total From Column 6 Prior Year | 9<br>% From Column 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 Issuer Obligations | 603,130 | 1,751,276 | 2,195,695 | | | 4,550,101 | 17.5 | 3,502,529 | 14.1 | 4,550,101 | |
| 1.2 Residential Mortgage-Backed Securities | 12,810 | 27,461 | 10,254 | 2,705 | | 53,230 | 0.2 | 63,747 | 0.3 | 53,231 | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 1.5 Totals | 615,940 | 1,778,737 | 2,205,949 | 2,705 | | 4,603,331 | 17.7 | 3,566,276 | 14.4 | 4,603,332 | |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 Issuer Obligations | | | | | | | | | | | |
| 2.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 2.5 Totals | | | | | | | | | | | |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 3.1 Issuer Obligations | | | | | | | | | | | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 3.5 Totals | | | | | | | | | | | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 4.1 Issuer Obligations | | | | | | | | | | | |
| 4.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 4.5 Totals | | | | | | | | | | | |
| 5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 Issuer Obligations | 501,144 | 314,086 | 873,748 | | | 1,688,978 | 6.5 | 3,590,287 | 14.5 | 1,688,978 | |
| 5.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 5.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 5.5 Totals | 501,144 | 314,086 | 873,748 | | | 1,688,978 | 6.5 | 3,590,287 | 14.5 | 1,688,978 | |
| 6. Industrial and Miscellaneous | | | | | | | | | | | |
| 6.1 Issuer Obligations | 2,534,446 | 5,413,564 | 10,915,443 | 601,632 | | 19,465,085 | 74.8 | 17,662,614 | 71.2 | 19,465,086 | |
| 6.2 Residential Mortgage-Backed Securities | 46,049 | 160,192 | 51,422 | | | 257,663 | 1.0 | | | 257,663 | |
| 6.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 6.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 6.5 Totals | 2,580,495 | 5,573,756 | 10,966,865 | 601,632 | | 19,722,748 | 75.8 | 17,662,614 | 71.2 | 19,722,749 | |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 Issuer Obligations | | | | | | | | | | | |
| 7.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 7.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 7.5 Totals | | | | | | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | | | | | | |
| 8.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 8.5 Totals | | | | | | | | | | | |

# SCHEDULE D - PART 1A - SECTION 2 (continued)

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.5 | 8<br>Total From Column 6 Prior Year | 9<br>% From Column 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 Issuer Obligations | 3,638,720 | 7,478,926 | 13,984,886 | 601,632 | | 25,704,164 | 98.8 | XXX | XXX | 25,704,165 | |
| 9.2 Residential Mortgage-Backed Securities | 58,859 | 187,653 | 61,676 | 2,705 | | 310,893 | 1.2 | XXX | XXX | 310,894 | |
| 9.3 Commercial Mortgage-Backed Securities | | | | | | | | XXX | XXX | | |
| 9.4 Other Loan-Backed and Structured Securities | | | | | | | | XXX | XXX | | |
| 9.5 Totals | 3,697,579 | 7,666,579 | 14,046,562 | 604,337 | | 26,015,057 | 100.0 | XXX | XXX | 26,015,059 | |
| 9.6 Line 9.5 as a % of Column 6 | 14.2 | 29.5 | 54.0 | 2.3 | | 100.0 | XXX | XXX | XXX | 100.0 | |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 Issuer Obligations | 4,082,080 | 4,361,747 | 16,311,602 | | | XXX | XXX | 24,755,430 | 99.7 | 24,755,430 | |
| 10.2 Residential Mortgage-Backed Securities | 15,252 | 32,871 | 12,307 | 3,318 | | XXX | XXX | 63,747 | 0.3 | 63,747 | |
| 10.3 Commercial Mortgage-Backed Securities | | | | | | XXX | XXX | | | | |
| 10.4 Other Loan-Backed and Structured Securities | | | | | | XXX | XXX | | | | |
| 10.5 Totals | 4,097,332 | 4,394,618 | 16,323,909 | 3,318 | | XXX | XXX | 24,819,177 | 100.0 | 24,819,177 | |
| 10.6 Line 10.5 as a % of Column 8 | 16.5 | 17.7 | 65.8 | | | XXX | XXX | 100.0 | XXX | 100.0 | |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 Issuer Obligations | 3,638,721 | 7,478,926 | 13,984,885 | 601,632 | | 25,704,164 | 98.8 | 24,755,430 | 99.7 | 25,704,165 | XXX |
| 11.2 Residential Mortgage-Backed Securities | 58,859 | 187,653 | 61,676 | 2,705 | | 310,893 | 1.2 | 63,747 | 0.3 | 310,894 | XXX |
| 11.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | XXX |
| 11.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | XXX |
| 11.5 Totals | 3,697,580 | 7,666,579 | 14,046,561 | 604,337 | | 26,015,057 | 100.0 | 24,819,177 | 100.0 | 26,015,059 | XXX |
| 11.6 Line 11.5 as a % of Column 6 | 14.2 | 29.5 | 54.0 | 2.3 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.7 Line 11.5 as a % of Line 9.5, Column 6, Section 9 | 14.2 | 29.5 | 54.0 | 2.3 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 Issuer Obligations | | | | | | | | | | XXX | |
| 12.2 Residential Mortgage-Backed Securities | | | | | | | | | | XXX | |
| 12.3 Commercial Mortgage-Backed Securities | | | | | | | | | | XXX | |
| 12.4 Other Loan-Backed and Structured Securities | | | | | | | | | | XXX | |
| 12.5 Totals | | | | | | | | | | XXX | |
| 12.6 Line 12.5 as a % of Column 6 | | | | | | | XXX | XXX | XXX | XXX | |
| 12.7 Line 12.5 as a % of Line 9.5, Column 6, Section 9 | | | | | | | XXX | XXX | XXX | XXX | |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 2,489,832 | 2,489,832 | | | |
| 2. Cost of short-term investments acquired | 1,764,467 | 1,764,467 | | | |
| 3. Accrual of discount | | | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | | | | | |
| 6. Deduct consideration received on disposals | 2,845,911 | 2,845,911 | | | |
| 7. Deduct amortization of premium | | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | | |
| 9. Deduct current year's other than temporary impairment recognized | | | | | |
| 10. Book/adjusted carrying value at the end of current period (Lines 1 plus 2 plus 3 plus 4 plus 5 minus 6 minus 7 plus 8 minus 9) | 1,408,388 | 1,408,388 | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value of end of current period (Line 10 minus Line 11) | 1,408,388 | 1,408,388 | | | |

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

# SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted carrying value, December 31, prior year (Line 9, prior year)
2. Cost paid/(consideration received) on additions:
   2.1 Current year paid / (consideration received) at time of acquisition, still open, Section 1, Column 12
   2.2 Current year paid / (consideration received) at time of acquisition, terminated, Section 2, Column 14
3. Unrealized valuation increase/(decrease):
   3.1 Section 1, Column 17
   3.2 Section 2, Column 19
4. Total gain (loss) on termination recognized, Section 2, Column 22
5. Considerations received/(paid) on terminations, Section 2, Co
6. Amortization:
   6.1 Section 1, Column 19
   6.2 Section 2, Column 21
7. Adjustment to the book/adjusted carrying value of hedged item
   7.1 Section 1, Column 20
   7.2 Section 2, Column 23
8. Total foreign exchange change in book/adjusted carrying value:
   8.1 Section 1, Column 18
   8.2 Section 2, Column 20
9. Book/Adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 - Line 5 + Line 6 + Line 7 + Line 8)
10. Deduct nonadmitted assets
11. Statement value at end of current period (Line 9 minus Line 10)

**NONE**

# SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)

3.1 Change in variation margin on open contracts:
   3.11 Section 1, Column 15, current year minus
   3.12 Section 1, Column 15, prior year

3.2 Add:
   Change in adjustment to basis of hedged item:
   3.21 Section 1, Column 17, current year to date minus
   3.22 Section 1, Column 17, prior year
   Change in amount recognized:
   3.23 Section 1, Column 16, current year to date minus
   3.24 Section 1, Column 16, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Variation margin on terminated contracts during the year (Section 2, Column 16)

4.2 Less:
   4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)
   4.22 Amount recognized (Section 2, Column 16)

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:
   5.1 Recognized
   5.2 Used to adjust basis of hedged items
6. Book/Adjusted carrying value at end of current period (Lines 1 + Line 2 + Line 3.3 - Line 4.3 - Line 5.1 - Line 5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

**NONE**

## Page SI12
Schedule DB , Part C , Section 1
**NONE**

## Page SI13
Schedule DB , Part C , Section 2
**NONE**

## Page SI14
Schedule DB , Verification
**NONE**

# SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Other (a) |
|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | | | |
| 2. Cost of cash equivalents acquired | | | |
| 3. Accrual of discount | | | |
| 4. Unrealized valuation increa | | | |
| 5. Total gain (loss) on dispos | | | |
| 6. Deduct consideration rece | | | |
| 7. Deduct amortization of pre | | | |
| 8. Total foreign exchange ch | | | |
| 9. Deduct current year's other than temporary impairment recognized | | | |
| 10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9) | | | |
| 11. Deduct total nonadmitted amounts | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | | | |

NONE

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment

## Page E01
Schedule A, Pt. 1, Real Estate Owned
**NONE**

## Page E02
Schedule A, Pt. 2, Real Estate Acquired
**NONE**

## Page E03
Schedule A, Pt. 3, Real Estate Sold
**NONE**

## Page E04
Schedule B, Pt. 1, Mortgage Loans Owned
**NONE**

## Page E05
Schedule B, Pt. 2, Mortgage Loans Acquired
**NONE**

## Page E06
Schedule B, Pt. 3, Mortgage Loans Disposed
**NONE**

## Page E07
Schedule BA, Pt. 1, Other Long-Term Invested Assets Owned
**NONE**

## Page E08
Schedule BA, Pt. 2, Other Long-Term Invested Assets Acquired
**NONE**

## Page E09
Schedule BA, Pt. 3, Other Long-Term Invested Assets Disposed
**NONE**

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC 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. Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 3137EA-CG-2 | FHLMC 1/19/13 | | | | 1 | 252,260 | 101.154 | 252,884 | 250,000 | 251,223 | | (1,038) | | | 1.375 | 0.895 | JJ | 1,642 | 1,719 | 02/16/2011 | 01/09/2013 |
| 3137EA-CA-5 | FHLMC 3/27/19 | | | | 1 | 415,366 | 114.153 | 456,612 | 400,000 | 413,622 | | (1,646) | | | 3.750 | 3.245 | MS | 3,917 | 15,000 | 12/09/2010 | 03/27/2019 |
| 912828-LL-2 | U S Treasury Note Aug 31 2016 | | | | 1 | 255,616 | 110.148 | 275,371 | 250,000 | 254,784 | | (832) | | | 3.000 | 2.578 | FA | 2,534 | 7,500 | 02/16/2011 | 08/31/2016 |
| 912828-LM-0 | U S Treasury Note 9/15/12 | | | | 1 | 607,490 | 100.879 | 605,273 | 600,000 | 603,130 | | (4,193) | | | 1.375 | 0.632 | MS | 2,448 | 8,250 | 02/16/2011 | 09/15/2012 |
| 912828-BW-9 | US TREASURY NOTE (TIPS) 1/15/14 | | | | 1 | 1,071,582 | 126.578 | 1,431,200 | 1,130,690 | 1,245,269 | 61,505 | (3,566) | | | 2.000 | 1122529728.211 | JJ | 12,802 | 24,430 | 01/01/2008 | 01/15/2014 |
| 912828-KD-1 | US TREASURY NOTE 2/15/19 | | | | 1 | 591,752 | 109.523 | 657,140 | 600,000 | 592,687 | | 910 | | | 2.750 | 2.963 | FA | 6,232 | 16,500 | 01/01/2011 | 02/15/2019 |
| 912828-ND-8 | US TREASURY NOTE 5/15/20 | | | | 1 | 614,651 | 115.039 | 690,235 | 600,000 | 613,245 | | (1,359) | | | 3.500 | 3.223 | MN | 2,712 | 21,000 | 01/01/2011 | 05/15/2020 |
| 912828-NT-3 | US TREASURY NOTE 8/15/20 | | | | 1 | 285,458 | 107.852 | 323,555 | 300,000 | 286,844 | | 1,305 | | | 2.625 | 3.237 | FA | 2,975 | 7,875 | 12/09/2010 | 08/15/2020 |
| 912828-PA-2 | US TREASURY NOTE 9/30/17 | | | | 1 | 287,486 | 104.555 | 313,664 | 300,000 | 289,298 | | 1,706 | | | 1.875 | 2.562 | MS | 1,429 | 5,625 | 12/09/2010 | 09/30/2017 |
| 0199999 - U.S. Governments - Issuer Obligations | | | | | | 4,381,661 | | 5,005,934 | 4,430,690 | 4,550,102 | 61,505 | (8,713) | | | | | | 36,691 | 107,899 | | |
| U.S. Governments - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 36211C-RC-8 | GNMA # 509083 PASS-THRU X SINGLE | | | | 1 | 596 | 108.203 | 645 | 596 | 596 | | | | | 8.000 | 8.300 | MON | 4 | 49 | 02/22/2000 | 12/15/2029 |
| 36217V-AY-0 | GNMA #204423 PASS-THRU X SINGLE | | | | 1 | 7,207 | 108.254 | 7,802 | 7,207 | 7,207 | | | | | 8.000 | 8.300 | MON | 48 | 577 | 02/22/2000 | 01/15/2030 |
| 36208S-DQ-2 | GNMA #459211 PASS-THRU X SINGLE | | | | 1 | 43,532 | 116.740 | 52,465 | 44,942 | 44,942 | | | | | 7.000 | 7.229 | MON | 262 | 3,146 | 07/22/1999 | 07/15/2029 |
| 36209R-CG-6 | GNMA #478971 PASS-THRU X SINGLE | | | | 1 | 487 | 108.203 | 526 | 486 | 486 | | | | | 8.000 | 8.300 | MON | 3 | 39 | 02/22/2000 | 12/15/2029 |
| 0299999 - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 51,822 | | 61,438 | 53,231 | 53,231 | | | | | | | | 317 | 3,811 | | |
| 0599999 - Subtotal - U.S. Governments | | | | | | 4,433,483 | | 5,067,372 | 4,483,921 | 4,603,333 | 61,505 | (8,713) | | | | | | 37,008 | 111,710 | | |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 353174-CS-2 | FRANKLIN CNTY OHIO CONVENTION REF | | | | 1FE | 437,826 | 103.839 | 415,356 | 400,000 | 426,049 | | (3,189) | | | 5.250 | 4.200 | JD | 1,750 | 21,000 | 01/31/2008 | 12/01/2018 |
| 569849-CE-0 | MARION CITY SCH 3/18/10 | | | | 1FE | 298,402 | 93.698 | 332,628 | 355,000 | 314,086 | | 8,978 | | | | 3.354 | MAT | | | 03/18/2010 | 12/01/2015 |
| 677632-FE-6 | OHIO ST UNIV6/1/12 | | | | 1FE | 520,476 | 102.778 | 513,890 | 500,000 | 501,144 | | (2,677) | | | 4.000 | 3.472 | JD | 1,667 | 20,000 | 11/12/2003 | 06/01/2012 |
| 93974C-NY-2 | Wash. State Motor Vehicle 1/1/20 | | | | 1FE | 452,748 | 124.893 | 499,572 | 400,000 | 447,698 | | (5,050) | | | 5.000 | 3.319 | JJ | 10,000 | 10,000 | 01/07/2011 | 01/01/2020 |
| 2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | 1,709,452 | | 1,761,446 | 1,655,000 | 1,688,977 | | (1,938) | | | | | | 13,417 | 51,000 | | |
| 3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 1,709,452 | | 1,761,446 | 1,655,000 | 1,688,977 | | (1,938) | | | | | | 13,417 | 51,000 | | |
| Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 002824-AT-7 | ABBOTT LABS 5/15/16 | | | | 1FE | 327,795 | 117.311 | 351,933 | 300,000 | 317,770 | | (3,612) | | | 5.875 | 4.420 | MN | 2,252 | 17,625 | 02/11/2009 | 05/15/2016 |
| 010392-DZ-8 | ALABAMA PWR CO 10/15/17 | | | | 1FE | 319,617 | 118.485 | 414,699 | 350,000 | 328,288 | | 2,968 | | | 5.500 | 6.930 | AO | 4,064 | 19,250 | 11/13/2008 | 10/15/2017 |
| 035229-DD-2 | ANHEUSER BUSCH CO 1/15/18 | | | | 2 | 283,764 | 115.347 | 346,041 | 300,000 | 287,961 | | 1,593 | | | 5.500 | 6.409 | JJ | 7,608 | 16,500 | 03/20/2009 | 01/15/2018 |
| 037411-AV-7 | APACHE CORP 9/15/18 | | | | 1FE | 332,319 | 127.164 | 381,493 | 300,000 | 324,149 | | (2,913) | | | 6.900 | 5.526 | MS | 6,095 | 20,700 | 04/07/2009 | 09/15/2018 |
| 06051G-DX-4 | BANK AMER FDG CORP 5/1/14 | | | | 1FE | 200,042 | 95.275 | 190,551 | 200,000 | 200,035 | | (4) | | | 5.650 | 5.726 | MN | 1,883 | 11,300 | 05/19/2010 | 05/01/2018 |
| 064057-BD-3 | BANK NEW YORK 12/1/17 | | | | 1FE | 295,371 | 112.072 | 336,217 | 300,000 | 296,634 | | 466 | | | 5.500 | 5.808 | JD | 1,375 | 16,500 | 02/24/2009 | 12/01/2017 |
| 075887-BB-4 | BECTON DICKINSON & CO 11/08/16 | | | | 1FE | 399,868 | 100.752 | 403,007 | 400,000 | 399,872 | | 4 | | | 1.750 | 1.765 | MN | 1,031 | | 11/03/2011 | 11/08/2016 |
| 084670-BB-3 | BERKSHIRE HATHAWAY INC DEL 8/15/16 | | | | 1FE | 449,217 | 102.937 | 463,216 | 450,000 | 449,275 | | 58 | | | 2.200 | 2.249 | FA | 3,740 | | 08/11/2011 | 08/15/2016 |
| 097023-AZ-8 | BOEING CO 2/15/20 | | | | 1FE | 398,612 | 116.758 | 467,031 | 400,000 | 398,892 | | 102 | | | 4.875 | 4.979 | FA | 7,367 | 19,500 | 10/21/2009 | 02/15/2020 |
| 10138M-AK-1 | BOTTLING GROUP 1/15/19 | | | | 1FE | 263,810 | 116.666 | 291,665 | 250,000 | 260,997 | | (1,307) | | | 5.125 | 4.440 | JJ | 5,908 | 12,813 | 10/16/2009 | 01/15/2019 |
| 110122-AR-9 | BRISTOL MYERS SQUIBB CO 5/12/18 | | | | 1FE | 336,018 | 119.919 | 419,716 | 350,000 | 339,768 | | 1,292 | | | 5.450 | 6.102 | MN | 3,179 | 19,075 | 12/01/2008 | 05/01/2018 |

(continues)

# 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 |
| Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued) | | | | | | | | | | | | | | | | | | | | | |
| 14912L-4S-7 | CATERPILLAR FINL SVCS MTNS 4/1/16 | | | | 1FE | 413,532 | 104.129 | 416,517 | 400,000 | 412,104 | | (1,428) | | | 2.650 | 1.915 | AO | 2,650 | 5,300 | 06/22/2011 | 04/01/2016 |
| 172967-EM-9 | CITIGROUP INC 11/21/17 | | | | 1FE | 362,260 | 106.723 | 426,892 | 400,000 | 370,925 | | 3,777 | | | 6.125 | 7.830 | MN | 2,722 | 24,500 | 08/01/2009 | 11/21/2017 |
| 187154-AK-5 | CLIFTON TEX HIGHER ED FIN CORP | | | | 1FE | 445,140 | 122.749 | 490,996 | 400,000 | 442,263 | | (2,877) | | | 5.000 | 3.668 | MS | 6,667 | 7,611 | 04/01/2011 | 03/01/2021 |
| 20030N-AP-6 | COMCAST CORP NEW 11/15/17 | | | | 2 | 315,693 | 117.618 | 352,853 | 300,000 | 311,775 | | (1,655) | | | 6.500 | 5.790 | MN | 2,492 | 19,150 | 07/14/2009 | 11/15/2017 |
| 207737-HM-2 | CONN ST GEN REV 1/1/17 | | | | 1FE | 441,308 | 114.827 | 459,308 | 400,000 | 435,948 | | (5,360) | | | 4.000 | 2.108 | JJ | 8,000 | 4,311 | 03/16/2011 | 01/01/2017 |
| 20825C-AN-4 | CONOCOPHILLIPS 5/15/18 | | | | 1FE | 327,292 | 116.411 | 407,440 | 350,000 | 333,292 | | 2,087 | | | 5.200 | 6.209 | MN | 2,326 | 18,200 | 12/11/2008 | 05/15/2018 |
| 209111-EX-7 | CONS EDISON CO N Y 4/01/19 | | | | 1FE | 359,191 | 126.398 | 442,392 | 350,000 | 357,206 | | (763) | | | 6.650 | 6.391 | AO | 5,819 | 23,275 | 04/03/2009 | 04/01/2019 |
| 22541L-AC-7 | CREDIT SUISSE FB 1/15/12 | | | | 1FE | 631,505 | 105.421 | 632,526 | 600,000 | 600,174 | | (4,287) | | | 6.500 | 5.836 | JJ | 17,983 | 39,000 | 12/03/2002 | 01/15/2012 |
| 235851-AL-6 | DANAHER CORP DEL 6/23/16 | | | | 1FE | 401,180 | 103.939 | 415,755 | 400,000 | 401,062 | | (118) | | | 2.300 | 2.250 | JD | 204 | 4,600 | 06/21/2011 | 06/23/2016 |
| 247361-ZH-4 | Delta Airlines Inc. 11/23/20 | | | | 1FE | 288,608 | 101.250 | 293,890 | 290,262 | 288,711 | | 102 | | | 4.950 | 5.135 | MN | 1,517 | 7,081 | 06/02/2011 | 11/23/2020 |
| 25459H-AV-7 | DIRECTV HLDGS LLC /DIRECTV 2/15/16 | | | | 1FE | 305,778 | 101.299 | 303,898 | 300,000 | 305,115 | | (663) | | | 3.125 | 2.703 | FA | 3,542 | 4,688 | 06/06/2011 | 02/15/2016 |
| 263534-BW-8 | DU PONT DE NEMOURS 3/15/19 | | | | 1FE | 294,729 | 121.260 | 363,780 | 300,000 | 295,925 | | 441 | | | 5.750 | 6.074 | MS | 5,079 | 17,250 | 02/18/2009 | 03/15/2019 |
| 263534-CF-4 | DU PONT E I DE NEMOURS & CO 4/1/16 | | | | 1FE | 102,261 | 105.675 | 105,675 | 100,000 | 102,034 | | (227) | | | 2.750 | 2.258 | AO | 688 | 1,421 | 07/01/2011 | 04/01/2016 |
| 26442C-AL-8 | DUKE ENERGY CAROLINAS LLC 12/15/16 | | | | 1FE | 99,837 | 100.767 | 100,767 | 100,000 | 99,839 | | 2 | | | 1.750 | 1.792 | JD | 112 | | 12/05/2011 | 12/15/2016 |
| 291011-AY-0 | EMERSON ELEC CO 10/15/19 | | | | 1FE | 405,816 | 117.057 | 468,228 | 400,000 | 404,653 | | (484) | | | 4.875 | 4.750 | AO | 4,117 | 19,500 | 07/07/2009 | 10/15/2019 |
| 29270C-WW-1 | ENERGY NW WASH ELEC REV 7/1/22 | | | | 1FE | 391,314 | 122.708 | 429,478 | 350,000 | 389,056 | | (2,258) | | | 5.000 | 3.742 | JJ | 8,750 | 4,181 | 04/01/2011 | 07/01/2022 |
| 26875P-AA-9 | EOG RES INC 9/15/17 | | | | 1FE | 335,762 | 119.349 | 417,722 | 350,000 | 339,903 | | 1,421 | | | 5.875 | 6.593 | MS | 6,055 | 20,563 | 11/20/2008 | 09/15/2017 |
| 31398A-H5-4 | FEDERAL NATL MTG ASSN 4/4/12 | | | | 1FE | 251,615 | 100.230 | 250,575 | 250,000 | 250,369 | | (1,246) | | | 1.000 | 0.429 | AO | 604 | 2,500 | 02/16/2011 | 04/04/2012 |
| 36962G-2G-8 | GENERAL ELEC CAP CORP 2/15/17 | | | | 1FE | 344,138 | 111.106 | 388,871 | 350,000 | 345,994 | | 657 | | | 5.400 | 5.741 | FA | 7,140 | 18,900 | 01/07/2009 | 02/15/2017 |
| 369604-BC-6 | GENERAL ELECTRIC CO. 2/12/10 | | | | 1FE | 104,419 | 114.776 | 114,776 | 100,000 | 103,491 | | (502) | | | 5.250 | 4.624 | JD | 365 | 5,250 | 02/12/2010 | 12/06/2017 |
| 428236-BC-6 | HEWLETT PACKARD CO 9/13/15 | | | | 1FE | 250,175 | 98.240 | 245,599 | 250,000 | 250,155 | | (20) | | | 2.125 | 2.119 | MS | 1,594 | 2,656 | 07/01/2011 | 09/13/2015 |
| 459200-GJ-4 | INTERNATIONAL BUS MACHS 9/14/17 | | | | 1FE | 437,648 | 121.088 | 484,351 | 400,000 | 427,790 | | (4,213) | | | 5.700 | 4.360 | MS | 6,777 | 22,800 | 08/03/2009 | 09/14/2017 |
| 478366-AR-8 | JOHNSON CTLS INC 1/15/16 | | | | 1FE | 254,558 | 111.890 | 279,725 | 250,000 | 253,057 | | (665) | | | 5.500 | 5.227 | JJ | 6,340 | 13,750 | 09/01/2009 | 01/15/2016 |
| 46625H-GY-0 | JPMORGAN CHASE 1/15/18 | | | | 1FE | 426,572 | 111.568 | 446,272 | 400,000 | 420,178 | | (2,796) | | | 6.000 | 5.084 | JJ | 11,067 | 24,000 | 08/20/2009 | 01/15/2018 |
| 539830-AX-7 | LOCKHEED MARTIN CORP | | | | 1FE | 301,077 | 100.163 | 300,490 | 300,000 | 301,015 | | (62) | | | 2.125 | 2.060 | MS | 1,983 | | 09/12/2011 | 09/15/2016 |
| 576051-BP-0 | MASSACHUSETTS ST WTR RES 8/1/29 | | | | 1FE | 212,938 | 116.495 | 232,990 | 200,000 | 212,577 | | (361) | | | 5.000 | 4.530 | FA | 4,167 | 5,000 | 03/21/2011 | 08/01/2029 |
| 61744Y-AD-0 | MORGAN STANLEY 12/28/17 | | | | 1FE | 312,027 | 95.274 | 285,821 | 300,000 | 309,257 | | (1,280) | | | 5.950 | 5.413 | JD | 149 | 17,850 | 10/07/2009 | 12/28/2017 |
| 646039-TG-2 | NEW JERSEY ST 2/15/16 | | | | 1FE | 336,399 | 115.895 | 347,685 | 300,000 | 330,850 | | (5,549) | | | 5.000 | 2.381 | FA | 5,667 | 11,167 | 03/18/2011 | 02/15/2016 |
| 670346-AK-1 | NUCOR CORP 6/11/18 | | | | 1FE | 396,984 | 119.309 | 477,236 | 400,000 | 398,189 | | 150 | | | 5.850 | 6.050 | JD | 1,950 | 23,400 | 02/01/2010 | 06/01/2018 |
| 67756B-TM-2 | OHIO ST HIGHER EDL FAC 11/01/14 | | | | 1FE | 549,165 | 108.838 | 544,190 | 500,000 | 525,933 | | (8,708) | | | 4.500 | 2.607 | MN | 3,750 | 22,500 | 04/09/2009 | 11/01/2014 |
| 74005P-AP-9 | PRAXAIR INC 3/15/17 | | | | 1FE | 100,000 | 115.355 | 115,355 | 100,000 | 100,000 | | | | | 5.200 | 5.268 | MS | 1,531 | 5,200 | 12/16/2008 | 03/15/2017 |
| 74005P-AU-8 | PRAXAIR INC 8/15/19 | | | | 1FE | 301,581 | 114.360 | 343,079 | 300,000 | 301,311 | | (142) | | | 4.500 | 4.481 | FA | 5,100 | 13,500 | 02/02/2010 | 08/15/2019 |
| 78387G-AL-7 | SBC COMMUNICATIONS INC 6/15/16 | | | | 1FE | 317,678 | 114.717 | 401,509 | 350,000 | 328,915 | | 3,883 | | | 5.625 | 7.361 | JD | 875 | 19,688 | 11/20/2008 | 06/15/2016 |
| 883556-AY-8 | THERMO FISHER SCIENTIFIC IN 3/1/16 | | | | 1FE | 419,169 | 105.633 | 422,531 | 400,000 | 417,881 | | (1,288) | | | 3.200 | 2.087 | MS | 4,267 | 1,680 | 09/27/2011 | 03/01/2016 |
| 88732J-AH-1 | TIME WARNER CABLE 5/11/17 | | | | 1FE | 319,602 | 113.883 | 341,648 | 300,000 | 314,778 | | (2,378) | | | 5.850 | 4.850 | MN | 2,925 | 17,550 | 12/02/2009 | 05/01/2017 |
| 91159H-GX-2 | U S BANCORP MTNS BK ENT 7/27/15 | | | | 1FE | 248,177 | 102.485 | 256,211 | 250,000 | 248,513 | | 336 | | | 2.450 | 2.643 | JJ | 2,620 | 3,063 | 02/23/2011 | 07/27/2015 |
| 912828-KB-5 | UNITED STATES TREAS NTS 1/15/12 | | | | 1FE | 251,788 | 100.035 | 250,088 | 250,000 | 250,082 | | (1,706) | | | 1.125 | 0.282 | JJ | 1,297 | 1,406 | 03/09/2011 | 01/15/2012 |
| 913017-BQ-1 | UNITED TECHNOLOGIES CORP 2/1/19 | | | | 1FE | 355,334 | 123.568 | 432,489 | 350,000 | 354,048 | | (448) | | | 6.125 | 6.010 | FA | 8,932 | 21,438 | 12/15/2008 | 02/01/2019 |
| 915137-2K-8 | UNIVERSITY TEX UNIV REVS 8/15/18 | | | | 1FE | 330,237 | 118.838 | 356,514 | 300,000 | 327,021 | | (3,216) | | | 4.250 | 2.772 | FA | 4,817 | 6,375 | 02/16/2011 | 08/15/2018 |
| 92343V-AM-6 | VERIZON COMMUNICATIONS 4/15/18 | | | | 1FE | 273,790 | 120.137 | 300,341 | 250,000 | 268,708 | | (2,501) | | | 6.100 | 4.767 | AO | 3,219 | 15,250 | 12/01/2009 | 04/15/2018 |
| 92343V-AY-0 | VERIZON COMMUNICATIONS INC 4/1/16 | | | | 1FE | 157,095 | 104.719 | 157,079 | 150,000 | 156,733 | | (362) | | | 3.000 | 1.905 | AO | 1,125 | | 10/05/2011 | 04/01/2016 |

(continues)

# 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 |
| Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued) | | | | | | | | | | | | | | | | | | | | | |
| 931142-CZ-4 | WAL MART STORES INC | | | | 1FE | 398,476 | 106.932 | 427,727 | 400,000 | 398,631 | | 132 | | | 3.250 | 3.322 | AO | 2,383 | 13,000 | 10/25/2010 | 10/25/2020 |
| 947075-AD-9 | WEATHERFORD INTL 3/15/18 | | | | 1FE | 312,831 | 111.264 | 333,791 | 300,000 | 310,213 | | (1,354) | | | 6.000 | 5.420 | MS | 5,300 | 18,000 | 01/07/2010 | 03/15/2018 |
| 949746-NX-5 | WELLS FARGO & CO NEW 12/11/17 | | | | 1FE | 391,787 | 113.953 | 455,811 | 400,000 | 394,389 | | 704 | | | 5.625 | 6.017 | JD | 1,250 | 22,500 | 09/22/2009 | 12/11/2017 |
| 960031-AJ-1 | WESTRVIL OH SCH DIST3/17/10 | | | | 1FE | 265,468 | 114.085 | 285,213 | 250,000 | 262,972 | | (1,415) | | | 4.000 | 3.278 | JD | 833 | 10,000 | 03/17/2010 | 12/01/2019 |
| 3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 18,148,367 | | 19,871,653 | 17,740,262 | 18,056,676 | | (47,993) | | | | | | 221,252 | 712,317 | | |
| Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 210805-BU-0 | CONTINENTAL AIRLINES 1997-4 | | | | 1FE | 237,809 | 104.120 | 442,510 | 425,000 | 257,663 | | 19,854 | | | 6.900 | 35.009 | JJ | 14,581 | | 08/01/2011 | 07/02/2019 |
| 3399999 - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 237,809 | | 442,510 | 425,000 | 257,663 | | 19,854 | | | | | | 14,581 | | | |
| 3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated) | | | | | | 18,386,176 | | 20,314,163 | 18,165,262 | 18,314,339 | | (28,139) | | | | | | 235,833 | 712,317 | | |
| 7799999 - Total Bonds - Subtotal - Issuer Obligations | | | | | | 24,239,480 | | 26,639,033 | 23,825,952 | 24,295,755 | 61,505 | (58,644) | | | | | | 271,360 | 871,216 | | |
| 7899999 - Total Bonds - Subtotal - Residential Mortgage-Backed Securities | | | | | | 289,631 | | 503,948 | 478,231 | 310,894 | | 19,854 | | | | | | 14,898 | 3,811 | | |
| 8399999 - Subtotal - Total Bonds | | | | | | 24,529,111 | | 27,142,981 | 24,304,183 | 24,606,649 | 61,505 | (38,790) | | | | | | 286,258 | 875,027 | | |

**Page E11**

Sch. D, Pt. 2, Sn. 1, Preferred Stocks Owned

**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 | | | Changes 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 |
| Industrial and Miscellaneous (Unaffliated) | | | | | | | | | | | | | | | | | |
| 88579Y-10-1 | 3M CO 4/27/10 | | | 470.000 | 38,413 | 81.730 | 38,413 | 40,535 | | 1,034 | | (2,148) | | (2,148) | | L | 10/25/2010 |
| 002824-10-0 | ABBOTT LABS | | | 985.000 | 55,387 | 56.230 | 55,387 | 43,723 | | 1,768 | | 8,199 | | 8,199 | | L | 01/20/2011 |
| 009158-10-6 | AIR PRODS & CHEMS INC | | | 620.000 | 52,818 | 85.190 | 52,818 | 43,415 | | 1,383 | | (3,571) | | (3,571) | | L | 07/27/2010 |
| 00949P-10-8 | AIRTRAN HLDGS INC | | | 200.000 | 1,486 | 7.430 | 1,486 | 979 | | | | 8 | | 8 | | L | 07/27/2010 |
| 032511-10-7 | ANADARKO PETE CORP | | | 540.000 | 41,218 | 76.330 | 41,218 | 30,242 | | 207 | | 92 | | 92 | | L | 05/18/2010 |
| 037411-10-5 | APACHE CORP | | | 635.000 | 57,518 | 90.580 | 57,518 | 47,343 | 122 | 381 | | (18,193) | | (18,193) | | L | 10/25/2010 |
| G0450A-10-5 | ARCH CAPITAL GRP LTD BM | | | 1,125.000 | 41,884 | 37.230 | 41,884 | 28,737 | | | | 8,865 | | 8,865 | | L | 10/25/2010 |
| 04621X-10-8 | ASSURANT INC | | | 1,405.000 | 57,689 | 41.060 | 57,689 | 46,319 | | 737 | | 5,838 | | 5,838 | | L | 11/15/2011 |
| G0585R-10-6 | ASSURED GUARANTY LTD | | | 5,446.390 | 71,566 | 13.140 | 71,566 | 96,179 | | 850 | | (19,221) | | (19,221) | | L | 06/09/2011 |
| 071813-10-9 | BAXTER INTL INC | | | 1,050.000 | 51,954 | 49.480 | 51,954 | 52,914 | 352 | 1,302 | | (1,197) | | (1,197) | | L | 07/27/2010 |
| 171798-10-1 | CIMAREX ENERGY CO | | | 810.000 | 50,139 | 61.900 | 50,139 | 35,853 | | 239 | | (14,535) | | (14,535) | | L | 08/22/2011 |
| 17275R-10-2 | CISCO SYS INC | | | 1,140.000 | 20,611 | 18.080 | 20,611 | 26,465 | | 205 | | (2,567) | | (2,567) | | L | 01/20/2011 |
| 205887-10-2 | CONAGRA FOODS INC | | | 2,925.000 | 77,220 | 26.400 | 77,220 | 66,747 | | 2,808 | | 11,174 | | 11,174 | | L | 10/25/2010 |
| 25179M-10-3 | DEVON ENERGY CORP NEW | | | 970.000 | 60,140 | 62.000 | 60,140 | 60,843 | | 570 | | (13,723) | | (13,723) | | L | 11/18/2011 |
| 260003-10-8 | DOVER CORP | | | 765.000 | 44,408 | 58.050 | 44,408 | 34,869 | | 1,024 | | (306) | | (306) | | L | 07/27/2010 |
| 370334-10-4 | GENERAL MLS INC | | | 580.000 | 23,438 | 40.410 | 23,438 | 33,354 | | 1,334 | | 2,796 | | 2,796 | | L | 10/25/2010 |
| 410345-10-2 | HANESBRANDS INC | | | 850.000 | 18,581 | 21.860 | 18,581 | 20,354 | | | | (1,773) | | (1,773) | | L | 11/22/2011 |
| 452308-10-9 | ILLINOIS TOOL WKS INC | | | 920.000 | 42,973 | 46.710 | 42,973 | 45,212 | 331 | 1,270 | | (6,155) | | (6,155) | | L | 07/27/2010 |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHS | | | 365.000 | 59,862 | 158.860 | 57,984 | 59,862 | | 274 | | | | | | L | 08/22/2011 |
| 45031U-10-1 | ISTAR FINL INC | | | 3,450.000 | 24,863 | 5.290 | 18,251 | 24,863 | | | | | | | | L | 11/16/2011 |
| 478160-10-4 | JOHNSON & JOHNSON | | | 830.000 | 54,431 | 65.580 | 54,431 | 51,374 | | 1,868 | | 3,096 | | 3,096 | | L | 07/27/2010 |
| 46625H-10-0 | JPMORGAN CHASE & CO | | | 1,660.000 | 55,195 | 33.250 | 55,195 | 64,861 | | 1,310 | | (15,222) | | (15,222) | | L | 12/09/2010 |
| 580135-10-1 | MCDONALDS CORP | | | 545.000 | 54,680 | 100.330 | 54,680 | 29,488 | | 1,379 | | 12,846 | | 12,846 | | L | 12/03/2009 |
| 585055-10-6 | MEDTRONIC INC | | | 1,790.000 | 68,468 | 38.250 | 68,468 | 87,421 | | 1,674 | | 2,076 | | 2,076 | | L | 10/25/2010 |
| 589331-10-7 | MERCK & CO INC | | | 1,005.000 | 30,823 | 30.670 | 30,823 | 33,728 | | | | | | | | L | 10/21/2009 |
| 58933Y-10-5 | MERCK & CO INC NEW | | | 695.000 | 26,202 | 37.700 | 26,202 | 24,831 | 292 | 2,584 | | 1,154 | | 1,154 | | L | 10/25/2010 |
| 594918-10-4 | MICROSOFT CORP | | | 2,110.000 | 54,776 | 25.960 | 54,776 | 62,545 | | 1,435 | | (4,115) | | (4,115) | | L | 10/25/2010 |
| 674599-10-5 | OCCIDENTAL PETE CORP DEL | | | 730.000 | 68,401 | 93.700 | 68,401 | 58,216 | 336 | 1,230 | | (3,837) | | (3,837) | | L | 05/02/2011 |
| 701094-10-4 | PARKER HANNIFIN CORP | | | 380.000 | 28,975 | 76.250 | 28,975 | 26,251 | | 358 | | (3,701) | | (3,701) | | L | 11/15/2011 |
| 713448-10-8 | PEPSICO INC | | | 655.000 | 43,459 | 66.350 | 43,459 | 36,913 | | 1,303 | | 668 | | 668 | | L | 10/25/2010 |
| 717081-10-3 | PFIZER INC | | | 3,020.000 | 65,353 | 21.640 | 65,353 | 51,536 | | 2,416 | | 12,473 | | 12,473 | | L | 07/27/2010 |
| 693475-10-5 | PNC FINL SVCS GROUP INC | | | 405.000 | 23,356 | 57.670 | 23,356 | 21,528 | | | | 1,829 | | 1,829 | | L | 11/16/2011 |
| 742718-10-9 | PROCTER & GAMBLE CO | | | 790.000 | 52,701 | 66.710 | 52,701 | 38,361 | | 1,625 | | 1,880 | | 1,880 | | L | 10/25/2010 |
| 744320-10-2 | PRUDENTIAL FINL INC | | | 1,330.000 | 66,660 | 50.120 | 66,660 | 71,242 | | 1,929 | | (12,578) | | (12,578) | | L | 06/08/2011 |
| 844741-10-8 | SOUTHWEST AIRLS CO | | | 6,945.000 | 59,449 | 8.560 | 59,449 | 79,971 | 31 | 53 | | (20,521) | | (20,521) | | L | 08/03/2011 |
| 845467-10-9 | SOUTHWESTERN ENERGY CO | | | 615.000 | 19,643 | 31.940 | 19,643 | 26,169 | | | | (3,376) | | (3,376) | | L | 10/25/2010 |
| 871829-10-7 | SYSCO CORP | | | 2,530.000 | 74,205 | 29.330 | 74,205 | 70,968 | | 1,881 | | 242 | | 242 | | L | 02/17/2011 |
| 89417E-10-9 | TRAVELERS COMPANIES INC | | | 390.000 | 23,076 | 59.170 | 23,076 | 18,674 | | 455 | | 1,349 | | 1,349 | | L | 01/06/2010 |
| 913017-10-9 | UNITED TECHNOLOGIES CORP | | | 1,010.000 | 73,821 | 73.090 | 73,821 | 64,484 | | 1,676 | | (4,031) | | (4,031) | | L | 08/22/2011 |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | | 1,395.000 | 70,699 | 50.680 | 70,699 | 40,776 | | 777 | | 18,213 | | 18,213 | | L | 11/18/2011 |
| 902973-30-4 | US BANCORP DEL | | | 2,255.000 | 60,998 | 27.050 | 60,998 | 51,683 | 282 | 958 | | 180 | | 180 | | L | 10/25/2010 |
| 949746-10-1 | WELLS FARGO & CO NEW | | | 2,505.000 | 69,038 | 27.560 | 69,038 | 60,763 | | 861 | | (6,335) | | (6,335) | | L | 06/09/2011 |
| 9099999 - Industrial and Miscellaneous (Unaffliated) | | | | | 2,036,577 | | 2,028,085 | 1,910,591 | 1,746 | 41,158 | | (64,127) | | (64,127) | | | |

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

# SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Changes 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 |
| Parent, Subsidiaries, and Affiliates | | | | | | | | | | | | | | | | | |
| 68256*-10-8 | 1650 LAKE SHORE, INC. | | | 400.000 | 1,790,180 | 4,475.450 | 1,790,180 | 4,000,000 | | | | (98,732) | | (98,732) | | L | 12/23/1993 |
| 9199999 - Parent, Subsidiaries, and Affiliates | | | | | 1,790,180 | | 1,790,180 | 4,000,000 | | | | (98,732) | | (98,732) | | | |
| Money Market Mutual Funds | | | | | | | | | | | | | | | | | |
| 922908-10-8 | VANGUARD 500 | | | 19,843.904 | 2,297,924 | 115.800 | 2,297,924 | 2,295,674 | | 18,175 | | 315 | | 315 | | L | 12/28/2011 |
| 9399999 - Money Market Mutual Funds | | | | | 2,297,924 | | 2,297,924 | 2,295,674 | | 18,175 | | 315 | | 315 | | | |
| 9799999 - Total Common Stocks | | | | | 6,124,681 | | 6,116,189 | 8,206,265 | 1,746 | 59,333 | | (162,544) | | (162,544) | | | |
| 9899999 - Total Preferred and Common Stocks | | | | | 6,124,681 | | 6,116,189 | 8,206,265 | 1,746 | 59,333 | | (162,544) | | (162,544) | | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments | | | | | | | | |
| 3137EA-CG-2 | FHLMC 1/19/13 | | 02/16/2011 | Merrill Lynch | | 252,260 | 250,000.00 | 411 |
| 912828-LL-2 | U S Treasury Note Aug 31 2016 | | 02/16/2011 | Undefined | | 255,616 | 250,000.00 | 3,626 |
| 912828-LM-0 | U S Treasury Note 9/15/12 | | 02/16/2011 | Merrill Lynch | | 252,813 | 250,000.00 | 1,519 |
| 912828-KD-1 | US TREASURY NOTE 2/15/19 | | 01/01/2011 | Merrill Lynch | | 295,337 | 300,000.00 | 3,161 |
| 912828-ND-8 | US TREASURY NOTE 5/15/20 | | 01/01/2011 | Merrill Lynch | | 306,470 | 300,000.00 | 1,421 |
| 0599999 - Subtotal - Bonds - U.S. Governments | | | | | | 1,362,496 | 1,350,000.00 | 10,138 |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | |
| 93974C-NY-2 | Wash. State Motor Vehicle 1/1/20 | | 01/07/2011 | Merrill Lynch | | 452,748 | 400,000.00 | 611 |
| 3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 452,748 | 400,000.00 | 611 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 075887-BB-4 | BECTON DICKINSON & CO 11/08/16 | | 11/03/2011 | CAM UBS | | 399,868 | 400,000.00 | |
| 084670-BB-3 | BERKSHIRE HATHAWAY INC DEL 8/15/16 | | 08/11/2011 | CAM UBS | | 449,217 | 450,000.00 | 28 |
| 14912L-4S-7 | CATERPILLAR FINL SVCS MTNS 4/1/16 | | 06/22/2011 | CAM UBS | | 413,532 | 400,000.00 | 2,532 |
| 187154-AK-5 | CLIFTON TEX HIGHER ED FIN CORP | | 04/01/2011 | Merrill Lynch | | 445,140 | 400,000.00 | |
| 207737-HM-2 | CONN ST GEN REV 1/1/17 | | 03/16/2011 | Merrill Lynch | | 441,308 | 400,000.00 | |
| 210805-BU-0 | CONTINENTAL AIRLINES 1997-4 | | 08/01/2011 | CAM UBS | | 237,809 | 425,000.00 | 1,324 |
| 235851-AL-6 | DANAHER CORP DEL 6/23/16 | | 06/21/2011 | CAM UBS | | 401,180 | 400,000.00 | 26 |
| 247361-ZH-4 | Delta Airlines Inc. 11/23/20 | | 06/02/2011 | CAM UBS | | 298,291 | 300,000.00 | 569 |
| 25459H-AV-7 | DIRECTV HLDGS LLC /DIRECTV 2/15/16 | | 06/06/2011 | CAM UBS | | 305,778 | 300,000.00 | 2,969 |
| 263534-CF-4 | DU PONT E I DE NEMOURS & CO 4/1/16 | | 07/01/2011 | CAM UBS | | 102,261 | 100,000.00 | 764 |
| 26442C-AL-8 | DUKE ENERGY CAROLINAS LLC 12/15/16 | | 12/05/2011 | CAM UBS | | 99,837 | 100,000.00 | |
| 29270C-WW-1 | ENERGY NW WASH ELEC REV 7/1/22 | | 04/01/2011 | Merrill Lynch | | 391,314 | 350,000.00 | |
| 31398A-H5-4 | FEDERAL NATL MTG ASSN 4/4/12 | | 02/16/2011 | Undefined | | 251,615 | 250,000.00 | 958 |
| 428236-BC-6 | HEWLETT PACKARD CO 9/13/15 | | 07/01/2011 | Undefined | | 250,175 | 250,000.00 | 1,668 |
| 539830-AX-7 | LOCKHEED MARTIN CORP | | 09/12/2011 | CAM UBS | | 301,077 | 300,000.00 | 106 |
| 576051-BP-0 | MASSACHUSETTS ST WTR RES 8/1/29 | | 03/21/2011 | Merrill Lynch | | 212,938 | 200,000.00 | 1,472 |
| 646039-TG-2 | NEW JERSEY ST 2/15/16 | | 03/18/2011 | Merrill Lynch | | 336,399 | 300,000.00 | 5,250 |
| 883556-AY-8 | THERMO FISHER SCIENTIFIC IN 3/1/16 | | 09/27/2011 | CAM UBS | | 419,169 | 400,000.00 | 1,529 |
| 91159H-GX-2 | U S BANCORP MTNS BK ENT 7/27/15 | | 02/23/2011 | CAM UBS | | 248,177 | 250,000.00 | 527 |
| 912828-KB-5 | UNITED STATES TREAS NTS 1/15/12 | | 03/09/2011 | Merrill Lynch | | 251,788 | 250,000.00 | 451 |
| 915137-2K-8 | UNIVERSITY TEX UNIV REVS 8/15/18 | | 02/16/2011 | Merrill Lynch | | 330,237 | 300,000.00 | 248 |
| 92343V-AY-0 | VERIZON COMMUNICATIONS INC 4/1/16 | | 10/05/2011 | CAM UBS | | 157,095 | 150,000.00 | 125 |
| 3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 6,744,205 | 6,675,000.00 | 20,546 |
| 8399997 - Subtotal - Bonds - Part 3 | | | | | | 8,559,449 | 8,425,000.00 | 31,295 |
| 8399999 - Subtotal - Bonds | | | | | | 8,559,449 | 8,425,000.00 | 31,295 |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 002824-10-0 | ABBOTT LABS | | 01/20/2011 | Diamond Hill | 190.000 | 9,099 | | |
| 04621X-10-8 | ASSURANT INC | | 11/15/2011 | Diamond Hill | 610.000 | 21,228 | | |
| G0585R-10-6 | ASSURED GUARANTY LTD | | 06/09/2011 | Diamond Hill | 2,035.000 | 30,405 | | |
| 171798-10-1 | CIMAREX ENERGY CO | | 08/22/2011 | Diamond Hill | 245.000 | 14,654 | | |
| 17275R-10-2 | CISCO SYS INC | | 01/20/2011 | Diamond Hill | 215.000 | 4,466 | | |
| 25179M-10-3 | DEVON ENERGY CORP NEW | | 11/18/2011 | Diamond Hill | 160.000 | 10,269 | | |
| 410345-10-2 | HANESBRANDS INC | | 11/22/2011 | Diamond Hill | 850.000 | 20,354 | | |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHS | | 08/22/2011 | Diamond Hill | 365.000 | 59,862 | | |
| 45031U-10-1 | ISTAR FINL INC | | 11/16/2011 | Diamond Hill | 3,450.000 | 24,863 | | |
| 674599-10-5 | OCCIDENTAL PETE CORP DEL | | 05/02/2011 | Diamond Hill | 65.000 | 7,002 | | |

(continues)

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued) | | | | | | | | |
| 701094-10-4 | PARKER HANNIFIN CORP | | 11/15/2011 | Diamond Hill | 130.000 | 11,101 | | |
| 693475-10-5 | PNC FINL SVCS GROUP INC | | 11/16/2011 | Diamond Hill | 405.000 | 21,528 | | |
| 744320-10-2 | PRUDENTIAL FINL INC | | 06/08/2011 | Diamond Hill | 425.000 | 26,105 | | |
| 844741-10-8 | SOUTHWEST AIRLS CO | | 08/03/2011 | Diamond Hill | 6,945.000 | 79,971 | | |
| 871829-10-7 | SYSCO CORP | | 02/17/2011 | Diamond Hill | 435.000 | 12,370 | | |
| 913017-10-9 | UNITED TECHNOLOGIES CORP | | 08/22/2011 | Diamond Hill | 150.000 | 10,152 | | |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | 11/18/2011 | Diamond Hill | 245.000 | 10,959 | | |
| 949746-10-1 | WELLS FARGO & CO NEW | | 06/09/2011 | Diamond Hill | 460.000 | 11,998 | | |
| 9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 386,386 | | |
| Common Stocks - Money Market Mutual Funds | | | | | | | | |
| 922908-10-8 | VANGUARD 500 | | 12/28/2011 | Vanguard | 407.863 | 46,527 | | |
| 9399999 - Subtotal - Common Stocks - Money Market Mutual Funds | | | | | | 46,527 | | |
| 9799997 - Subtotal - Common Stocks - Part 3 | | | | | | 432,913 | | |
| 9799999 - Subtotal - Common Stocks | | | | | | 432,913 | | |
| 9899999 - Subtotal - Preferred and Common Stocks | | | | | | 432,913 | | |
| 9999999 - TOTALS | | | | | | 8,992,362 | | 31,295 |

# 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 (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Maturity Date |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | |
| 3134A4-HF-4 | FHLMC 9/15/11 | | 09/15/2011 | MATURITY | | 250,000 | 250,000.00 | 254,999 | 250,731 | | (731) | | (731) | | 250,000 | | | | 13,750 | 09/15/2011 |
| 31359M-Z3-0 | FNMA 10/15/11 | | 10/15/2011 | MATURITY | | 100,000 | 100,000.00 | 99,425 | 99,884 | | 116 | | 116 | | 100,000 | | | | 5,000 | 10/15/2011 |
| 36211C-RC-8 | GNMA # 509083 PASS-THRU X SINGLE | | 12/15/2011 | PRINCIPAL RECEIPT | | 176 | 176.40 | 176 | 176 | | | | | | 176 | | | | 8 | 12/15/2029 |
| 36217V-AY-0 | GNMA #204423 PASS-THRU X SINGLE | | 12/15/2011 | PRINCIPAL RECEIPT | | 176 | 176.09 | 176 | 176 | | | | | | 176 | | | | 8 | 01/15/2030 |
| 36208S-DQ-2 | GNMA #459211 PASS-THRU X SINGLE | | 12/15/2011 | PRINCIPAL RECEIPT | | 10,152 | 10,152.09 | 9,834 | 10,152 | | | | | | 10,152 | | | | 357 | 07/15/2029 |
| 36209R-CG-6 | GNMA #478971 PASS-THRU X SINGLE | | 12/15/2011 | PRINCIPAL RECEIPT | | 12 | 11.87 | 12 | 12 | | | | | | 12 | | | | 1 | 12/15/2029 |
| 0599999 - Subtotal - Bonds - U.S. Governments | | | | | | 360,516 | 360,516.45 | 364,622 | 361,131 | | (615) | | (615) | | 360,516 | | | | 19,124 | |
| Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | | | | | | | | | | | | |
| 18639N-BH-2 | CLEVELAND OHIO 12/1/12 | | 03/01/2011 | Merrill Lynch | | 253,573 | 245,000.00 | 250,016 | 246,325 | | (112) | | (112) | | 246,214 | | 7,359 | 7,359 | 2,144 | 12/01/2012 |
| 18639N-BJ-8 | CLEVELAND OHIO NOTE 12/1/13 | | 02/14/2011 | Merrill Lynch | | 260,272 | 250,000.00 | 258,534 | 253,057 | | (119) | | (119) | | 252,938 | | 7,334 | 7,334 | 1,979 | 12/01/2013 |
| 199546-BP-6 | COLUMBUS OHIO REGL ARPT AUTH R ARP | | 02/11/2011 | Morgan Keegan | | 364,308 | 350,000.00 | 359,291 | 355,392 | | (189) | | (189) | | 355,204 | | 9,104 | 9,104 | 8,750 | 01/01/2014 |
| 353174-CS-2 | FRANKLIN CNTY OHIO CONVENTION REF | | 03/07/2011 | UBS | | 642,281 | 600,000.00 | 656,739 | 643,858 | | (860) | | (860) | | 642,998 | | (718) | (718) | 8,663 | 12/01/2018 |
| 473304-EL-3 | JEFFERSON CNTY OH 12/1/11 | | 12/01/2011 | MATURITY | | 100,000 | 100,000.00 | 106,750 | 101,620 | | (1,620) | | (1,620) | | 100,000 | | | | 4,900 | 12/01/2011 |
| 67759W-AH-4 | OHIO ST REVIT PROJ 3/2/10 | | 03/01/2011 | Merrill Lynch | | 512,431 | 500,000.00 | 501,000 | 500,915 | | (17) | | (17) | | 500,897 | | 11,534 | 11,534 | 6,771 | 10/01/2018 |
| 761474-GR-0 | REVERE OHIO 12/1/11 | | 12/01/2011 | MATURITY | | 250,000 | 250,000.00 | 257,500 | 250,952 | | (952) | | (952) | | 250,000 | | | | 9,375 | 12/01/2011 |
| 3199999 - Subtotal - Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 2,382,865 | 2,295,000.00 | 2,389,830 | 2,352,119 | | (3,869) | | (3,869) | | 2,348,251 | | 34,613 | 34,613 | 42,582 | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 010392-EK-0 | ALABAMA PWR CO 2/15/19 | | 06/22/2011 | CAM UBS | | 165,174 | 150,000.00 | 160,809 | 159,704 | | (482) | | (482) | | 159,222 | | 5,952 | 5,952 | 6,663 | 02/15/2019 |
| 035229-DD-2 | ANHEUSER BUSCH CO 1/15/18 | | 06/01/2011 | CAM UBS | | 56,377 | 50,000.00 | 47,294 | 47,728 | | 108 | | 108 | | 47,836 | | 8,541 | 8,541 | 2,452 | 01/15/2018 |
| 035229-CS-0 | ANHEUSER BUSCH INC 4/1/18 | | 06/06/2011 | CAM UBS | | 159,107 | 150,000.00 | 144,878 | 145,521 | | 224 | | 224 | | 145,745 | | 13,362 | 13,362 | 4,650 | 04/01/2018 |
| 06406H-BP-3 | BANK NEW YORK MTN 1/15/20 | | 07/08/2011 | CAM UBS | | 210,732 | 200,000.00 | 201,619 | 201,569 | (25,606) | 25,554 | | (52) | | 201,517 | | 9,215 | 9,215 | 9,149 | 01/15/2020 |
| 097023-AZ-8 | BOEING CO 2/15/20 | | 06/22/2011 | CAM UBS | | 109,626 | 100,000.00 | 98,958 | 99,070 | | 39 | | 39 | | 99,109 | | 10,517 | 10,517 | 4,225 | 02/15/2020 |
| 172967-EM-9 | CITIGROUP INC 11/21/17 | | 07/08/2011 | CAM UBS | | 111,994 | 100,000.00 | 90,565 | 91,787 | | 481 | | 481 | | 92,268 | | 19,726 | 19,726 | 3,947 | 11/21/2017 |
| 20030N-AP-6 | COMCAST CORP NEW 11/15/17 | | 06/01/2011 | CAM UBS | | 175,284 | 150,000.00 | 149,927 | 149,938 | | 3 | | 3 | | 149,941 | | 25,343 | 25,343 | 5,426 | 11/15/2017 |
| 247361-ZH-4 | Delta Airlines Inc. 11/23/20 | | 11/23/2011 | Sink PMT @ 100.0000000 | | 9,738 | 9,738.14 | 9,683 | | | 55 | | 55 | | 9,738 | | | | 238 | 11/23/2020 |
| 291011-AY-0 | EMERSON ELEC CO 10/15/19 | | 07/11/2011 | CAM UBS | | 55,365 | 50,000.00 | 50,727 | 50,642 | | (32) | | (32) | | 50,611 | | 4,754 | 4,754 | 1,821 | 10/15/2019 |
| 369604-BC-6 | GENERAL ELECTRIC CO. 2/12/10 | | 07/11/2011 | CAM UBS | | 56,062 | 50,000.00 | 52,210 | 51,996 | | (131) | | (131) | | 51,865 | | 4,196 | 4,196 | 1,590 | 12/06/2017 |
| 459200-GJ-4 | INTERNATIONAL BUS MACHS 9/14/17 | | 06/23/2011 | CAM UBS | | 117,451 | 100,000.00 | 109,412 | 108,001 | | (498) | | (498) | | 107,503 | | 9,948 | 9,948 | 4,497 | 09/14/2017 |
| 478366-AU-1 | JOHNSON CTLS INC | | 06/01/2011 | CAM UBS | | 270,705 | 250,000.00 | 250,992 | 250,896 | | (32) | | (32) | | 250,864 | | 19,841 | 19,841 | 8,542 | 03/30/2020 |
| 46625H-GY-0 | JPMORGAN CHASE 1/15/18 | | 07/11/2011 | CAM UBS | | 113,519 | 100,000.00 | 106,643 | 105,744 | | (365) | | (365) | | 105,379 | | 8,140 | 8,140 | 5,983 | 01/15/2018 |
| 670346-AK-1 | NUCOR CORP 6/11/18 | | 07/11/2011 | CAM UBS | | 115,504 | 100,000.00 | 94,742 | 95,631 | | 246 | | 246 | | 95,877 | | 19,627 | 19,627 | 3,624 | 06/01/2018 |
| 67755L-DC-0 | OHIO ST CUL & SPTS CAP 3/4/10 | | 03/07/2011 | Merrill Lynch | | 521,030 | 500,000.00 | 504,600 | 504,147 | | (103) | | (103) | | 504,044 | | 16,986 | 16,986 | 6,625 | 10/01/2017 |
| 74005P-AU-8 | PRAXAIR INC 8/15/19 | | 06/22/2011 | CAM UBS | | 214,760 | 200,000.00 | 200,080 | 200,071 | | (3) | | (3) | | 200,068 | | 14,692 | 14,692 | 7,800 | 08/15/2019 |
| 88732J-AH-1 | TIME WARNER CABLE 5/11/17 | | 06/01/2011 | CAM UBS | | 112,806 | 100,000.00 | 106,534 | 105,719 | | (326) | | (326) | | 105,393 | | 7,413 | 7,413 | 3,494 | 05/01/2017 |
| 929903-CF-7 | WACHOVIA CORP 10/15/11 | | 10/15/2011 | MATURITY | | 140,000 | 140,000.00 | 139,973 | 139,999 | | 1 | | 1 | | 140,000 | | | | 7,420 | 10/15/2011 |
| 931142-BV-4 | WAL MART STORES2/15/11 | | 02/15/2011 | MATURITY | | 750,000 | 750,000.00 | 716,958 | 749,036 | | 964 | | 964 | | 750,000 | | | | 15,469 | 02/15/2011 |
| 947075-AF-4 | WEATHERFORD INTL 3/01/09 | | 06/21/2011 | CAM UBS | | 262,404 | 200,000.00 | 214,676 | 212,706 | | (522) | | (522) | | 212,184 | | 50,220 | 50,220 | 15,667 | 03/01/2019 |
| 949746-NX-5 | WELLS FARGO & CO NEW 12/11/17 | | 07/11/2011 | CAM UBS | | 112,786 | 100,000.00 | 93,750 | 94,896 | | 313 | | 313 | | 95,208 | | 17,578 | 17,578 | 3,328 | 12/11/2017 |
| 3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 3,840,424 | 3,549,738.14 | 3,545,030 | 3,564,801 | (25,606) | 25,494 | | (112) | | 3,574,372 | | 266,051 | 266,051 | 122,610 | |
| 8399997 - Subtotal - Bonds - Part 4 | | | | | | 6,583,805 | 6,205,254.59 | 6,299,482 | 6,278,051 | (25,606) | 21,010 | | (4,596) | | 6,283,139 | | 300,664 | 300,664 | 184,316 | |
| 8399999 - Subtotal - Bonds | | | | | | 6,583,805 | 6,205,254.59 | 6,299,482 | 6,278,051 | (25,606) | 21,010 | | (4,596) | | 6,283,139 | | 300,664 | 300,664 | 184,316 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP 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 (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 060505-40-1 | BANK OF AMERICA CORPORATION | | 08/03/2011 | UBS | 20,000.000 | 494,191 | | 517,070 | 516,111 | | (210) | | (210) | | 515,902 | | (21,711) | (21,711) | 24,375 | |
| 06739H-51-1 | BARCLAYS BANK PLC | | 08/03/2011 | UBS | 20,000.000 | 497,990 | | 500,000 | 500,000 | | | | | | 500,000 | | (2,010) | (2,010) | 19,375 | |
| 8499999 - Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 992,181 | | 1,017,070 | 1,016,111 | | (210) | | (210) | | 1,015,902 | | (23,721) | (23,721) | 43,750 | |
| 8999997 - Subtotal - Preferred Stocks - Part 4 | | | | | | 992,181 | | 1,017,070 | 1,016,111 | | (210) | | (210) | | 1,015,902 | | (23,721) | (23,721) | 43,750 | |
| 8999999 - Subtotal - Preferred Stocks | | | | | | 992,181 | | 1,017,070 | 1,016,111 | | (210) | | (210) | | 1,015,902 | | (23,721) | (23,721) | 43,750 | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 002824-10-0 | ABBOTT LABS | | 08/22/2011 | Diamond Hill | 210.000 | 10,329 | | 8,702 | 10,061 | (1,359) | | | (1,359) | | 8,702 | | 1,626 | 1,626 | 294 | |
| 032511-10-7 | ANADARKO PETE CORP | | 11/18/2011 | Diamond Hill | 140.000 | 10,797 | | 9,037 | 10,662 | (1,626) | | | (1,626) | | 9,037 | | 1,760 | 1,760 | 25 | |
| 037411-10-5 | APACHE CORP | | 04/01/2011 | Diamond Hill | 105.000 | 13,755 | | 6,993 | 12,519 | (5,526) | | | (5,526) | | 6,993 | | 6,762 | 6,762 | 16 | |
| G0585R-10-6 | ASSURED GUARANTY LTD | | 04/19/2011 | Diamond Hill | 290.000 | 5,041 | | 6,363 | 5,133 | 1,230 | | | 1,230 | | 6,363 | | (1,322) | (1,322) | | |
| 171798-10-1 | CIMAREX ENERGY CO | | 02/01/2011 | Diamond Hill | 170.000 | 17,183 | | 4,805 | 15,050 | (10,245) | | | (10,245) | | 4,805 | | 12,378 | 12,378 | | |
| 205887-10-2 | CONAGRA FOODS INC | | 08/22/2011 | Diamond Hill | 805.000 | 18,660 | | 20,888 | 18,177 | 2,711 | | | 2,711 | | 20,888 | | (2,228) | (2,228) | 468 | |
| 25179M-10-3 | DEVON ENERGY CORP NEW | | 02/01/2011 | Diamond Hill | 165.000 | 13,945 | | 11,727 | 12,954 | (1,228) | | | (1,228) | | 11,727 | | 2,219 | 2,219 | | |
| 260003-10-8 | DOVER CORP | | 08/22/2011 | Diamond Hill | 440.000 | 22,376 | | 21,462 | 25,718 | (4,256) | | | (4,256) | | 21,462 | | 914 | 914 | 121 | |
| 30225X-10-3 | EXTERRAN HLDGS INC | | 11/15/2011 | Diamond Hill | 1,445.000 | 17,282 | | 33,571 | 34,608 | (1,036) | | | (1,036) | | 33,571 | | (16,289) | (16,289) | | |
| 452308-10-9 | ILLINOIS TOOL WKS INC | | 08/22/2011 | Diamond Hill | 430.000 | 18,006 | | 22,173 | 22,962 | (789) | | | (789) | | 22,173 | | (4,168) | (4,168) | 439 | |
| 46625H-10-0 | JPMORGAN CHASE & CO | | 09/23/2011 | Diamond Hill | 185.000 | 5,414 | | 7,143 | 7,848 | (705) | | | (705) | | 7,143 | | (1,729) | (1,729) | 120 | |
| 482480-10-0 | KLA-TENCOR CORP | | 01/25/2011 | Diamond Hill | 1,045.000 | 44,930 | | 28,491 | 40,379 | (11,888) | | | (11,888) | | 28,491 | | 16,439 | 16,439 | | |
| 674599-10-5 | OCCIDENTAL PETE CORP DEL | | 02/17/2011 | Diamond Hill | 125.000 | 13,247 | | 9,583 | 12,263 | (2,680) | | | (2,680) | | 9,583 | | 3,665 | 3,665 | 48 | |
| 742718-10-9 | PROCTER & GAMBLE CO | | 08/22/2011 | Diamond Hill | 210.000 | 12,903 | | 9,706 | 13,509 | (3,803) | | | (3,803) | | 9,706 | | 3,197 | 3,197 | 322 | |
| 871829-10-7 | SYSCO CORP | | 08/22/2011 | Diamond Hill | 800.000 | 21,400 | | 26,639 | 23,520 | 3,119 | | | 3,119 | | 26,639 | | (5,238) | (5,238) | 1,261 | |
| 89417E-10-9 | TRAVELERS COMPANIES INC | | 05/05/2011 | Diamond Hill | 415.000 | 26,409 | | 16,868 | 23,120 | (6,252) | | | (6,252) | | 16,868 | | 9,541 | 9,541 | 283 | |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | 07/01/2011 | Diamond Hill | 265.000 | 13,656 | | 12,701 | 9,569 | 3,132 | | | 3,132 | | 12,701 | | 956 | 956 | 43 | |
| Y93691-10-6 | VERIGY LTD | | 04/01/2011 | Diamond Hill | 3,495.000 | 48,312 | | 51,413 | 45,505 | 5,908 | | | 5,908 | | 51,413 | | (3,101) | (3,101) | | |
| 931142-10-3 | WAL MART STORES INC | | 11/15/2011 | Diamond Hill | 790.000 | 45,918 | | 39,204 | 42,605 | (3,401) | | | (3,401) | | 39,204 | | 6,714 | 6,714 | 1,104 | |
| 949746-10-1 | WELLS FARGO & CO NEW | | 08/22/2011 | Diamond Hill | 490.000 | 11,157 | | 12,912 | 15,185 | (2,273) | | | (2,273) | | 12,912 | | (1,756) | (1,756) | 407 | |
| 9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 390,720 | | 360,381 | 401,347 | (40,967) | | | (40,967) | | 360,381 | | 30,340 | 30,340 | 4,951 | |
| Common Stocks - Money Market Mutual Funds | | | | | | | | | | | | | | | | | | | | |
| 693390-41-1 | PIMCO FDS PAC INVT MGMT SER | | 01/12/2011 | Merrill Lynch | 1,395.534 | 15,304 | | 14,698 | 14,687 | 11 | | | 11 | | 14,698 | | 606 | 606 | 27 | |
| 9399999 - Subtotal - Common Stocks - Money Market Mutual Funds | | | | | | 15,304 | | 14,698 | 14,687 | 11 | | | 11 | | 14,698 | | 606 | 606 | 27 | |
| 9799997 - Subtotal - Common Stocks - Part 4 | | | | | | 406,024 | | 375,079 | 416,034 | (40,956) | | | (40,956) | | 375,079 | | 30,946 | 30,946 | 4,978 | |
| 9799999 - Subtotal - Common Stocks | | | | | | 406,024 | | 375,079 | 416,034 | (40,956) | | | (40,956) | | 375,079 | | 30,946 | 30,946 | 4,978 | |
| 9899999 - Subtotal - Preferred and Common Stocks | | | | | | 1,398,205 | | 1,392,149 | 1,432,145 | (40,956) | (210) | | (41,166) | | 1,390,981 | | 7,225 | 7,225 | 48,728 | |
| 9999999 - TOTALS | | | | | | 7,982,010 | | 7,691,631 | 7,710,196 | (66,562) | 20,800 | | (45,762) | | 7,674,120 | | 307,889 | 307,889 | 233,044 | |

# 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 Identifi-cation | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stocks) | 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 |

# 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 - Investment Subsidiary | | | | | | | | | |
| 68256*-10-8 | 1650 Lake Shore Inc | | 37176 | Equity | No | | 1,790,180 | 400.000 | 100.000 |
| 1699999 - Subtotal - Common Stocks - Investment Subsidiary | | | | | | | 1,790,180 | | |
| 1899999 - Subtotal - Common Stocks | | | | | | | 1,790,180 | | |
| 1999999 - TOTALS | | | | | | | 1,790,180 | | |

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: $ ....................................

2. Total amount of intangible assets nonadmitted $ ...................

# 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 | | 5 | 6 | 7 | 8 | Change In Book/Adjusted Carrying Value | | | | 13 | 14 | Interest | | | | | | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | | | 15 | 16 | 17 | 18 | 19 | 20 | |
| CUSIP 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 Dec. 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 |
| Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | |
| | MERRILL LYNCH CMA | O | | 12/31/2011 | Merrill Lynch | 12/31/2012 | 878,757 | | | | | | 878,757 | | | | | MON | 4,512 | |
| | MERRILL LYNCH DIAMOND HILL | | | 09/30/2011 | Merrill Lynch | 12/31/2012 | 98,617 | | | | | | 98,617 | | | | | MON | | |
| | MORGAN KEEGAN | | | 03/31/2010 | Morgan Keegan | 12/31/2012 | | | | | | | | | | | | MON | | |
| | UBS FINANCIAL SERVICES | | | 09/30/2011 | UBS | 12/31/2012 | 431,040 | | | | | | 431,040 | | | | | MON | 2,324 | |
| 3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | 1,408,414 | | | | | | 1,408,414 | | | | | | 6,836 | |
| 3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 1,408,414 | | | | | | 1,408,414 | | | | | | 6,836 | |
| 7799999 - Total Bonds - Subtotal - Issuer Obligations | | | | | | | 1,408,414 | | | | | | 1,408,414 | | | | | | 6,836 | |
| 8399999 - TOTAL - Bonds | | | | | | | 1,408,414 | | | | | | 1,408,414 | | | | | | 6,836 | |
| 9199999 - TOTAL Short-Term Investments | | | | | | | 1,408,414 | | | | | | 1,408,414 | | | | | | 6,836 | |

## Page E18
Schedule DB, Part A, Section 1
**NONE**

Financial or Economic Impact of the Hedge
**NONE**

## Page E19
Schedule DB, Part A, Section 2
**NONE**

Financial or Economic Impact of the Hedge
**NONE**

## Page E20
Schedule DB, Part B, Section 1
**NONE**

Broker Name
**NONE**

Financial or Economic Impact of the Hedge
**NONE**

## Page E21
Schedule DB, Part B, Section 2
**NONE**

Broker Name
**NONE**

Financial or Economic Impact of the Hedge
**NONE**

## Page E22
Schedule DB, Part D
**NONE**

## Page E23
Schedule DL, Part 1, Securities Lending Collateral Assets
**NONE**

Schedule DL, Part 1, General Interrogatory
**NONE**

## Page E24
Schedule DL, Part 2, Securities Lending Collateral Assets
**NONE**

Schedule DL, Part 2, General Interrogatory
**NONE**

# SCHEDULE E - PART 1 - CASH

| 1 | | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|---|---|---|---|---|---|
| Depository | | | | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | | |
| Name | Location and Supplemental Information | Code | Rate of Interest | | | Balance | * |
| Open Depositories | | | | | | | |
| Key Bank, Regular Checking | Beechcroft, Columbus, Ohio | | | | | 382,398 | |
| 0199999 - TOTAL - Open Depositories | | | | | | 382,398 | |
| 0399999 - TOTAL Cash on Deposit | | | | | | 382,398 | |
| 0499999 - Cash in Company's Office | | | | | | 100 | |
| 0599999 - TOTAL Cash | | | | | | 382,498 | |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 1,268,415 | 4. April | 828,407 | 7. July | 443,463 | 10. October | 211,417 |
| 2. February | 1,480,855 | 5. May | 742,923 | 8. August | 445,270 | 11. November | 224,209 |
| 3. March | 801,013 | 6. June | 987,022 | 9. September | 749,332 | 12. December | 382,398 |

## Page E26
Schedule E, Part 2, Cash Equivalents
**NONE**

## Page E27
Sch. E, Pt. 3, Special Deposits
**NONE**

# Property and Casualty
# Annual Statement Blank Alphabetical Index

# Property and Casualty
# Annual Statement Blank Alphabetical Index (cont.)