Amended Explanation Page

KAISER PERMANENTE®

May 11, 2012

Ms. Jacqueline Bradley, CFE
Financial Analyst
Ohio Department of Insurance
50 West Town Street, Suite 300
Columbus, OH 43215

Re: NAIC Company Code – 95204 - Kaiser Foundation Health Plan of Ohio

Dear Ms. Bradley:

This letter explains the changes made in our amended filing of Kaiser Foundation Health Plan of Ohio 2011 Annual Statement.

Items 1: Reclassified $948,871 from line 21 (general administrative expenses) to line 6 (other health care related revenue), and related RBC and cash flow adjustments. This change was made to agree to the classifications in the April 1 Supplemental Exhibit and are reflected in our audited financial statements.

Item 2: Reallocated revenue, claims adjustment expense and general administrative expense for line of business reporting. This change was made to agree to the classifications in the April 1 Supplemental Exhibit.

Item 3: Restated members and member months to agree to the Supplemental Health Care Exhibit, and reallocated these items for line of business reporting.

Item 4: Corrected description of write-ins (line 4701 and 4702) on the revenue statement. The surplus change of $11,447,334 is additional minimum pension liability and the $8,779 is a change in restricted donations.

Item 5: Populated health premiums on Line 15 of the Exhibit of Premiums, Enrollment and Utilization.

Should you have any additional questions or comments, I can be reached at (216) 479-5116 or by email at scott.d.gonia@kp.org.

Sincerely,

Kaiser Foundation Health Plan of Ohio

Scott D. Gonia, CPA
Controller

Administrative Offices
North Point Tower | Suite 1200 | 1001 Lakeside Avenue | Cleveland, Ohio 44114-1153 | (216) 621-5600

95204201120100105 2011 Document Code: 201

ANNUAL STATEMENT

For the Year Ending December 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

KAISER FOUNDATION HEALTH PLAN OF OHIO

NAIC Group Code 0601 (Current Period), 0601 (Prior Period) NAIC Company Code 95204 Employer's ID Number 34-0922268

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[X] No[ ] N/A[ ]

Incorporated/Organized 03/29/1962 Commenced Business 10/27/1976

Statutory Home Office 1001 Lakeside Ave. Suite 1200 (Street and Number), Cleveland , OH 44114-1153 (City or Town, State and Zip Code)

Main Administrative Office 1001 Lakeside Ave. Suite 1200 (Street and Number)

Cleveland, OH 44114-1153 (City or Town, State and Zip Code) (216)621-5600 (Area Code) (Telephone Number)

Mail Address 1001 Lakeside Ave. Suite 1200 (Street and Number or P.O. Box), Cleveland, OH 44114-1153 (City or Town, State and Zip Code)

Primary Location of Books and Records 1001 Lakeside Ave. Suite 1200 (Street and Number)

Cleveland , OH 44114-1153 (City or Town, State and Zip Code) (216)621-5600 (Area Code) (Telephone Number)

Internet Website Address KP.org

Statutory Statement Contact Scott D. Gonia (Name) (216)479-5116 (Area Code)(Telephone Number)(Extension)

Scott.D.Gonia@kp.org (E-Mail Address) (216)623-8793 (Fax Number)

OFFICERS

Name	Title
George C. Halvorson	Chairman of the Board & CEO
Donna Lynne	Group President, Regions Outside California
Patricia D. Kennedy-Scott	Regional President
Kathy Lancaster	Executive Vice President-CFO
Arthur M. Southam MD	Executive Vice President-Health Plan Operations
Bernard J. Tyson	President and Chief Operating Officer
Mark S. Zemelman	Senior Vice President, General Counsel, Secretary
Thomas R. Meier	Senior Vice President and Treasurer
Don H. Orndoff	Senior Vice President, National Facilities Service
Deborah Stokes	Senior Vice President, Controller and CAO

Vice Presidents

DIRECTORS OR TRUSTEES

George C. Halvorson	Christine K. Cassel MD	Thomas W. Chapman EdD	Daniel P. Garcia JD	Cynthia A. Telles PhD
Jenny J. Ming	J. Neal Purcell	J. Eugene Grigsby, III PhD	Philip A. Marineau	Kim J. Kaiser
William R. Graber	Judith A. Johansen JD	Edward Pei		

State of Ohio
County of Cuyahoga ss

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

(Signature)	(Signature)	(Signature)
Patricia D. Kennedy-Scott	Mark S. Zemelman	
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
Regional President	Senior Vice President, General Counsel, Secretary	
(Title)	(Title)	(Title)

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

a. Is this an original filing? Yes[ ] No[X]
b. If no, 1. State the amendment number 1
2. Date filed 05/11/2012
3. Number of pages attached

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	8,217,485	4.027	8,217,485		8,217,485	4.027
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	22,818,674	11.182	22,818,674		22,818,674	11.182
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	1,387,756	0.680	1,387,756		1,387,756	0.680
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations	3,009,507	1.475	3,009,507		3,009,507	1.475
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						
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	4,551,824	2.230	4,551,824		4,551,824	2.230
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	38,495,956	18.864	38,495,956		38,495,956	18.864
2.2 Unaffiliated Non-U.S. securities (including Canada)	24,366,523	11.940	24,366,523		24,366,523	11.940
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
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	51,707,113	25.337	51,707,113		51,707,113	25.337
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 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	49,520,309	24.266	49,520,309		49,520,309	24.266
11. Other invested assets						
12. Total invested assets	204,075,147	100.000	204,075,147		204,075,147	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		55,994,212
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	1,789,610	
	3.2 Totals, Part 3, Column 11		1,789,610
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	4,015,138	
	8.2 Totals, Part 3, Column 9	2,061,571	6,076,709
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		51,707,113
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		51,707,113

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		97,544,695
2.	Cost of bonds and stocks acquired, Part 3, Column 7		52,422,609
3.	Accrual of Discount		82,464
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		510,170
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		46,509,800
7.	Deduct amortization of premium		801,570
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	370,564	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14		
	9.4 Part 4, Column 13	30,277	400,841
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		102,847,727
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		102,847,727

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	31,036,161	31,606,120	31,342,064	30,825,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	31,036,161	31,606,120	31,342,064	30,825,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,387,756	1,409,433	1,387,308	1,360,000
U.S. Political Subdivisions of States, Territories and Possessions (Diresct 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	3,009,507	3,051,265	3,013,379	2,975,000
	8.	United States	43,047,780	44,059,765	43,393,848	42,446,961
Industrial and Miscellaneous and	9.	Canada	3,139,725	3,205,310	3,146,527	3,110,000
Hybrid Securities (unaffiliated)	10.	Other Countries	21,226,798	21,451,139	21,305,223	21,275,000
	11.	Totals	67,414,303	68,716,214	67,845,598	66,831,961
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	102,847,727	104,783,032	103,588,349	101,991,961
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	102,847,727	104,783,032	103,588,349	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	13,508,453	17,527,705				31,036,158	22.91	32,143,649	21.03	31,036,158	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 TOTALS	13,508,453	17,527,705				31,036,158	22.91	32,143,649	21.03	31,036,158	
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		748,513			639,243	1,387,756	1.02			1,387,756	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 TOTALS		748,513			639,243	1,387,756	1.02			1,387,756	
4. U.S. Political Subdivisions of States, Territories & 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 & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	1,400,000	1,609,507				3,009,507	2.22	900,000	0.59	3,009,507	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 TOTALS	1,400,000	1,609,507				3,009,507	2.22	900,000	0.59	3,009,507	

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

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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	39,992,478	44,083,652				84,076,130	62.07	109,966,248	71.94	71,054,280	13,021,847
6.2 Class 2		15,935,015				15,935,015	11.76	9,848,719	6.44	14,627,030	1,307,985
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 TOTALS	39,992,478	60,018,667				100,011,145	73.84	119,814,967	78.38	85,681,310	14,329,832
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 TOTALS											

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

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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 54,900,931	63,969,377			639,243	119,509,551	88.24	XXX	XXX	106,487,701	13,021,847
9.2 Class 2	(d)	15,935,015				15,935,015	11.76	XXX	XXX	14,627,030	1,307,985
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	54,900,931	79,904,392			639,243	(b) 135,444,566	100.00	XXX	XXX	121,114,731	14,329,832
9.8 Line 9.7 as a % of Column 6	40.53	58.99			0.47	100.00	XXX	XXX	XXX	89.42	10.58
10. Total Bonds Prior Year											
10.1 Class 1	68,205,670	74,804,227				XXX	XXX	143,009,897	93.56	129,589,712	13,420,185
10.2 Class 2		8,927,069	921,650			XXX	XXX	9,848,719	6.44	9,289,963	558,756
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	68,205,670	83,731,296	921,650			XXX	XXX	(b) 152,858,616	100.00	138,879,675	13,978,941
10.8 Line 10.7 as a % of Col. 8	44.62	54.78	0.60			XXX	XXX	100.00	XXX	90.85	9.15
11. Total Publicly Traded Bonds											
11.1 Class 1	50,298,642	55,549,817			639,243	106,487,702	78.62	129,589,712	84.78	106,487,702	XXX
11.2 Class 2		14,627,030				14,627,030	10.80	9,289,963	6.08	14,627,030	XXX
11.3 Class 3											XXX
11.4 Class 4											XXX
11.5 Class 5											XXX
11.6 Class 6											XXX
11.7 TOTALS	50,298,642	70,176,847			639,243	121,114,732	89.42	138,879,675	90.85	121,114,732	XXX
11.8 Line 11.7 as a % of Col. 6	41.53	57.94			0.53	100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	37.14	51.81			0.47	89.42	XXX	XXX	XXX	89.42	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	4,602,287	8,419,561				13,021,848	9.61	13,420,185	8.78	XXX	13,021,848
12.2 Class 2		1,307,985				1,307,985	0.97	558,756	0.37	XXX	1,307,985
12.3 Class 3										XXX	
12.4 Class 4										XXX	
12.5 Class 5										XXX	
12.6 Class 6										XXX	
12.7 TOTALS	4,602,287	9,727,546				14,329,833	10.58	13,978,941	9.15	XXX	14,329,833
12.8 Line 12.7 as a % of Col. 6	32.12	67.88				100.00	XXX	XXX	XXX	XXX	100.00
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	3.40	7.18				10.58	XXX	XXX	XXX	XXX	10.58

(a) Includes $......14,329,832 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..............0 current year, $..............0 prior year of bonds with Z designations and $..............0 current year, $..............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $..............0 current year, $..............0 prior year of bonds with 5* designations and $..............0 current year, $..............0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..............0; NAIC 2 $..............0; NAIC 3 $..............0; NAIC 4 $..............0; NAIC 5 $..............0; NAIC 6 $..............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	13,508,453	17,527,705				31,036,158	22.91	32,143,649	21.03	31,036,158	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	13,508,453	17,527,705				31,036,158	22.91	32,143,649	21.03	31,036,158	
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		748,513			639,243	1,387,756	1.02			1,387,756	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		748,513			639,243	1,387,756	1.02			1,387,756	
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 & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	1,400,000	1,609,507				3,009,507	2.22	900,000	0.59	3,009,507	
5.2 Residential Mortgage-Backed Securities											
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	1,400,000	1,609,507				3,009,507	2.22	900,000	0.59	3,009,507	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	38,727,388	55,736,966				94,464,354	69.74	115,247,309	75.39	80,584,332	13,880,019
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities	1,265,091	3,286,733				4,551,824	3.36			4,551,824	
6.4 Other Loan-Backed and Structured Securities		994,967				994,967	0.73	4,567,658	2.99	545,154	449,813
6.5 Totals	39,992,479	60,018,666				100,011,145	73.84	119,814,967	78.38	85,681,310	14,329,832
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	53,635,841	75,622,691			639,243	129,897,775	95.90	XXX	XXX	116,017,753	13,880,019
9.2 Residential Mortgage-Backed Securities								XXX	XXX		
9.3 Commercial Mortgage-Backed Securities	1,265,091	3,286,733				4,551,824	3.36	XXX	XXX	4,551,824	
9.4 Other Loan-Backed and Structured Securities		994,967				994,967	0.73	XXX	XXX	545,154	449,813
9.5 Totals	54,900,932	79,904,391			639,243	135,444,566	100.00	XXX	XXX	121,114,731	14,329,832
9.6 Line 9.5 as a % of Col. 6	40.53	58.99			0.47	100.00	XXX	XXX	XXX	89.42	10.58
10. Total Bonds Prior Year											
10.1 Issuer Obligations	63,638,012	83,731,296	921,650			XXX	XXX	148,290,958	97.01	134,312,017	13,978,941
10.2 Residential Mortgage-Backed Securities						XXX	XXX				
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities	4,567,658					XXX	XXX	4,567,658	2.99	4,567,658	
10.5 Totals	68,205,670	83,731,296	921,650			XXX	XXX	152,858,616	100.00	138,879,675	13,978,941
10.6 Line 10.5 as a % of Col. 8	44.62	54.78	0.60			XXX	XXX	100.00	XXX	90.85	9.15
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	49,033,551	66,344,960			639,243	116,017,754	85.66	134,312,017	87.87	116,017,754	XXX
11.2 Residential Mortgage-Backed Securities											XXX
11.3 Commercial Mortgage-Backed Securities	1,265,091	3,286,733				4,551,824	3.36			4,551,824	XXX
11.4 Other Loan-Backed and Structured Securities		545,154				545,154	0.40	4,567,658	2.99	545,154	XXX
11.5 Totals	50,298,642	70,176,847			639,243	121,114,732	89.42	138,879,675	90.85	121,114,732	XXX
11.6 Line 11.5 as a % of Col. 6	41.53	57.94			0.53	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	37.14	51.81			0.47	89.42	XXX	XXX	XXX	89.42	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	4,602,287	9,277,732				13,880,019	10.25	13,978,941	9.15	XXX	13,880,019
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities		449,813				449,813	0.33			XXX	449,813
12.5 Totals	4,602,287	9,727,545				14,329,832	10.58	13,978,941	9.15	XXX	14,329,832
12.6 Line 12.5 as a % of Col. 6	32.12	67.88				100.00	XXX	XXX	XXX	XXX	100.00
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	3.40	7.18				10.58	XXX	XXX	XXX	XXX	10.58

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	55,313,919	55,313,919			
2.	Cost of short-term investments acquired	75,560,571	75,560,571			
3.	Accrual of discount	3,850	3,850			
4.	Unrealized valuation increase (decrease)					
5.	Total gain (loss) on disposals					
6.	Deduct consideration received on disposals	98,281,501	98,281,501			
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 end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	32,596,839	32,596,839			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	32,596,839	32,596,839			

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

SI15 Schedule E - Verification . . . . NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances 11	12	13	14	15	16	17
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties occupied by the reporting entity - Health Care Delivery																
MOB Cleveland Hts Hub		Cleveland Heights	OH	01/01/1998		39,128,589		24,253,913	29,466,400	1,503,319		166,301	(1,337,018)		3,666,129	1,983,678
Land Cleveland Hts Hub		Cleveland Heights	OH	01/01/1984		2,380,548		2,362,714	3,738,800	1,427			(1,427)			
MOB 19999 Rockside Rd		Bedford	OH	01/01/1986		5,400,893		2,474,698	1,991,400	329,021		479,366	150,345		541,440	194,106
MOB 5105 Som Center Rd		Willoughby	OH	01/01/1983		10,565,358		4,426,418	6,359,810	454,574		243,247	(211,327)		831,101	343,813
MOB 17406 Royalton Rd		Strongsville	OH	01/01/1986		4,694,580		1,956,859	1,610,200	244,422		283,511	39,089		369,964	111,059
MOB 1260 Independance Rd		Chapel Hill	OH	01/01/1998		7,558,243		3,188,056	3,448,280	334,567		142,795	(191,772)		650,702	292,597
Land 19999 Rockside Rd		Bedford	OH	01/01/1984		441,109		295,305	871,200	11,919			(11,919)			
Land 5105 Som Center Rd		Willoughby	OH	01/01/1986		1,258,446		701,164	1,104,100	26,864			(26,864)			
Land 17406 Royalton Rd		Strongsville	OH	01/01/1983		345,807		228,584	568,400	114		28,560	28,446			
Land 1260 Independence Ave		Chapel Hill	OH	01/01/1986		758,201		605,242	746,100	26,906			(26,906)			
0199999 Subtotal - Properties occupied by the reporting entity - Health Care Delivery						72,531,774		40,492,953	49,904,690	2,933,133		1,343,780	(1,589,353)		6,059,336	2,925,253
Properties occupied by the reporting entity - Administrative																
Regional Service Center (MOB)		Brooklyn Hts	OH		11/10/2004	23,217,010		8,890,331	12,717,000	1,047,707		351,279	(696,428)		1,628,320	514,955
Land Regional Service Center		Brooklyn Hts	OH			2,448,514		2,323,829	2,143,000	34,298		94,551	60,253			
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						25,665,524		11,214,160	14,860,000	1,082,005		445,830	(636,175)		1,628,320	514,955
0399999 Subtotal - Properties occupied by the reporting entity						98,197,298		51,707,113	64,764,690	4,015,138		1,789,610	(2,225,528)		7,687,656	3,440,208
Properties held for the production of income																
0499999 Subtotal - Properties held for the production of income																
Properties held for sale																
0599999 Subtotal - Properties held for sale																
0699999 Totals						98,197,298		51,707,113	64,764,690	4,015,138		1,789,610	(2,225,528)		7,687,656	3,440,208

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
NONE								
0399999 Totals								

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location: 2 City	Location: 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Change in Encumbrances	8 Book Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances: 9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.	14 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	15 Amount Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
Property Disposed																			
Leasehold reclass to furniture fixtures								2,061,571			(2,061,571)								
0199999 Subtotal - Property Disposed								2,061,571			(2,061,571)								
0399999 Totals								2,061,571			(2,061,571)								

E04 Schedule B - Part 1 Mortgage Loans Owned . . . . NONE

E05 Schedule B - Part 2 Mortgage Loans Acquired . . . . NONE

E06 Schedule B - Part 3 Mortgage Loans DISPOSED . . . . NONE

E07 Schedule BA - Part 1 Invested Assets Owned . . . . NONE

E08 Schedule BA - Part 2 Invested Assets Acquired . . . . NONE

E09 Schedule BA - Part 3 Invested Assets DISPOSED . . . . NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Governments - Issuer Obligations																					
31331GYP8	Federal Farm Credit Bank				1	7,649,775	100.8920	7,566,900	7,500,000	7,532,999		(70,591)			2.130	1.170	JD	5,755	159,375	04/30/2010	06/18/2012
3133XW7L7	Federal Home Loan Bank				1	1,103,410	101.2420	1,113,662	1,100,000	1,101,351		(1,281)			1.500	1.380	JJ	7,563	16,500	05/13/2010	01/16/2013
3137EABE8	Freddie Mac				1	4,253,760	103.7320	4,149,280	4,000,000	4,083,979		(84,775)			4.130	1.930	JD	4,583	165,000	12/22/2009	12/21/2012
3137EACD9	Freddie Mac				1	3,047,868	106.1120	3,183,360	3,000,000	3,029,254		(10,859)			3.000	2.610	JJ	38,250	90,000	04/06/2010	07/28/2014
31398A4M1	Fannie Mae				1	2,049,620	102.4810	2,049,620	2,000,000	2,049,620		(329)	1,462		1.630	0.940	AO	5,868		12/21/2011	10/26/2015
31398AE24	Fannie Mae				1	1,997,120	101.6430	2,032,860	2,000,000	1,998,901		931			1.750	1.800	FA	12,542	35,000	01/14/2010	02/22/2013
31398AYY2	Fannie Mae				1	3,038,430	106.5960	3,197,880	3,000,000	3,022,569		(7,952)			3.000	2.710	MS	26,250	90,000	12/22/2009	09/16/2014
912828MB3	US Treasury N/B				1	1,475,970	100.9220	1,513,830	1,500,000	1,492,173		8,071			1.130	1.680	JD	784	16,875	12/22/2009	12/15/2012
912828MG2	US Treasury N/B				1	351,217	101.2420	354,347	350,000	350,480		(457)			1.380	1.240	JJ	2,223	4,813	05/13/2010	01/15/2013
912828MR8	Us Treasury N/B				1	496,565	106.1020	530,510	500,000	497,737		675			2.380	2.520	FA	4,013	11,875	03/16/2010	02/28/2015
912828MX5	US Treasury N/B				1	603,188	101.9840	611,904	600,000	601,405		(1,075)			1.750	1.560	AO	2,238	10,500	04/29/2010	04/15/2013
912828PD6	US Treasury N/B				1	398,672	100.1990	400,796	400,000	399,302		793	273		0.380	0.530	AO	255	750	10/25/2010	10/31/2012
912828RF9	US Treasury N/B				1	675,844	101.0940	682,385	675,000	675,802		(42)			1.000	0.970	FA	2,281		09/29/2011	08/31/2016
912828RM4	US Treasury N/B				1	905,602	100.9690	908,721	900,000	905,479		(124)			1.000	0.870	AO	1,533		11/17/2011	10/31/2016
912828RU6	US Treasury N/B				1	3,295,023	100.3050	3,310,065	3,300,000	3,295,107		83			0.880	0.910	MN	2,525		12/22/2011	11/30/2016
0199999 Subtotal - U.S. Governments - Issuer Obligations						31,342,064	XXX	31,606,120	30,825,000	31,036,158		(166,932)	1,735		XXX	XXX	XXX	116,663	600,688	XXX	XXX
0599999 Subtotal - U.S. Governments						31,342,064	XXX	31,606,120	30,825,000	31,036,158		(166,932)	1,735		XXX	XXX	XXX	116,663	600,688	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A5F7	California St				1FE	639,243	104.7940	639,243	610,000	639,243		(293)	10,614		5.650	5.200	AO	8,616	17,233	07/07/2011	04/01/2039
452152HP9	Illinois St				1FE	748,065	102.6920	770,190	750,000	748,513		448	1,935		4.030	4.030	MS	10,065	14,343	02/23/2011	03/01/2014
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,387,308	XXX	1,409,433	1,360,000	1,387,756		155	12,549		XXX	XXX	XXX	18,681	31,576	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,387,308	XXX	1,409,433	1,360,000	1,387,756		155	12,549		XXX	XXX	XXX	18,681	31,576	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
645918D26	New Jersey Econ Dev Auth				1FE	500,000	100.3180	501,590	500,000	500,000					2.380	2.380	MS	3,970	6,253	02/14/2011	09/01/2012
646080NE7	NJ St Higher Ed Assist Auth				1FE	588,379	107.3160	590,238	550,000	584,507		(3,872)			5.000	3.270	JD	2,292	10,007	06/08/2011	12/01/2015
66285WHH2	North Tex Twy Auth Rev				1FE	1,025,000	102.4430	1,050,041	1,025,000	1,025,000					2.440	2.440	MS	8,340	8,549	04/15/2011	09/01/2013
759911S76	Regional Trans Auth Ill				1FE	900,000	101.0440	909,396	900,000	900,000					2.840	2.840	JJ	12,794	23,668	07/15/2010	07/01/2012
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						3,013,379	XXX	3,051,265	2,975,000	3,009,507		(3,872)			XXX	XXX	XXX	27,396	48,477	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						3,013,379	XXX	3,051,265	2,975,000	3,009,507		(3,872)			XXX	XXX	XXX	27,396	48,477	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
0010EQAB2	AEP Texas North Company Series B				2FE	240,111	104.3960	240,111	230,000	240,111		(3,551)	1,380		5.500	1.260	MS	4,217	6,325	08/04/2011	03/01/2013
00206RAW2	AT & T Inc				1FE	1,058,071	104.2140	1,104,668	1,060,000	1,058,205		134			2.950	2.990	MN	3,996	17,025	04/26/2011	05/15/2016
00440EAN7	Ace Ina Holdings Inc				1FE	1,117,079	101.7880	1,145,115	1,125,000	1,118,924		1,897	7,644		2.600	2.580	MN	3,088	21,450	07/18/2011	11/23/2015
00846UAF8	Agilent Technologies Inc				2FE	923,289	100.9440	933,732	925,000	924,096		565			2.500	2.560	JJ	10,663	22,804	07/13/2010	07/15/2013
06406HBN8	Bank Of New York Mellon				1FE	1,380,740	104.3050	1,403,945	1,346,000	1,372,449		(8,291)			3.100	2.460	JJ	19,240	41,726	09/20/2010	01/15/2015
111320AD9	Broadcom Corp				1FE	484,698	102.3650	511,825	500,000	485,562		864			2.380	3.180	MN	1,979	5,938	09/28/2011	11/01/2015
125509BR9	Cigna Corp				2FE	189,584	99.7810	189,584	190,000	189,584			266		2.750	2.770	MN	740		11/03/2011	11/15/2016
126408GL1	Csx Corp				2FE	514,356	105.2660	502,119	477,000	501,407		(14,258)	136		5.750	1.450	MS	8,076	13,714	05/05/2011	03/15/2013
126650BT6	Cvs Caremark Corp				2FE	416,482	105.4350	432,284	410,000	415,360		(1,457)	1,809		3.250	2.730	MN	1,592	13,325	01/24/2011	05/18/2015
14040HAV7	Capital One Financial Co				2FE	735,449	98.7180	735,449	745,000	735,449		535	9,676		2.130	2.140	JJ	7,124		07/14/2011	07/15/2014
166751AH0	Chevron Corp				1FE	1,869,851	106.9400	1,903,532	1,780,000	1,828,249		(21,323)			3.950	2.660	MS	23,046	70,310	01/06/2010	03/03/2014
172967FH9	Citigroup Inc				1FE	452,880	100.6400	452,880	450,000	452,880		(1,640)	4,299		4.590	4.150	JD	917	20,642	12/01/2010	12/15/2015
172967FS5	Citigroup Inc				1FE	229,207	99.6550	229,207	230,000	229,207		(276)	5,206		3.950	3.510	JD	404	4,546	06/08/2011	06/15/2016
191216AL4	Coca-Cola Co				1FE	1,900,735	106.4520	1,937,426	1,820,000	1,864,134		(19,253)			3.630	2.490	MS	19,426	65,975	01/28/2010	03/15/2014
202795HW3	Commonwealth Edison				2FE	805,488	100.7250	805,800	800,000	804,872		(1,245)	202		1.630	1.310	JJ	5,994	6,392	07/05/2011	01/15/2014
22822RAV2	Crown Castle Towers Llc 144A				1FE	570,100	101.1170	581,423	575,000	571,289		1,189			3.210	3.410	MON	821	14,262	10/05/2011	08/15/2015
25459HAN5	Directv Holdings/Fing 144A				2FE	1,007,207	104.0870	1,020,053	980,000	1,003,929		(4,501)	4,487		3.550	2.620	MS	10,244	27,158	07/19/2011	03/15/2015
260543CD3	Dow Chemical Co				2FE	480,225	100.4350	502,175	500,000	483,815		3,590			2.500	3.330	FA	4,722	9,583	11/04/2010	02/15/2016
26138EAM1	Dr Pepper Snapple Group				2FE	718,903	103.7120	751,912	725,000	719,737		983	6,631		2.900	2.890	JJ	9,695	10,746	01/26/2011	01/15/2016
26441CAE5	Duke Energy Corp				2FE	385,664	105.4140	400,573	380,000	384,501		(1,163)			3.350	2.960	AO	3,183	12,730	02/08/2011	04/01/2015
26884TAC6	ERAC USA Finance Enterp 144A				2FE	398,340	99.5850	398,340	400,000	398,340		79	2,024		2.250	2.220	JJ	4,275	4,475	07/05/2011	01/10/2014
29476LAC1	ERP Operating LP				2FE	498,852	107.1420	498,210	465,000	497,066		(4,621)	5,814		5.130	3.060	MS	7,017	11,916	05/24/2011	03/15/2016
337738AK4	Fiserv Inc				2FE	422,765	101.8190	432,731	425,000	422,901		135	1,978		3.130	3.140	JD	590	6,678	06/06/2011	06/15/2016
36962G3K8	General Elec Cap Corp MTN				1FE	1,596,333	103.4970	1,552,455	1,500,000	1,528,259		(34,518)			5.250	2.840	AO	15,750	78,750	12/29/2009	10/19/2012
375558AR4	Gilead Sciences				2FE	224,817	101.8010	229,052	225,000	224,819		2			2.400	2.430	JD	270		12/06/2011	12/01/2014
41283LAA3	Harley-Davidson Finl Ser 144A				2FE	497,635	103.5910	517,955	500,000	497,895		252	2,057		3.880	3.890	MS	5,705	10,280	03/01/2011	03/15/2016
46625HHX1	JP Morgan Chase & Co				1FE	1,270,448	101.5950	1,295,336	1,275,000	1,270,945		876	2,304		3.450	3.490	MS	14,663	22,849	02/17/2011	03/01/2016
478366AV9	Johnson Controls Inc				2FE	804,992	100.8650	806,920	800,000	804,512		(480)			1.750	1.480	MS	4,667		10/04/2011	03/01/2014
49326EEC3	Keycorp MTN				2FE	499,390	103.6970	518,485	500,000	499,532		115			3.750	3.780	FA	7,188	18,750	08/10/2010	08/13/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
494550BG0	Kinder Morgan Ener Part				2FE	199,964	103.9720	207,944	200,000	199,962		(2)			3.500	3.500	MS	2,333	3,442	02/23/2011	03/01/2016
577081AV4	Mattel Inc				2FE	199,634	100.6430	201,286	200,000	199,640		7			2.500	2.540	MN	736		11/03/2011	11/01/2016
58155QAC7	Mckesson Corp				1FE	199,322	105.8320	211,664	200,000	199,422		100			3.250	3.320	MS	2,167	3,304	02/23/2011	03/01/2016
594918AG9	Microsoft Corp				1FE	1,936,300	102.8800	2,057,600	2,000,000	1,946,470		12,679	16,669		1.630	2.150	MS	8,667	32,319	09/22/2010	09/25/2015
61747YDD4	Morgan Stanley				1FE	921,310	92.1310	921,310	1,000,000	921,310		4,135	81,835		3.800	3.820	AO	6,544	19,000	04/26/2011	04/29/2016
63946BAB6	Nbcuniversal Media Llc				2FE	499,140	105.5470	527,735	500,000	499,220		80			3.650	3.700	AO	3,092	9,125	08/19/2011	04/30/2015
666807BB7	Northrop Grumman Systems				2FE	470,925	105.6350	475,358	450,000	466,353		(6,092)	113		3.700	2.290	FA	6,938	16,650	11/01/2010	08/01/2014
66989HAC2	Novartis Capital Corp				1FE	1,737,859	105.8330	1,799,161	1,700,000	1,731,117		(9,296)	5,964		2.900	2.280	AO	9,175	49,300	08/31/2010	04/24/2015
68233JAB0	Oncor Electric Delivery				2FE	463,650	107.0010	454,754	425,000	451,951		(12,441)	2,408		5.950	1.840	MS	8,429	12,644	03/10/2011	09/01/2013
68268NAF0	Oneok Partners LP			1	2FE	298,521	102.9340	308,802	300,000	298,707		262	1,376		3.250	3.260	FA	4,063	5,010	01/21/2011	02/01/2016
74254PAK8	Principal Life Inc Fdg MTN				1FE	1,910,376	105.6310	1,901,358	1,800,000	1,861,845		(25,547)			5.100	3.520	AO	19,380	91,800	01/21/2010	04/15/2014
74432QBR5	Prudential Financial Inc MTN				2FE	464,816	99.6420	473,300	475,000	465,281		622	9,989		3.000	3.020	MN	1,940	7,125	05/09/2011	05/12/2016
776696AB2	Roper Industries Inc				2FE	487,332	107.1060	487,332	455,000	487,332		(13,967)	4,801		6.630	1.600	FA	11,388	15,072	04/28/2011	08/15/2013
842587CH8	Southern Co				1FE	696,808	100.9440	706,608	700,000	696,961		154	2,861		1.950	1.960	MS	4,853		08/16/2011	09/01/2016
89233P4B9	Toyota Motor Credit Corp				1FE	1,031,859	105.1820	1,067,597	1,015,000	1,029,013		(4,431)	14,554		3.200	2.420	JD	1,263	32,480	01/06/2011	06/17/2015
90327QCS6	Usaa Capital Corp 144A				1FE	1,033,840	105.3120	1,053,120	1,000,000	1,026,329		(10,104)	2,588		3.500	2.450	MS	8,847	35,000	08/04/2010	07/17/2014
90331HKP7	US Bank NA BKNT				1FE	1,088,390	108.6800	1,086,800	1,000,000	1,081,403		(9,450)	2,747		4.950	1.890	AO	8,388	24,750	08/26/2011	10/30/2014
907818CY2	Union Pacific Corp				2FE	871,472	104.8980	839,184	800,000	828,732		(26,041)			5.450	2.070	JJ	18,288	43,600	05/03/2010	01/31/2013
92343VAY0	Verizon Communications				1FE	1,114,176	104.7190	1,172,853	1,120,000	1,114,860		684			3.000	3.110	AO	8,400	17,080	03/23/2011	04/01/2016
92553PAE2	Viacom Inc				2FE	489,725	107.1250	492,775	460,000	481,971		(7,754)			4.380	2.600	MS	5,926	20,125	11/08/2010	09/15/2014
94106LAX7	Waste Management Inc				2FE	434,961	101.5030	441,538	435,000	434,896		(65)			2.600	2.600	MS	3,833		08/24/2011	09/01/2016
067901AE8	Barrick Gold Corp		A		1FE	624,315	100.9860	631,163	625,000	624,365		50			1.750	1.790	MN	942	5,438	09/07/2011	05/30/2014
125094AB8	CDP Financial Series 144A		A		1FE	1,007,725	103.9920	1,039,920	1,000,000	1,005,861		(1,930)			3.000	2.810	MN	3,000	30,000	08/13/2010	11/25/2014
136385AQ4	Canadian Natl Resources		A		2FE	549,456	100.5830	553,207	550,000	549,475		20			1.450	1.480	MN	997		11/10/2011	11/14/2014
78009CAA8	Royal Bank of Canada 144A		A		1FE	965,032	104.9220	981,021	935,000	960,025		(5,008)			3.130	2.270	AO	6,250	14,609	04/19/2011	04/14/2015
02364WBC8	America Movil Sab De Cv		F		1FE	483,500	99.7210	498,605	500,000	484,231		775	12,485		2.380	2.550	MS	3,727		08/31/2011	09/08/2016
055451AJ7	BHP Billiton Fin USA Ltd		F		1FE	597,870	100.2350	601,410	600,000	597,946		76			1.130	1.250	MN	750		11/16/2011	11/21/2014
05565QBT4	BP Captial Markets PLC		F		1FE	500,000	100.6380	503,190	500,000	500,000					2.250	2.250	MN	1,873		10/27/2011	11/01/2016
06739FGP0	Barclays Bank Plc		F		1FE	496,615	99.5740	497,870	500,000	497,254		1,217	2,327		2.500	2.640	JJ	5,486	12,500	01/22/2010	01/23/2013
2027A0DG1	Commonwealth Bank Aust 144A		F		1FE	1,735,838	101.1490	1,729,648	1,710,000	1,717,497		(9,359)			2.750	2.180	AO	9,928	47,025	01/05/2010	10/15/2012
2515A0T45	Deutsche Bank Ag London		F		1FE	496,295	99.2590	496,295	500,000	496,295		787	4,155		2.380	2.410	JJ	5,608	11,875	01/05/2010	01/11/2013
44328MAD6	Hsbc Bank Plc 144A		F		1FE	985,050	98.5050	985,050	1,000,000	985,050		1,210	15,997		1.630	1.630	FA	6,274	16,250	08/05/2010	08/12/2013
449786AF9	Ing Bank Nv Series 144A		F		1FE	976,710	97.6710	976,710	1,000,000	976,710		6,178	17,538		2.000	2.420	AO	4,056	19,889	10/13/2010	10/18/2013
6325C0AZ4	National Australia Bank 144A		F		1FE	1,000,000	100.5110	1,005,110	1,000,000	1,000,000					2.500	2.500	JJ	12,014	25,000	01/04/2010	01/08/2013
65504RAG9	Noble Group LTD 144A		F		2FE	411,750	91.5000	411,750	450,000	411,750		2,151	39,721		4.880	4.910	FA	8,897	21,938	07/30/2010	08/05/2015
65557AAA5	Nordea Bank Sweden Ab 144A		F		1FE	1,343,342	102.7480	1,335,724	1,300,000	1,334,057		(34,373)	5,059		5.250	2.050	MN	5,877	68,250	02/04/2011	11/30/2012
71645WAT8	Petrobras Intl Fin Co		F		2FE	411,680	103.0210	427,537	415,000	411,819		410	2,192		3.880	3.950	JJ	6,879	8,041	01/20/2011	01/27/2016
78010XAG6	Royal Bank of Scotland PLC		F		1FE	468,850	93.7700	468,850	500,000	468,850		2,902	25,627		3.950	4.330	MS	5,541	19,750	09/13/2010	09/21/2015
80105NAE5	Sanofi-Aventis Sa		F		1FE	849,677	100.0950	850,808	850,000	849,829		152	323		0.780	0.510	MJSD	73	3,271	03/22/2011	03/28/2013
822582AF9	Shell International Fin		F		1FE	2,108,200	107.4840	2,149,680	2,000,000	2,058,877		(25,429)			4.000	2.630	MS	22,222	80,000	01/11/2010	03/21/2014
853254AF7	Standard Chartered Plc 144A		F		1FE	999,410	100.6460	1,006,460	1,000,000	999,553		112			3.850	3.860	AO	6,844	38,500	04/21/2010	04/27/2015
86959LAB9	Svenska Handelsbanken AB 144A		F		1FE	556,567	100.9460	555,203	550,000	551,752		(2,459)			2.880	2.410	MS	4,700	15,813	01/05/2010	09/14/2012
86960BAA0	Svenska Handelsbanken Ab		F		1FE	799,928	100.5750	804,600	800,000	799,733		(195)			3.130	3.130	JJ	11,736		07/05/2011	07/12/2016
88166CAA6	TEVA Pharma Fin II/III		F		1FE	858,296	104.1360	885,156	850,000	856,896		(1,400)			3.000	2.750	JD	1,133	25,500	03/28/2011	06/15/2015
90261XFY3	UBS Ag Stamford Ct DPNT		F		1FE	1,792,422	99.7250	1,795,050	1,800,000	1,793,017		1,923	904		3.880	3.990	JJ	32,163	69,750	01/12/2010	01/15/2015
928670AG3	Volkswagen Intl Fin Nv 144A		F		1FE	998,980	99.8980	998,980	1,000,000	998,980			1,020		0.820	0.750	JAJO	2,055	3,727	03/23/2011	10/01/2012
961214BP7	Westpac Banking Corp		F		1FE	1,540,514	100.4860	1,557,533	1,550,000	1,541,957		1,557	6,686		3.000	3.040	JD	2,842	46,500	12/02/2010	12/09/2015
980888AC5	Woolworths Limited 144A		F		1FE	443,984	102.1630	459,734	450,000	444,931		1,230	747		2.550	2.820	MS	3,156	11,475	10/27/2010	09/22/2015
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						62,246,077	XXX	63,127,640	61,508,000	61,867,514		(271,231)	336,599		XXX	XXX	XXX	518,965	1,571,276	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
07383FAT5	Bear Stearns Commercial Mtge 1999-C1 D			2	1FM	458,115	106.4940	458,115	430,179	458,115		(9,982)	3,924		6.530	2.680	MON	2,341	16,386	05/19/2011	10/14/2013
12513EAF1	Citigroup/Deutsche Bank Comm 2005-CD1 ASB			2	1FM	446,103	105.7960	448,737	424,155	444,424		(5,184)	1,587		5.230	2.100	MON	1,847	13,171	04/27/2011	02/15/2015
20047AAD2	Commercial Mortgage Pass-Throu 2004-LB2A A4			2	1FM	910,653	105.1420	914,338	869,625	903,511		(7,143)	3,235		4.720	1.140	MON	3,417	6,834	09/28/2011	03/10/2014
20047GBQ9	Commercial Mortgage Pass-Throu 2004-LB3A A5			2	1FM	549,016	107.6860	549,199	510,000	545,117		(4,383)	703		5.360	2.150	MON	2,277	6,904	09/15/2011	06/10/2014
36828QDN3	GE Capital Commercial Mortgage 2004-C1 A3			2	1FM	890,237	103.9360	888,170	854,536	882,941		(13,617)	2,440		4.600	1.140	MON	3,273	16,364	07/20/2011	12/10/2013
36828QRX6	GE Capital Commercial Mortgage 2006-C1 AAB			2	1FM	264,741	105.4010	269,072	255,283	264,040		(2,372)	3,197		5.330	3.120	MON	1,134	8,092	04/27/2011	03/10/2015
52108HUM4	LB-UBS Commercial Mortgage 2003-C7 A4			2	1FM	459,683	104.3200	453,792	435,000	449,751		(10,610)	1,543		4.930	1.850	MON	1,192	16,087	03/10/2011	08/15/2013
52108HXM1	LB-UBS Commercial Mortgage 2003-C8 A4			2	1FM	335,524	105.1200	331,128	315,000	328,859		(6,665)			5.120	2.400	MON	897	13,451	03/03/2011	10/15/2013
59023BAD6	Merrill Lynch Mortgage Trust 2006-C1 ASB			2	1FM	276,122	106.9830	278,353	260,183	275,067		(2,632)	1,906		5.670	2.450	MON	1,228	7,497	06/10/2011	08/12/2015
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,590,194	XXX	4,590,904	4,353,961	4,551,825		(62,588)	18,535		XXX	XXX	XXX	17,606	104,786	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
14041NED9	Capital One Multi-Asset Execut 2008-A3 A3			2	1FE	559,584	105.2860	547,487	520,000	545,154		(15,756)	892		5.050	1.270	MON	1,167	21,883	03/02/2011	04/15/2013
70659PAB7	Penarth Master Issuer PENAR 2011-1A A1		F	2	1FE	449,746	100.0410	450,187	450,000	449,813		68	254		0.930	0.970	MON	152	2,102	06/02/2011	05/20/2013

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 Desig- nation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,009,330	XXX	997,674	970,000	994,967		(15,688)	1,146		XXX	XXX	XXX	1,319	23,985	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						67,845,601	XXX	68,716,218	66,831,961	67,414,306		(349,507)	356,280		XXX	XXX	XXX	537,890	1,700,047	XXX	XXX
7799999 Subtotals - Issuer Obligations						97,988,828	XXX	99,194,458	96,668,000	97,300,935		(441,880)	350,883		XXX	XXX	XXX	681,705	2,252,017	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						4,590,194	XXX	4,590,904	4,353,961	4,551,825		(62,588)	18,535		XXX	XXX	XXX	17,606	104,786	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						1,009,330	XXX	997,674	970,000	994,967		(15,688)	1,146		XXX	XXX	XXX	1,319	23,985	XXX	XXX
8399999 Grand Total - Bonds						103,588,352	XXX	104,783,036	101,991,961	102,847,727		(520,156)	370,564		XXX	XXX	XXX	700,630	2,380,788	XXX	XXX

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned . . . . NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned . . . . NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
31398A4M1	Fannie Mae 1.625% 10/26/15		12/21/2011	Barclays Capital Inc	XXX	2,051,411	2,000,000.00	5,056
912828RF9	US Treasury N/B 1.000% 08/31/16		09/29/2011	HSBC Securities	XXX	675,844	675,000.00	630
912828RM4	US Treasury N/B 1.000% 10/31/16		11/17/2011	Chase Securities	XXX	905,602	900,000.00	539
912828RU6	US Treasury N/B 0.875% 11/30/16		12/22/2011	Various	XXX	3,295,023	3,300,000.00	605
0599999 Subtotal - Bonds - U.S. Governments						6,927,880	6,875,000.00	6,830
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063A5F7	California St 5.650% 04/01/39		07/07/2011	Goldman Sachs Co	XXX	650,150	610,000.00	9,669
452152HP9	Illinois St 4.026% 03/01/14		02/23/2011	Morgan Stanley Co	XXX	750,000	750,000.00	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,400,150	1,360,000.00	9,669
Bonds - U.S. Special Revenue, Special Assessment								
645918D26	New Jersey Econ Dev Auth 2.382% 09/01/12		02/14/2011	Merrill Lynch Pierce Fenner	XXX	500,000	500,000.00	
646080NE7	NJ St Higher Ed Assist Auth 5.000% 12/01/15		06/08/2011	Merrill Lynch Pierce Fenner	XXX	588,379	550,000.00	
66285WHH2	North Tex Twy Auth Rev 2.441% 09/01/13		04/15/2011	Citigroup Global Markets	XXX	1,025,000	1,025,000.00	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						2,113,379	2,075,000.00	
Bonds - Industrial and Miscellaneous (Unaffiliated)								
0010EQAB2	AEP Texas North Company Series B 5.500% 03/01/13		08/04/2011	STERNE AGEE & LEACH IN.	XXX	245,042	230,000.00	5,552
00206RAW2	AT & T Inc 2.950% 05/15/16		04/26/2011	Oppenheimert Co Inc	XXX	1,058,071	1,060,000.00	
00440EAN7	Ace Ina Holdings Inc 2.600% 11/23/15		07/18/2011	Wells Fargo Securities	XXX	607,830	600,000.00	2,513
07383FAT5	Bear Stearns Commercial Mtge 1999-C1 D 6.530% 02/01/31		05/19/2011	STERNE AGEE & LEACH IN.	XXX	472,021	430,179.00	1,795
111320AD9	Broadcom Corp 2.375% 11/01/15		09/28/2011	Tax Free Exchange	XXX	484,698	500,000.00	4,849
12513EAF1	Citigroup/Deutsche Bank Comm 2005-CD1 5.225% 07/01/44		04/27/2011	BAIRD ROBERT W. & COMP	XXX	451,195	424,155.00	62
125509BR9	Cigna Corp 2.750% 11/15/16		11/03/2011	Morgan Stanley Co	XXX	189,850	190,000.00	
126408GL1	Csx Corp 5.750% 03/15/13		05/05/2011	Various	XXX	515,801	477,000.00	2,082
126650BT6	Cvs Caremark Corp 3.250% 05/18/15		01/24/2011	Various	XXX	418,626	410,000.00	2,554
14040HAV7	Capital One Financial Co 2.125% 07/15/14		07/14/2011	Barclays Capital Inc	XXX	744,590	745,000.00	
14041NED9	Capital One Multi-Asset Execut 2008-A3 5.050% 02/15/16		03/02/2011	Various	XXX	561,802	520,000.00	1,605
172967FS5	Citigroup Inc 3.953% 06/15/16		06/08/2011	Citigroup Global Markets	XXX	234,688	230,000.00	
20047AAD2	Commercial Mortgage Pass-Throu 2004-LB2A 4.715% 03/10/39		09/28/2011	CREDIT RESEARCH + TRADING LLC	XXX	913,888	869,625.00	228
20047GBQ9	Commercial Mortgage Pass-Throu 2004-LB3A 5.359% 07/10/37		09/15/2011	CREDIT RESEARCH + TRADING LLC	XXX	550,202	510,000.00	1,442
202795HW3	Commonwealth Edison 1.625% 01/15/14		07/05/2011	Credit Suisse Securities	XXX	806,320	800,000.00	6,139
22822RAV2	Crown Castle Towers Llc 144A 3.214% 08/15/15		10/05/2011	Cantor Fitzgerald	XXX	176,332	175,000.00	406
25459HAN5	Directv Holdings/Fing 144A 3.550% 03/15/15		07/19/2011	Wells Fargo Securities	XXX	454,162	430,000.00	5,385
26138EAM1	Dr Pepper Snapple Group 2.900% 01/15/16		01/26/2011	Various	XXX	725,385	725,000.00	685
26441CAE5	Duke Energy Corp 3.350% 04/01/15		02/08/2011	MESIROW	XXX	385,664	380,000.00	4,597
26884TAC6	ERAC USA Finance Enterp 144A 2.250% 01/10/14		07/05/2011	Various	XXX	400,285	400,000.00	1,988
29476LAC1	ERP Operating LP 5.125% 03/15/16		05/24/2011	Pershing LLC	XXX	507,501	465,000.00	4,766
337738AK4	Fiserv Inc 3.125% 06/15/16		06/06/2011	Chase Securities	XXX	424,745	425,000.00	
36828QDN3	GE Capital Commercial Mortgage 2004-C1 4.596% 11/10/38		07/20/2011	Credit Suisse Securities	XXX	898,998	854,536.00	2,618
36828QRX6	GE Capital Commercial Mortgage 2006-C1 5.330% 03/01/44		04/27/2011	Various	XXX	269,609	255,283.00	38
375558AR4	Gilead Sciences 2.400% 12/01/14		12/06/2011	Various	XXX	224,817	225,000.00	
41283LAA3	Harley-Davidson Finl Ser 144A 3.875% 03/15/16		03/01/2011	Deutsche Bank Securities	XXX	499,700	500,000.00	
46625HHX1	JP Morgan Chase & Co 3.450% 03/01/16		02/17/2011	Chase Securities	XXX	1,272,374	1,275,000.00	
478366AV9	Johnson Controls Inc 1.750% 03/01/14		10/04/2011	Oppenheimert Co Inc	XXX	804,992	800,000.00	1,400
494550BG0	Kinder Morgan Ener Part 3.500% 03/01/16		02/23/2011	Morgan Stanley Co	XXX	199,964	200,000.00	
52108HUM4	LB-UBS Commercial Mortgage 2003-C7 A4 4.931% 09/11/35		03/10/2011	Various	XXX	461,904	435,000.00	199
52108HXM1	LB-UBS Commercial Mortgage 2003-C8 A4 5.124% 11/15/32		03/03/2011	Citadel Securities	XXX	335,524	315,000.00	1,211
577081AV4	Mattel Inc 2.500% 11/01/16		11/03/2011	Various	XXX	199,634	200,000.00	
58155QAC7	Mckesson Corp 3.250% 03/01/16		02/23/2011	Chase Securities	XXX	199,322	200,000.00	
59023BAD6	Merrill Lynch Mortgage Trust 2006-C1 ASB 5.666% 05/01/39		06/10/2011	CRT Capital Group LLC	XXX	279,605	260,183.00	574
61747YDD4	Morgan Stanley 3.800% 04/29/16		04/26/2011	Morgan Stanley Co	XXX	999,010	1,000,000.00	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
63946BAB6	Nbcuniversal Media Llc 3.650% 04/30/15		08/19/2011	Tax Free Exchange	X X X	499,140	500,000.00	5,526
68233JAB0	Oncor Electric Delivery 5.950% 09/01/13		03/10/2011	BNY/Suntrust Capital	X X X	466,799	425,000.00	983
68268NAF0	Oneok Partners LP 3.250% 02/01/16		01/21/2011	Citigroup Global Markets	X X X	299,820	300,000.00	
74432QBR5	Prudential Financial Inc MTN 3.000% 05/12/16		05/09/2011	Morgan Stanley Co	X X X	474,649	475,000.00	
776696AB2	Roper Industries Inc 6.625% 08/15/13		04/28/2011	Various	X X X	506,100	455,000.00	6,531
842587CH8	Southern Co 1.950% 09/01/16		08/16/2011	Various	X X X	699,668	700,000.00	
89233P4B9	Toyota Motor Credit Corp 3.200% 06/17/15		01/06/2011	HSBC Securities	X X X	1,047,998	1,015,000.00	2,165
90331HKP7	US Bank NA BKNT 4.950% 10/30/14		08/26/2011	US Bank NA	X X X	1,093,600	1,000,000.00	16,500
92343VAY0	Verizon Communications 3.000% 04/01/16		03/23/2011	Citigroup Global Markets	X X X	1,114,176	1,120,000.00	
94106LAX7	Waste Management Inc 2.600% 09/01/16		08/24/2011	Chase Securities	X X X	434,961	435,000.00	
067901AE8	Barrick Gold Corp 1.750% 05/30/14	A	09/07/2011	Tax Free Exchange	X X X	624,315	625,000.00	2,917
136385AQ4	Canadian Natl Resources 1.450% 11/14/14	A	11/10/2011	Chase Securities	X X X	549,456	550,000.00	
78009CAA8	Royal Bank of Canada 144A 3.125% 04/14/15	A	04/19/2011	MIZUHO SECURITIES USA INC	X X X	965,032	935,000.00	893
02364WBC8	America Movil Sab De Cv 2.375% 09/08/16	F	08/31/2011	Oppenheimert Co Inc	X X X	495,940	500,000.00	
055451AJ7	BHP Billiton Fin USA Ltd 1.125% 11/21/14	F	11/16/2011	Barclays Capital Inc	X X X	597,870	600,000.00	
05565QBT4	BP Captial Markets PLC 2.248% 11/01/16	F	10/27/2011	HSBC Securities	X X X	500,000	500,000.00	
65557AAA5	Nordea Bank Sweden Ab 144A 5.250% 11/30/12	F	02/04/2011	Deutsche Bank Securities	X X X	1,373,489	1,300,000.00	13,081
70659PAB7	Penarth Master Issuer PENAR 2011-1A A1 0.935% 07/18/13	F	06/02/2011	Oppenheimert Co Inc	X X X	450,000	450,000.00	
71645WAT8	Petrobras Intl Fin Co 3.875% 01/27/16	F	01/20/2011	Chase Securities	X X X	413,601	415,000.00	
80105NAE5	Sanofi-Aventis Sa 0.776% 03/28/13	F	03/22/2011	Chase Securities	X X X	850,000	850,000.00	
86960BAA0	Svenska Handelsbanken Ab 3.125% 07/12/16	F	07/05/2011	Citigroup Global Markets	X X X	799,928	800,000.00	
88166CAA6	TEVA Pharma Fin II/III 3.000% 06/15/15	F	03/28/2011	Morgan Stanley Co	X X X	858,296	850,000.00	7,508
928670AG3	Volkswagen Intl Fin Nv 144A 0.822% 10/01/12	F	03/23/2011	RBS SECURITIES INC.	X X X	1,000,000	1,000,000.00	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						34,088,989	33,315,961.00	108,792
8399997 Subtotal - Bonds - Part 3						44,530,398	43,625,961.00	125,291
8399998 Summary item from Part 5 for Bonds						7,892,211	7,877,090.00	2,218
8399999 Subtotal - Bonds						52,422,609	51,503,051.00	127,509
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
9799998 Summary Item from Part 5 for Common Stocks							X X X	
9899999 Subtotal - Preferred and Common Stocks							X X X	
9999999 Totals						52,422,609	X X X	127,509

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. (Cols. 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																				
3133XVRS2	Federal Home Loan Bank 1.000% 12/28/11		08/29/2011	Various	XXX	5,023,645	5,000,000.00	4,979,700	4,989,845		4,191		4,191		4,994,036		29,609	29,609	21,056	12/28/2011
912828MB3	US Treasury N/B 1.125% 12/15/12		11/30/2011	Morgan Stanley Co	XXX	1,515,527	1,500,000.00	1,475,970	1,484,102		7,084		7,084		1,491,186		24,341	24,341	15,615	12/15/2012
912828MH0	US Treasury N/B 2.250% 01/31/15		05/27/2011	Morgan Stanley Co	XXX	937,301	900,000.00	894,797	895,695		411		411		896,106		41,195	41,195	16,838	01/31/2015
912828MR8	Us Treasury N/B 2.375% 02/28/15		04/19/2011	Barclays Capital Inc	XXX	515,605	500,000.00	496,565	497,062		201		201		497,263		18,342	18,342	7,583	02/28/2015
0599999 Subtotal - Bonds - U.S. Governments						7,992,078	7,900,000.00	7,847,032	7,866,704		11,887		11,887		7,878,591		113,487	113,487	61,092	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
001055AE2	Aflac Inc 3.450% 08/15/15		03/16/2011	Credit Suisse Securities	XXX	506,540	500,000.00	499,630	499,644		18		18		499,663		6,877	6,877	10,638	08/15/2015
002824AS9	Abbott Laboratories 5.600% 05/15/11		02/14/2011	BNP Paribus	XXX	1,824,768	1,800,000.00	1,874,628	1,831,798		(10,445)		(10,445)		1,821,353		3,415	3,415	25,200	05/15/2011
026874BV8	American Intl Group 3.650% 01/15/14		03/02/2011	Jeffries & Co	XXX	317,772	310,000.00	309,904	309,899		(2)		(2)		309,897		7,874	7,874	2,954	01/15/2014
03523TAL2	Anheuser-Busch Inbev Wor 3.000% 10/15/12		09/21/2011	Various	XXX	923,791	900,000.00	928,152	922,876		(5,326)		(5,326)		917,550		6,241	6,241	17,042	10/15/2012
084664BK6	Berkshire Hathaway Fin WI 4.000% 04/15/12		11/29/2011	Chase Securities	XXX	1,849,035	1,825,000.00	1,923,189	1,881,924		(40,396)		(40,396)		1,841,528		7,507	7,507	82,328	04/15/2012
086516AJ0	Best Buy Co Inc 6.750% 07/15/13		03/08/2011	Deutsche Bank Securities	XXX	916,177	833,000.00	927,251	913,256		(5,863)		(5,863)		907,392		8,785	8,785	36,652	07/15/2013
111320AC1	Broadcom Corp Series 144A 2.375% 11/01/15		09/28/2011	Tax Free Exchange	XXX	484,698	500,000.00	482,990	486,720		2,353	4,375	(2,022)		484,698				10,786	11/01/2015
161571CW2	Chase Issuance Trust 2008-A9 A9 ABS 4.260% 05/15/13		05/15/2011	Paydown	XXX	2,000,000	2,000,000.00	2,027,524	2,027,555		(27,555)		(27,555)		2,000,000				35,500	05/15/2011
17305EDF9	Citibank Credit Card Issuance 2006-A4 A4 5.450% 05/10/13		05/10/2011	Paydown	XXX	2,500,000	2,500,000.00	2,644,922	2,540,103		(40,103)		(40,103)		2,500,000				68,125	05/10/2011
17313YAB7	Citigroup Funding Inc 1.375% 05/05/11		05/05/2011	Maturity	XXX	1,500,000	1,500,000.00	1,509,585	1,502,450		(2,450)		(2,450)		1,500,000				10,313	05/05/2011
36962G3K8	General Elec Cap Corp MTN 5.250% 10/19/12		07/07/2011	Barclays Capital Inc	XXX	1,056,100	1,000,000.00	1,064,222	1,041,851		(12,066)		(12,066)		1,029,785		26,315	26,315	38,208	10/19/2012
472319AJ1	Jefferies Group Inc 3.875% 11/09/15		11/17/2011	Jeffries & Co	XXX	258,881	325,000.00	318,087	319,443		1,002	2,142	(1,140)		318,302		(59,421)	(59,421)	12,962	11/09/2015
62875UAF2	NBC Universal 3.650% 04/30/15		08/19/2011	Tax Free Exchange	XXX	499,140	500,000.00	498,890	499,008		132		132		499,140				14,651	04/30/2015
651229AB2	Newell Rubbermaid Inc 6.750% 03/15/12		06/06/2011	Barclays Capital Inc	XXX	522,040	500,000.00	538,885	528,952		(10,473)		(10,473)		518,480		3,560	3,560	24,750	03/15/2012
693506BF3	Ppg Industries Inc 1.900% 01/15/16		04/25/2011	RBS SECURITIES INC.	XXX	443,405	465,000.00	440,574	441,425		1,447	1,939	(492)		440,932		2,473	2,473	4,074	01/15/2016
713448BK3	Pepsico Inc 3.750% 03/01/14		12/15/2011	Citigroup Global Markets	XXX	1,909,566	1,800,000.00	1,872,288	1,856,116		(16,692)		(16,692)		1,839,424		70,142	70,142	87,938	03/01/2014
92344SAN0	Cellco Part/Veri Wirelss 5.250% 02/01/12		03/24/2011	Barclays Capital Inc	XXX	1,038,000	1,000,000.00	1,060,630	1,031,830		(7,050)		(7,050)		1,024,781		13,219	13,219	34,563	02/01/2012
931142BT9	Wal-Mart Stores Inc 4.550% 05/01/13		01/03/2011	Jeffries & Co	XXX	2,159,700	2,000,000.00	2,164,000	2,118,284		(691)		(691)		2,117,593		42,107	42,107	16,431	05/01/2013
78009JVK8	Royal Bank Of Canada Ny Ser YCD 2.250% 03/15/13	A	12/13/2011	RBC Capital	XXX	1,932,110	1,900,000.00	1,937,468	1,931,016		(13,329)		(13,329)		1,917,686		14,424	14,424	53,556	03/15/2013
2515A0T45	Deutsche Bank Ag London 2.375% 01/11/13	F	03/17/2011	Deutsche Bank Securities	XXX	1,527,150	1,500,000.00	1,498,530	1,498,989		89		89		1,499,079		28,071	28,071	24,839	01/11/2013
25214GAA1	Dexia Credit Local Sa Ny 144A 2.000% 03/05/13	F	03/02/2011	HSBC Securities	XXX	504,790	505,000.00	507,848	507,848		(139)		(139)		507,709		(2,919)	(2,919)	4,364	03/05/2013
45687AAB8	Ingersoll-Rand Gl Hld Co 6.000% 08/15/13	F	08/09/2011	Morgan Stanley Co	XXX	527,045	480,000.00	532,798	525,725		(10,457)		(10,457)		515,268		11,777	11,777	28,560	08/15/2013
6325C0AZ4	National Australia Bank 144A 2.500% 01/08/13	F	02/23/2011	MESIROW	XXX	1,837,296	1,800,000.00	1,800,000	1,800,000						1,800,000		37,296	37,296	28,750	01/08/2013
65504RAG9	Noble Group LTD 144A 4.875% 08/05/15	F	12/07/2011	NOMURA	XXX	45,250	50,000.00	46,000	49,924		189	3,934	(3,745)		46,179		(929)	(929)	3,297	08/05/2015
65557CAE3	Nordea Bank Ab 144A 2.500% 11/13/12	F	02/04/2011	Barclays Capital Inc	XXX	1,374,732	1,350,000.00	1,356,386	1,354,299		(245)		(245)		1,354,055		20,677	20,677	8,063	11/13/2012
767201AJ5	Rio Tinto Fin USA LTD 1.875% 11/02/15	F	05/04/2011	Deutsche Bank Securities	XXX	440,582	450,000.00	433,161	433,085		1,191	747	444		433,528		7,053	7,053	4,383	11/02/2015
822582AF9	Shell International Fin 4.000% 03/21/14	F	07/13/2011	MIZUHO SECURITIES USA INC	XXX	324,099	300,000.00	316,230	312,646		(2,032)		(2,032)		310,614		13,485	13,485	9,767	03/21/2014
86959LAB9	Svenska Handelsbanken AB 144A 2.875% 09/14/12	F	07/05/2011	Goldman Sachs Co	XXX	614,322	600,000.00	607,164	604,595		(1,385)		(1,385)		603,210		11,112	11,112	14,088	09/14/2012
961214BP7	Westpac Banking Corp 3.000% 12/09/15	F	04/27/2011	Barclays Capital Inc	XXX	700,525	700,000.00	695,716	698,684		122	3,019	(2,897)		695,787		4,738	4,738	8,167	12/09/2015
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						30,537,514	29,893,000.00	30,816,652	30,469,945		(200,156)	16,156	(216,312)		30,253,633		283,879	283,879	720,949	XXX
8399997 Subtotal - Bonds - Part 4						38,529,592	37,793,000.00	38,663,684	38,336,649		(188,269)	16,156	(204,425)		38,132,224		397,366	397,366	782,041	XXX
8399998 Summary Item from Part 5 for Bonds						7,980,208	7,877,090.00	7,892,211			(10,689)	14,121	(24,810)		7,867,405		112,804	112,804	49,016	XXX
8399999 Subtotal - Bonds						46,509,800	45,670,090.00	46,555,895	38,336,649		(198,958)	30,277	(229,235)		45,999,629		510,170	510,170	831,057	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
9799998 Summary Item from Part 5 for Common Stocks							XXX													XXX
9899999 Subtotal - Preferred and Common Stocks							XXX													XXX
9999999 Totals						46,509,800	XXX	46,555,895	38,336,649		(198,958)	30,277	(229,235)		45,999,629		510,170	510,170	831,057	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828QA1	US Treasury N/B 2.250% 03/31/16		04/25/2011	RBS SECURITIES INC.	04/27/2011	Morgan Stanley Co	425,000.000	428,121	428,818	428,118		(3)		(3)			701	701	732	679
912828QJ2	US Treasury N/B 2.125% 02/29/16		03/16/2011	Credit Suisse Securities	04/21/2011	Morgan Stanley Co	435,000.000	439,010	436,223	433,659		(15)	5,337	(5,352)			2,565	2,565	1,407	427
0599999 Subtotal - Bonds - U.S. Governments							860,000.000	867,131	865,041	861,777		(18)	5,337	(5,355)			3,266	3,266	2,139	1,106
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
031162BF6	Amgen Inc 2.300% 06/15/16		06/27/2011	Barclays Capital Inc	06/30/2011	US Bank NA	640,000.000	638,515	634,176	638,519		3		3			(4,343)	(4,343)	245	
12513EAF1	Citigroup/Deutsche Bank Comm 2005-CD1 ASB 5.225% 07/01/44		04/27/2011	BAIRD ROBERT W. & COMP	12/01/2011	Paydown	58,283.000	61,998	58,283	58,283		(3,618)	98	(3,716)					1,054	8
20047AAD2	Commercial Mortgage Pass-Throu 2004-LB2A A4 4.715% 03/10/39		09/28/2011	CREDIT RESEARCH + TRADING LLC	12/01/2011	Paydown	375.000	394	375	375		(18)	1	(19)					3	
302182AF7	Express Scripts Inc 3.125% 05/15/16		04/27/2011	Credit Suisse Securities	05/31/2011	Morgan Stanley Co	435,000.000	433,247	439,916	433,267		20		20			6,649	6,649	1,171	
36828QDN3	GE Capital Commercial Mortgage 2004-C1 A3 4.596% 11/10/38		07/20/2011	Credit Suisse Securities	12/01/2011	Paydown	45,464.000	47,830	45,464	45,464		(2,236)	130	(2,366)					871	139
36828QRX6	GE Capital Commercial Mortgage 2006-C1 AAB 5.330% 03/01/44		04/27/2011	Various	12/01/2011	Paydown	53,482.000	56,484	53,482	53,482		(2,706)	296	(3,002)					981	8
458140AH3	Intel Corp 1.950% 10/01/16		09/14/2011	Goldman Sachs Co	09/29/2011	HSBC Securities	675,000.000	673,967	679,361	673,973		6		6			5,388	5,388	548	
585055AU0	Medtronic Inc. 2.625% 03/15/16		03/10/2011	Oppenheimert Co Inc	07/11/2011	US Bank NA	625,000.000	622,181	642,688	619,245		426	3,363	(2,937)			23,443	23,443	5,423	
59023BAD6	Merrill Lynch Mortgage Trust 2006-C1 ASB 5.666% 05/01/39		06/10/2011	CRT Capital Group LLC	12/01/2011	Paydown	34,486.000	37,061	34,486	34,486		(2,445)	130	(2,575)					584	76
61747WAD1	Morgan Stanley 2.875% 01/24/14		01/20/2011	Morgan Stanley Co	04/26/2011	Various	695,000.000	693,992	702,888	694,216		224		224			8,672	8,672	5,217	
61747YDD4	Morgan Stanley 3.800% 04/29/16		04/26/2011	Morgan Stanley Co	07/13/2011	Merrill Lynch Pierce Fenner	245,000.000	244,757	246,921	242,207		74	2,625	(2,551)			4,714	4,714	2,043	
74834LAR1	Quest Diagnostics Inc/De 3.200% 04/01/16		10/07/2011	Various	12/14/2011	MESIROW	425,000.000	424,754	439,085	422,887		274	2,141	(1,867)			16,198	16,198	9,872	5
80282KAA4	Santander Holdings Usa 4.625% 04/19/16		04/14/2011	Goldman Sachs Co	04/15/2011	Goldman Sachs Co	200,000.000	199,118	202,984	199,118							3,866	3,866	26	
883556BA9	Thermo Fisher Scientific Inc 2.250% 08/15/16		08/09/2011	Oppenheimert Co Inc	11/30/2011	Chase Securities	1,075,000.000	1,073,130	1,095,431	1,073,076		(53)		(53)			22,354	22,354	6,544	
92343VAY0	Verizon Communications 3.000% 04/01/16		03/23/2011	Citigroup Global Markets	03/24/2011	Various	380,000.000	378,024	380,283	378,025		1		1			2,258	2,258	32	
067901AC2	Barrick Gold Corp Series 144A 1.750% 05/30/14	A	05/24/2011	RBC Capital	09/07/2011	Tax Free Exchange	625,000.000	624,256	624,315	624,315		59		59					2,917	
03938LAT1	Arcelormittal 3.750% 03/01/16	F	02/28/2011	Chase Securities	08/01/2011	Chase Securities	300,000.000	298,719	308,640	298,866		147		147			9,774	9,774	4,594	
05565QBT4	BP Captial Markets PLC 2.248% 11/01/16	F	10/27/2011	HSBC Securities	11/04/2011	BROADPOINT CAPITAL	250,000.000	250,000	252,555	250,000							2,555	2,555	125	
87938WAJ2	Telefonica Emisiones Sau 4.949% 01/15/15	F	02/07/2011	Various	05/24/2011	Morgan Stanley Co	255,000.000	266,653	273,834	265,824		(829)		(829)			8,010	8,010	4,627	876
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							7,017,090.000	7,025,080	7,115,167	7,005,628		(10,671)	8,784	(19,455)			109,538	109,538	46,877	1,112
8399998 Subtotal - Bonds							7,877,090.000	7,892,211	7,980,208	7,867,405		(10,689)	14,121	(24,810)			112,804	112,804	49,016	2,218
9999999 Totals								7,892,211	7,980,208	7,867,405		(10,689)	14,121	(24,810)			112,804	112,804	49,016	2,218

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	
				NAIC Valuation Method (See SVO Purposes and Procedures manual)	Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?			9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number			Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
	NONE								
1999999 Total - Preferred and Common Stocks								XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $...............0.
2. Total amount of intangible assets nonadmitted $...............0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-tier Company Owned Indirectly by Insurer on Statement Date	
			Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	5	6
CUSIP Identification	Name of Lower-tier Company	Name of Company Listed in Section 1 Which Controls Lower-tier Company		Number of Shares	% of Outstanding
	NONE				
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
8399999 Total Bonds																XXX	XXX	XXX		
Class One Money Market Mutual Funds																				
83499Z9M0	SSGA Prime			12/28/2011	Various	01/01/2012	32,596,839						32,596,839	2,313				MON	1,941	
8999999 Subtotal - Class One Money Market Mutual Funds							32,596,839					XXX	32,596,839	2,313		XXX	XXX	XXX	1,941	
9199999 Total Short-Term Investments							32,596,839					XXX	32,596,839	2,313		XXX	XXX	XXX	1,941	

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminiated . . . . NONE

E22 Schedule DB - Part D Counterparty Exposure for Derivative Instruments Open NONE

E23 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E24 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Citibank General 1078							(4,662,932)	X X X
KeyBank Concentration 1000							1,553,506	X X X
Misc Cash 1101 KeyBank							20,000,000	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X			16,890,574	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X			16,890,574	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	32,896	X X X
0599999 Total Cash				X X X			16,923,470	X X X

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

1. January	18,266,105	4. April	14,505,971	7. July	15,255,450	10. October	16,296,959
2. February	18,899,263	5. May	18,510,207	8. August	16,484,659	11. November	16,957,736
3. March	14,464,066	6. June	12,116,671	9. September	23,695,659	12. December	16,923,470