



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[] Dental Service Corporation[] Other[]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[X] No[] N/A[]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]	
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)			
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)			
Internet Website Address	KP.org		(216)621-5600 (Area Code) (Telephone Number)			
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) Patricia D. Kennedy-Scott (Printed Name) 1. Regional President (Title)	(Signature) Mark S. Zemelman (Printed Name) 2. Senior Vice President, General Counsel, Secretary (Title)	(Signature) (Printed Name) 3. (Title)
---	---	--

Subscribed and sworn to before me this day of , 2012	a. Is this an original filing? b. If no, 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes[X] No[]
(Notary Public Signature)		

SUMMARY INVESTMENT SCHEDULE

Investment Categories		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	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)				X X X	X X X	X X X
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

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest		
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)		

NONE

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

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13		
5.2	Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 18		
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 Governments (Including all obligations guaranteed by governments)	1.	United States	31,036,161	31,606,120	31,342,064	30,825,000
	2.	Canada				
	3.	Other Countries				
	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 (Diresect 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
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	43,047,780	44,059,765	43,393,848	42,446,961
	9.	Canada	3,139,725	3,205,310	3,146,527	3,110,000
	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 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 Industrial and Miscellaneous (unaffiliated)	20.	United States				
	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

	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	 X X X	 X X X	 106,487,701	 13,021,847
9.2	Class 2	(d).....	 15,935,015	.....	.....	.....	..... 15,935,015	 11.76	 X X X	 X X X	 14,627,030	 1,307,985
9.3	Class 3	(d).....	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....
9.4	Class 4	(d).....	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....
9.5	Class 5	(d).....	.....	.....	.....	.....	(c).....	.....	..... X X X	 X X X	.....	.....
9.6	Class 6	(d).....	.....	.....	.....	.....	(c).....	.....	..... X X X	 X X X	.....	.....
9.7	TOTALS	 54,900,931	 79,904,392	.....	.....	..... 639,243	(b).... 135,444,566	 100.00	 X X X	 X X X	 121,114,731	 14,329,832
9.8	Line 9.7 as a % of Column 6	 40.53	 58.99	.....	.....	..... 0.47	 100.00	 X X X	 X X X	 X X X	 89.42	 10.58
10. Total Bonds Prior Year												
10.1	Class 1	 68,205,670	 74,804,227	.....	.....	.....	..... X X X	 X X X	 143,009,897	 93.56	 129,589,712	 13,420,185
10.2	Class 2	.....	..... 8,927,069	 921,650	.....	.....	..... X X X	 X X X	 9,848,719	 6.44	 9,289,963	 558,756
10.3	Class 3	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....	.....	.....
10.4	Class 4	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....	.....	.....
10.5	Class 5	.....	.....	.....	.....	.....	..... X X X	 X X X	(c).....	.....	.....	.....
10.6	Class 6	.....	.....	.....	.....	.....	..... X X X	 X X X	(c).....	.....	.....	.....
10.7	TOTALS	 68,205,670	 83,731,296	 921,650	.....	.....	..... X X X	 X X X	(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	.....	.....	..... X X X	 X X X	 100.00	 X X X	 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	 X X X
11.2	Class 2	.....	..... 14,627,030	.....	.....	.....	..... 14,627,030	 10.80	 9,289,963	 6.08	 14,627,030	 X X X
11.3	Class 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.4	Class 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.5	Class 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.6	Class 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.7	TOTALS	 50,298,642	 70,176,847	.....	.....	..... 639,243	 121,114,732	 89.42	 138,879,675	 90.85	 121,114,732	 X X X
11.8	Line 11.7 as a % of Col. 6	 41.53	 57.94	.....	.....	..... 0.53	 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9	 37.14	 51.81	.....	.....	..... 0.47	 89.42	 X X X	 X X X	 X X X	 89.42	 X X X
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	 X X X	 13,021,848
12.2	Class 2	.....	..... 1,307,985	.....	.....	.....	..... 1,307,985	 0.97	 558,756	 0.37	 X X X	 1,307,985
12.3	Class 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.4	Class 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.5	Class 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.6	Class 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.7	TOTALS	 4,602,287	 9,727,546	.....	.....	.....	..... 14,329,833	 10.58	 13,978,941	 9.15	 X X X	 14,329,833
12.8	Line 12.7 as a % of Col. 6	 32.12	 67.88	.....	.....	.....	..... 100.00	 X X X	 X X X	 X X X	 X X X	 100.00
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9	 3.40	 7.18	.....	.....	.....	..... 10.58	 X X X	 X X X	 X X X	 X X X	 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	X X X	X X X	116,017,753	13,880,019
9.2	Residential Mortgage-Backed Securities								X X X	X X X		
9.3	Commercial Mortgage-Backed Securities	1,265,091	3,286,733				4,551,824	3.36	X X X	X X X	4,551,824	
9.4	Other Loan-Backed and Structured Securities		994,967				994,967	0.73	X X X	X X X	545,154	449,813
9.5	Totals	54,900,932	79,904,391			639,243	135,444,566	100.00	X X X	X X X	121,114,731	14,329,832
9.6	Line 9.5 as a % of Col. 6	40.53	58.99			0.47	100.00	X X X	X X X	X X X	89.42	10.58
10.	Total Bonds Prior Year											
10.1	Issuer Obligations	63,638,012	83,731,296	921,650			X X X	X X X	148,290,958	97.01	134,312,017	13,978,941
10.2	Residential Mortgage-Backed Securities						X X X	X X X				
10.3	Commercial Mortgage-Backed Securities						X X X	X X X				
10.4	Other Loan-Backed and Structured Securities	4,567,658					X X X	X X X	4,567,658	2.99	4,567,658	
10.5	Totals	68,205,670	83,731,296	921,650			X X X	X X X	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			X X X	X X X	100.00	X X X	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	X X X
11.2	Residential Mortgage-Backed Securities											X X X
11.3	Commercial Mortgage-Backed Securities	1,265,091	3,286,733				4,551,824	3.36			4,551,824	X X X
11.4	Other Loan-Backed and Structured Securities		545,154				545,154	0.40	4,567,658	2.99	545,154	X X X
11.5	Totals	50,298,642	70,176,847			639,243	121,114,732	89.42	138,879,675	90.85	121,114,732	X X X
11.6	Line 11.5 as a % of Col. 6	41.53	57.94			0.53	100.00	X X X	X X X	X X X	100.00	X X X
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9	37.14	51.81			0.47	89.42	X X X	X X X	X X X	89.42	X X X
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	X X X	13,880,019
12.2	Residential Mortgage-Backed Securities										X X X	
12.3	Commercial Mortgage-Backed Securities										X X X	
12.4	Other Loan-Backed and Structured Securities		449,813				449,813	0.33			X X X	449,813
12.5	Totals	4,602,287	9,727,545				14,329,832	10.58	13,978,941	9.15	X X X	14,329,832
12.6	Line 12.5 as a % of Col. 6	32.12	67.88				100.00	X X X	X X X	X X X	X X X	100.00
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9	3.40	7.18				10.58	X X X	X X X	X X X	X X X	10.58

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	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		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of 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	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Change in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	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. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amount Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	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			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates		
		3	4 F O R E I G N	5			8 Rate Used to Obtain Fair Value	9 Fair Value			Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
CUSIP Identification	Description	Code	Bond CHAR	NAIC Desig- nation	Actual Cost																	
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	X X X		31,606,120	30,825,000	31,036,158		(166,932)	1,735	X X X	X X X	X X X	116,663	600,688	X X X	X X X	
0599999 Subtotal - U.S. Governments						31,342,064	X X X		31,606,120	30,825,000	31,036,158		(166,932)	1,735	X X X	X X X	X X X	116,663	600,688	X X X	X X X	
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	X X X		1,409,433	1,360,000	1,387,756		155	12,549	X X X	X X X	X X X	18,681	31,576	X X X	X X X	
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,387,308	X X X		1,409,433	1,360,000	1,387,756		155	12,549	X X X	X X X	X X X	18,681	31,576	X X X	X X X	
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	X X X		3,051,265	2,975,000	3,009,507		(3,872)		X X X	X X X	X X X	27,396	48,477	X X X	X X X	
3199999 Subtotal - U.S. Special Revenue, Special Assessment						3,013,379	X X X		3,051,265	2,975,000	3,009,507		(3,872)		X X X	X X X	X X X	27,396	48,477	X X X	X X X	
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	1,403,943	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 144																					

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 F O R E I G N	5			8	9			12	13	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity	
CUSIP Identification	Description	Code	N	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			Rate of							
494550BG0	Kinder Morgan Ener Part				2FE	199,964		103.9720	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	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	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	2,000,000	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	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	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	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	1,700,000	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		(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	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		(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		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		(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		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		(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	1,000,000	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		(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		(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	1,120,000	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		(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		(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		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		(1,930)			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		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		(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		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		76			1.130	1.250	MN	750		11/16/2011	11/21/2014	
05565QBT4	BP Capital Markets PLC		F		1FE	500,000		100.6380	503,190	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		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		(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		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		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	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					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		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		(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		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		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		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		(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		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		(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		(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		(1,400)			3.000	2.750	JD	1,133	25,500	03/28/2011	06/15/2015	
90261XFY3	UBS Ag Stamford Ct																					

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

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	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
31398A4M1	Fannie Mae 1.625% 10/26/15		12/21/2011	Barclays Capital Inc	X X X	2,051,411	2,000,000.00	5,056
912828RF9	US Treasury N/B 1.000% 08/31/16		09/29/2011	HSBC Securities	X X X	675,844	675,000.00	630
912828RM4	US Treasury N/B 1.000% 10/31/16		11/17/2011	Chase Securities	X X X	905,602	900,000.00	539
912828RU6	US Treasury N/B 0.875% 11/30/16		12/22/2011	Various	X X X	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	X X X	650,150	610,000.00	9,669
452152HP9	Illinois St 4.026% 03/01/14		02/23/2011	Morgan Stanley Co	X X X	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	X X X	500,000	500,000.00	
646080NE7	NJ St Higher Ed Assist Auth 5.000% 12/01/15		06/08/2011	Merrill Lynch Pierce Fenner	X X X	588,379	550,000.00	
66285WHH2	North Tex Twy Auth Rev 2.441% 09/01/13		04/15/2011	Citigroup Global Markets	X X X	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.	X X X	245,042	230,000.00	5,552
00206RAW2	AT & T Inc 2.950% 05/15/16		04/26/2011	Oppenheimert Co Inc	X X X	1,058,071	1,060,000.00	
00440EAN7	Ace Ina Holdings Inc 2.600% 11/23/15		07/18/2011	Wells Fargo Securities	X X X	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.	X X X	472,021	430,179.00	1,795
111320AD9	Broadcom Corp 2.375% 11/01/15		09/28/2011	Tax Free Exchange	X X X	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	X X X	451,195	424,155.00	62
125509BR9	Cigna Corp 2.750% 11/15/16		11/03/2011	Morgan Stanley Co	X X X	189,850	190,000.00	
126408GL1	Csx Corp 5.750% 03/15/13		05/05/2011	Various	X X X	515,801	477,000.00	2,082
126650BT6	Cvs Caremark Corp 3.250% 05/18/15		01/24/2011	Various	X X X	418,626	410,000.00	2,554
14040HAV7	Capital One Financial Co 2.125% 07/15/14		07/14/2011	Barclays Capital Inc	X X X	744,590	745,000.00	
14041NED9	Capital One Multi-Asset Execut 2008-A3 5.050% 02/15/16		03/02/2011	Various	X X X	561,802	520,000.00	1,605
172967FS5	Citigroup Inc 3.953% 06/15/16		06/08/2011	Citigroup Global Markets	X X X	234,688	230,000.00	
20047AAD2	Commercial Mortgage Pass-Throu 2004-LB2A 4.715% 03/10/39		09/28/2011	CREDIT RESEARCH + TRADING LLC	X X X	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	X X X	550,202	510,000.00	1,442
202795HW3	Commonwealth Edison 1.625% 01/15/14		07/05/2011	Credit Suisse Securities	X X X	806,320	800,000.00	6,139
22822RAV2	Crown Castle Towers Llc 144A 3.214% 08/15/15		10/05/2011	Cantor Fitzgerald	X X X	176,332	175,000.00	406
25459HAN5	Directv Holdings/Fing 144A 3.550% 03/15/15		07/19/2011	Wells Fargo Securities	X X X	454,162	430,000.00	5,385
26138EAM1	Dr Pepper Snapple Group 2.900% 01/15/16		01/26/2011	Various	X X X	725,385	725,000.00	685
26441CAE5	Duke Energy Corp 3.350% 04/01/15		02/08/2011	MESIROW	X X X	385,664	380,000.00	4,597
26884TAC6	ERAC USA Finance Enterp 144A 2.250% 01/10/14		07/05/2011	Various	X X X	400,285	400,000.00	1,988
29476LAC1	ERP Operating LP 5.125% 03/15/16		05/24/2011	Pershing LLC	X X X	507,501	465,000.00	4,766
33773BAK4	Fiserv Inc 3.125% 06/15/16		06/06/2011	Chase Securities	X X X	424,745	425,000.00	
36828QDN3	GE Capital Commercial Mortgage 2004-C1 4.596% 11/10/38		07/20/2011	Credit Suisse Securities	X X X	898,998	854,536.00	2,618
36828QRX6	GE Capital Commercial Mortgage 2006-C1 5.330% 03/01/44		04/27/2011	Various	X X X	269,609	255,283.00	38
375558AR4	Gilead Sciences 2.400% 12/01/14		12/06/2011	Various	X X X	224,817	225,000.00	
41283LAA3	Harley-Davidson Finl Ser 144A 3.875% 03/15/16		03/01/2011	Deutsche Bank Securities	X X X	499,700	500,000.00	
46625HHX1	JP Morgan Chase & Co 3.450% 03/01/16		02/17/2011	Chase Securities	X X X	1,272,374	1,275,000.00	
478366AV9	Johnson Controls Inc 1.750% 03/01/14		10/04/2011	Oppenheimert Co Inc	X X X	804,992	800,000.00	1,400
494550BG0	Kinder Morgan Ener Part 3.500% 03/01/16		02/23/2011	Morgan Stanley Co	X X X	199,964	200,000.00	
52108HUM4	LB-UBS Commercial Mortgage 2003-C7 A4 4.931% 09/11/35		03/10/2011	Various	X X X	461,904	435,000.00	199
52108HXM1	LB-UBS Commercial Mortgage 2003-C8 A4 5.124% 11/15/32		03/03/2011	Citadel Securities	X X X	335,524	315,000.00	1,211
577081AV4	Mattel Inc 2.500% 11/01/16		11/03/2011	Various	X X X	199,634	200,000.00	
58155QAC7	Mckesson Corp 3.250% 03/01/16		02/23/2011	Chase Securities	X X X	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	X X X	279,605	260,183.00	574
61747YDD4	Morgan Stanley 3.800% 04/29/16		04/26/2011	Morgan Stanley Co	X X X	999,010	1,000,000.00	

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
001055AE2	Afiac Inc 3.450% 08/15/15		03/16/2011	Credit Suisse Securities	X X X	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	X X X	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	X X X	317,772	310,000.00	309,904	309,899		(2)		(2)		309,897		7,874	7,874	2,954	01/15/2014
035231AL2	Anheuser-Busch Inbev Wor 3.000% 10/15/12		09/21/2011	Various	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	258,881	325,000.00	318,087	319,443		1,002	2,142	(1,140)		318,302		(59,421)	(59,421)		11/09/2015
62875UAF2	NBC Universal 3.650% 04/30/15		08/19/2011	Tax Free Exchange	X X X	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	X X X	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.	X X X	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	X X X	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
92344SANO	Celco Part/Veri Wirelss 5.250% 02/01/12		03/24/2011	Barclays Capital Inc	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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
8399999	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	X X X
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	X X X
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	X X X
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	X X X
8999998	Summary Item from Part 5 for Preferred Stocks						X X X													X X X
9799998	Summary Item from Part 5 for Common Stocks						X X X													X X X
9899999	Subtotal - Preferred and Common Stocks						X X X													X X X
9999999	Totals					46,509,800	X X X	46,555,895	38,336,649		(198,958)	30,277	(229,235)		45,999,629		510,170	510,170	831,057	X X X

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	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consider- ation	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%			RBS SECURITIES																
	03/31/16		04/25/2011	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%			Credit Suisse																
	02/29/16		03/16/2011	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			BAIRD ROBERT W. &																
	2005-CD1 ASB 5.225% 07/01/44		04/27/2011	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	12/01/2011	Paydown	375.000	394	375	375		(18)	1	(19)					3	
302182AF7 ...	Express Scripts Inc 3.125%			Credit Suisse																
	05/15/16		04/27/2011	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			Credit Suisse																
	2004-C1 A3 4.596% 11/10/38		07/20/2011	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			CRT Capital Group																
	2006-C1 ASB 5.666% 05/01/39		06/10/2011	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																			
	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%			Citigroup Global																
	04/01/16		03/23/2011	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 Capital Markets PLC 2.248%																			
	11/01/16	F	10/27/2011	HSBC Securities	11/04/2011	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	
								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
NONE									
1999999 Total - Preferred and Common Stocks								... X X X ...	... X X X ...

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	
				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					
0399999 Total - Preferred and Common Stocks				 X X X	 X X X

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 .....								.....	.....	.....	.....	.....	.....	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....
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	.....	.....	.....	... X X X ...	... 32,596,839	 2,313	.....	. X X X	.. X X X ..	. X X X .	 1,941	.....
9199999 Total Short-Term Investments								... 32,596,839	.....	.....	.....	... X X X ...	... 32,596,839	 2,313	.....	. X X X	.. X X X ..	. X X X .	 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			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
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

E26 Schedule E - Part 2 - Cash Equivalents NONE

E27 Schedule E - Part 3 Special Deposits NONE

INDEX TO HEALTH
ANNUAL STATEMENT

Analysis of Operations By Lines of Business	7
Assets	2
Cash Flow	6
Exhibit 1 - Enrollment By Product Type for Health Business Only	17
Exhibit 2 - Accident and Health Premiums Due and Unpaid	18
Exhibit 3 - Health Care Receivables	19
Exhibit 4 - Claims Unpaid and Incentive Pool, Withhold and Bonus	20
Exhibit 5 - Amounts Due From Parent, Subsidiaries and Affiliates	21
Exhibit 6 - Amounts Due To Parent, Subsidiaries and Affiliates	22
Exhibit 7 - Part 1 - Summary of Transactions With Providers	23
Exhibit 7 - Part 2 - Summary of Transactions With Intermediaries	23
Exhibit 8 - Furniture, Equipment and Supplies Owned	24
Exhibit of Capital Gains (Losses)	15
Exhibit of Net Investment Income	15
Exhibit of Nonadmitted Assets	16
Exhibit of Premiums, Enrollment and Utilization (State Page)	29
Five-Year Historical Data	28
General Interrogatories	26
Jurat Page	1
Liabilities, Capital and Surplus	3
Notes To Financial Statements	25
Overflow Page For Write-ins	42
Schedule A - Part 1	E01
Schedule A - Part 2	E02
Schedule A - Part 3	E03
Schedule A - Verification Between Years	SI02
Schedule B - Part 1	E04
Schedule B - Part 2	E05
Schedule B - Part 3	E06
Schedule B - Verification Between Years	SI02
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification Between Years	SI03
Schedule D - Part 1	E10
Schedule D - Part 1A - Section 1	SI05
Schedule D - Part 1A - Section 2	SI08
Schedule D - Part 2 - Section 1	E11
Schedule D - Part 2 - Section 2	E12
Schedule D - Part 3	E13
Schedule D - Part 4	E14
Schedule D - Part 5	E15
Schedule D - Part 6 - Section 1	E16
Schedule D - Part 6 - Section 2	E16
Schedule D - Summary By Country	SI04
Schedule D - Verification Between Years	SI03
Schedule DA - Part 1	E17
Schedule DA - Verification Between Years	SI10
Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	SI12
Schedule DB - Part C - Section 2	SI13
Schedule DB - Part D	E22
Schedule DB - Verification	SI14
Schedule DL - Part 1	E23
Schedule DL - Part 2	E24
Schedule E - Part 1 - Cash	E25

INDEX TO HEALTH
ANNUAL STATEMENT

Schedule E - Part 2 - Cash Equivalents	E26
Schedule E - Part 3 - Special Deposits	E27
Schedule E - Verification Between Years	SI15
Schedule S - Part 1 - Section 2	30
Schedule S - Part 2	31
Schedule S - Part 3 - Section 2	32
Schedule S - Part 4	33
Schedule S - Part 5	34
Schedule S - Part 6	35
Schedule T - Part 2 - Interstate Compact	37
Schedule T - Premiums and Other Considerations	36
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	38
Schedule Y - Part 1A - Detail of Insurance Holding Company System	39
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	40
Statement of Revenue and Expenses	4
Summary Investment Schedule	SI01
Supplemental Exhibits and Schedules Interrogatories	41
Underwriting and Investment Exhibit - Part 1	8
Underwriting and Investment Exhibit - Part 2	9
Underwriting and Investment Exhibit - Part 2A	10
Underwriting and Investment Exhibit - Part 2B	11
Underwriting and Investment Exhibit - Part 2C	12
Underwriting and Investment Exhibit - Part 2D	13
Underwriting and Investment Exhibit - Part 3	14