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ANNUAL STATEMENT

For the Year Ending December 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

AMERIGROUP Ohio, Inc. dba AMERIGROUP Community Care

NAIC Group Code 1156 (Current Period), 1156 (Prior Period) NAIC Company Code 10767 Employer's ID Number 13-4212818

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[ ] No[X] N/A[ ]

Incorporated/Organized 03/08/2002 Commenced Business 09/01/2005

Statutory Home Office 10123 Alliance Road (Street and Number), Cincinnati, OH 45242 (City or Town, State and Zip Code)

Main Administrative Office 4425 Corporation Lane (Street and Number)

Virginia Beach, VA 23462 (City or Town, State and Zip Code) (757)490-6900 (Area Code) (Telephone Number)

Mail Address 4425 Corporation Lane (Street and Number or P.O. Box), Virginia Beach, VA 23462 (City or Town, State and Zip Code)

Primary Location of Books and Records 4425 Corporation Lane (Street and Number)

Virginia Beach, VA 23462 (City or Town, State and Zip Code) (757)473-2721 (Area Code) (Telephone Number)

Internet Website Address www.amerigroupcorp.com

Statutory Statement Contact Margaret Mary Roomsburg (Name) (757)473-2721 (Area Code)(Telephone Number)(Extension)

mroomsb@amerigroupcorp.com (E-Mail Address) (757)557-6742 (Fax Number)

OFFICERS

Name	Title
Gary Michael Radtke	President and CEO
Nicholas Joseph Pace	Vice President/Secretary
James Ward Truess	Vice President/Asst. Treasurer
Richard Charles Zoretic	Vice President/Asst. Secretary
Scott Wayne Anglin	Vice President/Treasurer
Linda Kaye Whitley-Taylor	Vice President
Margaret Mary Roomsburg	Vice President/Asst. Secretary
Karen Lint Shields	Vice President/Asst. Treasurer

OTHERS

DIRECTORS OR TRUSTEES

Gary Michael Radtke Nicholas Joseph Pace
Peter David Haytaian

State of Virginia
County of Virginia Beach 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)
Gary Michael Radtke	Nicholas Joseph Pace	Margaret Mary Roomsburg
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President/CEO	Vice President/Secretary	Vice President/Asst. Secretary
(Title)	(Title)	(Title)

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

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

(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						
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	10,576,427	20.591	10,576,427		10,576,427	20.591
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	1,777,276	3.460	1,777,276		1,777,276	3.460
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	558,835	1.088	558,836		558,836	1.088
1.43 Revenue and assessment obligations	2,892,596	5.631	2,892,596		2,892,596	5.631
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						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	10,760,837	20.950	10,760,837		10,760,837	20.950
2.2 Unaffiliated Non-U.S. securities (including Canada)	1,087,789	2.118	1,087,788		1,087,788	2.118
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						
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	23,710,993	46.162	23,710,993		23,710,993	46.162
11. Other invested assets						
12. Total invested assets	51,364,753	100.000	51,364,753		51,364,753	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted ca		
	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		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

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, 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		14,645,889
2.	Cost of bonds and stocks acquired, Part 3, Column 7		24,365,290
3.	Accrual of Discount		2,072
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		6,079
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		11,119,493
7.	Deduct amortization of premium		246,077
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14		
	9.4 Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		27,653,760
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		27,653,760

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	10,576,427	10,581,759	10,581,384	10,540,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	10,576,427	10,581,759	10,581,384	10,540,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,777,276	1,938,390	1,830,801	1,599,000
U.S. Political Subdivisions of States, Territories and Possessions (Diresct and guaranteed)	6.	Totals	558,835	605,268	576,542	515,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	2,892,596	3,096,334	2,972,695	2,630,000
	8.	United States	10,760,837	10,795,200	10,856,631	10,465,000
Industrial and Miscellaneous and	9.	Canada	623,587	627,289	624,076	620,000
Hybrid Securities (unaffiliated)	10.	Other Countries	464,202	466,635	471,460	460,000
	11.	Totals	11,848,626	11,889,124	11,952,167	11,545,000
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	27,653,760	28,110,875	27,913,589	26,829,000
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	27,653,760	28,110,875	27,913,589	

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	6,925,800	7,573,899				14,499,699	31.22	8,426,238	19.64	14,499,699	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 TOTALS	6,925,800	7,573,899				14,499,699	31.22	8,426,238	19.64	14,499,699	
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		511,065	1,266,211			1,777,276	3.83			1,777,276	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 TOTALS		511,065	1,266,211			1,777,276	3.83			1,777,276	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 Class 1		451,688	107,147			558,835	1.20			558,835	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 TOTALS		451,688	107,147			558,835	1.20			558,835	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	325,238	379,775	2,187,583			2,892,596	6.23	4,901,034	11.43	2,892,596	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 TOTALS	325,238	379,775	2,187,583			2,892,596	6.23	4,901,034	11.43	2,892,596	

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	16,063,404	9,158,476				25,221,880	54.31	29,392,314	68.52	25,221,880	
6.2 Class 2	29,999	1,463,646				1,493,645	3.22	176,209	0.41	1,493,645	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 TOTALS	16,093,403	10,622,122				26,715,525	57.52	29,568,523	68.93	26,715,525	
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) 23,314,442	18,074,903	3,560,941			44,950,286	96.78	XXX	XXX	44,950,286	
9.2 Class 2	(d) 29,999	1,463,646				1,493,645	3.22	XXX	XXX	1,493,645	
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	23,344,441	19,538,549	3,560,941			(b) 46,443,931	100.00	XXX	XXX	46,443,931	
9.8 Line 9.7 as a % of Column 6	50.26	42.07	7.67			100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Class 1	32,468,048	5,350,504	3,964,621	936,413		XXX	XXX	42,719,586	99.59	42,719,585	
10.2 Class 2	146,212	29,997				XXX	XXX	176,209	0.41	176,209	
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	32,614,260	5,380,501	3,964,621	936,413		XXX	XXX	(b) 42,895,795	100.00	42,895,794	
10.8 Line 10.7 as a % of Col. 8	76.03	12.54	9.24	2.18		XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Class 1	23,314,442	18,074,903	3,560,941			44,950,286	96.78	42,719,585	99.59	44,950,286	XXX
11.2 Class 2	29,999	1,463,646				1,493,645	3.22	176,209	0.41	1,493,645	XXX
11.3 Class 3											XXX
11.4 Class 4											XXX
11.5 Class 5											XXX
11.6 Class 6											XXX
11.7 TOTALS	23,344,441	19,538,549	3,560,941			46,443,931	100.00	42,895,794	100.00	46,443,931	XXX
11.8 Line 11.7 as a % of Col. 6	50.26	42.07	7.67			100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	50.26	42.07	7.67			100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 Class 1										XXX	
12.2 Class 2										XXX	
12.3 Class 3										XXX	
12.4 Class 4										XXX	
12.5 Class 5										XXX	
12.6 Class 6										XXX	
12.7 TOTALS										XXX	
12.8 Line 12.7 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

(a) Includes $...............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $...............0 current year, $...............0 prior year of bonds with Z designations and $...............0 current year, $...............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class 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 $.........171,409; 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	6,925,800	7,573,899				14,499,699	31.22	8,426,238	19.42	14,499,699	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	6,925,800	7,573,899				14,499,699	31.22	8,426,238	19.42	14,499,699	
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		511,065	1,266,211			1,777,276	3.83			1,777,276	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		511,065	1,266,211			1,777,276	3.83			1,777,276	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		451,688	107,147			558,835	1.20			558,835	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		451,688	107,147			558,835	1.20			558,835	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	325,238	379,775	2,187,583			2,892,596	6.23	4,901,035	11.29	2,892,596	
5.2 Residential Mortgage-Backed Securities											
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	325,238	379,775	2,187,583			2,892,596	6.23	4,901,035	11.29	2,892,596	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	16,093,402	10,622,123				26,715,525	57.52	30,072,714	69.29	26,715,525	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities											
6.5 Totals	16,093,402	10,622,123				26,715,525	57.52	30,072,714	69.29	26,715,525	
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	23,344,440	19,538,550	3,560,941			46,443,931	100.00	XXX	XXX	46,443,931	
9.2 Residential Mortgage-Backed Securities								XXX	XXX		
9.3 Commercial Mortgage-Backed Securities								XXX	XXX		
9.4 Other Loan-Backed and Structured Securities								XXX	XXX		
9.5 Totals	23,344,440	19,538,550	3,560,941			46,443,931	100.00	XXX	XXX	46,443,931	
9.6 Line 9.5 as a % of Col. 6	50.26	42.07	7.67			100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	33,118,452	5,380,500	3,964,621	936,413		XXX	XXX	43,399,986	100.00	43,399,986	
10.2 Residential Mortgage-Backed Securities						XXX	XXX				
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals	33,118,452	5,380,500	3,964,621	936,413		XXX	XXX	43,399,986	100.00	43,399,986	
10.6 Line 10.5 as a % of Col. 8	76.31	12.40	9.14	2.16		XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	23,344,440	19,538,550	3,560,941			46,443,931	100.00	43,399,986	100.00	46,443,931	XXX
11.2 Residential Mortgage-Backed Securities											XXX
11.3 Commercial Mortgage-Backed Securities											XXX
11.4 Other Loan-Backed and Structured Securities											XXX
11.5 Totals	23,344,440	19,538,550	3,560,941			46,443,931	100.00	43,399,986	100.00	46,443,931	XXX
11.6 Line 11.5 as a % of Col. 6	50.26	42.07	7.67			100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	50.26	42.07	7.67			100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 Totals										XXX	
12.6 Line 12.5 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	28,754,097	28,754,097			
2.	Cost of short-term investments acquired	218,021,891	218,021,891			
3.	Accrual of discount	6,347	6,347			
4.	Unrealized valuation increase (decrease)					
5.	Total gain (loss) on disposals					
6.	Deduct consideration received on disposals	227,983,145	227,983,145			
7.	Deduct amortization of premium	9,019	9,019			
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)	18,790,171	18,790,171			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	18,790,171	18,790,171			

(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

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year			
2.	Cost of cash equivalents acquired	5,999,145	5,999,145	
3.	Accrual of discount	855	855	
4.	Unrealized valuation increase (decrease)			
5.	Total gain (loss) on disposals			
6.	Deduct consideration received on disposals	6,000,000	6,000,000	
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)			
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Lines 10 minus 11)			

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

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
U.S. Governments - Issuer Obligations																					
31331K2J8	F F C B DEB 0.250% 5/24/				1	500,000	99.8840	499,420	500,000	500,000					0.250	0.250	MN	87		12/30/2011	05/24/2013
31331KGD6	F F C B DEB 1.375% 3/28/	SD		1	1	3,027,728	100.2660	3,038,060	3,030,000	3,028,292		565			1.375	1.406	MS	10,763	20,831	03/28/2011	03/28/2014
3134G1VG6	F H L M C M T N 0.625% 10/30/				1	1,004,307	100.3420	1,003,420	1,000,000	1,002,528		(1,779)			0.625	0.320	AO	1,059	3,125	05/31/2011	10/30/2012
3134G2T28	F H L M C M T N 0.750% 10/17/			1	1	1,000,000	99.9890	999,890	1,000,000	1,000,000					0.750	0.751	AO	1,542		11/03/2011	10/17/2014
3137EACV9	F H L M C M T N 1.000% 8/27/				1	1,011,500	100.9730	1,009,730	1,000,000	1,010,509		(991)			1.000	0.601	FA	3,444		09/30/2011	08/27/2014
3135G0GU1	F N M A M T N 0.500% 12/27/				1	1,100,688	99.9780	1,099,758	1,100,000	1,100,686		(2)			0.500	0.469	JD	61		12/29/2011	12/27/2013
3135G0FL2	F N M A M T N 0.550% 11/14/			1	1	1,000,000	99.9290	999,290	1,000,000	1,000,000					0.550	0.551	MN	718		11/14/2011	11/14/2013
3135G0GP2	F N M A M T N 0.750% 12/19/				1	500,313	99.8800	499,400	500,000	500,312		(1)			0.750	0.730	JD	125		12/29/2011	12/19/2014
31398A3K6	F N M A M T N 1.250% 3/14/				1	1,018,280	101.6740	1,016,740	1,000,000	1,016,409		(1,871)			1.250	0.501	MS	3,715		09/30/2011	03/14/2014
31398A3R1	Federal National Mortgage Agency				1	418,569	101.4760	416,052	410,000	417,691		(878)			1.350	0.501	MS	1,538		09/29/2011	03/21/2014
0199999 Subtotal - U.S. Governments - Issuer Obligations						10,581,385	XXX	10,581,760	10,540,000	10,576,427		(4,957)			XXX	XXX	XXX	23,052	23,956	XXX	XXX
0599999 Subtotal - U.S. Governments						10,581,385	XXX	10,581,760	10,540,000	10,576,427		(4,957)			XXX	XXX	XXX	23,052	23,956	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772G7D4	CONNECTICUT ST REF 5.000% 12/01/				1FE	428,081	125.4140	476,573	380,000	423,824		(4,257)			5.000	3.359	JD	1,583	19,000	02/10/2011	12/01/2019
373384DP8	GA GO C17 S07E			1	1FE	220,286	121.9090	237,723	195,000	212,871		(4,315)			5.000	3.220	FA	4,063	9,750	06/05/2009	08/01/2020
57582PRU6	MA GO NC S09B				1FE	179,716	117.9070	182,756	155,000	171,192		(3,357)			5.000	2.546	JJ	3,875	7,750	06/05/2009	07/01/2016
604129VS2	MINNESOTA ST REF ST 5.000% 8/01/				1FE	304,765	124.2440	310,610	250,000	296,549		(6,559)			5.000	1.980	FA	5,208	10,486	09/29/2010	08/01/2018
604129BU9	MN GO C16 S06			1	1FE	172,730	115.0450	178,320	155,000	166,554		(3,980)			5.000	3.203	JD	646	7,750	06/05/2009	06/01/2020
646039QW0	NJ Go NC S09				1FE	179,976	117.6450	188,232	160,000	173,319		(2,669)			5.000	3.064	FA	3,333	8,000	06/12/2009	08/01/2016
677520T99	OH GO NC S09B				1FE	177,413	120.4770	185,535	154,000	170,585		(2,699)			5.000	2.918	FA	3,208	7,700	06/05/2009	08/01/2017
93974CJG6	WA GO NC S09R				1FE	167,834	119.0940	178,641	150,000	162,382		(2,249)			5.000	3.226	JJ	3,750	7,500	07/08/2009	01/01/2017
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,830,801	XXX	1,938,390	1,599,000	1,777,276		(30,085)			XXX	XXX	XXX	25,666	77,936	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,830,801	XXX	1,938,390	1,599,000	1,777,276		(30,085)			XXX	XXX	XXX	25,666	77,936	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
235219CP5	DALLAS TX REF 5.000% 2/15/				1FE	23,710	119.5410	23,908	20,000	23,075		(567)			5.000	1.849	FA	378	742	11/18/2010	02/15/2017
442331TN4	HOUSTON TX REF PUB 5.000% 3/01/				1FE	85,804	119.5560	89,667	75,000	84,071		(1,625)			5.000	2.506	MS	1,250	2,750	12/07/2010	03/01/2017
167560LM1	IL Chicago MWD GO C16S06			1	1FE	298,327	116.4340	308,550	265,000	287,583		(5,793)			5.000	3.142	JD	1,104	13,250	06/05/2009	12/01/2018
592112BM7	TN Nashvil Co GO C16 S06B			1	1FE	168,701	118.1570	183,143	155,000	164,106		(3,131)			5.000	3.631	FA	3,229	7,750	06/05/2009	08/01/2021
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						576,542	XXX	605,268	515,000	558,835		(11,116)			XXX	XXX	XXX	5,961	24,492	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						576,542	XXX	605,268	515,000	558,835		(11,116)			XXX	XXX	XXX	5,961	24,492	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
71883RJT1	AZ Phoenix Wtr C19 S09A			1	1FE	129,467	116.9690	140,363	120,000	127,394		(1,340)			5.000	4.080	JJ	3,000	6,000	06/05/2009	07/01/2024
040654JX4	AZ Trn Brd Hwy C12 S02B			1	1FE	146,726	102.5160	138,397	135,000	136,954		(7,409)			5.250	2.335	JJ	3,544	7,088	06/05/2009	07/01/2016
59266TAL5	CA MWD SCA Wtr C19 S09B			1	1FE	177,123	119.1970	190,715	160,000	173,384		(2,429)			5.250	3.989	JJ	4,200	8,400	06/10/2009	07/01/2024
79730AHN1	CA S Diego PFFA C19 S09B			1	1FE	135,889	119.0640	148,830	125,000	133,516		(1,470)			5.500	4.456	MN	878	6,875	06/09/2009	05/15/2023
207758KV4	CONNECTICUT ST SPL 5.000% 11/01/				1FE	292,740	120.9030	302,258	250,000	286,211		(5,730)			5.000	2.344	MN	2,083	12,188	11/10/2010	11/01/2017
442435YM9	HOUSTON TX UTIL SYS 5.000% 11/15/				1FE	674,313	122.9570	688,559	560,000	657,166		(12,928)			5.000	2.273	MN	3,578	33,756	09/01/2010	11/15/2018
101029PY6	MA Boston W&S NC S09B				1FE	168,125	122.2450	177,255	145,000	161,643		(2,587)			5.000	2.871	MN	1,208	7,250	06/09/2009	11/01/2017
59455RK88	MI MBA Cln Wtr C12 S02			1	1FE	199,029	103.3090	191,122	185,000	188,284		(8,985)			5.250	2.864	AO	2,428	9,713	06/05/2009	10/01/2019
64971QQH9	NY NYC TFA Prerefunded			1	1FE	26,637	118.0090	29,502	25,000	26,584		(53)			5.000	3.523	FA	521		11/01/2011	08/01/2020
64971QQK2	NY NYC TFA Unrefunded			1	1FE	138,512	114.2280	148,496	130,000	138,235		(276)			5.000	3.523	FA	2,708		11/01/2011	08/01/2020
64985YDV9	NY PIT EFC C16 S07A			1	1FE	165,457	115.5760	179,143	155,000	162,170		(2,324)			5.000	4.002	JD	344	7,750	06/05/2009	12/15/2022
708840HU0	PA PICA Phil Fdg NC S09				1FE	163,940	119.5680	179,352	150,000	159,936		(1,618)			5.000	3.683	JD	333	7,500	06/15/2009	06/15/2017
746189QB8	PURDUE UNIV IN UNIV 5.000% 7/01/				1FE	17,868	122.3430	18,351	15,000	17,481		(351)			5.000	2.263	JJ	375	454	11/23/2010	07/01/2018
882756S75	TEXAS ST PUB FIN 5.000% 7/01/			1	1FE	53,894	109.2250	54,613	50,000	52,786		(1,091)			5.000	2.699	JJ	1,250	1,354	12/16/2010	07/01/2019
88283LEP7	TX Trn Cmsn C17 S07			1	1FE	166,040	114.5150	177,498	155,000	162,733		(2,417)			5.000	3.978	AO	1,938	7,750	06/05/2009	04/01/2024
928172SJ5	VA PBA NC S09B				1FE	140,083	122.9900	147,588	120,000	134,958		(2,034)			5.000	2.928	FA	2,500	6,000	06/05/2009	08/01/2018
977092UH6	WISCONSIN ST CLEAN 5.000% 6/01/				1FE	176,852	122.8610	184,292	150,000	173,161		(3,302)			5.000	2.404	JD	625	7,771	11/18/2010	06/01/2018
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						2,972,695	XXX	3,096,334	2,630,000	2,892,596		(56,344)			XXX	XXX	XXX	31,513	129,849	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						2,972,695	XXX	3,096,334	2,630,000	2,892,596		(56,344)			XXX	XXX	XXX	31,513	129,849	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
88579EAD7	3M Company Sr Unsec MTN				1FE	154,764	104.0980	150,942	145,000	147,835		(2,893)			4.650	2.583	JD	300	6,743	07/23/2009	12/15/2012
031162AJ9	AMGEN INC 4.850% 11/18/				2FE	112,009	108.3760	108,376	100,000	110,855		(1,154)			4.850	1.019	MN	579	2,425	09/09/2011	11/18/2014
06406HBE8	Bank of NY Mellon Sr Unsec				1FE	315,351	103.6850	307,944	297,000	301,668		(5,445)			4.950	3.051	MN	2,450	14,702	06/05/2009	11/01/2012
05531FAE3	BB T CORPORATION MTN 3.375% 9/25/				1FE	209,092	103.4380	206,876	200,000	206,194		(2,898)			3.375	1.564	MS	1,800	6,750	03/03/2011	09/25/2013

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
079860AJ1	BELLSOUTH CORP 4.750% 11/15/				1FE	210,486	103.3480	206,696	200,000	206,667		(3,819)			4.750	0.907	MN	1,214	4,750	06/30/2011	11/15/2012
134429AS8	CAMPBELL SOUP CO 4.875% 10/01/				1FE	217,650	107.0310	214,062	200,000	213,826		(3,824)			4.875	0.888	AO	2,438	4,875	07/05/2011	10/01/2013
14040HAV7	CAPITAL ONE FINL 2.125% 7/15/				2FE	119,989	98.7180	118,462	120,000	119,990		2			2.125	2.140	JJ	1,148		07/19/2011	07/15/2014
14912L4V0	CATERPILLAR FINL MTN 1.375% 5/20/				1FE	201,991	101.2520	202,504	200,000	201,884		(107)			1.375	0.977	MN	313	688	12/20/2011	05/20/2014
17275RAJ1	CISCO SYSTEMS 1.625% 3/14/				1FE	203,575	101.8740	203,748	200,000	203,263		(312)			1.625	0.878	MS	966	803	12/20/2011	03/14/2014
172967DP3	CITIGROUP INC 5.850% 7/02/				1FE	216,356	102.8010	205,602	200,000	210,628		(5,728)			5.850	2.247	JJ	5,818	5,850	03/02/2011	07/02/2013
19416QDW7	COLGATE PALM CO MTN 0.600% 11/15/				1FE	64,979	99.9660	64,978	65,000	64,980					0.600	0.612	MN	57		12/20/2011	11/15/2014
209111EC3	CON EDISON 3.850% 6/15/				1FE	131,806	104.0090	130,011	125,000	130,166		(1,641)			3.850	0.986	JD	214	2,406	07/13/2011	06/15/2013
20825RAB7	CONOCOPHIL AU 5.500% 4/15/				1FE	214,894	105.9070	211,814	200,000	212,160		(2,734)			5.500	0.753	AO	2,322	5,500	09/16/2011	04/15/2013
235851AK8	DANAHER CORP 1.300% 6/23/				1FE	231,330	101.4370	233,305	230,000	231,212		(118)			1.300	1.088	JD	66	1,495	12/20/2011	06/23/2014
25459HAL9	DIRECTV HLDGS FN 4.750% 10/01/				2FE	110,099	108.0160	108,016	100,000	108,730		(1,369)			4.750	1.504	AO	1,188	2,375	07/22/2011	10/01/2014
26441CAA3	DUKE ENERGY CORP 5.650% 6/15/				2FE	107,502	106.5130	106,513	100,000	106,251		(1,251)			5.650	1.305	JD	251	2,825	09/15/2011	06/15/2013
263534CG2	DUPONT EI NEMOUR 1.750% 3/25/				1FE	203,529	101.8630	203,726	200,000	203,222		(307)			1.750	1.021	MS	933	875	12/20/2011	03/25/2014
278642AA1	EBAY INC 0.875% 10/15/				1FE	200,386	100.3070	200,614	200,000	200,307		(79)			0.875	0.790	AO	369	875	07/15/2011	10/15/2013
532457BD9	Eli Lilly & Co Sr Unsec				1FE	153,466	100.5220	148,773	148,000	148,370		(2,015)			3.550	2.173	MS	1,678	5,254	06/05/2009	03/06/2012
341099CC1	FLORIDA POWER CORP 4.800% 3/01/				1FE	180,673	104.4220	177,517	170,000	177,766		(2,906)			4.800	0.859	MS	2,720	4,080	08/18/2011	03/01/2013
36962G4Q4	GEN ELEC CAP CRP 1.875% 9/16/				1FE	159,758	101.2320	161,971	160,000	159,861		79			1.875	1.936	MS	875	3,000	09/16/2010	09/16/2013
36962G4H4	GEN ELEC CAP M T N 2.800% 1/08/				1FE	154,059	101.9000	152,850	150,000	152,272		(1,787)			2.800	1.304	JJ	2,018	2,100	03/09/2011	01/08/2013
369550AS7	GENERAL DYNAMICS 1.375% 1/15/				1FE	215,460	101.0930	217,350	215,000	215,429		(31)			1.375	1.312	JJ	1,388		09/16/2011	01/15/2015
36962G4X9	GENERAL ELEC CAP 2.100% 1/07/				1FE	100,538	101.4970	101,497	100,000	100,487		(51)			2.100	1.861	JJ	1,015		10/14/2011	01/07/2014
373334JT9	GEORGIA POWER CO 1.300% 9/15/				1FE	100,992	100.9240	100,924	100,000	100,778		(214)			1.300	0.841	MS	383	650	07/11/2011	09/15/2013
428236BK8	HEWLETT PACK CO 1.550% 5/30/				2FE	149,957	98.3410	147,512	150,000	149,965		8			1.550	1.566	MN	200	1,163	05/31/2011	05/30/2014
428236BN2	HEWLETT PACK CO 2.350% 3/15/				2FE	99,977	99.5160	99,516	100,000	99,979		2			2.350	2.371	MS	666		09/19/2011	03/15/2015
438516AY2	HONEYWELL INTL 3.875% 2/15/				1FE	106,825	106.6910	106,691	100,000	106,729		(96)			3.875	0.678	FA	1,464		12/20/2011	02/15/2014
459200GW5	IBM CORP 1.250% 5/12/				1FE	201,828	101.1370	202,274	200,000	201,543		(285)			1.250	0.921	MN	340	1,250	07/22/2011	05/12/2014
24422ERA9	JOHN DEERE CAP MTN 1.600% 3/03/				1FE	201,321	101.6430	203,286	200,000	201,097		(224)			1.600	1.349	MS	1,049	1,600	07/11/2011	03/03/2014
478160AX2	JOHNSON AND JOHNSON 1.200% 5/15/				1FE	251,392	101.5430	253,858	250,000	251,408		16			1.200	0.964	MN	383	875	12/20/2011	05/15/2014
501044CJ8	KROGER CO 5.000% 4/15/				2FE	106,854	104.6150	104,615	100,000	104,983		(1,871)			5.000	1.100	AO	1,056	2,500	07/05/2011	04/15/2013
50540RAD4	LABORATORY CORP AMER 5.500% 2/01/				2FE	106,866	104.3020	104,302	100,000	104,744		(2,122)			5.500	1.087	FA	2,292	2,750	07/05/2011	02/01/2013
585055AR7	MEDTRONIC INC 3.000% 3/15/				1FE	212,884	105.6020	211,204	200,000	211,885		(999)			3.000	1.111	MS	1,767		09/22/2011	03/15/2015
589331AK3	MERCK & CO INC 4.750% 3/01/				1FE	279,460	111.6590	279,148	250,000	279,182		(277)			4.750	0.999	MS	3,958		12/20/2011	03/01/2015
59018YSU6	MERRILL LYNCH CO MTN 5.000% 2/03/				2FE	150,532	99.4860	144,255	145,000	148,733		(1,688)			5.000	3.743	FA	2,981	7,250	12/07/2010	02/03/2014
59217EBZ6	MetLife Global Funding				1FE	99,715	101.3070	101,307	100,000	99,930		96			2.875	2.997	MS	831	2,875	09/17/2009	09/17/2012
594918AB0	Microsoft Corp Sr Unsec				1FE	181,354	106.2270	193,333	182,000	181,674		127			2.950	3.051	JD	447	5,369	06/05/2009	06/01/2014
617446HR3	MORGAN STANLEY 5.300% 3/01/				1FE	211,484	101.2240	202,448	200,000	208,062		(3,422)			5.300	1.802	MS	3,533	5,300	06/30/2011	03/01/2013
637432LT0	National Rurual Utility				1FE	19,970	101.2700	20,254	20,000	19,993		10			2.625	2.695	MS	153	525	09/16/2009	09/16/2012
637432MM4	NATL RURAL UTIL 1.125% 11/01/				1FE	100,244	100.0430	100,043	100,000	100,186		(58)			1.125	1.025	MN	188	563	06/03/2011	11/01/2013
62875UAM7	NBC UNIVERSAL 2.100% 4/01/				2FE	101,922	101.6480	101,648	100,000	101,612		(310)			2.100	1.375	AO	525	1,050	07/22/2011	04/01/2014
665859AJ3	NORTHERN TRUST CORP 5.500% 8/15/				1FE	109,681	106.3510	106,351	100,000	106,699		(2,982)			5.500	1.318	FA	2,078	2,750	04/07/2011	08/15/2013
66989HAB4	NOVARTIS CAPITAL 1.900% 4/24/				1FE	39,947	101.9630	40,785	40,000	39,977		17			1.900	1.954	AO	141	760	03/16/2010	04/24/2013
69371RK39	PACCAR FINANCIAL MTN 1.550% 9/29/				1FE	99,908	101.1770	101,177	100,000	99,916		8			1.550	1.588	MS	396		09/30/2011	09/29/2014
713448BV9	PEPSICO INC 0.800% 8/25/				1FE	39,844	99.9160	39,966	40,000	39,861		18			0.800	0.935	FA	108		08/29/2011	08/25/2014
693476BK8	PNC FUNDING CORP 3.000% 5/19/				1FE	208,072	103.9600	207,920	200,000	207,259		(813)			3.000	1.451	MN	700	3,000	09/23/2011	05/19/2014
74005PAW4	Praxair Inc Nt				1FE	49,855	100.8530	50,427	50,000	49,957		48			1.750	1.858	MN	112	875	11/16/2009	11/15/2012
742718DR7	Procter & Gamble				1FE	99,927	100.4800	100,480	100,000	99,983		29			1.375	1.410	FA	573	1,375	02/08/2010	08/01/2012
742718DU0	PROCTOR GAMBLE CO 0.700% 8/15/				1FE	405,150	100.4870	406,972	405,000	405,243		94			0.700	0.678	FA	1,071		12/20/2011	08/15/2014
74432QBH7	Prudential Financial				2FE	29,995	101.5500	30,465	30,000	29,999		2			3.625	3.664	MS	314	1,088	09/15/2009	09/17/2012
74456QAY2	PUB SVC EL GAS MTN 0.850% 8/15/				1FE	139,962	99.9690	139,957	140,000	139,966		4			0.850	0.861	FA	446		11/15/2011	08/15/2014
744448BX8	PUBLIC SVC CO COLO 5.500% 4/01/				1FE	223,392	110.3920	220,784	200,000	219,328		(4,064)			5.500	1.141	AO	2,750	5,500	07/08/2011	04/01/2014
816851AQ2	SEMPRA ENERGY 2.000% 3/15/				2FE	101,510	101.2670	101,267	100,000	101,250		(260)			2.000	1.427	MS	589	961	07/13/2011	03/15/2014
842400ER0	SOUTHERN CAL ED 5.000% 1/15/				1FE	218,622	108.2060	216,412	200,000	215,099		(3,523)			5.000	1.243	JJ	4,611	5,000	07/07/2011	01/15/2014
857477AE3	State Street Corp Sr Nt				1FE	26,928	107.0270	28,897	27,000	26,962		15			4.300	4.411	MN	100	1,161	06/05/2009	05/30/2014
87612EAW6	TARGET CORP 1.125% 7/18/				1FE	200,209	100.7340	201,468	200,000	200,178		(31)			1.125	1.093	JJ	1,019		07/18/2011	07/18/2014
883556AW2	Thermo Fisher				1FE	54,984	102.4170	56,329	55,000	54,989		4			2.050	2.071	FA	407	561	02/22/2011	02/21/2014
883556AU6	THERMO FISHER 3.250% 11/20/				1FE	159,582	105.8920	158,838	150,000	158,717		(865)			3.250	1.199	MN	555	2,438	09/16/2011	11/20/2014
89233P4H6	TOYOTA MTR CRED MTN 1.375% 8/12/				1FE	201,534	100.9300	201,860	200,000	201,182		(352)			1.375	1.008	FA	1,062	1,375	07/06/2011	08/12/2013
913017BH1	UNITED TECH CORP 4.875% 5/01/				1FE	62,772	112.3320	62,906	56,000	62,767		(6)			4.875	1.172	MN	455		12/30/2011	05/01/2015
91159HGY0	US BANCORP 1.375% 9/13/			1	1FE	250,449	100.6090	251,523	250,000	250,520		52			1.375	1.248	MS	1,031	2,063	12/20/2011	09/13/2013
92343VAN4	VERIZON COMM INC 5.250% 4/15/				1FE	268,850	105.5230	263,808	250,000	263,595		(5,255)			5.250	0.997	AO	2,771	6,563	06/30/2011	04/15/2013
927804EU4	VIRGINIA ELEC & PWR 4.750% 3/01/				1FE	106,344	104.2460	104,246	100,000	104,525		(1,819)			4.750	0.846	MS	1,583	2,375	07/11/2011	03/01/2013
931142DA8	WAL MART STORES 1.625% 4/15/				1FE	199,460	102.1990	204,398	200,000	199,584		124			1.625	1.725	AO	686	1,598	04/18/2011	04/15/2014
931422AD1	WALGREEN CO 4.875% 8/01/				1FE	216,590	106.6890	213,378	200,000	212,702		(3,888)			4.875	0.831	FA	4,063	4,875	07/05/2011	08/01/2013
25468PCQ7	WALT DISNEY COMPANY 0.875% 12/01/				1FE	99,673	100.4680	100,468	100,000	99,682		9			0.875	0.988	JJ	70		12/02/2011	12/01/2014
949746NY3	WELLS FARGO CO 4.375% 1/31/				1FE	262,685	103.3500	258,375	250,000	258,637		(4,048)			4.375	1.152	JJ	4,588	5,469	06/27/2011	01/31/2013
984121BV4	XEROX CORP 5.650% 5/15/				2FE	107,388	104.9800	104,980	100,000	105,754		(1,634)			5.650	1.407	MN	722	2,825	08/09/2011	05/15/2013

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
06366QGJ0	BANK OF MONTREAL MTN 1.750% 4/29/	O	I		1FE	203,076	101.5950	203,190	200,000	202,582		(494)			1.750	1.190	AO	603	1,750	07/18/2011	04/29/2014
067901AE8	BARRICK GOLD CORP 1.750% 5/30/		I		2FE	100,810	100.9860	100,986	100,000	100,800		(10)			1.750	1.417	MN	151		12/20/2011	05/30/2014
78008TXA7	ROYAL BANK OF CANADA 1.450% 10/30/		I		1FE	99,962	100.5190	100,519	100,000	99,964		2			1.450	1.468	AO	246		10/31/2011	10/30/2014
89114QAA6	TORONTO DOM BANK 1.375% 7/14/		I		1FE	220,229	101.1790	222,594	220,000	220,241		12			1.375	1.336	JJ	1,403		11/02/2011	07/14/2014
046353AC2	Astrazeneca Plc Sr Nt		R		1FE	129,332	103.4540	124,145	120,000	122,102		(2,904)			5.400	2.898	MS	1,908	6,480	06/15/2009	09/15/2012
055451AJ7	BHP BILLITON FIN USA 1.125% 11/21/		R		1FE	100,183	100.2350	100,235	100,000	100,181		(2)			1.125	1.064	MN	125		12/20/2011	11/21/2014
801060AA2	SANOFI 1.200% 9/30/		R		1FE	201,194	100.7760	201,552	200,000	201,181		(13)			1.200	0.984	MS	607		12/20/2011	09/30/2014
80105NAB1	SANOFI AVENTIS 1.625% 3/28/		R		1FE	40,748	101.7510	40,700	40,000	40,738		(10)			1.625	0.795	MS	168		12/20/2011	03/28/2014
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						11,952,166	XXX	11,889,123	11,545,000	11,848,626		(84,230)			XXX	XXX	XXX	92,548	172,933	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						11,952,166	XXX	11,889,123	11,545,000	11,848,626		(84,230)			XXX	XXX	XXX	92,548	172,933	XXX	XXX
7799999 Subtotals - Issuer Obligations						27,913,589	XXX	28,110,875	26,829,000	27,653,760		(186,732)			XXX	XXX	XXX	178,740	429,166	XXX	XXX
8399999 Grand Total - Bonds						27,913,589	XXX	28,110,875	26,829,000	27,653,760		(186,732)			XXX	XXX	XXX	178,740	429,166	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								
31331K2J8	F F C B DEB 0.250% 5/24/		12/30/2011	Morgan Keegan	X X X	500,000	500,000.00	83
31331KGD6	F F C B DEB 1.375% 3/28/		03/28/2011	UBS	X X X	3,027,728	3,030,000.00	
3134G1VG6	F H L M C M T N 0.625% 10/30/		05/31/2011	UBS	X X X	1,004,307	1,000,000.00	521
3134G2T28	F H L M C M T N 0.750% 10/17/		11/03/2011	Suntrust	X X X	1,000,000	1,000,000.00	333
3137EACV9	F H L M C M T N 1.000% 8/27/		09/30/2011	Suntrust	X X X	1,011,500	1,000,000.00	917
3135G0GU1	F N M A M T N 0.500% 12/27/		12/29/2011	Wells Fargo Sec.	X X X	1,100,688	1,100,000.00	31
3135G0FL2	F N M A M T N 0.550% 11/14/		11/14/2011	UBS	X X X	1,000,000	1,000,000.00	
3135G0GP2	F N M A M T N 0.750% 12/19/		12/29/2011	Wells Fargo Sec.	X X X	500,313	500,000.00	104
31398A3K6	F N M A M T N 1.250% 3/14/		09/30/2011	Suntrust	X X X	1,018,280	1,000,000.00	556
31398A3R1	Federal National Mortgage Agency		09/29/2011	Suntrust	X X X	418,569	410,000.00	123
0599999 Subtotal - Bonds - U.S. Governments						10,581,385	10,540,000.00	2,668
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
20772G7D4	CONNECTICUT ST REF 5.000% 12/01/		02/10/2011	Deutsche Bank	X X X	428,081	380,000.00	3,642
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						428,081	380,000.00	3,642
Bonds - U.S. Special Revenue, Special Assessment								
64971QQH9	NY NYC TFA Prerefunded		11/01/2011	Deutsche Bank	X X X	26,637	25,000.00	313
64971QQK2	NY NYC TFA Unrefunded		11/01/2011	Deutsche Bank	X X X	138,512	130,000.00	1,625
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						165,149	155,000.00	1,938
Bonds - Industrial and Miscellaneous (Unaffiliated)								
031162AJ9	AMGEN INC 4.850% 11/18/		09/09/2011	Deutsche Bank	X X X	112,009	100,000.00	1,495
05531FAE3	BB T CORPORATION MTN 3.375% 9/25/		03/03/2011	Deutsche Bank	X X X	209,092	200,000.00	2,963
079860AJ1	BELLSOUTH CORP 4.750% 11/15/		06/30/2011	Deutsche Bank	X X X	210,486	200,000.00	1,188
134429AS8	CAMPBELL SOUP CO 4.875% 10/01/		07/05/2011	Deutsche Bank	X X X	217,650	200,000.00	2,546
14040HAV7	CAPITAL ONE FINL 2.125% 7/15/		07/19/2011	Deutsche Bank	X X X	119,989	120,000.00	
14912L4V0	CATERPILLAR FINL MTN 1.375% 5/20/		12/20/2011	Deutsche Bank	X X X	201,991	200,000.00	558
17275RAJ1	CISCO SYSTEMS 1.625% 3/14/		12/20/2011	Deutsche Bank	X X X	203,575	200,000.00	970
172967DP3	CITIGROUP INC 5.850% 7/02/		03/02/2011	Deutsche Bank	X X X	216,356	200,000.00	1,950
19416QDW7	COLGATE PALM CO MTN 0.600% 11/15/		12/20/2011	Deutsche Bank	X X X	64,979	65,000.00	46
209111EC3	CON EDISON 3.850% 6/15/		07/13/2011	Deutsche Bank	X X X	131,806	125,000.00	374
20825RAB7	CONOCOPHIL AU 5.500% 4/15/		09/16/2011	Deutsche Bank	X X X	214,894	200,000.00	4,614
235851AK8	DANAHER CORP 1.300% 6/23/		12/20/2011	Deutsche Bank	X X X	231,330	230,000.00	414
25459HAL9	DIRECTV HLDGS FN 4.750% 10/01/		07/22/2011	Deutsche Bank	X X X	110,099	100,000.00	1,465
26441CAA3	DUKE ENERGY CORP 5.650% 6/15/		09/15/2011	Deutsche Bank	X X X	107,502	100,000.00	1,413
263534CG2	DUPONT EI NEMOUR 1.750% 3/25/		12/20/2011	Deutsche Bank	X X X	203,529	200,000.00	928
278642AA1	EBAY INC 0.875% 10/15/		07/15/2011	Deutsche Bank	X X X	200,386	200,000.00	438
341099CC1	FLORIDA POWER CORP 4.800% 3/01/		08/18/2011	Deutsche Bank	X X X	180,673	170,000.00	3,212
36962G4H4	GEN ELEC CAP M T N 2.800% 1/08/		03/09/2011	Deutsche Bank	X X X	154,059	150,000.00	712
369550AS7	GENERAL DYNAMICS 1.375% 1/15/		09/16/2011	Deutsche Bank	X X X	215,460	215,000.00	244
36962G4X9	GENERAL ELEC CAP 2.100% 1/07/		10/14/2011	Deutsche Bank	X X X	100,538	100,000.00	566
373334JT9	GEORGIA POWER CO 1.300% 9/15/		07/11/2011	Deutsche Bank	X X X	100,992	100,000.00	419
428236BK8	HEWLETT PACK CO 1.550% 5/30/		05/31/2011	Deutsche Bank	X X X	149,957	150,000.00	
428236BN2	HEWLETT PACK CO 2.350% 3/15/		09/19/2011	Deutsche Bank	X X X	99,977	100,000.00	
438516AY2	HONEYWELL INTL 3.875% 2/15/		12/20/2011	Deutsche Bank	X X X	106,825	100,000.00	1,345
459200GW5	IBM CORP 1.250% 5/12/		07/22/2011	Deutsche Bank	X X X	201,828	200,000.00	486
24422ERA9	JOHN DEERE CAP MTN 1.600% 3/03/		07/11/2011	Deutsche Bank	X X X	201,321	200,000.00	569
478160AX2	JOHNSON AND JOHNSON 1.200% 5/15/		12/20/2011	Deutsche Bank	X X X	251,392	250,000.00	117
501044CJ8	KROGER CO 5.000% 4/15/		07/05/2011	Deutsche Bank	X X X	106,854	100,000.00	1,111
50540RAD4	LABORATORY CORP AMER 5.500% 2/01/		07/05/2011	Deutsche Bank	X X X	106,866	100,000.00	2,353
585055AR7	MEDTRONIC INC 3.000% 3/15/		09/22/2011	Deutsche Bank	X X X	212,884	200,000.00	117

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
589331AK3	MERCK & CO INC 4.750% 3/01/		12/20/2011	Deutsche Bank	X X X	279,460	250,000.00	3,595
617446HR3	MORGAN STANLEY 5.300% 3/01/		06/30/2011	Deutsche Bank	X X X	211,484	200,000.00	3,504
637432MM4	NATL RURAL UTIL 1.125% 11/01/		06/03/2011	Deutsche Bank	X X X	100,244	100,000.00	100
62875UAM7	NBC UNIVERSAL 2.100% 4/01/		07/22/2011	Deutsche Bank	X X X	101,922	100,000.00	648
665859AJ3	NORTHERN TRUST CORP 5.500% 8/15/		04/07/2011	Deutsche Bank	X X X	109,681	100,000.00	794
69371RK39	PACCAR FINANCIAL MTN 1.550% 9/29/		09/30/2011	Deutsche Bank	X X X	99,908	100,000.00	1
713448BV9	PEPSICO INC 0.800% 8/25/		08/29/2011	Deutsche Bank	X X X	39,844	40,000.00	
693476BK8	PNC FUNDING CORP 3.000% 5/19/		09/23/2011	Deutsche Bank	X X X	208,072	200,000.00	2,067
742718DU0	PROCTOR GAMBLE CO 0.700% 8/15/		12/20/2011	Deutsche Bank	X X X	405,150	405,000.00	486
74456QAY2	PUB SVC EL GAS MTN 0.850% 8/15/		11/15/2011	Deutsche Bank	X X X	139,962	140,000.00	210
744448BX8	PUBLIC SVC CO COLO 5.500% 4/01/		07/08/2011	Deutsche Bank	X X X	223,392	200,000.00	2,964
816851AQ2	SEMPRA ENERGY 2.000% 3/15/		07/13/2011	Deutsche Bank	X X X	101,510	100,000.00	617
842400ER0	SOUTHERN CAL ED 5.000% 1/15/		07/07/2011	Deutsche Bank	X X X	218,622	200,000.00	4,778
87612EAW6	TARGET CORP 1.125% 7/18/		07/18/2011	Deutsche Bank	X X X	200,209	200,000.00	
883556AW2	Thermo Fisher		02/22/2011	Deutsche Bank	X X X	54,984	55,000.00	
883556AU6	THERMO FISHER 3.250% 11/20/		09/16/2011	Deutsche Bank	X X X	159,582	150,000.00	1,571
89233P4H6	TOYOTA MTR CRED MTN 1.375% 8/12/		07/06/2011	Deutsche Bank	X X X	201,534	200,000.00	1,100
913017BH1	UNITED TECH CORP 4.875% 5/01/		12/30/2011	Deutsche Bank	X X X	62,772	56,000.00	447
91159HGY0	US BANCORP 1.375% 9/13/		12/20/2011	Deutsche Bank	X X X	100,643	100,000.00	370
92343VAN4	VERIZON COMM INC 5.250% 4/15/		06/30/2011	Deutsche Bank	X X X	268,850	250,000.00	2,734
927804EU4	VIRGINIA ELEC & PWR 4.750% 3/01/		07/11/2011	Deutsche Bank	X X X	106,344	100,000.00	1,715
931142DA8	WAL MART STORES 1.625% 4/15/		04/18/2011	Deutsche Bank	X X X	199,460	200,000.00	
931422AD1	WALGREEN CO 4.875% 8/01/		07/05/2011	Deutsche Bank	X X X	216,590	200,000.00	4,171
25468PCQ7	WALT DISNEY COMPANY 0.875% 12/01/		12/02/2011	Deutsche Bank	X X X	99,673	100,000.00	
949746NY3	WELLS FARGO CO 4.375% 1/31/		06/27/2011	Deutsche Bank	X X X	262,685	250,000.00	4,466
984121BV4	XEROX CORP 5.650% 5/15/		08/09/2011	Deutsche Bank	X X X	107,388	100,000.00	1,318
06366QGJ0	BANK OF MONTREAL MTN 1.750% 4/29/	I	07/18/2011	Deutsche Bank	X X X	203,076	200,000.00	768
067901AE8	BARRICK GOLD CORP 1.750% 5/30/	I	12/20/2011	Deutsche Bank	X X X	100,810	100,000.00	97
78008TXA7	ROYAL BANK OF CANADA 1.450% 10/30/	I	10/31/2011	Deutsche Bank	X X X	99,962	100,000.00	
89114QAA6	TORONTO DOM BANK 1.375% 7/14/	I	11/02/2011	Deutsche Bank	X X X	220,229	220,000.00	413
055451AJ7	BHP BILLITON FIN USA 1.125% 11/21/	R	12/20/2011	Deutsche Bank	X X X	100,183	100,000.00	91
801060AA2	SANOFI 1.200% 9/30/	R	12/20/2011	Deutsche Bank	X X X	201,194	200,000.00	533
80105NAB1	SANOFI AVENTIS 1.625% 3/28/	R	12/20/2011	Deutsche Bank	X X X	40,744	40,000.00	148
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,191,462	9,831,000.00	72,319
8399997 Subtotal - Bonds - Part 3						21,366,077	20,906,000.00	80,567
8399998 Summary item from Part 5 for Bonds						2,999,213	3,000,000.00	1,320
8399999 Subtotal - Bonds						24,365,290	23,906,000.00	81,887
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						24,365,290	X X X	81,887

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (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																				
3133XY7H2	F H L B DEB 0.625% 8/10/		02/10/2011	CALLED @ 100.0000000	X X X	3,030,000	3,030,000.00	3,032,841	3,049,197		(19,197)		(19,197)		3,030,000				9,469	08/10/2012
3133XTXH4	FHLB Global Bond		07/27/2011	MATURITY	X X X	235,000	235,000.00	234,777	234,939		61		61		235,000				3,819	07/27/2011
0599999 Subtotal - Bonds - U.S. Governments						3,265,000	3,265,000.00	3,267,618	3,284,136		(19,136)		(19,136)		3,265,000				13,288	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
64971MEA6	NY NYC TFA C16 S06A		11/01/2011	Deutsche Bank	X X X	165,149	155,000.00	169,763	168,010		(2,861)		(2,861)		165,148				9,688	08/01/2020
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						165,149	155,000.00	169,763	168,010		(2,861)		(2,861)		165,148				9,688	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
060505CK8	Bank of America		08/15/2011	MATURITY	X X X	1,500,000	1,500,000.00	1,528,515	1,507,037		(7,037)		(7,037)		1,500,000				80,625	08/15/2011
097014AD6	Boeing Cap Corp Sr Nt		03/01/2011	MATURITY	X X X	143,000	143,000.00	152,942	143,971		(971)		(971)		143,000				4,362	03/01/2011
14912L3G4	Caterpillar Fin Svc Crp Nts		10/12/2011	MATURITY	X X X	148,000	148,000.00	154,366	150,117		(2,117)		(2,117)		148,000				7,585	10/12/2011
92344SAT7	Cellco Part/Veri Wireless Sr. Nt		05/20/2011	MATURITY	X X X	154,000	154,000.00	154,069	154,018		(18)		(18)		154,000				2,888	05/20/2011
166751AK3	Chevron Corp Sr Nt		09/06/2011	CALLED @ 101.5570000	X X X	306,702	302,000.00	312,309	306,463		(2,578)		(2,578)		303,885		2,817	2,817	10,419	03/03/2012
17275RAB8	Cisco Systems Inc Nt		02/22/2011	MATURITY	X X X	148,000	148,000.00	157,284	148,769		(769)		(769)		148,000				3,885	02/22/2011
22541LAB9	Credit Suisse FB USA Inc Nt		11/15/2011	MATURITY	X X X	135,000	135,000.00	144,285	138,446		(3,446)		(3,446)		135,000				8,269	11/15/2011
302570AV8	FPL Group Capital Inc		09/01/2011	MATURITY	X X X	143,000	143,000.00	153,833	146,212		(3,212)		(3,212)		143,000				8,044	09/01/2011
369550AP3	General Dynamics Corp Nt		07/15/2011	MATURITY	X X X	145,000	145,000.00	144,774	144,940		60		60		145,000				2,610	07/15/2011
38141GAZ7	Goldman Sachs Group Inc Nt		01/18/2011	MATURITY	X X X	143,000	143,000.00	150,309	143,177		(177)		(177)		143,000				4,916	01/15/2011
428236AX1	Hewlett-Packard Co Sr Nt		05/27/2011	MATURITY	X X X	154,000	154,000.00	154,520	154,107		(107)		(107)		154,000				1,733	05/27/2011
438516AN6	HONEYWELL INTL 6.125% 11/01/		11/01/2011	MATURITY	X X X	100,000	100,000.00	107,250	104,327		(4,327)		(4,327)		100,000				6,125	11/01/2011
46625HGG9	JP Morgan Chase & Co Sr Nt		06/01/2011	MATURITY	X X X	143,000	143,000.00	150,851	144,638		(1,638)		(1,638)		143,000				4,004	06/01/2011
589331AR8	Merck & Co Inc Sr Unsec		06/30/2011	MATURITY	X X X	145,000	145,000.00	144,965	144,991		9		9		145,000				1,359	06/30/2011
617446GM5	Morgan St Dean Witter		04/15/2011	MATURITY	X X X	143,000	143,000.00	148,109	143,802		(802)		(802)		143,000				4,826	04/15/2011
674599BV6	Occidental Petroleum Nt		03/31/2011	CALLED @ 104.8230000	X X X	132,077	126,000.00	139,686	131,538		(1,317)		(1,317)		130,221		1,856	1,856	6,048	01/15/2012
68402LAE4	Oracle Corp and Ozark Holding		01/18/2011	MATURITY	X X X	148,000	148,000.00	156,008	148,194		(194)		(194)		148,000				3,700	01/15/2011
717081CZ4	Pfizer Inc Sr Unsec		12/08/2011	VARIOUS	X X X	149,565	148,000.00	156,932	151,913		(3,028)		(3,028)		148,885		681	681	8,104	03/15/2012
931142BV4	Wal-Mart Stores Inc Sr Unsec		02/15/2011	MATURITY	X X X	265,000	265,000.00	276,000	265,824		(824)		(824)		265,000				5,466	02/15/2011
254687CC8	Walt Disney Company Nts		07/15/2011	MATURITY	X X X	143,000	143,000.00	154,239	145,895		(2,895)		(2,895)		143,000				8,151	07/15/2011
4581X0BF4	Inter-American Dev Bk Sr Unsec		06/23/2011	MATURITY	X X X	75,000	75,000.00	74,944	74,986		14		14		75,000				563	06/23/2011
471065AA0	Japan Finance Corp Govt Gtd		06/24/2011	MATURITY	X X X	126,000	126,000.00	125,861	125,966		34		34		126,000				1,260	06/24/2011
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,689,344	4,677,000.00	4,842,051	4,719,331		(35,340)		(35,340)		4,683,991		5,354	5,354	184,942	X X X
8399997 Subtotal - Bonds - Part 4						8,119,493	8,097,000.00	8,279,432	8,171,477		(57,337)		(57,337)		8,114,139		5,354	5,354	207,918	X X X
8399998 Summary Item from Part 5 for Bonds						3,000,000	3,000,000.00	2,999,213			62		62		2,999,275		725	725	8,569	X X X
8399999 Subtotal - Bonds						11,119,493	11,097,000.00	11,278,645	8,171,477		(57,275)		(57,275)		11,113,414		6,079	6,079	216,487	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						11,119,493	X X X	11,278,645	8,171,477		(57,275)		(57,275)		11,113,414		6,079	6,079	216,487	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 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																				
31331JT78	F F C B DEB 0.490% 10/26/		02/03/2011	Suntrust	09/06/2011	VARIOUS	1,000,000.000	998,900	1,000,000	999,275		375		375			725	725	4,219	1,320
3134G2BD3	F H L M C M T N 0.520% 9/28/		03/28/2011	UBS	09/28/2011	CALLED @ 100.0000000	1,000,000.000	1,000,313	1,000,000	1,000,000		(313)		(313)					2,600	
3134G2LA8	F H L M C M T N 0.700% 6/28/		06/28/2011	UBS	09/28/2011	CALLED @ 100.0000000	1,000,000.000	1,000,000	1,000,000	1,000,000									1,750	
0599999 Subtotal - Bonds - U.S. Governments							3,000,000.000	2,999,213	3,000,000	2,999,275		62		62			725	725	8,569	1,320
8399998 Subtotal - Bonds							3,000,000.000	2,999,213	3,000,000	2,999,275		62		62			725	725	8,569	1,320
9999999 Totals								2,999,213	3,000,000	2,999,275		62		62			725	725	8,569	1,320

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								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	
				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				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
Bonds - U.S. Governments - Issuer Obligations																				
	F F C B DISC NTS 8/06/	@		11/30/2011	UBS	08/06/2012	499,666		48			500,000	499,618				0.112	N/A		
	F F C B DISC NTS 9/24/	@		11/30/2011	UBS	09/24/2012	499,518		58			500,000	499,460				0.130	N/A		
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations							999,184		106			1,000,000	999,078			XXX	XXX	XXX		
0599999 Subtotal - Bonds - U.S. Governments							999,184		106			1,000,000	999,078			XXX	XXX	XXX		
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	ODJFS ABD Exit Monetary Assurance			02/11/2010	Undefined													MON		
	Praxair Inc Nt			12/20/2011	Deutsche Bank	11/15/2012	171,409		(49)			170,000	171,458	380		1.750	0.796	MN		289
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							171,409		(49)			170,000	171,458	380		XXX	XXX	XXX		289
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							171,409		(49)			170,000	171,458	380		XXX	XXX	XXX		289
7799999 Subtotal - Issuer Obligations							1,170,593		57			1,170,000	1,170,536	380		XXX	XXX	XXX		289
8399999 Total Bonds							1,170,593		57			1,170,000	1,170,536	380		XXX	XXX	XXX		289
8699999 Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
Exempt Money Market Mutual Funds																				
300250701	Evergreen Treasury MM Fund	R		07/02/2010	U.S. Bank															
61747C673	Morgan Stanley Prime Port. # 311			12/01/2011	Wells Fargo Sec.		2,001,354						2,001,354	103					2,094	
94975H296	Wells Fargo Adv Treasury			12/01/2011	U.S. Bank		922,734						922,734	8					158	
8899999 Subtotal - Exempt Money Market Mutual Funds							2,924,088					XXX	2,924,088	111		XXX	XXX	XXX	2,252	
Class One Money Market Mutual Funds																				
825252554	AIM STIC-Liquid Assets			01/05/2011	U.S. Bank														249	
26188J206	Dreyfus Cash Management #288			12/15/2011	Wells Fargo Sec.		1,552,305						1,552,305	93					3,304	
300250602	Evergreen Institutional MM Fund			12/31/2006	U.S. Bank															
60934N625	Federated Fund # 851			12/15/2011	Wells Fargo Sec.		2,053,924						2,053,924	374					6,178	
316175108	Fidelity Government Fund #057			12/28/2011	U.S. Bank		5,483,010						5,483,010	36					431	
316175405	Fidelity Prime Money Fund #690			12/15/2011	Wells Fargo Sec.		2,002,923						2,002,923	256					4,456	
31846V443	First American Government Fund			12/01/2009	U.S. Bank															
31846V625	First American Prime			01/03/2011	U.S. Bank														178	
38141W364	Goldman Sachs FS Prime Oblig. #462			12/15/2011	Wells Fargo Sec.		1,551,813						1,551,813	209					2,825	
4812A2603	JP Morgan Prime Fund #829			12/30/2011	Wells Fargo Sec.		2,051,515						2,051,515	113					2,436	
590900106	Merrill Lynch Government Fund			12/31/2006	Merrill Lynch															
MMPORTAL0	US Bank Money Market Portal			03/12/2010	U.S. Bank															
8999999 Subtotal - Class One Money Market Mutual Funds							14,695,490					XXX	14,695,490	1,081		XXX	XXX	XXX	20,057	
9199999 Total Short-Term Investments							18,790,171		57			XXX	18,790,114	1,572		XXX	XXX	XXX	22,309	289

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								
Wachovia Concentration							(212,900)	X X X
JP Morgan Lock Box							90,732	X X X
0199998 Deposits in ....21 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X	13,497	83	5,042,990	X X X
0199999 Totals - Open Depositories				X X X	13,497	83	4,920,822	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	13,497	83	4,920,822	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X	13,497	83	4,920,822	X X X

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

1. January	5,069,992	4. April	5,279,897	7. July	4,956,712	10. October	5,632,505
2. February	5,690,907	5. May	4,452,196	8. August	6,520,990	11. November	4,273,558
3. March	4,166,213	6. June	4,007,874	9. September	8,297,371	12. December	4,920,822

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States. Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B	OH IOD	4,368,717	4,376,846		
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CN)						
58.	Aggregate other alien (OT)	XXX	XXX				
59.	Total	XXX	XXX	4,368,717	4,376,846		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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