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ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

Molina Healthcare of Ohio, Inc.

NAIC Group Code.....1531, 1531 (Current Period) (Prior Period) NAIC Company Code..... 12334 Employer's ID Number..... 20-0750134

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

Licensed as Business Type.....Health Maintenance Organization Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized..... November 19, 2003 Commenced Business..... October 24, 2005

Statutory Home Office	8101 North High Street, Suite 180….. Columbus ..... OH ..... 43235 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	8101 North High Street, Suite 180….. Columbus ..... OH ..... 43235 *(Street and Number) (City or Town, State and Zip Code)*	614-781-4300 *(Area Code) (Telephone Number)*
Mail Address	8101 North High Street, Suite 180….. Columbus ..... OH ..... 43235 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	8101 North High Street, Suite 180….. Columbus ..... OH ..... 43235 *(Street and Number) (City or Town, State and Zip Code)*	614-781-4300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.molinahealthcare.com	
Statutory Statement Contact	Benjamin Sargent Orris *(Name)*	614-781-4300 *(Area Code) (Telephone Number) (Extension)*
	benjamin.orris@molinahealthcare.com *(E-Mail Address)*	614-781-1410 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Amy Schultz Clubbs #	President	2. Benjamin Sargent Orris #	Treasurer/VP
3. Jeffrey Don Barlow	Secretary	4.	

OTHER

DIRECTORS OR TRUSTEES

Amy Schultz Clubbs # Teri Daly Lauenstein # James Dwight Forshee MD

State of..... Ohio
County of..... Franklin

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

(Signature)	(Signature)	(Signature)
Amy Schultz Clubbs	Benjamin Sargent Orris	Jeffrey Don Barlow
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer/VP	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

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	412,945	0.2	412,945		412,945	0.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	3,000,000	1.6	3,000,000		3,000,000	1.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	2,952,953	1.6	2,952,953		2,952,953	1.6
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	3,781,049	2.0	3,781,049		3,781,049	2.0
1.43 Revenue and assessment obligations	16,804,912	9.1	16,804,912		16,804,912	9.1
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	32,841,978	17.7	32,841,978		32,841,978	17.7
2.2 Unaffiliated non-U.S. securities (including Canada)	4,832,568	2.6	4,832,568		4,832,568	2.6
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	120,615,257	65.1	120,615,257		120,615,257	65.1
11. Other invested assets		0.0			0	0.0
12. Total invested assets	185,241,662	100.0	185,241,662	0	185,241,662	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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)		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13		
5.2	Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		64,410,108
2.	Cost of bonds and stocks acquired, Part 3, Column 7		43,475,236
3.	Accrual of discount		1,125
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	110,411	110,411
5.	Total gain (loss) on disposals, Part 4, Column 19		102,176
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		41,945,942
7.	Deduct amortization of premium		1,526,708
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		64,626,405
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		64,626,405

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	3,412,945	3,413,185	3,414,789	3,410,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	3,412,945	3,413,185	3,414,789	3,410,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,952,953	2,953,824	2,993,601	2,900,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,781,049	3,791,764	3,826,644	3,760,000
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	16,804,912	15,817,792	16,893,437	16,650,000
Industrial and Miscellaneous and Hybrid	8. United States	34,834,192	34,827,802	35,913,599	33,971,000
Securities (Unaffiliated)	9. Canada				
	10. Other Countries	2,840,355	2,839,184	2,914,955	2,820,000
	11. Totals	37,674,546	37,666,986	38,828,554	36,791,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	64,626,405	63,643,552	65,957,024	63,511,000
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	64,626,405	63,643,552	65,957,024	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 Class 1	68,667,297	3,000,000				71,667,297	36.8	90,198,337	53.3	71,667,297	
1.2 Class 2						0	0.0		0.0		
1.3 Class 3						0	0.0		0.0		
1.4 Class 4						0	0.0		0.0		
1.5 Class 5						0	0.0		0.0		
1.6 Class 6						0	0.0		0.0		
1.7 Totals	68,667,297	3,000,000	0	0	0	71,667,297	36.8	90,198,337	53.3	71,667,297	0
2. **All Other Governments**											
2.1 Class 1						0	0.0		0.0		
2.2 Class 2						0	0.0		0.0		
2.3 Class 3						0	0.0		0.0		
2.4 Class 4						0	0.0		0.0		
2.5 Class 5						0	0.0		0.0		
2.6 Class 6						0	0.0		0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1	2,249,998	2,702,955				4,952,953	2.5	10,652,793	6.3	4,952,953	
3.2 Class 2						0	0.0		0.0		
3.3 Class 3						0	0.0	589,589	0.3		
3.4 Class 4						0	0.0		0.0		
3.5 Class 5						0	0.0		0.0		
3.6 Class 6						0	0.0		0.0		
3.7 Totals	2,249,998	2,702,955	0	0	0	4,952,953	2.5	11,242,382	6.6	4,952,953	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1	3,505,283	275,766				3,781,049	1.9	10,746,462	6.4	3,781,049	
4.2 Class 2						0	0.0		0.0		
4.3 Class 3						0	0.0		0.0		
4.4 Class 4						0	0.0		0.0		
4.5 Class 5						0	0.0		0.0		
4.6 Class 6						0	0.0		0.0		
4.7 Totals	3,505,283	275,766	0	0	0	3,781,049	1.9	10,746,462	6.4	3,781,049	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	9,676,843	7,403,069			1,000,000	18,079,912	9.3		0.0	18,079,912	
5.2 Class 2						0	0.0		0.0		
5.3 Class 3						0	0.0		0.0		
5.4 Class 4						0	0.0		0.0		
5.5 Class 5						0	0.0		0.0		
5.6 Class 6						0	0.0		0.0		
5.7 Totals	9,676,843	7,403,069	0	0	1,000,000	18,079,912	9.3	0	0.0	18,079,912	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Class 1	17,014,419	27,270,511				44,284,930	22.8	57,020,398	33.7	38,881,658	5,403,272
6.2 Class 2	51,240,498	516,844				51,757,343	26.6		0.0	14,513,875	37,243,467
6.3 Class 3						0	0.0		0.0		
6.4 Class 4						0	0.0		0.0		
6.5 Class 5						0	0.0		0.0		
6.6 Class 6						0	0.0		0.0		
6.7 Totals	68,254,917	27,787,356	0	0	0	96,042,273	49.4	57,020,398	33.7	53,395,534	42,646,739
7. **Hybrid Securities**											
7.1 Class 1						0	0.0		0.0		
7.2 Class 2						0	0.0		0.0		
7.3 Class 3						0	0.0		0.0		
7.4 Class 4						0	0.0		0.0		
7.5 Class 5						0	0.0		0.0		
7.6 Class 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Class 1						0	0.0		0.0		
8.2 Class 2						0	0.0		0.0		
8.3 Class 3						0	0.0		0.0		
8.4 Class 4						0	0.0		0.0		
8.5 Class 5						0	0.0		0.0		
8.6 Class 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 Class 1	(d) 101,113,840	40,652,301	0	0	1,000,000	142,766,142	73.4	XXX	XXX	137,362,870	5,403,272
9.2 Class 2	(d) 51,240,498	516,844	0	0	0	51,757,343	26.6	XXX	XXX	14,513,875	37,243,467
9.3 Class 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Class 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	152,354,339	41,169,145	0	0	1,000,000	(b) 194,523,484	100.0	XXX	XXX	151,876,745	42,646,739
9.8 Line 9.7 as a % of Col. 6	78.3	21.2	0.0	0.0	0.5	100.0	XXX	XXX	XXX	78.1	21.9
10. **Total Bonds Prior Year**											
10.1 Class 1	119,358,702	41,259,288			8,000,000	XXX	XXX	168,617,990	99.7	140,924,286	27,693,703
10.2 Class 2						XXX	XXX	0	0.0		
10.3 Class 3					589,589	XXX	XXX	589,589	0.3		589,589
10.4 Class 4						XXX	XXX	0	0.0		
10.5 Class 5						XXX	XXX	(c) 0	0.0		
10.6 Class 6						XXX	XXX	(c) 0	0.0		
10.7 Totals	119,358,702	41,259,288	0	0	8,589,589	XXX	XXX	(b) 169,207,579	100.0	140,924,286	28,283,292
10.8 Line 10.7 as a % of Col. 8	70.5	24.4	0.0	0.0	5.1	XXX	XXX	100.0	XXX	83.3	16.7
11. **Total Publicly Traded Bonds**											
11.1 Class 1	97,019,237	39,343,633			1,000,000	137,362,870	70.6	140,924,286	83.3	137,362,870	XXX
11.2 Class 2	13,997,031	516,844				14,513,875	7.5	0	0.0	14,513,875	XXX
11.3 Class 3						0	0.0	0	0.0	0	XXX
11.4 Class 4						0	0.0	0	0.0	0	XXX
11.5 Class 5						0	0.0	0	0.0	0	XXX
11.6 Class 6						0	0.0	0	0.0	0	XXX
11.7 Totals	111,016,268	39,860,477	0	0	1,000,000	151,876,745	78.1	140,924,286	83.3	151,876,745	XXX
11.8 Line 11.7 as a % of Col. 6	73.1	26.2	0.0	0.0	0.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	57.1	20.5	0.0	0.0	0.5	78.1	XXX	XXX	XXX	78.1	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1	4,094,603	1,308,669				5,403,272	2.8	27,693,703	16.4	XXX	5,403,272
12.2 Class 2	37,243,467					37,243,467	19.1	0	0.0	XXX	37,243,467
12.3 Class 3						0	0.0	589,589	0.3	XXX	0
12.4 Class 4						0	0.0	0	0.0	XXX	0
12.5 Class 5						0	0.0	0	0.0	XXX	0
12.6 Class 6						0	0.0	0	0.0	XXX	0
12.7 Totals	41,338,071	1,308,669	0	0	0	42,646,739	21.9	28,283,292	16.7	XXX	42,646,739
12.8 Line 12.7 as a % of Col. 6	96.9	3.1	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	21.3	0.7	0.0	0.0	0.0	21.9	XXX	XXX	XXX	XXX	21.9

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

(b) Includes $.....0 current year, $.....0 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....0 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	68,667,297	3,000,000				71,667,297	36.8	89,687,418	53.0	71,667,297	
1.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	68,667,297	3,000,000	0	0	0	71,667,297	36.8	89,687,418	53.0	71,667,297	0
2. **All Other Governments**											
2.1 Issuer Obligations						0	0.0	510,919	0.3		
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	0	0	0	0.0	510,919	0.3	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	2,249,998	2,702,955				4,952,953	2.5	11,242,382	6.6	4,952,953	
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	2,249,998	2,702,955	0	0	0	4,952,953	2.5	11,242,382	6.6	4,952,953	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	3,505,283	275,766				3,781,049	1.9	10,746,462	6.4	3,781,049	
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	3,505,283	275,766	0	0	0	3,781,049	1.9	10,746,462	6.4	3,781,049	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	9,676,843	7,403,069			1,000,000	18,079,912	9.3		0.0	18,079,912	
5.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
5.5 Totals	9,676,843	7,403,069	0	0	1,000,000	18,079,912	9.3	0	0.0	18,079,912	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	68,254,917	27,787,356				96,042,273	49.4	57,020,398	33.7	53,395,534	42,646,739
6.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
6.5 Totals	68,254,917	27,787,356	0	0	0	96,042,273	49.4	57,020,398	33.7	53,395,534	42,646,739
7. **Hybrid Securities**											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	152,354,339	41,169,145	0	0	1,000,000	194,523,484	100.0	XXX	XXX	151,876,745	42,646,739
9.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals	152,354,339	41,169,145	0	0	1,000,000	194,523,484	100.0	XXX	XXX	151,876,745	42,646,739
9.6 Line 9.5 as a % of Col. 6	78.3	21.2	0.0	0.0	0.5	100.0	XXX	XXX	XXX	78.1	21.9
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	119,358,702	41,259,288			8,589,589	XXX	XXX	169,207,579	100.0	169,207,579	
10.2 Residential Mortgage-Backed Securities						XXX	XXX	0	0.0		
10.3 Commercial Mortgage-Backed Securities						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities						XXX	XXX	0	0.0		
10.5 Totals	119,358,702	41,259,288	0	0	8,589,589	XXX	XXX	169,207,579	100.0	169,207,579	0
10.6 Line 10.5 as a % of Col. 8	70.5	24.4	0.0	0.0	5.1	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	111,016,268	39,860,477			1,000,000	151,876,745	78.1	169,207,579	100.0	151,876,745	XXX
11.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	0	XXX
11.5 Totals	111,016,268	39,860,477	0	0	1,000,000	151,876,745	78.1	169,207,579	100.0	151,876,745	XXX
11.6 Line 11.5 as a % of Col. 6	73.1	26.2	0.0	0.0	0.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	57.1	20.5	0.0	0.0	0.5	78.1	XXX	XXX	XXX	78.1	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	41,338,071	1,308,669				42,646,739	21.9	0	0.0	XXX	42,646,739
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	41,338,071	1,308,669	0	0	0	42,646,739	21.9	0	0.0	XXX	42,646,739
12.6 Line 12.5 as a % of Col. 6	96.9	3.1	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	21.3	0.7	0.0	0.0	0.0	21.9	XXX	XXX	XXX	XXX	21.9

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	104,797,471	104,797,471			
2. Cost of short-term investments acquired	1,687,678,508	1,687,678,508			
3. Accrual of discount	12,624	12,624			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	1,713,826,524	1,713,826,524			
7. Deduct amortization of premium	206,847	206,847			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	78,455,232	78,455,232	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	78,455,232	78,455,232	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

SCHEDULE E- VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0		
2. Cost of cash equivalents acquired	647,699,910	647,699,910	
3. Accrual of discount	60,519	60,519	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	596,311,000	596,311,000	
7. Deduct amortization of premium	7,580	7,580	
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	51,441,849	51,441,849	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	51,441,849	51,441,849	0

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

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Government - Issuer Obligations																					
3135G0 GU 1	FANNIE MAE			1	1	3,000,000	99.978	2,999,340	3,000,000	3,000,000					0.500	0.500	JD	167		12/19/2011	12/27/2013
912828 MB 3	US TREASURY N/B				1	414,789	100.938	413,846	410,000	412,945		(1,844)			1.125	0.370	JD	214	4,613	05/25/2011	12/15/2012
0199999. U.S. Government - Issuer Obligations						3,414,789	XXX	3,413,185	3,410,000	3,412,945	0	(1,844)	0	0	XXX	XXX	XXX	381	4,613	XXX	XXX
0599999. Total - U.S. Government						3,414,789	XXX	3,413,185	3,410,000	3,412,945	0	(1,844)	0	0	XXX	XXX	XXX	381	4,613	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
452152 FS 5	IL ST-TXB-4-BABS				1FE	2,588,900	101.675	2,541,875	2,500,000	2,548,668		(31,618)			3.400	2.075	JJ	42,500	85,000	09/16/2010	07/01/2013
452152 FT 3	IL ST-TXB-4-BABS				1FE	154,701	103.976	155,964	150,000	154,286		(415)			4.200	3.005	JJ	3,150		09/28/2011	07/01/2014
68608K MX 3	OR ST-A-BRD HGR ED				1FE	250,000	102.394	255,985	250,000	249,998		(2)			4.650	4.651	FA	4,844	11,625	06/19/2008	08/01/2012
1199999. U.S. States, Territories & Possessions - Issuer Obligations						2,993,601	XXX	2,953,824	2,900,000	2,952,953	0	(32,034)	0	0	XXX	XXX	XXX	50,494	96,625	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						2,993,601	XXX	2,953,824	2,900,000	2,952,953	0	(32,034)	0	0	XXX	XXX	XXX	50,494	96,625	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
072887 ZU 9	BAYONNE REF				1FE	285,830	105.102	283,775	270,000	275,766		(3,932)			4.654	3.100	JD	1,047	12,566	05/12/2009	06/01/2013
167485 RR 4	CHICAGO TXB-SER B				1FE	516,514	100.014	490,069	490,000	490,000		(20,919)			5.250	0.950	JJ	12,863	25,725	09/21/2010	01/01/2012
64966J AT 3	NYC-TXB-F2				1FE	2,024,300	100.823	2,016,460	2,000,000	2,015,283		(9,017)			1.620	0.780	JD	2,700	16,200	06/13/2011	12/01/2012
944488 QC 2	WAYNE CNTY-TXB-B3			3	1FE	1,000,000	100.146	1,001,460	1,000,000	1,000,000					4.278	0.210	MON	2,020	42,895	10/12/2010	03/15/2012
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						3,826,644	XXX	3,791,764	3,760,000	3,781,049	0	(33,868)	0	0	XXX	XXX	XXX	18,630	97,386	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						3,826,644	XXX	3,791,764	3,760,000	3,781,049	0	(33,868)	0	0	XXX	XXX	XXX	18,630	97,386	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
041841 BB 2	ARLINGTON SPL OBLG-C				1FE	712,800	107.614	710,252	660,000	708,228		(4,572)			4.730	1.861	FA	11,793		09/28/2011	08/15/2014
10620N BS 6	BRAZOS HGR ED-STD LN			1,3	1FE	1,000,000	83.787	837,870	1,000,000	1,000,000					1.750	5.750	MON	194	17,489	12/06/2007	06/25/2043
28148N AV 5	EDL FDG-ARS-TXB-SR-B2			1,3	1FE	1,000,000	88.020	880,200	1,000,000	1,000,000					3.135	5.700	MON	1,480	32,276	12/07/2007	12/01/2035
28148N AQ 6	EDL FDG-AUCTION-B-1			1,3	1FE	1,000,000	88.020	880,200	1,000,000	1,000,000					3.150	5.250	MON	175	32,205	01/31/2008	12/01/2035
49130N AN 9	KY HGR ED-TXB-A1			1,3	1FE	1,600,000	91.497	1,463,952	1,600,000	1,600,000					1.629	4.990	MON	1,158	22,018	01/29/2008	05/01/2032
613741 BS 5	MONTGOMERY ECON-B-TXB				1FE	1,600,912	100.029	1,600,464	1,600,000	1,600,869		(43)			1.233	1.210	JD	2,411		11/09/2011	06/01/2014
605354 EV 7	MS HGR ED-VAR-TXB-A4			1,3	1FE	2,000,000	86.196	1,723,920	2,000,000	2,000,000					1.775	3.880	MON	2,465	35,002	01/08/2008	09/01/2035
612130 HQ 0	MT HGR ED SR-SER B			1,3	1FE	300,000	86.900	260,700	300,000	300,000						4.200	MON		1,099	01/31/2008	12/01/2040
66285W HH 2	N TX TWY-A-TXB-BANS				1FE	2,570,195	102.454	2,561,341	2,500,000	2,558,793		(11,402)			2.441	1.030	MS	20,342	12,510	10/18/2011	09/01/2013
650035 QJ 0	NYS URBAN DEV CORP				1FE	160,000	104.882	167,811	160,000	159,996		(4)			5.640	5.641	JD	401	9,024	01/09/2009	12/15/2013
650035 RN 0	NYS URBAN DEV CORP				1FE	563,460	102.224	546,898	535,000	543,963		(7,176)			5.240	3.702	MS	8,254	28,034	03/02/2009	03/15/2013
68607V WV 3	OR ST DEPT ADM-TXB-B				1FE	426,292	100.189	425,803	425,000	425,177		(707)			1.430	1.262	AO	1,519	6,078	05/26/2010	04/01/2012
709163 EQ 8	PA HGR ED ARS-TXB-DD1			1,3	1FE	650,000	80.000	520,000	650,000	650,000					3.223	6.300	MON	175	10,294	12/06/2007	09/01/2045
709163 ER 6	PA HGR ED ARS-TXB-DD2			1,3	1FE	150,000	80.000	120,000	150,000	150,000					3.482	2.772	MON	348	2,305	02/07/2011	09/01/2045
713575 ST 6	PERALTA CLG-TXB-REF				1FE	1,000,000	100.084	1,000,843	1,000,000	1,000,000					3.470	3.472	FA	6,073		10/18/2011	08/01/2013
73541R AA 1	PORT ST LUCIE LSE-A-W				1FE	1,190,218	100.700	1,178,190	1,170,000	1,176,667		(9,893)			2.818	1.950	MS	10,990	32,971	08/11/2010	09/01/2012
91412F VK 0	UNIV CALIFORNIA-TXB-I				1FE	869,560	104.696	837,568	800,000	831,220		(22,355)			4.850	1.950	MN	4,958	38,800	04/01/2010	05/15/2013
928172 RW 7	VA PUB BLDG				1FE	100,000	101.779	101,779	100,000	99,999		(1)			3.760	3.761	FA	1,567	3,760	04/08/2009	08/01/2012
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						16,893,437	XXX	15,817,792	16,650,000	16,804,912	0	(56,153)	0	0	XXX	XXX	XXX	74,303	283,865	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						16,893,437	XXX	15,817,792	16,650,000	16,804,912	0	(56,153)	0	0	XXX	XXX	XXX	74,303	283,865	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
0258M0 CY 3	AMER EXPRESS CREDIT CO				1FE	1,097,820	108.458	1,084,580	1,000,000	1,084,691		(13,129)			7.300	2.010	FA	26,564		09/23/2011	08/20/2013
02581F YH 6	AMERICAN EXPR CENTURION				1FE	1,046,470	103.443	1,034,430	1,000,000	1,034,477		(11,993)			5.550	1.164	AO	11,408	27,750	09/19/2011	10/17/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
060505 AX 2	BANK OF AMERICA CORP.				1FE	1,063,300	100.603	1,006,030	1,000,000	1,030,429		(28,781)			4.875	1.900	JJ	22,479	48,750	11/04/2010	01/15/2013
071813 BB 4	BAXTER INTERNATIONAL INC.			1	1FE	1,013,220	101.461	1,014,610	1,000,000	1,007,168		(5,890)			1.800	1.198	MS	5,300	18,000	12/16/2010	03/15/2013
05565Q BG 2	BP CAPITAL MARKETS PLC.		F		1FE	1,900,135	100.420	1,827,644	1,820,000	1,826,739		(35,447)			3.125	1.160	MS	17,536	56,875	11/24/2009	03/10/2012
141781 AV 6	CARGILL INC.			1	1FE	2,149,280	103.481	2,069,620	2,000,000	2,060,939		(85,975)			5.600	1.233	MS	32,978	112,000	12/16/2010	09/15/2012
141784 DG 0	CARGILL INC.			1	1FE	276,640	104.667	268,994	257,000	266,976		(9,307)			5.200	1.485	JJ	5,902	13,364	12/14/2010	01/22/2013
22303Q AJ 9	COVIDIEN INTL FINANCE SA.		F	1	1FE	1,014,820	101.154	1,011,540	1,000,000	1,013,615		(1,205)			1.875	0.930	JD	833	9,375	11/09/2011	06/15/2013
22546Q AH 0	CREDIT SUISSE NEW YORK.		E		1FE	1,991,160	99.732	1,994,640	2,000,000	1,992,213		1,053			2.200	2.397	JJ	20,411		09/19/2011	01/14/2014
36962G 3K 8	GENERAL ELEC CAP CORP.				1FE	1,656,275	104.007	1,595,467	1,534,000	1,580,916		(58,239)			5.250	1.380	AO	16,107	80,535	09/09/2010	10/19/2012
36962G 4H 4	GENERAL ELEC CAP CORP.				1FE	1,531,350	101.626	1,524,390	1,500,000	1,524,731		(6,619)			2.800	1.168	JJ	20,183		09/19/2011	01/08/2013
36962G 4S 0	GENERAL ELEC CAP CORP.			3	1FE	1,000,000	96.066	960,660	1,000,000	1,000,000					1.229	2.250	MJSD.	34	19,421	11/04/2010	09/30/2015
428236 AG 8	HEWLETT-PACKARD CO.			1	1FE	3,043,656	102.831	2,879,268	2,800,000	2,879,916		(158,914)			6.500	0.770	JJ	91,000	182,000	12/15/2010	07/01/2012
438516 AW 6	HONEYWELL INTERNATIONAL.			1	1FE	2,138,180	104.433	2,088,660	2,000,000	2,073,650		(62,632)			4.250	1.060	MS	28,333	85,000	12/15/2010	03/01/2013
459200 GN 5	IBM CORP.			1	1FE	864,263	110.279	827,093	750,000	811,695		(33,751)			6.500	1.800	AO	10,292	48,750	06/02/2010	10/15/2013
244217 BK 0	JOHN DEERE CAPITAL CORP.				1FE	1,081,610	104.757	1,047,570	1,000,000	1,041,168		(39,254)			5.100	1.100	JJ	23,517	51,000	12/15/2010	01/15/2013
24422E QW 2	JOHN DEERE CAPITAL CORP.				1FE	538,790	103.606	518,030	500,000	516,378		(21,751)			5.250	0.850	AO	6,563	26,250	12/15/2010	10/01/2012
46623E JE 0	JPMORGAN CHASE & CO.				1FE	2,510,650	99.929	2,498,225	2,500,000	2,509,151		(1,499)			2.050	1.868	JJ	22,351		08/23/2011	01/24/2014
46625H HB 9	JPMORGAN CHASE & CO.				1FE	1,579,815	104.547	1,568,205	1,500,000	1,567,158		(12,657)			4.750	1.347	MN	11,875	35,625	09/27/2011	05/01/2013
487836 BA 5	KELLOGG CO.			1	2FE	531,345	103.722	518,610	500,000	516,844		(14,113)			4.250	1.358	MS	6,788	21,250	12/16/2010	03/06/2013
58013M ED 2	MCDONALD'S CORP.			1	1FE	1,067,420	104.539	1,045,390	1,000,000	1,036,002		(30,577)			4.300	1.178	MS	14,333	43,000	12/16/2010	03/01/2013
59018Y J3 6	MERRILL LYNCH & CO.				1FE	530,275	101.034	505,170	500,000	511,475		(18,108)			6.050	2.311	FA	11,428	30,250	12/14/2010	08/15/2012
59217G AB 5	MET LIFE GLOB FUNDING I.			3	1FE	1,001,870	100.198	1,001,980	1,000,000	1,000,300		(609)			0.891	0.933	JAJO.	2,030	7,905	07/22/2010	04/10/2012
617446 HC 6	MORGAN STANLEY.			1	1FE	2,134,960	101.016	2,020,320	2,000,000	2,027,749		(107,211)			6.600	0.992	AO	33,000	132,000	01/11/2011	04/01/2012
69373U AB 3	PACCAR INC.			1	1FE	2,719,173	100.734	2,543,534	2,525,000	2,542,167		(139,576)			6.375	0.806	FA	60,810	160,969	09/21/2010	02/15/2012
741531 EZ 6	PRICOA GLOBAL FUNDING 1.				1FE	1,073,500	103.483	1,034,830	1,000,000	1,033,364		(40,136)			5.400	1.170	AO	10,950	54,000	01/11/2011	10/18/2012
7425A0 A5 9	PRINCIPAL LIFE GLOBAL.				1FE	1,090,040	103.686	1,036,860	1,000,000	1,041,693		(39,716)			5.250	1.196	JJ	24,208	52,500	10/06/2010	01/15/2013
949746 NY 3	WELLS FARGO & COMPANY.				1FE	1,182,538	103.225	1,140,636	1,105,000	1,142,942		(34,691)			4.375	1.170	JJ	20,278	48,344	11/04/2010	01/31/2013
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.						38,828,554	XXX	37,666,986	36,791,000	37,674,546	0	(1,010,727)	0	0	XXX	XXX	XXX	557,492	1,364,913	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).						38,828,554	XXX	37,666,986	36,791,000	37,674,546	0	(1,010,727)	0	0	XXX	XXX	XXX	557,492	1,364,913	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations.						65,957,024	XXX	63,643,552	63,511,000	64,626,405	0	(1,134,626)	0	0	XXX	XXX	XXX	701,300	1,847,402	XXX	XXX
8399999. Grand Total - Bonds.						65,957,024	XXX	63,643,552	63,511,000	64,626,405	0	(1,134,626)	0	0	XXX	XXX	XXX	701,300	1,847,402	XXX	XXX

Sch. D-Pt. 2-Sn. 1
NONE

Sch. D-Pt. 2-Sn. 2
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. Government								
3135G0 GU 1	FANNIE MAE		12/19/2011	MSSB		3,000,000	3,000,000	
912828 MB 3	US TREASURY N/B		05/25/2011	BANC OF AMERICA SECURITIES LLC		414,789	410,000	2,065
0599999.	Total - Bonds - U.S. Government					3,414,789	3,410,000	2,065
Bonds - U.S. States, Territories and Possessions								
452152 FT 3	IL ST-TXB-4-BABS		09/28/2011	MSSB		154,701	150,000	1,540
1799999.	Total - Bonds - U.S. States, Territories & Possessions					154,701	150,000	1,540
Bonds - U.S. Political Subdivisions of States								
64966J AT 3	NYC-TXB-F2		06/13/2011	MSSB		2,024,300	2,000,000	1,350
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,024,300	2,000,000	1,350
Bonds - U.S. Special Revenue and Special Assessment								
041841 BB 2	ARLINGTON SPL OBLG-C		09/28/2011	MSSB		712,800	660,000	3,816
613741 BS 5	MONTGOMERY ECON-B-TXB		11/09/2011	MSSB		1,600,912	1,600,000	
66285W HH 2	N TX TWY-A-TXB-BANS		10/18/2011	MSSB		2,570,195	2,500,000	13,154
709163 ER 6	PA HGR ED ARS-TXB-DD2		02/07/2011	MSSB		16,000	16,000	
713575 ST 6	PERALTA CLG-TXB-REF		10/18/2011	MSSB		1,000,000	1,000,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					5,899,907	5,776,000	16,970
Bonds - Industrial and Miscellaneous								
0258M0 CY 3	AMER EXPRESS CREDIT CO		09/23/2011	MSSB		1,097,820	1,000,000	7,706
02581F YH 6	AMERICAN EXPR CENTURION		09/19/2011	MSSB		1,046,470	1,000,000	23,896
22303Q AJ 9	COVIDIEN INTL FINANCE SA	F	11/09/2011	MSSB		1,014,820	1,000,000	7,813
22546Q AH 0	CREDIT SUISSE NEW YORK	E	09/19/2011	MSSB		1,991,160	2,000,000	8,311
36962G 4H 4	GENERAL ELEC CAP CORP		09/19/2011	MSSB		1,531,350	1,500,000	8,633
46623E JE 0	JPMORGAN CHASE & CO		08/23/2011	MSSB		2,510,650	2,500,000	4,556
46625H HB 9	JPMORGAN CHASE & CO		09/27/2011	MSSB		1,579,815	1,500,000	29,490
617446 HC 6	MORGAN STANLEY		01/11/2011	MSSB		2,134,960	2,000,000	37,767
741531 EZ 6	PRICOA GLOBAL FUNDING 1		01/11/2011	MSSB		1,073,500	1,000,000	12,900
3899999.	Total - Bonds - Industrial and Miscellaneous					13,980,545	13,500,000	141,072
8399997.	Total - Bonds - Part 3					25,474,242	24,836,000	162,997
8399998.	Total - Bonds - Summary Item from Part 5					2,000,400	2,000,000	
8399999.	Total - Bonds					27,474,642	26,836,000	162,997
9799998.	Total - Common Stocks - Summary Item from Part 5					16,000,594	XXX	
9799999.	Total - Common Stocks					16,000,594	XXX	0
9899999.	Total - Preferred and Common Stocks					16,000,594	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					43,475,236	XXX	162,997

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
3133XF JY 3	FEDERAL HOME LOAN BANK		06/10/2011.	MATURITY		2,000,000	2,000,000	2,154,680	2,030,023		(30,023)		(30,023)		2,000,000			0	52,500	06/10/2011.
3128X7 MN 1	FREDDIE MAC		05/05/2011.	MATURITY		1,000,000	1,000,000	999,400	999,928		72		72		1,000,000			0	17,500	05/05/2011.
912828 KU 3	US TREASURY N/B		05/31/2011.	MATURITY		410,000	410,000	412,130	410,581		(581)		(581)		410,000			0	1,794	05/31/2011.
0599999.	Total - Bonds - U.S. Government					3,410,000	3,410,000	3,566,210	3,440,532	0	(30,532)	0	(30,532)	0	3,410,000	0	0	0	71,794	XXX
Bonds - U.S. States, Territories and Possessions																				
68608K MW 5	OR ST-A-BRD HGR ED		08/01/2011.	MATURITY		250,000	250,000	250,000	250,000				0		250,000			0	10,875	08/01/2011.
93974C BY 5	WA ST-SER T-TXBL		07/01/2011.	MATURITY		500,000	500,000	502,330	500,415		(415)		(415)		500,000			0	20,000	07/01/2011.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					750,000	750,000	752,330	750,415	0	(415)	0	(415)	0	750,000	0	0	0	30,875	XXX
Bonds - U.S. Political Subdivisions of States																				
219207 AA 5	CORNELL UNIVERSITY		09/20/2011.	REDEEMED		1,081,560	1,000,000	1,024,660	1,016,256		(3,669)		(3,669)		1,012,586		68,974	68,974	49,783	02/01/2014.
968767 LA 9	WILL SD #86 REF-TXB-D		03/01/2011.	MATURITY		210,000	210,000	216,287	210,355		(355)		(355)		210,000			0	5,828	03/01/2011.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,291,560	1,210,000	1,240,947	1,226,610	0	(4,024)	0	(4,024)	0	1,222,586	0	68,974	68,974	55,611	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
106238 FJ 2	BRAZOS HGR ED-ARS-A5		05/16/2011.	MSSB		700,000	700,000	700,000	589,589	110,411			110,411		700,000			0	4,622	12/01/2033.
64971K KN 5	NEW YORK TRANSTN-D		09/20/2011.	MSSB		2,028,620	2,000,000	2,139,200	2,071,269		(47,755)		(47,755)		2,023,514		5,106	5,106	106,433	02/01/2012.
650035 QJ 0	NYS URBAN DEV CORP		12/15/2011.	MSSB		90,000	90,000	90,000	90,000		(2)		(2)		89,998		2	2	5,076	12/15/2013.
650035 RN 0	NYS URBAN DEV CORP		03/15/2011.	MSSB		215,000	215,000	215,000	215,000				0		215,000			0	5,633	03/15/2013.
709163 EQ 8	PA HGR ED ARS-TXB-DD1		11/03/2011.	MSSB		100,000	100,000	100,000	100,000				0		100,000			0	995	09/01/2045.
709163 ER 6	PA HGR ED ARS-TXB-DD2		10/13/2011.	MSSB		216,000	216,000	216,000	216,000				0		216,000			0	2,761	09/01/2045.
759911 Q2 9	REGIONAL TRANSN AUTH		06/01/2011.	MATURITY		2,000,000	2,000,000	2,033,080	2,007,657		(7,657)		(7,657)		2,000,000			0	29,790	06/01/2011.
928172 RV 9	VA PUB BLDG		08/01/2011.	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,500	08/01/2011.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,349,620	6,321,000	6,493,280	6,289,515	110,411	(55,414)	0	54,997	0	6,344,512	0	5,108	5,108	178,811	XXX
Bonds - Industrial and Miscellaneous																				
001957 BC 2	AT&T CORP		10/11/2011.	REDEEMED		1,509,765	1,500,000	1,620,525	1,585,922		(76,506)		(76,506)		1,509,416		349	349	99,158	11/15/2011.
073928 X7 3	BEAR STEARNS COS LLC		09/27/2011.	MSSB		1,051,190	1,000,000	1,094,300	1,092,098		(42,567)		(42,567)		1,049,531		1,659	1,659	79,153	08/10/2012.
191219 BU 7	COCA-COLA REFRESH USA		09/14/2011.	REDEEMED		710,024	700,000	723,128	722,387		(13,710)		(13,710)		708,676		1,348	1,348	27,563	03/01/2012.
36962G 2L 7	GENERAL ELEC CAP CORP		09/14/2011.	MSSB		2,044,720	2,000,000	2,124,300	2,072,554		(40,598)		(40,598)		2,031,957		12,764	12,764	94,167	04/10/2012.
41011W AH 3	JOHN HANCOCK GLOB FDG II		03/01/2011.	MATURITY		1,500,000	1,500,000	1,586,205	1,513,616		(13,616)		(13,616)		1,500,000			0	48,750	03/01/2011.
539830 AS 8	LOCKHEED MARTIN CORP		10/05/2011.	REDEEMED		526,160	500,000	531,270	530,886		(10,563)		(10,563)		520,323		5,837	5,837	21,807	03/14/2013.
59217E BD 5	MET LIFE GLOB FUNDING I		11/09/2011.	MATURITY		1,000,000	1,000,000	1,049,500	1,032,601		(32,601)		(32,601)		1,000,000			0	51,250	11/09/2011.
00209A AG 1	NEW CINGULAR WIRELESS SV		12/28/2011.	REDEEMED		793,350	773,000	848,167	846,048		(54,154)		(54,154)		791,894		1,455	1,455	72,751	05/01/2012.
7591EA AB 9	REGIONS BANK TLGP		08/22/2011.	MSSB		1,008,960	1,000,000	1,042,840	1,013,810		(9,533)		(9,533)		1,004,277		4,683	4,683	23,111	12/09/2011.
931142 BV 4	WAL-MART STORES INC		02/15/2011.	MATURITY		2,000,000	2,000,000	2,085,160	2,006,324		(6,324)		(6,324)		2,000,000			0	41,250	02/15/2011.
3899999.	Total - Bonds - Industrial and Miscellaneous					12,144,169	11,973,000	12,705,395	12,416,246	0	(300,171)	0	(300,171)	0	12,116,075	0	28,094	28,094	558,959	XXX
8399997.	Total - Bonds - Part 4					23,945,349	23,664,000	24,758,162	24,123,319	110,411	(390,557)	0	(280,146)	0	23,843,173	0	102,176	102,176	896,049	XXX
8399998.	Total - Bonds - Summary Item from Part 5					2,000,000	2,000,000	2,000,400			(400)		(400)		2,000,000				11,250	XXX
8399999.	Total - Bonds					25,945,349	25,664,000	26,758,562	24,123,319	110,411	(390,957)	0	(280,546)	0	25,843,173	0	102,176	102,176	907,299	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					16,000,594	XXX	16,000,594					0		16,000,594					XXX
9799999.	Total - Common Stocks					16,000,594	XXX	16,000,594	0	0	0	0	0	0	16,000,594	0	0	0	0	XXX
9899999.	Total - Preferred and Common Stocks					16,000,594	XXX	16,000,594	0	0	0	0	0	0	16,000,594	0	0	0	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					41,945,942	XXX	42,759,156	24,123,319	110,411	(390,957)	0	(280,546)	0	41,843,767	0	102,176	102,176	907,299	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
313374 5K 2	FEDERAL HOME LOAN BANK		06/14/2011	MSSB	12/27/2011	REDEEMED	2,000,000	2,000,400	2,000,000	2,000,000		(400)		(400)				0	11,250	
0599999.	Total - Bonds - U.S. Government						2,000,000	2,000,400	2,000,000	2,000,000	0	(400)	0	(400)	0	0	0	0	11,250	0
8399998.	Total - Bonds						2,000,000	2,000,400	2,000,000	2,000,000	0	(400)	0	(400)	0	0	0	0	11,250	0
Common Stocks - Money Market Mutual Funds																				
004940 10 2	ACTIVE ASSETS MONEY TRUST		11/18/2011	DIRECT	11/18/2011	DIRECT	10,904,064.020	10,904,064	10,904,064	10,904,064				0				0		
616980 10 8	MORGAN STANLEY LIQUID ASSET		06/20/2011	DIRECT	06/22/2011	DIRECT	5,096,529.850	5,096,530	5,096,530	5,096,530				0				0		
9399999.	Total - Common Stocks - Money Market Mutual Funds							16,000,594	16,000,594	16,000,594	0	0	0	0	0	0	0	0	0	0
9799998.	Total - Common Stocks							16,000,594	16,000,594	16,000,594	0	0	0	0	0	0	0	0	0	0
9899999.	Total - Preferred and Common Stocks							16,000,594	16,000,594	16,000,594	0	0	0	0	0	0	0	0	0	0
9999999.	Total - Bonds, Preferred and Common Stocks							18,000,994	18,000,594	18,000,594	0	(400)	0	(400)	0	0	0	0	11,250	0

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

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.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations																				
	MA HSG FIN-B-TXBL		..	11/02/2011.	MSSB	06/01/2012.	1,275,000					1,275,000	1,275,000	1,130		0.550	0.550	MAT...		78
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations							1,275,000	0	0	0	0	1,275,000	1,275,000	1,130	0	XXX	XXX	XXX	0	78
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations							1,275,000	0	0	0	0	1,275,000	1,275,000	1,130	0	XXX	XXX	XXX	0	78
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	Vodafone Group Public Limited Company		R	06/15/2011.	MSSB	02/15/2012.	1,798,650		6,000			1,800,000	1,792,650				0.602	N/A		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							1,798,650	0	6,000	0	0	1,800,000	1,792,650	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							1,798,650	0	6,000	0	0	1,800,000	1,792,650	0	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							3,073,650	0	6,000	0	0	3,075,000	3,067,650	1,130	0	XXX	XXX	XXX	0	78
8399999. Subtotals - Bonds							3,073,650	0	6,000	0	0	3,075,000	3,067,650	1,130	0	XXX	XXX	XXX	0	78
Exempt Money Market Mutual Funds																				
52470G 79 1	WESTERN ASSET INST GOVERN-IS		..	12/30/2011.	DIRECT	XXX	68,254,352						68,254,352			0.020		N/A	12,030	
8899999. Total - Exempt Money Market Mutual Funds							68,254,352	0	0	0	0	XXX	68,254,352	0	0	XXX	XXX	XXX	12,030	0
Class One Money Market Mutual Funds																				
4812C2 68 4	JPMORGAN US GOVERNMENT MM-IN		..	02/28/2011.	DIRECT	XXX										0.010		N/A	27	
693373 50 8	PFM Funds		E	12/30/2011.	DIRECT	XXX	6,126,385						6,126,385					N/A	29,980	
693373 20 1	PFM Funds: Prime Series/Instit		E	12/31/2011.	DIRECT	XXX	1,000,843						1,000,843					N/A	843	
8999999. Total - Class One Money Market Mutual Funds							7,127,228	0	0	0	0	XXX	7,127,228	0	0	XXX	XXX	XXX	30,851	0
9199999. Total - Short-Term Investments							78,455,231	0	6,000	0	0	XXX	78,449,231	1,130	0	XXX	XXX	XXX	42,881	78

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

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

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

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

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

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

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Salomon Smith Barney	NY, NY			984			XXX
JP Morgan Chase	Columbus, Ohio					1,781,507	XXX
JP Morgan Chase	Columbus, Ohio					235,861	XXX
JP Morgan Chase	Columbus, Ohio					(4,731)	XXX
US Bank	St. Paul, MN					(11,188,173)	XXX
US Bank	St. Paul, MN					(26,143)	XXX
US Bank	St. Paul, MN					(80,145)	XXX
0199999. Total - Open Depositories		XXX	XXX	984	0	(9,281,824)	XXX
0399999. Total Cash on Deposit		XXX	XXX	984	0	(9,281,824)	XXX
0599999. Total Cash		XXX	XXX	984	0	(9,281,824)	XXX

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

1. January	(6,119,087)	4. April	(4,285,513)	7. July	(14,668,646)	10. October	(12,257,329)
2. February	(7,110,373)	5. May	(11,717,740)	8. August	(14,648,046)	11. November	(15,413,510)
3. March	67,297,731	6. June	(3,709,447)	9. September	(11,566,289)	12. December	(9,281,824)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							
ILLINOIS-TXBL		10/19/2011	2.766	01/01/2012	2,000,000	27,660	
1199999. U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					2,000,000	27,660	0
1799999. Total - U.S. States, Territories and Possessions (Direct and Guaranteed)					2,000,000	27,660	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
American Electric Power Company, Inc.		12/22/2011		01/25/2012	2,499,167		
Bacardi U.S.A., Inc.		12/19/2011		01/05/2012	4,999,750		
CELGENE CORP.		12/20/2011		01/17/2012	1,999,529		
DCP Midstream, LLC		12/21/2011		01/31/2012	1,649,244		
Daimler Finance North America LLC		12/19/2011		01/04/2012	4,999,821		
IDACORP, Inc.		12/21/2011		01/10/2012	1,299,812		
Marriott International, Inc.		12/19/2011		01/09/2012	4,999,467		
Michigan Consolidated Gas Company		12/20/2011		01/18/2012	4,998,819		
NBCUNIVERSAL MEDIA LLC		12/21/2011		02/03/2012	3,998,387		
Pacific Gas and Electric Company		12/19/2011		01/11/2012	4,999,292		
Progress Energy, Inc.		12/21/2011		01/18/2012	2,999,348		
Virginia Electric and Power Company		12/19/2011		01/04/2012	4,999,825		
Weatherford International Ltd.		12/19/2011		01/09/2012	4,999,389		
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					49,441,850	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					49,441,850	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					51,441,850	27,660	0
8399999. Subtotals - Bonds					51,441,850	27,660	0
8699999. Total - Cash Equivalents					51,441,850	27,660	0

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	Statutory Deposit	412,945	413,846		
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. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	412,945	413,846	0	0

DETAILS OF WRITE-INS

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

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