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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

FARMERS INSURANCE OF COLUMBUS, INC.

NAIC Group Code 0212 (Current) 0212 (Prior) NAIC Company Code 36889 Employer's ID Number 31-0956373

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

Country of Domicile United States of America

Incorporated/Organized 04/05/1979 Commenced Business 06/08/1979

Statutory Home Office 2500 Farmers Drive, Suite 200 (Street and Number), Columbus , OH 43235 (City or Town, State and Zip Code)

Main Administrative Office 2500 Farmers Drive, Suite 200 (Street and Number)

Columbus , OH 43235 (City or Town, State and Zip Code), 614-602-3046 (Area Code) (Telephone Number)

Mail Address P.O. Box 2478 Terminal Annex (Street and Number or P.O. Box), Los Angeles , CA 90051 (City or Town, State and Zip Code)

Primary Location of Books and Records 2500 Farmers Drive, Suite 200 (Street and Number)

Columbus , OH 43235 (City or Town, State and Zip Code), 323-932-3441 (Area Code) (Telephone Number)

Internet Website Address www.farmers.com

Statutory Statement Contact Scott Ballew (Name), 323-932-3441 (Area Code) (Telephone Number)

scott_ballew@farmersinsurance.com (E-mail Address), 323-930-4266 (FAX Number)

OFFICERS

President Daniel Mark Lewis # Vice President, Treasurer Ronald Gregory Myhan

Secretary Doren Eugene Hohl

OTHER

Bryan Francis Murphy Vice President	James Leslie Nutting Vice President	Denise Elaine Ruggiero Vice President
David Anthony Travers Vice President		

DIRECTORS OR TRUSTEES

Kenneth Wayne Bentley #	Peter David Kaplan #	Gary Randolph Martin #
Ronald Gregory Myhan	Donald Eugene Rodriguez #	David Anthony Travers #
John Tsu-Chao Wuo #		

State of Ohio
County of Union SS:

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

Daniel Mark Lewis President	Doren Eugene Hohl Secretary	Ronald Gregory Myhan Vice President, Treasurer

Subscribed and sworn to before me this
day of

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	53,823,244	25.620	53,823,244		53,823,244	25.620
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	6,523,474	3.105	6,523,474		6,523,474	3.105
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	4,731,017	2.252	4,731,017		4,731,017	2.252
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	3,549,848	1.690	3,549,848		3,549,848	1.690
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	4,069,317	1.937	4,069,317		4,069,317	1.937
1.43 Revenue and assessment obligations	9,317,938	4.435	9,317,938		9,317,938	4.435
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	18,402,328	8.759	18,402,328		18,402,328	8.759
1.512 Issued or guaranteed by FNMA and FHLMC	18,759,773	8.930	18,759,773		18,759,773	8.930
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	9,900,649	4.713	9,900,649		9,900,649	4.713
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		0.000				0.000
1.523 All other	13,780,215	6.559	13,780,215		13,780,215	6.559
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	45,707,087	21.756	45,707,087		45,707,087	21.756
2.2 Unaffiliated non-U.S. securities (including Canada)	19,421,278	9.244	19,421,278		19,421,278	9.244
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000				0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,098,872	0.999	2,098,872		2,098,872	0.999
11. Other invested assets		0.000				0.000
12. Total invested assets	210,085,040	100.000	210,085,040		210,085,040	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 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		
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		177,863,224
2.	Cost of bonds and stocks acquired, Part 3, Column 7		53,095,786
3.	Accrual of discount		40,179
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(132,094)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	21,554	(110,540)
5.	Total gain (loss) on disposals, Part 4, Column 19		7,100
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		22,237,382
7.	Deduct amortization of premium		672,194
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)		207,986,172
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		207,986,172

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	78,749,047	82,948,510	79,698,145	77,591,700
Governments	2. Canada	4,021,890	4,198,000	4,043,566	4,024,000
(Including all obligations guaranteed	3. Other Countries	709,127	718,886	707,870	710,000
by governments)	4. Totals	83,480,064	87,865,396	84,449,581	82,325,700
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,549,849	3,900,837	3,672,348	3,420,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,069,317	4,361,200	4,161,100	4,000,000
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	38,298,146	40,567,218	38,907,001	37,435,942
	8. United States	59,626,063	62,792,827	60,232,664	59,732,018
Industrial and Miscellaneous and	9. Canada	3,382,543	3,497,614	3,384,260	3,380,000
Hybrid Securities (unaffiliated)	10. Other Countries	15,580,186	15,900,867	15,578,260	15,571,000
	11. Totals	78,588,792	82,191,308	79,195,184	78,683,018
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	207,986,168	218,885,959	210,385,214	205,864,660
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	207,986,168	218,885,959	210,385,214	

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 Col. 6 as a % of Line 9.7	8 Total from Col. 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	14,309,914	40,352,395	22,364,556	1,607,021	115,160	78,749,046	37.5	62,358,994	31.5	78,749,046	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	14,309,914	40,352,395	22,364,556	1,607,021	115,160	78,749,046	37.5	62,358,994	31.5	78,749,046	
2. All Other Governments											
2.1 Class 1	2,002,464	2,728,553				4,731,017	2.3	4,733,206	2.4	4,021,890	709,127
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals	2,002,464	2,728,553				4,731,017	2.3	4,733,206	2.4	4,021,890	709,127
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1		2,474,843	1,075,006			3,549,849	1.7	3,575,149	1.8	3,549,848	1
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		2,474,843	1,075,006			3,549,849	1.7	3,575,149	1.8	3,549,848	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1		4,069,317				4,069,317	1.9	6,221,948	3.1	4,069,317	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals		4,069,317				4,069,317	1.9	6,221,948	3.1	4,069,317	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	6,526,312	25,008,087	5,654,718	1,097,473	11,558	38,298,148	18.2	33,727,646	17.1	38,298,148	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	6,526,312	25,008,087	5,654,718	1,097,473	11,558	38,298,148	18.2	33,727,646	17.1	38,298,148	

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

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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	10,116,823	39,183,908	19,832,206	1,490,803	12,933	70,636,673	33.6	79,081,221	40.0	60,014,349	10,622,324
6.2 Class 2	1,560,803	5,755,342	2,720,559			10,036,704	4.8	5,930,893	3.0	10,036,704	
6.3 Class 3								1,500,657	0.8		
6.4 Class 4								299,225	0.2		
6.5 Class 5								256,764	0.1		
6.6 Class 6											
6.7 Totals	11,677,626	44,939,250	22,552,765	1,490,803	12,933	80,673,377	38.4	87,068,760	44.0	70,051,053	10,622,324
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 Col. 6 as a % of Line 9.7	8 Total from Col. 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) 32,955,513	113,817,103	48,926,486	4,195,297	139,651	200,034,050	95.2	XXX	XXX	188,702,598	11,331,452
9.2 Class 2	(d) 1,560,803	5,755,342	2,720,559			10,036,704	4.8	XXX	XXX	10,036,704	
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	34,516,316	119,572,445	51,647,045	4,195,297	139,651	(b) 210,070,754	100.0	XXX	XXX	198,739,302	11,331,452
9.8 Line 9.7 as a % of Col. 6	16.4	56.9	24.6	2.0	0.1	100.0	XXX	XXX	XXX	94.6	5.4
10. Total Bonds Prior Year											
10.1 Class 1	36,421,124	112,261,352	37,656,659	2,888,552	470,477	XXX	XXX	189,698,164	96.0	177,344,277	12,353,887
10.2 Class 2		4,266,187	1,664,706			XXX	XXX	5,930,893	3.0	5,930,893	
10.3 Class 3		1,500,657				XXX	XXX	1,500,657	0.8	1,500,657	
10.4 Class 4	124,794	174,431				XXX	XXX	299,225	0.2	299,225	
10.5 Class 5	91,694	165,070				XXX	XXX	(c) 256,764	0.1	256,764	
10.6 Class 6						XXX	XXX	(c)			
10.7 Totals	36,637,612	118,367,697	39,321,365	2,888,552	470,477	XXX	XXX	(b) 197,685,703	100.0	185,331,816	12,353,887
10.8 Line 10.7 as a % of Col. 8	18.5	59.9	19.9	1.5	0.2	XXX	XXX	100.0	XXX	93.8	6.2
11. Total Publicly Traded Bonds											
11.1 Class 1	31,940,769	104,079,692	48,415,185	4,127,301	139,651	188,702,598	89.8	177,344,277	89.7	188,702,598	XXX
11.2 Class 2	1,560,803	5,755,342	2,720,559			10,036,704	4.8	5,930,893	3.0	10,036,704	XXX
11.3 Class 3								1,500,657	0.8		XXX
11.4 Class 4								299,225	0.2		XXX
11.5 Class 5								256,764	0.1		XXX
11.6 Class 6											XXX
11.7 Totals	33,501,572	109,835,034	51,135,744	4,127,301	139,651	198,739,302	94.6	185,331,816	93.8	198,739,302	XXX
11.8 Line 11.7 as a % of Col. 6	16.9	55.3	25.7	2.1	0.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	15.9	52.3	24.3	2.0	0.1	94.6	XXX	XXX	XXX	94.6	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	1,014,744	9,737,411	511,301	67,996		11,331,452	5.4	12,353,887	6.2	XXX	11,331,452
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	1,014,744	9,737,411	511,301	67,996		11,331,452	5.4	12,353,887	6.2	XXX	11,331,452
12.8 Line 12.7 as a % of Col. 6	9.0	85.9	4.5	0.6		100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.5	4.6	0.2	0.0		5.4	XXX	XXX	XXX	XXX	5.4

(a) Includes $ 11,331,451 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year, $ 15,585,060 prior year of bonds with Z designations and $ .... , current year $ 8,168,927 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 $ .... current year, $ .... prior year of bonds with 5* designations and $ .... , current year $ .... prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 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 Col. 6 as a % of Line 9.5	8 Total from Col. 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	11,077,136	31,040,484	18,229,098			60,346,718	28.7	57,507,219	29.1	60,346,718	
1.2 Residential Mortgage-Backed Securities	3,232,778	9,311,911	4,135,458	1,607,021	115,160	18,402,328	8.8			18,402,328	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities								4,851,776	2.5		
1.5 Totals	14,309,914	40,352,395	22,364,556	1,607,021	115,160	78,749,046	37.5	62,358,995	31.5	78,749,046	
2. All Other Governments											
2.1 Issuer Obligations	2,002,464	2,728,553				4,731,017	2.3	4,733,206	2.4	4,021,890	709,127
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	2,002,464	2,728,553				4,731,017	2.3	4,733,206	2.4	4,021,890	709,127
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		2,474,843	1,075,006			3,549,849	1.7	3,575,149	1.8	3,549,848	1
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		2,474,843	1,075,006			3,549,849	1.7	3,575,149	1.8	3,549,848	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		4,069,317				4,069,317	1.9	6,221,948	3.1	4,069,317	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		4,069,317				4,069,317	1.9	6,221,948	3.1	4,069,317	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	1,006,870	8,311,069				9,317,939	4.4	9,408,454	4.8	9,317,938	1
5.2 Residential Mortgage-Backed Securities	5,504,833	16,391,840	5,654,718	1,097,473	11,558	28,660,422	13.6	7,246,743	3.7	28,660,423	(1)
5.3 Commercial Mortgage-Backed Securities	14,609	305,178				319,787	0.2	328,728	0.2	319,787	
5.4 Other Loan-Backed and Structured Securities								16,743,722	8.5		
5.5 Totals	6,526,312	25,008,087	5,654,718	1,097,473	11,558	38,298,148	18.2	33,727,647	17.1	38,298,148	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	8,644,221	34,803,324	22,407,350	1,358,055		67,212,950	32.0	76,497,840	38.7	56,789,532	10,423,418
6.2 Residential Mortgage-Backed Securities	161,107	340,498	145,415	132,748	12,933	792,701	0.4	931,864	0.5	593,795	198,906
6.3 Commercial Mortgage-Backed Securities	1,720,221	4,336,903				6,057,124	2.9	9,639,057	4.9	6,057,124	
6.4 Other Loan-Backed and Structured Securities	1,152,077	5,458,525				6,610,602	3.1			6,610,602	
6.5 Totals	11,677,626	44,939,250	22,552,765	1,490,803	12,933	80,673,377	38.4	87,068,761	44.0	70,051,053	10,622,324
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 Col. 6 as a % of Line 9.5	8 Total from Col. 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	22,730,691	83,427,590	41,711,454	1,358,055		149,227,790	71.0	XXX	XXX	138,095,243	11,132,547
9.2 Residential Mortgage-Backed Securities	8,898,718	26,044,249	9,935,591	2,837,242	139,651	47,855,451	22.8	XXX	XXX	47,656,546	198,905
9.3 Commercial Mortgage-Backed Securities	1,734,830	4,642,081				6,376,911	3.0	XXX	XXX	6,376,911	
9.4 Other Loan-Backed and Structured Securities	1,152,077	5,458,525				6,610,602	3.1	XXX	XXX	6,610,602	
9.5 Totals	34,516,316	119,572,445	51,647,045	4,195,297	139,651	210,070,754	100.0	XXX	XXX	198,739,302	11,331,452
9.6 Line 9.5 as a % of Col. 6	16.4	56.9	24.6	2.0	0.1	100.0	XXX	XXX	XXX	94.6	5.4
10. Total Bonds Prior Year											
10.1 Issuer Obligations	28,969,061	93,332,911	33,263,319	1,918,377	460,148	XXX	XXX	157,943,816	79.9	145,812,896	12,130,920
10.2 Residential Mortgage-Backed Securities	968,246	3,960,895	2,757,422	488,915	3,129	XXX	XXX	8,178,607	4.1	7,955,637	222,970
10.3 Commercial Mortgage-Backed Securities	1,177,285	8,534,515	255,985			XXX	XXX	9,967,785	5.0	9,967,785	
10.4 Other Loan-Backed and Structured Securities	5,523,021	12,539,377	3,044,640	481,261	7,200	XXX	XXX	21,595,499	10.9	21,595,498	1
10.5 Totals	36,637,613	118,367,698	39,321,366	2,888,553	470,477	XXX	XXX	197,685,707	100.0	185,331,816	12,353,891
10.6 Line 10.5 as a % of Col. 8	18.5	59.9	19.9	1.5	0.2	XXX	XXX	100.0	XXX	93.8	6.2
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	21,731,212	73,748,454	41,257,521	1,358,055		138,095,242	65.7	145,812,896	73.8	138,095,242	XXX
11.2 Residential Mortgage-Backed Securities	8,883,453	25,985,974	9,878,222	2,769,246	139,651	47,656,546	22.7	7,955,637	4.0	47,656,546	XXX
11.3 Commercial Mortgage-Backed Securities	1,734,830	4,642,081				6,376,911	3.0	9,967,785	5.0	6,376,911	XXX
11.4 Other Loan-Backed and Structured Securities	1,152,077	5,458,525				6,610,602	3.1	21,595,498	10.9	6,610,602	XXX
11.5 Totals	33,501,572	109,835,034	51,135,743	4,127,301	139,651	198,739,301	94.6	185,331,816	93.8	198,739,301	XXX
11.6 Line 11.5 as a % of Col. 6	16.9	55.3	25.7	2.1	0.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	15.9	52.3	24.3	2.0	0.1	94.6	XXX	XXX	XXX	94.6	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	999,479	9,679,136	453,933			11,132,548	5.3	12,130,920	6.1	XXX	11,132,548
12.2 Residential Mortgage-Backed Securities	15,265	58,275	57,369	67,996		198,905	0.1	222,970	0.1	XXX	198,905
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities								1	0.0	XXX	
12.5 Totals	1,014,744	9,737,411	511,302	67,996		11,331,453	5.4	12,353,891	6.2	XXX	11,331,453
12.6 Line 12.5 as a % of Col. 6	9.0	85.9	4.5	0.6		100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.5	4.6	0.2	0.0		5.4	XXX	XXX	XXX	XXX	5.4

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	19,822,478	19,822,478			
2. Cost of short-term investments acquired	49,538,092	49,538,092			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	67,275,985	67,275,985			
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)	2,084,585	2,084,585			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,084,585	2,084,585			

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

Schedule E - Verification - Cash Equivalents

NONE

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128X2-3A-1	FED HOME LOAN MTGE CORP			1	1	1,992,000	108.6530	2,173,064	2,000,000	1,997,873		878			4.500	4.550	AO	22,250	90,000	03/19/2004	04/02/2014
31331G-L8-0	FED FARM CREDIT				1	828,730	106.3780	882,939	830,000	829,288		247			3.000	3.030	MS	6,848	24,900	08/18/2009	09/22/2014
3133XS-AE-8	FED HOME LOAN BANK				1	997,120	105.6870	1,056,879	1,000,000	998,913		575			3.625	3.680	AO	7,351	36,250	09/11/2008	10/18/2013
3133XX-YX-9	FED HOME LOAN BANK				1	698,040	102.2350	715,648	700,000	698,040					1.875	1.960	JD	365	13,125	04/07/2010	06/21/2013
3135G0-CN-1	FED NATIONAL MTGE ASSOC			1	1	1,000,000	99.8850	998,858	1,000,000	1,000,000					0.650	0.650	FA	2,203		08/16/2011	08/28/2014
31398A-HZ-8	FED NATIONAL MTG ASSOC				1	996,690	103.9730	1,039,730	1,000,000	999,359		695			4.750	4.820	MN	5,542	47,500	10/16/2007	11/19/2012
912810-EA-2	U.S. TREASURY NOTE/BOND				1	3,518,161	149.1950	3,558,308	2,385,000	2,931,411		(71,455)			9.125	4.890	MN	28,101	217,631	11/08/2001	05/15/2018
912810-EA-2	U.S. TREASURY NOTE/BOND	SD			1	317,151	149.1950	320,770	215,000	264,257		(6,441)			9.125	4.890	MN	2,533	19,619	11/08/2001	05/15/2018
912828-HM-5	U.S. TREASURY NOTE/BOND				1	10,364,063	103.4450	10,344,530	10,000,000	10,077,777		(75,834)			3.625	2.820	JD	182,246	181,250	01/24/2008	12/31/2012
912828-KF-6	U.S. TREASURY NOTE/BOND				1	9,985,547	103.4060	10,340,620	10,000,000	9,993,543		2,893			1.875	1.900	FA	63,359	187,500	03/16/2009	02/28/2014
912828-NH-9	U.S. TREASURY NOTE/BOND				1	7,524,609	101.3160	7,598,730	7,500,000	7,512,172		(8,270)			1.125	1.010	JD	3,919	84,375	06/28/2010	06/15/2013
912828-NT-3	U.S. TREASURY NOTE/BOND				1	15,036,776	107.8510	16,177,740	15,000,000	15,033,430		(3,346)			2.625	2.590	FA	148,726	393,750	09/24/2010	08/15/2020
912828-RU-6	U.S. TREASURY NOTE/BOND				1	8,010,769	100.3040	8,024,376	8,000,000	8,010,655		(114)			0.875	0.840	MN	6,120		12/12/2011	11/30/2016
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						61,269,656	XXX	63,232,192	59,630,000	60,346,718		(160,172)			XXX	XXX	XXX	479,563	1,295,900	XXX	XXX
36200M-Q9-7	GNSF POOL #604480				1	434,845	113.5460	492,215	433,490	434,319		(73)			5.500	5.360	MON	1,987	23,842	08/29/2003	06/01/2031
36200M-RX-3	GNSF POOL #604502				1	346,608	113.5460	392,337	345,528	346,189		(74)			5.500	5.360	MON	1,584	19,004	08/29/2003	06/01/2031
36200X-H8-5	GNSF POOL#575455				1	36,463	114.7710	40,005	34,856	36,176		(927)			7.000	5.890	MON	203	2,440	07/25/2002	04/01/2031
36201M-ZP-0	GNSF POOL#587650				1	29,481	115.9340	33,085	28,538	29,275		(21)			6.500	5.640	MON	155	1,855	07/25/2002	11/01/2030
36202E-7H-6	G2SF POOL #4496				1	2,136,728	110.7240	2,343,193	2,116,227	2,131,111		(2,048)			5.000	4.700	MON	8,818	105,811	06/23/2009	05/01/2039
36202F-AV-8	G2SF POOL #4520				1	1,067,720	110.7240	1,165,568	1,052,670	1,063,572		(2,050)			5.000	4.560	MON	4,386	52,634	07/15/2009	05/01/2039
36202F-P7-5	G2SF POOL# 4946				1	4,710,071	109.2780	4,997,920	4,573,579	4,695,482		(25,880)			4.500	3.750	MON	17,151	154,358	03/29/2011	01/01/2041
36202F-Q7-4	G2SF POOL #4978				1	9,575,564	109.2780	10,149,404	9,287,682	9,575,564		(21,404)			4.500	3.640	MON	34,829	313,459	03/09/2011	01/01/2041
36204K-XC-2	GNMA POOL # 372475				1	54,219	114.3040	60,695	53,099	53,972		(384)			7.000	6.410	MON	310	3,717	01/12/1999	05/01/2026
36205C-MT-4	GNMA POOL # 386570				1	34,035	116.2590	38,752	33,332	33,928		(59)			7.000	6.380	MON	194	2,333	01/12/1999	04/01/2027
36208C-G9-2	GNMA POOL# 446724				1	2,755	116.5120	3,144	2,699	2,741		(2)			7.000	6.460	MON	16	189	01/12/1999	09/01/2028
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						18,428,489	XXX	19,716,318	17,961,700	18,402,329		(52,922)			XXX	XXX	XXX	69,633	679,642	XXX	XXX
0599999. Total - U.S. Government Bonds						79,698,145	XXX	82,948,510	77,591,700	78,749,047		(213,094)			XXX	XXX	XXX	549,196	1,975,542	XXX	XXX
110709-8W-5	BRITISH COLUMBIA PROV OF		A		1FE	1,193,343	105.9450	1,264,992	1,194,000	1,193,343					2.850	2.860	JD	1,512	34,029	04/20/2010	06/15/2015
317385-AF-9	FINANCEMENT QUEBEC		A		1FE	2,024,140	103.3890	2,067,782	2,000,000	2,002,464		(2,894)			5.000	4.840	AO	18,333	100,000	12/05/2002	10/25/2012
669827-FX-0	NOVA SCOTIA PROVINCE		A		1FE	826,082	104.2440	865,226	830,000	826,082					2.375	2.470	JJ	8,761	19,713	07/13/2010	07/21/2015
06425Y-AC-3	BANK OF ENGLAND		F		1FE	707,870	101.2510	718,886	710,000	709,127		706			1.625	1.720	MAR	9,070	11,602	03/08/2010	03/18/2013
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						4,751,435	XXX	4,916,886	4,734,000	4,731,016		(2,188)			XXX	XXX	XXX	37,676	165,344	XXX	XXX
1099999. Total - All Other Government Bonds						4,751,435	XXX	4,916,886	4,734,000	4,731,016		(2,188)			XXX	XXX	XXX	37,676	165,344	XXX	XXX
13067J-LM-1	CALIFORNIA ST			1	1FE	1,494,948	110.0160	1,562,227	1,420,000	1,441,599		(8,010)			5.000	4.350	JJ	35,500	71,000	05/06/2004	07/01/2014
20772G-LL-0	CONNECTICUT ST				1FE	1,083,310	114.0450	1,140,450	1,000,000	1,033,244		(8,920)			5.000	3.950	JD	4,167	50,000	10/13/2005	06/01/2015
93974C-LE-8	WASHINGTON ST			1	1FE	1,094,090	119.8160	1,198,160	1,000,000	1,075,006		(8,370)			5.000	3.850	FA	20,833	50,000	08/25/2009	08/01/2019
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,672,348	XXX	3,900,837	3,420,000	3,549,849		(25,300)			XXX	XXX	XXX	60,500	171,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,672,348	XXX	3,900,837	3,420,000	3,549,849		(25,300)			XXX	XXX	XXX	60,500	171,000	XXX	XXX
181054-J9-9	CLARK CNTY NEV SCH DIST				1FE	1,670,971	106.6760	1,802,824	1,690,000	1,687,202		1,796			5.500	5.620	JD	11,335	92,950	01/13/2000	06/15/2013
181054-J9-9	CLARK CNTY NEV SCH DIST	SD			1FE	306,509	106.6760	330,696	310,000	309,487		330			5.500	5.620	JD	2,079	17,050	01/13/2000	06/15/2013
981305-L3-7	WORCHESTER-REF-A			1	1FE	2,183,620	111.3840	2,227,680	2,000,000	2,072,628		(19,019)			5.000	3.880	JJ	50,000	100,000	06/15/2005	07/01/2015
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,161,100	XXX	4,361,200	4,000,000	4,069,317		(16,893)			XXX	XXX	XXX	63,414	210,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,161,100	XXX	4,361,200	4,000,000	4,069,317		(16,893)			XXX	XXX	XXX	63,414	210,000	XXX	XXX
249015-VT-2	DENTON TEX UTIL SYS REV			1	1FE	1,371,085	112.4980	1,439,974	1,280,000	1,319,881		(9,201)			5.000	4.130	JD	5,333	64,000	10/25/2005	12/01/2015
414004-YR-6	HARRIS CNTY TEX				1FE	4,134,425	110.6660	4,199,775	3,795,000	3,895,078		(35,567)			5.000	3.930	FA	71,683	189,750	04/06/2004	08/15/2014
594614-YB-9	MICHIGAN ST BLDG AUTH REV			1	1FE	3,275,070	110.1310	3,303,930	3,000,000	3,096,109		(32,371)			5.375	4.130	AO	40,313	161,250	11/09/2005	10/01/2014
68428V-BU-5	ORANGE CNTY CALIF PUB				1FE	1,084,550	102.1350	1,021,350	1,000,000	1,006,870		(13,377)			5.000	3.600	JJ	25,000	50,000	08/04/2005	07/01/2012
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						9,865,130	XXX	9,965,029	9,075,000	9,317,938		(90,516)			XXX	XXX	XXX	142,329	465,000	XXX	XXX
3128KV-SN-6	FGLMC POOL# A65025				1	353,718	110.4560	389,913	353,001	353,708		(211)			6.000	5.840	MON	1,765	21,180	10/09/2007	02/01/2037
3128MC-JT-3	FGLMC POOL #G13674				1	441,170	107.7900	449,483	416,997	439,174		(11,316)			5.000	2.580	MON	1,737	20,850	09/25/2009	08/01/2019
3128MJ-CZ-1	FGLMC POOL #G08087				1	322,593	110.4250	350,529	317,435	321,282		(537)			6.000	5.540	MON	1,587	19,046	10/21/2005	02/01/2035

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year		Acquired	Maturity
3128MM-BB-8	FGCI POOL #G18033				1	466,407	107.7900	475,336	440,982	463,642		(9,018)			5.000	2.680	MON	1,837	22,049		09/25/2009	07/01/2019
312932-Z6-6	FGLMC POOL# A86165				1	267,790	106.0550	276,806	261,000	267,555		(235)			4.500	3.740	MON	979	10,766		01/11/2011	12/01/2038
312935-7F-0	FGLMC POOL #A88994				1	789,935	106.0550	796,368	750,895	785,848		(13,188)			4.500	2.560	MON	2,816	33,790		11/08/2010	03/01/2039
312936-ZZ-3	FGLMC POOL #A89760				1	847,848	106.0550	875,859	825,847	845,675		(6,231)			4.500	3.450	MON	3,097	34,066		01/11/2011	07/01/2039
312938-K5-1	FGLMC POOL# A90316				1	283,915	106.0550	293,474	276,716	283,671		(244)			4.500	3.480	MON	1,038	11,415		01/11/2011	07/01/2039
312940-Y6-0	FGLMC POOL #A92533				1	898,219	106.0240	927,551	874,844	894,689		(6,463)			4.500	3.550	MON	3,281	36,087		01/11/2011	02/01/2040
312940-Y8-6	FGLMC POOL #A92535				1	1,649,523	107.5500	1,673,526	1,556,039	1,627,225		(26,010)			5.000	3.160	MON	6,484	77,802		07/12/2010	01/01/2040
312941-NL-7	FGLMC POOL# A93095				1	285,448	106.0240	294,971	278,210	285,208		(239)			4.500	3.590	MON	1,043	11,476		01/11/2011	04/01/2040
312946-ZF-6	FGLMC POOL #97942				1	954,083	106.0010	1,000,862	944,199	952,522		(2,067)			4.500	4.130	MON	3,541	28,326		04/08/2011	01/01/2041
31297H-AQ-2	FGLMC POOL #A29015				1	200,627	107.5970	217,757	202,382	200,877		715			5.000	5.170	MON	843	10,119		05/03/2005	02/01/2034
31297M-TJ-7	FGLMC POOL #A32353				1	265,578	107.5970	288,186	267,838	265,968		560			5.000	5.150	MON	1,116	13,392		05/03/2005	07/01/2034
31297M-TN-8	FGLMC POOL #A32357				1	139,404	107.5970	151,272	140,591	139,609		486			5.000	5.150	MON	586	7,030		05/03/2005	07/01/2034
31371H-E4-6	FNMA POOL #252255				1	137,658	112.2330	153,467	136,739	137,228		(100)			6.500	6.220	MON	741	8,888		12/16/1998	06/01/2027
31371K-ML-2	FNCL POOL #254263				1	68,428	113.5660	76,728	67,562	68,137		(116)			6.500	6.070	MON	366	4,392		02/25/2002	12/01/2030
31371L-AB-5	FNCI POOL #254802				1	398,687	107.0750	418,397	390,750	394,559		(1,803)			4.500	3.860	MON	1,465	17,584		06/27/2003	12/01/2017
31371M-HK-6	FNCL POOL #255934				1	139,797	110.5970	152,280	137,689	137,689					6.000	0.000	MON	688	8,261		10/21/2005	02/01/2035
31376K-R2-4	FNCL POOL# 357905				1	187,712	109.8160	204,762	186,459	186,459					5.500	0.000	MON	855	10,255		08/24/2005	02/01/2035
3137AE-DA-0	FHR 3907 KA				1	1,011,494	106.5750	1,021,808	958,762	1,009,723		(2,914)			4.000	2.140	MON	3,196	6,392		10/14/2011	03/01/2021
31385H-4J-8	FNMA 545425 DUS				1	336,974	100.2760	335,678	334,751	334,751					6.196	5.990	MON	1,728	21,536		01/04/2002	01/01/2012
31388T-FR-9	FNCI POOL #614076				1	106,428	108.6340	115,707	106,511	106,428		31			5.500	5.420	MON	488	5,858		10/23/2001	08/01/2016
3138AB-L3-1	FNCI POOL #AH9345				1	931,593	104.6670	975,455	931,957	931,593		26			3.500	3.440	MON	2,718	21,746		04/13/2011	02/01/2026
31390T-RH-4	FNCL POOL #655788				1	31,321	113.5660	34,128	30,051	31,041		(326)			6.500	5.310	MON	163	1,953		12/31/2002	09/01/2031
31392C-YF-5	FNGT 2002-T6 A2				1	517,396	112.1140	534,939	477,137	510,561		(6,584)			7.500	6.330	MON	2,982	35,785		08/12/2003	09/01/2031
31393C-MC-4	FNR 2003-48 TC				1	993,125	111.0530	1,110,531	1,000,000	994,951		126			5.000	5.040	MON	4,167	50,000		05/24/2005	03/01/2023
31393P-TK-0	FHR 2603 ME				1	997,500	109.4770	1,094,773	1,000,000	997,850		34			5.000	5.000	MON	4,167	50,000		05/24/2005	10/01/2022
31393Q-ZH-8	FHR 2611 HD				1	998,750	109.1750	1,091,757	1,000,000	998,750					5.000	4.990	MON	4,167	50,000		05/24/2005	09/01/2022
31394C-5S-7	FNR 2005-30 TE				1	1,467,188	111.4220	1,671,331	1,500,000	1,480,525		681			5.000	5.200	MON	6,250	75,000		05/11/2005	11/01/2024
31394C-JL-7	FNR 2005-19 KB				1	975,000	110.5430	1,105,439	1,000,000	986,893		722			5.000	5.260	MON	4,167	50,000		07/18/2005	08/01/2024
31395R-DC-9	FHR 2960 ML				1	495,977	110.0730	550,369	500,000	497,619		63			5.000	5.070	MON	2,083	25,000		05/25/2005	10/01/2024
31396L-AA-8	FNR 2006-99 PA				1	37,892	100.0770	37,980	37,951	37,892		135			5.500	5.380	MON	174	2,087		07/31/2007	05/01/2012
31397J-VC-5	FHR 3349 HA				1	148,145	100.7570	149,314	148,191	148,145		38			5.500	5.410	MON	679	8,150		08/02/2007	07/01/2012
31401G-JT-2	FNCI POOL #707774				1	480,901	107.0750	504,985	471,616	476,054		(2,257)			4.500	3.880	MON	1,769	21,223		06/27/2003	12/01/2017
31402Q-6Z-9	FNCL POOL #735388				1	502,733	109.3160	543,706	497,371	501,154		(905)			5.500	5.130	MON	2,280	27,355		05/03/2005	04/01/2033
31406C-QB-7	FNCL POOL #806050				1	1,124,854	109.8160	1,216,640	1,107,889	1,119,938		(1,467)			5.500	5.030	MON	5,078	60,934		12/22/2004	03/01/2034
31406J-RA-3	FNCI POOL # 811481				1	350,974	108.8210	373,189	342,936	347,659		(1,934)			5.500	4.800	MON	1,572	18,862		07/22/2005	12/01/2019
31407K-C6-4	FNCL POOL#832693				1	200,075	109.8160	218,231	198,724	199,601		(146)			5.500	5.240	MON	911	10,930		08/24/2005	01/01/2035
31407L-HB-6	FNCI POOL # 833726				1	122,389	108.2900	131,820	121,728	122,016		(170)			5.000	4.750	MON	507	6,086		07/22/2005	03/01/2020
31416X-R4-4	FNCL POOL# AB2306				1	904,692	104.6670	944,334	902,225	904,209		(718)			3.500	3.340	MON	2,631	21,052		04/14/2011	12/01/2025
31417Y-PL-5	FNCL POOL #MA0426				1	3,375,775	108.1440	3,504,500	3,240,582	3,375,775		(19,046)			5.000	3.450	MON	13,502	162,029		05/11/2010	01/01/2040
31418P-RH-0	FNCI POOL# AD2287				1	782,325	105.4970	788,082	747,016	777,165		(13,284)			4.000	2.350	MON	2,490	29,881		11/12/2010	11/01/2024
31419H-3D-2	FNCI POOL# AE7095				1	816,413	104.6670	854,684	816,572	816,413		33			3.500	3.430	MON	2,382	19,053		04/13/2011	11/01/2025
38376W-ZC-2	GNR 2010-15 VA				1	1,913,762	108.4950	1,890,535	1,742,507	1,902,990		(14,348)			4.500	1.260	MON	6,534	19,470		09/14/2011	11/01/2015
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						28,722,216	XXX	30,267,442	28,040,652	28,660,421		(138,227)			XXX	XXX	XXX	112,650	1,207,156		XXX	XXX
62888X-AC-8	NGN 2010-C1 APT				1FE	319,655	104.5130	334,747	320,290	319,787		125			2.650	2.690	MON	94	8,488		11/03/2010	06/27/2016
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						319,655	XXX	334,747	320,290	319,787		125			XXX	XXX	XXX	94	8,488		XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						38,907,001	XXX	40,567,218	37,435,942	38,298,146		(228,618)			XXX	XXX	XXX	255,073	1,680,644		XXX	XXX
00206R-AV-4	AT&T INC			1	1FE	498,470	103.5470	517,735	500,000	498,470					2.500	2.560	FA	4,722	13,021		07/27/2010	08/15/2015
00209T-AA-3	AT&T BROADBAND CORP				2FE	543,532	108.7510	543,757	500,000	506,867		(5,280)			8.375	7.160	MS	12,330	41,875		12/06/2002	03/15/2013
013716-AQ-8	ALCAN INC		A	1	1FE	470,064	135.0310	540,124	400,000	458,549		(1,599)			7.250	5.960	MS	8,539	29,000		12/04/2002	03/15/2031
018490-AN-2	ALLERGAN INC				1FE	662,985	103.0580	685,336	665,000	663,209		173			3.375	3.410	MS	6,608	22,506		09/07/2010	09/15/2020
02666Q-G7-2	AMERICAN HONDA FINANCE				1FE	453,803	103.3760	470,364	455,000	453,932		101			3.875	3.900	MS	4,898	17,631		09/14/2010	09/21/2020
031162-BD-1	AMGEN INC			1	2FE	692,422	97.6820	678,895	695,000	692,698		209			3.450	3.490	AO	5,994	24,977		09/13/2010	10/01/2020

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
03523T-AR-9	ANHEUSER-BUSCH			1	1FE	499,400	101.8480	509,243	500,000	499,400					2.500	2.540	MS	3,299	12,500	03/24/2010	03/26/2013
03523T-AT-5	ANHEUSER-BUSCH			1	1FE	498,985	106.4840	532,423	500,000	498,985					3.625	3.660	AO	3,826	18,125	03/24/2010	04/15/2015
039483-BB-7	ARCHER DANIELS MIDLAND			1	1FE	367,661	113.2780	413,468	365,000	367,514		(147)			4.700	4.600	MS	5,718	8,248	03/30/2011	03/01/2021
060505-BD-5	BANK OF AMERICA CORP				2FE	999,880	99.5180	995,186	1,000,000	999,971		17			4.750	4.750	FA	17,944	47,500	07/15/2003	08/15/2013
06406H-BN-8	BANK OF NEW YORK MELLON				1FE	753,732	104.3050	787,503	755,000	754,217		242			3.100	3.130	JJ	10,792	23,405	11/06/2009	01/15/2015
06406H-BP-3	BANK OF NEW YORK MELLON				1FE	1,317,426	108.8610	1,436,972	1,320,000	1,317,807		221			4.600	4.620	JJ	27,999	60,720	11/06/2009	01/15/2020
075887-BB-4	BECTON DICKINSON & CO			1	1FE	774,744	100.7510	780,826	775,000	774,751		7			1.750	1.750	MN	1,997		11/03/2011	11/08/2016
084664-BD-2	BERKSHIRE HATHAWAY INC			1	1FE	684,151	105.1840	720,512	685,000	684,747		174			4.600	4.620	MN	4,026	31,510	05/06/2008	05/15/2013
097014-AN-4	BOEING CAPITAL CORP			1	1FE	289,832	102.1540	296,249	290,000	289,846		14			2.125	2.130	FA	2,568		07/28/2011	08/15/2016
151020-AD-6	CELGENE CORP			1	2FE	184,730	101.3070	187,419	185,000	184,793		51			2.450	2.480	AO	957	4,633	10/04/2010	10/15/2015
151020-AE-4	CELGENE CORP			1	2FE	124,681	100.7120	125,890	125,000	124,713		25			3.950	3.980	AO	1,042	5,047	10/04/2010	10/15/2020
202795-HW-3	COMMONWEALTH EDISON			1	2FE	539,217	100.7250	543,917	540,000	539,217					1.625	1.670	JJ	4,046	4,314	01/10/2011	01/15/2014
24422E-QZ-5	JOHN DEERE CAP				1FE	668,774	104.9090	702,894	670,000	668,982		161			2.800	2.820	MS	5,367	18,864	09/13/2010	09/18/2017
24422E-RE-1	JOHN DEERE CAPITAL CORP				1FE	329,647	108.8500	359,205	330,000	329,661		14			3.900	3.910	JJ	6,042		07/07/2011	07/12/2021
24702R-AK-7	DELL INC			1	1FE	379,567	100.6640	382,523	380,000	379,753		143			1.400	1.430	MS	1,640	5,320	09/07/2010	09/10/2013
25179M-AK-9	DEVON ENERGY CORPORATION			1	2FE	362,471	109.3810	399,243	365,000	362,569		98			4.000	4.080	JJ	6,854		07/05/2011	07/15/2021
25468P-CN-4	WALT DISNEY COMPANY/THE			1	1FE	937,812	101.8400	967,484	950,000	938,190		378			2.750	2.890	FA	9,361		08/17/2011	08/16/2021
263534-CB-3	DU PONT E I DE NEMOURS &			1	1FE	998,590	108.5120	1,085,124	1,000,000	998,703		113			3.625	3.640	JJ	16,715	29,403	09/20/2010	01/15/2021
26442C-AK-0	DUKE ENERGY CAROLINAS			1	1FE	998,980	109.7450	1,097,450	1,000,000	999,010		30			3.900	3.910	JD	1,733	22,317	05/16/2011	06/15/2021
36962G-ZY-3	GENERAL ELECTRIC CAP CORP				1FE	2,031,632	104.6260	1,987,898	1,900,000	1,919,249		(17,724)			5.450	4.440	JJ	47,748	103,550	09/27/2004	01/15/2013
370334-BE-3	GENERAL MILLS INC			1	2FE	364,423	103.0670	376,195	365,000	364,910		125			5.650	5.680	MS	6,359	20,623	08/24/2007	09/10/2012
38259P-AB-8	GOOGLE INC			1	1FE	1,238,713	109.3220	1,366,525	1,250,000	1,239,295		583			3.625	3.730	MN	5,286	22,656	05/16/2011	05/19/2021
421915-ED-7	HEALTH CARE PPTY INV INC				2FE	1,214,937	106.0540	1,293,861	1,220,000	1,217,326		419			5.625	5.670	MN	11,438	68,625	04/22/2005	05/01/2017
438516-BA-3	HONEYWELL INTERNATIONAL			1	1FE	683,267	112.9060	773,407	685,000	683,267					4.250	4.280	MS	9,704	15,688	02/14/2011	03/01/2021
459200-AR-2	IBM CORP			1	1FE	899,506	130.1270	1,001,982	770,000	899,506					6.220	4.730	FA	19,956	23,947	03/17/2011	08/01/2027
459200-GJ-4	IBM CORP			1	1FE	260,526	121.0870	278,502	230,000	256,919		(3,607)			5.700	3.420	MS	3,897	13,110	02/17/2011	09/14/2017
459200-GX-3	IBM CORP			1	1FE	526,968	102.9160	545,455	530,000	527,224		256			1.950	2.070	JJ	4,565		07/19/2011	07/22/2016
46625H-GT-1	JP MORGAN CHASE				1FE	999,130	103.3870	1,033,870	1,000,000	999,855		185			5.375	5.390	AO	13,438	53,750	09/24/2007	10/01/2012
49327W-AC-6	KEY BANK NA				1FE	999,860	102.6850	1,026,853	1,000,000	999,976		33			5.500	5.500	MS	15,889	55,000	09/05/2007	09/17/2012
50075N-AH-7	KRAFT FOODS INC				2FE	799,407	102.1780	746,923	731,000	734,717		(8,634)			6.250	4.990	JD	3,807	45,688	12/03/2002	06/01/2012
501044-CD-1	KROGER CO			1	2FE	479,361	102.3820	470,959	460,000	461,176		(2,483)			6.200	5.620	JD	1,268	28,520	12/03/2002	06/15/2012
548661-CQ-8	LOWE'S COMPANIES INC			1	1FE	1,452,352	111.6530	1,624,563	1,455,000	1,452,352					4.625	4.640	AO	14,206	67,294	04/12/2010	04/15/2020
577778-BS-1	MAY DEPARTMENT STORES			1	2FE	1,501,581	106.3700	1,595,561	1,500,000	1,500,484		(173)			5.750	5.730	JJ	39,771	86,250	07/14/2004	07/15/2014
585055-AS-5	MEDTRONIC INCORPORATED			1	1FE	633,984	112.8420	716,552	635,000	634,134		86			4.450	4.470	MS	8,320	28,258	03/11/2010	03/15/2020
59156R-AX-6	METLIFE INC			1	1FE	239,940	108.1790	259,630	240,000	239,940					4.750	4.750	FA	4,528	11,463	08/03/2010	02/08/2021
594918-AH-7	MICROSOFT CORP				1FE	1,615,917	106.3850	1,734,089	1,630,000	1,617,459		1,224			3.000	3.100	AO	12,225	49,443	09/22/2010	10/01/2020
637432-MN-2	NATIONAL RURAL UTILITIES			1	1FE	558,908	105.0340	588,193	560,000	559,080		172			3.050	3.090	MS	5,693	8,967	02/14/2011	03/01/2016
665859-AL-8	NORTHERN TRUST CORP				1FE	1,206,058	102.9720	1,256,263	1,220,000	1,207,390		1,202			3.450	3.580	MN	6,664	42,090	11/18/2010	11/04/2020
66989H-AC-2	NOVARTIS CAPITAL CORP			1	1FE	1,477,902	105.8330	1,571,623	1,485,000	1,480,254		1,343			2.900	3.000	AO	8,015	43,065	03/09/2010	04/24/2015
674599-BY-0	OCCIDENTAL PETROLEUM			1	1FE	679,844	112.0290	761,797	680,000	679,844		(3)			4.100	4.100	FA	11,617	17,425	12/13/2010	02/01/2021
693476-BL-6	PNC FUNDING CORP				1FE	556,954	108.1230	605,493	560,000	557,301		252			4.375	4.440	FA	9,528	24,500	08/04/2010	08/11/2020
69371R-K3-9	PACCAR FINANCIAL CORP				1FE	604,328	101.1760	612,118	605,000	604,385		56			1.550	1.580	MS	2,396		09/26/2011	09/29/2014
695114-BY-3	PACIFICCORP			1	1FE	999,141	109.1810	1,091,815	1,000,000	999,728		95			4.950	4.960	FA	18,700	49,500	08/19/2004	08/15/2014
718172-AB-5	PHILIP MORRIS INTL INC				1FE	648,206	105.5250	685,916	650,000	649,463		369			4.875	4.930	MN	3,961	31,688	05/13/2008	05/16/2013
742651-DK-5	PRIVATE EXPORT FUNDING				1FE	1,102,249	104.4200	1,153,847	1,105,000	1,102,670		361			2.250	2.280	JD	1,105	24,863	10/06/2010	12/15/2017
742718-DR-7	PROCTER & GAMBLE			1	1FE	999,270	100.4800	1,004,802	1,000,000	999,826		295			1.375	1.400	FA	5,729	13,750	02/01/2010	08/01/2012
742718-DV-8	PROCTER & GAMBLE CO/THE			1	1FE	272,789	101.1720	278,224	275,000	272,950		161			1.450	1.610	FA	1,506		08/10/2011	08/15/2016
74456Q-AX-4	PUB SVC ELEC & GAS			1	1FE	827,908	105.5340	875,936	830,000	828,154		170			3.500	3.530	FA	10,974	29,776	08/03/2010	08/15/2020
883556-AY-8	THERMO FISHER SCIENTIFIC			1	1FE	409,750	105.6320	433,094	410,000	409,750					3.200	3.210	MS	4,373	6,888	02/14/2011	03/01/2016
904764-AM-9	UNILEVER CAPITAL CORP			1	1FE	767,390	113.9620	877,507	770,000	767,390					4.250	4.290	FA	12,817	16,363	02/07/2011	02/10/2021
931142-CX-9	WAL MART STORES INC				1FE	1,989,180	101.5700	2,031,400	2,000,000	1,991,664		2,101			1.500	1.610	AO	5,500	30,000	10/18/2010	10/25/2015
94106L-AW-9	WASTE MANAGEMENT INC			1	2FE	323,011	109.7040	356,538	325,000	323,253		142			4.750	4.820	JD	43	15,438	06/03/2010	06/30/2020
949746-FS-5	WELLS FARGO COMPANY				1FE	1,993,540	103.9980	2,079,972	2,000,000	1,998,193		732			4.625	4.660	AO	19,528	92,500	09/28/2004	04/15/2014
12800U-AE-0	CAISSE CENTRALE DESJARDN		A		1FE	998,560	102.8900	1,028,902	1,000,000	998,560					2.650	2.680	MS	7,729	26,500	09/09/2010	09/16/2015
136069-DM-0	CANADIAN IMPERIAL BANK		A		1FE	632,275	103.4250	646,407	625,000	630,267		(1,426)			2.600	2.340	JJ	8,080	16,250	07/27/2010	07/02/2015
78009C-AA-8	ROYAL BANK OF CANADA		A		1FE	999,490	104.9210	1,049,219	1,000,000	999,490					3.125	3.130	AO	6,684	31,250	04/07/2010	04/14/2015

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
891145-LV-4	TORONTO-DOMINION BANK		A		1FE	753,935	102.3950	773,086	755,000	754,226		206			2.200	2.230	JJ	7,013	16,610	07/22/2010	07/29/2015
045167-BY-8	ASIAN DEVELOPMENT BANK		F		1FE	996,260	101.6340	1,016,346	1,000,000	998,125		1,192			1.625	1.740	JJ	7,493	16,250	05/26/2010	07/15/2013
046353-AC-2	ASTRAZENECA PLC		F	1	1FE	998,090	103.4540	1,034,542	1,000,000	999,699		409			5.400	5.440	MS	15,900	54,000	09/05/2007	09/15/2012
05565Q-BQ-0	BP CAPITAL MARKETS PLC		F		1FE	999,080	104.8020	1,048,022	1,000,000	999,080					3.200	3.220	MS	9,778	16,000	03/08/2011	03/11/2016
05565Q-BR-8	BP CAPITAL MARKETS PLC		F	1	1FE	1,000,000	113.2650	1,132,654	1,000,000	1,000,000					4.742	4.740	MS	14,489	23,710	03/08/2011	03/11/2021
204279-AA-1	CIE FINANCEMENT FONCIER		F		1FE	1,996,940	98.9260	1,978,524	2,000,000	1,996,940					2.125	2.170	AO	8,146	42,500	04/15/2010	04/22/2013
20428A-AA-7	CIE FINANCEMENT FONCIER		F		1FE	998,160	99.9840	999,844	1,000,000	999,478		918			1.625	1.710	JJ	7,177	16,250	07/13/2010	07/23/2012
21987B-AH-1	CODELCO INC		F		1FE	1,006,224	107.1620	1,072,699	1,001,000	1,002,158		(601)			5.500	5.430	AO	11,623	55,055	10/23/2003	10/15/2013
22532L-AC-8	CREDIT AGRICOLE LONDON		F		1FE	746,393	91.8560	688,921	750,000	746,393					3.500	3.600	AO	5,760	26,250	04/07/2010	04/13/2015
31737U-AH-1	FINANCE FOR DANISH IND		F	1	1FE	852,880	101.4240	867,180	855,000	853,959		702			2.000	2.080	JD	903	17,100	06/03/2010	06/12/2013
35177P-AU-1	FRANCE TELECOM		F	1	1FE	288,457	99.0720	287,310	290,000	288,840		297			2.125	2.230	MS	1,797	6,163	09/07/2010	09/16/2015
45950K-BF-6	INTL FINANCE CORP		F		1FE	1,999,820	106.2280	2,124,578	2,000,000	1,999,820					2.750	2.750	AO	10,847	55,000	04/12/2010	04/20/2015
78462Q-AB-5	SP POWERASSETS LTD		F		1FE	980,978	106.0960	1,050,357	990,000	988,015		1,023			5.000	5.110	AO	9,487	49,500	10/21/2003	10/22/2013
87927V-AE-8	TELECOM ITALIA		F	1	2FE	997,420	96.0580	960,584	1,000,000	999,410		293			5.250	5.280	MN	6,708	52,500	10/22/2003	11/15/2013
87938W-AL-7	TELEFONICA EMISIONES SA		F	1	2FE	1,034,060	95.8970	958,978	1,000,000	1,024,600		(6,951)			3.729	2.940	AO	6,629	37,290	08/12/2010	04/27/2015
90261X-GD-8	UBS AG STAMFORD CT		F		1FE	683,500	99.3170	680,328	685,000	683,670		122			4.875	4.900	FA	13,636	33,394	07/28/2010	08/04/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						65,352,010	XXX	68,255,586	64,977,000	65,128,368		(30,933)			XXX	XXX	XXX	685,450	2,173,166	XXX	XXX
12668A-JB-2	CWALT 2005-J11 1A3 RMBS				1FM	196,067	92.1240	212,592	230,767	196,067					5.500	18.610	MON	1,058	12,692	10/17/2005	05/01/2014
17311L-AA-9	CMLTI 2007-AR5 1A1A RMBS				1FM	386,742	45.7300	246,256	538,492	246,256	(83,627)				5.614	27.910	MON	2,519	33,704	06/06/2007	02/01/2037
32051G-ZU-2	FHAMS 2005-FA9 1A5 RMBS				1FM	213,786	69.7510	151,472	217,159	151,472	(42,450)				5.500	8.020	MON	995	11,944	10/13/2005	11/01/2035
36228F-EC-6	GSMPS 2001-2 A RMBS				1FM	206,332	100.0160	198,906	198,874	198,906	(6,017)	(543)			7.500	7.070	MON	1,243	14,916	07/20/2001	02/01/2030
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,002,927	XXX	809,226	1,185,292	792,701	(132,094)	(543)			XXX	XXX	XXX	5,815	73,256	XXX	XXX
07383F-A6-5	BSCMS 2004-T14 A3 CMBS				1FM	745,528	101.2540	750,976	741,669	741,669		(226)			4.800	4.680	MON	2,967	35,600	04/21/2004	05/01/2013
46625M-6V-6	JPMCC 2004 CB9 A3 CMBS				1FM	331,290	101.9790	333,819	327,339	327,702		(891)			5.346	5.110	MON	1,459	17,365	07/29/2004	02/01/2014
52108H-MU-5	LBUBS 2002 C4 A5 CMBS				1FM	1,021,875	101.5690	1,015,692	1,000,000	1,001,134		(2,831)			4.853	4.550	MON	2,696	48,530	04/29/2003	09/11/2012
61745M-VB-6	MSC 2004-T13 A4 CMBS				1FM	2,010,186	104.7530	2,095,076	2,000,000	2,000,000		(1,376)			4.660	4.570	MON	7,767	93,200	01/23/2004	01/01/2014
655356-JL-8	NASC 1998-D6 A3 CMBS				1FM	1,914,688	105.7130	2,114,274	2,000,000	1,986,619		9,375			7.280	7.810	MON	8,089	147,701	09/26/2000	03/11/2013
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						6,023,567	XXX	6,309,837	6,069,008	6,057,124		4,051			XXX	XXX	XXX	22,978	342,396	XXX	XXX
14313D-AC-8	CARMX 2011-2 A3 ABS				1FE	999,950	99.6880	996,882	1,000,000	999,956		6			0.910	0.910	MON	404	2,098	09/14/2011	08/15/2014
17305E-DE-2	CCCIT 2006 A3 A3 ABS				1FE	1,117,813	115.8100	1,158,102	1,000,000	1,096,998		(20,815)			5.300	2.830	MS	15,606	53,000	01/06/2011	03/15/2016
210523-AF-3	CONFD 2001-1 A6 ABS				1FE	1,081,641	114.2870	1,142,872	1,000,000	1,024,994		(8,925)			5.760	4.720	JAJO	11,360	57,600	09/01/2004	10/20/2015
477867-AC-9	JDOT 2011-A A3 ABS				1FE	308,983	100.5500	310,701	309,000	308,987		4			1.290	1.290	MON	177	2,602	04/13/2011	01/15/2015
65476A-AF-2	NAROT 2009-A A4 ABS				1FE	1,055,000	102.4120	1,024,129	1,000,000	1,021,048		(33,952)			4.740	0.990	MON	2,107	43,450	01/26/2011	02/15/2013
65476H-AC-4	NAROT 2011-A A3 ABS				1FE	439,973	100.4380	441,929	440,000	439,981		8			1.180	1.180	MON	231	3,331	04/13/2011	04/15/2014
69361Y-AF-0	PEGTF 2001-1 A6 ABS				1FE	878,437	104.8670	805,087	767,717	783,714		(17,428)			6.610	4.440	MJSD	2,255	50,746	09/01/2004	09/15/2013
89235X-AC-1	TAOT 2011-A A3 ABS				1FE	934,889	100.2090	936,958	935,000	934,925		36			0.980	0.980	MON	407	7,941	01/27/2011	11/15/2013
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,816,686	XXX	6,816,660	6,451,717	6,610,603		(81,066)			XXX	XXX	XXX	32,547	220,768	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						79,195,190	XXX	82,191,309	78,683,017	78,588,796	(132,094)	(108,491)			XXX	XXX	XXX	746,790	2,809,586	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						149,071,679	XXX	154,631,730	145,836,000	147,143,206		(326,002)			XXX	XXX	XXX	1,468,932	4,480,410	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						48,153,632	XXX	50,792,986	47,187,644	47,855,451	(132,094)	(191,692)			XXX	XXX	XXX	188,098	1,960,054	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						6,343,222	XXX	6,644,584	6,389,298	6,376,911		4,176			XXX	XXX	XXX	23,072	350,884	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						6,816,686	XXX	6,816,660	6,451,717	6,610,603		(81,066)			XXX	XXX	XXX	32,547	220,768	XXX	XXX
8399999 - Total Bonds						210,385,219	XXX	218,885,960	205,864,659	207,986,171	(132,094)	(594,584)			XXX	XXX	XXX	1,712,649	7,012,116	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

NONE

Schedule D - Part 2 - Section 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
3135G0-CN-1	FED NATIONAL MTGE ASSOC		08/16/2011	CAPITAL INSTITUTIONAL SERVICES		1,000,000	1,000,000	
36202F-P7-5	G2SF POOL# 4946		03/29/2011	JP MORGAN SECURITIES		5,139,762	4,990,817	18,716
36202F-Q7-4	G2SF POOL #4978		03/09/2011	VARIOUS		10,309,961	10,000,000	25,000
912828-RU-6	U.S. TREASURY NOTE/BOND		12/12/2011	VARIOUS		8,010,769	8,000,000	2,367
0599999. Subtotal - Bonds - U.S. Governments						24,460,492	23,990,817	46,083
312932-Z6-6	FGLMC POOL# A86165		01/11/2011	BANK OF AMERICA		342,005	333,333	500
312936-ZZ-3	FGLMC POOL #A89760		01/11/2011	BARCLAYS		1,026,641	1,000,000	1,500
312938-K5-1	FGLMC POOL# A90316		01/11/2011	BANK OF AMERICA		342,005	333,334	500
312940-Y6-0	FGLMC POOL #A92533		01/11/2011	Wachovia Securities, LLC		1,026,719	1,000,000	1,500
312941-NL-7	FGLMC POOL# A93095		01/11/2011	BANK OF AMERICA		342,005	333,333	500
312946-ZF-6	FGLMC POOL #97942		04/08/2011	JP MORGAN SECURITIES		1,008,409	997,961	1,497
3137AE-DA-0	FHR 3907 KA		10/14/2011	GOLDMAN SACNHS & CO		1,033,757	979,864	1,960
3138AB-L3-1	FNCI POOL #AH9345		04/13/2011	Wachovia Securities, LLC		999,610	1,000,000	1,653
31416X-R4-4	FNCL POOL# AB2306		04/14/2011	MORGAN STANLEY		1,002,735	1,000,000	1,653
31419H-3D-2	FNCI POOL# AE7095		04/13/2011	SAL		999,805	1,000,000	1,653
38376W-ZC-2	GNR 2010-15 VA		09/14/2011	BNP PARIBAS		1,953,711	1,778,880	4,002
3199999. Subtotal - Bonds - U.S. Special Revenues						10,077,402	9,756,705	16,918
039483-BB-7	ARCHER DANIELS MIDLAND		03/30/2011	BANK OF AMERICA		367,661	365,000	1,573
075887-BB-4	BECTON DICKINSON & CO		11/03/2011	MORGAN STANLEY		774,744	775,000	
097014-AN-4	BOEING CAPITAL CORP		07/28/2011	BANK OF AMERICA		289,832	290,000	
14313D-AC-8	CARMX 2011-2 A3 ABS		09/14/2011	JP MORGAN SECURITIES		999,950	1,000,000	
17305E-DE-2	CCCIT 2006 A3 A3 ABS		01/06/2011	BANK OF AMERICA		1,117,813	1,000,000	17,078
17311L-AA-9	CMLTI 2007-AR5 1A1A RMBS		04/01/2011	CAPITALIZED INTEREST		7,501	7,501	
202795-HW-3	COMMONWEALTH EDISON		01/10/2011	CREDIT SUISSE FIRST BOSTON		539,217	540,000	
24422E-RE-1	JOHN DEERE CAPITAL CORP		07/07/2011	CITIGROUP GLOBAL MARKETS		329,647	330,000	
25179M-AK-9	DEVON ENERGY CORPORATION		07/05/2011	MORGAN STANLEY		362,471	365,000	
25468P-CN-4	WALT DISNEY COMPANY/THE		08/17/2011	GOLDMAN SACNHS & CO		937,812	950,000	
26442C-AK-0	DUKE ENERGY CAROLINAS		05/16/2011	BANK OF AMERICA		998,980	1,000,000	
38259P-AB-8	GOOGLE INC		05/16/2011	GOLDMAN SACHS & CO (FI&EQ) EPN_MBGS		1,238,713	1,250,000	
438516-BA-3	HONEYWELL INTERNATIONAL		02/14/2011	BANK OF AMERICA		683,267	685,000	
459200-AR-2	IBM CORP		03/17/2011	BARCLAYS		899,506	770,000	6,785
459200-GJ-4	IBM CORP		02/17/2011	MORGAN STANLEY		1,132,720	1,000,000	25,175
459200-GX-3	IBM CORP		07/19/2011	HSBC JAMES CAPEL_FIXED INCOME		526,968	530,000	
477867-AC-9	JDOT 2011-A A3 ABS		04/13/2011	BANK OF AMERICA		308,983	309,000	
637432-MN-2	NATIONAL RURAL UTILITIES		02/14/2011	JP MORGAN SECURITIES		558,908	560,000	
65476A-AF-2	NAROT 2009-A A4 ABS		01/26/2011	BANK OF AMERICA		1,055,000	1,000,000	2,107
65476H-AC-4	NAROT 2011-A A3 ABS		04/13/2011	BANK OF AMERICA		439,973	440,000	
69371R-K3-9	PACCAR FINANCIAL CORP		09/26/2011	JP MORGAN SECURITIES		604,328	605,000	
742718-DV-8	PROCTER & GAMBLE CO/THE		08/10/2011	HSBC JAMES CAPEL_FIXED INCOME		272,789	275,000	
883556-AY-8	THERMO FISHER SCIENTIFIC		02/14/2011	JP MORGAN SECURITIES		409,750	410,000	
89235X-AC-1	TAOT 2011-A A3 ABS		01/27/2011	BANK OF AMERICA		934,889	935,000	
904764-AM-9	UNILEVER CAPITAL CORP		02/07/2011	JP MORGAN SECURITIES		767,390	770,000	
05565Q-BQ-0	BP CAPITAL MARKETS PLC	F	03/08/2011	CITIGROUP GLOBAL MARKETS		999,080	1,000,000	
05565Q-BR-8	BP CAPITAL MARKETS PLC	F	03/08/2011	BNP PARIBAS		1,000,000	1,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						18,557,892	18,161,501	52,718
8399997. Total - Bonds - Part 3						53,095,786	51,909,023	115,719
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						53,095,786	51,909,023	115,719
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						53,095,786	XXX	115,719

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE FARMERS INSURANCE OF COLUMBUS, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
31398A-2Y-7	FED NATIONAL MTG ASSOC		08/26/2011	CALL at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,000	08/26/2014
36200M-Q9-7	GNSF POOL #604480		12/01/2011	MBS PAYDOWN		59,012	59,012	59,197	59,011		1		1		59,012				1,597	06/01/2031
36200M-RX-3	GNSF POOL #604502		12/01/2011	MBS PAYDOWN		53,341	53,341	53,507	53,342		(1)		(1)		53,341				1,478	06/01/2031
36200X-H8-5	GNSF POOL#575455		12/01/2011	MBS PAYDOWN		30,701	30,701	32,117	30,932		(231)		(231)		30,701				1,678	04/01/2031
36201M-ZP-0	GNSF POOL#587650		12/01/2011	MBS PAYDOWN		878	878	907	879						878				31	11/01/2030
36202E-7H-6	G2SF POOL #4496		12/01/2011	MBS PAYDOWN		363,860	363,860	367,385	363,955		(95)		(95)		363,860				9,693	05/01/2039
36202F-AV-8	G2SF POOL #4520		12/01/2011	MBS PAYDOWN		184,507	184,507	187,145	184,611		(104)		(104)		184,507				4,971	05/01/2039
36202F-P7-5	G2SF POOL# 4946		12/01/2011	MBS PAYDOWN		417,239	417,239	429,691			(1,161)		(1,161)		417,239				10,089	01/01/2041
36202F-Q7-4	G2SF POOL #4978		12/01/2011	MBS PAYDOWN		712,318	712,318	734,397			(675)		(675)		712,318				17,906	01/01/2041
36204K-XC-2	GNMA POOL # 372475		12/01/2011	MBS PAYDOWN		20,854	20,854	21,294	20,871		(17)		(17)		20,854				627	05/01/2026
36205C-MT-4	GNMA POOL # 386570		12/01/2011	MBS PAYDOWN		1,175	1,175	1,200	1,177		(1)		(1)		1,175				45	04/01/2027
36208C-G9-2	GNMA POOL# 446724		12/01/2011	MBS PAYDOWN		78	78	79	78						78				3	09/01/2028
912828-FS-4	US TREASURY NOTE/BOND		08/31/2011	MATURITY		5,000,000	5,000,000	5,060,938	5,011,097		(11,097)		(11,097)		5,000,000				231,250	08/31/2011
0599999. Subtotal - Bonds - U.S. Governments						7,843,963	7,843,963	7,947,857	6,725,953		(13,381)		(13,381)		7,843,963				294,368	XXX
64966H-7R-5	NEW YORK NY		02/01/2010	CALL at 100.000		15,000	15,000	15,580	15,005		56		56		15,062		(62)	(62)	384	02/01/2011
64966H-7T-1	NEW YORK NY UNREFUNDED BALANCE		08/01/2011	MATURITY		2,120,000	2,120,000	2,201,959	2,120,733		(733)		(733)		2,120,000				108,650	08/01/2011
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,135,000	2,135,000	2,217,539	2,135,738		(677)		(677)		2,135,062		(62)	(62)	109,034	XXX
3128KV-SN-6	FGLMC POOL# A65025		12/01/2011	MBS PAYDOWN		113,898	113,898	114,129	113,928		(30)		(30)		113,898				3,849	02/01/2037
3128MC-JT-3	FGLMC POOL #G13674		12/01/2011	MBS PAYDOWN		216,830	216,830	229,400	219,276		(2,445)		(2,445)		216,830				4,810	08/01/2019
3128MJ-CZ-1	FGLMC POOL #G08087		12/01/2011	MBS PAYDOWN		63,802	63,802	64,838	63,829		(27)		(27)		63,802				1,954	02/01/2035
3128MM-BB-8	FGCI POOL #G18033		12/01/2011	MBS PAYDOWN		162,021	162,021	171,363	163,542		(1,520)		(1,520)		162,021				4,059	07/01/2019
312932-Z6-6	FGLMC POOL# A86165		12/01/2011	MBS PAYDOWN		72,333	72,333	74,215			(1,882)		(1,882)		72,333				2,140	12/01/2038
312935-7F-0	FGLMC POOL #A88994		12/01/2011	MBS PAYDOWN		223,747	223,747	235,380	225,290		(1,543)		(1,543)		223,747				5,229	03/01/2039
312936-ZZ-3	FGLMC POOL #A89760		12/01/2011	MBS PAYDOWN		174,153	174,153	178,793			(581)		(581)		174,153				4,839	07/01/2039
312938-K5-1	FGLMC POOL# A90316		12/01/2011	MBS PAYDOWN		56,617	56,617	58,090			(1,473)		(1,473)		56,617				1,558	07/01/2039
312940-Y6-0	FGLMC POOL #A92533		12/01/2011	MBS PAYDOWN		125,156	125,156	128,500			(411)		(411)		125,156				3,433	02/01/2040
312940-Y8-6	FGLMC POOL #A92535		12/01/2011	MBS PAYDOWN		293,365	293,365	310,990	295,228		(1,863)		(1,863)		293,365				8,734	01/01/2040
312941-NL-7	FGLMC POOL# A93095		12/01/2011	MBS PAYDOWN		55,123	55,123	56,557			(1,434)		(1,434)		55,123				1,576	04/01/2040
312946-ZF-6	FGLMC POOL #97942		12/01/2011	MBS PAYDOWN		53,763	53,763	54,325			(58)		(58)		53,763				1,207	01/01/2041
31297H-AQ-2	FGLMC POOL #A29015		12/01/2011	MBS PAYDOWN		122,689	122,689	121,625	122,529		160		160		122,689				3,067	02/01/2034
31297M-TJ-7	FGLMC POOL #A32353		12/01/2011	MBS PAYDOWN		98,169	98,169	97,340	98,101		68		68		98,169				2,652	07/01/2034
31297M-TN-8	FGLMC POOL #A32357		12/01/2011	MBS PAYDOWN		90,566	90,566	89,802	90,456		110		110		90,566				2,597	07/01/2034
31371H-E4-6	FNMA POOL #252255		12/01/2011	MBS PAYDOWN		33,971	33,971	34,199	33,977		(6)		(6)		33,971				1,192	06/01/2027
31371K-ML-2	FNCL POOL #254263		12/01/2011	MBS PAYDOWN		17,766	17,766	17,994	17,775		(8)		(8)		17,766				542	12/01/2030
31371L-AB-5	FNCI POOL #254802		12/01/2011	MBS PAYDOWN		153,643	153,643	156,763	153,977		(334)		(334)		153,643				3,570	12/01/2017
31371M-HK-6	FNCL POOL #255934		12/01/2011	MBS PAYDOWN		34,610	34,610	35,140	34,610						34,610				1,105	02/01/2035
31376K-R2-4	FNCL POOL# 357905		12/01/2011	MBS PAYDOWN		50,494	50,494	50,833	50,494						50,494				1,108	02/01/2035
3137AE-DA-0	FHR 3907 KA		12/01/2011	MBS PAYDOWN		21,102	21,102	22,262			(17)		(17)		21,102				106	03/01/2021
31385H-4J-8	FNMA 545425 DUS		12/01/2011	MBS PAYDOWN		493,437	493,437	496,714	493,437						493,437				25,411	01/01/2012
31388T-FR-9	FNCI POOL #614076		12/01/2011	MBS PAYDOWN		46,950	46,950	46,913	46,944		6		6		46,950				1,633	08/01/2016
3138AB-L3-1	FNCI POOL #AH9345		12/01/2011	MBS PAYDOWN		68,043	68,043	68,016			1		1		68,043				1,025	02/01/2026
31390T-RH-4	FNCL POOL #655788		12/01/2011	MBS PAYDOWN		10,371	10,371	10,810	10,364		7		7		10,371				338	09/01/2031
31392C-YF-5	FNGT 2002-T6 A2		12/01/2011	MBS PAYDOWN		40,854	40,854	44,301	41,260		(405)		(405)		40,854				1,866	09/01/2031
31396L-AA-8	FNR 2006-99 PA		12/01/2011	MBS PAYDOWN		248,489	248,489	248,101	248,236		254		254		248,489				7,321	05/01/2012
31396L-YT-1	FNBR 2006-B2 AB		09/01/2011	MBS PAYDOWN		122,755	122,755	122,644	122,644		110		110		122,755				2,719	09/01/2011
31397J-VC-5	FHR 3349 HA		12/01/2011	MBS PAYDOWN		176,651	176,651	176,596	176,633		18		18		176,651				5,212	07/01/2012
31401G-JT-2	FNCI POOL #707774		12/01/2011	MBS PAYDOWN		206,085	206,085	210,142	206,541		(456)		(456)		206,085				4,705	12/01/2017
31402Q-6Z-9	FNCL POOL #735388		12/01/2011	MBS PAYDOWN		151,194	151,194	152,824	151,276		(83)		(83)		151,194				4,312	04/01/2033
31406C-QB-7	FNCL POOL #806050		12/01/2011	MBS PAYDOWN		185,430	185,430	188,270	185,486		(56)		(56)		185,430				4,917	03/01/2034
31406J-RA-3	FNCI POOL # 811481		12/01/2011	MBS PAYDOWN		127,258	127,258	130,241	127,552		(294)		(294)		127,258				3,441	12/01/2019
31407K-C6-4	FNCL POOL#832693		12/01/2011	MBS PAYDOWN		46,827	46,827	47,145	46,832		(6)		(6)		46,827				1,295	01/01/2035
31407L-HB-6	FNCI POOL # 833726		12/01/2011	MBS PAYDOWN		63,605	63,605	63,951	63,641		(35)		(35)		63,605				1,589	03/01/2020
31416X-R4-4	FNCL POOL# AB2306		12/01/2011	MBS PAYDOWN		97,775	97,775	98,043			(32)		(32)		97,775				1,349	12/01/2025
31417Y-PL-5	FNCL POOL #MA0426		12/01/2011	MBS PAYDOWN		486,001	486,001	506,277	487,231		(1,230)		(1,230)		486,001				14,549	01/01/2040
31418P-RH-0	FNCI POOL# AD2287		12/01/2011	MBS PAYDOWN		226,533	226,533	237,241	228,371		(1,838)		(1,838)		226,533				5,791	11/01/2024
31419H-3D-2	FNCI POOL# AE7095		12/01/2011	MBS PAYDOWN		183,428	183,428	183,392			3		3		183,428				3,034	11/01/2025

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
38376W-ZC-2	GNR 2010-15 VA		12/01/2011	MBS PAYDOWN		36,374	36,374	39,949							36,374				406	11/01/2015
62888X-AC-8	NGN 2010-C1 APT		12/27/2011	MBS PAYDOWN		9,078	9,078	9,060	9,065		14		14		9,078				138	06/27/2016
3199999. Subtotal - Bonds - U.S. Special Revenues						5,260,956	5,260,956	5,383,168	4,328,525		(17,316)		(17,316)		5,260,956				150,378	XXX
07383F-A6-5	BSCMS 2004-T14 A3 CMBS		12/01/2011	MBS PAYDOWN		255,246	255,246	256,575	255,315		(69)		(69)		255,246				6,638	05/01/2013
12668A-JB-2	CWALT 2005-J11 1A3 RMBS		12/01/2011	MBS PAYDOWN		121,414	121,414	103,157	103,157						103,157		18,257	18,257	3,501	05/01/2014
17311L-AA-9	CMLTI 2007-AR5 1A1A RMBS		12/01/2011	MBS PAYDOWN		65,273	143,153	102,402	87,287	15,115			15,115		102,402		(37,129)	(37,129)	5,344	02/01/2037
24422E-QZ-5	JOHN DEERE CAP		07/07/2011	GOLDMAN SACNHS & CO		331,673	330,000	329,396	329,419		42		42		329,461		2,212	2,212	7,597	09/18/2017
250854-AD-8	DESF 2001-1 A4		03/01/2011	MBS PAYDOWN		187,287	187,287	207,654	187,991		(704)		(704)		187,287				5,797	03/01/2011
32051G-ZU-2	FHAMS 2005-FA9 1A5 RMBS		12/01/2011	MBS PAYDOWN		66,524	70,393	69,281	62,842	6,439			6,439		69,281		(2,758)	(2,758)	1,341	11/01/2035
36228F-EC-6	GSMPS 2001-2 A RMBS		12/01/2011	MBS PAYDOWN		17,471	17,471	18,126	17,502		(31)		(31)		17,471				771	02/01/2030
459200-GJ-4	IBM CORP		03/17/2011	First Tennessee Securities Corporation		885,161	770,000	872,194			(1,106)		(1,106)		871,089		14,073	14,073	22,920	09/14/2017
459200-GR-6	IBM CORP		02/17/2011	Wachovia Securities, LLC		1,020,470	1,000,000	1,011,150	1,008,977		(542)		(542)		1,008,435		12,035	12,035	6,242	05/06/2013
46625M-6V-6	JPMCC 2004 CB9 A3 CMBS		12/01/2011	MBS PAYDOWN		672,661	672,661	680,780	671,914		747		747		672,661				22,326	02/01/2014
487836-AS-7	KELLOGG CO SERIES B		04/01/2011	MATURITY		1,000,000	1,000,000	998,620	999,954		46		46		1,000,000				33,000	04/01/2011
69361Y-AF-0	PEGTF 2001-1 A6 ABS		12/15/2011	MBS PAYDOWN		374,283	374,283	428,261	378,941		(4,659)		(4,659)		374,283				18,923	09/15/2013
84603M-FR-2	SOVEREIGN BANK		02/15/2011	CALL at 100.000		1,000,000	1,000,000	998,610	999,505		23		23		999,528		472	472	5,103	08/01/2013
90345A-AA-0	US CENTRAL FEDERAL CRED		10/19/2011	MATURITY		1,000,000	1,000,000	999,490	999,795		205		205		1,000,000				12,500	10/19/2011
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,997,463	6,941,908	7,075,696	6,102,599	21,554	(6,048)		15,506		6,990,301		7,162	7,162	152,003	XXX
8399997. Total - Bonds - Part 4						22,237,382	22,181,827	22,624,260	19,292,815	21,554	(37,422)		(15,868)		22,230,282		7,100	7,100	705,783	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						22,237,382	22,181,827	22,624,260	19,292,815	21,554	(37,422)		(15,868)		22,230,282		7,100	7,100	705,783	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						22,237,382	XXX	22,624,260	19,292,815	21,554	(37,422)		(15,868)		22,230,282		7,100	7,100	705,783	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

NONE

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

NONE

Schedule D - Part 6 - Section 2

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
09248U-61-9	BLACKROCK LIQUIDITY TEMP FUND			01/30/2009	DIRECT	XXX	47,648						47,648	82		0.110	0.110	MON	209	
26200V-10-4	DREYFUS INSTITUTIONAL CASH ADVANTAGE			12/01/2011	DIRECT	XXX	6,193						6,193			0.120	0.120	MON	2,312	
928989-38-3	JP MORGAN US GOVT MMF AGENCY SHARES			12/29/2011	CHASE MANHATTAN BANK	XXX	2,030,743						2,030,743	57		0.700	0.700	MON		
8999999. Subtotal - Class One Money Market Mutual Funds							2,084,584					XXX	2,084,584	139		XXX	XXX	XXX	2,521	
9199999 - Totals							2,084,584					XXX	2,084,584	139		XXX	XXX	XXX	2,521	

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part B - Section 2B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part D - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

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 *
Bank of America	1655 Grant Street, Bldg A -10th Floor, Concord, CA 94520					14,288	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			14,288	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			14,288	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			14,288	XXX

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

1. January	14,143	4. April	30,534	7. July	18,943	10. October	14,606
2. February	23,990	5. May	(1,647,118)	8. August	(639)	11. November	19,530
3. March	5,697	6. June	16,311	9. September	25,664	12. December	14,288

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 and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 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	B	JP Morgan Chase Bank - Section 411 of Michigan Code For Cert of Authority			309,487	330,696
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	Huntington Bank - Ohio Rev Code 3901.53 Sec 977, Protection of Policy Holders	264,257	320,770		
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 Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	264,257	320,770	309,487	330,696
	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 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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