HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011
OF THE CONDITION AND AFFAIRS OF THE

Community Insurance Company

NAIC Group Code 0671 (Current) 0671 (Prior) NAIC Company Code 10345 Employer's ID Number 31-1440175

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

Country of Domicile United States of America

Licensed as business type: Property/Casualty

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 07/08/1995 Commenced Business 10/01/1995

Statutory Home Office 4361 Irwin Simpson Road (Street and Number), Mason , OH 45040-9498 (City or Town, State and Zip Code)

Main Administrative Office 4361 Irwin Simpson Road (Street and Number)
Mason , OH 45040-9498 (City or Town, State and Zip Code), 513-872-8100 (Area Code) (Telephone Number)

Mail Address 6775 W. Washington Street (Street and Number or P.O. Box), Milwaukee , WI 53214 (City or Town, State and Zip Code)

Primary Location of Books and Records 6775 W. Washington Street (Street and Number)
Milwaukee , WI 53214 (City or Town, State and Zip Code), 414-459-6833 (Area Code) (Telephone Number)

Internet Website Address www.anthem.com

Statutory Statement Contact Brenda J. Buss (Name), 414-459-6833 (Area Code) (Telephone Number)
brenda.buss@bcbswi.com (E-mail Address), 414-459-6229 (FAX Number)

OFFICERS

President/Chairperson	Erin Patricia Hoeflinger	Vice President/Treasurer	Robert David Kretschmer
Vice President/Secretary	Kathleen Susan Kiefer	Assistant Secretary	Judy Lynne Pershem

OTHER

Amy Soppel Renshaw Assistant Secretary

DIRECTORS OR TRUSTEES

Carter Allen Beck	Wayne Scott DeVeydt	Erin Patricia Hoeflinger
Catherine Irene Kelaghan	Kathleen Susan Kiefer	

State of Ohio
County of Warren 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.

Erin Patricia Hoeflinger
President/Chairperson

Kathleen Susan Kiefer
Vice President/Secretary

Robert David Kretschmer
Vice President/Treasurer

Subscribed and sworn to before me this
25th day of January, 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

NOTARIAL SEAL STATE OF OHIO

Kathleen J. Fahey
Notary Public, State of Ohio
My Commission Expires 04-12-2014

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	14,185,374	1.016	14,185,374		14,185,374	1.016
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	47,733,507	3.418	47,733,507		47,733,507	3.418
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	51,987,282	3.723	51,987,282		51,987,282	3.723
1.43 Revenue and assessment obligations	273,547,792	19.589	273,547,792		273,547,792	19.589
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	12,105,816	0.867	12,105,816		12,105,816	0.867
1.512 Issued or guaranteed by FNMA and FHLMC	409,182,589	29.303	409,182,589		409,182,589	29.303
1.513 All other		0.000		23,072,274	23,072,274	1.652
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	281	0.000	281		281	0.000
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	0.000
1.523 All other	1,684,383	0.121	1,684,383		1,684,383	0.121
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	423,491,276	30.327	423,491,276	136,139,218	559,630,494	40.077
2.2 Unaffiliated non-U.S. securities (including Canada)	55,617,462	3.983	55,617,462		55,617,462	3.983
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	222,455,790	15.931	222,455,790		222,455,790	15.931
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated	0	0.000	0		0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company	29,528,352	2.115	29,528,352		29,528,352	2.115
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	0	0.000	0		0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)	0	0.000	0		0	0.000
6. Contract loans	0	0.000	0		0	0.000
7. Derivatives	0	0.000	0		0	0.000
8. Receivables for securities	871	0.000	871		871	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	159,211,492	11.402	159,211,492	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	(323,463,989)	(23.164)	(323,463,989)		(323,463,989)	(23.164)
11. Other invested assets	19,134,075	1.370	19,134,075		19,134,075	1.370
12. Total invested assets	1,396,402,353	100.000	1,396,402,353	159,211,492	1,396,402,353	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		28,705,097
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	3,007,218	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	3,007,218
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	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	0	
	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	0	
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,183,963	
	8.2 Totals, Part 3, Column 9		2,183,963
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		29,528,352
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		29,528,352

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		11,073,344
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	2,122,115	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	9,433,063	11,555,178
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(456,964)	
	5.2 Totals, Part 3, Column 9	0	(456,964)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		1,532,632
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		20,638,926
12.	Deduct total nonadmitted amounts		1,504,851
13.	Statement value at end of current period (Line 11 minus Line 12)		19,134,075

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,301,198,486
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,356,666,041
3.	Accrual of discount		2,537,884
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(2,442,451)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(9,492)	
	4.4. Part 4, Column 11	(15,836,712)	(18,288,655)
5.	Total gain (loss) on disposals, Part 4, Column 19		21,791,870
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,138,009,520
7.	Deduct amortization of premium		9,461,506
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	176,833	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	3,528,121	
	9.4. Part 4, Column 13	738,094	4,443,048
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,511,991,552
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		1,511,991,552

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	26,291,188	27,468,675	26,303,305	26,000,885
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	26,291,188	27,468,675	26,303,305	26,000,885
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	47,733,507	50,970,829	48,980,745	43,650,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	51,987,282	55,548,362	53,706,003	48,805,000
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	682,730,642	725,634,667	689,999,266	657,814,069
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	425,175,681	444,965,891	427,580,875	428,245,965
	9.	Canada	8,618,809	9,114,333	8,550,080	8,640,000
	10.	Other Countries	46,998,653	48,542,272	47,187,997	47,035,000
	11.	Totals	480,793,143	502,622,496	483,318,952	483,920,965
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	1,289,535,762	1,362,245,029	1,302,308,271	1,260,190,919
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	218,086,555	218,086,555	155,991,342	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	995,743	995,743	1,257,086	
	22.	Other Countries	3,373,492	3,373,492	3,005,882	
	23.	Totals	222,455,790	222,455,790	160,254,310	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	222,455,790	222,455,790	160,254,310	
	26.	Total Stocks	222,455,790	222,455,790	160,254,310	
	27.	Total Bonds and Stocks	1,511,991,552	1,584,700,819	1,462,562,581	

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	37,620,860	16,928,279	4,138,937	2,159,369	1,211,453	62,058,898	4.5	54,038,510	4.6	62,058,898	0
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	37,620,860	16,928,279	4,138,937	2,159,369	1,211,453	62,058,898	4.5	54,038,510	4.6	62,058,898	0
2. All Other Governments											
2.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Class 2	0	0	0	0	0	0	0.0	2,016,012	0.2	0	0
2.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	0	0.0	2,016,012	0.2	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	0	19,061,177	28,672,330	0	0	47,733,507	3.5	35,056,644	3.0	47,733,507	0
3.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	19,061,177	28,672,330	0	0	47,733,507	3.5	35,056,644	3.0	47,733,507	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	1,594,985	33,628,626	14,708,307	2,055,364	0	51,987,282	3.8	53,981,962	4.6	51,987,282	0
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	1,594,985	33,628,626	14,708,307	2,055,364	0	51,987,282	3.8	53,981,962	4.6	51,987,282	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	87,298,049	273,223,746	230,071,474	71,060,217	18,909,408	680,562,894	49.7	539,293,163	45.6	680,562,894	0
5.2 Class 2	0	2,167,748	0	0	0	2,167,748	0.2	2,190,800	0.2	2,167,748	0
5.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	230,021	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	87,298,049	275,391,494	230,071,474	71,060,217	18,909,408	682,730,642	49.8	541,713,984	45.8	682,730,642	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 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)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	59,755,932	123,653,268	18,022,415	1,106,024	0	202,537,639	14.8	176,074,144	14.9	195,614,915	6,922,724
6.2 Class 2	17,254,369	92,773,487	37,135,923	3,116,170	2,842,623	153,122,572	11.2	148,100,059	12.5	143,450,027	9,672,545
6.3 Class 3	4,618,734	47,291,894	88,275,171	5,852,932	2,551,063	148,589,794	10.8	137,089,138	11.6	127,845,939	20,743,855
6.4 Class 4	23,800	5,392,694	6,536,393	1,204,404	1,705,959	14,863,250	1.1	22,008,968	1.9	9,821,125	5,042,125
6.5 Class 5	0	548,453	236,129	0	0	784,582	0.1	3,843,499	0.3	784,582	0
6.6 Class 6	0	0	0	0	0	0	0.0	643,636	0.1	0	0
6.7 Totals	81,652,835	269,659,796	150,206,031	11,279,530	7,099,645	519,897,837	37.9	487,759,444	41.3	477,516,588	42,381,249
7. Hybrid Securities											
7.1 Class 1	0	0	0	0	0	0	0.0	100,809	0.0	0	0
7.2 Class 2	0	0	0	0	2,507,068	2,507,068	0.2	0	0.0	2,507,068	0
7.3 Class 3	0	0	0	0	3,098,364	3,098,364	0.2	7,017,987	0.6	927,593	2,170,771
7.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	5,605,432	5,605,432	0.4	7,118,796	0.6	3,434,661	2,170,771
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	0	0	0	0	0.0	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 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) 186,269,826	466,495,096	295,613,463	76,380,974	20,120,861	1,044,880,220	76.3	XXX	XXX	1,037,957,496	6,922,724
9.2 Class 2	(d) 17,254,369	94,941,235	37,135,923	3,116,170	5,349,691	157,797,388	11.5	XXX	XXX	148,124,843	9,672,545
9.3 Class 3	(d) 4,618,734	47,291,894	88,275,171	5,852,932	5,649,427	151,688,158	11.1	XXX	XXX	128,773,532	22,914,626
9.4 Class 4	(d) 23,800	5,392,694	6,536,393	1,204,404	1,705,959	14,863,250	1.1	XXX	XXX	9,821,125	5,042,125
9.5 Class 5	(d) 0	548,453	236,129	0	0	(c) 784,582	0.1	XXX	XXX	784,582	0
9.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	208,166,729	614,669,372	427,797,079	86,554,480	32,825,938	(b) 1,370,013,598	100.0	XXX	XXX	1,325,461,578	44,552,020
9.8 Line 9.7 as a % of Col. 6	15.2	44.9	31.2	6.3	2.4	100.0	XXX	XXX	XXX	96.7	3.3
10. Total Bonds Prior Year											
10.1 Class 1	140,668,990	372,287,206	244,566,024	70,857,254	30,165,758	XXX	XXX	858,545,232	72.7	844,803,327	13,741,905
10.2 Class 2	61,989,569	61,326,591	23,598,219	3,418,417	1,974,075	XXX	XXX	152,306,871	12.9	143,906,496	8,400,375
10.3 Class 3	1,223,999	45,159,215	84,008,733	1,428,122	12,287,056	XXX	XXX	144,107,125	12.2	119,291,375	24,815,750
10.4 Class 4	427,822	12,819,912	8,069,595	0	691,639	XXX	XXX	22,008,968	1.9	18,714,054	3,294,914
10.5 Class 5	0	2,787,226	1,286,294	0	0	XXX	XXX	(c) 4,073,520	0.3	2,140,313	1,933,207
10.6 Class 6	0	0	643,636	0	0	XXX	XXX	(c) 643,636	0.1	643,636	0
10.7 Totals	204,310,380	494,380,150	362,172,501	75,703,793	45,118,528	XXX	XXX	(b) 1,181,685,352	100.0	1,129,499,201	52,186,151
10.8 Line 10.7 as a % of Col. 8	17.3	41.8	30.6	6.4	3.8	XXX	XXX	100.0	XXX	95.6	4.4
11. Total Publicly Traded Bonds											
11.1 Class 1	185,944,032	462,929,848	292,581,781	76,380,974	20,120,861	1,037,957,496	75.8	844,803,327	71.5	1,037,957,496	XXX
11.2 Class 2	16,394,440	91,618,035	32,130,275	2,632,402	5,349,691	148,124,843	10.8	143,906,496	12.2	148,124,843	XXX
11.3 Class 3	4,618,734	43,347,633	71,475,577	5,852,932	3,478,656	128,773,532	9.4	119,291,375	10.1	128,773,532	XXX
11.4 Class 4	23,800	2,554,658	5,266,459	270,249	1,705,959	9,821,125	0.7	18,714,054	1.6	9,821,125	XXX
11.5 Class 5	0	548,453	236,129	0	0	784,582	0.1	2,140,313	0.2	784,582	XXX
11.6 Class 6	0	0	0	0	0	0	0.0	643,636	0.1	0	XXX
11.7 Totals	206,981,006	600,998,627	401,690,221	85,136,557	30,655,167	1,325,461,578	96.7	1,129,499,201	95.6	1,325,461,578	XXX
11.8 Line 11.7 as a % of Col. 6	15.6	45.3	30.3	6.4	2.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	15.1	43.9	29.3	6.2	2.2	96.7	XXX	XXX	XXX	96.7	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	325,794	3,565,248	3,031,682	0	0	6,922,724	0.5	13,741,905	1.2	XXX	6,922,724
12.2 Class 2	859,929	3,323,200	5,005,648	483,768	0	9,672,545	0.7	8,400,375	0.7	XXX	9,672,545
12.3 Class 3	0	3,944,261	16,799,594	0	2,170,771	22,914,626	1.7	24,815,750	2.1	XXX	22,914,626
12.4 Class 4	0	2,838,036	1,269,934	934,155	0	5,042,125	0.4	3,294,914	0.3	XXX	5,042,125
12.5 Class 5	0	0	0	0	0	0	0.0	1,933,207	0.2	XXX	0
12.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	1,185,723	13,670,745	26,106,858	1,417,923	2,170,771	44,552,020	3.3	52,186,151	4.4	XXX	44,552,020
12.8 Line 12.7 as a % of Col. 6	2.7	30.7	58.6	3.2	4.9	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.1	1.0	1.9	0.1	0.2	3.3	XXX	XXX	XXX	XXX	3.3

(a) Includes $ 42,867,635 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 $ 16,697,175 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 $ 36,449,280 ; NAIC 2 $ 1,218,257 ; 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 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	35,767,710	12,529,645	1,655,729	0	0	49,953,084	3.6	42,721,046	3.6	49,953,084	0
1.2 Residential Mortgage-Backed Securities	1,853,150	4,398,634	2,483,208	2,159,369	1,211,453	12,105,814	0.9	11,317,466	1.0	12,105,814	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	37,620,860	16,928,279	4,138,937	2,159,369	1,211,453	62,058,898	4.5	54,038,512	4.6	62,058,898	0
2. All Other Governments											
2.1 Issuer Obligations	0	0	0	0	0	0	0.0	2,016,012	0.2	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	0	0.0	2,016,012	0.2	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	19,061,177	28,672,330	0	0	47,733,507	3.5	35,056,644	3.0	47,733,507	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	19,061,177	28,672,330	0	0	47,733,507	3.5	35,056,644	3.0	47,733,507	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	1,594,985	33,628,626	14,708,307	2,055,364	0	51,987,282	3.8	53,981,963	4.6	51,987,282	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	1,594,985	33,628,626	14,708,307	2,055,364	0	51,987,282	3.8	53,981,963	4.6	51,987,282	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	5,559,118	93,850,022	138,561,461	19,607,879	0	257,578,480	18.8	260,729,464	22.1	257,578,480	0
5.2 Residential Mortgage-Backed Securities	81,738,931	177,908,664	82,113,083	51,452,338	15,969,831	409,182,847	29.9	280,984,520	23.8	409,182,847	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	3,632,808	9,396,930	0	2,939,577	15,969,315	1.2	0	0.0	15,969,315	0
5.5 Totals	87,298,049	275,391,494	230,071,474	71,060,217	18,909,408	682,730,642	49.8	541,713,984	45.8	682,730,642	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	81,239,095	268,509,148	149,375,002	11,152,296	7,099,645	517,375,186	37.8	465,653,911	39.4	476,678,320	40,696,866
6.2 Residential Mortgage-Backed Securities	325,794	1,025,327	413,649	0	0	1,764,770	0.1	5,398,782	0.5	80,387	1,684,383
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	9,404,344	0.8	0	0
6.4 Other Loan-Backed and Structured Securities	87,946	125,321	417,380	127,234	0	757,881	0.1	7,302,405	0.6	757,881	0
6.5 Totals	81,652,835	269,659,796	150,206,031	11,279,530	7,099,645	519,897,837	37.9	487,759,442	41.3	477,516,588	42,381,249
7. Hybrid Securities											
7.1 Issuer Obligations	0	0	0	0	5,605,432	5,605,432	0.4	7,118,795	0.6	3,434,661	2,170,771
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	5,605,432	5,605,432	0.4	7,118,795	0.6	3,434,661	2,170,771
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	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 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	124,160,908	427,578,618	332,972,829	32,815,539	12,705,077	930,232,971	67.9	XXX	XXX	887,365,334	42,867,637
9.2 Residential Mortgage-Backed Securities	83,917,875	183,332,625	85,009,940	53,611,707	17,181,284	423,053,431	30.9	XXX	XXX	421,369,048	1,684,383
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	87,946	3,758,129	9,814,310	127,234	2,939,577	16,727,196	1.2	XXX	XXX	16,727,196	0
9.5 Totals	208,166,729	614,669,372	427,797,079	86,554,480	32,825,938	1,370,013,598	100.0	XXX	XXX	1,325,461,578	44,552,020
9.6 Line 9.5 as a % of Col. 6	15.2	44.9	31.2	6.3	2.4	100.0	XXX	XXX	XXX	96.7	3.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations	140,507,003	363,948,935	304,288,018	34,894,612	23,639,267	XXX	XXX	867,277,835	73.4	821,970,898	45,306,937
10.2 Residential Mortgage-Backed Securities	60,750,088	120,981,939	55,038,162	40,809,179	20,121,400	XXX	XXX	297,700,768	25.2	296,350,802	1,349,966
10.3 Commercial Mortgage-Backed Securities	1,865,908	6,180,577	0	0	1,357,859	XXX	XXX	9,404,344	0.8	9,404,344	0
10.4 Other Loan-Backed and Structured Securities	1,187,384	3,268,698	2,846,323	0	0	XXX	XXX	7,302,405	0.6	1,773,157	5,529,248
10.5 Totals	204,310,383	494,380,149	362,172,503	75,703,791	45,118,526	XXX	XXX	1,181,685,352	100.0	1,129,499,201	52,186,151
10.6 Line 10.5 as a % of Col. 8	17.3	41.8	30.6	6.4	3.8	XXX	XXX	100.0	XXX	95.6	4.4
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	123,300,979	414,852,813	307,279,616	31,397,616	10,534,310	887,365,334	64.8	821,970,898	69.6	887,365,334	XXX
11.2 Residential Mortgage-Backed Securities	83,592,081	182,387,685	84,596,295	53,611,707	17,181,280	421,369,048	30.8	296,350,802	25.1	421,369,048	XXX
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	9,404,344	0.8	0	XXX
11.4 Other Loan-Backed and Structured Securities	87,946	3,758,129	9,814,310	127,234	2,939,577	16,727,196	1.2	1,773,157	0.2	16,727,196	XXX
11.5 Totals	206,981,006	600,998,627	401,690,221	85,136,557	30,655,167	1,325,461,578	96.7	1,129,499,201	95.6	1,325,461,578	XXX
11.6 Line 11.5 as a % of Col. 6	15.6	45.3	30.3	6.4	2.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	15.1	43.9	29.3	6.2	2.2	96.7	XXX	XXX	XXX	96.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	859,929	12,725,805	25,693,213	1,417,923	2,170,767	42,867,637	3.1	45,306,937	3.8	XXX	42,867,637
12.2 Residential Mortgage-Backed Securities	325,794	944,940	413,645	0	4	1,684,383	0.1	1,349,966	0.1	XXX	1,684,383
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	5,529,248	0.5	XXX	0
12.5 Totals	1,185,723	13,670,745	26,106,858	1,417,923	2,170,771	44,552,020	3.3	52,186,151	4.4	XXX	44,552,020
12.6 Line 12.5 as a % of Col. 6	2.7	30.7	58.6	3.2	4.9	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.1	1.0	1.9	0.1	0.2	3.3	XXX	XXX	XXX	XXX	3.3

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	38,722,021	38,722,021	0	0	0
2. Cost of short-term investments acquired	2,083,980,025	2,083,980,025	0	0	0
3. Accrual of discount	17,821	17,821	0	0	0
4. Unrealized valuation increase (decrease)	1,015,000	1,015,000	0	0	0
5. Total gain (loss) on disposals	3,683	3,683	0	0	0
6. Deduct consideration received on disposals	2,049,175,552	2,049,175,552	0	0	0
7. Deduct amortization of premium	85,072	85,072	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	74,477,926	74,477,926	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	74,477,926	74,477,926	0	0	0

(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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	68,995,696	68,995,696	0
2. Cost of cash equivalents acquired	687,003,549	687,003,549	0
3. Accrual of discount	134,580	134,580	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	2,218	2,218	0
6. Deduct consideration received on disposals	750,136,133	750,136,133	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,999,910	5,999,910	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,999,910	5,999,910	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
1351 William Howard Taft Road		Cincinnati	Ohio	07/01/1972	01/01/2009	22,745,958		5,662,259	4,950,000	424,452			(424,452)		3,088,205	1,251,975
1340 E. McMillan		Cincinnati	Ohio	07/01/1972	08/26/2002	391,704		147,610	600,000	9,386			(9,386)		250,879	101,708
2400 Market Street		Youngstown	Ohio	02/01/1983	10/19/2002	3,735,607		953,506	1,060,000	58,261			(58,261)		452,150	181,260
4361 Irwin Simpson Road		Mason	Ohio	07/01/1994	01/01/2009	38,048,235		17,602,736	20,060,000	1,293,130			(1,293,130)		4,237,774	2,026,113
6740 North High Street		Worthington	Ohio	07/01/1995	01/01/2002	22,314,866		4,806,249	8,860,000	353,753			(353,753)		3,981,113	2,078,910
2405 Market Street		Youngstown	Ohio	01/01/1985	10/19/2002	1,230,316		355,992	800,000	44,982			(44,982)		433,650	173,460
0299999. Property occupied by the reporting entity - Administrative						88,466,685	0	29,528,352	36,330,000	2,183,963	0	0	(2,183,963)	0	12,443,771	5,813,426
0399999. Total Property occupied by the reporting entity						88,466,685	0	29,528,352	36,330,000	2,183,963	0	0	(2,183,963)	0	12,443,771	5,813,426
0699999 - Totals						88,466,685	0	29,528,352	36,330,000	2,183,963	0	0	(2,183,963)	0	12,443,771	5,813,426

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Parking Lot Paving	Mason	Ohio	02/01/2011	Camargo Construction	87,765			
Air Handler	Cincinnati	Ohio	01/02/2011	DeBra Kuempel	100,000			
Fire Alarm	Cincinnati	Ohio	01/02/2011	Simplex Grinnel	21,119			
Hot Water Boiler	Cincinnati	Ohio	01/02/2011	Midwest Mechanical	40,000			
Engineering and Design	Cincinnati	Ohio	03/01/2011	Koorsen Fire & Security	11,600			
Plumbing & Air Conditioning	Youngstown	Ohio	01/02/2011	Simplex Grinnel	5,551			
Fire Alarm	Youngstown	Ohio	01/02/2011	Simplex Grinnel	16,001			
Drain Boiler & VAV Boxes	Mason	Ohio	03/01/2011	DeBra Kuempel	18,500			
Carpeting	Mason	Ohio	01/02/2011	Milliken & Company	74,588			
Carpeting	Mason	Ohio	01/02/2011	Loth, Inc	34,844			
Security	Mason	Ohio	01/02/2011	Koorsen Fire & Security	8,267			
Design and Engineering	Mason	Ohio	01/02/2011	Art Smith Associates	9,330			
Door Opener	Mason	Ohio	03/01/2011	Koorsen Fire & Security	6,365			
Fire Alarm	Worthington	Ohio	01/02/2011	Systems 28, Inc	11,644			
Replacement of Blower Shaft	Cincinnati	Ohio	02/01/2011	DeBra Kuempel	10,808			
Labor & material for Fire Hydrant	Mason	Ohio	03/01/2011	DeBra Kuempel	11,123			
Security Upgrade	Mason	Ohio	03/01/2011	Koorsen Fire & Security	300,000			
Security Upgrade	Mason	Ohio	03/01/2011	Koorsen Fire & Security	50,000			
Security system upgrade	Cincinnati	Ohio	02/01/2011	Koorsen Fire & Security	100,000			
Mechanical & HVAC upgrade	Cincinnati	Ohio	03/01/2011	DeBra Kuempel	9,295			
Upg Electrical & Lighting	Cincinnati	Ohio	04/01/2011	Facility Solutions	12,562			
Electrical Upgrade Rebuild	Cincinnati	Ohio	04/01/2011	DeBra Kuempel	50,000			
Upgrade of Electrical & Lighting	Worthington	Ohio	04/01/2011	Facility Solutions	11,269			
Cooling tower replacement	Cincinnati	Ohio	04/01/2011	BENNER MECHANICAL	12,917			
Install (2) 40KW Electric Heater	Cincinnati	Ohio	05/01/2011	DeBra Kuempel	3,510			
Upgrade Electrical & Lighting	Mason	Ohio	05/01/2011	FSG Lighting	14,147			
Upgrade Electrical & Lighting	Mason	Ohio	05/01/2011	FSG Lighting	13,499			
Security upgrade	Mason	Ohio	05/01/2011	Koorsen Fire & Security	200,000			
Worthington Security Upgrade	Worthington	Ohio	06/01/2011	Koorsen Fire & Security	319,664			
Install 4100U Fire Alarm	Cincinnati	Ohio	07/01/2011	Simplex Grinnel	19,763			
Material & labor to Rebuild AH	Cincinnati	Ohio	07/01/2011	DeBra Kuempel	24,000			
Design & Engg charges	Youngstown	Ohio	06/01/2011	Simplex Grinnel	5,765			
Replace of Fire Alam Panels	Youngstown	Ohio	07/01/2011	Simplex Grinnel	4,306			
Replace & Install UPS Battery	Youngstown	Ohio	08/01/2011	DC Group, Inc.	6,305			
Install Condensing Boiler	Youngstown	Ohio	08/01/2011	Midwest Mechanical	40,398			
Security upgrade Project	Mason	Ohio	06/01/2011	Koorsen Fire & Security	40,000			
Security upgrade Project	Mason	Ohio	07/01/2011	Koorsen Fire & Security	68,804			
Carpeting	Mason	Ohio	08/01/2011	Milliken & Company	59,871			
Carpeting	Mason	Ohio	08/01/2011	Loth, Inc.	13,060			
Elevator Hydraulic Replacement	Mason	Ohio	08/01/2011	Elevator Hydraulic Replacement	18,105			
Security upgrade Project	Mason	Ohio	09/01/2011	Koorsen Fire & Security	22,653			
Security upgrade Project	Mason	Ohio	09/01/2011	Koorsen Fire & Security	13,546			
Security upgrade Project	Mason	Ohio	09/01/2011	Koorsen Fire & Security	2,614			
Worthington Security Progress	Worthington	Ohio	07/01/2011	Koorsen Fire & Security	42,000			
Security upgrade Project	Worthington	Ohio	09/01/2011	Koorsen Fire & Security	147,000			
Install Condensing Boiler	Youngstown	Ohio	08/01/2011	Midwest Mechanical	40,398			
Carpeting	Mason	Ohio	09/01/2011	Milliken & Company	31,879			
Security Upgrade	Worthington	Ohio	10/01/2011	Koorsen Fire & Security	86,000			
Fire Alarm Upgrade	Cincinnati	Ohio	10/01/2011	Simplex Grinnel	6,149			
Replace Concrete Sidewalks	Mason	Ohio	10/01/2011	Perkins/Carmack	9,427			
Restroom Paintng & Instal	Mason	Ohio	10/01/2011	Connor Fine Painting	8,100			
Landscape Enhance & Turf renovation	Mason	Ohio	10/01/2011	The Brickman Group	23,992			
Install Glass & mirror	Youngstown	Ohio	11/01/2011	Youngstown Mirror	58,896			
Install Condensing Boiler	Cincinnati	Ohio	11/01/2011	Midwest Mechanical	40,323			
Stairways Carpeting	Mason	Ohio	11/01/2011	Loth, Inc.	3,046			
Carpeting	Mason	Ohio	12/01/2011	Milliken & Company	17,403			
Electrical Upgrade & Lighting	Cleveland	Ohio	12/01/2011	Facility Solutions	257,278			
Replace & Repair Electrical	Worthington	Ohio	12/01/2011	Atlas Industrial	135,000			
Security Upgrade	Worthington	Ohio	12/01/2011	Koorsen Fire & Security	2,862			
Instl electric & cabling	Worthington	Ohio	12/01/2011	Koorsen Fire & Security	3,459			
Security Upgrade	Worthington	Ohio	12/01/2011	Koorsen Fire & Security	12,931			
Security Upgrade	Worthington	Ohio	12/01/2011	Koorsen Fire & Security	13,557			
Security Upgrade	Worthington	Ohio	12/01/2011	Koorsen Fire & Security	63,963			

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Security Upgrade	Worthington	Ohio	12/01/2011	Koorsen Fire & Security	100,000			
0199999. Acquired by Purchase					3,007,218	0	0	0
0399999 - Totals					3,007,218	0	0	0

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	ArcLight Energy Partners V		Boston	MA	ArcLight PEF GP V, LLC		12/01/2011	1	2,121,115		2,121,115		0					22,878,885	0.008
1999999. Joint Venture Interests - Other - Unaffiliated									2,121,115	0	2,121,115	0	0	0	0	0	0	22,878,885	XXX
	Pathway Private Equity Fund XXII, LLC		Irvine	CA	Pathway Capital Mgt, LLC		01/16/2007	1	16,956,827		17,012,960	1,039,185						9,905,679	0.205
2099999. Joint Venture Interests - Other - Affiliated									16,956,827	0	17,012,960	1,039,185	0	0	0	0	0	9,905,679	XXX
	Radiant Company, LLC		Indianapolis	IN	Radiant Company, LLC		12/21/2010		3,100,000		1,504,851	(1,496,149)							100.000
3899999. Any Other Class of Assets - Affiliated									3,100,000	0	1,504,851	(1,496,149)	0	0	0	0	0	0	XXX
3999999. Total - Unaffiliated									2,121,115	0	2,121,115	0	0	0	0	0	0	22,878,885	XXX
4099999. Total - Affiliated									20,056,827	0	18,517,811	(456,964)	0	0	0	0	0	9,905,679	XXX
4199999 - Totals									22,177,942	0	20,638,926	(456,964)	0	0	0	0	0	32,784,564	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	ArcLight Energy Partners V	Boston	MA	ArcLight PEF GP V, LLC	12/01/2011	1	2,121,115			0.008
1999999. Joint Venture Interests - Other - Unaffiliated							2,121,115	0	0	XXX
	Pathway Private Equity Fund XXII, LLC	Irvine	CA	Pathway Capital Mgt, LLC	01/16/2007	1		6,433,063		0.205
2099999. Joint Venture Interests - Other - Affiliated							0	6,433,063	0	XXX
	Radiant Company, LLC	Indianapolis	IN	Radiant Company, LLC	12/21/2010		1,000	3,000,000		
3899999. Any Other Class of Assets - Affiliated							1,000	3,000,000	0	XXX
3999999. Total - Unaffiliated							2,121,115	0	0	XXX
4099999. Total - Affiliated							1,000	9,433,063	0	XXX
4199999 - Totals							2,122,115	9,433,063	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Pathway Private Equity Fund XXII, LLC	Irvine	CA	Pathway Capital Mgt, LLC	01/16/2007	12/31/2011						0			1,532,632			0	
2099999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	0	1,532,632	0	0	0	0
3999999. Total - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	1,532,632	0	0	0	0
4199999 - Totals							0	0	0	0	0	0	0	0	1,532,632	0	0	0	0

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
912828-ND-8	US Treasury Note				1	1,656,639	115.0390	1,898,144	1,650,000	1,655,730	0	(581)	0	0	3.500	3.452	MN	7,457	57,750	05/14/2010	05/15/2020
912828-NL-0	US Treasury Note				1	401,766	104.7810	419,124	400,000	401,490	0	(275)	0	0	1.875	1.765	JD	21	7,500	04/21/2011	06/30/2015
912828-RQ-5	US Treasury Note	LS			1	12,128,005	100.0630	12,142,245	12,134,600	12,128,154	0	149	0	0	0.375	0.394	MN	5,876	0	12/06/2011	11/15/2014
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						14,186,410	XXX	14,459,513	14,184,600	14,185,374	0	(707)	0	0	XXX	XXX	XXX	13,354	65,250	XXX	XXX
36176A-FG-9	GNMA Pool 760067			2	1	138,310	107.4340	139,549	129,892	138,228	0	(82)	0	0	4.000	1.970	MON	433	866	10/06/2011	04/15/2041
36176C-K2-0	GNMA Pool 762013			2	1	270,238	107.4340	290,124	270,049	270,227	0	(12)	0	0	4.000	4.013	MON	900	8,101	02/28/2011	03/15/2041
36176F-QD-3	GNMA Pool 764852			2	1	101,688	107.4340	106,490	99,121	101,649	0	(40)	0	0	4.000	3.809	MON	330	1,982	05/31/2011	06/15/2041
36176M-UY-7	GNMA Pool 770399			2	1	200,289	109.0840	205,450	188,341	200,184	0	(105)	0	0	4.500	3.094	MON	706	3,531	07/15/2011	06/15/2041
36200M-2Y-8	GNMA Pool 604791			2	1	177,057	112.8910	206,229	182,680	177,291	0	84	0	0	5.500	6.314	MON	837	10,047	06/11/2007	11/15/2033
36200M-C3-5	GNMA Pool 604090			2	1	109,504	113.8060	125,861	110,593	109,548	0	20	0	0	6.000	6.254	MON	553	6,636	06/12/2007	03/15/2033
36200N-SL-6	GNMA Pool 605423			2	1	108,390	111.3780	125,456	112,640	108,632	0	49	0	0	5.000	5.815	MON	469	5,632	05/31/2007	05/15/2034
3620A2-W3-6	GNMA Pool 717166			2	1	308,622	109.3030	323,872	296,307	308,401	0	(118)	0	0	4.500	3.683	MON	1,111	13,334	07/01/2010	06/15/2039
3620A6-B4-8	GNMA Pool 720159			2	1	194,064	109.3030	201,867	184,686	193,934	0	(79)	0	0	4.500	3.364	MON	693	8,311	11/30/2010	07/15/2039
3620A9-YX-3	GNMA Pool 723526			2	1	134,624	109.4910	145,133	132,553	134,563	0	(32)	0	0	4.500	4.311	MON	497	5,965	04/30/2010	12/15/2039
3620A9-ZE-4	GNMA Pool 723541			2	1	418,174	111.1660	446,317	401,487	417,871	0	(30)	0	0	5.000	3.781	MON	1,673	20,074	02/26/2010	12/15/2039
3620AA-R2-6	GNMA Pool 724205			2	1	134,647	107.4340	147,939	137,703	134,778	0	43	0	0	4.000	4.257	MON	459	5,508	08/31/2009	08/15/2039
3620AB-4P-8	GNMA Pool 725430			2	1	292,565	109.4280	315,709	288,508	292,317	0	(118)	0	0	4.500	4.408	MON	1,082	12,983	10/30/2009	11/15/2039
3620AC-6V-1	GNMA Pool 726384			2	1	103,999	111.3470	111,665	100,285	103,914	0	(41)	0	0	5.000	4.395	MON	418	5,014	04/01/2010	10/15/2039
3620AC-V8-4	GNMA Pool 726139			2	1	145,905	109.0840	158,688	145,473	145,886	0	(10)	0	0	4.500	4.473	MON	546	6,546	01/04/2010	01/15/2040
3620AD-6J-6	GNMA Pool 727273			2	1	104,073	109.3030	110,697	101,276	104,011	0	(9)	0	0	4.500	3.942	MON	380	4,557	11/30/2009	12/15/2039
3620AE-EG-1	GNMA Pool 727435			2	1	177,932	109.0840	191,448	175,505	177,843	0	(41)	0	0	4.500	4.350	MON	658	7,898	01/29/2010	02/15/2040
3620AF-4W-4	GNMA Pool 729037			2	1	365,401	110.8780	380,673	343,326	365,080	0	(119)	0	0	5.000	3.619	MON	1,431	17,166	10/01/2010	02/15/2040
3620AJ-XX-2	GNMA Pool 731594			2	1	176,553	107.4340	184,910	172,115	176,421	0	(126)	0	0	4.000	3.811	MON	574	6,885	11/30/2010	11/15/2040
3620AM-VR-0	GNMA Pool 734224			2	1	150,496	109.0840	156,839	143,778	150,405	0	(90)	0	0	4.500	3.986	MON	539	3,774	04/29/2011	02/15/2041
3620AR-HU-8	GNMA Pool 737443			2	1	240,473	109.4910	254,354	232,306	240,388	0	(85)	0	0	4.500	4.101	MON	871	7,840	03/28/2011	09/15/2040
3620AS-AL-3	GNMA Pool 738111			2	1	159,931	107.4340	161,151	150,000	159,890	0	(41)	0	0	4.000	2.999	MON	500	0	11/30/2011	03/15/2041
3620AT-EB-9	GNMA Pool 739130			2	1	96,376	112.3280	101,995	90,801	96,281	0	(8)	0	0	5.500	2.970	MON	416	4,994	04/30/2010	01/15/2039
3620AV-X2-3	GNMA Pool 741497			2	1	264,141	107.7780	283,270	262,827	264,101	0	(40)	0	0	4.000	3.977	MON	876	8,761	01/31/2011	12/15/2040
3620C0-Z9-2	GNMA Pool 745168			2	1	230,620	110.8780	240,922	217,285	230,435	0	(184)	0	0	5.000	3.364	MON	905	9,054	01/31/2011	06/15/2040
3620C1-AZ-9	GNMA Pool 745324			2	1	100,520	109.0840	103,985	95,325	100,424	0	(50)	0	0	4.500	1.962	MON	357	4,290	07/30/2010	07/15/2040
3620C6-DE-2	GNMA Pool 749901			2	1	152,656	109.3660	160,992	147,205	152,512	0	(144)	0	0	4.500	4.217	MON	552	6,072	01/03/2011	09/15/2040
3620C6-FZ-3	GNMA Pool 749984			2	1	75,561	107.4340	78,061	72,660	75,508	0	(29)	0	0	4.000	1.727	MON	242	2,906	08/31/2010	09/15/2040
36210B-4H-5	GNMA Pool 487824			2	1	147,254	109.3030	157,004	143,641	147,176	0	(44)	0	0	4.500	4.071	MON	539	6,464	05/28/2010	04/15/2039
36210B-YF-6	GNMA Pool 487710			2	1	188,848	109.3030	201,689	184,523	188,704	0	(57)	0	0	4.500	4.093	MON	692	8,304	04/01/2009	03/15/2039
36211S-FB-8	GNMA Pool 521362			2	1	142,661	112.9530	167,418	148,219	142,856	0	34	0	0	5.500	6.532	MON	679	8,152	06/12/2007	06/15/2035
36215Y-RB-8	GNMA II Pool 149082			2	1	30,869	100.3030	29,888	29,798	29,982	0	(369)	0	0	8.000	7.605	MON	199	2,384	11/30/1995	03/20/2016
362163-EF-0	GNMA II Pool 182034			2	1	2,323	100.1860	2,247	2,243	2,261	0	(6)	0	0	8.000	7.621	MON	15	179	11/30/1995	02/20/2017
36216S-QV-7	GNMA II Pool 173368			2	1	10,610	100.3500	10,062	10,027	10,171	0	(35)	0	0	9.000	8.267	MON	75	902	10/16/1996	08/20/2016
36216U-BK-2	GNMA II Pool 174742			2	1	27,045	100.3050	26,186	26,107	26,543	0	(76)	0	0	8.000	6.818	MON	174	2,089	11/30/1995	08/20/2016
36216X-CH-2	GNMA II Pool 177472			2	1	23,285	100.3740	22,088	22,006	22,322	0	(82)	0	0	9.000	8.301	MON	165	1,981	10/16/1996	10/20/2016
362178-PY-5	GNMA Pool 215639			2	1	558	104.3400	615	590	578	0	2	0	0	8.500	9.369	MON	4	50	10/01/1995	07/15/2017
362201-PR-0	GNMA Pool 293932			2	1	13,229	100.4490	12,307	12,252	12,669	0	(47)	0	0	9.500	8.672	MON	97	1,164	10/01/1995	08/15/2020
36220Y-FX-6	GNMA Pool 291882			2	1	3,174	102.5530	3,015	2,940	3,044	0	(11)	0	0	9.500	8.682	MON	23	279	10/01/1995	02/15/2021
36224T-Z5-2	GNMA Pool 338364			2	1	462	102.4250	469	458	461	0	0	0	0	7.500	7.171	MON	3	35	10/01/1995	12/15/2022
36225A-5R-7	GNMA Pool 780856			2	1	83,926	107.5990	85,142	79,129	80,393	0	(633)	0	0	6.500	4.092	MON	429	5,143	08/11/2003	09/15/2013
36225A-ZL-7	GNMA Pool 780747			2	1	126,781	115.6050	143,362	124,011	126,563	0	(5)	0	0	6.500	5.864	MON	672	8,061	07/02/2007	03/15/2028
36225B-X2-9	GNMA Pool 781597			2	1	160,080	111.3670	187,582	168,436	160,436	0	99	0	0	5.000	6.391	MON	702	8,422	07/02/2007	05/15/2033
36230M-VF-1	GNMA Pool 753314			2	1	221,259	107.6690	237,930	220,983	221,267	0	(17)	0	0	4.000	4.009	MON	737	8,839	12/30/2010	12/15/2040
36230N-US-2	GNMA Pool 754193			2	1	107,793	109.0840	108,608	99,563	107,729	0	(64)	0	0	4.500	3.840	MON	373	1,120	08/31/2011	08/15/2041
36230P-KY-5	GNMA Pool 754811			2	1	137,445	107.4340	142,111	132,278	137,319	0	(105)	0	0	4.000	3.598	MON	441	5,291	11/01/2010	11/15/2040
36241K-BR-8	GNMA Pool 781848			2	1	173,097	113.2560	196,165	173,205	173,084	0	(4)	0	0	6.000	6.032	MON	866	10,392	07/02/2007	10/15/2034
36241K-DZ-8	GNMA Pool 781920			2	1	164,033	112.8910	189,866	168,185	164,184	0	53	0	0	5.500	6.146	MON	771	9,250	07/02/2007	05/15/2035
36241K-GU-6	GNMA Pool 782011			2	1	217,938	111.3830	257,087	230,813	218,417	0	140	0	0	5.000	6.441	MON	962	11,541	06/11/2007	12/15/2035
36241K-TS-7	GNMA Pool 782361			2	1	22,357	112.3540	24,462	21,772	22,343	0	(2)	0	0	5.500	4.659	MON	100	1,197	01/23/2009	07/15/2038
36241K-XW-3	GNMA Pool 782493			2	1	303,587	110.9370	331,278	298,618	303,480	0	(28)	0	0	5.000	4.484	MON	1,244	14,931	07/01/2009	12/15/2038

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
36241K-Z4-3	GNMA Pool 782563			2	1	163,985	110.8790	176,422	159,113	163,894	0	(30)	0	0	5.000	4.211	MON	663	7,956	01/04/2010	02/15/2039
36241L-L3-8	GNMA Pool 783046			2	1	251,478	107.4340	253,164	235,646	251,418	0	(60)	0	0	4.000	3.331	MON	785	785	10/31/2011	08/15/2040
36241L-P4-2	GNMA Pool 783143			2	1	93,371	107.4340	100,093	93,167	93,377	0	5	0	0	4.000	3.989	MON	311	2,795	03/28/2011	10/15/2040
36241L-TT-3	GNMA Pool 783262			2	1	148,755	109.3110	152,547	139,553	148,672	0	(82)	0	0	4.500	3.168	MON	523	2,093	07/29/2011	03/15/2041
36290V-JX-3	GNMA Pool 618678			2	1	62,208	113.4630	70,254	61,918	62,194	0	(4)	0	0	6.000	5.875	MON	310	3,715	05/31/2007	10/15/2036
36291D-4G-5	GNMA Pool 625523			2	1	230,831	109.3030	250,389	229,078	230,762	0	(28)	0	0	4.500	4.404	MON	859	10,309	08/31/2009	07/15/2039
36292C-3R-3	GNMA Pool 645308			2	1	131,668	112.3280	149,088	132,725	131,684	0	2	0	0	5.500	5.765	MON	608	7,300	07/31/2008	06/15/2038
36292D-XW-7	GNMA Pool 646093			2	1	87,689	110.8780	90,768	81,863	87,606	0	(17)	0	0	5.000	3.060	MON	341	4,093	11/30/2010	01/15/2038
36292G-R2-3	GNMA Pool 648605			2	1	32,873	115.0110	36,964	32,140	32,848	0	(5)	0	0	6.500	4.383	MON	174	2,089	05/31/2007	11/15/2035
36295B-XP-3	GNMA Pool 665886			2	1	111,944	112.3590	128,009	113,929	112,013	0	31	0	0	5.500	5.908	MON	522	6,266	05/31/2007	03/15/2037
36295E-SA-6	GNMA Pool 668413			2	1	97,955	113.3690	110,532	97,498	97,932	0	(7)	0	0	6.000	5.889	MON	487	5,850	05/31/2007	04/15/2037
36295H-JT-8	GNMA Pool 670874			2	1	131,545	107.4340	133,571	124,328	131,488	0	(58)	0	0	4.000	3.535	MON	414	1,243	08/31/2011	08/15/2041
36295K-4D-2	GNMA Pool 673220			2	1	92,087	113.3380	102,027	90,020	92,037	0	(1)	0	0	6.000	5.264	MON	450	5,401	11/26/2008	10/15/2038
36295P-5U-2	GNMA Pool 676859			2	1	105,838	110.8780	113,075	101,982	105,753	0	(17)	0	0	5.000	3.796	MON	425	5,099	04/01/2009	05/15/2038
36295P-QP-0	GNMA Pool 676462			2	1	157,029	113.3690	173,232	152,803	156,928	0	(9)	0	0	6.000	4.696	MON	764	9,168	04/30/2008	11/15/2037
36295Q-N7-1	GNMA Pool 677314			2	1	68,924	112.9530	78,011	69,065	68,924	0	0	0	0	5.500	5.561	MON	317	3,799	08/29/2008	09/15/2038
36296A-JR-6	GNMA Pool 685272			2	1	184,987	110.8780	190,662	171,956	184,767	0	(67)	0	0	5.000	3.053	MON	716	8,598	07/30/2010	04/15/2038
36296D-GP-7	GNMA Pool 687906			2	1	368,473	112.3280	403,066	358,830	368,230	0	(64)	0	0	5.500	4.799	MON	1,645	19,736	01/23/2009	09/15/2038
36296F-GT-4	GNMA Pool 689710			2	1	77,613	113.9340	86,196	75,654	77,518	0	(37)	0	0	6.500	6.187	MON	410	4,918	11/26/2008	07/15/2038
36296M-VR-6	GNMA Pool 695524			2	1	129,254	113.9340	145,598	127,791	129,215	0	(7)	0	0	6.500	6.175	MON	692	8,306	10/31/2008	09/15/2038
36296Q-LQ-0	GNMA Pool 697935			2	1	216,119	109.3030	222,788	203,826	215,935	0	(92)	0	0	4.500	3.051	MON	764	9,172	08/31/2010	03/15/2039
36296U-3V-0	GNMA Pool 702012			2	1	129,372	110.8780	140,139	126,390	129,302	0	(14)	0	0	5.000	4.237	MON	527	6,320	02/24/2009	03/15/2039
36296U-Z2-9	GNMA Pool 701961			2	1	96,109	109.3030	99,046	90,616	96,010	0	(71)	0	0	4.500	3.507	MON	340	4,078	10/29/2010	06/15/2039
36296U-Z3-7	GNMA Pool 701962			2	1	268,125	109.3030	291,181	266,398	268,049	0	(21)	0	0	4.500	4.416	MON	999	11,988	05/29/2009	06/15/2039
36296X-GS-7	GNMA Pool 704109			2	1	146,717	113.3380	160,760	141,842	146,606	0	7	0	0	6.000	4.969	MON	709	8,510	02/24/2009	12/15/2038
36296X-YS-7	GNMA Pool 704621			2	1	86,650	109.3030	90,027	82,365	86,577	0	(47)	0	0	4.500	3.561	MON	309	3,706	10/01/2010	07/15/2039
36297D-NG-8	GNMA Pool 708791			2	1	133,353	110.8780	141,789	127,878	133,236	0	(53)	0	0	5.000	2.364	MON	533	6,394	04/30/2010	05/15/2039
36297G-BH-2	GNMA Pool 711140			2	1	251,438	109.0840	269,893	247,418	251,334	0	(51)	0	0	4.500	4.245	MON	928	11,134	02/26/2010	02/15/2040
36297H-RQ-3	GNMA Pool 712495			2	1	276,456	109.3030	300,123	274,579	276,411	0	(9)	0	0	4.500	4.124	MON	1,030	12,356	07/31/2009	06/15/2039
36297K-KZ-3	GNMA Pool 714112			2	1	147,287	110.8780	157,217	141,793	147,148	0	(64)	0	0	5.000	4.300	MON	591	7,090	10/30/2009	08/15/2039
36297K-ZU-8	GNMA Pool 714555			2	1	195,339	109.3030	196,304	179,597	195,242	0	(98)	0	0	4.500	2.552	MON	673	673	10/31/2011	06/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						12,116,895	XXX	13,009,162	11,816,285	12,105,814	0	(3,662)	0	0	XXX	XXX	XXX	47,789	515,837	XXX	XXX
0599999. Total - U.S. Government Bonds						26,303,305	XXX	27,468,675	26,000,885	26,291,188	0	(4,369)	0	0	XXX	XXX	XXX	61,143	581,087	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
20772G-C7-1	Connecticut St Ref				1FE	4,364,480	113.4940	4,539,760	4,000,000	4,172,774	0	(50,036)	0	0	5.000	3.562	MS	58,889	200,000	12/14/2007	03/15/2015
341426-QJ-6	Florida St Brd Ed Pub Ed-Ser J			1	1FE	1,023,860	104.8000	1,048,000	1,000,000	1,009,510	0	(3,642)	0	0	5.000	4.677	JD	4,167	50,000	03/18/2005	06/01/2014
34153P-H3-5	Florida St Brd ED			1	1FE	3,327,150	114.8870	3,446,610	3,000,000	3,325,281	0	(1,869)	0	0	5.000	3.630	JD	9,583	0	11/18/2011	06/01/2021
373384-WD-4	Georgia St				1FE	4,911,720	127.9450	5,117,800	4,000,000	4,876,791	0	(34,929)	0	0	5.000	2.270	JD	16,667	76,111	08/04/2011	12/01/2020
574193-BL-1	Maryland St				1FE	4,524,652	126.5550	4,733,157	3,740,000	4,487,897	0	(36,755)	0	0	5.000	2.130	FA	75,839	0	08/02/2011	08/01/2019
57582N-UM-5	Massachusetts St Ref - Ser A				1FE	2,697,900	111.3560	2,672,544	2,400,000	2,483,898	0	(30,479)	0	0	5.000	3.571	FA	50,000	120,000	02/26/2004	08/01/2014
57582N-UT-0	Massachusetts St Ref-Ser A				1FE	1,809,864	127.8070	2,012,960	1,575,000	1,725,219	0	(14,459)	0	0	5.250	3.930	FA	34,453	82,688	06/29/2005	08/01/2020
604129-LE-4	Minnesota St			1	1FE	2,713,568	124.6970	2,805,683	2,250,000	2,696,368	0	(17,199)	0	0	5.000	2.250	JD	9,375	56,250	08/24/2011	12/01/2019
641461-EG-9	Nevada St Cap Impt & Cultural Affairs-B			1	1FE	5,153,603	108.8460	5,415,089	4,975,000	5,093,846	0	(17,155)	0	0	5.000	4.535	JD	20,729	248,750	04/09/2008	12/01/2017
882721-R6-2	TEXAS STATE Transn Commn-Mobility FD			1	1FE	3,280,860	116.3210	3,489,630	3,000,000	3,186,416	0	(25,902)	0	0	5.000	3.871	AO	37,500	150,000	01/24/2008	04/01/2018
917542-MG-4	Utah St Ref - Ser A				1FE	2,632,235	111.2310	2,558,313	2,300,000	2,391,074	0	(34,372)	0	0	5.000	3.336	JJ	57,500	115,000	02/25/2004	07/01/2014
93974B-QY-1	Washington St Var Purp-Ser 2007A			1	1FE	5,158,250	114.6720	5,733,600	5,000,000	5,088,584	0	(17,361)	0	0	5.000	4.560	JJ	125,000	250,000	08/24/2007	07/01/2016
977056-8E-3	Wisconsin St Ref-Ser 1				1FE	1,213,653	106.2620	1,222,013	1,150,000	1,161,055	0	(7,901)	0	0	5.000	4.250	MN	9,583	57,500	05/13/2004	05/01/2013
97705L-Q4-2	Wisconsin St			1	1FE	3,281,750	120.4210	3,323,620	2,760,000	3,280,512	0	(1,238)	0	0	5.000	2.701	MN	3,450	0	12/08/2011	05/01/2021
97705L-XV-4	Wisconsin St				1FE	2,887,200	114.0820	2,852,050	2,500,000	2,754,282	0	(73,318)	0	0	5.000	1.840	MN	20,833	125,000	02/11/2010	05/01/2015
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						48,980,745	XXX	50,970,829	43,650,000	47,733,507	0	(366,615)	0	0	XXX	XXX	XXX	533,568	1,531,299	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						48,980,745	XXX	50,970,829	43,650,000	47,733,507	0	(366,615)	0	0	XXX	XXX	XXX	533,568	1,531,299	XXX	XXX
033161-VU-1	Anchorage Alaska			1	1FE	2,289,720	119.5690	2,391,380	2,000,000	2,230,320	0	(37,660)	0	0	5.000	2.760	FA	41,667	100,000	05/25/2010	08/01/2017

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
038699-QJ-6	Arapahoe Cnty CO Sch Dist No 006			1	1FE	1,777,947	104.5760	1,641,843	1,570,000	1,594,985	0	(26,390)	0	0	5.250	3.470	JD	6,869	82,425	03/19/2004	12/01/2012
100853-MW-7	Boston Mass Serial A				1FE	1,911,894	127.4820	1,975,971	1,550,000	1,899,777	0	(12,117)	0	0	5.000	2.280	AO	19,375	38,750	08/17/2011	04/01/2021
144783-CM-7	Carroll Cnty GA Sch				1FE	2,066,530	123.8100	2,210,009	1,785,000	2,055,364	0	(11,166)	0	0	5.000	3.371	AO	22,313	28,015	05/13/2011	04/01/2023
160069-TD-2	Charleston County SC			1	1FE	1,779,450	121.3180	1,819,770	1,500,000	1,770,504	0	(8,946)	0	0	5.000	2.881	MN	12,500	19,583	08/11/2011	11/01/2021
180847-YQ-2	Clark Cnty NV Ref-Pub Safety-Ser A			1	1FE	1,557,752	109.1420	1,527,988	1,400,000	1,443,024	0	(16,734)	0	0	5.000	3.659	JD	5,833	70,000	03/24/2004	06/01/2014
303820-4Q-4	Fairfax Cnty VA			1	1FE	1,427,151	110.1860	1,515,058	1,375,000	1,402,996	0	(11,663)	0	0	5.000	4.044	AO	17,188	68,750	11/17/2009	04/01/2014
303820-4T-8	Fairfax Cnty VA			1	1FE	493,016	109.7780	521,446	475,000	484,671	0	(4,029)	0	0	5.000	4.044	AO	5,938	23,750	11/17/2009	04/01/2014
358802-F2-7	Frisco Tex Indpt Sch Dist Ref-Sch Bldg-Ser C				1FE	598,687	111.8040	603,742	540,000	558,901	0	(6,758)	0	0	5.000	3.589	FA	10,200	27,000	06/07/2005	08/15/2014
358802-F3-5	Frisco Tex Indpt Sch Dist Ref-Sch Bldg-Ser C				1FE	983,624	115.0340	1,018,051	885,000	924,604	0	(10,048)	0	0	5.000	3.669	FA	16,717	44,250	06/07/2005	08/15/2015
425506-3Z-3	Hennepin County Minn				1FE	3,935,425	110.1250	3,931,463	3,570,000	3,843,185	0	(89,999)	0	0	4.000	1.350	JD	6,347	140,023	12/13/2010	12/15/2014
438670-UJ-8	Honolulu Hawaii City & Cnty				1FE	3,556,925	115.1020	3,585,427	3,115,000	3,463,595	0	(91,081)	0	0	5.000	1.830	MS	51,917	155,750	12/17/2010	09/01/2015
442331-NB-6	Houston Tex Ref-Pub Impt-Ser A				1FE	4,353,323	109.7450	4,472,109	4,075,000	4,178,977	0	(45,252)	0	0	5.000	3.762	MS	67,917	203,750	11/09/2007	03/01/2014
49474E-S5-3	King Cnty Wash			1	1FE	3,036,660	116.4580	3,493,740	3,000,000	3,027,862	0	(3,272)	0	0	5.000	4.842	JJ	75,000	150,000	03/18/2009	01/01/2019
495033-BS-0	King County Wash Sch Dist 401			1	1FE	4,571,160	122.8400	4,913,600	4,000,000	4,470,162	0	(51,187)	0	0	5.000	3.301	JD	16,667	200,000	12/10/2009	12/01/2019
515300-NF-4	Lane County Oregon School Dist No 4 J Eugene				1FE	1,913,930	117.9070	2,028,000	1,720,000	1,838,268	0	(23,971)	0	0	5.000	3.342	JJ	43,000	86,000	09/05/2008	07/01/2016
64966C-E5-6	New York N Y Ser G				1FE	1,519,965	107.1500	1,489,385	1,390,000	1,415,157	0	(15,138)	0	0	5.000	3.811	FA	28,958	69,500	02/12/2004	08/01/2013
64966C-V8-1	New York N Y NYC Ser I				1FE	1,223,871	107.1500	1,178,650	1,100,000	1,123,978	0	(14,472)	0	0	5.000	3.571	FA	22,917	55,000	03/18/2004	08/01/2013
718814-WL-6	Phoenix Ariz Ser B			1	1FE	5,445,800	111.4870	5,574,350	5,000,000	5,290,053	0	(77,905)	0	0	4.500	2.750	JJ	112,500	225,000	12/16/2009	07/01/2015
735371-LX-2	Port Seattle Wash			1	1FE	1,313,988	120.0610	1,500,763	1,250,000	1,309,681	0	(4,307)	0	0	5.500	4.862	JD	5,729	53,090	02/10/2011	06/01/2021
763261-MS-0	Richardson Tex Indpt Sch Dist			1	1FE	1,542,045	108.2980	1,624,470	1,500,000	1,519,008	0	(5,545)	0	0	5.000	4.634	FA	28,333	75,000	05/04/2005	02/15/2015
929828-P9-6	Waco Tex CTFS Oblig			1	1FE	2,705,400	107.1310	2,683,632	2,505,000	2,554,111	0	(22,176)	0	0	5.000	4.009	FA	52,188	125,250	01/23/2004	02/01/2014
969073-HM-0	Will Cnty Ill Sch Dist No 210				1FE	3,701,740	109.9290	3,847,515	3,500,000	3,588,099	0	(27,062)	0	0	5.000	4.139	JJ	87,500	175,000	01/12/2007	01/01/2015
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						53,706,003	XXX	55,548,362	48,805,000	51,987,282	0	(616,878)	0	0	XXX	XXX	XXX	757,573	2,215,886	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						53,706,003	XXX	55,548,362	48,805,000	51,987,282	0	(616,878)	0	0	XXX	XXX	XXX	757,573	2,215,886	XXX	XXX
010608-C6-2	Alabama St Pub Sch & College				1FE	8,803,280	115.7580	9,260,640	8,000,000	8,423,461	0	(99,124)	0	0	5.000	3.541	JD	33,333	400,000	12/06/2007	12/01/2015
01179P-Y2-7	Alaska Mun BD BK Rev				1FE	2,400,940	123.5880	2,471,760	2,000,000	2,389,092	0	(11,848)	0	0	5.000	2.490	MS	29,444	0	08/25/2011	09/01/2020
040688-HP-1	AZ Wtr Infrastructure Fin Auth Rev Wtr Quality Ser A			1	1FE	1,035,340	119.3960	1,193,960	1,000,000	1,025,893	0	(3,211)	0	0	5.000	4.550	AO	12,500	50,000	11/20/2008	10/01/2018
130657-AZ-2	California St Dept Transn Rev Fed Hwy Grant Antic Bds-Ser A				1FE	2,642,688	104.9080	2,439,111	2,325,000	2,368,691	0	(39,031)	0	0	5.000	3.220	FA	48,438	116,250	02/26/2004	02/01/2013
13078R-DB-3	California Statewide Cmnty Chf-Irvine L.L. C-UCI East Apt			1	1FE	3,328,080	116.6390	3,499,170	3,000,000	3,155,896	0	(42,413)	0	0	5.625	3.963	MN	21,563	168,750	08/28/2007	05/15/2015
130795-E2-9	California Statewide Cmntys				1FE	4,407,113	118.9900	5,116,570	4,300,000	4,383,316	0	(9,454)	0	0	5.000	4.682	AO	53,750	215,000	05/22/2009	04/01/2019
130795-QF-7	California Statewide Cmntys Insd Hlth Fac - LA Jewish Home			1	1FE	1,088,000	100.2390	1,057,521	1,055,000	1,055,000	0	0	0	0	4.500	3.304	MN	6,066	47,475	02/08/2008	11/15/2013
130911-LB-4	California Statewide Community Ser C			1	1FE	271,900	101.4760	284,133	280,000	273,202	0	256	0	0	3.850	4.038	MN	1,797	10,780	05/27/2005	11/01/2029
14329N-BM-5	Carmel Ind Redev Auth Lease Cap Apprec-Performing Arts Ctr	.@			1FE	1,028,711	94.8660	1,494,140	1,575,000	1,363,572	0	62,280	0	0	0.000	4.730	MAT	0	0	12/07/2005	02/01/2015
196454-FM-9	Colorado Dept Trans Rev Ref-Transn Rev Antic Nts-Ser B				1FE	5,925,850	116.0180	5,800,900	5,000,000	5,708,922	0	(173,504)	0	0	5.000	1.310	JD	11,111	250,000	09/27/2010	12/15/2015
196632-MA-8	Colorado Springs CO Utils			1	1FE	2,043,380	119.2590	2,385,180	2,000,000	2,040,070	0	(3,310)	0	0	5.000	4.721	MN	12,778	89,444	01/25/2011	11/15/2020
223777-CF-8	Cowlitz Cnty Wash Pub Util				1FE	2,576,849	115.5150	2,651,069	2,295,000	2,503,861	0	(41,227)	0	0	5.000	2.900	MS	38,250	114,750	02/24/2010	09/01/2016
246428-WV-4	Delaware Transn Auth Transn Sys Rev				1FE	2,140,321	123.1120	2,277,572	1,850,000	2,059,009	0	(28,638)	0	0	5.000	3.069	JJ	46,250	92,500	01/22/2009	07/01/2018
246428-WZ-5	Delaware Transn Auth Transn Sys Rev			1	1FE	3,076,710	119.8420	3,595,260	3,000,000	3,058,246	0	(6,346)	0	0	5.000	4.690	JJ	75,000	150,000	11/21/2008	07/01/2019
249182-AU-0	Denver Colo City & Cnty Arpt				1FE	1,118,090	118.2210	1,182,210	1,000,000	1,092,895	0	(14,142)	0	0	5.000	3.249	MN	6,389	50,000	03/03/2010	11/15/2017
25477G-EC-5	District Columbia Income Tax			1	1FE	5,523,310	114.7010	5,735,050	5,000,000	5,508,857	0	(14,453)	0	0	5.000	3.586	JD	20,833	75,000	12/07/2011	06/01/2020
29270C-KP-9	Energy Northwest Wash Elec Rev Ref-Proj 3-Ser A				1FE	2,770,600	111.0720	2,776,800	2,500,000	2,583,596	0	(31,411)	0	0	5.000	3.590	JJ	62,500	125,000	06/03/2005	07/01/2014
302716-AN-5	FYI Properties Wash Lease Rev			1	1FE	4,643,193	113.9370	5,155,649	4,525,000	4,620,606	0	(10,458)	0	0	5.250	4.907	JD	19,797	237,563	08/05/2009	06/01/2019
34160W-HZ-0	Florida St Dept Env Protn Pres Florida Forever - Ser C			1	1FE	1,197,541	105.9200	1,218,080	1,150,000	1,163,018	0	(8,237)	0	0	5.000	4.390	JJ	28,750	57,500	05/03/2005	07/01/2013
343136-ZZ-3	Florida St TPK Auth Rev Ser A			1	1FE	1,979,000	113.0540	2,261,080	2,000,000	1,983,189	0	1,345	0	0	5.000	5.113	JJ	50,000	100,000	10/23/2008	07/01/2021
355217-AF-7	Franklin Wis Solid Disp Rev Series A			1	2FE	800,000	111.4860	891,888	800,000	800,000	0	0	0	0	4.950	4.950	MN	6,600	39,600	05/11/2006	11/01/2016
373541-HA-2	Georgia Mun Elec Auth Pwr Rev Gen - Ser B - FSA - CR			2	1FE	597,630	114.3820	571,910	500,000	539,660	0	(8,927)	0	0	6.375	4.200	JJ	15,938	31,875	08/05/2004	01/01/2016
37358M-CM-1	Georgia St Rd & Twy Auth Rev			1	1FE	5,522,700	121.0330	6,051,650	5,000,000	5,397,581	0	(45,688)	0	0	5.000	3.761	JD	20,833	250,000	02/19/2009	06/01/2019

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
392274-RE-8	Greater Orlando Aviation Auth Amt - Ser B			1	1FE	2,373,512	103.6570	2,378,928	2,295,000	2,307,370	0	(15,893)	0	0	5.250	4.736	AO	30,122	120,488	08/24/2004	10/01/2012
442042-DE-4	Houston Cnty GA Hosp Auth Rev Antic Ctfs - Houston Hlthcare			1	1FE	2,002,328	105.2160	2,072,755	1,970,000	1,990,284	0	(2,973)	0	0	5.250	5.041	AO	25,856	103,425	08/09/2007	10/01/2017
442348-Z7-6	Houston TEX Arpt Sys Rev Ref-Sub Lien-Ser B			1	1FE	5,202,594	114.4980	5,679,101	4,960,000	5,108,453	0	(23,391)	0	0	5.000	4.382	JJ	124,000	248,000	07/27/2007	07/01/2017
45200F-GJ-2	Illinois Fin Auth Rev Childrens Mem Hosp-Ser B			1	1FE	3,896,097	111.1370	4,145,410	3,730,000	3,846,304	0	(14,522)	0	0	5.500	4.942	FA	77,501	205,150	04/30/2008	08/15/2018
45200F-MC-0	Illinois Fin Auth Rev				1FE	1,134,320	104.4790	1,149,269	1,100,000	1,111,932	0	(6,960)	0	0	5.000	4.300	FA	20,778	55,000	07/25/2008	08/15/2013
45200F-V5-5	Illinois Fin Auth Rev				1FE	1,688,003	117.0380	1,790,681	1,530,000	1,654,193	0	(19,730)	0	0	5.000	3.401	FA	28,900	76,500	03/10/2010	08/15/2017
452024-DE-9	Illinois Mun Elec Agy Pwr Supp Ser A			1	1FE	3,110,700	111.9240	3,357,720	3,000,000	3,069,333	0	(11,806)	0	0	5.250	4.759	FA	65,625	157,500	08/24/2007	02/01/2017
45479R-BB-2	Indiana Health & Edl Fac Fing Ref-Clarian Hlth Oblig Group-B			1	1FE	1,013,230	107.2000	1,072,000	1,000,000	1,007,027	0	(1,508)	0	0	5.000	4.824	FA	18,889	50,000	08/25/2006	02/15/2016
455141-PV-7	Indiana Trans Fin Auth Hwy Ref - Ser C				1FE	1,355,345	117.5950	1,458,178	1,240,000	1,298,674	0	(13,522)	0	0	5.500	4.450	JD	5,683	68,200	07/07/2004	12/01/2015
455141-PZ-8	Indiana Trans Fin Auth Hwy Ref - Ser C				1FE	798,672	128.9140	915,289	710,000	765,952	0	(5,021)	0	0	5.500	4.421	JD	3,254	39,050	07/07/2004	12/01/2020
455167-T3-0	Indiana Univ Revs				1FE	4,148,326	120.5150	4,386,746	3,640,000	3,953,805	0	(52,180)	0	0	5.000	3.251	JD	15,167	182,000	01/25/2008	06/01/2017
46613P-FG-6	Jea Fla Wtr & Swr Sys Rev Ser A				1FE	1,515,822	103.5810	1,450,134	1,400,000	1,420,379	0	(26,503)	0	0	5.000	3.848	AO	17,500	70,000	03/16/2004	10/01/2012
48542A-CE-9	Kansas St Dev Fin Auth Hosp				1FE	3,561,504	117.6770	4,059,857	3,450,000	3,532,467	0	(12,008)	0	0	5.000	4.532	MN	22,042	172,500	06/11/2009	11/15/2017
49118N-CJ-2	Kentucky Asset / Liability Prof Nts-Fed Hwy TR-First SER				1FE	2,658,525	111.0980	2,777,450	2,500,000	2,565,767	0	(22,957)	0	0	5.000	3.951	MS	41,667	125,000	08/30/2007	09/01/2014
495289-KT-6	King Cnty Wash Swr Rev Ref A			1	1FE	936,178	103.0320	1,097,291	1,065,000	953,288	0	5,694	0	0	4.500	5.650	JJ	23,963	47,925	10/23/2008	01/01/2025
545149-CA-2	Los Angeles Cnty CA Santn Dist Cap Proj-Ser A			1	1FE	2,109,580	106.8230	2,136,460	2,000,000	2,023,341	0	(12,588)	0	0	5.000	4.300	AO	25,000	100,000	01/27/2004	10/01/2013
546398-CJ-5	Louisiana Pub Facs Auth Rev Ochsner Clinic Fndtn PJ-Ser A			1	1FE	621,551	106.8160	608,851	570,000	578,265	0	(6,721)	0	0	5.375	4.100	MN	3,915	30,638	09/09/2004	05/15/2012
560459-5V-7	Maine Mun Bd Bk				1FE	3,688,230	126.6100	3,798,300	3,000,000	3,638,752	0	(40,199)	0	0	5.000	2.990	MN	25,000	160,000	09/16/2010	11/01/2024
575579-EX-1	Massachusetts Bay Transn Auth Ref - SR - Ser B				1FE	2,032,818	111.6930	1,954,628	1,750,000	1,827,775	0	(29,330)	0	0	5.250	3.381	JJ	45,938	91,875	03/01/2004	07/01/2014
575579-HC-4	Massachusetts Bay Transn Auth Mass Sales Tax Rev				1FE	3,972,920	124.2760	4,971,040	4,000,000	3,976,705	0	1,179	0	0	5.000	5.060	JJ	100,000	200,000	11/04/2008	07/01/2025
57586C-BG-9	Massachusetts St Hlth & Edl Mass Inst of Tech - Ser M				1FE	1,281,841	128.1990	1,410,189	1,100,000	1,202,433	0	(11,595)	0	0	5.250	3.811	JJ	28,875	57,750	02/26/2004	07/01/2019
57586E-TC-5	Massachusetts St Health & Edl				1FE	1,120,180	106.6060	1,066,060	1,000,000	1,060,570	0	(33,925)	0	0	5.000	1.480	AO	12,500	50,000	03/19/2010	10/01/2013
576000-AW-3	Massachusetts St Sch Bldg Auth Ser A			1	1FE	3,840,410	114.3700	4,002,950	3,500,000	3,638,429	0	(35,000)	0	0	5.000	3.820	FA	66,111	175,000	07/15/2005	08/15/2015
576000-BJ-1	Massachusetts St Sch Bldg Auth			1	1FE	401,175	111.5710	418,391	375,000	385,741	0	(2,696)	0	0	5.000	4.140	FA	7,083	18,750	07/15/2005	08/15/2015
576000-BK-8	Massachusetts St Sch Bldg Auth Ser A			1	1FE	2,136,220	111.5710	2,231,420	2,000,000	2,055,931	0	(14,031)	0	0	5.000	4.160	FA	37,778	100,000	07/15/2005	08/15/2015
576004-FB-6	Massachusetts St Spl Oblig Rev Ref NTS-Fed Hwy Grant Antic-A				1FE	1,261,378	112.8980	1,264,458	1,120,000	1,163,915	0	(13,845)	0	0	5.000	3.590	JD	2,489	56,000	01/12/2004	12/15/2014
57604P-A6-1	Massachusetts St Wtr Polluttn Ref-Pool PG				1FE	2,213,260	129.6980	2,593,960	2,000,000	2,164,264	0	(13,668)	0	0	5.250	4.200	FA	43,750	105,000	03/07/2008	08/01/2021
592646-V2-6	Metropolitan Washington D C Ar				1FE	3,033,443	116.1640	3,194,510	2,750,000	2,982,281	0	(36,040)	0	0	5.000	3.371	AO	34,375	137,500	07/21/2010	10/01/2017
59455R-H3-3	Michigan Mun Bd Auth Rev Clean Water Rev Fd			1	1FE	510,454	103.3090	480,387	465,000	469,932	0	(6,373)	0	0	5.250	3.800	AO	6,103	24,413	11/16/2004	10/01/2012
603798-AF-6	Minneapolis St Paul Minn Hsg Mtg Bkd-City Living-A-5			1	1FE	698,004	104.7920	684,432	653,134	676,305	0	(4,534)	0	0	5.450	4.620	MON	2,966	35,596	08/24/2006	07/01/2016
63968A-HC-2	Nebraska Pub Pwr Dist Rev Gen-Ser C			1	1FE	3,132,840	113.5480	3,406,440	3,000,000	3,069,774	0	(15,642)	0	0	5.000	4.360	JJ	75,000	150,000	08/24/2007	01/01/2016
64579F-HX-4	NJ Health Care Facs Rev			1	1FE	2,102,996	108.4310	2,244,522	2,070,000	2,088,242	0	(3,554)	0	0	5.000	4.793	JJ	51,750	103,500	10/19/2006	07/01/2016
64579F-JC-8	NJ Health Care Facs Rev			1	1FE	2,665,264	104.1460	2,759,869	2,650,000	2,658,464	0	(1,642)	0	0	5.000	4.925	JJ	66,250	132,500	10/19/2006	07/01/2016
64605L-HZ-4	NJ St Ed Facs Auth Rev Rowan Univ - Ser I			1	1FE	1,348,639	107.1190	1,312,208	1,225,000	1,262,357	0	(23,985)	0	0	5.125	3.070	JJ	31,391	62,781	02/13/2008	07/01/2013
64711R-AY-2	New Mexico Fin Auth Trans Rev				1FE	3,494,490	115.2890	3,458,670	3,000,000	3,317,596	0	(87,795)	0	0	5.250	2.060	JD	7,000	157,500	12/15/2009	06/15/2015
64971K-K9-6	New York City Transitional Fin Ref-Future Tax-D-2-FGIC-TCRS				1FE	1,669,005	108.4370	1,626,555	1,500,000	1,541,211	0	(21,427)	0	0	5.000	3.440	MN	12,500	75,000	06/10/2005	11/01/2013
64971Q-BG-7	New York NY City Transitional			1	1FE	2,248,840	116.1370	2,322,740	2,000,000	2,239,953	0	(8,887)	0	0	5.000	3.450	FA	41,667	0	08/03/2011	02/01/2021
64972F-K3-9	New York NY City Mun Fin Auth			1	1FE	1,562,880	112.2810	1,684,215	1,500,000	1,557,636	0	(5,244)	0	0	5.000	4.390	JD	3,333	75,000	02/25/2011	06/15/2019
649838-JY-6	New York St Dorm Auth Rev				1FE	2,301,140	125.4430	2,508,860	2,000,000	2,272,396	0	(18,323)	0	0	5.500	4.010	JJ	55,000	110,000	05/25/2010	07/01/2023
64983M-GF-9	New York St Dorm Auth Revs St				1FE	2,589,083	111.3490	2,638,971	2,370,000	2,493,611	0	(37,056)	0	0	5.000	3.230	FA	44,767	118,500	05/05/2009	02/15/2015
649876-V7-1	New York St Loc Govt Asst Corp				1FE	2,885,550	123.2160	3,080,400	2,500,000	2,843,982	0	(41,568)	0	0	5.000	2.600	AO	31,250	104,167	02/24/2011	04/01/2018
650013-T3-9	NY State Twy Auth Hwy & Brdg				1FE	4,306,225	127.6820	4,468,870	3,500,000	4,275,369	0	(30,856)	0	0	5.500	2.510	AO	48,125	96,250	08/16/2011	04/01/2020
658203-H2-3	North Carolina Mun Pwr Agy 1				1FE	2,268,840	112.1300	2,242,600	2,000,000	2,164,034	0	(52,120)	0	0	5.250	2.400	JJ	52,500	105,000	12/15/2009	01/01/2015
658203-H7-2	North Carolina Mun Pwr Agy 1			1	1FE	1,052,360	117.8640	1,178,640	1,000,000	1,035,263	0	(5,002)	0	0	5.250	4.571	JJ	26,250	52,500	05/08/2008	01/01/2018
65825P-CX-6	North Carolina Cap Impt Ltdobl			1	1FE	3,269,880	121.2510	3,637,530	3,000,000	3,248,578	0	(21,302)	0	0	5.000	3.829	MN	25,000	106,250	02/15/2011	05/01/2020
658289-XM-0	North Carolina St Univ NC Ral Gen - Ser A				1FE	2,297,232	107.8790	2,249,277	2,085,000	2,136,540	0	(28,083)	0	0	5.000	3.530	AO	26,063	104,250	09/22/2005	10/01/2013
67766W-MF-6	Ohio St Wtr Dev Auth			1	1FE	1,095,450	110.8640	1,180,702	1,065,000	1,082,152	0	(6,601)	0	0	5.000	4.291	JD	4,438	53,250	12/09/2009	06/01/2014
67766W-RG-9	Ohio St Wtr Dev Auth			1	1	230,166	110.4810	248,582	225,000	228,626	0	(1,395)	0	0	5.000	4.291	JD	938	11,250	11/22/2010	06/01/2014

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
67766W-RR-5	Ohio St Wtr Dev Auth			1	1FE	61,378	109.0420	65,425	60,000	60,967	0	(372)	0	0	5.000	4.291	JD	250	3,000	11/22/2010	06/01/2014
696543-DL-8	Palm Beach Cnty Fla Pub Impt Ref			1	1FE	1,102,250	109.6950	1,096,950	1,000,000	1,029,007	0	(10,494)	0	0	5.000	3.810	FA	20,833	50,000	01/14/2004	08/01/2014
70917R-W6-8	Pennsylvania ST. Higher Edl				1FE	2,679,974	117.6340	2,793,808	2,375,000	2,668,845	0	(11,128)	0	0	5.000	3.290	MN	19,792	54,427	08/16/2011	05/01/2020
70917R-ZS-7	Pennsylvania ST. Higher Edl				1FE	2,215,880	108.7930	2,175,860	2,000,000	2,125,382	0	(53,851)	0	0	5.000	2.131	AO	25,000	100,000	04/15/2010	04/01/2014
71883M-GZ-1	Phoenix Arizona Civic Impt Cor			1	1FE	2,132,660	110.0220	2,200,440	2,000,000	2,117,568	0	(11,311)	0	0	5.000	4.171	JJ	50,000	83,333	08/11/2010	07/01/2020
73358T-B9-1	Port Auth NY & NJ Cons-One Hundred Forty Eighth			1	1FE	2,086,060	116.2300	2,324,600	2,000,000	2,053,176	0	(8,154)	0	0	5.000	4.460	FA	37,778	100,000	08/15/2007	08/15/2017
73358T-C2-5	Port Auth NY & NJ Cons-One Hundred Forty Eighth			1	1FE	6,217,466	115.1240	6,878,659	5,975,000	6,124,907	0	(22,965)	0	0	5.000	4.490	FA	112,861	298,750	08/15/2007	08/15/2017
735240-YS-6	Port Portland OR Arpt Rev				1FE	1,111,680	112.6040	1,126,040	1,000,000	1,090,138	0	(18,594)	0	0	5.000	2.851	JJ	25,000	33,194	10/21/2010	07/01/2016
735388-4U-1	Port Seattle Wash Rev Amt - Ref - Ser D			1	1FE	445,294	103.0430	437,933	425,000	429,008	0	(4,621)	0	0	5.750	5.031	MN	4,073	24,438	08/12/2004	11/01/2012
735389-EU-8	Port Seattle Wash Rev Ref-Intermediate Lien-Ser A				1FE	1,059,440	111.8780	1,118,780	1,000,000	1,024,375	0	(7,062)	0	0	5.000	4.170	MS	16,667	50,000	07/19/2006	03/01/2015
751073-HV-2	Raleigh Durham N C Arpt Auth			1	1FE	1,277,774	116.5020	1,333,948	1,145,000	1,262,015	0	(11,863)	0	0	5.000	3.571	MN	9,542	57,250	08/06/2010	05/01/2020
751073-HW-0	Raleigh Durham N C Arpt Auth			1	1FE	3,117,162	114.6500	3,227,398	2,815,000	3,081,440	0	(26,883)	0	0	5.000	3.671	MN	23,458	140,750	08/06/2010	05/01/2020
762236-CD-7	Rhode Is St Economics Dev				1FE	7,662,690	113.9070	7,973,490	7,000,000	7,378,503	0	(61,162)	0	0	5.000	3.890	JD	15,556	350,000	12/20/2006	06/15/2017
778260-EN-5	Ross County Ohio Hosp Rev Ref-Facs-Adena Health Sys				1FE	1,287,230	110.1880	1,371,841	1,245,000	1,272,072	0	(4,818)	0	0	5.000	4.502	JD	5,188	62,250	09/05/2008	12/01/2016
783245-FX-6	Rutherford Cnty TN Cons Dist Ref			1	1FE	1,106,120	108.9970	1,089,970	1,000,000	1,041,049	0	(9,526)	0	0	5.000	3.861	FA	20,833	50,000	03/26/2004	02/01/2014
795666-GH-3	Salt Lake City Utah Wtr & Swr			1	1FE	520,750	107.1520	535,760	500,000	507,202	0	(3,239)	0	0	5.000	4.481	FA	10,417	25,000	01/14/2004	02/01/2014
79575D-WZ-9	Salt River Proj AZ Agric Impt			1	1FE	1,442,340	113.7950	1,706,925	1,500,000	1,450,594	0	2,868	0	0	5.000	5.376	JJ	37,500	75,000	12/17/2008	01/01/2024
796253-C7-5	San Antonio Tex Elec & Gas			1	1FE	3,246,693	114.8030	3,656,476	3,185,000	3,226,310	0	(7,039)	0	0	5.000	4.710	FA	66,354	159,250	11/14/2008	02/01/2017
79765A-3D-6	San Francisco California City			1	1FE	3,855,678	113.7260	4,247,666	3,735,000	3,833,043	0	(10,911)	0	0	5.250	4.821	MN	32,681	196,088	11/06/2009	05/01/2019
837147-ZS-9	South Carolina St Pub Svc Auth Ser A			1	1FE	1,887,020	108.8930	1,932,851	1,775,000	1,802,000	0	(12,682)	0	0	5.000	4.199	JJ	44,375	88,750	04/15/2004	01/01/2014
838810-BF-5	South Miami Fla Health Fac Aut Baptist Health So Fla Grp				1FE	2,065,206	109.8170	2,141,432	1,950,000	1,995,534	0	(16,147)	0	0	5.000	4.052	FA	36,833	97,500	04/27/2007	08/15/2014
875128-HN-3	Tampa Bay Wtr Fla Util Sys Rev				1FE	2,530,680	128.0180	2,560,360	2,000,000	2,528,096	0	(2,584)	0	0	5.500	2.170	AO	27,500	0	12/09/2011	10/01/2020
87638R-AW-7	Tarrant Cnty Tex Cultural Ed Air Force Vlg Oblig Group				2FE	1,397,817	103.7980	1,401,273	1,350,000	1,367,748	0	(6,952)	0	0	5.000	4.410	MN	8,625	67,500	04/12/2007	05/15/2014
882135-U3-8	Texas A & M Univ Rev			1	1FE	1,695,480	120.8650	1,812,975	1,500,000	1,662,349	0	(17,693)	0	0	5.000	3.420	MN	9,583	75,000	02/02/2010	11/15/2019
88278P-KG-8	Texas St Univ Sys Fing Rev			1	1FE	1,678,604	119.2370	1,877,983	1,575,000	1,647,006	0	(9,893)	0	0	5.250	4.400	MS	24,347	82,688	07/31/2008	03/15/2018
88283L-EL-6	Texas St Trans Comm			1	1FE	2,465,845	115.8040	2,709,814	2,340,000	2,416,144	0	(12,676)	0	0	5.000	4.301	AO	29,250	117,000	09/26/2007	04/01/2017
88283L-EQ-5	Texas St Trans Comm			1	1FE	1,897,280	113.1790	2,263,580	2,000,000	1,910,400	0	4,505	0	0	5.000	5.480	AO	25,000	100,000	12/16/2008	04/01/2025
882854-PW-6	Texas Wtr Dev Brd Rev			1	1FE	2,192,190	112.5940	2,477,068	2,200,000	2,193,241	0	309	0	0	5.000	5.030	JJ	50,722	110,000	11/19/2008	07/15/2026
89602N-MM-3	Triborough Brdg & Tunl Auth NY			1	1FE	5,276,150	118.0410	5,902,050	5,000,000	5,187,758	0	(25,100)	0	0	5.000	4.319	MN	31,944	250,000	03/27/2008	05/15/2018
89602N-UD-4	Triborough Brdg & Tunl Auth NY			1	1FE	2,933,490	112.4040	3,372,120	3,000,000	2,939,303	0	2,209	0	0	5.000	5.181	MN	19,167	150,000	01/28/2009	11/15/2028
914233-LL-3	University Conn Ref - Ser A				1FE	1,382,670	109.2000	1,337,700	1,225,000	1,261,824	0	(17,143)	0	0	5.000	3.460	JJ	28,243	61,250	01/28/2004	01/15/2014
914233-LN-9	University Conn Ref - Ser A			1	1FE	1,488,727	108.3290	1,451,609	1,340,000	1,374,963	0	(16,228)	0	0	5.000	3.660	JJ	30,894	67,000	01/15/2004	01/15/2014
914460-GH-7	University Minnesota				1FE	1,711,530	124.4450	1,866,675	1,500,000	1,689,985	0	(21,545)	0	0	5.000	2.961	JD	6,250	59,583	02/02/2011	12/01/2018
915137-SV-6	University Tex Univ Revs Fing Sys - Ser B				1FE	399,875	103.1480	361,018	350,000	354,164	0	(6,525)	0	0	5.250	3.300	FA	6,942	18,375	01/28/2004	08/15/2012
915137-TN-3	University Tex Univ Revs Ref Fing Sys Ser A				1FE	3,307,160	107.9500	3,130,550	2,900,000	2,979,781	0	(47,019)	0	0	5.250	3.490	FA	57,517	152,250	01/28/2004	08/15/2013
915137-TP-8	University Tex Univ Revs Ref Fing Sys Ser A				1FE	3,663,587	112.1900	3,612,518	3,220,000	3,347,680	0	(45,604)	0	0	5.250	3.650	FA	63,863	169,050	01/28/2004	08/15/2014
927781-PE-8	Virginia College Bldg Auth VA			1	1FE	2,121,940	120.4160	2,408,320	2,000,000	2,093,198	0	(11,070)	0	0	5.000	4.232	FA	41,667	100,000	04/01/2009	02/01/2019
92817S-LU-0	Virginia St Pub Sch Auth			1	1FE	6,648,300	118.6800	7,120,800	6,000,000	6,503,897	0	(56,554)	0	0	5.000	3.719	FA	125,000	300,000	04/22/2009	08/01/2019
977123-XH-6	Wisconsin St Transn Rev Ser A				1FE	1,086,110	114.6660	1,146,660	1,000,000	1,046,609	0	(12,290)	0	0	5.000	3.572	JJ	25,000	50,000	08/06/2008	07/01/2015
977123-XT-0	Wisconsin St Transn Rev Ser A			1	1FE	4,085,087	113.3460	4,528,173	3,995,000	4,057,915	0	(9,819)	0	0	5.000	4.672	JJ	99,875	199,750	01/30/2009	07/01/2017
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						264,301,993	XXX	281,005,297	244,898,134	257,578,480	0	(2,042,295)	0	0	XXX	XXX	XXX	3,514,352	11,580,871	XXX	XXX
31283H-6C-4	FHLMC Gold Pool G01767			2	1	471,686	114.1990	528,746	463,004	471,230	0	(104)	0	0	6.500	5.951	MON	2,508	30,095	06/08/2007	12/01/2032
31283H-7E-9	FHLMC Gold Pool G01793			2	1	79,680	111.3940	86,832	77,950	79,599	0	(13)	0	0	6.000	5.242	MON	390	4,677	09/12/2005	03/01/2035
31283K-J8-2	FHLMC Gold Pool G11187			2	1	68,020	108.3220	71,372	65,889	66,973	0	(158)	0	0	5.500	4.494	MON	302	3,624	03/25/2003	09/01/2016
31283K-SF-6	FHLMC Gold Pool G11418			2	1	83,719	109.8720	87,852	79,958	82,063	0	(357)	0	0	6.500	5.143	MON	433	5,197	06/20/2003	07/01/2017
31283K-YE-2	FHLMC Gold Pool G11609			2	1	44,908	108.8240	46,571	42,795	44,132	0	(92)	0	0	6.000	4.266	MON	214	2,568	08/20/2004	08/01/2017
31287P-E8-2	FHLMC Gold Pool C63759			2	1	9,980	113.8320	10,845	9,527	9,948	0	(9)	0	0	6.500	5.044	MON	52	619	12/10/2003	02/01/2032
31287X-CT-1	FHLMC Gold Pool C70082			2	1	54,183	113.8320	58,881	51,726	53,644	0	(74)	0	0	6.500	6.099	MON	280	3,362	12/10/2003	08/01/2032
31287Y-LL-6	FHLMC Gold Pool C71231			2	1	1,749	113.8320	1,900	1,669	1,744	0	0	0	0	6.500	2.732	MON	9	108	12/10/2003	09/01/2032
31288F-4Z-4	FHLMC Gold Pool C77140			2	1	19,177	114.1230	20,921	18,332	19,120	0	(7)	0	0	6.500	5.139	MON	99	1,191	03/21/2003	03/01/2033
31288F-H9-8	FHLMC Gold Pool C76556			2	1	54,497	111.3940	58,965	52,933	54,126	0	(230)	0	0	6.000	5.776	MON	265	3,176	03/21/2003	02/01/2033

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
31288G-RY-0	FHLMC Gold Pool C77703			2	1	46,664	111.3940	50,852	45,651	46,606	0	(9)	0	0	6.000	5.305	MON	228	2,739	09/12/2005	03/01/2033
3128GD-KH-2	FHLMC Gold Pool E78396			2	1	75,199	108.4490	79,244	73,070	73,703	0	(146)	0	0	6.000	5.046	MON	365	4,384	06/19/2002	07/01/2014
3128H6-YS-7	FHLMC Gold Pool E98821			2	1	38,937	106.6390	41,264	38,695	38,816	0	(32)	0	0	4.500	4.346	MON	145	1,741	10/01/2003	09/01/2018
3128K0-E8-2	FHLMC Gold Pool A40159			2	1	544,253	108.8630	613,979	563,993	544,929	0	120	0	0	5.500	6.608	MON	2,585	31,020	06/08/2007	11/01/2035
3128K1-ET-4	FHLMC Gold Pool A41046			2	1	273,905	108.8630	309,481	284,284	274,039	0	(23)	0	0	5.500	7.420	MON	1,303	15,636	12/09/2005	12/01/2035
3128K1-TT-8	FHLMC Gold Pool A41462			2	1	41,986	110.4250	46,865	42,440	41,992	0	1	0	0	6.000	6.466	MON	212	2,546	05/09/2006	01/01/2036
3128K3-CT-2	FHLMC Gold Pool A42782			2	1	175,221	110.1750	195,956	177,858	175,460	0	221	0	0	6.000	6.201	MON	889	10,671	08/10/2006	02/01/2036
3128K3-ZW-0	FHLMC Gold Pool A43457			2	1	948,645	108.7540	1,070,962	984,756	949,469	0	260	0	0	5.500	6.672	MON	4,513	54,162	03/09/2006	03/01/2036
3128K4-JT-3	FHLMC Gold Pool A43874			2	1	621,624	108.8630	702,399	645,213	621,865	0	57	0	0	5.500	7.878	MON	2,957	35,487	03/09/2006	03/01/2036
3128K4-KZ-7	FHLMC Gold Pool A43912			2	1	229,531	109.0000	259,712	238,268	229,721	0	(53)	0	0	5.500	6.706	MON	1,092	13,105	03/09/2006	03/01/2036
3128K9-PS-7	FHLMC Gold Pool A48533			2	1	120,799	110.1750	134,580	122,151	120,812	0	2	0	0	6.000	6.593	MON	611	7,329	05/09/2006	05/01/2036
3128K9-T9-5	FHLMC Gold Pool A48676			2	1	951,582	110.1750	1,060,141	962,233	951,742	0	72	0	0	6.000	6.400	MON	4,811	57,734	05/09/2006	05/01/2036
3128K9-ZE-7	FHLMC Gold Pool A48841			2	1	308,903	110.1750	344,175	312,390	309,196	0	270	0	0	6.000	6.163	MON	1,562	18,743	05/09/2006	05/01/2036
3128KA-BS-9	FHLMC Gold Pool A49049			2	1	160,747	109.0500	181,986	166,883	160,829	0	10	0	0	5.500	7.301	MON	765	9,179	05/09/2006	05/01/2036
3128KA-G3-9	FHLMC Gold Pool A49218			2	1	7,496	110.1750	8,352	7,580	7,497	0	0	0	0	6.000	6.527	MON	38	455	05/09/2006	05/01/2036
3128KF-BZ-2	FHLMC Gold Pool A52756			2	1	293,935	110.1750	315,034	285,939	293,675	0	(13)	0	0	6.000	4.831	MON	1,430	17,156	01/30/2009	08/01/2036
3128KF-GD-6	FHLMC Gold Pool A52896			2	1	13,501	110.1750	14,657	13,303	13,492	0	(1)	0	0	6.000	4.821	MON	67	798	01/10/2008	10/01/2036
3128KG-4P-0	FHLMC Gold Pool A54430			2	1	41,666	108.7540	47,038	43,252	41,694	0	15	0	0	5.500	6.911	MON	198	2,379	05/09/2006	03/01/2036
3128KG-AC-2	FHLMC Gold Pool A53603			2	1	121,490	110.1750	135,373	122,871	121,515	0	15	0	0	6.000	6.354	MON	614	7,372	11/09/2006	11/01/2036
3128KQ-4X-1	FHLMC Gold Pool A60838			2	1	680,885	110.4570	752,614	681,364	680,843	0	(7)	0	0	6.000	6.029	MON	3,407	40,882	05/31/2007	05/01/2037
3128KQ-B2-1	FHLMC Gold Pool A60057			2	1	365,327	108.6440	406,578	374,229	365,610	0	54	0	0	5.500	6.192	MON	1,715	20,583	05/31/2007	05/01/2037
3128KV-A9-6	FHLMC Gold Pool A64532			2	1	152,801	110.3970	165,583	149,989	152,708	0	(4)	0	0	6.000	5.132	MON	750	8,999	01/02/2008	08/01/2037
3128KV-DP-7	FHLMC Gold Pool A64610			2	1	138,079	108.6440	152,238	140,126	138,150	0	7	0	0	5.500	6.550	MON	642	7,707	11/08/2007	08/01/2037
3128KW-HX-4	FHLMC Gold Pool A65646			2	1	105,488	108.6440	116,306	107,052	105,529	0	(2)	0	0	5.500	6.166	MON	491	5,888	11/08/2007	09/01/2037
3128KY-PV-5	FHLMC Gold Pool A67636			2	1	292,062	108.6440	322,012	296,392	292,423	0	266	0	0	5.500	5.679	MON	1,358	16,302	11/08/2007	10/01/2037
3128L0-F5-6	FHLMC Gold Pool A68288			2	1	27,174	108.6440	29,961	27,577	27,185	0	3	0	0	5.500	6.265	MON	126	1,517	11/08/2007	11/01/2037
3128L0-SJ-2	FHLMC Gold Pool A68621			2	1	312,911	108.6440	345,000	317,551	313,028	0	10	0	0	5.500	6.034	MON	1,455	17,465	11/08/2007	11/01/2037
3128L7-7A-9	FHLMC Gold Pool A74489			2	1	158,011	108.6440	170,630	157,054	157,970	0	(7)	0	0	5.500	5.338	MON	720	8,638	03/10/2008	03/01/2038
3128L7-BD-8	FHLMC Gold Pool A73636			2	1	74,554	107.5660	81,403	75,677	74,584	0	(8)	0	0	5.000	5.418	MON	315	3,784	03/10/2008	03/01/2038
3128L7-D2-0	FHLMC Gold Pool A73721			2	1	173,837	109.9880	186,850	169,882	173,710	0	9	0	0	6.000	5.019	MON	849	10,193	11/26/2008	03/01/2038
3128L7-FR-3	FHLMC Gold Pool A73776			2	1	74,489	109.4250	81,016	74,038	74,465	0	(9)	0	0	5.500	5.399	MON	339	4,072	03/10/2008	03/01/2038
3128L7-PN-1	FHLMC Gold Pool A74029			2	1	62,027	112.0820	67,405	60,139	61,973	0	21	0	0	6.500	5.447	MON	326	3,909	07/01/2008	03/01/2038
3128L7-X5-1	FHLMC Gold Pool A74300			2	1	282,342	107.5660	308,280	286,597	282,462	0	18	0	0	5.000	5.387	MON	1,194	14,330	03/10/2008	03/01/2038
3128L8-AH-8	FHLMC Gold Pool A74508			2	1	174,062	107.5660	190,052	176,684	174,130	0	10	0	0	5.000	5.485	MON	736	8,834	03/10/2008	03/01/2038
3128L8-ND-3	FHLMC Gold Pool A74888			2	1	147,206	108.6440	158,962	146,315	147,170	0	6	0	0	5.500	5.293	MON	671	8,047	03/10/2008	03/01/2038
3128L8-TT-2	FHLMC Gold Pool A75062			2	1	191,695	109.0500	207,778	190,534	191,647	0	(1)	0	0	5.500	5.306	MON	873	10,479	03/10/2008	03/01/2038
3128LC-SM-9	FHLMC Gold Pool A78624			2	1	561,113	108.6440	613,378	564,576	561,200	0	15	0	0	5.500	5.851	MON	2,588	31,052	06/10/2008	06/01/2038
3128LX-AE-0	FHLMC Gold Pool G01805			2	1	110,145	106.8740	125,774	117,684	110,387	0	41	0	0	4.500	6.758	MON	441	5,296	05/30/2008	04/01/2035
3128LX-AU-4	FHLMC Gold Pool G01819			2	1	223,362	107.5970	244,184	226,943	223,463	0	17	0	0	5.000	5.558	MON	946	11,347	04/30/2008	06/01/2035
3128LX-AY-6	FHLMC Gold Pool G01823			2	1	123,383	110.9570	133,930	120,705	123,257	0	(21)	0	0	6.000	5.269	MON	604	7,242	09/12/2005	05/01/2035
3128LX-EM-8	FHLMC Gold Pool G01940			2	1	423,674	107.5970	486,738	452,371	424,627	0	125	0	0	5.000	7.514	MON	1,885	22,619	06/11/2007	10/01/2035
3128LX-UH-1	FHLMC Gold Pool G02384			2	1	76,899	110.1750	84,519	76,713	76,886	0	(1)	0	0	6.000	5.882	MON	384	4,603	10/01/2007	11/01/2036
3128M1-BA-6	FHLMC Gold Pool G11933			2	1	57,134	107.7900	63,561	58,967	57,347	0	44	0	0	5.000	6.339	MON	246	2,948	07/03/2007	04/01/2021
3128M4-CY-7	FGLMC Giant Pool G02487			2	1	285,569	108.7540	311,614	286,531	285,578	0	1	0	0	5.500	5.607	MON	1,313	15,759	10/09/2008	12/01/2036
3128M4-JJ-3	FGLMC Giant Pool G02665			2	1	323,686	108.6440	349,373	321,576	323,604	0	(10)	0	0	5.500	5.254	MON	1,474	17,687	04/01/2008	03/01/2037
3128M4-K6-9	FGLMC Giant Pool G02717			2	1	353,212	108.7540	399,390	367,242	353,634	0	(11)	0	0	5.500	7.031	MON	1,683	20,198	06/11/2007	02/01/2037
3128M4-SB-0	FGLMC Giant Pool G02914			2	1	152,894	109.0500	170,794	156,620	153,008	0	(3)	0	0	5.500	6.671	MON	718	8,614	05/31/2007	04/01/2037
3128M5-H4-5	FHLMC Gold Pool G03551			2	1	3,168,797	109.9880	3,173,184	2,885,028	3,166,659	0	(2,139)	0	0	6.000	2.115	MON	14,425	100,976	05/23/2011	11/01/2037
3128M5-NP-1	FHLMC Gold Pool G03698			2	1	316,029	109.9880	340,049	309,169	315,803	0	(1)	0	0	6.000	5.131	MON	1,546	18,550	02/29/2008	12/01/2037
3128M5-NU-0	FHLMC Gold Pool G03703			2	1	192,971	108.6440	204,382	188,121	192,826	0	(11)	0	0	5.500	4.528	MON	862	10,347	01/23/2009	12/01/2037
3128M5-Q6-0	FHLMC Gold Pool G03777			2	1	110,239	107.5970	122,440	113,795	110,340	0	17	0	0	5.000	6.079	MON	474	5,690	05/30/2008	11/01/2036
3128M5-U7-3	FHLMC Gold Pool G03906			2	1	163,034	110.9570	177,025	159,544	162,653	0	(258)	0	0	6.000	5.835	MON	798	9,573	03/10/2008	12/01/2035
3128M6-LB-2	FGLMC Giant Pool G04522			2	1	205,042	107.5660	212,936	197,959	204,872	0	(32)	0	0	5.000	3.635	MON	825	9,898	04/30/2010	06/01/2038
3128M7-4Q-6	FHLMC Pool G05931			2	1	6,825,471	106.8680	7,002,125	6,552,125	6,819,046	0	(3,636)	0	0	4.500	3.906	MON	24,570	294,846	07/16/2010	07/01/2040
3128M7-DJ-2	FHLMC Pool G05205			2	1	320,484	107.5660	322,698	300,000	320,090	0	(394)	0	0	5.000	2.360	MON	1,250	0	11/30/2011	01/01/2039
3128M7-WU-6	FHLMC Pool G05759			2	1	81,673	108.6440	84,609	77,877	81,583	0	(9)	0	0	5.500	3.740	MON	357	4,283	01/04/2010	01/01/2039

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
3128M8-GS-7	FHLMC Gold Pool G06209			2	1	2,158,531	108.6440	2,185,314	2,011,444	2,157,356	0	(1,176)	0	0	5.500	2.870	MON	9,219	73,753	04/19/2011	05/01/2040
3128MJ-AG-5	FHLMC Gold Pool G08006			2	1	91,044	110.9570	98,857	89,095	90,963	0	(16)	0	0	6.000	5.324	MON	445	5,346	03/10/2008	08/01/2034
3128MJ-DE-7	FHLMC Gold Pool G08100			2	1	150,940	108.8630	169,716	155,899	151,043	0	29	0	0	5.500	6.598	MON	715	8,574	12/09/2005	12/01/2035
3128MJ-EN-6	FHLMC Gold Pool G08140			2	1	1,452,074	110.1750	1,586,991	1,440,427	1,451,556	0	(58)	0	0	6.000	5.688	MON	7,202	86,426	04/10/2007	07/01/2036
3128MJ-JN-1	FHLMC Gold Pool G08268			2	1	267,867	107.5660	283,701	263,746	267,740	0	(26)	0	0	5.000	4.533	MON	1,099	13,187	01/30/2009	05/01/2038
3128MJ-JX-9	FHLMC Gold Pool G08277			2	1	305,590	107.5660	322,464	299,782	305,419	0	(34)	0	0	5.000	4.316	MON	1,249	14,989	02/24/2009	07/01/2038
3128MJ-PG-9	FHLMC Gold Pool G08422			2	1	362,002	106.0250	369,620	348,616	361,742	0	(162)	0	0	4.500	3.865	MON	1,307	15,688	10/01/2010	10/01/2040
3128MM-AF-0	FHLMC Gold Pool G18005			2	1	113,647	107.7900	126,330	117,200	114,252	0	117	0	0	5.000	6.202	MON	488	5,860	07/03/2007	08/01/2019
3128P7-K3-6	FHMLC Pool C91214			2	1	131,227	107.5660	131,575	122,320	130,920	0	(307)	0	0	5.000	(0.228)	MON	510	510	10/31/2011	08/01/2028
3128PK-VE-1	FHLMC Gold Pool J07813			2	1	145,168	106.1080	151,363	142,650	144,967	0	(40)	0	0	4.500	3.719	MON	535	6,419	01/23/2009	05/01/2023
3128PL-G9-7	FHLMC Gold Pool J08324			2	1	116,692	107.2590	122,231	113,959	116,342	0	(168)	0	0	5.000	4.401	MON	475	5,698	01/30/2009	07/01/2023
3128PS-CQ-8	FHLMC Gold Pool J12779			2	1	3,313,374	104.9820	3,318,732	3,161,239	3,306,855	0	(3,583)	0	0	4.000	2.530	MON	10,537	126,450	09/16/2010	08/01/2025
312926-5W-4	FHLMC Gold Pool A80861			2	1	49,214	107.5920	55,780	51,844	49,283	0	2	0	0	5.000	7.212	MON	216	2,592	07/31/2008	07/01/2038
312927-XC-5	FHLMC Gold Pool A81575			2	1	702,198	109.9570	761,760	692,780	701,895	0	6	0	0	6.000	5.659	MON	3,464	41,567	10/09/2008	08/01/2038
31292G-2S-4	FHLMC Gold Pool C00785			2	1	14,748	114.5820	17,479	15,255	14,801	0	9	0	0	6.500	7.426	MON	83	991	08/30/1999	06/01/2029
31292G-ZF-6	FHLMC Gold Pool C00742			2	1	157,137	114.5820	180,165	157,237	157,099	0	(10)	0	0	6.500	6.541	MON	852	10,220	04/06/1999	04/01/2029
31292G-ZZ-2	FHLMC Gold Pool C00760			2	1	72,090	114.5820	83,292	72,692	72,138	0	3	0	0	6.500	6.744	MON	394	4,725	05/06/1999	05/01/2029
31292H-J5-4	FHLMC Gold Pool C01184			2	1	44,354	114.0820	50,986	44,692	44,370	0	1	0	0	6.500	6.751	MON	242	2,905	06/19/2001	06/01/2031
31292H-WM-2	FHLMC Gold Pool C01552			2	1	4,754,467	108.9880	5,226,011	4,795,033	4,756,045	0	148	0	0	5.500	5.788	MON	21,977	263,727	08/31/2005	05/01/2033
31292W-QU-8	FHLMC Gold Pool C12267			2	1	376	114.5820	452	394	381	0	4	0	0	6.500	7.098	MON	2	26	08/30/1999	07/01/2028
312930-AN-0	FHLMC Gold Pool A83613			2	1	76,083	108.6440	81,325	74,855	76,044	0	1	0	0	5.500	4.835	MON	343	4,117	11/26/2008	12/01/2038
312931-5J-3	FHLMC Pool A85349			2	1	7,459,928	106.5870	7,821,766	7,338,386	7,456,519	0	(707)	0	0	4.500	4.153	MON	27,519	330,228	10/02/2009	03/01/2039
312931-YW-2	FHLMC Pool A85225			2	1	346,802	106.0560	366,573	345,641	346,752	0	(7)	0	0	4.500	4.290	MON	1,296	15,554	07/31/2009	03/01/2039
312932-GV-2	FHLMC Gold Pool A85612			2	1	600,267	106.0560	626,199	590,442	599,983	0	(47)	0	0	4.500	4.050	MON	2,214	26,570	04/30/2009	04/01/2039
312932-MQ-6	FHLMC Gold Pool A85767			2	1	150,138	107.5660	154,106	143,266	149,979	0	(39)	0	0	5.000	3.367	MON	597	7,163	11/30/2009	04/01/2039
312933-N8-3	FHLMC Gold Pool A86715			2	1	224,775	106.0560	233,892	220,537	224,757	0	(43)	0	0	4.500	4.119	MON	827	9,924	12/30/2010	06/01/2039
312933-Z5-6	FHLMC Gold Pool A87064			2	1	142,563	105.0340	152,710	145,391	142,661	0	16	0	0	4.000	4.302	MON	485	5,816	05/29/2009	06/01/2039
312934-CG-5	FHLMC Pool A87271			2	1	169,014	109.0500	174,546	160,060	168,608	0	(275)	0	0	5.500	5.044	MON	734	8,803	04/01/2010	07/01/2039
312934-YD-8	FHLMC Pool A87908			2	1	5,044,294	107.0870	5,387,053	5,030,539	5,043,680	0	(242)	0	0	4.500	4.474	MON	18,865	226,374	03/30/2010	08/01/2039
312935-GE-3	FHLMC Pool A88297			2	1	469,818	106.0560	494,791	466,537	469,719	0	(5)	0	0	4.500	4.338	MON	1,750	20,994	09/03/2009	09/01/2039
312935-JA-8	FHLMC Pool A88357			2	1	249,479	106.0560	252,524	238,104	249,267	0	(96)	0	0	4.500	3.330	MON	893	10,715	08/31/2010	09/01/2039
312936-U2-1	FHLMC Gold Pool A89601			2	1	157,851	106.0560	159,084	150,000	157,737	0	(114)	0	0	4.500	2.919	MON	563	0	11/30/2011	11/01/2039
312939-JJ-1	FHLMC Pool A91165			2	1	196,447	107.5500	203,275	189,005	196,269	0	(59)	0	0	5.000	4.156	MON	788	9,450	01/29/2010	02/01/2040
312939-RF-0	FHLMC Pool A91386			2	1	208,870	106.0250	219,670	207,187	208,828	0	(15)	0	0	4.500	4.339	MON	777	9,323	04/30/2010	03/01/2040
31293M-VE-9	FHLMC Gold Pool C24213			2	1	11,825	114.5820	14,050	12,262	11,944	0	54	0	0	6.500	6.948	MON	66	797	11/15/1999	04/01/2029
31293Q-A5-2	FHLMC Gold Pool C26328			2	1	858	114.5820	1,019	889	860	0	0	0	0	6.500	7.882	MON	5	58	11/15/1999	05/01/2029
31293Q-XR-9	FHLMC Gold Pool C26988			2	1	4,777	114.5820	5,740	5,009	4,811	0	22	0	0	6.500	7.494	MON	27	326	08/30/1999	05/01/2029
31293Q-XX-6	FHLMC Gold Pool C26994			2	1	11,292	114.5820	13,417	11,709	11,367	0	40	0	0	6.500	7.138	MON	63	761	11/15/1999	05/01/2029
31293R-CC-3	FHLMC Gold Pool C27267			2	1	13,092	114.5820	15,730	13,728	13,276	0	151	0	0	6.500	7.035	MON	74	892	08/30/1999	06/01/2029
31293S-6H-7	FHLMC Gold Pool C28972			2	1	3,042	114.5820	3,731	3,257	3,055	0	(40)	0	0	6.500	14.737	MON	18	212	03/13/2000	06/01/2029
31293S-DR-7	FHLMC Gold Pool C28212			2	1	62,236	114.5820	73,328	63,996	62,727	0	221	0	0	6.500	6.844	MON	347	4,160	06/04/1999	06/01/2029
31293S-EP-0	FHLMC Gold Pool C28242			2	1	61,449	114.5820	72,400	63,187	61,661	0	(105)	0	0	6.500	7.171	MON	342	4,107	06/04/1999	06/01/2029
31293S-F6-1	FHLMC Gold Pool C28289			2	1	42,316	114.5820	49,858	43,513	42,437	0	57	0	0	6.500	7.272	MON	236	2,829	06/04/1999	07/01/2029
31293T-FC-6	FHLMC Gold Pool C29163			2	1	7,212	114.5820	8,665	7,563	7,244	0	9	0	0	6.500	7.973	MON	41	492	08/30/1999	07/01/2029
31293T-HZ-3	FHLMC Gold Pool C29248			2	1	10,496	114.5820	12,611	11,006	10,558	0	18	0	0	6.500	7.625	MON	60	715	02/28/2011	08/01/2029
31293X-NR-5	FHLMC Gold Pool C32200			2	1	2,309	114.5820	2,744	2,394	2,314	0	(15)	0	0	6.500	8.385	MON	13	156	11/15/1999	10/01/2029
31293Y-L6-1	FHLMC Gold Pool C33049			2	1	4,194	107.6570	4,484	4,165	4,182	0	(9)	0	0	7.500	7.515	MON	26	313	11/15/1999	12/01/2029
31293Y-RF-5	FHLMC Gold Pool C33186			2	1	5,734	118.2010	6,944	5,875	5,745	0	(19)	0	0	7.500	8.285	MON	37	441	03/13/2000	12/01/2029
312941-NS-2	FHLMC Pool A93101			2	1	1,734,751	107.5500	1,754,235	1,631,088	1,734,033	0	(718)	0	0	5.000	3.587	MON	6,796	47,573	05/23/2011	07/01/2040
312942-E2-7	FHLMC Gold Pool A93753			2	1	372,513	107.5660	377,765	351,194	372,105	0	(230)	0	0	5.000	3.961	MON	1,463	17,560	08/31/2010	08/01/2040
312942-U7-8	FGLMC Pool A94206			2	1	110,483	106.0250	115,055	108,516	110,450	0	(33)	0	0	4.500	4.124	MON	407	3,662	02/28/2011	10/01/2040
312943-3W-1	FHLMC Pool A95313			2	1	204,124	106.0250	208,349	196,509	203,905	0	(202)	0	0	4.500	4.200	MON	737	8,843	11/30/2010	12/01/2040
312943-DQ-3	FGLMC Pool A94611			2	1	2,645,031	106.0250	2,732,246	2,576,983	2,643,913	0	(1,118)	0	0	4.500	4.000	MON	9,664	106,301	01/10/2011	10/01/2040
312943-UJ-0	FGLMC Pool A95085			2	1	415,719	105.0340	420,136	400,000	415,679	0	(40)	0	0	4.000	3.694	MON	1,333	0	11/30/2011	11/01/2040
312943-ZX-4	FHLMC Gold Pool A95258			2	1	2,649,760	105.0340	2,833,172	2,697,386	2,650,554	0	727	0	0	4.000	4.244	MON	8,991	107,895	12/14/2010	11/01/2040
312944-KX-8	FHLMC Pool A95710			2	1	507,628	105.5490	543,611	515,032	507,851	0	165	0	0	4.000	4.142	MON	1,717	20,601	12/30/2010	12/01/2040

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
312944-LP-4	FHLMC Pool A95734			2	1	473,217	105.5490	505,079	478,525	473,310	0	84	0	0	4.000	4.148	MON	1,595	19,141	12/08/2010	12/01/2040
312945-3D-8	FHLMC Pool A97096			2	1	224,348	105.0340	239,316	227,846	224,395	0	47	0	0	4.000	4.310	MON	759	6,835	02/28/2011	02/01/2041
312945-3N-6	FHLMC Pool A97105			2	1	232,089	102.8880	253,150	246,044	232,382	0	294	0	0	3.500	3.999	MON	718	6,459	02/28/2011	02/01/2041
312946-PD-2	FGLMC Pool A97620			2	1	9,759,593	106.0010	10,063,794	9,494,056	9,755,527	0	(4,066)	0	0	4.500	3.798	MON	35,603	249,219	05/02/2011	03/01/2041
312946-QT-6	FGLMC Pool A97666			2	1	179,527	106.0010	182,953	172,596	179,420	0	(106)	0	0	4.500	4.179	MON	647	3,883	05/31/2011	03/01/2041
31294K-N4-3	FHLMC Gold Pool E01311			2	1	45,625	107.9230	47,203	43,738	44,947	0	(51)	0	0	5.500	4.095	MON	200	2,405	03/05/2003	02/01/2018
31294K-SN-6	FHLMC Gold Pool E01425			2	1	151,504	105.9460	160,337	151,338	151,366	0	(14)	0	0	4.500	4.449	MON	568	6,810	09/17/2003	08/01/2018
31294K-Y9-0	FHLMC Gold Pool E01636			2	1	265,477	105.4780	279,452	264,939	265,186	0	(8)	0	0	4.000	3.924	MON	883	10,598	03/10/2004	03/01/2019
312965-ZY-5	FHLMC Gold Pool B13459			2	1	161,589	106.5760	182,118	170,880	163,064	0	166	0	0	4.500	7.097	MON	641	7,690	06/13/2007	04/01/2019
312967-G5-5	FHLMC Gold Pool B14720			2	1	71,067	106.5760	79,426	74,525	71,668	0	156	0	0	4.500	6.460	MON	279	3,354	07/03/2007	05/01/2019
31296L-FT-3	FHLMC Gold Pool A11978			2	1	318,282	108.9880	336,607	308,848	317,602	0	(146)	0	0	5.500	4.712	MON	1,416	16,987	03/10/2004	08/01/2033
31296N-CQ-8	FHLMC Gold Pool A13679			2	1	4,180	111.3940	4,683	4,204	4,180	0	0	0	0	6.000	6.253	MON	21	252	08/10/2006	09/01/2033
31296N-W2-9	FHLMC Gold Pool A14265			2	1	7,543	111.3940	8,220	7,379	7,535	0	18	0	0	6.000	4.852	MON	37	443	09/12/2005	10/01/2033
31296P-YM-8	FHLMC Gold Pool A15216			2	1	109,121	108.9880	117,624	107,924	109,046	0	(11)	0	0	5.500	5.066	MON	495	5,936	12/10/2003	10/01/2033
31296P-YP-1	FHLMC Gold Pool A15218			2	1	137,571	108.9880	149,358	137,041	137,524	0	(10)	0	0	5.500	5.364	MON	628	7,537	10/16/2003	10/01/2033
31297A-3F-9	FHLMC Gold Pool A23498			2	1	275,883	111.0810	299,801	269,894	275,620	0	613	0	0	6.000	4.828	MON	1,349	16,194	09/12/2005	06/01/2034
31297B-LR-1	FHLMC Gold Pool A23936			2	1	216,197	110.9570	234,678	211,504	215,867	0	(126)	0	0	6.000	5.522	MON	1,058	12,690	09/12/2005	07/01/2034
31297C-NH-9	FHLMC Gold Pool A24892			2	1	78,244	110.9570	84,933	76,546	78,160	0	(13)	0	0	6.000	5.240	MON	383	4,593	09/12/2005	07/01/2034
31297C-RA-0	FHLMC Gold Pool A24981			2	1	20,601	110.9570	22,362	20,154	20,577	0	(5)	0	0	6.000	5.367	MON	101	1,209	09/12/2005	07/01/2034
31297C-YZ-7	FHLMC Gold Pool A25228			2	1	20,025	110.9570	21,737	19,590	19,948	0	(59)	0	0	6.000	5.839	MON	98	1,175	09/12/2005	08/01/2034
31297E-DL-7	FHLMC Gold Pool A26407			2	1	127,268	111.2850	138,556	124,506	127,148	0	(12)	0	0	6.000	4.937	MON	623	7,470	09/12/2005	09/01/2034
31297E-ZZ-2	FHLMC Gold Pool A27060			2	1	9,371	110.9570	10,172	9,167	9,361	0	1	0	0	6.000	4.233	MON	46	550	09/12/2005	09/01/2034
31297F-G5-6	FHLMC Gold Pool A27420			2	1	16,961	110.9570	18,411	16,593	16,943	0	2	0	0	6.000	5.202	MON	83	996	09/12/2005	10/01/2034
31297H-Z3-6	FHLMC Gold Pool A29762			2	1	363,001	110.4250	392,144	355,122	362,651	0	(47)	0	0	6.000	4.547	MON	1,776	21,307	09/12/2005	01/01/2035
31297K-S4-5	FHLMC Gold Pool A30539			2	1	9,285	110.9570	10,079	9,083	9,274	0	(3)	0	0	6.000	5.402	MON	45	545	09/12/2005	12/01/2034
31297L-TY-6	FHLMC Gold Pool A31467			2	1	10,795	111.1460	11,737	10,560	10,783	0	(2)	0	0	6.000	4.144	MON	53	634	09/12/2005	02/01/2035
31297N-MM-5	FHLMC Gold Pool A33064			2	1	1,111,095	111.3940	1,210,828	1,086,978	1,106,319	0	(3,503)	0	0	6.000	5.819	MON	5,435	65,219	09/12/2005	01/01/2032
31297S-XW-0	FHLMC Gold Pool A36993			2	1	118,922	106.2430	121,141	114,023	118,843	0	(79)	0	0	4.500	3.387	MON	428	1,710	07/29/2011	08/01/2035
31297U-BG-4	FHLMC Gold Pool A38139			2	1	95,504	108.8630	107,901	99,116	95,554	0	5	0	0	5.500	7.304	MON	454	5,451	05/09/2006	10/01/2035
31297U-T6-7	FHLMC Gold Pool A38673			2	1	325,215	108.8630	357,221	328,138	325,326	0	3	0	0	5.500	5.732	MON	1,504	18,048	03/09/2006	10/01/2035
31298P-7A-2	FHLMC Gold Pool C53589			2	1	19,187	114.0820	20,897	18,317	19,131	0	2	0	0	6.500	4.718	MON	99	1,191	12/10/2003	06/01/2031
3132GD-KK-7	Freddie Mac Pool Q00298			2	1	4,502,017	106.0010	4,642,342	4,379,527	4,500,176	0	(1,840)	0	0	4.500	3.819	MON	16,423	114,963	05/02/2011	04/01/2041
3132GE-7K-0	Freddie Mac Pool Q01798			2	1	6,693,337	106.0010	6,841,134	6,453,839	6,688,440	0	(4,897)	0	0	4.500	3.113	MON	24,202	96,808	07/28/2011	07/01/2041
3132GE-LL-2	Freddie Mac Pool Q01231			2	1	189,835	107.7220	192,302	178,517	189,667	0	(168)	0	0	5.000	4.496	MON	744	4,463	05/31/2011	06/01/2041
3132GE-P9-5	Freddie Mac Pool Q01348			2	1	3,727,516	106.0010	3,810,686	3,594,953	3,724,556	0	(2,961)	0	0	4.500	2.992	MON	13,481	53,924	07/28/2011	06/01/2041
3132GF-VU-8	FHLMC Pool Q02427			2	1	4,323,793	106.0010	4,419,267	4,169,081	4,321,619	0	(2,173)	0	0	4.500	3.587	MON	15,634	62,536	07/28/2011	08/01/2041
3132GF-VX-2	FHLMC Pool Q02430			2	1	382,036	105.0490	386,295	367,729	381,888	0	(148)	0	0	4.000	3.089	MON	1,226	1,226	10/31/2011	08/01/2041
3132GF-WA-1	FHLMC Pool Q02441			2	1	14,151,799	105.0490	14,753,368	14,044,272	14,150,481	0	(1,318)	0	0	4.000	3.901	MON	46,814	187,257	07/28/2011	08/01/2041
3132GF-YY-7	FHLMC Pool Q02527			2	1	5,971,044	106.0010	6,101,054	5,755,657	5,968,333	0	(2,711)	0	0	4.500	3.706	MON	21,584	86,335	07/28/2011	08/01/2041
3132GJ-U3-1	FHLMC Pool Q03602			2	1	210,552	106.0250	210,975	198,986	210,503	0	(49)	0	0	4.500	4.046	MON	746	746	10/31/2011	09/01/2041
31335H-WE-9	FHLMC Gold Pool G90645			2	1	122,389	109.2690	136,072	124,530	122,582	0	49	0	0	5.500	6.175	MON	571	6,849	07/03/2007	03/01/2023
31335H-XL-2	FHLMC Gold Pool C90683			2	1	151,828	109.0660	171,641	157,374	152,260	0	115	0	0	5.000	6.428	MON	656	7,869	07/31/2007	06/01/2023
31347P-5N-7	FHLMC Pool 532653			2	1	22,480	102.1350	21,880	21,422	21,973	0	(34)	0	0	8.500	6.963	MON	152	1,821	01/03/1996	06/01/2018
31368H-JS-3	FNMA Pool 190273			2	1	7,758	115.7850	8,813	7,611	7,727	0	(4)	0	0	7.000	6.499	MON	44	533	02/05/1999	08/01/2026
31371L-DX-4	FNMA Pool 254918			2	1	252,385	106.7170	295,570	276,966	253,423	0	52	0	0	4.500	7.151	MON	1,039	12,463	06/08/2007	09/01/2033
31371L-EW-5	FNMA Pool 254949			2	1	288,691	108.1440	319,951	295,856	289,053	0	38	0	0	5.000	5.656	MON	1,233	14,793	07/26/2004	11/01/2033
31371L-FY-0	FNMA Pool 254983			2	1	283,613	109.3160	319,674	292,431	283,922	0	48	0	0	5.500	6.443	MON	1,340	16,084	07/02/2007	12/01/2033
31371L-MX-4	FNMA Pool 255174			2	1	68,104	105.4980	69,189	65,583	67,209	0	(596)	0	0	4.000	1.183	MON	219	2,623	07/01/2010	03/01/2014
31371L-QY-8	FNMA Pool 255271			2	1	328,789	109.5820	361,423	329,819	328,778	0	(1)	0	0	5.000	5.045	MON	1,374	16,491	04/14/2004	06/01/2024
31371M-5N-3	FNMA Pool 256553			2	1	174,055	110.3160	191,608	173,690	174,035	0	(9)	0	0	6.000	5.868	MON	868	10,421	09/05/2007	01/01/2037
31371M-CF-2	FNMA Pool 255770			2	1	548,334	109.1910	618,345	566,296	548,911	0	103	0	0	5.500	6.495	MON	2,596	31,146	07/02/2007	07/01/2035
31371M-F8-5	FNMA Pool 255891			2	1	17,511	108.1030	19,200	17,760	17,543	0	9	0	0	5.000	5.427	MON	74	888	05/15/2007	10/01/2020
31371M-MG-9	FNMA Pool 256059			2	1	151,853	109.1910	167,089	153,024	151,868	0	3	0	0	5.500	5.706	MON	701	8,416	12/20/2006	01/01/2036
31371M-Y9-2	FNMA Pool 256436			2	1	221,370	110.3160	242,332	219,671	221,287	0	(10)	0	0	6.000	5.646	MON	1,098	13,180	05/10/2007	10/01/2036
31371N-FP-5	FNMA Pool 256774			2	1	54,264	114.2160	60,182	52,691	54,208	0	34	0	0	7.000	5.836	MON	307	3,688	05/31/2007	06/01/2037
31371N-GG-4	FNMA Pool 256799			2	1	88,643	108.9720	98,020	89,950	88,669	0	4	0	0	5.500	6.004	MON	412	4,947	07/01/2008	07/01/2037

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31371N-GU-3	FNMA Pool 256811			2	1	96,356	114.2160	106,865	93,564	96,256	0	48	0	0	7.000	5.910	MON	546	6,549	05/31/2007	07/01/2037
31371N-JK-2	FNMA Pool 256866			2	1	236,872	108.1440	268,322	248,115	237,463	0	138	0	0	5.000	6.808	MON	1,034	12,406	08/07/2007	08/01/2027
31371N-TS-4	FNMA Pool 257161			2	1	3,017,443	108.9720	3,038,117	2,787,980	3,015,608	0	(1,836)	0	0	5.500	1.804	MON	12,778	89,448	05/23/2011	04/01/2038
31371P-C5-7	FNMA Pool 257592			2	1	131,994	108.0970	139,074	128,657	131,909	0	(15)	0	0	5.000	4.094	MON	536	6,433	08/31/2009	03/01/2039
31374T-EU-9	FNMA Pool 323347			2	1	7,693	116.3760	8,784	7,548	7,664	0	(2)	0	0	7.000	6.580	MON	44	528	02/05/1999	09/01/2028
31374T-F4-6	FNMA Pool 323387			2	1	19,619	103.7780	19,857	19,134	19,229	0	(55)	0	0	6.500	5.449	MON	104	1,244	08/30/2001	11/01/2013
31374T-HN-2	FNMA Pool 323437			2	1	47,507	108.5720	50,537	46,547	46,813	0	(138)	0	0	5.500	4.449	MON	213	2,560	09/15/2005	12/01/2013
31374T-PG-8	FNMA Pool 323623			2	1	35,319	107.9650	37,061	34,327	34,588	0	(106)	0	0	6.000	4.840	MON	172	2,060	06/26/2002	03/01/2014
31376K-RC-2	FNMA Pool 357883			2	1	4,614,992	108.1440	5,146,944	4,759,343	4,619,046	0	(490)	0	0	5.000	5.936	MON	19,831	237,967	08/31/2005	05/01/2035
31376K-UK-0	FNMA Pool 357986			2	1	169,564	106.9500	190,847	178,445	170,787	0	(3)	0	0	4.500	6.380	MON	669	8,030	03/15/2007	08/01/2020
31379U-5D-9	FNMA Pool 430244			2	1	5,696	116.3760	6,503	5,588	5,656	0	(2)	0	0	7.000	6.826	MON	33	391	02/05/1999	06/01/2028
31380C-U3-0	FNMA Pool 436302			2	1	4,682	113.7740	5,328	4,683	4,680	0	0	0	0	6.500	6.394	MON	25	304	08/11/1998	08/01/2028
31382H-3F-0	FNMA Pool 483298			2	1	7,452	108.5720	7,927	7,302	7,374	0	(25)	0	0	5.500	3.700	MON	33	401	09/15/2005	02/01/2014
31384V-QX-3	FNMA Pool 535170			2	1	149,302	108.5720	156,832	144,449	146,164	0	(399)	0	0	5.500	4.145	MON	662	7,945	09/12/2002	09/01/2014
31384W-B9-0	FNMA Pool 535664			2	1	147,984	116.5890	162,983	139,793	147,279	0	(43)	0	0	7.000	5.435	MON	815	9,786	04/14/2004	01/01/2031
31385J-JC-3	FNMA Pool 545759			2	1	36,780	113.5660	40,091	35,302	36,673	0	(13)	0	0	6.500	5.188	MON	191	2,294	01/14/2003	07/01/2032
31385X-A9-8	FNMA Pool 555432			2	1	4,798,666	109.3160	5,013,820	4,586,538	4,791,891	0	(1,719)	0	0	5.500	3.429	MON	21,022	252,260	09/01/2009	05/01/2033
31385X-EW-3	FNMA Pool 555549			2	1	130,028	108.0090	145,465	134,679	131,045	0	229	0	0	5.000	6.222	MON	561	6,734	06/13/2007	06/01/2018
31385X-GA-9	FNMA Pool 555593			2	1	132,692	108.1530	137,923	127,526	130,524	0	(367)	0	0	6.000	4.794	MON	638	7,652	05/27/2003	02/01/2018
31385X-JW-8	FNMA Pool 555677			2	1	8,216,157	109.3160	9,033,018	8,263,216	8,217,247	0	0	0	0	5.500	5.644	MON	37,873	454,477	08/31/2005	07/01/2033
31385X-NY-9	FNMA Pool 555807			2	1	21,850	108.1530	22,675	20,966	21,535	0	(26)	0	0	6.000	4.518	MON	105	1,258	12/02/2003	04/01/2018
31386W-4K-1	FNMA Pool 576026			2	1	10,594	103.9050	10,808	10,402	10,526	0	(14)	0	0	7.000	5.140	MON	61	728	04/03/2001	12/01/2014
31387S-MG-8	FNMA Pool 592659			2	1	5,968	108.1530	6,179	5,713	5,837	0	(34)	0	0	6.000	4.567	MON	29	343	01/15/2003	07/01/2016
31389V-09-1	FNMA Pool 636880			2	1	2,337	113.5660	2,643	2,327	2,336	0	0	0	0	6.500	6.101	MON	13	151	07/11/2006	04/01/2032
31389X-4Q-3	FNMA Pool 639031			2	1	642,269	111.4720	720,149	646,035	642,308	0	6	0	0	6.000	6.137	MON	3,230	38,762	06/19/2002	04/01/2032
3138A1-KK-6	FNMA Pool AH0297			2	1	1,268,764	105.1430	1,333,236	1,268,021	1,268,675	0	(75)	0	0	4.000	3.994	MON	4,227	50,721	12/09/2010	12/01/2040
3138A2-BQ-1	FNMA Pool AH0946			2	1	640,722	105.1430	679,621	646,378	640,784	0	62	0	0	4.000	4.122	MON	2,155	21,546	01/31/2011	12/01/2040
3138A2-QF-9	FNMA Pool AH1353			2	1	3,799,050	105.1430	4,105,245	3,904,439	3,800,490	0	1,440	0	0	4.000	4.389	MON	13,015	117,133	02/15/2011	01/01/2041
3138A4-F7-5	FNMA Pool AH2889			2	1	1,102,040	108.3000	1,135,324	1,048,314	1,101,124	0	(916)	0	0	5.000	3.345	MON	4,368	39,312	03/09/2011	02/01/2041
3138A4-WP-6	FNMA Pool AH3353			2	1	577,719	104.6670	601,719	574,889	577,634	0	(140)	0	0	3.500	3.341	MON	1,677	20,121	12/30/2010	01/01/2026
3138A5-AQ-5	FNMA Pool AH3614			2	1	228,169	104.6670	238,297	227,671	228,128	0	(41)	0	0	3.500	3.435	MON	664	5,976	02/28/2011	01/01/2026
3138A5-FZ-0	FNMA Pool AH3783			2	1	478,989	105.1430	505,678	480,943	478,996	0	7	0	0	4.000	4.050	MON	1,603	11,222	04/29/2011	01/01/2041
3138A6-LD-0	FNMA Pool AH4823			2	1	3,835,181	108.0820	3,982,720	3,684,906	3,832,099	0	(3,082)	0	0	5.000	4.621	MON	15,354	138,184	02/15/2011	02/01/2041
3138A8-E7-7	FNMA Pool AH6457			2	1	4,786,538	105.1430	5,117,671	4,867,343	4,787,948	0	1,411	0	0	4.000	4.197	MON	16,224	146,020	03/30/2011	03/01/2041
3138A8-E9-3	FNMA Pool AH6459			2	1	8,157,760	108.3000	8,422,293	7,776,818	8,155,475	0	(2,285)	0	0	5.000	4.195	MON	32,403	291,631	03/30/2011	03/01/2041
3138AA-YS-4	FNMA Pool AH8820			2	1	295,829	107.3420	307,973	286,908	295,693	0	(137)	0	0	4.500	4.143	MON	1,076	7,531	04/29/2011	03/01/2041
3138AD-HS-7	FNMA Pool AI0240			2	1	225,857	107.0130	226,712	211,854	225,515	0	(342)	0	0	4.500	0.092	MON	794	2,383	08/31/2011	05/01/2026
3138AE-4L-4	FNMA Pool AI1726			2	1	7,341,381	106.4980	7,538,953	7,078,962	7,338,801	0	(2,579)	0	0	4.500	3.982	MON	26,546	185,823	05/23/2011	05/01/2041
3138AM-YS-8	FNMA Pool AI7920			2	1	3,313,613	105.1740	3,375,871	3,209,796	3,312,176	0	(1,438)	0	0	4.000	3.245	MON	10,699	42,797	08/08/2011	08/01/2041
3138AN-DY-6	FNMA Pool AI8218			2	1	5,342,448	105.1740	5,399,512	5,133,884	5,341,558	0	(890)	0	0	4.000	3.552	MON	17,113	0	11/22/2011	08/01/2041
3138AU-ES-2	FNMA Pool AJ2844			2	1	259,453	104.6670	261,668	250,000	259,403	0	(50)	0	0	3.500	2.957	MON	729	0	11/30/2011	12/01/2026
31391B-VM-6	FNMA Pool 662220			2	1	5,904	113.6080	6,597	5,807	5,889	0	(3)	0	0	6.500	6.356	MON	31	377	12/09/2005	11/01/2032
31391D-RC-9	FNMA Pool 663883			2	1	249,780	113.5660	270,237	237,956	247,397	0	(1,986)	0	0	6.500	6.036	MON	1,289	15,467	09/21/2004	10/01/2032
31391U-TU-9	FNMA Pool 677463			2	1	59,661	111.4720	64,432	57,801	59,550	0	(16)	0	0	6.000	4.602	MON	289	3,468	01/14/2003	01/01/2033
31392F-FJ-1	FNMA 2002-73 DA			2	1	281	106.0030	298	281	281	0	0	0	0	4.500	4.520	MON	1	13	06/17/2003	07/25/2017
313978-MQ-8	FHLMC Pool D39367			2	1	4,740	109.6800	5,086	4,637	4,709	0	(7)	0	0	6.000	5.684	MON	23	278	09/12/2005	08/01/2023
31400C-CM-4	FNMA Pool 683276			2	1	4,194	113.7740	4,751	4,176	4,193	0	0	0	0	6.500	6.275	MON	23	271	07/11/2006	02/01/2033
31400L-4A-9	FNMA Pool 691217			2	1	166,701	108.9720	183,131	168,053	166,724	0	(11)	0	0	5.500	5.709	MON	770	9,243	03/09/2007	02/01/2037
31401N-2L-2	FNMA Pool 713679			2	1	1,231,016	109.1440	1,367,294	1,252,743	1,232,072	0	(428)	0	0	5.000	5.482	MON	5,220	62,637	08/08/2003	08/01/2033
31401Y-T9-6	FNMA Pool 722476			2	1	441,756	111.4720	481,690	432,118	440,608	0	455	0	0	6.000	5.657	MON	2,161	25,927	09/12/2005	07/01/2033
31402C-4E-9	FNMA Pool 725421			2	1	193,445	110.0400	198,708	180,578	187,845	0	(1,454)	0	0	7.000	4.996	MON	1,053	12,640	04/05/2004	09/01/2017
31402C-QJ-4	FNMA Pool 725057			2	1	158,194	111.4720	171,258	153,633	157,878	0	(66)	0	0	6.000	5.169	MON	768	9,218	04/14/2004	01/01/2034
31402C-TT-9	FNMA Pool 725162			2	1	1,559,851	111.4720	1,708,576	1,532,740	1,558,395	0	(230)	0	0	6.000	5.394	MON	7,664	91,964	07/02/2007	02/01/2034
31402C-VY-5	FNMA Pool 725231			2	1	293,462	108.1440	326,179	301,615	293,685	0	11	0	0	5.000	5.890	MON	1,257	15,081	12/20/2006	02/01/2034
31402C-Y9-7	FNMA Pool 725336			2	1	39,656	103.3000	38,879	37,637	38,720	0	(127)	0	0	6.000	3.967	MON	188	2,258	02/23/2004	04/01/2016
31402D-MJ-6	FNMA Pool 725861			2	1	61,408	108.1530	63,318	58,544	60,524	0	(153)	0	0	6.000	4.519	MON	293	3,513	08/20/2004	08/01/2019

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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
31402E-2V-9	FNMA Pool 727188			2	1	886,119	108.1440	1,020,809	943,935	888,229	0	316	0	0	5.000	8.418	MON	3,933	47,197	06/11/2007	08/01/2033
31402F-EJ-0	FNMA Pool 727437			2	1	457,374	107.0750	516,528	482,398	461,885	0	450	0	0	4.500	6.858	MON	1,809	21,708	06/13/2007	07/01/2018
31402N-JM-1	FNMA Pool 733868			2	1	13,822	111.4720	15,071	13,520	13,800	0	(2)	0	0	6.000	5.384	MON	68	811	09/12/2005	12/01/2032
31402Q-Y3-9	FNMA Pool 735230			2	1	621,424	109.2540	707,449	647,527	622,298	0	150	0	0	5.500	6.779	MON	2,968	35,614	06/13/2007	02/01/2035
31402R-DF-3	FNMA Pool 735502			2	1	341,169	111.1290	382,244	343,964	341,219	0	10	0	0	6.000	6.208	MON	1,720	20,638	06/08/2007	04/01/2035
31402R-F8-7	FNMA Pool 735591			2	1	1,733,181	108.1440	1,771,763	1,638,337	1,732,145	0	(612)	0	0	5.000	3.043	MON	6,826	81,917	06/17/2010	06/01/2035
31402R-RR-2	FNMA Pool 735896			2	1	296,508	110.5970	330,563	298,889	296,546	0	2	0	0	6.000	6.218	MON	1,494	17,933	07/02/2007	09/01/2035
31402R-T4-1	FNMA Pool 735971			2	1	621,489	109.3160	699,498	639,886	622,058	0	75	0	0	5.500	6.560	MON	2,933	35,194	07/02/2007	11/01/2034
31402T-CJ-2	FNMA Pool 737273			2	1	51,453	113.3160	57,396	50,651	51,417	0	(17)	0	0	6.500	6.014	MON	274	3,292	10/11/2005	09/01/2033
31403D-BD-0	FNMA Pool 745336			2	1	281,152	108.1130	322,746	298,527	281,702	0	79	0	0	5.000	7.076	MON	1,244	14,926	07/02/2007	03/01/2036
31403D-BX-6	FNMA Pool 745354			2	1	95,432	109.1910	104,711	95,897	95,435	0	0	0	0	5.500	5.610	MON	440	5,274	05/30/2008	03/01/2036
31403D-DX-4	FNMA Pool 745418			2	1	4,307,836	109.1910	4,871,444	4,461,397	4,310,580	0	949	0	0	5.500	6.684	MON	20,448	245,376	04/10/2006	04/01/2036
31403D-JQ-3	FNMA Pool 745571			2	1	247,496	106.3720	250,357	235,360	247,134	0	(362)	0	0	4.000	1.743	MON	785	1,569	10/06/2011	01/01/2019
31403D-SV-2	FNMA Pool 745832			2	1	143,287	109.1540	154,092	141,170	142,853	0	(124)	0	0	6.000	5.460	MON	706	8,470	09/05/2007	04/01/2021
31403D-WH-8	FNMA Pool 745948			2	1	9,846,506	112.3160	9,742,449	8,674,142	9,825,218	0	(21,288)	0	0	6.500	2.074	MON	46,985	281,910	06/09/2011	10/01/2036
31403F-HF-4	FNMA Pool 747330			2	1	100,989	111.4720	110,118	98,786	100,853	0	(40)	0	0	6.000	5.310	MON	494	5,927	09/12/2005	10/01/2033
31403F-NS-9	FNMA Pool 747501			2	1	326,105	111.4720	352,180	315,936	325,061	0	(544)	0	0	6.000	5.371	MON	1,580	18,956	12/10/2003	11/01/2033
31403K-ET-6	FNMA Pool 750846			2	1	153,673	109.3160	166,390	152,210	153,569	0	220	0	0	5.500	5.138	MON	698	8,372	08/23/2004	01/01/2034
31403M-QJ-1	FNMA Pool 752957			2	1	188,232	108.0090	210,579	194,964	189,820	0	36	0	0	5.000	6.049	MON	812	9,748	06/13/2007	10/01/2018
31403Q-BM-1	FNMA Pool 754344			2	1	410,115	107.0750	439,956	410,886	409,892	0	(27)	0	0	4.500	4.524	MON	1,541	18,490	12/10/2003	12/01/2018
31404E-DE-3	FNMA Pool 766101			2	1	970,778	109.2540	1,010,559	924,963	968,957	0	(674)	0	0	5.500	4.450	MON	4,239	50,873	09/10/2009	02/01/2034
31404J-M8-5	FNMA Pool 769983			2	1	379,270	108.0250	423,196	391,757	381,702	0	535	0	0	5.000	6.070	MON	1,632	19,588	06/20/2007	03/01/2019
31404L-TH-3	FNMA Pool 771952			2	1	25,727	111.4720	28,843	25,875	25,729	0	1	0	0	6.000	6.115	MON	129	1,552	01/09/2007	02/01/2034
31404S-FL-4	FNMA Pool 776971			2	1	696,360	108.1440	798,617	738,476	697,866	0	79	0	0	5.000	6.988	MON	3,077	36,924	07/02/2007	04/01/2034
31404T-BM-4	FNMA Pool 777744			2	1	28,106	111.5380	31,598	28,329	28,108	0	0	0	0	6.000	6.233	MON	142	1,700	01/09/2007	05/01/2034
31405P-6A-3	FNMA Pool 795665			2	1	6,809	110.5970	7,366	6,660	6,784	0	(17)	0	0	6.000	5.800	MON	33	400	09/12/2005	02/01/2035
31405S-JS-4	FNMA Pool 797773			2	1	154,940	108.1030	173,851	160,820	156,082	0	438	0	0	5.000	6.056	MON	670	8,041	06/13/2007	03/01/2020
31405X-GS-6	FNMA Pool 802209			2	1	7,449	111.3580	8,115	7,287	7,442	0	0	0	0	6.000	5.010	MON	36	437	09/12/2005	10/01/2034
31406B-HN-3	FNMA Pool 804937			2	1	81,973	108.3710	85,546	78,939	80,567	0	(1,064)	0	0	6.000	5.407	MON	395	4,736	05/17/2005	12/01/2019
31406G-Q2-8	FNMA Pool 809673			2	1	446,915	109.8160	480,572	437,616	446,252	0	(58)	0	0	5.500	4.958	MON	2,006	24,069	02/04/2005	02/01/2035
31406G-RN-1	FNMA Pool 809693			2	1	116,397	108.1130	127,297	117,745	116,438	0	5	0	0	5.000	5.336	MON	491	5,887	05/17/2005	02/01/2035
31406U-LE-6	FNMA Pool 820325			2	1	44,581	108.1130	51,308	47,457	44,632	0	13	0	0	5.000	7.437	MON	198	2,373	05/09/2006	08/01/2035
31407H-FQ-4	FNMA Pool 830975			2	1	172,181	108.1130	188,895	174,720	172,256	0	4	0	0	5.000	5.525	MON	728	8,736	10/11/2005	08/01/2035
31407J-DC-3	FNMA Pool 831799			2	1	193,455	112.3160	211,016	187,877	193,249	0	(29)	0	0	6.500	5.456	MON	1,018	12,212	11/30/2007	09/01/2036
31407J-MC-3	FNMA Pool 832055			2	1	94,037	108.1130	108,225	100,103	94,165	0	(149)	0	0	5.000	7.103	MON	417	5,005	04/10/2006	08/01/2035
31407J-UF-7	FNMA Pool 832282			2	1	377,209	108.1130	417,967	386,602	377,604	0	109	0	0	5.000	5.622	MON	1,611	19,330	10/11/2005	08/01/2035
31407K-2E-8	FNMA Pool 833373			2	1	1,550,749	108.1130	1,784,715	1,650,786	1,553,557	0	1,145	0	0	5.000	6.699	MON	6,878	82,539	04/10/2006	08/01/2035
31407K-H5-1	FNMA Pool 832852			2	1	183,692	108.1130	201,627	186,497	183,794	0	18	0	0	5.000	5.379	MON	777	9,325	10/11/2005	09/01/2035
31407K-RY-7	FNMA Pool 833103			2	1	287,204	109.1910	324,743	297,408	287,957	0	679	0	0	5.500	5.965	MON	1,363	16,357	12/09/2005	09/01/2035
31407N-CG-6	FNMA Pool 835371			2	1	656,882	108.1130	755,988	699,257	657,537	0	(129)	0	0	5.000	7.695	MON	2,914	34,963	04/10/2006	09/01/2035
31407N-P4-9	FNMA Pool 835743			2	1	117,361	108.1130	128,820	119,153	117,420	0	11	0	0	5.000	5.428	MON	496	5,958	10/11/2005	09/01/2035
31407Q-ND-4	FNMA Pool 837488			2	1	1,239,219	108.1130	1,426,183	1,319,160	1,241,533	0	177	0	0	5.000	6.649	MON	5,497	65,958	04/10/2006	09/01/2035
31407R-4F-8	FNMA Pool 838822			2	1	259,951	108.1130	299,170	276,720	260,303	0	27	0	0	5.000	7.097	MON	1,153	13,836	04/10/2006	09/01/2035
31407R-TE-4	FNMA Pool 838549			2	1	366,223	110.5970	401,612	363,131	366,017	0	(66)	0	0	6.000	5.772	MON	1,816	21,788	03/09/2007	10/01/2035
31407R-VX-9	FNMA Pool 838630			2	1	56,916	106.6230	67,268	63,090	56,985	0	(137)	0	0	4.500	10.746	MON	237	2,839	12/09/2005	10/01/2035
31407V-CL-7	FNMA Pool 841675			2	1	310,218	108.2320	352,325	325,528	313,394	0	1,452	0	0	4.500	5.684	MON	1,221	14,649	08/16/2007	09/01/2020
31407V-YH-2	FNMA Pool 842312			2	1	153,826	111.4720	172,181	154,461	153,829	0	2	0	0	6.000	6.077	MON	772	9,268	03/09/2006	07/01/2031
31407X-DP-3	FNMA Pool 843510			2	1	170,263	106.9500	191,083	178,666	171,431	0	205	0	0	4.500	6.214	MON	670	8,040	08/16/2007	11/01/2020
31407X-YD-7	FNMA Pool 844108			2	1	266,508	108.8220	295,938	271,947	267,588	0	692	0	0	5.500	5.938	MON	1,246	14,957	06/13/2007	11/01/2020
31407Y-4P-1	FNMA Pool 845130			2	1	413,085	106.3100	464,479	436,910	416,080	0	301	0	0	4.000	6.278	MON	1,456	17,476	12/20/2006	12/01/2020
31407Y-5W-5	FNMA Pool 845161			2	1	4,493	108.1030	4,927	4,557	4,498	0	1	0	0	5.000	5.621	MON	19	228	05/15/2007	01/01/2021
31407Y-VF-3	FNMA Pool 844914			2	1	161,566	106.3100	185,062	174,078	162,626	0	(113)	0	0	4.000	8.767	MON	580	6,963	07/03/2007	11/01/2020
31408A-HV-5	FNMA Pool 845444			2	1	19,142	107.9780	20,964	19,415	19,165	0	4	0	0	5.000	5.581	MON	81	971	05/15/2007	03/01/2021
31408A-JH-4	FNMA Pool 845464			2	1	8,049	107.9780	8,815	8,164	8,067	0	7	0	0	5.000	5.345	MON	34	408	05/15/2007	03/01/2021
31408E-VF-6	FNMA Pool 849414			2	1	12,500	109.1910	14,136	12,946	12,509	0	1	0	0	5.500	6.672	MON	59	712	12/09/2005	11/01/2035
31408J-LS-8	FNMA Pool 852737			2	1	20,482	108.1030	22,458	20,774	20,503	0	5	0	0	5.000	5.745	MON	87	1,039	05/15/2007	01/01/2021

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31408J-Q3-8	FNMA Pool 852874			2	1	296,543	106.3720	332,259	312,355	299,762	0	(1,175)	0	0	4.000	5.622	MON	1,041	12,494	03/14/2006	04/01/2020
31409A-4L-0	FNMA Pool 865827			2	1	213,628	107.9780	233,961	216,675	213,974	0	129	0	0	5.000	5.451	MON	903	10,834	05/15/2007	03/01/2021
31409A-QN-2	FNMA Pool 865461			2	1	143,187	110.3160	159,505	144,589	143,200	0	6	0	0	6.000	6.321	MON	723	8,675	05/09/2006	02/01/2036
31409F-WR-5	FNMA Pool 870156			2	1	31,565	108.0970	36,490	33,757	31,618	0	(14)	0	0	5.000	7.167	MON	141	1,688	04/10/2006	03/01/2036
31409G-UV-6	FNMA Pool 870996			2	1	109,515	110.4720	119,990	108,616	109,473	0	(3)	0	0	6.000	5.629	MON	543	6,517	10/31/2007	12/01/2036
31409G-XH-4	FNMA Pool 871080			2	1	178,753	107.9780	199,772	185,012	179,515	0	420	0	0	5.000	6.151	MON	771	9,251	07/13/2007	11/01/2021
31409U-VC-6	FNMA Pool 879111			2	1	22,257	106.9500	24,978	23,355	22,343	0	(7)	0	0	4.500	7.250	MON	88	1,051	08/16/2007	05/01/2021
31409X-SS-9	FNMA Pool 881729			2	1	162,029	112.7740	166,092	147,278	161,663	0	(63)	0	0	6.500	4.876	MON	798	9,573	10/01/2010	03/01/2036
31410B-B3-7	FNMA Pool 883958			2	1	83,125	108.6340	91,013	83,780	83,158	0	6	0	0	5.500	5.787	MON	384	4,608	05/31/2007	06/01/2021
31410E-MF-2	FNMA Pool 886958			2	1	283,885	110.3160	316,584	286,979	283,958	0	8	0	0	6.000	6.531	MON	1,435	17,219	06/07/2007	06/01/2036
31410F-2S-3	FNMA Pool 888285			2	1	6,026,290	112.3160	6,634,502	5,906,996	6,021,557	0	350	0	0	6.500	5.724	MON	31,996	383,954	04/10/2007	03/01/2037
31410F-Z9-9	FNMA Pool 888268			2	1	237,455	110.6150	262,928	237,697	237,443	0	(5)	0	0	6.000	5.963	MON	1,188	14,262	06/08/2007	03/01/2037
31410K-EN-0	FNMA Pool 889441			2	1	2,114,160	108.9720	2,217,232	2,034,680	2,112,151	0	(281)	0	0	5.500	4.159	MON	9,326	111,908	08/26/2009	05/01/2038
31410K-JU-9	FNMA Pool 889575			2	1	9,709,093	110.1910	9,691,535	8,795,215	9,693,763	0	(15,330)	0	0	6.000	2.783	MON	43,976	263,856	06/09/2011	06/01/2038
31410K-K7-8	FNMA Pool 889618			2	1	2,550,477	108.9720	2,674,821	2,454,594	2,548,067	0	(255)	0	0	5.500	4.218	MON	11,250	135,003	08/26/2009	05/01/2038
31410K-M4-3	FNMA Pool 889679			2	1	2,169,004	108.9720	2,274,750	2,087,462	2,166,855	0	(138)	0	0	5.500	3.851	MON	9,568	114,810	08/26/2009	07/01/2038
31410K-XK-5	FNMA Pool 889982			2	1	605,260	108.9720	642,889	589,958	604,794	0	(38)	0	0	5.500	4.413	MON	2,704	32,448	02/24/2009	11/01/2038
31410M-TK-6	FNMA Pool 891654			2	1	111,238	112.3160	123,700	110,136	111,210	0	(9)	0	0	6.500	6.058	MON	597	7,159	01/09/2007	06/01/2036
31410Q-T6-8	FNMA Pool 894373			2	1	71,678	107.9780	78,500	72,700	71,775	0	16	0	0	5.000	5.483	MON	303	3,635	05/15/2007	10/01/2021
31410T-CY-9	FNMA Pool 896587			2	1	7,727	107.9780	8,463	7,837	7,746	0	11	0	0	5.000	5.297	MON	33	392	05/15/2007	08/01/2021
31410T-Y6-6	FNMA Pool 897233			2	1	15,380	110.3160	16,836	15,262	15,374	0	(1)	0	0	6.000	5.589	MON	76	916	05/10/2007	10/01/2036
31410V-VX-5	FNMA Pool 898930			2	1	26,800	110.3160	29,338	26,594	26,788	0	(1)	0	0	6.000	5.762	MON	133	1,596	05/10/2007	08/01/2036
31410X-6R-2	FNMA Pool 900980			2	1	67,533	110.3160	73,928	67,015	67,505	0	2	0	0	6.000	5.320	MON	335	4,021	05/10/2007	09/01/2036
31410X-X8-4	FNMA Pool 900803			2	1	215,127	107.9780	235,603	218,196	215,448	0	148	0	0	5.000	5.434	MON	909	10,910	05/15/2007	12/01/2021
31411A-JT-3	FNMA Pool 902174			2	1	6,951	110.3160	7,609	6,898	6,949	0	0	0	0	6.000	5.688	MON	34	414	05/10/2007	11/01/2036
31411A-QG-3	FNMA Pool 902355			2	1	6,319	110.3160	6,917	6,271	6,317	0	0	0	0	6.000	5.602	MON	31	376	05/10/2007	11/01/2036
31411A-U3-7	FNMA Pool 902502			2	1	26,176	109.0970	28,873	26,465	26,183	0	1	0	0	5.500	5.766	MON	121	1,456	05/10/2007	11/01/2036
31411B-CW-1	FNMA Pool 902885			2	1	466,661	110.3160	468,135	424,358	465,845	0	(816)	0	0	6.000	2.112	MON	2,122	10,609	07/01/2011	12/01/2036
31411D-4L-0	FNMA Pool 905427			2	1	128,333	107.9780	140,548	130,163	128,432	0	(16)	0	0	5.000	5.917	MON	542	6,508	05/15/2007	11/01/2021
31411D-NZ-8	FNMA Pool 905008			2	1	23,160	107.1070	26,030	24,303	23,305	0	(3)	0	0	4.500	5.978	MON	91	1,094	08/16/2007	05/01/2022
31411E-6E-2	FNMA Pool 906369			2	1	174,201	108.0970	197,908	183,083	174,476	0	43	0	0	5.000	6.565	MON	763	9,154	05/31/2007	01/01/2037
31411F-GP-3	FNMA Pool 906606			2	1	90,899	108.6340	98,245	90,436	90,826	0	18	0	0	5.500	5.071	MON	415	4,974	12/14/2006	12/01/2021
31411F-RE-6	FNMA Pool 906885			2	1	15,303	110.3160	16,752	15,185	15,292	0	(1)	0	0	6.000	5.872	MON	76	911	05/10/2007	12/01/2036
31411G-EU-2	FNMA Pool 907447			2	1	71,446	108.9720	78,488	72,026	71,457	0	2	0	0	5.500	5.810	MON	330	3,961	03/09/2007	02/01/2037
31411H-MC-1	FNMA Pool 908555			2	1	226,656	110.3920	248,290	224,917	226,566	0	21	0	0	6.000	5.722	MON	1,125	13,495	05/10/2007	01/01/2037
31411J-RR-9	FNMA Pool 909596			2	1	87,903	111.9410	96,893	86,557	87,826	0	17	0	0	6.500	4.998	MON	469	5,626	05/31/2007	02/01/2037
31411J-ZX-7	FNMA Pool 909858			2	1	94,109	108.9720	103,384	94,872	94,123	0	2	0	0	5.500	5.702	MON	435	5,218	03/09/2007	02/01/2037
31411K-WD-1	FNMA Pool 910644			2	1	91,282	109.0970	100,393	92,022	91,294	0	1	0	0	5.500	5.743	MON	422	5,061	03/09/2007	02/01/2037
31411L-BB-6	FNMA Pool 910934			2	1	413,711	108.9720	454,486	417,067	413,781	0	22	0	0	5.500	5.671	MON	1,912	22,939	03/09/2007	02/01/2037
31411R-AK-4	FNMA Pool 912710			2	1	131,259	108.0970	133,482	123,483	131,089	0	4	0	0	5.000	3.618	MON	515	6,174	10/29/2010	03/01/2037
31411R-GU-6	FNMA Pool 912911			2	1	8,736	110.2220	9,489	8,609	8,731	0	0	0	0	6.000	5.387	MON	43	517	06/10/2008	06/01/2037
31411W-4N-4	FNMA Pool 917129			2	1	40,103	110.2220	44,247	40,144	40,101	0	0	0	0	6.000	5.945	MON	201	2,409	06/08/2007	06/01/2037
31411X-VA-0	FNMA Pool 917809			2	1	97,750	108.0970	109,346	101,156	97,846	0	12	0	0	5.000	6.088	MON	421	5,058	05/10/2007	05/01/2037
31411X-ZY-4	FNMA Pool 917959			2	1	22,965	106.7000	25,713	24,098	23,028	0	(43)	0	0	4.500	8.166	MON	90	1,084	08/16/2007	05/01/2022
31412A-DZ-4	FNMA Pool 919120			2	1	306,440	110.2220	332,875	302,004	306,272	0	(23)	0	0	6.000	5.380	MON	1,510	18,120	06/10/2008	04/01/2037
31412E-2P-0	FNMA Pool 923382			2	1	352,656	110.2220	389,100	353,015	352,614	0	(20)	0	0	6.000	6.012	MON	1,765	21,181	06/08/2007	06/01/2037
31412H-6Q-7	FNMA Pool 926179			2	1	428,629	105.4970	453,040	429,434	428,600	0	(5)	0	0	4.000	4.011	MON	1,431	17,177	07/01/2009	07/01/2024
31412L-B5-8	FNMA Pool 928060			2	1	136,975	110.6600	152,806	138,086	137,000	0	5	0	0	5.500	5.664	MON	633	7,595	03/09/2007	02/01/2037
31412L-HW-3	FNMA Pool 928245			2	1	91,615	108.4030	98,338	90,715	91,408	0	(119)	0	0	6.000	5.679	MON	454	5,443	05/31/2007	03/01/2022
31412M-R4-2	FNMA Pool 929407			2	1	108,837	108.0970	123,903	114,622	108,981	0	25	0	0	5.000	6.885	MON	478	5,731	08/11/2008	05/01/2038
31412N-UK-0	FNMA Pool 930386			2	1	218,024	108.6850	230,652	212,221	217,815	0	(106)	0	0	4.500	4.095	MON	796	9,550	11/30/2009	01/01/2039
31412P-FL-0	FNMA Pool 930871			2	1	2,046,403	108.0820	2,102,402	1,945,192	2,045,520	0	(882)	0	0	5.000	2.958	MON	8,105	64,840	04/19/2011	04/01/2039
31412P-YE-5	FNMA Pool 931409			2	1	254,027	105.4970	262,535	248,856	253,681	0	(106)	0	0	4.000	3.181	MON	830	9,954	10/01/2009	06/01/2024
31412Q-4X-4	FNMA Pool No 932438			2	1	445,786	105.4970	448,363	425,000	445,504	0	(282)	0	0	4.000	2.400	MON	1,417	0	11/30/2011	01/01/2025
31412Q-GJ-2	FNMA Pool 931801			2	1	2,960,133	109.3940	3,115,065	2,847,565	2,957,264	0	(987)	0	0	5.000	4.152	MON	11,865	142,378	02/01/2010	08/01/2039
31412Q-GV-5	FNMA Pool 931812			2	1	319,615	107.5600	331,303	308,017	319,354	0	(113)	0	0	4.500	3.799	MON	1,155	13,861	07/01/2010	08/01/2039

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31412Q-HQ-5	FNMA			2	1	208,459	106.4980	214,368	201,289	208,366	0	(94)	0	0	4.500	3.671	MON	755	3,774	07/01/2011	08/01/2039
31412R-L7-0	FNMA Pool 932850			2	1	591,063	105.1430	621,121	590,740	591,022	0	(34)	0	0	4.000	3.994	MON	1,969	23,630	12/09/2010	12/01/2040
31412S-XT-7	FNMA Pool 933690			2	1	3,799,507	109.3940	4,052,122	3,704,154	3,797,558	0	167	0	0	5.000	4.372	MON	15,434	185,208	07/22/2009	06/01/2039
31412S-XU-4	FNMA Pool 933691			2	1	3,992,681	109.1440	4,248,409	3,892,481	3,989,901	0	(231)	0	0	5.000	4.523	MON	16,219	194,624	07/22/2009	06/01/2039
31412U-J9-2	FNMA Pool 935088			2	1	339,000	106.4980	355,283	333,605	338,855	0	(25)	0	0	4.500	3.970	MON	1,251	15,012	10/01/2009	03/01/2039
31412U-WX-4	FNMA Pool 935462			2	1	332,318	106.4980	352,028	330,549	332,245	0	(9)	0	0	4.500	4.321	MON	1,240	14,875	05/29/2009	06/01/2039
31412W-XK-7	FNMA Pool 937282			2	1	240,270	108.0970	270,459	250,200	240,556	0	2	0	0	5.000	6.921	MON	1,043	12,510	11/08/2007	05/01/2037
31412Y-EC-2	FNMA Pool 938531			2	1	882,815	108.9720	956,121	877,400	882,563	0	(36)	0	0	5.500	5.211	MON	4,021	48,257	04/10/2008	05/01/2037
31413B-2N-0	FNMA Pool 940981			2	1	199,406	110.2220	216,325	196,263	199,280	0	(23)	0	0	6.000	5.501	MON	981	11,776	12/10/2007	11/01/2037
31413C-FN-4	FNMA Pool 941273			2	1	13,746	110.2220	15,081	13,683	13,742	0	0	0	0	6.000	5.552	MON	68	821	08/11/2008	07/01/2037
31413D-4Y-0	FNMA Pool 942839			2	1	174,488	112.0040	193,604	172,854	174,406	0	1	0	0	6.000	5.785	MON	864	10,371	08/29/2008	08/01/2037
31413F-4X-7	FNMA Pool 944638			2	1	660,915	110.2220	735,310	667,117	661,014	0	(4)	0	0	6.000	6.313	MON	3,336	40,027	08/10/2007	07/01/2037
31413H-A6-5	FNMA Pool 945629			2	1	21,782	108.9720	23,591	21,649	21,765	0	(12)	0	0	5.500	5.464	MON	99	1,191	04/10/2008	07/01/2037
31413H-J7-4	FNMA Pool 945886			2	1	63,735	108.9720	71,914	65,993	63,802	0	5	0	0	5.500	7.527	MON	302	3,630	08/10/2007	08/01/2037
31413R-D6-0	FNMA Pool 952925			2	1	78,800	110.2220	86,774	78,726	78,786	0	2	0	0	6.000	5.832	MON	394	4,724	10/09/2007	10/01/2037
31413R-GX-8	FNMA Pool 953014			2	1	154,095	110.2220	169,688	153,951	154,064	0	(3)	0	0	6.000	5.756	MON	770	9,237	10/09/2007	10/01/2037
31413T-JP-8	FNMA Pool 954870			2	1	8,701,185	108.9720	8,712,688	7,995,346	8,686,762	0	(14,422)	0	0	5.500	2.084	MON	36,645	219,872	06/09/2011	11/01/2037
31413T-LW-0	FNMA Pool 954941			2	1	147,824	111.9410	158,208	141,332	147,639	0	63	0	0	6.500	5.052	MON	766	9,187	02/24/2009	10/01/2037
31414C-Q9-2	FNMA Pool 962280			2	1	25,208	108.0970	27,651	25,580	25,216	0	1	0	0	5.000	5.415	MON	107	1,279	04/10/2008	03/01/2038
31414D-DH-6	FNMA Pool 962804			2	1	135,969	107.6340	142,367	132,270	135,654	0	(128)	0	0	5.000	3.811	MON	551	6,614	02/24/2009	04/01/2023
31414E-Y9-9	FNMA Pool 964336			2	1	61,845	108.0970	69,638	64,421	61,912	0	14	0	0	5.000	6.030	MON	268	3,221	07/10/2008	07/01/2038
31414J-6N-8	FNMA Pool 968077			2	1	155,131	108.9720	172,720	158,500	155,208	0	8	0	0	5.500	6.341	MON	726	8,717	08/11/2008	02/01/2038
31414P-6S-3	FNMA Pool 972581			2	1	155,479	108.0970	170,547	157,772	155,528	0	8	0	0	5.000	5.426	MON	657	7,888	04/10/2008	03/01/2038
31414Q-UC-9	FNMA Pool 973179			2	1	87,316	108.9720	95,756	87,872	87,322	0	0	0	0	5.500	5.654	MON	403	4,833	06/10/2008	02/01/2038
31414R-S9-7	FNMA Pool 974044			2	1	168,516	108.0970	184,847	171,001	168,570	0	8	0	0	5.000	5.552	MON	713	8,550	04/10/2008	02/01/2038
31414R-WE-1	FNMA Pool 974145			2	1	77,981	108.0970	85,538	79,131	78,006	0	2	0	0	5.000	5.581	MON	330	3,957	04/10/2008	02/01/2038
31414T-CM-1	FNMA Pool 975376			2	1	719,019	108.9720	788,519	723,598	719,071	0	11	0	0	5.500	5.687	MON	3,317	39,798	06/10/2008	06/01/2038
31415A-WD-9	FNMA Pool 981344			2	1	180,806	108.9720	201,354	184,776	180,893	0	16	0	0	5.500	6.119	MON	847	10,163	07/31/2008	07/01/2038
31415L-QY-6	FNMA Pool 983471			2	1	202,544	108.9720	205,526	188,605	202,104	0	19	0	0	5.500	1.759	MON	864	10,373	10/29/2010	05/01/2038
31415M-5X-9	FNMA Pool 984762			2	1	47,826	108.0970	53,971	49,928	47,888	0	11	0	0	5.000	7.565	MON	208	2,496	07/01/2008	06/01/2038
31415Q-FH-4	FNMA Pool 985868			2	1	338,317	108.9720	376,675	345,662	338,474	0	20	0	0	5.500	6.192	MON	1,584	19,011	08/11/2008	08/01/2038
31415R-EC-4	FNMA Pool 986731			2	1	190,755	108.0970	214,792	198,703	190,946	0	(8)	0	0	5.000	6.267	MON	828	9,935	07/10/2008	07/01/2038
31415S-4U-3	FNMA Pool 988335			2	1	432,147	108.9720	481,143	441,529	432,367	0	53	0	0	5.500	6.439	MON	2,024	24,284	08/11/2008	08/01/2038
31416B-TA-6	FNMA Pool 995245			2	1	18,293,865	108.0970	18,479,449	17,095,247	18,271,360	0	(22,505)	0	0	5.000	2.508	MON	71,230	426,642	07/08/2011	01/01/2039
31416C-JY-3	FNMA Pool 995879			2	1	2,191,688	110.2220	2,298,294	2,085,150	2,190,354	0	(415)	0	0	6.000	4.042	MON	10,426	125,109	07/22/2009	04/01/2039
31416C-ME-3	FNMA Pool 995957			2	1	1,695,748	107.6340	1,751,843	1,627,592	1,692,367	0	(1,211)	0	0	5.000	3.085	MON	6,782	81,380	07/22/2009	06/01/2024
31416C-MF-0	FNMA Pool 995958			2	1	2,169,665	108.5820	2,241,013	2,063,890	2,163,561	0	(2,876)	0	0	5.500	3.480	MON	9,460	113,514	07/22/2009	06/01/2024
31416C-MZ-6	FNMA Pool 995976			2	1	1,980,666	110.2220	2,074,232	1,881,868	1,979,430	0	(340)	0	0	6.000	3.712	MON	9,409	112,912	07/22/2009	04/01/2038
31416H-Q2-4	FNMA Pool AA0472			2	1	460,306	105.1430	484,623	460,918	460,285	0	(1)	0	0	4.000	4.007	MON	1,536	18,437	05/01/2009	03/01/2039
31416H-VT-9	FNMA Pool AA0625			2	1	388,836	106.4980	416,150	390,759	388,853	0	3	0	0	4.500	4.585	MON	1,465	17,584	07/01/2009	03/01/2039
31416K-GQ-5	FNMA Pool AA2006			2	1	35,389	105.1430	37,258	35,436	35,387	0	0	0	0	4.000	4.006	MON	118	1,417	05/01/2009	02/01/2039
31416L-GU-4	FNMA Pool AA2910			2	1	570,464	106.4980	594,346	558,082	570,048	0	(23)	0	0	4.500	4.023	MON	2,093	25,114	04/01/2009	04/01/2039
31416M-6W-9	FNMA Pool AA4484			2	1	159,747	108.6130	164,024	151,017	159,524	0	(126)	0	0	5.000	2.231	MON	629	7,551	07/01/2010	04/01/2039
31416P-M7-9	FNMA Pool AA5781			2	1	206,081	108.0820	206,821	191,356	205,655	0	(426)	0	0	5.000	0.591	MON	797	2,392	08/31/2011	04/01/2039
31416Q-A4-7	FNMA Pool AA6326			2	1	126,805	105.4970	134,027	127,043	126,792	0	(4)	0	0	4.000	4.019	MON	423	5,082	07/01/2009	05/01/2024
31416S-KG-5	FNMA Pool AA8394			2	1	3,213,301	109.1440	3,419,109	3,132,659	3,212,153	0	262	0	0	5.000	4.074	MON	13,053	156,633	07/22/2009	06/01/2039
31416S-Z9-5	FNMA Pool AA8867			2	1	142,782	106.6380	143,975	135,013	142,475	0	(146)	0	0	4.500	0.980	MON	506	6,076	10/29/2010	04/01/2024
31416T-AJ-8	FNMA Pool AA9008			2	1	2,525,762	107.5600	2,661,809	2,474,720	2,524,041	0	(645)	0	0	4.500	4.167	MON	9,280	111,362	12/08/2009	08/01/2039
31416W-FG-2	FNMA Pool No AB1066			2	1	215,884	105.4970	218,532	207,145	215,642	0	(242)	0	0	4.000	2.675	MON	690	4,143	05/31/2011	05/01/2025
31416X-YZ-7	FNMA Pool AB2527			2	1	5,692,017	105.1430	5,751,118	5,469,806	5,690,772	0	(1,245)	0	0	4.000	3.452	MON	18,233	0	11/22/2011	03/01/2041
31416Y-U9-7	FNMA Pool AB3307			2	1	3,282,078	105.1740	3,343,744	3,179,249	3,280,290	0	(1,788)	0	0	4.000	3.000	MON	10,598	42,390	08/08/2011	07/01/2041
31417J-KM-1	FNMA Pool AC0299			2	1	149,038	108.1440	150,226	138,913	148,758	0	(280)	0	0	5.000	1.000	MON	579	1,158	10/06/2011	01/01/2034
31417K-GB-7	FNMA Pool AC1093			2	1	3,316,538	108.4350	3,560,681	3,283,701	3,315,368	0	(322)	0	0	4.500	4.324	MON	12,314	147,767	02/01/2010	07/01/2039
31417K-SB-4	FNMA Pool AC1413			2	1	210,769	106.4980	221,899	208,360	210,692	0	(17)	0	0	4.500	4.236	MON	781	9,376	10/30/2009	08/01/2039
31417K-X6-9	FNMA Pool AC1600			2	1	89,684	106.9510	93,994	87,885	89,560	0	(66)	0	0	4.500	4.169	MON	330	3,955	04/01/2010	08/01/2029
31417K-YD-3	FNMA Pool AC1607			2	1	373,521	106.4980	376,344	353,381	373,300	0	(221)	0	0	4.500	3.362	MON	1,325	3,976	08/31/2011	08/01/2039

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31417L-B4-6	FNMA Pool AC1858			2	1	406,829	105.1430	436,265	414,925	407,077	0	62	0	0	4.000	4.274	MON	1,383	16,597	08/31/2009	09/01/2039
31417L-CP-8	FNMA Pool AC1877			2	1	138,529	106.4980	144,152	135,356	138,467	0	(62)	0	0	4.500	4.111	MON	508	5,076	01/31/2011	09/01/2039
31417M-FM-0	FNMA Pool AC2871			2	1	428,887	105.1430	461,177	438,619	429,390	0	222	0	0	4.000	4.202	MON	1,462	17,545	08/31/2009	08/01/2039
31417Q-YT-5	FNMA Pool AC5221			2	1	2,286,749	107.3420	2,434,104	2,267,616	2,285,765	0	(442)	0	0	4.500	4.419	MON	8,504	102,043	02/23/2010	12/01/2039
31417S-AB-6	FNMA Pool AC5401			2	1	250,875	108.0820	261,587	242,026	250,654	0	(58)	0	0	5.000	4.024	MON	1,008	12,101	10/30/2009	10/01/2039
31417S-HQ-6	FNMA Pool AC5638			2	1	1,168,328	108.2320	1,205,725	1,114,019	1,165,001	0	(1,412)	0	0	4.500	3.150	MON	4,178	50,131	03/23/2010	03/01/2025
31417S-YQ-7	FNMA Pool AC6118			2	1	2,068,789	106.4980	2,159,026	2,027,293	2,067,949	0	(131)	0	0	4.500	4.016	MON	7,602	91,228	11/19/2009	11/01/2039
31417S-YV-6	FNMA Pool AC6123			2	1	126,201	105.1430	134,541	127,960	126,239	0	(1)	0	0	4.000	4.234	MON	427	5,118	10/30/2009	11/01/2039
31417T-L6-3	FNMA Pool AC6648			2	1	186,485	109.3940	192,343	175,826	186,332	0	(153)	0	0	5.000	4.138	MON	733	5,128	04/29/2011	12/01/2039
31417T-NK-0	FNMA Pool AC6693			2	1	2,193,299	106.4980	2,329,995	2,187,830	2,193,027	0	(81)	0	0	4.500	4.416	MON	8,204	98,452	01/08/2010	01/01/2040
31417U-V2-8	FNMA Pool AC7832			2	1	532,178	106.4980	560,931	526,705	532,019	0	(43)	0	0	4.500	4.216	MON	1,975	23,702	01/29/2010	12/01/2039
31417V-N6-6	FNMA Pool AC8512			2	1	227,808	106.4980	232,060	217,900	227,603	0	(77)	0	0	4.500	3.487	MON	817	9,806	07/30/2010	12/01/2039
31417W-X5-5	FNMA Pool AC9699			2	1	131,734	105.1430	141,336	134,423	131,807	0	22	0	0	4.000	4.266	MON	448	5,377	01/29/2010	02/01/2040
31417X-CT-4	FNMA Pool AC9981			2	1	205,270	108.0820	215,824	199,685	205,114	0	(64)	0	0	5.000	4.500	MON	832	9,984	01/04/2010	02/01/2040
31417Y-BQ-9	FNMA Pool MA0046			2	1	59,825	105.6740	62,536	59,178	59,799	0	(10)	0	0	4.000	3.562	MON	197	2,367	06/02/2010	04/01/2029
31417Y-FM-4	FNMA Pool MA0171			2	1	180,068	106.9510	187,117	174,956	179,826	0	(68)	0	0	4.500	3.705	MON	656	7,873	02/04/2010	09/01/2029
31417Y-LF-2	FNMA Pool MA0325			2	1	247,165	106.4980	263,153	247,097	247,142	0	(8)	0	0	4.500	4.489	MON	927	11,119	01/04/2010	01/01/2040
31417Y-UW-5	FNMA Pool MA0596			2	1	109,514	105.4970	110,410	104,657	109,402	0	(111)	0	0	4.000	2.955	MON	349	1,395	07/21/2011	12/01/2025
31417Y-VJ-3	FNMA Pool MA0616			2	1	391,301	105.6740	408,021	386,113	391,108	0	(193)	0	0	4.000	3.750	MON	1,287	14,157	01/03/2011	01/01/2031
31417Y-ZA-8	FNMA Pool MA0736			2	1	6,098,233	108.3000	6,207,677	5,731,927	6,094,252	0	(3,982)	0	0	5.000	3.644	MON	23,883	167,181	05/13/2011	05/01/2041
31418M-A5-1	FNMA Pool AD0027			2	1	1,676,336	107.9780	1,735,567	1,607,334	1,672,373	0	(1,592)	0	0	5.000	3.155	MON	6,697	80,367	07/22/2009	12/01/2023
31418M-BY-7	FNMA Pool AD0054			2	1	11,323,173	107.7590	11,489,058	10,661,808	11,298,579	0	(24,595)	0	0	5.000	2.058	MON	44,424	444,242	02/07/2011	02/01/2024
31418M-SR-4	FNMA Pool AD0527			2	1	1,590,773	108.9720	1,621,512	1,488,008	1,590,580	0	(193)	0	0	5.500	3.046	MON	6,820	61,380	03/30/2011	06/01/2039
31418M-UM-2	FNMA Pool AD0587			2	1	2,094,862	107.3420	2,217,142	2,065,493	2,093,923	0	(323)	0	0	4.500	4.250	MON	7,746	92,947	02/08/2010	12/01/2039
31418N-DF-4	FNMA Pool AD1001			2	1	59,243	105.1430	64,466	61,312	59,287	0	19	0	0	4.000	4.586	MON	204	2,452	04/01/2010	02/01/2040
31418N-YE-4	FNMA Pool AD1608			2	1	123,814	105.4970	128,393	121,703	123,701	0	(52)	0	0	4.000	3.329	MON	406	4,868	04/30/2010	02/01/2025
31418P-UW-3	FNMA Pool AD2396			2	1	199,757	106.4980	210,330	197,496	199,688	0	(27)	0	0	4.500	4.277	MON	741	8,887	02/26/2010	03/01/2040
31418Q-FF-5	FNMA Pool AD2865			2	1	309,461	105.4970	311,088	294,878	308,928	0	(296)	0	0	4.000	1.875	MON	983	11,795	08/31/2010	02/01/2025
31418Q-FG-3	FNMA Pool AD2866			2	1	278,778	106.6380	285,635	267,855	278,228	0	(218)	0	0	4.500	2.778	MON	1,004	12,053	01/29/2010	02/01/2025
31418Q-ZF-3	FNMA Pool AD3441			2	1	120,892	108.0820	126,077	116,649	120,790	0	26	0	0	5.000	3.880	MON	486	5,832	02/26/2010	03/01/2040
31418R-RE-3	FNMA Pool AD4084			2	1	4,062,753	106.4980	4,296,541	4,034,386	4,061,721	0	(375)	0	0	4.500	4.358	MON	15,129	181,547	04/29/2010	05/01/2040
31418R-ZW-4	FNMA Pool AD4356			2	1	82,086	106.4980	87,547	82,205	82,083	0	(1)	0	0	4.500	4.514	MON	308	3,699	04/01/2010	04/01/2040
31418T-KB-2	FNMA Pool AD5689			2	1	84,406	105.4970	86,888	82,360	84,303	0	(48)	0	0	4.000	3.096	MON	275	3,294	05/28/2010	05/01/2025
31418U-C6-9	FNMA Pool AD6392			2	1	10,619,009	106.6380	10,649,173	9,986,284	10,600,993	0	(18,016)	0	0	4.500	2.328	MON	37,449	224,691	06/09/2011	05/01/2025
31418U-CG-7	FNMA Pool AD6370			2	1	858,747	106.4980	901,449	846,447	858,475	0	(113)	0	0	4.500	4.168	MON	3,174	38,090	05/12/2010	05/01/2040
31418U-VU-5	FNMA Pool AD6926			2	1	229,395	106.4980	239,640	225,018	229,301	0	(23)	0	0	4.500	4.026	MON	844	10,126	05/28/2010	06/01/2040
31418V-2A-9	FNMA Pool AD7968			2	1	242,718	108.0820	245,890	227,503	242,394	0	(110)	0	0	5.000	2.905	MON	948	11,375	07/30/2010	12/01/2039
31418V-6M-9	FNMA Pool AD8075			2	1	148,213	108.1440	153,227	141,688	148,081	0	(53)	0	0	5.000	3.978	MON	590	7,084	05/28/2010	06/01/2040
31418V-L6-7	FNMA Pool AD7548			2	1	2,498,309	108.1440	2,545,838	2,354,119	2,496,638	0	(1,671)	0	0	5.000	3.504	MON	9,809	68,662	05/13/2011	06/01/2040
31418X-6C-7	FNMA Pool AD9866			2	1	222,404	106.4980	225,241	211,498	222,099	0	(251)	0	0	4.500	4.005	MON	793	9,517	10/29/2010	10/01/2040
31418X-XX-1	FNMA Pool AD9693			2	1	1,355,072	108.1440	1,383,806	1,279,596	1,354,553	0	(268)	0	0	5.000	3.240	MON	5,332	63,980	09/21/2010	08/01/2040
31419A-4N-4	FNMA Pool AE0828			2	1	2,846,414	102.9340	2,865,893	2,784,204	2,845,918	0	(496)	0	0	3.500	3.240	MON	8,121	16,241	10/06/2011	02/01/2041
31419A-CU-9	FNMA Pool AE0082			2	1	881,195	109.1440	908,805	832,666	880,394	0	(552)	0	0	5.000	3.997	MON	3,469	41,633	06/17/2010	05/01/2040
31419A-NM-5	FNMA Pool AE0395			2	1	271,522	106.4330	273,195	256,682	271,378	0	(144)	0	0	4.500	3.391	MON	963	1,925	10/06/2011	10/01/2040
31419A-ZK-6	FNMA Pool AE0745			2	1	2,910,199	108.4030	2,900,080	2,675,276	2,901,509	0	(8,690)	0	0	6.000	3.033	MON	13,376	120,387	02/14/2011	03/01/2024
31419B-4T-9	FNMA Pool AE1733			2	1	9,999,343	105.1430	10,471,070	9,958,885	9,998,861	0	(482)	0	0	4.000	3.898	MON	33,196	232,374	05/23/2011	09/01/2040
31419B-N4-3	FNMA Pool AE1310			2	1	229,659	105.4970	231,677	219,605	228,918	0	(480)	0	0	4.000	3.132	MON	732	8,784	07/30/2010	07/01/2025
31419C-D3-4	FNMA Pool AE1921			2	1	303,449	105.1430	309,669	294,521	303,236	0	(102)	0	0	4.000	2.915	MON	982	11,781	11/01/2010	09/01/2040
31419D-SS-1	FNMA Pool AE3228			2	1	1,950,839	105.4970	1,964,971	1,862,585	1,947,409	0	(3,430)	0	0	4.000	3.232	MON	6,209	37,252	06/09/2011	08/01/2025
31419E-AP-4	FNMA Pool AE3613			2	1	220,868	106.4980	231,139	217,036	220,857	0	(10)	0	0	4.500	4.189	MON	814	7,325	03/29/2011	09/01/2040
31419F-GP-5	FNMA Pool AE4705			2	1	233,849	105.1430	237,776	226,146	233,639	0	(138)	0	0	4.000	3.605	MON	754	9,046	08/31/2010	09/01/2040
31419G-CH-5	FNMA Pool AE5471			2	1	1,371,746	106.4980	1,379,411	1,295,246	1,371,080	0	(666)	0	0	4.500	3.518	MON	4,857	9,714	10/06/2011	10/01/2040
31419H-GS-5	FNMA Pool AE6508			2	1	218,166	104.6670	219,772	209,972	218,068	0	(98)	0	0	3.500	2.575	MON	612	612	10/31/2011	10/01/2025
31419J-SM-1	FNMA Pool AE7723			2	1	4,830,172	105.1430	4,943,041	4,701,255	4,827,409	0	(2,447)	0	0	4.000	3.640	MON	15,671	188,050	11/10/2010	11/01/2040
31419K-KE-4	FNMA Pool AE8392			2	1	114,275	102.9340	119,590	116,181	114,311	0	32	0	0	3.500	3.681	MON	339	4,066	11/30/2010	11/01/2040
31419K-SZ-9	FNMA Pool AE8635			2	1	394,746	105.3240	414,790	393,823	394,712	0	(34)	0	0	3.500	3.438	MON	1,149	10,338	03/29/2011	11/01/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31419L-EJ-8	FNMA Pool AE9136			2	1	218,497	105.4640	227,451	215,667	218,377	0	(120)	0	0	3.500	3.252	MON	629	4,403	04/29/2011	12/01/2025
31419M-BK-6	FNMA Pool AE9941			2	1	345,233	105.3240	361,074	342,823	345,071	0	(162)	0	0	3.500	3.367	MON	1,000	9,999	01/31/2011	12/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						409,429,687	XXX	427,864,566	397,460,935	409,182,847	0	(212,274)	0	0	XXX	XXX	XXX	1,621,686	14,708,375	XXX	XXX
34073N-Y3-8	Florida Hsg Fin Corp Rev Amt- Homeowner Mtg-Ser 1			1	1FE	3,747,597	105.9310	3,696,992	3,490,000	3,632,808	0	(27,708)	0	0	5.950	4.925	JJ	103,828	207,655	02/23/2007	07/01/2016
45505T-DK-4	Indiana St Hsg Cmnty Dev MTG-SER A1			1	1FE	2,013,174	105.8560	2,048,314	1,935,000	1,982,462	0	(7,391)	0	0	5.250	4.738	JJ	50,794	101,588	02/15/2006	07/01/2017
646133-HC-5	New Jersey St Tran Corp Ctfs				1FE	7,556,628	112.3580	8,117,866	7,225,000	7,414,468	0	(28,563)	0	0	5.000	4.474	MS	106,368	361,250	08/25/2005	09/15/2017
676907-MY-1	Ohio Hsg Fin Agy Mtg Rev				1FE	2,950,187	103.4450	2,901,632	2,805,000	2,939,577	0	(2,616)	0	0	5.375	5.037	MS	50,256	150,769	04/12/2006	03/01/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						16,267,586	XXX	16,764,804	15,455,000	15,969,315	0	(66,278)	0	0	XXX	XXX	XXX	311,246	821,262	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						689,999,266	XXX	725,634,667	657,814,069	682,730,642	0	(2,320,847)	0	0	XXX	XXX	XXX	5,447,284	27,110,508	XXX	XXX
001055-AE-2	Aflac Inc				1FE	49,963	103.1980	51,599	50,000	49,973	0	7	0	0	3.450	3.466	FA	652	1,754	08/04/2010	08/15/2015
00130H-BL-8	AES Corporation				3FE	122,938	108.7500	190,313	175,000	140,236	0	6,456	0	0	7.750	14.792	AO	2,863	13,563	12/05/2008	10/15/2015
00130H-BN-4	AES Corporation				3FE	73,147	110.0000	126,500	115,000	78,108	0	2,113	0	0	8.000	14.787	JD	767	9,200	05/20/2009	06/01/2020
00130H-BQ-7	AES Corporation	LS			3FE	2,600,583	114.5000	2,748,000	2,400,000	2,557,948	0	(29,886)	0	0	9.750	7.910	AO	49,400	234,000	07/09/2010	04/15/2016
001546-AL-4	AK Steel Corp	LS		1	4FE	463,594	94.0000	437,100	465,000	437,100	(26,624)	121	0	0	7.625	7.670	MN	4,531	35,456	12/06/2010	05/15/2020
00206R-AF-9	AT&T Inc				1FE	158,355	104.2220	156,333	150,000	153,931	0	(3,726)	0	0	4.950	2.375	JJ	3,424	7,425	12/13/2010	01/15/2013
00206R-AP-7	AT&T Inc				1FE	99,829	110.2410	110,241	100,000	99,929	0	34	0	0	6.700	6.741	MN	856	6,700	11/12/2008	11/15/2013
00206R-AQ-5	AT&T Inc				1FE	149,991	107.7870	161,681	150,000	149,997	0	1	0	0	4.850	4.851	FA	2,748	7,275	01/29/2009	02/15/2014
00206R-AV-4	AT&T Inc				1FE	126,349	103.5470	129,434	125,000	126,003	0	(262)	0	0	2.500	2.268	FA	1,181	3,255	08/31/2010	08/15/2015
00206R-AW-2	AT&T Inc				1FE	101,344	104.2140	104,214	100,000	101,198	0	(146)	0	0	2.950	2.658	MN	377	1,606	05/31/2011	05/15/2016
00206R-AY-8	AT&T Inc	LS			1FE	3,803,407	102.0290	3,892,406	3,815,000	3,804,222	0	814	0	0	2.400	2.465	FA	33,826	0	08/31/2011	08/15/2016
00209T-AA-3	AT&T Broadband				2FE	166,371	108.7510	163,127	150,000	154,422	0	(3,449)	0	0	8.375	5.804	MS	3,699	12,563	04/01/2008	03/15/2013
002824-AT-7	Abbott Laboratories				1FE	116,803	117.3110	117,311	100,000	114,937	0	(1,866)	0	0	5.875	2.267	MN	751	2,938	05/31/2011	05/15/2016
002824-AX-8	Abbott Laboratories				1FE	49,949	104.8790	52,440	50,000	49,965	0	10	0	0	2.700	2.722	MN	128	1,350	05/24/2010	05/27/2015
00440E-AN-7	Ace Ina Holdings				1FE	1,098,968	101.7880	1,119,668	1,100,000	1,099,185	0	197	0	0	2.600	2.620	MN	3,019	28,600	11/30/2010	11/23/2015
00724F-AA-9	Adobe Systems Inc				2FE	74,870	104.9680	78,726	75,000	74,917	0	25	0	0	3.250	3.288	FA	1,016	2,438	01/25/2010	02/01/2015
00817Y-AE-8	Aetna Inc				2FE	115,001	115.0610	115,061	100,000	113,621	0	(1,380)	0	0	6.000	2.732	JD	267	3,000	07/01/2011	06/15/2016
008190-AH-3	Affiliated Computer SVCS-A				2FE	54,208	107.3500	53,675	50,000	53,049	0	(830)	0	0	5.200	3.298	JD	217	2,600	07/30/2010	06/01/2015
009158-AQ-9	Air Products & Chemicals Inc				1FE	49,953	102.7050	51,353	50,000	49,957	0	4	0	0	2.000	2.020	FA	414	0	07/29/2011	08/02/2016
009363-AF-9	Airgas Inc			1	2FE	149,181	107.0530	187,343	175,000	151,817	0	2,349	0	0	7.125	9.860	AO	3,117	12,688	11/16/2010	10/01/2018
010392-EY-0	Alabama Power Co				1FE	25,847	103.9580	25,990	25,000	25,180	0	(181)	0	0	4.850	4.074	JD	54	1,213	01/31/2008	12/15/2012
013817-AR-2	Alcoa Inc				2FE	50,297	106.3890	53,195	50,000	50,102	0	(62)	0	0	6.000	5.859	JJ	1,383	3,000	07/31/2008	07/15/2013
018804-AL-8	Alliant TechSystems Inc				3FE	391,000	102.5000	471,500	460,000	414,395	0	8,333	0	0	6.750	9.650	AO	7,763	31,050	12/05/2008	04/01/2016
018804-AP-9	Alliant TechSystems Inc			1	3FE	388,225	102.0000	387,600	380,000	387,600	(618)	(7)	0	0	6.875	6.470	MS	7,692	0	12/22/2011	09/15/2018
02003M-BQ-6	Allstate Life Glob Fd Tr MTN				1FE	101,712	105.5930	105,593	100,000	100,499	0	(355)	0	0	5.375	4.982	AO	911	5,375	05/05/2008	04/30/2013
02580E-CN-1	American Express Bk FSB				1FE	253,525	104.5250	261,313	250,000	251,011	0	(739)	0	0	5.500	5.172	AO	2,865	13,750	05/05/2008	04/16/2013
025816-AQ-2	American Express Company				1FE	47,610	104.5730	52,287	50,000	49,181	0	494	0	0	4.875	6.006	JJ	1,124	2,438	07/31/2008	07/15/2013
025816-BA-6	American Express Company				1FE	227,804	111.6780	223,356	200,000	219,738	0	(7,871)	0	0	7.250	2.936	MN	1,651	14,500	12/17/2010	05/20/2014
0258M0-CW-7	American Express Credit MTN				1FE	100,421	105.1150	105,115	100,000	100,125	0	(88)	0	0	5.875	5.776	MN	963	5,875	06/05/2008	05/02/2013
0258M0-CZ-0	American Express Credit				1FE	76,203	107.4320	80,574	75,000	75,676	0	(234)	0	0	5.125	4.759	FA	1,345	3,844	08/31/2009	08/25/2014
0258M0-DA-4	American Express Credit				1FE	125,337	100.5300	125,663	125,000	125,260	0	(66)	0	0	2.750	2.690	MS	1,012	3,457	10/01/2010	09/15/2015
0258M0-DC-0	American Express Credit Series MTN				1FE	124,404	100.4900	125,613	125,000	124,431	0	27	0	0	2.800	2.904	MS	992	0	10/03/2011	09/19/2016
026874-AX-5	American International Group				2FE	103,120	96.8230	96,823	100,000	102,648	0	(472)	0	0	5.050	4.278	AO	1,263	2,525	04/01/2011	10/01/2015
026874-CB-1	American International Group				2FE	169,164	94.6310	165,604	175,000	169,385	0	220	0	0	4.875	5.659	MS	2,559	0	10/31/2011	09/15/2016
03073E-AF-2	Amerisourcebergen Corp				1FE	109,664	113.9780	113,978	100,000	107,702	0	(1,905)	0	0	5.875	3.634	MS	1,730	5,875	12/15/2010	09/15/2015
03076C-AB-2	Ameriprise Financial Inc				1FE	113,780	112.9550	112,955	100,000	110,931	0	(2,646)	0	0	5.650	2.660	MN	722	5,650	11/30/2010	11/15/2015
031162-AJ-9	Amgen Inc				2FE	54,734	108.3760	54,188	50,000	52,824	0	(929)	0	0	4.850	2.795	MN	290	2,425	11/24/2009	11/18/2014
031162-BF-6	Amgen Inc				2FE	39,907	100.6830	40,273	40,000	39,916	0	9	0	0	2.300	2.350	JD	41	422	06/27/2011	06/15/2016
031162-BJ-8	Amgen Inc	LS			2FE	3,824,197	101.2940	3,874,496	3,825,000	3,824,232	0	35	0	0	1.875	1.882	MN	10,160	0	11/07/2011	11/15/2014
031652-BE-9	Amkor Technology Inc	LS		1	3FE	480,000	96.2500	462,000	480,000	462,000	(18,000)	0	0	0	6.625	6.625	JD	2,650	16,872	10/27/2011	06/01/2021
032095-AA-9	Amphenol Corp				2FE	99,813	107.1470	107,147	100,000	99,889	0	35	0	0	4.750	4.792	MN	607	4,750	10/29/2009	11/15/2014
032511-AX-5	Anadarko Petroleum Corp				2FE	135,910	113.3550	141,694	125,000	135,436	0	(474)	0	0	5.950	3.986	MS	2,190	0	10/03/2011	09/15/2016

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
032511-BD-8	Anadarko Petroleum Corp				2FE	85,613	111.0850	83,314	75,000	82,600	0	(3,013)	0	0	7.625	2.850	MS	1,684	5,719	02/02/2011	03/15/2014
032654-AE-5	Analog Devices				1FE	3,012,875	109.1410	3,001,378	2,750,000	2,959,997	0	(52,878)	0	0	5.000	1.859	JJ	68,750	68,750	06/08/2011	07/01/2014
035229-CU-5	Anheuser-Busch Cos Inc				1FE	96,601	107.7710	107,771	100,000	98,483	0	682	0	0	4.950	5.749	JJ	2,283	4,950	02/03/2009	01/15/2014
03523T-AM-0	Anheuser-Busch				1FE	76,986	107.8160	80,862	75,000	76,271	0	(390)	0	0	4.125	3.532	JJ	1,427	3,094	02/08/2010	01/15/2015
03523T-AT-5	Anheuser-Busch				1FE	49,907	106.4850	53,243	50,000	49,933	0	19	0	0	3.625	3.668	AO	383	1,813	09/02/2010	04/15/2015
03523T-BA-5	Anheuser-Busch				1FE	29,945	105.5140	31,654	30,000	29,955	0	10	0	0	2.875	2.914	FA	326	474	01/24/2011	02/15/2016
03523T-BG-2	Anheuser-Busch	LS			1FE	2,511,637	111.1130	2,514,487	2,263,000	2,464,605	0	(47,033)	0	0	5.375	2.158	MN	15,542	100,136	06/08/2011	11/15/2014
03523T-BL-1	Anheuser-Busch				1FE	100,837	100.7150	100,715	100,000	100,767	0	(70)	0	0	1.500	1.192	JJ	696	0	10/03/2011	07/14/2014
037389-AV-5	AON Corp				2FE	2,286,502	102.6160	2,308,860	2,250,000	2,281,939	0	(4,696)	0	0	3.500	3.092	MS	19,906	67,569	06/08/2011	09/30/2015
037389-AY-9	AON Corp				2FE	177,397	101.1350	176,986	175,000	177,318	0	(79)	0	0	3.125	2.803	MN	516	2,734	10/31/2011	05/27/2016
037411-AT-2	Apache Corp				1FE	103,119	105.8010	105,801	100,000	100,881	0	(650)	0	0	5.250	4.538	AO	1,108	5,250	04/30/2008	04/15/2013
037735-CQ-8	Appalachian Power Co				2FE	128,031	104.6040	130,755	125,000	127,423	0	(609)	0	0	3.400	2.798	MN	437	4,250	01/31/2011	05/24/2015
037933-AE-8	Apria Healthcare Group Inc			1	3FE	1,762,213	103.2500	1,781,063	1,725,000	1,730,984	(13,819)	(14,065)	0	0	11.250	10.276	MN	32,344	194,063	09/15/2010	11/01/2012
03939R-AB-6	Arch Western Finance				3FE	85,565	100.5000	109,545	109,000	99,773	0	5,242	0	0	6.750	13.152	JJ	3,679	7,358	12/05/2008	07/01/2013
04044T-AC-0	Aristotle Holding Inc. Series 144A				2FE	49,987	101.8460	50,923	50,000	49,987	0	0	0	0	3.500	3.506	MN	194	0	11/14/2011	11/15/2016
044209-AD-6	Ashland Inc	LS		1	3FE	1,210,976	111.5000	1,393,750	1,250,000	1,217,747	0	4,342	0	0	9.125	9.750	JD	9,505	114,063	05/27/2010	06/01/2017
045488-AC-7	Assoc Banc-Corp			1	2FE	2,634,424	103.0710	2,679,846	2,600,000	2,633,185	0	(1,239)	0	0	5.125	4.783	MS	34,423	0	10/24/2011	02/28/2016
049560-AC-9	Atmos Energy Corp				2FE	46,251	103.6920	51,846	50,000	48,967	0	925	0	0	5.125	7.226	JJ	1,182	2,563	10/31/2008	01/15/2013
05329W-AJ-1	Autonation Inc				3FE	1,181,856	105.0000	1,260,000	1,200,000	1,184,956	0	1,848	0	0	6.750	7.000	AO	17,100	81,000	03/31/2010	04/15/2018
053332-AC-6	Autozone Inc	LS			2FE	916,502	103.4860	879,631	850,000	870,977	0	(25,990)	0	0	5.875	2.689	AO	10,542	49,938	03/19/2010	10/15/2012
053332-AH-5	Autozone Inc				2FE	49,792	109.8540	54,927	50,000	49,907	0	41	0	0	6.500	6.599	JJ	1,499	3,250	02/27/2009	01/15/2014
053332-AK-8	Autozone Inc				2FE	54,422	110.6990	55,350	50,000	52,811	0	(858)	0	0	5.750	3.774	JJ	1,326	2,875	01/29/2010	01/15/2015
05367A-AD-5	Aviation Capital Group Series 144A				2FE	1,205,000	94.2180	1,135,327	1,205,000	1,205,000	0	0	0	0	6.750	6.750	AO	19,205	40,669	03/30/2011	04/06/2021
05531F-AG-8	BB&T Corporation Series MTN			1	1FE	203,012	104.2430	208,486	200,000	202,721	0	(291)	0	0	3.200	2.847	MS	1,884	3,342	07/01/2011	02/16/2016
055381-AQ-0	BE Aerospace			1	3FE	640,000	109.5000	700,800	640,000	640,000	0	0	0	0	8.500	8.500	JJ	27,200	54,400	06/26/2008	07/01/2018
055381-AR-8	BE Aerospace	LS		1	3FE	505,430	109.0000	555,900	510,000	505,882	0	351	0	0	6.875	7.000	AO	8,766	36,523	09/13/2010	10/01/2020
058498-AN-6	Ball Corp			1	3FE	957,038	109.5000	990,975	905,000	946,030	0	(5,840)	0	0	7.375	6.408	MS	22,248	66,744	01/12/2010	09/01/2017
058498-AQ-9	Ball Corp	LS		1	3FE	180,000	104.7500	188,550	180,000	180,000	5,850	0	0	0	5.750	5.750	MN	1,323	10,264	11/15/2010	05/15/2021
059172-AA-4	Baltimore Gas and Electric	LS			2FE	5,980,294	107.4130	5,827,155	5,425,000	5,804,794	0	(175,500)	0	0	6.125	1.393	JJ	166,141	166,141	06/08/2011	07/01/2013
060505-AX-2	Bank of America Corp				1FE	94,054	100.4050	100,405	100,000	98,411	0	1,434	0	0	4.875	6.293	JJ	2,248	4,875	02/04/2008	01/15/2013
06051G-DW-6	Bank of America Corp MTN				1FE	96,511	100.0810	100,081	100,000	98,855	0	804	0	0	4.900	5.806	MN	817	4,900	11/26/2008	05/01/2013
06051G-DY-2	Bank of America Corp				1FE	221,372	103.6860	207,372	200,000	215,225	0	(6,000)	0	0	7.375	3.979	MN	1,885	14,750	12/17/2010	05/15/2014
06051G-EA-3	Bank of America Corp				1FE	183,314	100.7070	176,237	175,000	183,092	0	(222)	0	0	6.500	5.348	FA	4,740	0	11/02/2011	08/01/2016
06051G-EB-1	Bank of America Corp				1FE	99,709	96.4990	96,499	100,000	99,803	0	55	0	0	4.500	4.566	AO	1,125	4,500	06/01/2010	04/01/2015
06051G-ED-7	Bank of America Corp				1FE	516,882	93.0420	488,471	525,000	518,586	0	1,609	0	0	3.700	4.062	MS	6,475	20,019	12/15/2010	09/01/2015
06051G-EG-0	Bank of America Corp Series MTN				1FE	74,137	92.1780	69,134	75,000	74,258	0	121	0	0	3.625	3.882	MS	785	1,359	03/29/2011	03/17/2016
06051G-EH-8	Bank of America Corp MTN				1FE	1,118,807	91.0830	1,156,754	1,270,000	1,119,596	0	790	0	0	5.000	6.724	MN	8,467	0	12/02/2011	05/13/2021
06051G-EK-1	Bank of America Corp				1FE	275,929	92.5920	254,628	275,000	275,862	0	(67)	0	0	3.750	3.674	JJ	4,841	0	07/29/2011	07/12/2016
06406H-BK-4	Bank of New York				1FE	199,487	106.3970	196,834	185,000	193,964	0	(5,309)	0	0	5.125	2.120	FA	3,266	9,481	12/15/2010	08/27/2013
06406H-BN-8	Bank of New York				1FE	127,104	104.3050	130,381	125,000	126,348	0	(420)	0	0	3.100	2.728	JJ	1,787	3,875	02/26/2010	01/15/2015
06406H-BX-6	Bank of New York Series MTN				1FE	1,388,796	100.3100	1,394,309	1,390,000	1,388,893	0	97	0	0	2.300	2.318	JJ	13,587	0	07/27/2011	07/28/2016
07385T-AJ-5	Bear Stearns Co Inc				1FE	82,892	108.7530	81,565	75,000	79,730	0	(1,543)	0	0	5.700	3.377	MN	546	4,275	11/24/2009	11/15/2014
073902-KF-4	Bear Stearns Companies Inc				1FE	111,758	107.5390	107,539	100,000	109,163	0	(2,238)	0	0	5.300	2.762	AO	898	5,300	10/29/2010	10/30/2015
079860-AJ-1	Bellsouth Corp	LS			1FE	3,398,574	103.3480	3,539,669	3,425,000	3,448,805	0	(7,158)	0	0	4.750	3.923	MN	20,788	134,188	06/08/2011	11/15/2012
081437-AG-0	Bemis Company	LS			2FE	3,342,987	108.2180	3,300,649	3,050,000	3,277,393	0	(65,287)	0	0	5.650	2.644	FA	71,802	87,575	03/17/2011	08/01/2014
084664-AD-3	Berkshire Hathaway FIN				1FE	49,131	106.3970	53,199	50,000	49,661	0	177	0	0	4.625	5.026	AO	488	2,313	10/31/2008	10/15/2013
084664-AZ-4	Berkshire Hathaway FIN				1FE	104,619	103.9970	103,997	100,000	102,330	0	(2,214)	0	0	4.500	2.213	JJ	2,075	4,500	12/13/2010	01/15/2013
084664-BD-2	Berkshire Hathaway FIN				1FE	50,044	105.1840	52,592	50,000	50,015	0	(10)	0	0	4.600	4.578	MN	294	2,300	12/01/2008	05/15/2013
084664-BG-5	Berkshire Hathaway FIN				1FE	50,680	106.4850	53,243	50,000	50,253	0	(147)	0	0	5.000	4.673	FA	944	2,500	12/01/2008	08/15/2013
084670-AV-0	Berkshire Hathaway Fin				1FE	381,889	106.0160	397,560	375,000	380,065	0	(1,541)	0	0	3.200	2.743	FA	4,667	12,000	12/15/2010	02/11/2015
086516-AJ-0	Best Buy				2FE	49,923	106.0300	53,015	50,000	49,971	0	17	0	0	6.750	6.790	JJ	1,556	3,375	01/14/2009	07/15/2013
09247X-AD-3	Blackrock Inc				1FE	49,833	106.7830	53,392	50,000	49,898	0	32	0	0	3.500	3.574	JD	102	1,750	12/22/2009	12/10/2014
093662-AD-6	Block Financial				2FE	49,948	102.7820	51,391	50,000	49,988	0	11	0	0	7.875	7.900	JJ	1,816	3,938	01/08/2008	01/15/2013
097023-AT-2	Boeing Co				1FE	37,112	104.8420	36,695	35,000	35,514	0	(441)	0	0	5.125	3.775	FA	678	1,794	02/29/2008	02/15/2013
097023-AY-1	Boeing Co				1FE	78,364	107.3640	80,523	75,000	77,280	0	(694)	0	0	3.500	2.482	FA	992	2,625	06/01/2010	02/15/2015
097023-BC-8	Boeing Co				1FE	27,373	109.6150	27,404	25,000	27,372	0	(1)	0	0	3.750	1.717	MN	107	0	12/27/2011	11/20/2016

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
10112R-AR-5	Boston Properties Inc			1	2FE	775,033	111.6030	781,221	700,000	773,911	0	(1,122)	0	0	5.625	4.156	MN	5,031	19,688	11/01/2011	08/15/2020
10112R-AS-3	Boston Properties Inc				2FE	495,774	100.6300	508,182	505,000	495,911	0	137	0	0	4.125	4.361	MN	2,662	10,416	10/28/2011	05/15/2021
10112R-AT-1	Boston Properties Inc				2FE	2,893,243	102.1080	2,961,132	2,900,000	2,893,358	0	115	0	0	3.700	3.738	MN	15,201	0	11/03/2011	11/15/2018
101137-AG-2	Boston Scientific Corp				2FE	86,840	112.1160	84,087	75,000	85,894	0	(947)	0	0	6.400	2.901	JD	213	2,400	07/27/2011	06/15/2016
101137-AJ-6	Boston Scientific Corp				2FE	68,703	104.9410	68,212	65,000	68,526	0	(177)	0	0	4.500	2.631	JJ	1,349	0	10/31/2011	01/15/2015
10138M-AF-2	Bottling Group				1FE	26,129	108.3360	27,084	25,000	25,465	0	(235)	0	0	5.000	3.959	MN	160	1,250	01/16/2009	11/15/2013
105340-AF-0	Brandywine Oper Partners				2FE	54,605	104.4770	52,239	50,000	54,057	0	(548)	0	0	6.000	3.909	AO	750	1,500	05/10/2011	04/01/2016
110122-AL-2	Bristol-Myers Squibb Co				1FE	2,648,512	107.5390	2,607,821	2,425,000	2,601,571	0	(46,163)	0	0	5.250	0.725	FA	48,096	64,969	07/25/2011	08/15/2013
110394-AB-9	Bristow Group Inc			1	3FE	571,800	104.0000	655,200	630,000	585,302	(65)	2,797	0	0	7.500	8.635	MS	13,913	47,250	12/02/2010	09/15/2015
111320-AD-9	Broadcom Corporation				1FE	49,770	102.3650	51,183	50,000	49,784	0	14	0	0	2.375	2.494	MN	198	594	09/28/2011	11/01/2015
111621-AG-3	Brocade Communications Systems			1	3FE	218,435	104.0000	228,800	220,000	218,679	0	176	0	0	6.625	6.748	JJ	6,721	14,575	09/27/2010	01/15/2018
111621-AK-4	Brocade Communications Systems			1	3FE	218,143	106.5000	234,300	220,000	218,359	0	152	0	0	6.875	6.998	JJ	6,974	15,125	09/27/2010	01/15/2020
118230-AJ-0	Buckeye Partners LP				2FE	1,272,150	105.2550	1,326,213	1,260,000	1,271,730	0	(420)	0	0	4.875	4.746	FA	25,594	33,784	06/08/2011	02/01/2021
120111-BL-2	Building Materials Corp Series 144A			1	3FE	293,306	105.0000	309,750	295,000	293,420	0	114	0	0	6.750	6.821	MN	3,319	9,043	12/15/2011	05/01/2019
120568-AU-4	Bunge LTD Finance Corp				2FE	49,996	103.5530	51,777	50,000	49,996	0	1	0	0	4.100	4.102	MS	604	1,048	03/08/2011	03/15/2016
12189T-AV-6	Burlington North Santa Fe				2FE	46,064	104.5560	52,278	50,000	48,604	0	862	0	0	4.300	6.280	JJ	1,075	2,150	11/05/2008	07/01/2013
12189T-BB-9	Burlington North Santa Fe	LS			2FE	2,663,924	112.0430	2,605,000	2,325,000	2,577,971	0	(85,953)	0	0	7.000	1.663	FA	67,813	81,375	06/08/2011	02/01/2014
1248EP-AU-7	Cco Hldgs Llc / Cap Corp	LS		1	3FE	4,569,931	101.2500	4,682,813	4,625,000	4,570,864	0	933	0	0	6.500	6.668	AO	50,939	141,962	10/04/2011	04/30/2021
1248EP-AW-3	Cco Hldgs Llc / Cap Corp			1	3FE	105,000	105.5000	110,775	105,000	105,000	0	0	0	0	7.375	7.375	JD	366	0	11/30/2011	06/01/2020
125509-BR-9	Cigna Corp	LS			2FE	3,307,385	99.7810	3,302,751	3,310,000	3,307,451	0	66	0	0	2.750	2.767	MN	12,895	0	11/03/2011	11/15/2016
12572Q-AA-3	CME Group Inc				1FE	49,995	106.5630	53,282	50,000	49,998	0	1	0	0	5.400	5.403	FA	1,125	2,700	08/07/2008	08/01/2013
125896-BC-3	CMS Energy Corp				3FE	162,317	118.4740	195,482	165,000	162,794	0	200	0	0	8.750	9.000	JD	642	14,438	06/09/2009	06/15/2019
126117-AL-4	CNA Financial Corp				2FE	81,403	105.3710	79,028	75,000	80,116	0	(1,286)	0	0	5.850	3.404	JD	195	4,388	03/10/2011	12/15/2014
12626P-AG-8	CRH America Inc				2FE	80,522	106.8220	80,117	75,000	80,286	0	(235)	0	0	6.000	4.341	MS	1,138	0	10/03/2011	09/30/2016
12626P-AK-9	CRH America Inc				2FE	51,349	99.8410	49,921	50,000	51,258	0	(91)	0	0	4.125	3.452	JJ	951	0	08/31/2011	01/15/2016
126307-AA-5	CSC Holdings Inc				3FE	2,169,468	110.6250	2,433,750	2,200,000	2,179,247	0	6,447	0	0	8.500	8.928	AO	39,478	187,000	06/25/2010	04/15/2014
126408-GB-3	CSX Corp				2FE	842,383	100.9970	833,225	825,000	825,730	0	(3,460)	0	0	6.300	5.857	MS	15,304	51,975	07/03/2006	03/15/2012
126408-GN-7	CSX Corp				2FE	113,561	114.2610	114,261	100,000	110,238	0	(2,929)	0	0	6.250	2.924	AO	1,563	6,250	01/03/2011	04/01/2015
126650-BE-9	CVS/Caremark Corp				2FE	58,777	116.4690	58,235	50,000	58,239	0	(538)	0	0	6.125	2.342	FA	1,157	0	08/31/2011	08/15/2016
126650-BT-6	CVS/Caremark Corp				2FE	49,927	105.4350	52,718	50,000	49,949	0	14	0	0	3.250	3.282	MN	194	1,625	05/13/2010	05/18/2015
131347-BS-4	Calpine Corporation Series 144A			1	3FE	1,471,175	107.7500	1,497,725	1,390,000	1,470,677	0	(498)	0	0	7.875	6.765	JJ	45,913	0	12/07/2011	07/31/2018
14040H-AS-4	Capital One Financial Corp				2FE	85,400	109.8710	82,403	75,000	80,740	0	(2,242)	0	0	7.375	3.991	MN	584	5,531	11/10/2009	05/23/2014
14040H-AX-3	Capital One Financial Corp				2FE	100,414	100.4280	100,428	100,000	100,382	0	(32)	0	0	3.150	3.059	JJ	1,418	0	07/29/2011	07/15/2016
14149Y-AS-7	Cardinal Health Inc				2FE	148,385	106.0000	145,220	137,000	143,735	0	(4,513)	0	0	5.500	2.054	JD	335	7,535	12/15/2010	06/15/2013
14170T-AD-3	Carefusion Corp				2FE	5,729,674	101.5190	5,611,970	5,528,000	5,617,066	0	(112,608)	0	0	4.125	1.342	FA	95,013	114,015	06/08/2011	08/01/2012
14170T-AF-8	Carefusion Corp				2FE	49,537	107.9030	53,952	50,000	49,720	0	98	0	0	5.125	5.360	FA	1,068	2,563	02/08/2010	08/01/2014
144141-CT-3	Carolina Power & Light				1FE	24,603	107.1850	26,796	25,000	24,851	0	81	0	0	5.125	5.497	MS	377	1,281	10/14/2008	09/15/2013
144141-CX-4	Carolina Power and Light				1FE	112,548	114.5760	114,576	100,000	110,141	0	(2,400)	0	0	5.250	2.539	JD	233	5,250	12/30/2010	12/15/2015
147446-AR-9	Case New Holland Inc				3FE	422,404	113.0000	480,250	425,000	422,607	0	203	0	0	7.875	7.996	JD	2,789	16,752	08/04/2011	12/01/2017
14912L-3N-9	Caterpillar Finance Ser MTN				1FE	30,484	103.9080	31,172	30,000	30,100	0	(103)	0	0	4.850	4.480	JD	97	1,455	01/02/2008	12/07/2012
14912L-3S-8	Caterpillar Finance Series MTN				1FE	25,528	103.9850	25,996	25,000	25,127	0	(111)	0	0	4.250	3.776	FA	422	1,063	02/29/2008	02/08/2013
14912L-4C-2	Caterpillar Finance MTN				1FE	197,498	109.0110	190,769	175,000	187,980	0	(7,246)	0	0	6.200	1.864	MS	2,743	10,850	12/30/2010	09/30/2013
14912L-4F-5	Caterpillar Finance				1FE	97,944	110.7180	110,718	100,000	99,039	0	408	0	0	6.125	6.617	FA	2,280	6,125	02/27/2009	02/17/2014
14912L-4M-0	Caterpillar Finance MTN				1FE	101,469	103.8410	103,841	100,000	101,149	0	(313)	0	0	2.750	2.404	JD	53	2,750	12/17/2010	06/24/2015
14912L-4X-6	Caterpillar Finance				1FE	49,887	102.6550	51,328	50,000	49,896	0	9	0	0	2.050	2.098	FA	433	0	07/26/2011	08/01/2016
14987B-AA-1	CC Holdings GS V LLC / CRO Series 144A			1	2FE	839,846	107.7500	932,038	865,000	846,492	0	2,660	0	0	7.750	8.335	FMAN	11,173	67,038	04/15/2009	05/01/2017
151020-AD-6	Celgene Corp				2FE	49,927	101.3080	50,654	50,000	49,944	0	14	0	0	2.450	2.481	AO	259	1,252	10/04/2010	10/15/2015
15189Y-AB-2	Centerpoint Energy Res SERIES B				2FE	108,795	107.7440	107,744	100,000	102,479	0	(1,862)	0	0	7.875	5.788	AO	1,969	7,875	04/30/2008	04/01/2013
152312-AN-4	Centex Corp				3FE	188,313	98.2500	225,975	230,000	209,765	0	7,235	0	0	5.700	9.959	MN	1,675	13,110	09/10/2008	05/15/2014
152312-AT-1	Centex Corp				3FE	452,250	95.2500	514,350	540,000	482,772	0	10,241	0	0	6.500	9.545	MN	5,850	35,100	09/10/2008	05/01/2016
156700-AR-7	Centurytel Inc	LS			2FE	722,528	100.1840	726,334	725,000	722,623	0	96	0	0	6.450	6.497	JD	2,078	23,251	06/09/2011	06/15/2021
165167-BS-5	Chesapeake Energy Corp				3FE	262,200	106.5000	489,900	460,000	305,266	0	16,203	0	0	6.500	15.737	FA	11,296	29,900	12/05/2008	08/15/2017
165167-BU-0	Chesapeake Energy Corp				3FE	494,700	107.0000	518,950	485,000	493,994	3,619	(688)	0	0	6.875	6.596	MN	4,261	33,344	12/15/2010	11/15/2020
165167-CC-9	Chesapeake Energy Corp	LS			3FE	101,500	110.5000	193,375	175,000	113,750	0	4,618	0	0	7.250	15.698	JD	564	12,688	12/05/2008	12/15/2018
165167-CD-7	Chesapeake Energy Corp	LS			3FE	1,663,743	114.5000	2,003,750	1,750,000	1,698,859	0	13,193	0	0	9.500	10.625	FA	62,806	166,250	01/28/2009	02/15/2015
165167-CE-5	Chesapeake Energy Corp			1	3FE	550,000	107.0000	588,500	550,000	550,000	0	0	0	0	6.875	6.875	FA	14,285	37,602	08/09/2010	08/15/2018

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
165167-CF-2	Chesapeake Energy Corp				3FE	965,000	107.2500	1,034,963	965,000	965,000	14,475	0	0	0	6.625	6.625	FA	24,152	63,576	08/09/2010	08/15/2020
16524R-AA-1	Chesapeake Midstream Series 144A			1	3FE	545,000	100.0000	545,000	545,000	545,000	0	0	0	0	5.875	5.875	AO	6,760	15,654	04/14/2011	04/15/2021
166751-AH-0	Chevron Corp				1FE	69,871	106.9400	74,858	70,000	69,941	0	26	0	0	3.950	3.991	MS	906	2,765	02/26/2009	03/03/2014
171798-AA-9	Cimarex Energy Co			1	3FE	625,244	104.2500	724,538	695,000	643,858	0	6,644	0	0	7.125	8.812	MN	8,253	49,519	12/05/2008	05/01/2017
17275R-AC-6	Cisco Systems Inc				1FE	197,629	116.3730	203,653	175,000	194,055	0	(3,574)	0	0	5.500	2.703	FA	3,449	4,813	02/25/2011	02/22/2016
172967-CQ-2	Citigroup Inc				2FE	214,623	98.9710	222,685	225,000	218,949	0	2,001	0	0	5.000	6.094	MS	3,313	11,250	10/01/2009	09/15/2014
172967-DP-3	Citigroup Inc				1FE	99,138	102.8010	102,801	100,000	99,711	0	178	0	0	5.850	6.054	JJ	2,909	5,850	07/31/2008	07/02/2013
172967-DQ-1	Citigroup Inc				1FE	265,145	105.0690	262,673	250,000	264,940	0	(205)	0	0	5.850	4.396	FA	6,053	0	11/30/2011	08/02/2016
172967-EQ-0	Citigroup Inc				1FE	250,670	102.0920	255,230	250,000	250,193	0	(143)	0	0	5.500	5.437	AO	3,056	13,750	04/30/2008	04/11/2013
172967-EU-1	Citigroup Inc				1FE	149,994	104.0960	156,144	150,000	149,998	0	1	0	0	6.500	6.501	FA	3,575	9,750	09/02/2008	08/19/2013
172967-EY-3	Citigroup Inc				1FE	101,408	104.9520	104,952	100,000	100,798	0	(274)	0	0	6.375	6.040	FA	2,461	6,375	08/31/2009	08/12/2014
172967-EZ-0	Citigroup Inc				1FE	5,995,178	102.8050	5,808,483	5,650,000	5,975,654	0	(19,524)	0	0	5.500	3.318	AO	65,603	0	10/25/2011	10/15/2014
172967-FA-4	Citigroup Inc				1FE	426,139	104.4710	417,884	400,000	418,849	0	(5,701)	0	0	6.010	4.336	JD	1,068	24,040	12/15/2010	01/15/2015
172967-FD-8	Citigroup Inc				1FE	128,825	101.2760	126,595	125,000	127,874	0	(789)	0	0	4.750	4.010	MN	693	5,938	10/01/2010	05/19/2015
172967-FE-6	Citigroup Inc				1FE	76,577	103.4760	77,607	75,000	75,915	0	(434)	0	0	6.000	5.333	JD	200	4,500	06/10/2010	12/13/2013
172967-FF-3	Citigroup Inc				1FE	3,359,822	102.8270	3,239,051	3,150,000	3,353,396	0	(6,426)	0	0	5.375	4.463	FA	66,784	0	08/25/2011	08/09/2020
172967-FT-3	Citigroup Inc				1FE	1,105,942	96.2020	1,074,576	1,117,000	1,106,024	0	82	0	0	4.500	4.621	JJ	8,378	0	10/25/2011	01/14/2022
17302X-AG-1	Citgo Petroleum Corp Series 144A			1	3FE	592,932	110.5000	663,000	600,000	594,054	0	734	0	0	11.500	11.750	JJ	34,500	70,342	06/18/2010	07/01/2017
189054-AF-6	Clorox Company				2FE	108,294	108.0490	108,049	100,000	106,456	0	(1,838)	0	0	5.000	2.770	JJ	2,306	2,500	02/02/2011	01/15/2015
189054-AQ-2	Clorox Company				2FE	49,902	104.2960	52,148	50,000	49,975	0	20	0	0	5.000	5.045	MS	833	2,500	02/27/2008	03/01/2013
191216-AL-4	Coca-Cola Company				1FE	49,773	106.4520	53,226	50,000	49,895	0	45	0	0	3.625	3.725	MS	534	1,813	03/03/2009	03/15/2014
191216-AP-5	Coca-Cola Company				1FE	244,058	101.3640	253,410	250,000	245,283	0	1,157	0	0	1.500	2.008	MN	479	3,750	12/09/2010	11/15/2015
191216-AU-4	Coca-Cola Company				1FE	50,037	101.7150	50,858	50,000	50,036	0	0	0	0	1.800	1.783	MS	353	0	12/13/2011	09/01/2016
191219-BT-0	Coca-Cola Enterprises				1FE	143,255	113.5830	141,979	125,000	133,524	0	(3,683)	0	0	7.375	4.062	MS	3,022	9,219	04/01/2009	03/03/2014
19190A-AA-5	Coffeyville Resources Series 144A			1	3FE	169,169	106.0000	180,200	170,000	169,415	0	149	0	0	9.000	9.125	AO	3,825	15,300	03/25/2010	04/01/2015
19416Q-DL-1	Colgate-Palmolive Co MTN				1FE	44,990	105.0210	47,259	45,000	44,997	0	2	0	0	4.200	4.205	MN	242	1,890	05/07/2008	05/15/2013
20029P-AN-9	Comcast Cable				2FE	1,053,699	108.5030	1,074,180	990,000	1,009,808	0	(12,709)	0	0	7.125	5.673	JD	3,135	70,538	07/01/2008	06/15/2013
20030N-AB-7	Comcast Corp				2FE	170,774	113.3640	170,046	150,000	163,385	0	(4,115)	0	0	6.500	3.385	JJ	4,496	9,750	03/02/2010	01/15/2015
20030N-AE-1	Comcast Corp				2FE	74,554	107.7550	80,816	75,000	74,803	0	89	0	0	5.300	5.438	JJ	1,833	3,975	01/30/2009	01/15/2014
20030N-AL-5	Comcast Corp				2FE	171,045	114.4590	171,689	150,000	169,995	0	(1,050)	0	0	5.900	2.536	MS	2,606	1,475	11/30/2011	03/15/2016
200340-AN-7	Comerica Inc				1FE	24,969	102.1530	25,538	25,000	24,977	0	6	0	0	3.000	3.027	MS	219	750	09/13/2010	09/16/2015
202795-HX-1	Commonwealth Edison			1	2FE	50,085	99.8310	49,916	50,000	50,085	0	0	0	0	1.950	1.911	MS	309	0	12/27/2011	08/01/2016
205363-AK-0	Computer Sciences Corp				2FE	49,800	99.5000	49,750	50,000	49,935	0	51	0	0	5.500	5.613	MS	810	2,750	03/30/2009	03/15/2013
20825C-AE-4	ConocoPhillips				1FE	2,695,561	102.9860	2,703,383	2,625,000	2,660,536	0	(27,068)	0	0	4.750	2.995	AO	26,323	102,719	06/08/2011	10/15/2012
20825C-AS-3	ConocoPhillips				1FE	149,579	108.0020	162,003	150,000	149,812	0	84	0	0	4.750	4.814	FA	2,969	7,125	01/29/2009	02/01/2014
20825C-AT-1	ConocoPhillips				1FE	80,577	110.5990	82,949	75,000	78,520	0	(1,091)	0	0	4.600	2.973	JJ	1,591	3,450	01/29/2010	01/15/2015
209111-EA-7	Consolidated Edison Co of NY				1FE	25,911	103.9880	25,997	25,000	25,217	0	(192)	0	0	4.875	4.048	FA	508	1,219	02/29/2008	02/01/2013
209615-CA-9	Consolidated Natural Gas Co				2FE	163,415	109.5870	164,381	150,000	160,043	0	(3,272)	0	0	5.000	2.601	JD	625	7,500	12/15/2010	12/01/2014
21036P-AF-5	Constellation Brands				3FE	192,625	110.0000	253,000	230,000	202,809	0	3,651	0	0	7.250	10.161	MN	2,131	16,675	12/05/2008	05/15/2017
21036P-AG-3	Constellation Brands	LS			3FE	913,191	112.2500	1,015,863	905,000	909,183	0	(1,226)	0	0	8.375	8.194	JD	3,369	75,794	03/11/2008	12/15/2014
210518-BV-7	Consumers Energy				2FE	51,084	105.2210	52,611	50,000	50,310	0	(228)	0	0	5.375	4.873	AO	567	2,688	05/12/2008	04/15/2013
210795-PW-4	Continental Airlines Inc Series 144A			1	3FE	450,168	95.2500	433,388	455,000	433,388	(17,958)	869	0	0	6.750	7.000	MS	9,043	33,016	08/04/2010	09/15/2015
22025Y-AJ-9	Corrections Corp of America			1	3FE	1,478,581	100.0000	1,470,000	1,470,000	1,470,000	(348)	(4,231)	0	0	6.750	6.447	JJ	41,619	99,225	12/11/2009	01/31/2012
22160K-AB-1	Costco Wholesale Corp				1FE	1,011,920	100.9260	1,009,260	1,000,000	1,000,547	0	(2,604)	0	0	5.300	5.027	MS	15,606	53,000	02/28/2007	03/15/2012
224044-BM-8	Cox Communications Inc				2FE	109,382	111.0030	111,003	100,000	106,713	0	(1,913)	0	0	5.450	3.054	JD	242	5,450	02/28/2011	12/15/2014
22541L-AH-6	Credit Suisse First Boston				1FE	50,262	104.3230	52,162	50,000	50,094	0	(54)	0	0	5.500	5.377	FA	1,039	2,750	09/02/2008	08/15/2013
22541L-AM-5	Credit Suisse First Boston				1FE	97,017	104.2310	104,231	100,000	98,669	0	598	0	0	5.125	5.827	JJ	2,363	5,125	01/30/2009	01/15/2014
22541L-BK-8	Credit Suisse First Boston				1FE	83,779	105.3360	79,002	75,000	81,532	0	(1,699)	0	0	5.125	2.590	FA	1,452	3,844	08/31/2010	08/15/2015
225434-AG-4	Credit Suisse USA Inc				1FE	134,594	105.7750	132,219	125,000	134,117	0	(477)	0	0	5.375	3.480	MS	2,221	0	10/03/2011	03/02/2016
22818V-AB-3	Crown Amer/Cap Corp III			1	3FE	480,000	104.5000	501,600	480,000	480,000	0	0	0	0	6.250	6.250	FA	12,500	0	11/07/2011	02/01/2021
23331A-AV-1	D R Horton Inc				3FE	39,250	102.0000	51,000	50,000	43,172	0	1,321	0	0	5.625	9.801	JJ	1,297	2,813	09/10/2008	01/15/2016
23331A-AW-9	D R Horton Inc				3FE	225,475	101.2500	293,625	290,000	253,592	0	9,504	0	0	5.250	10.036	FA	5,752	15,225	09/11/2008	02/15/2015
23331A-AZ-2	D R Horton Inc				3FE	208,463	103.6250	264,244	255,000	224,604	0	5,444	0	0	6.500	9.987	AO	3,499	16,575	09/10/2008	04/15/2016
233331-AN-7	DTE Energy Company				2FE	107,361	113.6380	113,638	100,000	103,915	0	(1,498)	0	0	7.625	5.833	MN	974	7,625	08/03/2009	05/15/2014
233835-AW-7	Daimler Finance NA LLC				1FE	135,846	108.9200	163,380	150,000	143,815	0	2,915	0	0	6.500	8.943	MN	1,246	9,750	01/12/2009	11/15/2013
235851-AK-8	Danaher Corp				1FE	2,043,853	101.4370	2,054,099	2,025,000	2,041,130	0	(2,723)	0	0	1.300	0.974	JD	585	13,163	07/25/2011	06/23/2014

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
235851-AL-6	Danaher Corp				1FE	74,880	103.9390	77,954	75,000	74,892	0	12	0	0	2.300	2.334	JD	38	863	06/20/2011	06/23/2016
24422E-QQ-5	John Deere Capital Corp MTN				1FE	100,018	104.7730	104,773	100,000	100,006	0	(5)	0	0	4.500	4.495	AO	1,100	4,500	04/30/2008	04/03/2013
24422E-QY-8	John Deere Capital Corp MTN				1FE	24,974	105.3540	26,339	25,000	24,983	0	5	0	0	2.950	2.973	MS	229	738	03/03/2010	03/09/2015
24422E-RA-9	John Deere Capital Corp Series MTN				1FE	101,823	101.6430	101,643	100,000	101,591	0	(232)	0	0	1.600	0.859	MS	524	0	08/31/2011	03/03/2014
24422E-RC-5	John Deere Capital Corp MTN				1FE	50,058	102.7310	51,366	50,000	50,053	0	(5)	0	0	2.250	2.225	JD	75	563	07/01/2011	06/07/2016
24422E-RF-8	John Deere Capital Corp Series MTN				1FE	49,974	100.8630	50,432	50,000	49,975	0	2	0	0	1.850	1.861	MS	321	0	08/23/2011	09/15/2016
24702R-AG-6	Dell Inc				1FE	74,937	109.6570	82,243	75,000	74,970	0	12	0	0	5.625	5.644	AO	891	4,219	04/01/2009	04/15/2014
24702R-AP-6	Dell Inc				1FE	50,452	105.7550	52,878	50,000	50,395	0	(56)	0	0	3.100	2.901	AO	388	779	04/29/2011	04/01/2016
24713E-AA-5	Delphi Corp Series144A	LS			3FE	325,000	102.0000	331,500	325,000	325,000	0	0	0	0	5.875	5.875	MN	2,440	9,441	05/10/2011	05/15/2019
24713E-AD-9	Delphi Corp Series 144A			1	3FE	325,000	103.0000	334,750	325,000	325,000	0	0	0	0	6.125	6.125	MN	2,544	9,843	05/10/2011	05/15/2021
247361-ZC-5	Delta Air Lines Inc Series 144A			1	3FE	98,760	103.0000	98,880	96,000	97,370	0	(718)	0	0	9.500	8.582	MS	2,685	9,120	12/10/2009	09/15/2013
249030-AB-3	Dentsply International Inc				2FE	39,943	100.9600	40,384	40,000	39,947	0	4	0	0	2.750	2.781	FA	391	0	08/16/2011	08/15/2016
25179M-AJ-2	Devon Energy Corporation	LS		1	2FE	4,639,305	102.3900	4,761,135	4,650,000	4,640,258	0	953	0	0	2.400	2.449	JJ	52,390	0	07/05/2011	07/15/2016
25459H-AL-9	DIRECTV Holdings/Finance				2FE	99,758	108.0160	108,016	100,000	99,846	0	51	0	0	4.750	4.810	AO	1,188	4,750	04/16/2010	10/01/2014
25459H-AN-5	DIRECTV Holdings/Finance				2FE	151,602	104.0870	156,131	150,000	151,235	0	(358)	0	0	3.550	3.277	MS	1,568	5,325	12/13/2010	03/15/2015
25459H-AY-1	DIRECTV Holdings/Finance				2FE	101,080	103.0920	103,092	100,000	100,949	0	(131)	0	0	3.500	3.253	MS	1,167	1,663	05/10/2011	03/01/2016
254687-AV-8	The Walt Disney Co				1FE	49,886	103.7720	51,886	50,000	49,977	0	24	0	0	4.700	4.752	JD	196	2,350	11/29/2007	12/01/2012
254687-AW-6	The Walt Disney Co				1FE	51,134	107.6380	53,819	50,000	50,476	0	(230)	0	0	4.500	3.989	JD	100	2,250	01/05/2009	12/15/2013
25468P-CM-6	Walt Disney Company				1FE	74,405	100.2770	75,208	75,000	74,446	0	41	0	0	1.350	1.516	FA	363	0	08/17/2011	08/16/2016
25470D-AB-5	Discovery Communications				2FE	49,926	105.1740	52,587	50,000	49,948	0	14	0	0	3.700	3.733	JD	154	1,850	05/26/2010	06/01/2015
25470X-AB-1	Dish Dbs Corp				3FE	668,163	113.0000	728,850	645,000	664,771	0	(1,864)	0	0	7.875	7.345	MS	16,931	50,794	01/27/2010	09/01/2019
25470X-AE-5	Dish Dbs Corp				3FE	1,113,383	107.7500	1,212,188	1,125,000	1,113,693	0	311	0	0	6.750	6.897	JD	6,328	43,453	10/24/2011	06/01/2021
257469-AF-3	Dominion Resources Inc				2FE	1,537,586	103.3530	1,570,966	1,520,000	1,523,331	0	(4,487)	0	0	5.700	5.381	MS	25,029	86,640	07/31/2008	09/17/2012
25746U-AM-1	Dominion Resources Inc				2FE	50,964	104.8690	52,435	50,000	50,255	0	(202)	0	0	5.000	4.560	MS	736	2,500	04/01/2008	03/15/2013
257867-AX-9	RR Donnelley and Sons Co	LS			3FE	115,000	97.0000	111,550	115,000	111,550	(3,450)	0	0	0	7.250	7.250	MN	1,065	3,798	05/17/2011	05/15/2018
260543-BW-2	Dow Chemical				2FE	103,269	113.0820	113,082	100,000	101,736	0	(654)	0	0	7.600	6.795	MN	971	7,600	07/01/2009	05/15/2014
260543-CA-9	Dow Chemical				2FE	54,099	111.2720	55,636	50,000	52,679	0	(790)	0	0	5.900	4.055	FA	1,114	2,950	02/26/2010	02/15/2015
260543-CD-3	Dow Chemical				2FE	29,955	100.4350	30,131	30,000	29,964	0	8	0	0	2.500	2.531	FA	283	575	11/04/2010	02/15/2016
260543-CF-8	Dow Chemical	LS			2FE	1,842,656	102.5720	1,897,582	1,850,000	1,842,733	0	78	0	0	4.125	4.174	MN	9,963	0	11/04/2011	11/15/2021
26138E-AM-1	Dr Pepper Snapple Group				2FE	74,917	103.7120	77,784	75,000	74,932	0	15	0	0	2.900	2.924	JJ	1,003	1,112	01/06/2011	01/15/2016
263534-BS-7	E I Du Pont De Nemours				1FE	13,538	104.3100	13,560	13,000	13,123	0	(113)	0	0	5.000	4.064	JJ	300	650	01/31/2008	01/15/2013
263534-BU-2	E I Du Pont De Nemours				1FE	50,194	106.2320	53,116	50,000	50,065	0	(40)	0	0	5.000	4.911	JJ	1,153	2,500	07/31/2008	07/15/2013
263534-BY-4	E I Du Pont De Nemours				1FE	152,250	106.6440	159,966	150,000	151,452	0	(450)	0	0	3.250	2.915	JJ	2,248	4,875	03/02/2010	01/15/2015
263534-CD-9	E I Du Pont De Nemours				1FE	49,524	102.7510	51,376	50,000	49,632	0	86	0	0	1.950	2.141	JJ	450	791	09/20/2010	01/15/2016
263534-CF-4	E I Du Pont De Nemours				1FE	49,912	105.6750	52,838	50,000	49,924	0	13	0	0	2.750	2.788	AO	344	710	03/22/2011	04/01/2016
264399-EQ-5	Duke Energy Corp				2FE	29,944	110.3280	33,098	30,000	29,975	0	11	0	0	6.300	6.344	FA	788	1,890	01/21/2009	02/01/2014
26439R-AJ-5	Duke Capital Corp				2FE	135,425	104.8370	131,046	125,000	130,041	0	(4,387)	0	0	6.250	2.576	FA	2,951	7,813	12/17/2010	02/15/2013
26441C-AE-5	Duke Energy Corp				2FE	24,986	105.4140	26,354	25,000	24,991	0	3	0	0	3.350	3.362	AO	209	838	03/22/2010	04/01/2015
26441C-AG-0	Duke Energy Corp				2FE	50,207	100.2840	50,142	50,000	50,207	0	0	0	0	2.150	2.060	MN	131	0	12/27/2011	11/15/2016
26441Y-AR-8	Duke Realty LP				2FE	41,231	104.5800	52,290	50,000	46,875	0	2,002	0	0	6.250	11.304	MN	399	3,125	10/31/2008	05/15/2013
26441Y-AS-6	Duke Realty LP				2FE	272,125	109.8200	274,550	250,000	264,633	0	(4,204)	0	0	7.375	5.315	FA	6,965	18,438	03/02/2010	02/15/2015
26442C-AF-1	Duke Energy Carolinas				1FE	49,885	108.7470	54,374	50,000	49,953	0	23	0	0	5.750	5.804	MN	367	2,875	11/12/2008	11/15/2013
26442C-AK-0	Duke Energy Carolinas				1FE	3,192,653	109.7450	3,484,404	3,175,000	3,191,963	0	(690)	0	0	3.900	3.832	JD	5,503	70,855	06/08/2011	06/15/2021
26613T-AC-4	DuPont Fabros Tech LP			1	3FE	832,902	107.0000	888,100	830,000	832,291	0	(471)	0	0	8.500	8.416	JD	3,136	70,550	07/19/2010	12/15/2015
267482-AE-7	Dycom Investments Inc			1	3FE	145,000	101.0000	146,450	145,000	145,000	0	0	0	0	7.125	7.124	JJ	4,764	0	07/25/2011	01/15/2021
26875P-AF-8	EOG Resources				1FE	74,846	104.5010	78,376	75,000	74,893	0	29	0	0	2.950	2.994	JD	184	2,213	05/17/2010	06/01/2015
26875P-AH-4	EOG Resources	LS			1FE	359,789	102.9850	372,806	362,000	360,281	0	492	0	0	2.500	2.622	FA	3,771	5,644	06/08/2011	02/01/2016
26884A-AS-2	ERP Operating				2FE	108,555	106.4200	106,420	100,000	106,789	0	(1,766)	0	0	5.250	2.633	MS	1,546	2,625	04/01/2011	09/15/2014
26884A-AZ-6	ERP Operating	LS			2FE	2,166,713	101.9750	2,217,956	2,175,000	2,166,744	0	31	0	0	4.625	4.673	JD	5,309	0	12/07/2011	12/15/2021
277432-AJ-9	Eastman Chemical Company				2FE	49,942	102.0260	51,013	50,000	49,954	0	11	0	0	3.000	3.025	JD	67	1,521	12/01/2010	12/15/2015
278642-AB-9	Ebay Inc				1FE	49,815	100.6850	50,343	50,000	49,857	0	36	0	0	1.625	1.703	AO	172	783	10/21/2010	10/15/2015
278876G-BE-7	Echostar DBS Corp				3FE	356,788	107.7500	393,288	365,000	360,470	0	917	0	0	7.125	7.465	FA	10,836	26,006	11/13/2006	02/01/2016
278876G-BF-4	Echostar DBS Corp	LS			3FE	946,442	106.7500	1,088,850	1,020,000	989,508	0	14,597	0	0	7.000	8.840	AO	17,850	71,400	12/05/2008	10/01/2013
278876G-BH-0	Echostar DBS Corp				3FE	977,587	110.0000	1,078,000	980,000	978,731	0	313	0	0	7.750	7.794	MN	6,540	75,950	07/15/2008	05/31/2015
278865-AK-6	Ecolab Inc				2FE	49,901	103.4410	51,721	50,000	49,902	0	1	0	0	3.000	3.043	JD	96	0	12/05/2011	12/08/2016
278865-AL-4	Ecolab Inc				2FE	3,880,924	106.7890	4,084,679	3,825,000	3,880,667	0	(256)	0	0	4.350	4.168	JD	10,630	0	12/07/2011	12/08/2021

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
281023-AN-1	Edison Mission Energy				5FE	185,150	97.0000	223,100	230,000	212,653	0	10,168	0	0	7.500	13.378	JD	767	17,250	12/05/2008	06/15/2013
281023-AR-2	Edison Mission Energy	LS			5FE	354,200	73.0000	335,800	460,000	335,800	(50,411)	11,746	0	0	7.750	12.561	JD	1,584	35,650	12/05/2008	06/15/2016
281023-AU-5	Edison Mission Energy				5FE	170,200	65.0000	149,500	230,000	149,500	(36,111)	5,619	0	0	7.000	11.976	MN	2,057	16,100	12/05/2008	05/15/2017
28336L-BQ-1	El Paso Corporation				3FE	161,069	109.5650	252,000	230,000	178,043	0	6,247	0	0	7.000	12.894	JD	716	16,100	12/05/2008	06/15/2017
28336L-BR-9	El Paso Corporation				3FE	78,200	109.4900	125,914	115,000	85,676	0	2,761	0	0	7.250	13.279	JD	695	8,338	12/05/2008	06/01/2018
28336L-BV-0	El Paso Corporation				3FE	731	108.0990	1,080,990	1,000,000	731	0	0	0	0	6.500	8,888.000	MS	19,139	32,500	04/08/2011	09/15/2020
285661-AD-6	Electronic Data Systems Corp Ser B				1FE	247,625	106.0070	238,516	225,000	238,058	0	(8,063)	0	0	6.000	2.239	FA	5,625	13,500	12/09/2010	08/01/2013
290408-AB-9	Elwood Energy LLC			2	3FE	389,514	97.7500	360,901	369,208	360,901	1,193	(270)	0	0	8.159	7.242	JJ	14,727	30,124	01/30/2007	07/05/2026
29078E-AB-1	Embarq Corp				2FE	138,783	108.3950	135,494	125,000	137,559	0	(1,223)	0	0	7.082	4.545	JD	738	4,426	07/01/2011	06/01/2016
29078E-AC-9	Embarq Corp				2FE	48,362	104.0560	52,028	50,000	49,466	0	345	0	0	6.738	7.548	JD	281	3,369	07/01/2008	06/01/2013
291011-AZ-7	Emerson Electric Co				1FE	53,186	109.1910	54,596	50,000	52,167	0	(621)	0	0	4.125	2.738	AO	435	2,063	04/30/2010	04/15/2015
29264F-AE-6	Endo Pharmaceut Hldgs Inc			1	3FE	1,112,877	106.2500	1,163,438	1,095,000	1,112,775	0	(102)	0	0	7.000	6.687	JD	3,407	38,325	12/02/2011	12/15/2018
29264F-AG-1	Endo Pharmaceut Hldgs Inc			1	3FE	410,000	106.5000	436,650	410,000	410,000	0	0	0	0	7.000	7.000	JJ	16,184	0	11/30/2011	07/15/2019
29264F-AJ-5	Endo Pharmaceut Hldgs Inc	LS		1	3FE	360,000	106.3750	382,950	360,000	360,000	0	0	0	0	7.250	7.250	JJ	14,718	0	11/30/2011	01/15/2022
29273R-AB-5	Energy Transfer Partners				2FE	54,731	108.0870	54,044	50,000	53,072	0	(922)	0	0	5.950	3.818	FA	1,240	2,975	02/26/2010	02/01/2015
29273V-AC-4	Energy Transfer				3FE	1,930,000	109.2500	2,108,525	1,930,000	1,930,000	0	0	0	0	7.500	7.500	AO	30,558	154,802	09/15/2010	10/15/2020
29364G-AE-3	Entergy Corp				2FE	49,962	101.5090	50,755	50,000	49,971	0	7	0	0	3.625	3.642	MS	534	1,807	09/13/2010	09/15/2015
293791-AD-1	Enterprise Products				2FE	1,643,320	104.6800	1,622,540	1,550,000	1,591,837	0	(25,478)	0	0	6.375	3.797	FA	41,172	81,281	06/08/2011	02/01/2013
293791-AN-9	Enterprise Products Ser B				2FE	109,287	109.5670	109,567	100,000	105,783	0	(1,945)	0	0	5.600	3.408	AO	1,182	5,600	02/26/2010	10/15/2014
29379V-AR-4	Enterprise Products Oper				2FE	49,895	104.8380	52,419	50,000	49,927	0	20	0	0	3.700	3.746	JD	154	1,850	05/11/2010	06/01/2015
294429-AH-8	Equifax Inc				2FE	49,893	105.4010	52,701	50,000	49,936	0	20	0	0	4.450	4.497	JD	185	2,225	11/04/2009	12/01/2014
29444U-AK-2	Equinix Inc			1	3FE	320,000	105.5000	337,600	320,000	320,000	0	0	0	0	7.000	7.000	JJ	10,453	0	07/06/2011	07/15/2021
297425-AF-7	Esterline Technologies			1	3FE	282,900	103.5000	357,075	345,000	300,624	0	6,324	0	0	6.625	9.863	MS	7,619	22,856	12/05/2008	03/01/2017
297425-AH-3	Esterline Technologies			1	3FE	185,000	105.5000	195,175	185,000	185,000	0	0	0	0	7.000	7.000	FA	5,396	12,914	01/25/2011	08/01/2020
30161M-AD-5	Exelon Generation Co LLC				2FE	107,451	106.8150	106,815	100,000	105,528	0	(1,923)	0	0	5.350	2.550	JJ	2,467	2,675	04/01/2011	01/15/2014
30161N-AD-3	Exelon Corp				2FE	80,859	107.7480	80,811	75,000	79,180	0	(1,127)	0	0	4.900	3.184	JD	163	3,675	06/30/2010	06/15/2015
30212P-AC-9	Expedia Inc			1	2FE	820,621	107.8460	959,829	890,000	841,102	0	7,933	0	0	8.500	10.019	JJ	37,825	75,650	03/26/2009	07/01/2016
302182-AD-2	Express Scripts Inc				2FE	78,147	108.9940	81,746	75,000	76,657	0	(623)	0	0	6.250	5.274	JD	208	4,688	07/01/2009	06/15/2014
302182-AF-7	Express Scripts Inc				2FE	74,698	100.5540	75,416	75,000	74,736	0	38	0	0	3.125	3.212	MN	299	1,257	04/27/2011	05/15/2016
30225X-AC-7	Exterran Holdings Inc			1	3FE	385,000	95.0000	365,750	385,000	365,750	(19,250)	0	0	0	7.250	7.250	JD	2,326	0	12/06/2011	12/01/2018
302570-BJ-4	FPL Group Capital Inc				2FE	123,550	100.9120	126,140	125,000	123,825	0	275	0	0	2.600	2.872	MS	1,083	3,259	01/31/2011	09/01/2015
30257F-AA-1	FPL Energy Natl Wind 144A			2	4FE	335,580	98.3090	334,929	340,690	334,929	11,207	339	0	0	6.125	6.288	MS	5,565	20,867	07/06/2005	03/25/2019
31428X-AQ-9	FedEx Corporation				2FE	40,000	111.7250	44,690	40,000	40,000	0	0	0	0	7.375	7.375	JJ	1,360	2,950	01/13/2009	01/15/2014
31620M-AB-2	Fidelity National Information			1	3FE	335,000	108.2500	362,638	335,000	335,000	0	0	0	0	7.625	7.625	JJ	11,779	25,473	01/07/2011	07/15/2017
31620M-AD-8	Fidelity National Information	LS		1	3FE	280,000	108.0000	302,400	280,000	280,000	0	0	0	0	7.875	7.875	JJ	10,168	21,989	01/07/2011	07/15/2020
316773-CJ-7	Fifth Third Bancorp				2FE	74,914	105.1200	78,840	75,000	74,974	0	18	0	0	6.250	6.277	MN	781	4,688	04/23/2008	05/01/2013
316773-CK-4	Fifth Third Bancorp				2FE	74,912	101.4590	76,094	75,000	74,927	0	15	0	0	3.625	3.651	JJ	1,178	1,359	01/20/2011	01/25/2016
318169-AA-7	Firekeepers Dev Series 144A			1	4FE	384,000	113.5000	454,000	400,000	390,361	0	2,093	0	0	13.875	15.078	FMAN	9,250	55,500	04/22/2008	05/01/2015
33766J-AB-9	Firstenergy Solutions				2FE	78,471	106.7290	80,047	75,000	77,264	0	(671)	0	0	4.800	3.766	FA	1,360	3,600	02/26/2010	02/15/2015
337738-AK-4	Fiserv Inc				2FE	3,179,802	101.8190	3,232,753	3,175,000	3,179,313	0	(489)	0	0	3.125	3.092	JD	4,410	49,885	07/01/2011	06/15/2016
341099-CP-2	Florida Power Corp	LS			1FE	1,422,093	102.3160	1,458,003	1,425,000	1,422,183	0	90	0	0	3.100	3.124	FA	16,320	0	08/15/2011	08/15/2021
345370-CA-6	Ford Motor Company	LS			3FE	1,854,469	120.0000	1,932,000	1,610,000	1,853,405	0	(1,064)	0	0	7.450	6.113	JJ	54,975	0	10/20/2011	07/16/2031
345397-VM-2	Ford Motor Credit Co				3FE	1,394,788	117.7070	1,418,369	1,205,000	1,381,162	0	(13,625)	0	0	8.125	5.822	JJ	45,146	48,953	03/02/2011	01/15/2020
345397-VP-5	Ford Motor Credit Co	LS			3FE	2,456,919	108.8560	2,628,872	2,415,000	2,451,954	0	(5,407)	0	0	6.625	6.291	FA	60,442	164,882	12/03/2010	08/15/2017
345397-VR-1	Ford Motor Credit Co				3FE	425,000	104.2130	442,905	425,000	425,000	0	0	0	0	5.750	5.750	FA	10,182	11,811	02/02/2011	02/01/2021
345397-VT-7	Ford Motor Credit Co				3FE	400,000	100.2590	401,036	400,000	400,000	0	0	0	0	5.000	5.000	MN	2,556	10,667	04/28/2011	05/15/2018
349631-AL-5	Fortune Brands Inc				2FE	9,542	109.7970	9,882	9,000	9,460	0	(82)	0	0	5.375	3.992	JJ	223	463	03/09/2011	01/15/2016
349631-AP-6	Fortune Brands Inc				2FE	44,977	109.3440	49,205	45,000	44,988	0	4	0	0	6.375	6.387	JD	128	2,869	06/09/2009	06/15/2014
35803Q-AD-9	Fresenius Med Care US				3FE	200,232	106.5000	244,950	230,000	202,259	0	2,027	0	0	6.875	9.745	JJ	7,291	7,906	06/17/2011	07/15/2017
35804G-AF-5	Fresenius US Finance Series 144A				3FE	767,877	112.1250	925,031	825,000	789,201	0	7,982	0	0	9.000	10.500	JJ	34,238	74,250	01/15/2009	07/15/2015
35906A-AA-6	Frontier Comm				3FE	1,639,082	104.2500	1,855,650	1,780,000	1,706,096	0	26,776	0	0	8.250	10.299	MN	24,475	146,850	04/06/2009	05/01/2014
368710-AG-4	Genentech Inc				1FE	55,968	111.5440	55,772	50,000	54,334	0	(1,165)	0	0	4.750	2.191	JJ	1,095	2,375	07/30/2010	07/15/2015
369300-AH-1	General Cable Corp			1	4FE	142,025	99.7500	229,425	230,000	162,937	0	7,844	0	0	7.125	15.436	AO	4,097	16,388	12/05/2008	04/01/2017
369550-AK-4	General Dynamics Corp				1FE	98,684	104.8780	104,878	100,000	99,577	0	292	0	0	4.250	4.571	MN	543	4,250	11/05/2008	05/15/2013
369550-AN-8	General Dynamics Corp				1FE	79,828	109.1130	81,835	75,000	77,162	0	(980)	0	0	5.250	3.797	FA	1,641	3,938	02/27/2009	02/01/2014
369550-AQ-1	General Dynamics Corp				1FE	75,763	103.1930	77,395	75,000	75,702	0	(61)	0	0	2.250	2.033	JJ	792	0	07/27/2011	07/15/2016

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
369604-AY-9	General Electric Co				1FE	286,682	104.2100	286,578	275,000	277,781	0	(2,464)	0	0	5.000	4.036	FA	5,729	13,750	02/29/2008	02/01/2013
36962G-3T-9	General Electric Cap Corp				1FE	467,897	104.6880	471,096	450,000	460,710	0	(7,871)	0	0	4.800	2.957	MN	3,600	21,600	12/15/2010	05/01/2013
36962G-4C-5	General Electric Cap Corp				1FE	109,933	109.5150	109,515	100,000	105,775	0	(2,308)	0	0	5.900	3.341	MN	787	5,900	02/26/2010	05/13/2014
36962G-4L-5	General Electric Cap Corp MTN				1FE	49,930	104.8550	52,428	50,000	49,950	0	13	0	0	3.500	3.531	JD	10	1,750	06/21/2010	06/29/2015
36962G-4T-8	General Electric Cap Corp				1FE	169,617	100.4470	175,782	175,000	170,730	0	1,034	0	0	2.250	2.924	MN	569	3,938	11/30/2010	11/09/2015
36962G-5C-4	General Electric Cap Corp				1FE	177,352	102.8480	179,984	175,000	177,204	0	(148)	0	0	2.950	2.642	MN	746	2,581	08/31/2011	05/09/2016
36962G-5H-3	General Electric Cap Corp MTN				1FE	100,945	104.1400	104,140	100,000	100,933	0	(11)	0	0	3.350	3.138	AO	689	0	11/30/2011	10/17/2016
36962G-K8-6	General Electric Cap Corp MTNA				1FE	181,274	107.8350	188,711	175,000	178,585	0	(1,233)	0	0	4.750	3.944	MS	2,448	8,313	10/01/2009	09/15/2014
36962G-P6-5	General Electric Cap Corp MTN				1FE	52,765	108.4940	54,247	50,000	51,844	0	(539)	0	0	4.875	3.634	MS	792	2,438	04/01/2010	03/04/2015
36962G-ZY-3	General Electric Cap Corp Ser MTNA				1FE	184,009	104.6260	183,096	175,000	177,053	0	(1,893)	0	0	5.450	4.283	JJ	4,398	9,538	01/31/2008	01/15/2013
370334-BG-8	General Mills Inc				2FE	35,450	106.8680	37,404	35,000	35,161	0	(93)	0	0	5.250	4.952	FA	694	1,838	09/02/2008	08/15/2013
37247D-AE-6	Genworth Financial Inc				2FE	102,307	98.8750	98,875	100,000	101,669	0	(623)	0	0	5.750	5.019	JD	256	5,750	12/17/2010	06/15/2014
37247D-AP-1	Genworth Financial Inc				2FE	160,000	93.5000	149,600	160,000	160,000	0	0	0	0	7.625	7.625	MS	3,287	6,066	03/22/2011	09/24/2021
37247X-AD-4	Genworth Global Funding MTN				1FE	48,168	101.5170	50,759	50,000	49,418	0	395	0	0	5.750	6.657	JD	128	2,875	07/31/2008	05/15/2013
372917-AQ-7	Genzyme Corp - Genl Division				1FE	1,235,726	106.7700	1,291,917	1,210,000	1,232,548	0	(3,282)	0	0	3.625	3.042	JD	1,949	45,888	06/08/2011	06/15/2015
37331N-AA-9	Georgia Pacific Series 144A			1	2FE	1,000,012	111.0960	1,155,398	1,040,000	1,012,525	0	4,988	0	0	8.250	9.000	MN	14,300	85,800	04/20/2009	05/01/2016
37331N-AB-7	Georgia Pacific Series 144A				2FE	288,298	110.7650	321,219	290,000	288,452	1,602	133	0	0	5.400	5.477	MN	2,610	15,617	10/27/2010	11/01/2020
373334-JM-4	Georgia Power Company				1FE	49,968	109.2080	54,604	50,000	49,986	0	7	0	0	6.000	6.016	MN	500	3,000	11/12/2008	11/01/2013
375558-AT-0	Gilead Sciences Inc				2FE	99,836	102.3480	102,348	100,000	99,837	0	1	0	0	3.050	3.086	JD	153	0	12/06/2011	12/01/2016
377372-AA-5	Glaxosmithkine Cap Inc				1FE	134,928	108.2230	135,279	125,000	131,890	0	(2,917)	0	0	4.375	1.902	AO	1,155	5,469	12/13/2010	04/15/2014
377372-AC-1	Glaxosmithkine Cap Inc				1FE	124,865	105.8330	132,291	125,000	124,961	0	27	0	0	4.850	4.874	MN	775	6,063	05/30/2008	05/15/2013
38141E-A3-3	Goldman Sachs Group Inc MTN	LS			1FE	6,082,368	103.8010	5,916,657	5,700,000	6,057,711	0	(24,514)	0	0	6.000	3.186	MN	57,000	50,520	11/15/2011	05/01/2014
38141G-CM-4	Goldman Sachs Group Inc				1FE	270,772	103.0270	257,568	250,000	264,506	0	(4,731)	0	0	5.500	3.363	MN	1,757	13,750	12/15/2010	11/15/2014
38141G-DQ-4	Goldman Sachs Group Inc				1FE	237,229	102.0330	280,591	275,000	259,490	0	7,703	0	0	5.250	8.728	AO	3,048	14,438	10/31/2008	10/15/2013
38141G-EA-8	Goldman Sachs Group Inc				1FE	105,427	102.2110	102,211	100,000	103,455	0	(1,051)	0	0	5.125	3.908	JJ	2,363	5,125	01/29/2010	01/15/2015
38141G-EE-0	Goldman Sachs Group Inc				1FE	133,234	102.5150	128,144	125,000	132,066	0	(1,168)	0	0	5.350	3.826	JJ	3,084	3,344	04/01/2011	01/15/2016
38141G-ER-1	Goldman Sachs Group Inc				1FE	107,761	103.6860	103,686	100,000	107,530	0	(231)	0	0	5.750	3.993	AO	1,438	0	10/31/2011	10/01/2016
38141G-GQ-1	Goldman Sachs Group Inc				1FE	556,091	97.5540	546,302	560,000	556,210	0	119	0	0	5.250	5.341	JJ	12,577	0	09/13/2011	07/27/2021
38143U-AB-7	Goldman Sachs Group Inc				1FE	95,499	101.9030	101,903	100,000	97,981	0	902	0	0	5.150	6.220	JJ	2,375	5,150	01/30/2009	01/15/2014
38143U-AW-1	Goldman Sachs Group Inc				1FE	131,890	101.3670	126,709	125,000	129,016	0	(1,362)	0	0	5.000	3.759	AO	1,563	6,250	10/30/2009	10/01/2014
38143U-SC-6	Goldman Sachs Group Inc				1FE	274,577	96.6220	265,711	275,000	274,647	0	71	0	0	3.625	3.659	FA	3,988	4,984	02/28/2011	02/07/2016
38144L-AC-4	Goldman Sach Group Inc				1FE	154,394	101.6980	152,547	150,000	150,829	0	(954)	0	0	5.450	4.765	MN	1,363	8,175	01/02/2008	11/01/2012
38259P-AC-6	Google Inc				1FE	49,885	103.9830	51,992	50,000	49,898	0	13	0	0	2.125	2.174	MN	124	531	05/31/2011	05/19/2016
397624-AG-2	Greif Inc				3FE	435,550	108.0000	486,000	450,000	437,807	0	1,120	0	0	7.750	8.238	FA	14,531	34,875	12/18/2009	08/01/2019
404119-BF-5	HCA Inc			1	3FE	834,140	109.5000	941,700	860,000	837,527	0	2,106	0	0	8.500	8.997	AO	15,432	73,100	06/02/2010	04/15/2019
404119-BJ-7	HCA Inc	LS		1	3FE	1,294,527	108.0000	1,398,600	1,295,000	1,293,886	0	(565)	0	0	7.875	7.836	FA	38,526	101,981	06/02/2010	08/15/2017
404119-BK-4	HCA Inc			1	3FE	1,001,008	105.5000	1,065,550	1,010,000	1,002,150	0	625	0	0	7.250	7.373	MS	21,561	73,225	06/02/2010	09/15/2020
404121-AC-9	HCA Inc				3FE	2,100,000	103.7500	2,178,750	2,100,000	2,100,000	0	0	0	0	6.500	6.500	FA	56,875	0	07/26/2011	02/15/2020
40414L-AC-3	HCP Inc				2FE	44,820	101.7470	45,786	45,000	44,852	0	31	0	0	3.750	3.838	FA	703	877	01/19/2011	02/01/2016
40429C-CR-1	HSBC Finance Corporation				1FE	52,609	102.0490	51,025	50,000	51,820	0	(508)	0	0	5.250	4.056	AO	554	2,625	06/01/2010	04/15/2015
40429C-CS-9	HSBC Finance Corporation				1FE	104,842	101.5390	101,539	100,000	103,484	0	(912)	0	0	5.000	3.924	JD	14	5,000	06/30/2010	06/30/2015
40429C-FN-7	HSBC Finance Corporation				1FE	136,175	102.3280	127,910	125,000	134,266	0	(1,909)	0	0	5.500	3.520	JJ	3,094	3,438	01/31/2011	01/19/2016
40429C-FW-7	HSBC Finance Corporation				1FE	48,646	102.1160	51,058	50,000	49,396	0	271	0	0	5.250	5.888	JJ	1,210	2,625	01/30/2009	01/15/2014
416515-AY-0	Hartford Financial Svcs Grp				2FE	24,983	100.4840	25,121	25,000	24,989	0	3	0	0	4.000	4.015	MS	253	1,000	03/18/2010	03/30/2015
421915-EG-0	HCP Inc Series MTN				2FE	107,686	109.7180	109,718	100,000	107,357	0	(329)	0	0	6.300	4.545	MS	1,855	0	10/03/2011	09/15/2016
421933-AH-5	Health Management PLC				3FE	823,536	103.5000	983,250	950,000	874,086	0	14,186	0	0	6.125	8.353	AO	12,284	58,188	10/31/2007	04/15/2016
42217K-AV-8	Health Care Reit				2FE	49,819	98.4160	49,208	50,000	49,846	0	27	0	0	3.625	3.705	MS	534	911	03/09/2011	03/15/2016
423074-AJ-2	HJ Heinz Co				2FE	46,759	106.7470	53,374	50,000	48,823	0	701	0	0	5.350	6.991	JJ	1,233	2,675	10/31/2008	07/15/2013
427866-AQ-1	Hershey Company				1FE	49,744	105.0480	52,524	50,000	49,930	0	53	0	0	5.000	5.117	AO	625	2,500	03/24/2008	04/01/2013
42809H-AA-5	Hess Corp				2FE	99,724	110.9980	110,998	100,000	99,874	0	53	0	0	7.000	7.065	FA	2,644	7,000	01/29/2009	02/15/2014
428236-AQ-6	Hewlett-Packard Co				1FE	49,961	102.8450	51,423	50,000	49,990	0	8	0	0	4.500	4.518	MS	750	2,250	02/25/2008	03/01/2013
428236-AT-0	Hewlett-Packard Co				1FE	160,646	107.8250	161,738	150,000	154,995	0	(2,149)	0	0	6.125	4.494	MS	3,063	9,188	04/02/2009	03/01/2014
428236-AV-5	Hewlett-Packard Co				1FE	134,500	105.6060	132,008	125,000	130,181	0	(2,036)	0	0	4.750	2.962	JD	478	5,938	10/30/2009	06/02/2014
428236-BE-2	Hewlett-Packard Co				1FE	124,889	97.6540	122,068	125,000	124,912	0	21	0	0	2.200	2.219	JD	229	2,742	11/29/2010	12/01/2015
428236-BL-6	Hewlett-Packard Co				1FE	50,551	99.2250	49,613	50,000	50,500	0	(51)	0	0	2.650	2.410	JD	110	666	07/01/2011	06/01/2016
428236-BP-7	Hewlett-Packard Co				1FE	152,840	100.7050	151,058	150,000	152,754	0	(86)	0	0	3.000	2.581	MS	1,275	0	10/31/2011	09/15/2016

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
428236-BT-9	Hewlett-Packard Co	LS			1FE	2,723,529	100.8810	2,749,007	2,725,000	2,723,558	0	(29)	0	0	2.625	2.644	JD	4,371	0	12/06/2011	12/09/2014
437076-AP-7	Home Depot Inc				1FE	193,809	115.4970	202,120	175,000	191,118	0	(2,691)	0	0	5.400	3.030	MS	3,150	4,725	03/29/2011	03/01/2016
437076-AR-3	Home Depot Inc	LS			1FE	1,971,644	108.5910	2,074,088	1,910,000	1,958,208	0	(13,282)	0	0	5.250	3.876	JD	4,178	100,275	06/08/2011	12/16/2013
437410-AB-9	Homer City Funding Ser B			2	4FE	686,090	85.0000	535,024	629,440	535,024	(42,091)	(1,969)	0	0	8.734	7.681	AO	13,744	54,975	09/24/2004	10/01/2026
438516-AW-6	Honeywell International Inc				1FE	74,603	104.3240	78,243	75,000	74,900	0	82	0	0	4.250	4.369	MS	1,063	3,188	02/26/2008	03/01/2013
438516-AY-2	Honeywell International Inc				1FE	39,894	106.6910	42,676	40,000	39,952	0	21	0	0	3.875	3.934	FA	586	1,550	02/17/2009	02/15/2014
44106M-AH-5	Hospitality Prop Trust			1	2FE	54,629	104.9280	52,464	50,000	54,224	0	(405)	0	0	6.300	3.971	JD	140	1,575	07/27/2011	12/15/2015
44107T-AH-9	Host Hotels & Resorts LP	LS		1	3FE	140,532	108.7500	157,688	145,000	141,330	0	506	0	0	9.000	9.618	JJ	6,018	13,050	06/07/2010	05/15/2017
44107T-AK-2	Host Hotels & Resorts LP	LS		1	3FE	1,039,000	102.2500	1,063,400	1,040,000	1,039,037	0	37	0	0	6.000	6.014	FA	26,000	25,200	09/15/2011	11/01/2020
44107T-AL-0	Host Hotels & Resorts LP Series 144A			1	3FE	957,261	101.7500	981,888	965,000	957,832	0	572	0	0	5.875	6.000	JD	2,520	33,701	05/05/2011	06/15/2019
44108E-AY-4	Host Marriott LP Series O			1	3FE	301,300	101.7500	468,050	460,000	361,448	0	22,513	0	0	6.375	15.053	MS	8,635	29,325	12/05/2008	03/15/2015
441812-KA-1	HSBC Finance Corp				1FE	78,224	102.8540	77,141	75,000	75,662	0	(696)	0	0	6.375	5.362	MN	452	4,781	01/02/2008	11/27/2012
441812-KD-5	HSBC Finance Corp				1FE	72,730	102.1140	76,586	75,000	74,229	0	468	0	0	4.750	5.456	JJ	1,643	3,563	07/31/2008	07/15/2013
446413-AA-4	Huntington Ingalls Industries Series 144A			1	3FE	474,750	98.0000	475,300	485,000	469,523	(5,600)	373	0	0	6.875	7.284	MS	9,818	17,042	09/08/2011	03/15/2018
446413-AC-0	Huntington Ingalls Industries Series 144A	LS		1	3FE	2,227,294	98.0000	2,254,000	2,300,000	2,195,952	(32,066)	723	0	0	7.125	7.573	MS	48,252	30,772	10/03/2011	03/15/2021
44924E-AB-6	IBM Intl Group Capital				1FE	101,032	103.6270	103,627	100,000	100,185	0	(220)	0	0	5.050	4.813	AO	968	5,050	11/02/2007	10/22/2012
451102-AH-0	Icahn Enterprises	LS		1	3FE	3,948,782	104.0000	4,217,200	4,055,000	3,964,392	0	10,996	0	0	8.000	8.478	JJ	149,584	324,400	07/27/2010	01/15/2018
458140-AH-3	Intel Corp				1FE	76,660	102.8020	77,102	75,000	76,659	0	(1)	0	0	1.950	1.466	AO	414	0	12/27/2011	10/01/2016
459200-BA-8	IBM Corp				1FE	86,838	103.4060	87,895	85,000	85,372	0	(392)	0	0	4.750	4.255	MN	359	4,038	01/02/2008	11/29/2012
459200-GN-5	IBM Corp				1FE	103,570	110.2800	110,280	100,000	101,407	0	(728)	0	0	6.500	5.661	AO	1,372	6,500	10/31/2008	10/15/2013
459200-GT-2	IBM Corp				1FE	198,604	100.7870	201,574	200,000	199,151	0	525	0	0	1.000	1.270	FA	811	2,000	12/13/2010	08/05/2013
459200-GX-3	IBM Corp				1FE	4,871,972	102.9160	5,042,884	4,900,000	4,874,335	0	2,363	0	0	1.950	2.071	JJ	42,201	0	07/19/2011	07/22/2016
459745-FW-0	Intl Lease Finance Corp	LS			3FE	315,750	102.5000	328,000	320,000	316,346	0	596	0	0	8.625	8.994	MS	8,127	13,927	05/04/2011	09/15/2015
459745-FY-6	Intl Lease Finance Corp Series 144A				2FE	132,275	102.2500	127,813	125,000	130,388	0	(1,844)	0	0	6.500	4.759	MS	2,708	8,373	12/17/2010	09/01/2014
459745-GF-6	Intl Lease Finance Corp	LS			3FE	480,926	101.0000	489,850	485,000	481,235	0	295	0	0	8.250	8.375	JD	1,778	40,902	12/02/2010	12/15/2020
459745-GG-4	Intl Lease Finance Corp				3FE	180,887	103.0000	190,550	185,000	181,282	0	395	0	0	8.750	9.245	MS	4,766	8,167	05/04/2011	03/15/2017
459745-GH-2	Intl Lease Finance Corp	LS			3FE	575,000	92.3790	531,179	575,000	531,179	(43,821)	0	0	0	6.250	6.250	MN	4,592	17,070	05/19/2011	05/15/2019
460146-CB-7	International Paper Co				2FE	50,048	111.0100	55,505	50,000	50,028	0	(10)	0	0	7.400	7.375	JD	164	3,700	07/01/2009	06/15/2014
460690-BF-6	Interpublic Group Cos Inc			1	2FE	929,576	114.2500	1,028,250	900,000	919,244	0	(5,483)	0	0	10.000	9.163	JJ	41,500	90,000	12/14/2009	07/15/2015
462613-AE-0	Ipalco Enterprises Inc 144A				3FE	1,156,974	108.0000	1,393,200	1,290,000	1,199,803	0	16,173	0	0	7.250	9.248	AO	23,381	93,525	03/31/2009	04/01/2016
462846-AC-0	Iron Mountain Inc	LS			4FE	361,569	100.0000	460,000	460,000	395,411	0	12,247	0	0	6.625	11.064	JJ	15,238	30,475	12/05/2008	01/01/2016
46623E-JH-3	JP Morgan Chase Series MTN				1FE	5,947,850	97.0500	5,774,475	5,950,000	5,948,253	0	403	0	0	1.296	1.074	MJSD	3,642	39,102	06/09/2011	05/02/2014
46625H-AT-7	JP Morgan Chase & Co				1FE	239,661	103.7340	233,402	225,000	230,309	0	(5,152)	0	0	5.750	3.335	JJ	6,433	12,938	12/15/2010	01/02/2013
46625H-AX-8	JP Morgan Chase & Co				1FE	53,017	105.9010	52,951	50,000	52,111	0	(582)	0	0	5.250	3.887	MN	438	2,625	06/01/2010	05/01/2015
46625H-BV-1	JP Morgan Chase & Co				1FE	342,225	105.4300	342,648	325,000	336,662	0	(4,022)	0	0	5.125	3.718	MS	4,904	16,656	12/15/2010	09/15/2014
46625H-CE-8	JP Morgan Chase & Co				1FE	106,108	106.3570	106,357	100,000	104,062	0	(1,196)	0	0	4.750	3.386	MS	1,583	4,750	04/01/2010	03/01/2015
46625H-GT-1	JP Morgan Chase & Co				1FE	4,736,266	103.3870	4,848,850	4,690,000	4,697,029	0	(9,064)	0	0	5.375	5.168	AO	63,022	252,088	10/01/2008	10/01/2012
46625H-HB-9	JP Morgan Chase & Co				1FE	141,510	104.5420	156,813	150,000	147,262	0	1,914	0	0	4.750	6.199	MN	1,188	7,125	10/14/2008	05/01/2013
46625H-HN-3	JP Morgan Chase & Co				1FE	129,943	105.5890	131,986	125,000	127,593	0	(1,007)	0	0	4.650	3.744	JD	484	5,813	08/03/2009	06/01/2014
46625H-HP-8	JP Morgan Chase & Co				1FE	75,749	103.6800	77,760	75,000	75,476	0	(145)	0	0	3.700	3.479	JJ	1,241	2,775	01/29/2010	01/20/2015
46625H-HR-4	JP Morgan Chase & Co				1FE	49,898	101.9370	50,969	50,000	49,927	0	19	0	0	3.400	3.445	JD	33	1,700	06/18/2010	06/24/2015
46625H-HW-3	JP Morgan Chase & Co				1FE	122,071	98.5360	123,170	125,000	122,584	0	513	0	0	2.600	3.113	JJ	1,499	2,140	01/31/2011	01/15/2016
46625H-HX-1	JP Morgan Chase & Co				1FE	149,660	101.5950	152,393	150,000	149,712	0	52	0	0	3.450	3.500	MS	1,725	2,688	03/29/2011	03/01/2016
46625H-JA-9	JP Morgan Chase & Co	LS			1FE	2,509,234	99.8350	2,495,887	2,500,000	2,508,534	0	(700)	0	0	3.150	3.068	JJ	39,813	0	07/27/2011	07/05/2016
466313-AD-5	Jabil Circuit Inc				3FE	629,647	115.2500	737,600	640,000	632,601	0	871	0	0	8.250	8.493	MS	15,547	52,800	07/18/2008	03/15/2018
466313-AE-3	Jabil Circuit Inc				3FE	514,365	111.5000	596,525	535,000	520,149	0	2,584	0	0	7.750	8.500	JJ	19,119	41,463	07/31/2009	07/15/2016
471109-AE-8	Jarden Corp			1	3FE	483,244	102.2500	506,138	495,000	483,901	0	657	0	0	6.125	6.415	MN	3,874	30,824	02/18/2011	11/15/2022
472319-AC-6	Jefferies Group Inc				2FE	925,352	81.7700	891,293	1,090,000	929,731	0	2,303	0	0	6.250	7.589	JJ	31,413	68,125	01/12/2010	01/15/2036
478160-AY-0	Johnson and Johnson				1FE	50,183	104.2960	52,148	50,000	50,162	0	(20)	0	0	2.150	2.072	MN	137	523	05/31/2011	05/15/2016
478366-AR-8	Johnson Controls Inc				2FE	83,020	111.8900	83,918	75,000	81,650	0	(1,370)	0	0	5.500	3.145	JJ	1,902	2,063	02/02/2011	01/15/2016
48203R-AE-4	Juniper Networks Inc				2FE	19,966	103.4330	20,687	20,000	19,971	0	5	0	0	3.100	3.137	MS	183	331	02/28/2011	03/15/2016
48666K-AP-4	KB Home				4FE	480,269	95.2500	466,725	490,000	466,725	(15,845)	945	0	0	9.100	9.450	MS	13,129	44,590	07/23/2009	09/15/2017
487836-AZ-1	Kellogg Co				2FE	51,062	103.9290	51,965	50,000	50,219	0	(227)	0	0	5.125	4.635	JD	199	2,563	01/02/2008	12/03/2012
487836-BA-5	Kellogg Co				2FE	49,907	103.8350	51,918	50,000	49,976	0	19	0	0	4.250	4.292	MS	679	2,125	03/03/2008	03/06/2013
487836-BB-3	Kellogg Co				2FE	54,569	111.0040	55,502	50,000	54,068	0	(501)	0	0	4.450	2.492	MN	192	1,113	05/31/2011	05/30/2016
49326E-EB-5	Keycorp MTN				2FE	74,691	105.7990	79,349	75,000	74,905	0	64	0	0	6.500	6.598	MN	636	4,875	05/07/2008	05/14/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
49326E-EC-3	Keycorp Series MTN				2FE	152,771	103.6970	155,546	150,000	152,188	0	(531)	0	0	3.750	3.318	FA	2,156	5,625	02/02/2011	08/13/2015
494368-AX-1	Kimberly-Clark Corp				1FE	25,774	106.6850	26,671	25,000	25,272	0	(159)	0	0	5.000	4.298	FA	472	1,250	09/02/2008	08/15/2013
494550-BG-0	Kinder Morgan Energy Partners				2FE	49,991	103.9720	51,986	50,000	49,992	0	1	0	0	3.500	3.504	MS	583	860	02/23/2011	03/01/2016
494553-AB-6	Kinder Morgan Inc				3FE	1,540,924	102.2500	1,598,168	1,563,000	1,559,164	0	5,447	0	0	6.500	6.863	MS	33,865	101,595	05/27/2008	09/01/2012
50075N-AL-8	Kraft Foods Inc				2FE	344,614	106.6690	346,674	325,000	335,306	0	(5,743)	0	0	5.250	3.352	AO	4,266	17,063	03/02/2010	10/01/2013
50075N-AQ-7	Kraft Foods Inc				2FE	3,778,516	105.3540	3,761,138	3,570,000	3,694,958	0	(63,881)	0	0	6.000	2.765	FA	83,300	149,700	06/09/2011	02/11/2013
50075N-AX-2	Kraft Foods Inc				2FE	54,224	111.1340	55,567	50,000	51,940	0	(844)	0	0	6.750	4.814	FA	1,238	3,375	02/27/2009	02/19/2014
50075N-BB-9	Kraft Foods Inc				2FE	104,254	108.5730	108,573	100,000	103,587	0	(667)	0	0	4.125	3.186	FA	1,627	2,063	02/28/2011	02/09/2016
501044-CE-9	Kroger Co				2FE	26,164	104.3020	26,076	25,000	25,279	0	(246)	0	0	5.500	4.433	FA	573	1,375	02/29/2008	02/01/2013
501044-CL-3	Kroger Co				2FE	111,651	111.7580	111,758	100,000	105,299	0	(2,420)	0	0	7.500	4.742	JJ	3,458	7,500	04/01/2009	01/15/2014
501044-CM-1	Kroger Co				2FE	52,699	107.4960	53,748	50,000	52,328	0	(371)	0	0	3.900	2.589	AO	488	975	05/10/2011	10/01/2015
502413-AU-1	L-3 Communications Corp	LS		1	3FE	211,255	102.5000	259,325	253,000	226,693	0	5,509	0	0	6.375	9.723	AO	3,405	16,129	12/05/2008	10/15/2015
513075-AV-3	Lamar Media Corp	LS			3FE	639,124	112.0000	789,600	705,000	668,096	0	13,462	0	0	9.750	12.494	AO	17,184	68,738	09/09/2009	04/01/2014
52602E-AC-6	Lender Processing Services	LS		1	3FE	150,000	98.2500	147,375	150,000	147,375	(2,625)	0	0	0	8.125	8.125	JJ	6,094	12,188	10/10/2008	07/01/2016
527288-AS-3	Leucadia National Corp	LS			1FE	1,196,875	104.0000	1,300,000	1,250,000	1,232,287	0	9,866	0	0	7.000	7.719	FA	33,056	87,500	01/11/2006	08/15/2013
527288-BC-7	Leucadia National Corp			1	3FE	1,838,506	100.6250	2,238,906	2,225,000	1,940,961	0	37,814	0	0	7.125	10.285	MS	46,679	158,531	01/12/2010	03/15/2017
527288-BD-5	Leucadia National Corp				3FE	1,861,650	105.1250	2,165,575	2,060,000	1,927,772	0	26,156	0	0	8.125	10.176	MS	49,283	167,375	12/09/2009	09/15/2015
53217V-AB-5	Life Technologies Corp				2FE	1,433,677	103.9160	1,454,824	1,400,000	1,429,497	0	(4,661)	0	0	4.400	3.676	MS	20,533	50,600	06/08/2011	03/01/2015
53217V-AD-1	Life Technologies Corp				2FE	75,156	100.4180	75,314	75,000	75,137	0	(19)	0	0	3.500	3.451	JJ	1,210	1,539	03/29/2011	01/15/2016
532457-BE-7	Eli Lilly and Co				1FE	103,628	107.1470	107,147	100,000	101,684	0	(732)	0	0	4.200	3.392	MS	1,342	4,200	04/01/2009	03/06/2014
532716-AS-6	Limited Inc	LS			3FE	130,000	108.2500	140,725	130,000	130,000	0	0	0	0	7.000	7.000	MN	1,517	9,100	04/20/2010	05/01/2020
532716-AT-4	Limited Inc				3FE	200,000	106.0000	212,000	200,000	200,000	0	0	0	0	6.625	6.625	AO	3,313	6,846	03/22/2011	04/01/2021
534187-AL-3	Lincoln National Corp				2FE	511,628	112.6730	507,029	450,000	504,988	0	(6,640)	0	0	7.000	4.706	MS	9,275	31,500	02/08/2011	03/15/2018
534187-AX-7	Lincoln National Corp				2FE	375,726	121.6360	364,908	300,000	369,137	0	(6,589)	0	0	8.750	5.024	JJ	13,125	13,125	02/08/2011	07/01/2019
534187-AZ-2	Lincoln National Corp	LS			2FE	1,151,093	103.5650	1,128,859	1,090,000	1,142,862	0	(8,091)	0	0	4.300	2.811	JD	2,083	46,870	06/09/2011	06/15/2015
534187-BB-4	Lincoln National Corp	LS			2FE	793,943	101.8780	809,930	795,000	793,986	0	43	0	0	4.850	4.867	JD	750	19,279	06/21/2011	06/24/2021
539830-AX-7	Lockheed Martin Corporation				1FE	49,837	100.1630	50,082	50,000	49,844	0	8	0	0	2.125	2.195	MS	331	0	10/03/2011	09/15/2016
546676-AS-6	Louisville Gas & Electric				1FE	143,881	100.5120	150,768	150,000	144,552	0	670	0	0	1.625	2.618	MN	311	1,219	06/30/2011	11/15/2015
548661-CS-4	Lowe's Companies			1	1FE	49,135	100.7630	50,382	50,000	49,244	0	110	0	0	2.125	2.499	AO	224	531	04/29/2011	04/15/2016
55262C-AJ-9	MBIA Inc				4FE	725,125	61.8150	713,963	1,155,000	671,490	(24,801)	4,652	0	0	5.700	9.688	JD	5,486	65,835	11/01/2010	12/01/2034
55342U-AC-8	MPT Oper Partnersp/Finl			1	3FE	600,000	99.1250	594,750	600,000	594,750	(5,250)	0	0	0	6.875	6.875	MN	6,875	0	11/16/2011	05/01/2021
56585A-AE-2	Marathon Petroleum Corp				2FE	24,999	101.7890	25,447	25,000	24,999	0	0	0	0	3.500	3.500	MS	292	0	11/14/2011	03/01/2016
56808R-AB-2	Marina District Finance	LS		1	3FE	229,200	93.5000	224,400	240,000	224,400	(5,249)	449	0	0	9.500	10.921	AO	4,813	0	10/14/2011	10/15/2015
56808R-AD-8	Marina District Finance	LS		1	3FE	541,974	91.2500	497,313	545,000	497,313	(44,819)	157	0	0	9.875	9.942	FA	20,332	26,909	07/01/2011	08/15/2016
570506-AM-7	Markwest Energy Part	LS		1	3FE	400,000	104.7500	419,000	400,000	400,000	0	0	0	0	6.750	6.750	MN	4,500	26,925	10/19/2010	11/01/2020
570506-AN-5	Markwest Energy Part			1	3FE	965,000	104.1250	1,004,806	965,000	965,000	0	0	0	0	6.500	6.500	FA	23,696	29,794	02/09/2011	08/15/2021
571748-AP-7	Marsh & McLennan Cos				2FE	3,021,633	110.7450	3,017,801	2,725,000	2,976,193	0	(43,958)	0	0	5.750	3.095	MS	46,136	109,250	06/08/2011	09/15/2015
571748-AQ-5	Marsh & McLennan Cos				2FE	1,663,087	131.8790	1,747,397	1,325,000	1,633,120	0	(29,967)	0	0	9.250	5.354	AO	25,874	122,563	02/08/2011	04/15/2019
571903-AH-6	Marriott International				2FE	51,186	104.2530	52,127	50,000	50,296	0	(250)	0	0	5.625	5.076	FA	1,063	2,813	02/29/2008	02/15/2013
577081-AS-1	Mattel Inc				2FE	49,898	105.0690	52,535	50,000	49,973	0	21	0	0	5.625	5.672	MS	828	2,813	03/04/2008	03/15/2013
577081-AV-4	Mattel Inc				2FE	9,970	100.6430	10,064	10,000	9,971	0	1	0	0	2.500	2.565	MN	37	0	11/03/2011	11/01/2016
577778-BS-1	May Department Stores Co				2FE	55,589	106.3710	53,186	50,000	54,591	0	(997)	0	0	5.750	2.021	JJ	1,326	1,438	06/01/2011	07/15/2014
577778-CE-1	May Department Stores Co				2FE	878,150	110.3770	1,065,138	965,000	880,827	0	1,402	0	0	6.700	7.508	JJ	29,813	64,655	01/07/2010	07/15/2034
58013M-ED-2	McDonalds Corp Series MTN				1FE	74,876	104.1590	78,119	75,000	74,969	0	26	0	0	4.300	4.337	MS	1,075	3,225	02/26/2008	03/01/2013
581557-AU-9	McKesson HBOC Inc				1FE	45,489	104.9390	52,470	50,000	48,637	0	1,078	0	0	5.250	7.743	MS	875	2,625	10/31/2008	03/01/2013
58405U-AC-6	Medco Health Solutions Inc				2FE	26,703	108.0420	27,011	25,000	25,611	0	(350)	0	0	7.250	5.651	FA	685	1,813	09/02/2008	08/15/2013
58405U-AF-9	Medco Health Solutions Inc				2FE	49,984	100.5660	50,283	50,000	49,988	0	3	0	0	2.750	2.757	MS	405	1,394	09/07/2010	09/15/2015
585055-AR-7	Medtronic Inc				1FE	152,388	105.6020	158,403	150,000	151,838	0	(544)	0	0	3.000	2.598	MS	1,325	4,500	12/15/2010	03/15/2015
589331-AH-0	Merck and Co Inc				1FE	51,591	104.2970	52,149	50,000	50,387	0	(332)	0	0	4.375	3.665	FA	826	2,188	02/29/2008	02/15/2013
589331-AK-3	Merck and Co Inc				1FE	54,129	111.6590	55,830	50,000	52,735	0	(813)	0	0	4.750	2.928	MS	792	2,375	04/01/2010	03/01/2015
589331-AP-2	Merck and Co Inc				1FE	54,329	110.1230	55,062	50,000	53,076	0	(838)	0	0	4.000	2.164	JD	6	2,000	06/30/2010	06/30/2015
58933Y-AB-1	Merck & Co. Inc				1FE	49,880	103.7660	51,883	50,000	49,904	0	23	0	0	2.250	2.300	JJ	519	672	12/07/2010	01/15/2016
590188-4M-7	Merrill Lynch and Co				2FE	161,852	94.2560	141,384	150,000	160,595	0	(1,257)	0	0	6.050	4.263	MN	1,134	4,538	05/31/2011	05/16/2016
59018Y-M4-0	Merrill Lynch & Co				1FE	149,805	100.7270	151,091	150,000	149,953	0	41	0	0	5.450	5.480	FA	3,315	8,175	01/29/2008	02/05/2013
59018Y-N5-6	Merrill Lynch & Co MTN				1FE	99,868	100.9370	100,937	100,000	99,961	0	27	0	0	6.150	6.181	AO	1,128	6,150	04/22/2008	04/25/2013
59018Y-TZ-4	Merrill Lynch & Co				1FE	279,084	99.1570	272,682	275,000	277,265	0	(816)	0	0	5.450	5.100	JJ	6,911	14,988	08/31/2009	07/15/2014

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
59156R-AD-0	Metlife				1FE	25,572	104.0690	26,017	25,000	25,122	0	(121)	0	0	5.375	4.848	JD	60	1,344	01/02/2008	12/15/2012
59156R-AG-3	Metlife				1FE	99,283	106.5290	106,529	100,000	99,700	0	147	0	0	5.000	5.168	MN	514	5,000	01/21/2009	11/24/2013
59156R-AU-2	Metlife				1FE	146,034	115.2040	144,005	125,000	144,096	0	(1,937)	0	0	6.750	3.028	JD	703	4,219	07/01/2011	06/01/2016
594918-AB-0	Microsoft Corp				1FE	94,907	106.2270	100,916	95,000	94,954	0	18	0	0	2.950	2.971	JD	234	2,803	05/11/2009	06/01/2014
594918-AG-9	Microsoft Corp				1FE	99,561	102.8800	102,880	100,000	99,668	0	85	0	0	1.625	1.717	MS	433	1,616	09/22/2010	09/25/2015
595620-AC-9	Midamerican Energy Co MTN				1FE	25,780	104.2700	26,068	25,000	25,178	0	(164)	0	0	5.125	4.415	JJ	591	1,281	01/31/2008	01/15/2013
59562V-AF-4	Mid American Energy Hldgs Co				2FE	25,608	103.5180	25,880	25,000	25,106	0	(132)	0	0	5.875	5.304	JJ	616	1,469	10/31/2007	10/01/2012
60740F-AH-8	Mobile Mini Inc			1	4FE	157,184	100.6250	231,438	230,000	184,131	0	10,058	0	0	6.875	14.658	MN	2,635	15,813	12/05/2008	05/01/2015
608190-AH-7	Mohawk Industries Inc				3FE	2,647,725	107.5000	3,031,500	2,820,000	2,703,415	0	22,634	0	0	6.875	8.070	JJ	89,398	193,875	12/15/2009	01/15/2016
611662-BM-8	Monsanto Co				1FE	74,840	104.9590	78,719	75,000	74,862	0	21	0	0	2.750	2.796	AO	435	1,031	04/12/2011	04/15/2016
615394-AF-0	Moog Inc			1	4FE	179,400	101.0000	232,300	230,000	200,642	0	7,703	0	0	6.250	11.333	JJ	6,628	14,375	12/05/2008	01/15/2015
615394-AJ-2	Moog Inc			1	4FE	90,482	105.5000	121,325	115,000	95,262	0	2,009	0	0	7.250	11.038	JD	371	8,338	06/03/2009	06/15/2018
617446-7N-3	Morgan Stanley				1FE	49,828	93.7750	46,888	50,000	49,873	0	32	0	0	4.000	4.077	JJ	872	1,989	07/21/2010	07/24/2015
617446-HR-3	Morgan Stanley				1FE	119,154	101.2240	126,530	125,000	123,170	0	1,464	0	0	5.300	6.627	MS	2,208	6,625	01/30/2009	03/01/2013
61746S-BR-9	Morgan Stanley				1FE	108,585	97.7130	97,713	100,000	106,700	0	(1,627)	0	0	5.375	3.472	AO	1,135	5,375	10/29/2010	10/15/2015
61747W-AK-5	Morgan Stanley				1FE	75,120	94.1760	70,632	75,000	75,104	0	(16)	0	0	2.875	2.819	JJ	916	0	07/21/2011	07/28/2014
61747Y-CE-3	Morgan Stanley MTN				1FE	161,962	100.1740	155,270	155,000	159,864	0	(1,319)	0	0	6.000	4.963	AO	1,628	9,300	06/01/2010	04/28/2015
61747Y-CF-0	Morgan Stanley				1FE	151,338	100.9710	151,457	150,000	150,690	0	(265)	0	0	6.000	5.789	MN	1,200	9,000	05/29/2009	05/13/2014
61747Y-CK-9	Morgan Stanley				1FE	99,960	96.4440	96,444	100,000	99,976	0	8	0	0	4.200	4.209	MN	478	4,200	11/17/2009	11/20/2014
61747Y-CL-7	Morgan Stanley GMTN				1FE	99,670	94.9210	94,921	100,000	99,789	0	63	0	0	4.100	4.174	JJ	1,765	4,100	01/29/2010	01/26/2015
61747Y-CT-0	Morgan Stanley				1FE	147,255	92.0690	138,104	150,000	147,817	0	522	0	0	3.450	3.862	MN	848	5,175	11/30/2010	11/02/2015
61747Y-DD-4	Morgan Stanley				1FE	295,407	92.1310	276,393	300,000	295,482	0	75	0	0	3.800	4.181	AO	1,963	2,375	10/31/2011	04/29/2016
61748A-AE-6	Morgan Stanley				1FE	150,262	98.5090	172,391	175,000	162,443	0	4,889	0	0	4.750	8.316	AO	2,078	8,313	04/30/2009	04/01/2014
629377-AX-0	NRG Energy Inc	LS		1	3FE	2,309,975	103.7500	2,375,875	2,290,000	2,308,114	0	(9,800)	0	0	7.375	6.864	JJ	77,876	168,888	01/11/2011	01/15/2015
629377-BG-6	NRG Energy Inc	LS		1	3FE	1,008,425	101.5000	979,475	965,000	979,475	(23,765)	(5,185)	0	0	8.500	7.599	JD	3,646	82,025	01/11/2011	06/15/2017
629491-AA-9	NYSE Euronext				1FE	49,880	105.2150	52,608	50,000	49,962	0	24	0	0	4.800	4.853	JD	20	2,400	05/21/2008	06/28/2013
629855-AP-2	Nalco Company			1	2FE	549,168	113.5000	635,600	560,000	551,146	0	1,250	0	0	8.250	8.624	MN	5,903	46,200	05/25/2010	05/15/2017
631103-AE-8	Nasdaq Stock Market Inc/The				2FE	736,832	104.9460	760,859	725,000	735,808	0	(1,024)	0	0	5.250	4.961	JJ	17,445	21,674	06/09/2011	01/16/2018
637432-LM-5	National Rural Utilities				1FE	51,174	106.9540	53,477	50,000	50,390	0	(245)	0	0	5.500	4.954	JJ	1,375	2,750	07/31/2008	07/01/2013
637432-ML-6	National Rural Utilities				1FE	49,950	100.5960	50,298	50,000	49,961	0	10	0	0	1.900	1.921	MN	158	950	10/25/2010	11/01/2015
637432-MN-2	National Rural Utilities				1FE	76,793	105.0340	78,776	75,000	76,563	0	(231)	0	0	3.050	2.520	MS	763	1,201	04/29/2011	03/01/2016
63946B-AA-8	NBCUniversal Media LLC	LS			2FE	2,358,855	101.6480	2,363,316	2,325,000	2,354,200	0	(4,655)	0	0	2.100	1.530	AO	12,206	24,413	08/19/2011	04/01/2014
63946B-AB-6	NBCUniversal Media LLC				2FE	49,916	105.5470	52,774	50,000	49,926	0	10	0	0	3.650	3.698	AO	309	913	08/19/2011	04/30/2015
63946B-AC-4	NBCUniversal Media LLC				2FE	99,000	101.9510	101,951	100,000	99,077	0	77	0	0	2.875	3.109	AO	719	1,438	08/18/2011	04/01/2016
64952W-BC-6	New York Life Global Funding Series 144A				1FE	2,619,855	102.4710	2,689,864	2,625,000	2,620,306	0	451	0	0	2.450	2.492	JJ	29,834	0	07/07/2011	07/14/2016
651290-AK-4	Newfield Exploration Company			1	3FE	517,875	106.7500	672,525	630,000	540,891	0	8,487	0	0	7.125	10.025	MN	5,736	44,888	12/05/2008	05/15/2018
652482-BG-4	News America Inc				2FE	192,383	108.9120	190,596	175,000	189,900	0	(1,567)	0	0	5.300	2.300	JD	412	5,963	10/31/2011	12/15/2014
65332V-BG-7	Nextel Communications Inc	LS			4FE	131,281	91.5000	215,025	235,000	161,808	0	12,990	0	0	7.375	19.960	FA	7,221	17,331	04/02/2009	08/01/2015
65332V-BH-5	Nextel Communications Inc				4FE	120,875	99.5000	199,000	200,000	159,741	0	16,646	0	0	6.875	20.670	AO	2,330	13,750	04/02/2009	10/31/2013
65473Q-AL-7	Nisource Finance				2FE	160,002	108.4980	162,747	150,000	156,018	0	(2,220)	0	0	5.400	3.729	JJ	3,735	8,100	03/01/2010	07/15/2014
655664-AM-2	Nordstrom Inc				1FE	19,927	112.1330	22,427	20,000	19,962	0	14	0	0	6.750	6.837	JD	113	1,350	05/20/2009	06/01/2014
666807-BB-7	Northrop Grumman Corp				2FE	29,944	105.6350	31,691	30,000	29,970	0	11	0	0	3.700	3.741	FA	463	1,110	07/27/2009	08/01/2014
66989H-AA-6	Novartis Capital Corp				1FE	110,469	106.9920	117,691	110,000	110,212	0	(95)	0	0	4.125	4.029	FA	1,777	4,538	02/27/2009	02/10/2014
66989H-AB-4	Novartis Capital Corp				1FE	203,142	101.9630	203,926	200,000	201,764	0	(1,323)	0	0	1.900	1.221	AO	707	3,800	12/13/2010	04/24/2013
66989H-AC-2	Novartis Capital Corp				1FE	100,470	105.8330	105,833	100,000	100,324	0	(92)	0	0	2.900	2.797	AO	540	2,900	04/30/2010	04/24/2015
670346-AF-2	Nucor Corp				1FE	35,522	103.6020	36,261	35,000	35,107	0	(112)	0	0	5.000	4.655	JD	146	1,750	01/02/2008	12/01/2012
674599-BZ-7	Occidental Petroleum Corp				1FE	101,877	104.5930	104,593	100,000	101,687	0	(190)	0	0	2.500	2.067	FA	1,042	1,563	07/01/2011	02/01/2016
677347-CD-6	Ohio Edison				2FE	118,033	115.2720	115,272	100,000	116,663	0	(1,370)	0	0	6.400	2.494	JJ	2,951	0	08/03/2011	07/15/2016
678026-AD-7	Oil States International Inc	LS		1	3FE	725,000	102.2500	741,313	725,000	725,000	0	0	0	0	6.500	6.500	JD	3,927	23,563	10/19/2011	06/01/2019
681904-AM-0	Omnicare Inc			1	3FE	97,243	107.3750	104,154	97,000	97,242	0	(1)	0	0	7.750	7.698	JD	626	3,759	09/15/2011	06/01/2018
681936-AX-8	Omega Healthcare Investors			1	3FE	323,883	100.5000	316,575	315,000	316,575	(6,885)	(423)	0	0	6.750	6.258	AO	4,489	10,631	07/13/2011	10/15/2018
68233J-AB-0	Oncor Electric Delivery				2FE	48,124	107.0010	53,501	50,000	49,203	0	437	0	0	5.950	6.981	MS	992	2,975	05/29/2009	09/01/2013
68268N-AB-9	Oneok Partners LP				2FE	114,940	114.8310	114,831	100,000	114,731	0	(209)	0	0	6.150	2.814	AO	1,538	0	11/30/2011	10/01/2016
68389X-AD-7	Oracle Corporation				1FE	101,532	105.6050	105,605	100,000	100,434	0	(320)	0	0	4.950	4.599	AO	1,045	4,950	04/30/2008	04/15/2013
68389X-AF-2	Oracle Corporation				1FE	78,228	107.5480	80,661	75,000	76,764	0	(667)	0	0	3.750	2.777	JJ	1,352	2,813	10/01/2009	07/08/2014
68402L-AC-8	Oracle Corp				1FE	140,638	115.4700	144,338	125,000	137,905	0	(2,732)	0	0	5.250	2.544	JJ	3,026	3,281	01/31/2011	01/15/2016

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
69073T-AP-8	Owens-Brockway Glass Container	LS			3FE	989,400	109.5000	1,062,150	970,000	984,223	0	(2,668)	0	0	7.375	6.983	FA	29,807	71,538	12/07/2009	05/15/2016
690742-AA-9	Owens Corning Inc	LS			2FE	186,542	109.1380	245,561	225,000	198,664	0	4,392	0	0	6.500	9.414	JD	1,219	11,375	12/27/2011	12/01/2016
690742-AB-7	Owens Corning Inc				2FE	72,476	102.2070	117,538	115,000	73,288	0	294	0	0	7.000	11.420	JD	671	8,050	12/05/2008	12/01/2036
693304-AN-7	Peco Energy Co				1FE	1,711,370	110.3830	1,710,937	1,550,000	1,678,738	0	(32,632)	0	0	5.000	1.885	AO	19,375	63,750	06/08/2011	10/01/2014
693320-AL-7	PHH Corp				3FE	305,000	95.0000	289,750	305,000	289,750	(15,250)	0	0	0	9.250	9.250	MS	9,404	14,106	03/31/2011	03/01/2016
693476-AT-0	PNC Funding Corp				2FE	109,698	108.7640	108,764	100,000	107,711	0	(1,845)	0	0	5.250	3.120	MN	671	5,250	11/30/2010	11/15/2015
693476-BH-5	PNC Funding Corp				1FE	49,950	105.0420	52,521	50,000	49,968	0	10	0	0	3.625	3.647	FA	720	1,813	02/03/2010	02/08/2015
693476-BM-4	PNC Funding Corp			1	1FE	75,034	101.7980	76,349	75,000	75,033	0	(1)	0	0	2.700	2.690	MS	574	0	10/03/2011	09/19/2016
693506-BA-4	PPG Industries Inc				2FE	70,149	105.4010	79,051	75,000	73,519	0	1,135	0	0	5.750	7.497	MS	1,270	4,313	10/14/2008	03/15/2013
693506-BF-3	PPG Industries Inc				2FE	24,781	99.8530	24,963	25,000	24,828	0	41	0	0	1.900	2.079	JJ	219	321	11/08/2010	01/15/2016
69352J-AH-0	PPL Energy Supply LLC				2FE	114,542	111.5280	111,528	100,000	113,409	0	(1,133)	0	0	6.200	2.911	MN	792	3,100	08/03/2011	05/15/2016
693627-AX-9	PSI Energy				2FE	22,953	105.8400	26,460	25,000	24,211	0	422	0	0	5.000	6.997	MS	368	1,250	10/14/2008	09/15/2013
69362B-AX-0	PSEG Power				2FE	151,109	100.4900	150,735	150,000	151,080	0	(29)	0	0	2.750	2.586	MS	1,169	0	11/02/2011	09/15/2016
694308-GD-3	Pacific Gas & Electric Co				1FE	105,907	107.3970	107,397	100,000	102,914	0	(1,276)	0	0	4.800	3.393	MS	1,600	4,800	08/03/2009	03/01/2014
694308-GP-6	Pacific Gas & Electric Co				1FE	108,484	109.2970	109,297	100,000	103,548	0	(1,740)	0	0	6.250	4.301	JD	521	6,250	01/12/2009	12/01/2013
695114-CM-8	Pacificorp			1	1FE	74,990	108.4630	81,347	75,000	74,994	0	4	0	0	3.850	3.851	JD	128	1,708	05/13/2011	06/15/2021
704549-AE-4	Peabody Energy				3FE	1,393,088	110.0000	1,578,500	1,435,000	1,407,161	0	3,842	0	0	7.375	7.823	MN	17,639	105,831	12/09/2009	11/01/2016
704549-AL-8	Peabody Energy Series 144A				3FE	360,000	103.5000	372,600	360,000	360,000	0	0	0	0	6.250	6.250	MN	2,875	0	11/07/2011	11/15/2021
707132-AJ-5	Peninsula Gaming LLC			1	3FE	259,567	106.0000	280,900	265,000	261,019	0	896	0	0	8.375	8.869	FA	8,384	22,525	05/28/2010	08/15/2015
708130-AC-3	Penny (JC) CO Inc.				3FE	1,527,300	83.6250	1,419,116	1,697,000	1,419,116	(105,909)	2,087	0	0	6.375	7.231	AO	22,839	100,534	09/21/2011	10/15/2036
71343P-AF-8	Pepsiamericas Inc				1FE	19,874	107.3420	21,468	20,000	19,943	0	25	0	0	4.375	4.517	FA	331	875	02/09/2009	02/15/2014
713448-BG-2	Pepsico Inc				1FE	67,954	104.6250	68,006	65,000	65,719	0	(617)	0	0	4.650	3.634	FA	1,142	3,023	02/29/2008	02/15/2013
713448-BM-9	Pepsico Inc				1FE	205,761	105.9820	211,964	200,000	204,344	0	(1,370)	0	0	3.100	2.353	JJ	2,859	6,200	12/13/2010	01/15/2015
713448-BT-4	Pepsico Inc				1FE	100,965	104.0320	104,032	100,000	100,858	0	(107)	0	0	2.500	2.292	MN	354	1,250	05/31/2011	05/10/2016
716495-AH-9	PetroHawk Energy Corp	LS		1	2FE	1,259,148	111.2500	1,243,775	1,118,000	1,241,243	0	(17,905)	0	0	10.500	3.689	FA	48,913	0	09/28/2011	02/01/2012
717081-AR-4	Pfizer Inc				1FE	52,100	107.8120	53,906	50,000	50,946	0	(422)	0	0	4.500	3.566	FA	850	2,250	02/27/2009	02/15/2014
717081-DA-8	Pfizer Inc				1FE	138,003	113.1190	141,399	125,000	133,659	0	(2,534)	0	0	5.350	3.064	MS	1,969	6,688	04/01/2010	03/15/2015
723456-AG-4	Pinnacle Entertainment Inc			1	4FE	129,950	99.0000	227,700	230,000	162,502	0	12,689	0	0	7.500	19.588	JD	767	17,250	12/05/2008	06/15/2015
723787-AE-7	Pioneer Natural Resources Co	LS			3FE	694,947	108.8290	821,659	755,000	718,685	0	6,564	0	0	5.875	7.038	JJ	20,453	44,356	02/07/2007	07/15/2016
723787-AJ-6	Pioneer Natural Resources Co				3FE	2,096,650	117.2840	2,457,100	2,095,000	2,096,357	0	(124)	0	0	7.500	7.489	JJ	72,452	157,125	01/04/2010	01/15/2020
726505-AC-4	Plains Exploration & Product			1	4FE	276,000	103.5000	476,100	460,000	319,621	0	16,415	0	0	7.000	15.827	MS	9,481	32,200	12/05/2008	03/15/2017
726505-AF-7	Plains Exploration & Product			1	4FE	69,000	106.0000	121,900	115,000	77,438	0	3,190	0	0	7.625	15.941	JD	731	8,769	12/05/2008	06/01/2018
72650R-AX-0	Plains All Amer Pipeline				2FE	49,945	105.8940	52,947	50,000	49,958	0	10	0	0	3.950	3.975	MS	582	1,975	07/07/2010	09/15/2015
74005P-AQ-7	Praxair Inc				1FE	55,572	112.2340	56,117	50,000	53,489	0	(1,153)	0	0	5.250	2.708	MN	335	2,625	02/26/2010	11/15/2014
74005P-AR-5	Praxair Inc				1FE	55,827	110.3830	55,192	50,000	54,121	0	(1,217)	0	0	4.625	1.991	MS	585	2,313	07/30/2010	03/30/2015
74005P-AX-2	Praxair Inc				1FE	81,813	101.9990	81,599	80,000	81,080	0	(731)	0	0	2.125	1.185	JD	80	1,700	12/30/2010	06/14/2013
74251V-AB-8	Principal Financial Group				1FE	93,084	111.4960	90,312	81,000	89,575	0	(3,425)	0	0	7.875	3.204	MN	815	6,379	12/17/2010	05/15/2014
74254P-YE-6	Principal Life Inc Fndg MTN				1FE	74,827	104.9180	78,689	75,000	74,949	0	36	0	0	5.300	5.354	AO	740	3,975	07/31/2008	04/24/2013
742718-DA-4	Procter and Gamble Co				1FE	165,262	110.9550	166,433	150,000	160,353	0	(3,760)	0	0	4.950	2.223	FA	2,805	7,425	01/03/2011	08/15/2014
742718-DM-8	Procter and Gamble Co				1FE	52,356	107.6840	53,842	50,000	51,596	0	(486)	0	0	3.500	2.432	FA	661	1,750	06/01/2010	02/15/2015
742718-DS-5	Procter and Gamble Co				1FE	174,175	103.2630	180,710	175,000	174,352	0	160	0	0	1.800	1.900	MN	403	3,124	11/30/2010	11/15/2015
742718-DV-8	Procter and Gamble Co				1FE	2,093,036	101.1730	2,134,750	2,110,000	2,094,271	0	1,236	0	0	1.450	1.618	FA	11,558	0	08/10/2011	08/15/2016
74340X-AC-5	Prologis LP				2FE	49,915	109.5260	54,763	50,000	49,936	0	21	0	0	7.625	7.680	FA	1,440	1,906	06/03/2011	08/15/2014
74387U-AA-9	Provident FFG/PFG Fin Series 144A			1	3FE	558,025	93.2500	470,913	505,000	470,913	(79,730)	(7,382)	0	0	10.250	7.733	AO	10,928	51,763	02/17/2011	04/15/2016
744320-AE-5	Prudential Financial Inc Ser MTNB				2FE	104,370	107.5560	107,556	100,000	102,560	0	(873)	0	0	5.100	4.095	MS	1,431	5,100	11/10/2009	09/20/2014
744320-BJ-3	Prudential Financial Inc MTN				2FE	106,479	105.5890	105,589	100,000	105,146	0	(1,281)	0	0	4.750	3.266	MS	1,372	4,750	12/13/2010	09/17/2015
744320-BL-8	Prudential Financial Inc MTN				2FE	1,549,322	103.5760	1,532,925	1,480,000	1,538,838	0	(10,315)	0	0	3.875	2.502	JJ	26,604	34,584	06/08/2011	01/14/2015
744320-BR-5	Prudential Financial Inc MTN				2FE	101,479	99.6420	99,642	100,000	101,430	0	(49)	0	0	3.000	2.651	MN	408	1,500	10/31/2011	05/12/2016
744448-BU-4	Public Service Colorado				1FE	1,256,261	105.1800	1,162,239	1,105,000	1,127,178	0	(28,356)	0	0	7.875	5.108	AO	21,755	87,019	10/31/2007	10/01/2012
74456Q-AW-6	Public Service Electric & Gas				1FE	14,973	104.2480	15,637	15,000	14,982	0	5	0	0	2.700	2.739	MN	68	405	05/17/2010	05/01/2015
745867-AQ-4	Pulte Homes Inc				3FE	127,238	98.0000	142,100	145,000	137,317	0	3,337	0	0	5.250	8.123	JJ	3,510	7,613	09/10/2008	01/15/2014
747262-AA-1	QVC Inc Series 144A			1	2FE	1,665,812	107.2500	1,817,888	1,695,000	1,670,660	0	2,221	0	0	7.500	7.750	AO	31,781	127,125	09/22/2009	10/01/2019
74834L-AL-4	Quest Diagnostics	LS			2FE	5,823,988	113.0820	5,997,869	5,304,000	5,745,341	0	(78,647)	0	0	5.450	3.125	MN	48,178	237,974	06/08/2011	11/01/2015
749121-BR-9	Qwest Communications Intl			1	2FE	1,500,000	100.3780	1,505,670	1,500,000	1,500,000	0	0	0	0	7.500	7.500	FA	42,500	112,500	12/08/2009	02/15/2014
749121-BV-0	Qwest Communications Intl			1	2FE	292,100	100.3780	461,739	460,000	372,509	0	31,070	0	0	7.500	18.796	FA	13,033	34,500	12/05/2008	02/15/2014
749121-CC-1	Qwest Communications Intl			1	2FE	838,272	104.0000	884,000	850,000	839,635	0	1,362	0	0	7.125	7.372	AO	15,141	60,563	01/13/2011	04/01/2018

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
74913G-AK-1	Qwest Corporation				2FE	26,914	110.8110	27,703	25,000	26,391	0	(354)	0	0	7.625	5.824	JD	85	1,906	06/30/2010	06/15/2015
74913G-AT-2	Qwest Corporation				2FE	27,185	109.2500	27,313	25,000	26,889	0	(290)	0	0	6.500	4.895	JD	135	1,625	01/11/2011	06/01/2017
74913G-AW-5	Qwest Corporation				2FE	89,098	114.5370	85,903	75,000	87,602	0	(1,496)	0	0	8.375	4.102	MN	1,047	3,141	06/01/2011	05/01/2016
74959G-AA-8	Reynolds GRP ISS/Reynolds Series 144A			1	3FE	1,185,000	101.7500	1,205,738	1,185,000	1,185,000	0	0	0	0	7.125	7.125	AO	17,824	84,431	10/06/2010	04/15/2019
74959H-AA-6	Reynolds GRP ISS/Reynolds Series 144A			1	3FE	1,716,158	104.5000	1,760,825	1,685,000	1,715,903	0	(255)	0	0	7.875	7.454	FA	52,340	0	12/15/2011	08/15/2017
74971X-AB-3	RRI Energy	LS			4FE	172,176	100.0000	230,000	230,000	197,046	0	10,449	0	0	7.625	14.799	JD	779	17,538	05/04/2009	06/15/2014
74971X-AC-1	RRI Energy				4FE	166,247	96.5000	221,950	230,000	180,277	0	5,837	0	0	7.875	13.619	JD	805	18,113	05/04/2009	06/15/2017
75281A-AJ-8	Range Resources Corp			1	3FE	400,000	107.0000	428,000	400,000	400,000	0	0	0	0	7.250	7.250	MN	4,833	29,000	05/01/2008	05/01/2018
75281A-AL-3	Range Resources Corp			1	3FE	1,690,000	111.0000	1,875,900	1,690,000	1,690,000	0	0	0	0	6.750	6.750	FA	47,531	110,589	07/29/2010	08/01/2020
755111-BS-9	Raytheon Co				1FE	74,672	100.6850	75,514	75,000	74,748	0	64	0	0	1.625	1.717	AO	257	1,202	10/13/2010	10/15/2015
758202-AF-2	Reed Elsevier Capital				2FE	99,744	111.5720	111,572	100,000	99,883	0	51	0	0	7.750	7.813	JJ	3,574	7,750	01/13/2009	01/15/2014
75913M-AA-7	Regions Bank				3FE	231,250	82.7500	206,875	250,000	206,875	(24,522)	147	0	0	6.450	7.085	JD	224	16,125	06/14/2011	06/26/2037
75913M-AB-5	Regions Bank	LS			3FE	423,000	99.0000	396,000	400,000	396,000	(24,754)	(2,246)	0	0	7.500	6.493	MN	3,833	30,000	02/03/2011	05/15/2018
7591EP-AG-5	Regions Financial Corp				3FE	2,011,276	95.5000	1,933,875	2,025,000	1,933,875	(78,193)	1,885	0	0	5.750	5.939	JD	5,175	77,625	07/15/2011	06/15/2015
760759-AH-3	Republic Services Inc				2FE	1,368,212	112.2730	1,498,845	1,335,000	1,366,504	0	(1,746)	0	0	5.000	4.644	MS	22,250	54,875	06/08/2011	03/01/2020
761735-AC-3	Reynolds GRP Iss/Reynold Series 144A			1	3FE	450,000	99.5000	447,750	450,000	447,750	(2,250)	0	0	0	6.875	6.875	FA	11,688	16,672	01/27/2011	02/15/2021
772739-AF-5	Rock - Tenn Company			1	3FE	671,995	106.0000	715,500	675,000	672,995	0	374	0	0	9.250	9.337	MS	18,384	62,438	06/01/2010	03/15/2016
775371-AU-1	Rohm and Haas Co				2FE	529,863	129.3660	627,425	485,000	527,558	0	(1,211)	0	0	7.850	6.975	JJ	17,556	38,073	01/07/2010	07/15/2029
776696-AB-2	Roper Industries Inc				2FE	25,534	107.1060	26,777	25,000	25,194	0	(110)	0	0	6.625	6.116	FA	626	1,656	09/02/2008	08/15/2013
779278-AA-8	Rouse Co LP			1	3FE	1,066,788	101.1250	1,031,475	1,020,000	1,031,475	(22,889)	(12,229)	0	0	6.750	5.210	MN	11,475	67,320	02/08/2011	05/09/2014
78355H-JQ-3	Ryder System Inc MTN				2FE	34,987	102.7660	35,968	35,000	34,990	0	3	0	0	3.150	3.160	MS	368	573	02/16/2011	03/02/2015
783764-AN-3	Ryland Group				4FE	774,554	104.1250	822,588	790,000	778,577	0	1,606	0	0	8.400	8.743	MN	8,479	66,360	04/30/2009	05/15/2017
78387G-AP-8	SBC Communications Inc				1FE	189,476	110.1440	192,752	175,000	183,212	0	(2,858)	0	0	5.100	3.273	MS	2,628	8,925	10/01/2009	09/15/2014
78412F-AL-8	Sesi LLC			1	3FE	360,000	101.7500	366,300	360,000	360,000	0	0	0	0	6.375	6.375	MN	3,825	0	12/08/2011	05/01/2019
784216-AB-9	SGS International Inc				4FE	111,300	100.5000	211,050	210,000	154,495	0	18,385	0	0	12.000	31.049	JD	1,120	25,200	12/05/2008	12/15/2013
78442F-AG-3	SLM Corp MTNA				2FE	81,199	100.6900	100,690	100,000	94,557	0	4,626	0	0	5.375	11.047	JJ	2,478	5,375	12/02/2008	01/15/2013
78442F-BG-2	SLM Corp MTNA				2FE	964,800	100.0000	960,000	960,000	962,921	0	(1,556)	0	0	5.000	4.816	AO	12,000	48,000	10/07/2010	10/01/2013
78442F-CJ-5	SLM Corp MTNA				2FE	130,563	100.0700	125,088	125,000	129,234	0	(1,329)	0	0	5.375	3.866	MN	859	6,719	03/10/2011	05/15/2014
78442F-EK-0	SLM Corp Series MTN				2FE	125,961	97.2480	121,560	125,000	125,814	0	(148)	0	0	6.250	6.067	JJ	3,385	4,145	01/31/2011	01/25/2016
784635-AL-8	SPX Corp				3FE	1,042,787	110.0000	1,171,500	1,065,000	1,051,686	0	3,534	0	0	7.625	8.089	JD	3,609	81,206	03/20/2009	12/15/2014
786514-BQ-1	Safeway Inc				2FE	55,417	110.1390	55,070	50,000	52,842	0	(1,218)	0	0	6.250	3.547	MS	920	3,125	10/30/2009	03/15/2014
790849-AE-3	St Jude Medical Inc				1FE	49,925	106.0480	53,024	50,000	49,959	0	15	0	0	3.750	3.784	JJ	865	1,875	07/23/2009	07/15/2014
799183-AA-6	San Pasqual Casino 144A				4FE	170,200	98.5000	226,550	230,000	203,593	0	12,592	0	0	8.000	15.973	MS	5,418	18,400	12/05/2008	09/15/2013
80007P-AC-3	Sandridge Energy Inc Series 144A			1	4FE	33,000	101.0000	55,550	55,000	36,953	0	1,501	0	0	8.000	16.477	JD	367	4,400	12/05/2008	06/01/2018
80282K-AA-4	Santander Holdings USA				1FE	64,713	96.0310	62,420	65,000	64,750	0	36	0	0	4.625	4.725	AO	601	1,503	04/14/2011	04/19/2016
806605-AE-1	Schering-Plough Corp				1FE	78,437	108.7020	81,527	75,000	76,436	0	(705)	0	0	5.300	4.249	JD	331	3,975	01/12/2009	12/01/2013
81211K-AP-5	Sealed Air Corp			1	4FE	588,375	105.4770	632,862	600,000	590,349	0	1,353	0	0	7.875	8.247	JD	2,100	47,250	08/02/2010	06/15/2017
812350-AE-6	Sears Holdings Corp	LS			3FE	5,019,438	76.0000	4,039,400	5,315,000	4,039,400	(988,871)	8,833	0	0	6.625	7.639	AO	74,336	144,094	10/17/2011	10/15/2018
816851-AN-9	Sempra Energy				2FE	89,410	116.6500	87,488	75,000	88,281	0	(1,129)	0	0	6.500	2.264	JD	406	2,438	08/03/2011	06/01/2016
828807-BM-8	Simon Property Group Inc				1FE	53,653	109.2690	54,635	50,000	52,621	0	(702)	0	0	5.100	3.477	JD	113	2,550	07/01/2010	06/15/2015
828807-CC-9	Simon Property Group Inc				1FE	19,956	106.0420	21,208	20,000	19,972	0	8	0	0	4.200	4.249	FA	350	840	01/19/2010	02/01/2015
828807-CH-8	Simon Property Group Inc	LS		1	1FE	2,943,156	102.1430	3,013,219	2,950,000	2,943,262	0	106	0	0	2.800	2.847	JJ	10,325	0	11/10/2011	01/30/2017
832248-AU-2	Smithfield Foods Inc				3FE	507,965	116.2500	561,488	483,000	501,868	0	(6,097)	0	0	10.000	8.262	JJ	22,272	24,150	01/20/2011	07/15/2014
842400-FK-4	Southern Cal Edison				1FE	167,807	110.1530	165,230	150,000	162,257	0	(5,387)	0	0	5.750	1.946	MS	2,540	8,625	12/15/2010	03/15/2014
842400-FR-9	Southern Cal Edison			1	1FE	2,329,248	110.3770	2,566,265	2,325,000	2,329,129	0	(119)	0	0	3.875	3.850	JD	7,508	48,551	06/08/2011	03/01/2021
842434-CH-3	Southern California Gas Co				1FE	80,861	109.6110	82,208	75,000	77,749	0	(1,175)	0	0	5.500	3.752	MS	1,215	4,125	04/01/2009	03/15/2014
842587-CG-0	Southern Co				1FE	198,845	102.4510	204,902	200,000	199,077	0	233	0	0	2.375	2.505	MS	1,399	4,724	12/15/2010	09/15/2015
843452-AZ-6	Southern Natural Gas				2FE	364,665	123.6840	568,946	460,000	368,442	0	1,317	0	0	8.000	10.374	MS	12,267	36,800	12/05/2008	03/01/2032
843830-AD-2	Southern Star Cent Corp			1	3FE	265,650	101.7500	351,038	345,000	291,819	0	9,486	0	0	6.750	11.514	MS	7,763	23,288	12/05/2008	03/01/2016
845467-AE-9	Southwestern Energy				3FE	672,776	115.2500	806,750	700,000	678,104	0	2,483	0	0	7.500	8.137	FA	21,875	52,500	09/25/2009	02/01/2018
84756N-AA-7	Spectra Energy Partners			1	2FE	101,779	100.6720	100,672	100,000	101,667	0	(112)	0	0	2.950	2.545	JD	131	1,524	08/31/2011	05/15/2016
847788-AN-6	Speedway Motorsports Inc				3FE	814,744	109.0000	915,600	840,000	821,417	0	3,263	0	0	8.750	9.373	JD	6,125	73,500	11/16/2009	06/01/2016
85205T-AD-2	Spirit Aerosystems Inc			1	3FE	430,000	104.5000	449,350	430,000	430,000	0	0	0	0	6.750	6.750	JD	1,290	31,202	01/27/2011	12/15/2020
852060-AG-7	Sprint Capital Corp	LS			4FE	2,123,350	82.2500	2,035,688	2,475,000	1,997,523	(188,294)	25,541	0	0	6.900	9.070	MN	28,463	170,775	12/09/2009	05/01/2019
852060-AT-9	Sprint Capital Corp				4FE	1,164,387	80.8750	1,079,681	1,335,000	1,034,470	(125,270)	1,173	54,209	0	8.750	9.705	MS	34,395	116,813	12/06/2010	03/15/2032
852061-AD-2	Sprint Nextel Corp				4FE	191,213	83.0000	219,950	265,000	204,020	(7,685)	7,366	0	0	6.000	11.329	JD	1,325	15,900	12/05/2008	12/01/2016

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
852061-AK-6	Sprint Nextel Corp Series 144A				3FE	220,000	105.0000	231,000	220,000	220,000	0	0	0	0	9.000	9.000	MN	2,860	0	11/04/2011	11/15/2018
855030-AJ-1	Staples Inc				2FE	107,000	114.3470	114,347	100,000	103,220	0	(1,401)	0	0	9.750	8.006	JJ	4,496	9,750	01/30/2009	01/15/2014
85590A-AM-6	Starwood Hotels & Resorts				3FE	926,949	112.2500	1,021,475	910,000	921,059	0	(3,660)	0	0	7.875	7.370	AO	15,129	71,663	12/09/2009	10/15/2014
858119-AJ-9	Steel Dynamics Inc				3FE	668,031	104.1250	754,906	725,000	709,144	0	16,086	0	0	7.375	10.155	MN	8,911	53,469	12/05/2008	11/01/2012
863667-AA-9	Stryker Corp				1FE	49,947	105.3780	52,689	50,000	49,967	0	10	0	0	3.000	3.023	JJ	692	1,500	01/12/2010	01/15/2015
863667-AC-5	Stryker Corp				1FE	50,014	102.3330	51,167	50,000	50,012	0	(2)	0	0	2.000	1.995	MS	292	0	09/13/2011	09/30/2016
867914-BB-8	Suntrust Banks Inc				2FE	25,713	102.4840	25,621	25,000	25,138	0	(157)	0	0	5.250	4.574	MN	204	1,313	01/31/2008	11/05/2012
867914-BD-4	Suntrust Banks Inc			1	2FE	101,183	101.8340	101,834	100,000	101,038	0	(145)	0	0	3.600	3.334	AO	760	2,010	04/29/2011	03/15/2016
867914-BE-2	Suntrust Banks Inc				2FE	4,824,011	100.5160	4,854,923	4,830,000	4,824,054	0	43	0	0	3.500	3.527	JJ	28,175	0	10/27/2011	01/20/2017
868536-AS-2	Supervalu Inc	LS		1	4FE	172,500	101.7500	234,025	230,000	196,619	0	8,940	0	0	7.500	13.796	MN	2,204	17,250	12/05/2008	11/15/2014
871503-AG-3	Symantec Corp				2FE	147,511	101.6630	152,495	150,000	148,028	0	495	0	0	2.750	3.128	MS	1,215	4,114	12/13/2010	09/15/2015
871829-AK-3	Sysco Corp				1FE	24,959	103.7350	25,934	25,000	24,990	0	9	0	0	4.200	4.237	FA	405	1,050	02/07/2008	02/12/2013
872312-AA-1	TCM SUB LLC Series 144A				2FE	844,273	103.6740	876,045	845,000	844,566	0	133	0	0	3.550	3.568	JJ	13,832	29,998	12/08/2009	01/15/2015
87236Y-AB-4	Td Ameritrade Holding Corp				1FE	49,951	105.6890	52,845	50,000	49,970	0	9	0	0	4.150	4.172	JD	173	2,075	11/20/2009	12/01/2014
87236Y-AC-2	Td Ameritrade Holding Corp				1FE	102,489	101.2500	101,250	100,000	101,185	0	(1,273)	0	0	2.950	1.642	JD	246	2,950	12/17/2010	12/01/2012
87612B-AB-8	Targa Resources Partners			1	4FE	148,132	104.7500	240,925	230,000	167,577	0	8,635	0	0	8.250	17.148	JJ	9,488	18,975	06/18/2009	07/01/2016
87875U-AJ-1	Teco Finance	LS			2FE	636,406	105.1710	657,319	625,000	635,439	0	(1,161)	0	0	4.000	3.562	MS	7,361	20,500	06/09/2011	03/15/2016
88033G-BJ-8	Tenet Healthcare Corporation			1	3FE	1,090,199	112.2500	1,195,463	1,065,000	1,084,992	0	(3,935)	0	0	8.875	8.331	JJ	47,259	94,733	08/13/2010	07/01/2017
88033G-BN-9	Tenet Healthcare Corporation Series 144A				3FE	300,000	101.7500	305,250	300,000	300,000	0	0	0	0	6.250	6.250	MN	2,083	0	11/04/2011	11/01/2018
880451-AT-6	Tennessee Gas Pipeline				2FE	394,818	119.0600	547,676	460,000	413,073	0	6,515	0	0	7.500	10.049	AO	8,625	34,500	12/05/2008	04/01/2017
880451-AY-5	Tennessee Gas Pipeline				2FE	1,360,054	118.0390	1,487,291	1,260,000	1,333,487	0	(16,252)	0	0	8.000	6.303	FA	42,000	100,800	03/10/2010	02/01/2016
880779-AU-7	Terex Corp	LS		1	5FE	78,775	98.0000	112,700	115,000	86,629	0	2,923	0	0	8.000	14.362	MN	1,176	9,200	12/05/2008	11/15/2017
881609-AS-0	Tesoro Corp				3FE	379,200	101.7500	488,400	480,000	412,843	0	13,379	0	0	6.625	11.219	MN	5,300	31,800	03/26/2009	11/01/2015
88166H-AA-5	Teva Pharma Fin IV				1FE	175,518	100.7730	176,353	175,000	175,506	0	(12)	0	0	1.700	1.596	MN	421	0	11/30/2011	11/10/2014
882508-AR-5	Texas Instruments Inc				1FE	49,993	104.1670	52,084	50,000	49,994	0	1	0	0	2.375	2.378	MN	148	567	05/31/2011	05/16/2016
883556-AS-1	Thermo Fisher Scientific				1FE	49,794	105.6990	52,850	50,000	49,859	0	39	0	0	3.200	3.290	MN	267	1,600	04/20/2010	05/01/2015
883556-AY-8	Thermo Fisher Scientific				1FE	75,173	105.6330	79,225	75,000	75,145	0	(27)	0	0	3.200	3.150	MS	800	1,260	02/16/2011	03/01/2016
883556-BA-9	Thermo Fisher Scientific				1FE	5,041,213	101.9470	5,148,324	5,050,000	5,041,838	0	625	0	0	2.250	2.287	FA	42,609	0	08/09/2011	08/15/2016
88579E-AE-5	3M Company MTN				1FE	49,912	106.2980	53,149	50,000	49,969	0	18	0	0	4.375	4.415	FA	826	2,188	08/18/2008	08/15/2013
88579Y-AD-3	3M Company				1FE	50,048	100.8580	50,429	50,000	50,046	0	(2)	0	0	1.375	1.355	MS	176	0	10/03/2011	09/29/2016
887315-AM-1	Time Warner Inc				2FE	1,878,268	136.7860	1,852,082	1,354,000	1,872,564	0	(5,705)	0	0	9.150	4.681	FA	51,621	0	10/31/2011	02/01/2023
887317-AC-9	Time Warner Inc				2FE	115,212	115.4230	115,423	100,000	115,003	0	(209)	0	0	5.875	2.578	MN	751	0	11/30/2011	11/15/2016
887317-AJ-4	Time Warner Inc				2FE	49,941	104.0120	52,006	50,000	49,957	0	11	0	0	3.150	3.176	JJ	726	1,579	07/07/2010	07/15/2015
88731E-AD-2	Time Warner Entertainment				2FE	28,486	105.3840	26,346	25,000	25,614	0	(783)	0	0	8.875	5.480	AO	555	2,219	01/08/2008	10/01/2012
88732J-AG-3	Time Warner Cable Inc				2FE	1,641,588	102.2550	1,702,546	1,665,000	1,662,189	0	5,357	0	0	5.400	5.745	JJ	44,705	89,910	10/30/2007	07/02/2012
88732J-AK-4	Time Warner Cable Inc				2FE	76,805	107.3070	80,480	75,000	75,608	0	(378)	0	0	6.200	5.629	JJ	2,325	4,650	07/31/2008	07/01/2013
88732J-AQ-1	Time Warner Cable Inc				2FE	99,849	112.7160	112,716	100,000	99,922	0	33	0	0	8.250	8.291	FA	3,140	8,250	11/13/2008	02/14/2014
88732J-AR-9	Time Warner Cable Inc	LS			2FE	4,625,331	111.9650	4,478,600	4,000,000	4,487,342	0	(137,988)	0	0	7.500	1.938	AO	75,000	211,875	06/09/2011	04/01/2014
88732J-AS-7	Time Warner Cable Inc				2FE	645,762	125.6010	816,407	650,000	646,623	0	328	0	0	8.250	8.347	AO	13,406	53,625	03/23/2009	04/01/2019
89233P-4B-9	Toyota Motor Credit Corp Series MTN				1FE	153,874	105.1820	157,773	150,000	153,025	0	(827)	0	0	3.200	2.586	JD	187	4,800	12/15/2010	06/17/2015
89233P-4H-6	Toyota Motor Credit Corp MTN				1FE	125,378	100.9300	126,163	125,000	125,233	0	(141)	0	0	1.375	1.258	FA	664	1,719	12/17/2010	08/12/2013
89236M-AB-6	Toys R Us Property Co II			1	3FE	521,375	103.5000	501,975	485,000	501,975	(12,588)	(6,396)	0	0	8.500	6.704	JD	3,435	41,225	12/02/2010	12/01/2015
89469A-AA-2	Treehouse Foods Inc.			1	3FE	300,000	108.2500	324,750	300,000	300,000	0	0	0	0	7.750	7.750	MS	7,750	23,250	02/19/2010	03/01/2018
89855V-AB-6	Tube City IMS Corp			1	4FE	89,250	101.0000	171,700	170,000	115,467	0	10,662	0	0	9.750	25.381	FA	6,906	16,575	12/05/2008	02/01/2015
902494-AS-2	Tyson Foods Inc -Cl A				2FE	1,987,982	115.5000	2,413,950	2,090,000	2,034,284	0	21,162	0	0	10.500	11.928	MS	73,150	219,450	08/21/2009	03/01/2014
903293-AV-0	USG Corp Series 144A				4FE	371,875	100.5000	351,750	350,000	351,750	(11,515)	(4,450)	0	0	9.750	8.094	FA	14,219	34,125	12/17/2009	08/01/2014
903293-AY-4	USG Corp Series 144A			1	4FE	235,800	92.0000	220,800	240,000	220,800	(14,798)	398	0	0	8.375	8.687	AO	4,243	18,760	12/02/2010	10/15/2018
904764-AJ-6	Unilever Capital Corporation				1FE	49,934	106.4360	53,218	50,000	49,971	0	13	0	0	3.650	3.679	FA	689	1,825	02/09/2009	02/15/2014
907818-DC-9	Union Pacific Corp				2FE	74,981	108.1870	81,140	75,000	74,991	0	4	0	0	5.125	5.131	FA	1,452	3,844	02/17/2009	02/15/2014
911312-AG-1	United Parcel Service				1FE	102,985	104.1180	104,118	100,000	100,675	0	(625)	0	0	4.500	3.831	JJ	2,075	4,500	01/31/2008	01/15/2013
91159H-GR-5	US Bancorp				1FE	99,982	107.0620	107,062	100,000	99,991	0	4	0	0	4.200	4.204	MN	537	4,200	05/11/2009	05/15/2014
91159H-GW-4	US Bancorp				1FE	152,082	101.6310	152,447	150,000	151,227	0	(830)	0	0	2.000	1.429	JD	142	3,000	12/15/2010	06/14/2013
91159H-GX-2	US Bancorp				1FE	275,776	102.4840	281,831	275,000	275,550	0	(149)	0	0	2.450	2.390	JJ	2,882	6,738	12/15/2010	07/27/2015
912920-AC-9	US West Communications			1	2FE	588,250	99.3290	645,639	650,000	590,316	0	1,038	0	0	6.875	7.756	MS	13,158	44,688	01/08/2010	09/15/2033
913017-BH-1	United Technologies Corp				1FE	55,187	112.3320	56,166	50,000	53,594	0	(1,019)	0	0	4.875	2.609	MN	406	2,438	06/01/2010	05/01/2015
91324P-AE-2	UnitedHealth Group Inc				1FE	97,824	104.4820	104,482	100,000	99,372	0	474	0	0	4.875	5.402	AO	1,219	4,875	07/09/2008	04/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
91324P-AL-6	UnitedHealth Group Inc				1FE	132,926	108.9120	136,140	125,000	129,585	0	(1,641)	0	0	5.000	3.523	FA	2,361	6,250	11/30/2009	08/15/2014
91324P-BA-9	UnitedHealth Group Inc				1FE	51,148	103.8570	51,929	50,000	50,232	0	(254)	0	0	5.500	4.950	MN	351	2,750	02/15/2008	11/15/2012
91324P-BH-4	UnitedHealth Group Inc	LS			1FE	1,563,678	104.1320	1,614,046	1,550,000	1,568,191	0	(6,811)	0	0	4.875	3.784	FA	28,546	62,156	06/09/2011	02/15/2013
913405-AE-6	Universal City Development			1	2FE	961,200	110.7500	956,880	864,000	950,568	0	(10,632)	0	0	8.875	2.271	MN	9,798	38,340	10/18/2011	11/15/2012
913405-AG-1	Universal City Development			1	2FE	2,014,828	121.0000	2,011,020	1,662,000	1,993,696	0	(21,131)	0	0	10.875	2.716	MN	23,095	90,371	11/03/2011	11/15/2013
918866-AU-8	Valassis Communications Inc			1	3FE	1,205,000	93.0000	1,120,650	1,205,000	1,120,650	(84,350)	0	0	0	6.625	6.625	FA	33,263	40,581	07/01/2011	02/01/2021
91911X-AM-6	Valeant Pharmaceuticals Intl Series 144A			1	4FE	450,000	98.7500	474,000	480,000	450,591	0	591	0	0	7.000	7.986	AO	8,400	8,400	10/18/2011	10/01/2020
91911X-AN-4	Valeant Pharmaceuticals Intl Series 144A			1	4FE	226,200	99.7500	239,400	240,000	226,661	0	461	0	0	6.875	7.935	JD	1,375	8,250	09/13/2011	12/01/2018
91911X-AR-5	Valeant Pharmaceuticals Intl Series 144A			1	4FE	1,736,744	99.8750	1,717,850	1,720,000	1,717,850	(16,217)	(2,677)	0	0	6.500	6.238	JJ	51,552	39,441	03/25/2011	07/15/2015
91911X-AS-3	Valeant Pharmaceuticals Intl Series 144A			1	4FE	939,106	97.0000	936,050	965,000	934,155	(5,824)	872	0	0	7.250	7.612	JJ	32,260	24,681	06/28/2011	07/15/2022
91913Y-AQ-3	Valero Energy Corp				2FE	19,947	106.9920	21,398	20,000	19,966	0	10	0	0	4.500	4.560	FA	375	900	02/03/2010	02/01/2015
92276M-AU-9	Ventas Realty LP	LS		1	2FE	248,538	103.0960	304,133	295,000	262,738	0	5,631	0	0	6.500	9.597	JD	1,598	19,175	04/07/2009	06/01/2016
92343V-AC-8	Verizon Communications				1FE	83,864	114.4270	85,820	75,000	82,470	0	(1,394)	0	0	5.550	2.965	FA	1,573	2,081	02/28/2011	02/15/2016
92343V-AN-4	Verizon Communications				1FE	211,200	105.5230	211,046	200,000	205,640	0	(4,295)	0	0	5.250	2.991	AO	2,217	10,500	12/09/2010	04/15/2013
92343V-AY-0	Verizon Communications				1FE	49,740	104.7190	52,360	50,000	49,777	0	37	0	0	3.000	3.113	AO	375	763	03/23/2011	04/01/2016
92343V-BD-5	Verizon Communications	LS			1FE	5,987,223	100.2830	6,042,051	6,025,000	5,988,383	0	1,160	0	0	2.000	2.133	MN	19,414	0	10/27/2011	11/01/2016
92344G-AW-6	Verizon Global Funding Corp				1FE	85,910	112.2280	84,171	75,000	83,391	0	(2,172)	0	0	4.900	1.767	MS	1,082	3,675	10/29/2010	09/15/2015
92344S-AJ-9	Cellco Part / Verizon Wireless				1FE	71,787	111.3440	83,508	75,000	73,361	0	775	0	0	7.375	8.666	MN	707	5,531	11/16/2009	11/15/2013
92344S-AP-5	Cellco Part / Verizon Wireless				1FE	199,169	108.6460	217,292	200,000	199,576	0	187	0	0	5.550	5.659	FA	4,625	11,100	11/10/2009	02/01/2014
925524-BB-5	Viacom Inc				2FE	58,122	116.0790	58,040	50,000	57,221	0	(901)	0	0	6.250	2.694	AO	530	1,563	05/31/2011	04/30/2016
92553P-AF-9	Viacom Inc				2FE	54,014	106.9150	53,458	50,000	53,056	0	(777)	0	0	4.250	2.512	MS	626	2,125	10/01/2010	09/15/2015
929043-AF-4	Vornado Realty LP			1	2FE	24,959	103.4920	25,873	25,000	24,972	0	8	0	0	4.250	4.287	AO	266	1,063	03/23/2010	04/01/2015
929160-AK-5	Vulcan Materials Co				3FE	1,410,138	103.0000	1,498,650	1,455,000	1,411,489	0	1,352	0	0	7.000	7.594	JD	4,527	50,925	10/18/2011	06/15/2018
929160-AR-0	Vulcan Materials Co				3FE	285,000	108.0000	307,800	285,000	285,000	0	0	0	0	7.500	7.500	JD	950	10,747	06/03/2011	06/15/2021
92976W-BA-3	Wachovia Corp Ser MTN				1FE	227,636	106.1870	238,921	225,000	226,305	0	(813)	0	0	5.700	5.305	FA	5,344	12,825	08/03/2009	08/01/2013
929903-AE-2	Wachovia Corp				1FE	43,703	104.3070	52,154	50,000	47,001	0	1,250	0	0	4.875	8.007	FA	921	2,438	02/27/2009	02/15/2014
929903-AJ-1	Wachovia Corp				1FE	158,453	105.4770	158,216	150,000	155,124	0	(1,852)	0	0	5.250	3.848	FA	3,281	7,875	02/26/2010	08/01/2014
931142-BT-9	Wal-Mart Stores Inc				1FE	98,411	105.5450	105,545	100,000	99,492	0	360	0	0	4.550	4.949	MN	758	4,550	10/31/2008	05/01/2013
931142-CL-5	Wal-Mart Stores Inc				1FE	2,475,847	104.8580	2,527,078	2,410,000	2,452,003	0	(18,728)	0	0	4.250	2.852	AO	21,623	84,894	06/08/2011	04/15/2013
931142-CQ-4	Wal-Mart Stores Inc				1FE	100,200	105.6090	105,609	100,000	100,100	0	(40)	0	0	3.200	3.156	MN	409	3,200	05/29/2009	05/15/2014
931142-CR-2	Wal-Mart Stores Inc				1FE	49,655	105.9920	52,996	50,000	49,770	0	67	0	0	2.875	3.025	AO	359	1,438	03/24/2010	04/01/2015
931142-CX-9	Wal-Mart Stores Inc				1FE	146,856	101.5700	152,355	150,000	147,524	0	620	0	0	1.500	1.951	AO	413	2,250	11/30/2010	10/25/2015
931142-DC-4	Wal-Mart Stores Inc				1FE	76,184	106.8800	80,160	75,000	76,035	0	(149)	0	0	2.800	2.459	AO	443	1,033	04/29/2011	04/15/2016
931422-AD-1	Walgreen Co				1FE	75,103	106.6890	80,017	75,000	75,038	0	(23)	0	0	4.875	4.841	FA	1,523	3,656	09/02/2008	08/01/2013
949746-FJ-5	Wells Fargo & Company				1FE	94,815	104.9580	104,958	100,000	97,923	0	1,065	0	0	4.950	6.194	AO	1,031	4,950	11/21/2008	10/16/2013
949746-JE-2	Wells Fargo & Company				1FE	159,963	107.5250	161,288	150,000	159,662	0	(301)	0	0	5.125	3.623	MS	2,264	0	10/31/2011	09/15/2016
949746-NY-3	Wells Fargo & Company				1FE	222,187	103.3500	232,538	225,000	225,580	0	(625)	0	0	4.375	4.115	JJ	4,129	9,844	12/15/2010	01/31/2013
949746-QU-8	Wells Fargo & Company				1FE	207,262	104.5000	209,000	200,000	206,601	0	(661)	0	0	3.676	2.882	MS	2,165	3,676	07/01/2011	06/15/2016
94974B-ET-3	Wells Fargo & Company				1FE	181,774	105.5720	184,751	175,000	179,997	0	(1,726)	0	0	3.750	2.666	AO	1,641	6,563	12/15/2010	10/01/2014
94974B-EU-0	Wells Fargo & Company				1FE	261,670	104.6840	261,710	250,000	258,826	0	(2,547)	0	0	3.625	2.498	AO	1,913	9,063	12/15/2010	04/15/2015
94974B-EZ-9	Wells Fargo & Company				1FE	49,872	99.9390	49,970	50,000	49,873	0	1	0	0	2.625	2.680	JD	69	0	12/05/2011	12/15/2016
960386-AG-5	Westinghouse Air Brake T				3FE	401,350	104.2500	479,550	460,000	436,966	0	12,793	0	0	6.875	10.395	JJ	13,265	31,625	12/05/2008	07/31/2013
962166-BR-4	Weyerhaeuser Co				3FE	923,388	104.9630	1,012,893	965,000	925,072	0	798	0	0	7.375	7.785	MS	20,955	71,169	01/05/2010	03/15/2032
96332H-CA-5	Whirlpool Corp Series MTN				2FE	49,888	103.9250	51,963	50,000	49,971	0	23	0	0	5.500	5.552	MS	917	2,750	02/25/2008	03/01/2013
969457-BG-4	Williams Cos Inc				2FE	151,920	123.0730	259,684	211,000	159,317	0	2,685	0	0	7.875	12.272	MS	5,539	19,029	12/05/2008	09/01/2021
96950F-AB-0	Williams Partners LP				2FE	99,958	104.9790	104,979	100,000	99,973	0	8	0	0	3.800	3.809	FA	1,436	3,800	07/08/2010	02/15/2015
96950F-AD-6	Williams Partners LP				2FE	1,242,736	110.6970	1,273,016	1,150,000	1,237,947	0	(4,789)	0	0	5.250	4.141	MS	17,777	30,188	06/10/2011	03/15/2020
97381W-AF-1	Windstream Corp	LS		1	3FE	1,579,650	101.0000	1,828,100	1,810,000	1,620,466	0	16,829	0	0	7.000	8.940	MS	37,306	126,700	12/07/2009	03/15/2019
97381W-AJ-3	Windstream Corp	LS			3FE	1,906,648	108.2500	2,094,638	1,935,000	1,912,388	0	2,928	0	0	7.875	8.131	MN	25,397	152,381	02/25/2010	11/01/2017
97381W-AU-8	Windstream Corp			1	3FE	2,160,951	98.7500	2,152,750	2,180,000	2,140,429	(21,250)	728	0	0	7.500	7.611	AO	40,875	88,563	05/17/2011	04/01/2023
98212B-AB-9	WPX Energy Inc Series 144A			1	3FE	500,000	102.3750	511,875	500,000	500,000	0	0	0	0	6.000	5.998	JJ	3,917	0	11/07/2011	01/15/2022
982526-AF-2	Wrigley JR Co Series 144A				2FE	859,716	100.7410	866,373	860,000	859,929	0	142	0	0	2.450	2.467	JD	176	21,070	06/21/2010	06/28/2012
983024-AE-0	Wyeth				1FE	105,772	109.6260	109,626	100,000	102,595	0	(1,169)	0	0	5.500	4.186	FA	2,292	5,500	02/27/2009	02/01/2014
983024-AJ-9	Wyeth				1FE	112,555	116.2980	116,298	100,000	110,572	0	(1,983)	0	0	5.500	2.768	FA	2,078	2,750	02/28/2011	02/15/2016
983130-AN-5	Wynn Las Vegas LLC Corp	LS		1	3FE	812,736	109.7500	878,000	800,000	809,989	0	(2,176)	0	0	7.875	7.494	MN	10,500	63,000	08/30/2010	11/01/2015
983130-AP-0	Wynn Las Vegas LLC Corp	LS		1	3FE	2,812,631	110.1250	3,628,619	3,295,000	2,853,394	0	30,432	0	0	7.875	10.252	MN	43,247	259,481	08/30/2010	05/01/2020

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
983130-AR-6	Wynn Las Vegas LLC Corp	LS		1	3FE	820,000	111.0000	910,200	820,000	820,000	0	0	0	0	7.750	7.750	FA	24,008	65,492	11/30/2010	08/15/2020
984121-BP-7	Xerox Corp				2FE	56,665	111.8940	55,947	50,000	55,727	0	(938)	0	0	6.400	3.450	MS	942	1,600	03/29/2011	03/15/2016
984121-BS-1	Xerox Corp				2FE	1,325,012	101.6580	1,372,383	1,350,000	1,347,848	0	5,577	0	0	5.500	5.941	MN	9,488	74,250	06/28/2007	05/15/2012
984121-BV-4	Xerox Corp				2FE	158,457	104.9800	157,470	150,000	154,859	0	(3,457)	0	0	5.650	3.206	MN	1,083	8,475	12/13/2010	05/15/2013
984121-BZ-5	Xerox Corp				2FE	49,904	105.4000	52,700	50,000	49,944	0	17	0	0	4.250	4.289	FA	803	2,125	12/01/2009	02/15/2015
98458P-AB-1	Yale University MTN				1FE	103,433	105.8760	105,876	100,000	102,536	0	(875)	0	0	2.900	1.961	AO	612	2,900	12/17/2010	10/15/2014
013716-AS-4	Alcan Inc		A		1FE	24,307	104.1710	26,043	25,000	24,787	0	146	0	0	4.500	5.151	MN	144	1,125	07/01/2008	05/15/2013
064149-A5-6	Bank of Nova Scotia		A		1FE	153,828	101.3670	152,051	150,000	151,656	0	(1,546)	0	0	2.250	1.197	JJ	1,491	3,375	07/30/2010	01/22/2013
064149-A6-4	Bank of Nova Scotia		A		1FE	204,967	105.0380	210,076	200,000	203,772	0	(1,171)	0	0	3.400	2.751	JJ	3,003	6,800	12/15/2010	01/22/2015
064149-D8-7	Bank of Nova Scotia		A		1FE	99,627	103.5210	103,521	100,000	99,680	0	53	0	0	2.900	2.981	MS	741	1,450	03/29/2011	03/29/2016
067901-AF-5	Barrick Gold Corp		A		1FE	74,937	102.6340	76,976	75,000	74,943	0	6	0	0	2.900	2.918	MN	187	1,081	09/07/2011	05/30/2016
06849T-AA-6	Barrick Gold Finance Co		A		1FE	72,918	108.0690	81,052	75,000	74,202	0	428	0	0	6.125	6.797	MS	1,353	4,594	10/14/2008	09/15/2013
097751-AS-0	Bombardier Inc Series 144A	LS	A		3FE	245,000	107.0000	262,150	245,000	245,000	0	0	0	0	7.500	7.500	MS	5,410	18,375	03/15/2010	03/15/2018
097751-AV-3	Bombardier Inc Series 144A		A		3FE	360,000	109.0000	392,400	360,000	360,000	0	0	0	0	7.750	7.750	MS	8,215	27,900	03/15/2010	03/15/2020
136069-DP-3	Canadian Imperial Bank		A		1FE	124,986	99.9980	124,998	125,000	124,991	0	5	0	0	1.450	1.454	MS	544	1,807	01/31/2011	09/13/2013
136375-BU-5	Canadian National Railway		A	1	1FE	49,497	99.4390	49,720	50,000	49,497	0	0	0	0	1.450	1.662	JD	93	0	12/27/2011	12/15/2016
136385-AD-3	Canadian Natural Resources		A		2FE	1,017,504	103.3140	1,043,471	1,010,000	1,011,155	0	(1,475)	0	0	5.450	5.292	AO	13,761	55,045	04/02/2007	10/01/2012
15135U-AB-5	Cenovus Energy Inc		A		2FE	76,507	107.7280	80,796	75,000	76,004	0	(345)	0	0	4.500	3.973	MS	994	3,375	06/30/2010	09/15/2014
292506-AA-0	Encana Hldings Fin Corp		A		2FE	110,676	108.6070	108,607	100,000	107,499	0	(3,084)	0	0	5.800	2.472	MN	967	5,800	12/15/2010	05/01/2014
448055-AE-3	Husky Energy Inc		A		2FE	110,299	108.6870	108,687	100,000	107,999	0	(2,300)	0	0	5.900	2.520	JD	262	5,900	04/01/2011	06/15/2014
453258-AU-9	INCO LTD		A		2FE	136,907	108.8750	136,094	125,000	135,166	0	(1,741)	0	0	5.700	3.394	AO	1,504	5,700	05/10/2011	10/15/2015
49455W-AD-8	Kinder Morgan Finance		A		3FE	701,491	102.2500	792,438	775,000	732,972	0	8,731	0	0	5.700	7.142	JJ	21,597	44,175	12/19/2006	01/05/2016
56501R-AA-4	Manulife Financial Corp		A		1FE	49,927	100.5580	50,279	50,000	49,945	0	14	0	0	3.400	3.432	MS	491	1,700	09/14/2010	09/17/2015
73755L-AE-7	Potash Corp		A		2FE	24,939	109.7500	27,438	25,000	24,970	0	12	0	0	5.250	5.305	MN	168	1,313	04/28/2009	05/15/2014
740212-AD-7	Percision Drilling Corp Series 144A		A	1	3FE	235,000	102.0000	239,700	235,000	235,000	0	0	0	0	6.500	6.500	JD	679	5,771	07/26/2011	12/15/2021
74819R-AG-1	Quebecor Media		A	1	4FE	151,800	102.7500	236,325	230,000	174,873	0	8,708	0	0	7.750	15.769	JD	792	17,825	12/05/2008	03/15/2016
77509N-AK-9	Rogers Cable Inc		A		2FE	2,306,757	107.7940	2,419,975	2,245,000	2,305,477	0	(13,147)	0	0	5.500	4.168	MS	36,357	101,475	06/08/2011	03/15/2014
775310-AD-0	Rogers Wireless Inc		A		2FE	102,023	110.2630	110,263	100,000	100,969	0	(408)	0	0	6.375	5.892	MS	2,125	6,375	04/02/2009	03/01/2014
775310-AM-0	Rogers Wireless Inc		A		2FE	58,317	117.0900	58,545	50,000	55,570	0	(1,606)	0	0	7.500	3.776	MS	1,104	3,750	04/01/2010	03/15/2015
78008H-X9-6	Royal Bank of Canada Series MTN		A		1FE	153,227	101.5180	152,277	150,000	151,998	0	(1,229)	0	0	2.100	1.245	JJ	1,330	3,150	01/03/2011	07/29/2013
78008T-LB-8	Royal Bank of Canada		A		1FE	149,412	101.6540	152,481	150,000	149,459	0	47	0	0	2.300	2.384	JJ	1,543	0	07/27/2011	07/20/2016
878742-AJ-4	Teck Resources Limited		A		2FE	123,827	117.5170	117,517	100,000	116,763	0	(6,784)	0	0	9.750	2.433	MN	1,246	9,750	12/13/2010	05/15/2014
884903-BA-2	Thomson Corporation		A		1FE	50,506	106.5490	53,275	50,000	50,175	0	(106)	0	0	5.950	5.709	JJ	1,372	2,975	07/31/2008	07/15/2013
89114Q-AE-8	Toronto Dominion Bank		A		1FE	149,166	101.7590	152,639	150,000	149,198	0	32	0	0	2.375	2.494	AO	713	0	10/12/2011	10/19/2016
89346D-AD-9	Transalta Corp		A		2FE	78,987	107.4110	80,558	75,000	77,737	0	(840)	0	0	4.750	3.474	JJ	1,643	3,563	06/30/2010	01/15/2015
893526-DH-3	Trans-Canada Pipelines		A		1FE	49,941	105.9190	52,960	50,000	49,958	0	11	0	0	3.400	3.426	JD	142	1,700	05/26/2010	06/01/2015
92658T-AG-3	Videotron LTEE		A	1	3FE	386,400	100.2500	461,150	460,000	425,777	0	14,240	0	0	6.875	11.052	JJ	14,583	31,625	12/05/2008	01/15/2014
92658T-AK-4	Videotron LTEE		A	1	3FE	276,225	101.7500	295,075	290,000	281,871	0	1,720	0	0	6.375	7.202	JD	822	18,488	05/28/2008	12/15/2015
92658T-AM-0	Videotron LTEE		A	1	3FE	640,175	110.1250	704,800	640,000	639,745	0	(225)	0	0	9.125	9.091	JD	2,596	58,400	04/16/2009	04/15/2016
002799-AJ-3	Abbey National Treasury Serv		F		1FE	49,980	89.7150	44,858	50,000	49,982	0	2	0	0	4.000	4.009	AO	356	1,000	04/20/2011	04/27/2016
002799-AK-0	Abbey National Treasury Serv		F		1FE	94,782	93.2250	88,564	95,000	94,829	0	48	0	0	2.875	2.956	AO	486	1,366	04/20/2011	04/25/2014
00289R-AA-0	Abengoa Finance Sau Series 144A		F		3FE	951,522	100.0000	970,000	970,000	953,882	54,604	2,028	0	0	8.875	9.250	MN	14,348	86,805	10/19/2010	11/01/2017
007924-AH-6	Aegon NV		F		1FE	78,138	103.6700	77,753	75,000	77,671	0	(467)	0	0	4.625	3.641	JD	289	3,469	03/29/2011	12/01/2015
009280-AB-7	Aircastle LTD	LS	F	1	3FE	355,220	104.7500	377,100	360,000	355,834	0	465	0	0	9.750	9.994	FA	14,625	35,198	10/25/2010	08/01/2018
02364W-AU-9	America Movil S.A. de C.V.		F		1FE	99,876	104.7870	104,787	100,000	99,912	0	25	0	0	3.625	3.654	MS	916	3,625	08/25/2010	03/30/2015
02364W-BC-8	America Movil S.A. de C.V.		F		1FE	2,097,826	99.7210	2,109,099	2,115,000	2,098,844	0	1,018	0	0	2.375	2.549	MS	15,767	0	08/31/2011	09/08/2016
03938L-AC-8	Arcelormittal		F		2FE	74,482	102.3700	76,778	75,000	74,826	0	115	0	0	5.375	5.547	JD	336	4,031	11/07/2008	06/01/2013
03938L-AL-8	Arcelormittal		F		2FE	60,041	110.5590	55,280	50,000	56,584	0	(1,926)	0	0	9.000	4.436	FA	1,700	4,500	02/26/2010	02/15/2015
03938L-AR-5	Arcelormittal		F		2FE	49,562	95.5980	47,799	50,000	49,676	0	82	0	0	3.750	3.945	FA	760	1,875	08/02/2010	08/05/2015
046353-AA-6	AstraZeneca Group PLC		F		1FE	1,237,500	110.6660	1,217,326	1,100,000	1,217,171	0	(20,329)	0	0	5.400	0.932	JD	4,950	29,700	07/25/2011	06/01/2014
055299-AJ-0	BBVA US Senior Uniper		F		1FE	99,890	94.7230	94,723	100,000	99,912	0	22	0	0	3.250	3.289	MN	406	1,607	05/11/2011	05/16/2014
055451-AA-6	BHP Billiton Finance		F		1FE	157,062	105.3480	158,022	150,000	154,127	0	(3,159)	0	0	4.800	2.603	AO	1,520	7,200	12/13/2010	04/15/2013
055451-AG-3	BHP Billiton Finance		F		1FE	107,631	109.9210	109,921	100,000	103,795	0	(1,589)	0	0	5.500	3.725	AO	1,375	5,500	07/01/2009	04/01/2014
055451-AK-4	BHP Billiton Finance		F		1FE	75,712	101.0130	75,760	75,000	75,711	0	0	0	0	1.875	1.672	MN	156	0	12/27/2011	11/21/2016
05565Q-BF-4	BP Capital Markets		F		1FE	2,867,128	107.2560	2,978,499	2,777,000	2,832,635	0	(28,578)	0	0	5.250	4.107	MN	21,869	145,793	01/03/2011	11/07/2013
05565Q-BH-0	BP Capital Markets		F		1FE	739,023	106.7810	816,875	765,000	746,621	0	5,042	0	0	3.875	4.678	MS	9,140	29,644	10/12/2010	03/10/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
055650-BL-1	BP Capital Markets		F		1FE	4,354,374	105.0840	4,544,883	4,325,000	4,370,229	0	2,134	0	0	3.625	3.123	MN	23,082	105,578	06/09/2011	05/08/2014
055650-BN-7	BP Capital Markets		F		1FE	77,048	104.7420	78,557	75,000	76,587	0	(398)	0	0	3.125	2.530	AO	586	2,344	10/29/2010	10/01/2015
055650-BQ-0	BP Capital Markets		F		1FE	124,874	104.8020	131,003	125,000	124,893	0	19	0	0	3.200	3.222	MS	1,222	2,000	03/29/2011	03/11/2016
055650-BT-4	BP Capital Markets		F		1FE	50,000	100.6380	50,319	50,000	50,000	0	0	0	0	2.248	2.248	MN	187	0	10/27/2011	11/01/2016
05567L-G6-8	BNP Paribas SA		F		1FE	150,944	94.5240	141,786	150,000	150,752	0	(219)	0	0	3.250	3.084	MS	1,490	4,875	12/17/2010	03/11/2015
05567L-U5-4	BNP Paribas SA MTN		F		1FE	100,702	93.7970	93,797	100,000	100,594	0	(108)	0	0	3.600	3.445	FA	1,280	1,800	02/28/2011	02/23/2016
06739F-FZ-9	Barclays Bank Plc		F		1FE	130,034	103.0820	128,853	125,000	127,712	0	(997)	0	0	5.200	4.284	JJ	3,088	6,500	08/03/2009	07/10/2014
06739F-GF-2	Barclays Bank Plc		F		1FE	99,868	103.5660	103,566	100,000	99,875	0	7	0	0	5.000	5.030	MS	1,375	0	10/03/2011	09/22/2016
06739F-GP-0	Barclays Bank Plc		F		1FE	200,526	99.5740	199,148	200,000	200,460	0	(66)	0	0	2.500	2.279	JJ	2,194	0	10/31/2011	01/23/2013
06739G-BB-4	Barclays Bank PLC		F		1FE	101,182	100.4270	100,427	100,000	100,809	0	(229)	0	0	3.900	3.635	AO	910	3,900	04/30/2010	04/07/2015
11102A-AB-7	British Telecom Plc		F		2FE	92,314	103.5350	103,535	100,000	97,761	0	2,002	0	0	5.150	7.431	JJ	2,375	5,150	01/30/2009	01/15/2013
151191-AN-3	Celulosa Arauco Constitu		F		2FE	107,543	108.3740	108,374	100,000	105,915	0	(1,628)	0	0	5.625	3.705	AO	1,109	5,625	01/03/2011	04/20/2015
18889L-AC-5	Clondalkin Acquisition 144A		F		4FE	117,300	93.0000	213,900	230,000	174,483	0	21,764	0	0	2.546	20.549	MJSD	277	5,366	12/05/2008	12/15/2013
204384-AB-7	CGG Veritas		F	1	3FE	627,741	97.0000	630,500	650,000	627,864	0	123	0	0	6.500	7.000	JD	3,521	0	12/05/2011	06/01/2021
204386-AM-8	Cie Gener De Geophysique	LS	F	1	3FE	1,040,362	108.0000	1,053,000	975,000	1,019,229	0	(11,041)	0	0	9.500	7.940	MN	11,835	92,625	12/30/2009	05/15/2015
21685W-BL-0	Rabobank Nederland		F		1FE	196,729	97.9900	195,980	200,000	197,308	0	598	0	0	2.125	2.497	AO	921	4,250	01/31/2011	10/13/2015
21987B-AP-3	Codelco Inc Series 144A		F		1FE	2,617,538	101.8160	2,703,215	2,655,000	2,618,034	0	496	0	0	3.875	4.048	MN	16,575	0	10/27/2011	11/03/2021
22303Q-AF-7	Covidien International		F		1FE	2,031,832	103.4900	2,028,404	1,960,000	1,990,081	0	(24,127)	0	0	5.450	3.455	AO	22,551	89,108	06/08/2011	10/15/2012
22303Q-AK-6	Covidien International		F		1FE	24,953	103.8110	25,953	25,000	24,966	0	9	0	0	2.800	2.841	JD	31	700	06/21/2010	06/15/2015
22546Q-AA-5	Credit Suisse		F		1FE	99,897	103.9420	103,942	100,000	99,948	0	20	0	0	5.500	5.524	MN	917	5,500	04/28/2009	05/01/2014
22546Q-AE-7	Credit Suisse		F		1FE	249,603	98.9810	247,453	250,000	249,736	0	76	0	0	3.500	3.535	MS	2,382	8,750	03/18/2010	03/23/2015
2254C0-TC-1	Credit Suisse MTN		F		1FE	220,143	102.5810	230,807	225,000	223,432	0	1,072	0	0	5.000	5.535	MN	1,438	11,250	01/12/2009	05/15/2013
25156P-AF-0	Deutsche Telekom Int Fin		F		2FE	74,088	105.0900	78,818	75,000	74,687	0	187	0	0	5.250	5.533	JJ	1,739	3,938	07/31/2008	07/22/2013
2515A0-NY-5	Deutsche Bank Ag London		F		1FE	309,458	102.2200	306,660	300,000	305,806	0	(4,107)	0	0	4.875	3.422	MN	1,666	14,625	12/15/2010	05/20/2013
2515A0-U7-6	Deutsche Bank Ag London		F		1FE	99,827	101.6140	101,614	100,000	99,884	0	33	0	0	3.450	3.488	MS	872	3,450	03/23/2010	03/30/2015
2515A1-4E-8	Deutsche Bank AG London		F		1FE	74,931	101.3640	76,023	75,000	74,944	0	13	0	0	3.250	3.270	JJ	1,151	1,219	01/04/2011	01/11/2016
25243Y-AJ-8	Diageo Capital PLC		F		1FE	57,556	114.9740	57,487	50,000	57,216	0	(340)	0	0	5.500	2.275	MS	695	0	10/03/2011	09/30/2016
25243Y-AL-3	Diageo Capital PLC		F		1FE	51,811	104.7200	52,360	50,000	50,429	0	(380)	0	0	5.200	4.377	JJ	1,091	2,600	01/31/2008	01/30/2013
25243Y-AN-9	Diageo Capital PLC		F		1FE	110,008	112.8650	112,865	100,000	104,508	0	(2,050)	0	0	7.375	5.021	JJ	3,401	7,375	02/27/2009	01/15/2014
25244S-AC-5	Diageo Finance BV		F		1FE	111,523	113.7710	113,771	100,000	109,185	0	(2,246)	0	0	5.300	2.753	AO	928	5,300	12/13/2010	10/28/2015
404280-AB-5	HSBC Holdings		F		1FE	76,342	101.9510	76,463	75,000	75,283	0	(286)	0	0	5.250	4.837	JD	208	3,938	01/02/2008	12/12/2012
44920U-AC-2	Hyundai Capital Services Series 144A		F		2FE	629,918	101.9860	637,413	625,000	629,569	0	(349)	0	0	4.375	4.195	JJ	11,697	13,672	06/09/2011	07/27/2016
45687A-AB-8	Ingersoll-Rand GL IR		F		2FE	47,054	106.8960	53,448	50,000	48,883	0	626	0	0	6.000	7.490	FA	1,133	3,000	11/05/2008	08/15/2013
45867X-AE-4	Intergen NV 144A		F	1	3FE	887,975	105.2500	926,200	880,000	879,044	0	(2,230)	0	0	9.000	8.752	JD	220	79,200	12/05/2008	06/30/2017
500472-AA-3	Phillips Electronics NV		F		1FE	2,295,674	104.3830	2,338,179	2,240,000	2,275,717	0	(16,636)	0	0	4.625	3.243	MS	31,656	85,100	06/13/2011	03/11/2013
524671-AA-2	Legrand France SA		F		2FE	232,496	122.0000	280,600	230,000	232,280	0	(93)	0	0	8.500	8.374	FA	7,386	19,550	12/05/2008	02/15/2025
539473-AG-3	LLOYDS TSB Bank PLC		F		1FE	99,921	97.4580	97,458	100,000	99,935	0	14	0	0	4.875	4.893	JJ	2,167	2,438	01/13/2011	01/21/2016
65504L-AB-3	Noble Holding International		F		2FE	76,568	104.0360	78,027	75,000	76,312	0	(256)	0	0	3.450	2.932	FA	1,078	1,294	03/29/2011	08/01/2015
65504L-AE-7	Noble Holding International		F		2FE	100,053	102.8040	102,804	100,000	100,050	0	(3)	0	0	3.050	3.037	MS	1,017	1,762	04/29/2011	03/01/2016
65535H-AA-7	Nomura Holdings Inc.		F		2FE	76,622	100.6970	75,523	75,000	76,091	0	(313)	0	0	5.000	4.503	MS	1,219	3,750	04/01/2010	03/04/2015
714264-AA-6	Penrod-Ricard SA Series 144A		F		2FE	995,918	112.8200	1,071,790	950,000	995,045	0	(873)	0	0	5.750	5.087	AO	12,746	27,313	09/23/2011	04/07/2021
714264-AD-0	Penrod-Ricard SA Series 144A		F		2FE	483,768	104.7580	508,076	485,000	483,768	0	0	0	0	4.450	4.482	JJ	3,957	0	10/20/2011	01/15/2022
767201-AF-3	Rio Tinto Finance USA Ltd		F		1FE	98,805	116.9510	116,951	100,000	99,384	0	227	0	0	8.950	9.250	MN	1,492	8,950	04/14/2009	05/01/2014
767201-AJ-5	Rio Tinto Finance USA Ltd		F		1FE	97,930	100.8380	100,838	100,000	98,365	0	404	0	0	1.875	2.323	MN	307	1,875	11/30/2010	11/02/2015
767201-AP-1	Rio Tinto Finance USA Ltd		F		1FE	49,700	101.8500	50,925	50,000	49,716	0	16	0	0	2.250	2.378	MS	319	0	09/14/2011	09/20/2016
78009P-CC-3	Royal Bank of Scotland PLC		F		1FE	74,854	95.3990	71,549	75,000	74,875	0	21	0	0	4.375	4.419	MS	957	1,641	03/14/2011	03/16/2016
78010X-AC-5	Royal BK of Scotland PLC		F		1FE	125,061	95.6180	119,523	125,000	125,044	0	(12)	0	0	4.875	4.863	MS	1,777	6,094	04/01/2010	03/16/2015
78010X-AD-3	Royal BK of Scotland PLC		F		1FE	151,328	97.2860	145,929	150,000	150,831	0	(483)	0	0	3.400	3.052	FA	1,813	5,086	12/15/2010	08/23/2013
78010X-AG-6	Royal BK of Scotland PLC		F		1FE	152,694	93.7700	140,655	150,000	152,074	0	(515)	0	0	3.950	3.549	MS	1,646	5,925	10/12/2010	09/21/2015
780153-AG-7	Royal Caribbean Cruise	LS	F		3FE	749,563	98.0000	877,100	895,000	756,818	0	3,718	0	0	7.500	9.395	AO	14,171	67,125	01/04/2010	10/15/2027
780153-AQ-5	Royal Caribbean Cruise		F		3FE	664,213	105.0000	735,000	700,000	684,543	0	9,281	0	0	7.000	8.629	JD	2,178	49,000	12/14/2009	06/15/2013
785712-AA-8	Sable Intl Finance Ltd. Series 144A		F		3FE	290,000	100.0000	290,000	290,000	290,000	0	0	0	0	7.750	7.750	FA	8,491	22,475	02/09/2010	02/15/2017
80105N-AD-7	Sanofi-Aventis		F		1FE	99,489	104.2730	104,273	100,000	99,562	0	73	0	0	2.625	2.735	MS	671	1,313	03/22/2011	03/29/2016
81180V-AA-1	Seagate Technology Intl Series 144A		F	1	2FE	641,483	113.1250	761,331	673,000	656,166	0	6,007	0	0	10.000	11.250	MN	11,217	67,300	04/16/2009	05/01/2014
81180W-AB-7	Seagate HDD Cayman Series 144A		F	1	3FE	550,000	106.3750	585,063	550,000	550,000	0	0	0	0	7.750	7.750	JD	1,894	42,743	12/08/2010	12/15/2018
81180W-AC-5	Seagate HDD Cayman Series 144A		F	1	3FE	400,000	102.5000	410,000	400,000	400,000	0	0	0	0	7.000	6.998	JJ	17,344	0	05/04/2011	11/01/2021

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
822582-AF-9	Shell Intl Fin		F		1FE	152,673	107.4840	161,226	150,000	151,257	0	(534)	0	0	4.000	3.604	MS	1,667	6,000	04/01/2009	03/21/2014
822582-AL-6	Shell Intl Fin		F		1FE	152,261	101.8610	152,792	150,000	151,233	0	(986)	0	0	1.875	1.201	MS	750	2,813	12/13/2010	03/25/2013
822582-AQ-5	Shell Intl Fin		F		1FE	124,914	107.2140	134,018	125,000	124,938	0	16	0	0	3.100	3.115	JD	32	3,875	06/21/2010	06/28/2015
87927V-AE-8	Telecom Italia Capital		F		2FE	78,595	96.0580	96,058	100,000	90,571	0	4,322	0	0	5.250	10.964	MN	671	5,250	11/26/2008	11/15/2013
87927V-AQ-1	Telecom Italia Capital		F		2FE	103,485	91.7330	91,733	100,000	102,793	0	(665)	0	0	5.250	4.433	AO	1,313	5,250	12/13/2010	10/01/2015
87927V-AW-8	Telecom Italia Capital		F		2FE	100,000	96.1860	96,186	100,000	100,000	0	0	0	0	6.175	6.175	JD	223	6,175	06/15/2009	06/18/2014
87938W-AB-9	Telefonica Emisiones		F		2FE	112,113	104.6490	104,649	100,000	111,028	0	(1,085)	0	0	6.421	3.720	JD	196	3,211	07/01/2011	06/20/2016
87938W-AF-0	Telefonica Emisiones		F		2FE	52,280	101.6770	50,839	50,000	50,554	0	(483)	0	0	5.855	4.801	FA	1,195	2,928	02/29/2008	02/04/2013
87938W-AJ-2	Telefonica Emisiones		F		2FE	312,332	99.4740	298,422	300,000	308,230	0	(2,503)	0	0	4.949	3.981	JJ	6,846	14,847	06/01/2010	01/15/2015
87938W-AN-3	Telefonica Emisiones		F		2FE	75,257	96.1500	72,113	75,000	75,218	0	(39)	0	0	3.992	3.915	FA	1,123	1,497	02/28/2011	02/16/2016
88165F-AC-6	Teva Pharmaceut Fin		F		1FE	149,882	101.7090	152,564	150,000	149,883	0	2	0	0	2.400	2.417	MN	510	0	11/30/2011	11/10/2016
88166C-AA-6	Teva Pharma Fin		F		1FE	49,938	104.1360	52,068	50,000	49,956	0	12	0	0	3.000	3.027	JD	67	1,500	06/15/2010	06/15/2015
89152U-AA-0	Total Capital SA		F		1FE	53,025	105.9020	52,951	50,000	52,334	0	(595)	0	0	3.125	1.832	AO	386	1,563	10/29/2010	10/02/2015
89152U-AC-6	Total Capital SA		F		1FE	49,805	105.6900	52,845	50,000	49,861	0	37	0	0	3.000	3.085	JD	29	1,500	06/17/2010	06/24/2015
89152U-AE-2	Total Capital SA		F		1FE	97,434	102.6330	102,633	100,000	97,801	0	367	0	0	2.300	2.859	MS	677	1,150	03/29/2011	03/15/2016
893830-AX-7	Transocean Inc		F		2FE	102,286	102.1150	102,115	100,000	101,824	0	(429)	0	0	4.950	4.428	MN	633	4,950	11/30/2010	11/15/2015
893830-BA-6	Transocean Inc		F		2FE	3,246,945	102.1070	3,318,478	3,250,000	3,246,975	0	30	0	0	5.050	5.071	JD	11,853	0	11/30/2011	12/15/2016
902118-BM-9	Tyco International Group		F		1FE	1,840,688	106.5790	1,838,488	1,725,000	1,817,104	0	(23,506)	0	0	4.125	2.141	AO	15,022	59,813	06/08/2011	10/15/2014
902118-BN-7	Tyco International Group		F		1FE	52,977	104.6530	52,327	50,000	52,306	0	(579)	0	0	3.375	2.102	AO	356	1,688	10/29/2010	10/15/2015
90261X-BY-7	UBS AG Stamford		F		1FE	109,276	99.5940	99,594	100,000	108,562	0	(714)	0	0	5.875	3.803	JJ	2,709	0	07/27/2011	07/15/2016
90261X-FY-3	UBS AG Stamford CT		F		1FE	75,129	99.7250	74,794	75,000	75,085	0	(26)	0	0	3.875	3.835	JJ	1,340	2,906	02/26/2010	01/15/2015
90261X-GF-3	UBS AG Stamford Series BKNT		F		1FE	151,812	99.1090	148,664	150,000	151,117	0	(675)	0	0	2.250	1.780	FA	1,303	3,375	12/15/2010	08/12/2013
902671-AA-4	Ufj Finance Aruba Aec		F		1FE	100,257	106.8560	96,170	90,000	96,211	0	(3,927)	0	0	6.750	2.165	JJ	2,801	6,075	12/15/2010	07/15/2013
92769X-AC-9	Virgin Media Sec Vmed		F	1	2FE	527,292	106.2500	568,438	535,000	528,531	0	848	0	0	6.500	6.748	JD	1,546	34,775	08/02/2010	01/15/2018
92769X-AF-2	Virgin Media Sec Vmed		F		2FE	1,889,026	105.9480	1,960,038	1,850,000	1,888,056	0	(970)	0	0	5.250	4.961	JJ	44,785	0	09/07/2011	01/15/2021
92857W-AF-7	Vodafone Group		F		1FE	50,217	107.3000	53,650	50,000	50,093	0	(44)	0	0	5.000	4.899	JD	104	2,500	01/12/2009	12/16/2013
92857W-AG-5	Vodafone Group		F		1FE	138,224	111.6300	139,538	125,000	135,275	0	(2,606)	0	0	5.000	2.654	MS	1,840	6,250	12/13/2010	09/15/2015
92857W-AR-1	Vodafone Group		F		1FE	206,205	100.6820	211,432	210,000	209,858	0	889	0	0	5.350	5.796	FA	3,870	11,235	06/28/2007	02/27/2012
92857W-AT-7	Vodafone Group		F		1FE	98,662	106.0310	106,031	100,000	99,302	0	265	0	0	4.150	4.455	JD	242	4,150	07/01/2009	06/10/2014
947075-AC-1	Weatherford Bermuda		F		2FE	49,970	103.9890	51,995	50,000	49,992	0	6	0	0	5.150	5.164	MS	758	2,575	04/01/2008	03/15/2013
961214-BH-5	Westpac Banking Corp		F		1FE	361,876	104.2230	364,781	350,000	357,761	0	(2,290)	0	0	4.200	3.452	FA	5,063	14,700	03/02/2010	02/27/2015
97314X-AE-4	Wind Acquisition Fin SA Series 144A		F	1	3FE	1,169,904	89.5000	1,074,000	1,200,000	1,074,000	(102,374)	2,842	0	0	11.750	12.250	JJ	65,017	141,000	07/01/2009	07/15/2017
97314X-AF-1	Wind Acquisition Fin SA Series 144A		F	1	3FE	714,782	91.0000	705,250	775,000	691,729	(25,210)	2,139	0	0	7.250	8.837	MN	7,180	38,304	09/20/2011	02/15/2018
98372P-AM-0	XL Group LTD		F		2FE	725,576	105.5380	728,212	690,000	725,116	0	(460)	0	0	5.750	5.081	AO	10,029	0	10/26/2011	10/01/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						475,057,717	XXX	494,393,730	474,765,338	472,665,060	(2,304,664)	(952,851)	54,209	0	XXX	XXX	XXX	7,139,366	19,012,600	XXX	XXX
61759N-AD-6	Morgan Stanley Reremic Trust Series 2010-R6 Class 2A			2	1FM	1,674,939	99.1260	1,710,547	1,725,629	1,684,384	0	5,548	0	0	2.459	3.267	MON	1,179	44,369	06/07/2010	12/21/2020
86359B-5G-2	Structured Asset Sec Corp 2005-4XS 3A4			2	1FM	80,551	99.2550	79,976	80,576	80,386	0	(24)	0	0	4.790	4.803	MON	322	3,860	02/22/2005	12/25/2015
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,755,490	XXX	1,790,523	1,806,205	1,764,770	0	5,524	0	0	XXX	XXX	XXX	1,501	48,229	XXX	XXX
247367-AX-3	Delta Airlines 01-A2			2	3AM	784,810	98.5000	757,881	769,422	757,881	(25,636)	(1,294)	0	0	6.718	6.357	JJ	25,701	25,845	03/21/2011	01/02/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						784,810	XXX	757,881	769,422	757,881	(25,636)	(1,294)	0	0	XXX	XXX	XXX	25,701	25,845	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						477,598,017	XXX	496,942,134	477,340,965	475,187,711	(2,330,300)	(948,621)	54,209	0	XXX	XXX	XXX	7,166,568	19,086,674	XXX	XXX
026874-BS-5	American International Group			1	2FE	2,507,019	89.0000	2,425,250	2,725,000	2,507,068	0	(289)	0	0	8.175	8.858	MN	28,465	203,149	10/13/2011	05/15/2058
060505-DR-2	Bank of America Corp			1	2FE	583,788	89.5440	523,832	585,000	523,832	(59,955)	0	0	0	8.000	8.017	JJ	19,630	46,800	12/15/2010	01/01/9999
37247D-AG-1	Genworth Financial Inc			1	3FE	403,521	54.0000	459,000	850,000	403,760	0	232	122,624	0	6.150	10.545	MN	6,680	52,275	02/08/2011	11/15/2066
53079E-AN-4	Liberty Mutual Series 144A	LS			3FE	766,144	89.0000	720,900	810,000	709,561	(57,444)	437	0	0	7.800	8.295	MS	18,603	63,180	02/18/2011	03/15/2037
53079E-AQ-7	Liberty Mutual Series 144A			1	3FE	252,513	84.0000	260,400	310,000	253,662	0	598	0	0	7.000	8.806	MS	6,389	21,700	01/27/2010	03/15/2037
53079E-AR-5	Liberty Mutual Series 144A			1	3FE	342,550	125.5000	389,050	310,000	342,149	0	(222)	0	0	10.750	9.658	JD	1,481	33,325	01/29/2010	06/15/2038
964152-AB-8	White Mountains Series 144A		F		3FE	865,400	91.1040	901,930	990,000	865,400	5,248	0	0	0	7.506	8.587	JD	206	74,309	10/29/2010	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						5,720,935	XXX	5,680,362	6,580,000	5,605,432	(112,151)	756	122,624	0	XXX	XXX	XXX	81,454	494,738	XXX	XXX

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
4899999. Total - Hybrid Securities						5,720,935	XXX	5,680,362	6,580,000	5,605,432	(112,151)	756	122,624	0	XXX	XXX	XXX	81,454	494,738	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						861,953,803	XXX	902,058,093	832,883,072	849,755,135	(2,416,815)	(3,978,590)	176,833	0	XXX	XXX	XXX	12,039,667	34,900,644	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						423,302,072	XXX	442,664,251	411,083,425	423,053,431	0	(210,412)	0	0	XXX	XXX	XXX	1,670,976	15,272,441	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						17,052,396	XXX	17,522,685	16,224,422	16,727,196	(25,636)	(67,572)	0	0	XXX	XXX	XXX	336,947	847,107	XXX	XXX
8399999 - Total Bonds						1,302,308,271	XXX	1,362,245,029	1,260,190,919	1,289,535,762	(2,442,451)	(4,256,574)	176,833	0	XXX	XXX	XXX	14,047,590	51,020,192	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	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 (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000361-10-5	Aar Corp	LS		5,300.000	101,601	19.170	101,601	77,671	0	1,193	0	(43,990)	0	(43,990)	0	L	06/26/2009
00081T-10-8	ACCO Brands	LS		14,000.000	135,100	9.650	135,100	45,850	0	0	0	15,820	0	15,820	0	L	06/26/2009
000957-10-0	Abm Industries Inc			8,300.000	171,146	20.620	171,146	159,289	0	4,648	0	(47,144)	0	(47,144)	0	L	01/04/2008
001055-10-2	Aflac Inc			2,500.000	108,150	43.260	108,150	77,725	0	3,075	0	(32,925)	0	(32,925)	0	L	01/04/2008
001084-10-2	AGCO Corp			1,200.000	51,564	42.970	51,564	39,259	0	0	0	(9,228)	0	(9,228)	0	L	12/22/2009
001204-10-6	AGL Resources Inc	LS		5,532.000	233,782	42.260	233,782	218,403	0	547	0	15,379	0	15,379	0	L	12/09/2011
001282-10-2	A H Belo Corp			4,200.000	19,950	4.750	19,950	20,886	0	0	0	(936)	0	(936)	0	L	12/15/2011
00130H-10-5	AES Corporation			11,000.000	130,240	11.840	130,240	63,910	0	0	0	(3,740)	0	(3,740)	0	L	01/04/2008
001547-10-8	AK Steel Holding Corp	LS		5,100.000	42,126	8.260	42,126	37,560	0	0	0	4,566	0	4,566	0	L	12/15/2011
00163U-10-6	AMAG Pharmaceuticals Inc	LS		8,700.000	164,517	18.910	164,517	155,237	0	0	0	9,280	0	9,280	0	L	06/28/2011
001744-10-1	AMN Healthcare Services Inc	LS		12,500.000	55,375	4.430	55,375	62,401	0	0	0	(7,026)	0	(7,026)	0	L	09/15/2011
00184X-10-5	AOL INC	LS		3,700.000	55,870	15.100	55,870	72,884	0	0	0	(17,014)	0	(17,014)	0	L	06/27/2011
00206R-10-2	AT&T Inc			69,200.000	2,092,608	30.240	2,092,608	1,934,439	0	104,834	0	64,080	0	64,080	0	L	06/27/2011
00207R-10-1	Atmi Inc			2,100.000	42,063	20.030	42,063	43,028	0	0	0	(965)	0	(965)	0	L	11/30/2011
00208J-10-8	ATP Oil & Gas Corporation	LS		5,300.000	39,008	7.360	39,008	36,597	0	0	0	(49,714)	0	(49,714)	0	L	06/26/2009
002824-10-0	Abbott Laboratories			13,300.000	747,859	56.230	747,859	638,469	0	25,004	0	116,404	5,748	110,656	0	L	02/22/2008
002896-20-7	Abercrombie & Fitch	LS		900.000	43,956	48.840	43,956	41,672	0	0	0	2,284	0	2,284	0	L	12/15/2011
00438V-10-3	Accretive Health Inc	LS		1,000.000	22,980	22.980	22,980	21,416	0	0	0	1,564	0	1,564	0	L	12/15/2011
00439T-20-6	Accuride Corp			14,600.000	103,952	7.120	103,952	130,076	0	0	0	(26,124)	0	(26,124)	0	L	09/15/2011
00507V-10-9	Activision Blizzard Inc	LS		8,200.000	101,024	12.320	101,024	70,848	0	1,353	0	(984)	0	(984)	0	L	07/22/2008
00508X-20-3	Actuant Corp	LS		4,800.000	108,912	22.690	108,912	68,128	0	152	0	(12,853)	0	(12,853)	0	L	12/15/2011
005125-10-9	Acxiom Corp	LS		9,500.000	115,995	12.210	115,995	78,316	0	0	0	(38,371)	0	(38,371)	0	L	12/15/2011
00724F-10-1	Adobe Systems Inc			4,200.000	118,734	28.270	118,734	89,838	0	0	0	(10,542)	0	(10,542)	0	L	01/04/2008
00738A-10-6	Adtran Inc	LS		7,300.000	220,168	30.160	220,168	125,432	0	2,628	0	(44,165)	0	(44,165)	0	L	01/04/2008
00739W-10-7	Advance America Cash Advance			11,900.000	106,505	8.950	106,505	42,773	0	2,975	0	39,389	0	39,389	0	L	09/16/2010
00752J-10-8	Advanced Analogic Technologies			3,600.000	20,808	5.780	20,808	20,743	0	0	0	65	0	65	0	L	12/15/2011
00762W-10-7	The Advisory Board Co	LS		1,100.000	81,631	74.210	81,631	18,238	0	0	0	29,238	0	29,238	0	L	08/16/2005
00770F-10-4	Aegion Corp	LS		6,200.000	95,108	15.340	95,108	90,117	0	0	0	4,991	0	4,991	0	L	10/26/2011
007903-10-7	Advanced Micro Devices	LS		13,900.000	75,060	5.400	75,060	34,741	0	0	0	(38,642)	0	(38,642)	0	L	06/11/2008
007973-10-0	Advanced Energy Industries			6,900.000	74,037	10.730	74,037	48,067	0	0	0	(20,079)	0	(20,079)	0	L	11/19/2008
00817Y-10-8	Aetna Inc New			9,500.000	400,805	42.190	400,805	294,031	0	2,475	0	72,784	0	72,784	0	L	12/15/2011
00826A-10-9	Affymax Inc			26,100.000	172,521	6.610	172,521	179,301	0	0	0	(6,780)	0	(6,780)	0	L	06/28/2011
00826T-10-8	Affymetrix Inc.			4,700.000	19,223	4.090	19,223	22,790	0	0	0	(3,567)	0	(3,567)	0	L	10/20/2011
00846U-10-1	Agilent Technologies Inc			3,800.000	132,734	34.930	132,734	58,406	0	0	0	(24,700)	0	(24,700)	0	L	08/17/2005
00847J-10-5	Agilysys Inc	LS		8,800.000	69,960	7.950	69,960	37,840	0	0	0	20,416	0	20,416	0	L	01/04/2008
008492-10-0	Agree Realty Corp	LS		3,900.000	95,082	24.380	95,082	57,553	1,560	6,669	0	(7,059)	0	(7,059)	0	L	02/19/2009
009128-30-7	Air Methods Corp	LS		300.000	25,335	84.450	25,335	24,493	0	0	0	842	0	842	0	L	12/15/2011
009158-10-6	Air Products & Chemicals Inc			3,600.000	306,684	85.190	306,684	189,344	2,088	8,028	0	(20,736)	0	(20,736)	0	L	07/22/2008
00922R-10-5	Air Transport Services Group			5,100.000	24,072	4.720	24,072	24,540	0	0	0	(468)	0	(468)	0	L	12/15/2011
011311-10-7	Alamo Group Inc	LS		1,500.000	40,395	26.930	40,395	24,053	0	360	0	(1,335)	0	(1,335)	0	L	12/22/2009
011659-10-9	Alaska Airgroup Inc			4,800.000	360,432	75.090	360,432	108,126	0	0	0	88,320	0	88,320	0	L	01/04/2008
01167P-10-1	Alaska Communications Systems			300.000	903	3.010	903	903	15	194	0	0	1,970	(1,970)	0	L	02/10/2011
012348-10-8	Albany Intl Corp-Cl A			6,600.000	152,592	23.120	152,592	82,849	858	3,300	0	(3,762)	0	(3,762)	0	L	01/04/2008
012423-10-9	Albany Molecular Research			13,900.000	40,727	2.930	40,727	47,744	0	0	0	(7,017)	0	(7,017)	0	L	10/20/2011
013817-10-1	Alcoa Inc	LS		3,100.000	26,815	8.650	26,815	34,906	0	372	0	(20,894)	0	(20,894)	0	L	01/04/2008
015271-10-9	Alexandria Real Estate			500.000	34,485	68.970	34,485	18,200	245	910	0	(2,145)	0	(2,145)	0	L	01/04/2008
015351-10-9	Alexion Pharmaceuticals Inc			300.000	21,450	71.500	21,450	19,095	0	0	0	2,355	0	2,355	0	L	12/15/2011
01741R-10-2	Allegheny Technologies	LS		3,833.000	183,217	47.800	183,217	158,734	0	2,268	0	(8,114)	56,613	(64,727)	0	L	05/11/2011
018490-10-2	Allergan Inc			4,100.000	359,734	87.740	359,734	180,909	0	820	0	78,187	0	78,187	0	L	01/04/2008
018522-30-0	Allete	LS		4,800.000	201,504	41.980	201,504	128,112	0	8,544	0	22,656	0	22,656	0	L	01/04/2008
019344-10-0	Allied Neveda Gold Corp	LS		1,500.000	45,420	30.280	45,420	8,930	0	0	0	5,955	0	5,955	0	L	04/08/2009
019777-10-1	Allos Therapeutics Inc			63,200.000	89,744	1.420	89,744	89,744	0	0	0	0	45,125	(45,125)	0	L	06/27/2011
020002-10-1	Allstate Corp			4,700.000	128,827	27.410	128,827	118,319	987	3,901	0	(21,009)	0	(21,009)	0	L	01/04/2008
020409-10-8	Almost Family Inc	LS		900.000	14,922	16.580	14,922	15,172	0	0	0	(250)	0	(250)	0	L	10/20/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
020520-10-2	Alon USA Energy Inc			9,800.000	85,358	8.710	85,358	53,561	0	1,568	0	26,754	0	26,754	0	L	10/22/2010
02076X-10-2	Alpha Natural Resources Inc			1,400.000	28,602	20.430	28,602	27,330	0	0	0	1,272	0	1,272	0	L	12/15/2011
02081G-10-2	Alphatec Holdings Inc	LS		16,400.000	28,208	1.720	28,208	33,905	0	0	0	(16,072)	0	(16,072)	0	L	09/16/2010
02208R-10-6	Altra Holdings Inc	LS		5,400.000	101,682	18.830	101,682	45,333	0	0	0	(5,562)	0	(5,562)	0	L	06/26/2009
023135-10-6	Amazon.com Inc			2,900.000	501,990	173.100	501,990	187,669	0	0	0	(20,248)	0	(20,248)	0	L	12/15/2011
023177-10-8	Ambassadors Group Inc			9,200.000	41,492	4.510	41,492	41,492	0	1,104	0	0	39,404	(39,404)	0	L	06/28/2011
02341W-10-3	Amcol International Corp			4,500.000	120,825	26.850	120,825	66,780	810	3,240	0	(18,675)	0	(18,675)	0	L	01/04/2008
023436-10-8	Amedisys Inc			3,200.000	34,912	10.910	34,912	39,648	0	0	0	(4,736)	0	(4,736)	0	L	10/20/2011
023586-10-0	U-Haul Amerco	LS		2,400.000	212,160	88.400	212,160	93,232	2,400	0	0	(18,336)	0	(18,336)	0	L	01/04/2008
023608-10-2	Ameren Corporation			7,800.000	258,414	33.130	258,414	199,966	0	12,129	0	38,532	0	38,532	0	L	08/12/2010
024061-10-3	American Axle & Mfg Holdings			13,100.000	129,559	9.890	129,559	44,082	0	0	0	(38,907)	0	(38,907)	0	L	06/26/2009
024835-10-0	American Campus Communities	LS		5,100.000	213,996	41.960	213,996	93,115	0	6,885	0	52,020	0	52,020	0	L	11/19/2008
02503Y-10-3	American Capital LTD			8,500.000	57,205	6.730	57,205	18,717	0	0	0	(7,055)	0	(7,055)	0	L	09/03/2009
025353-10-3	American Dental Partners Inc			3,000.000	56,490	18.830	56,490	49,941	0	0	0	6,549	0	6,549	0	L	11/30/2011
025537-10-1	American Electric Power			4,500.000	185,895	41.310	185,895	113,670	0	8,325	0	23,985	0	23,985	0	L	01/04/2008
025676-20-6	American Equity Investment Lif	LS		4,100.000	42,640	10.400	42,640	17,056	0	492	0	(8,815)	0	(8,815)	0	L	01/04/2008
025816-10-9	American Express Company			9,900.000	466,983	47.170	466,983	134,937	0	7,128	0	42,075	0	42,075	0	L	01/04/2008
026375-10-5	American Greeting Corp	LS		11,200.000	140,112	12.510	140,112	68,469	1,680	5,040	0	(108,080)	0	(108,080)	0	L	01/04/2008
026874-78-4	American International Group	LS		900.000	20,880	23.200	20,880	20,940	0	0	0	(60)	0	(60)	0	L	12/15/2011
028591-10-5	American National Insurance			300.000	21,909	73.030	21,909	22,997	0	462	0	(1,088)	0	(1,088)	0	L	06/27/2011
029263-10-0	American Reprographics Co	LS		17,200.000	78,948	4.590	78,948	70,363	0	0	0	8,585	0	8,585	0	L	09/15/2011
029683-10-9	American Software Inc-Cl A			3,300.000	31,185	9.450	31,185	22,676	0	891	0	8,509	0	8,509	0	L	01/05/2011
029912-20-1	American Tower Corp Class A			5,300.000	318,053	60.010	318,053	161,279	0	1,855	0	44,361	0	44,361	0	L	01/04/2008
030111-10-8	American Superconductor Corp	LS		5,200.000	19,188	3.690	19,188	20,615	0	0	0	(1,427)	0	(1,427)	0	L	10/20/2011
030506-10-9	American Woodmark Corp	LS		2,400.000	32,784	13.660	32,784	36,348	0	432	0	(15,553)	10,559	(26,112)	0	L	04/02/2008
03062T-10-5	America's Car-Mart Inc.	LS		1,600.000	62,688	39.180	62,688	21,744	0	0	0	19,360	0	19,360	0	L	06/27/2008
03071H-10-0	Amerisafe Inc			3,400.000	79,050	23.250	79,050	49,212	0	0	0	19,550	0	19,550	0	L	01/04/2008
03073T-10-2	Amerigroup Corp	LS		2,000.000	118,160	59.080	118,160	50,480	0	0	0	30,320	0	30,320	0	L	01/04/2008
03076C-10-6	Ameriprise Financial Inc			3,500.000	173,740	49.640	173,740	71,715	0	3,045	0	(27,685)	0	(27,685)	0	L	01/04/2008
031162-10-0	Amgen Inc	LS		4,200.000	269,682	64.210	269,682	188,034	0	2,352	0	39,102	0	39,102	0	L	01/04/2008
031652-10-0	Amkor Technology Inc			6,600.000	28,776	4.360	28,776	21,716	0	0	0	(20,130)	0	(20,130)	0	L	04/08/2009
03232P-40-5	Amsurg Corp			4,200.000	109,368	26.040	109,368	99,788	0	0	0	9,580	0	9,580	0	L	10/20/2011
032511-10-7	Anadarko Petroleum Corp			4,000.000	305,320	76.330	305,320	161,379	0	1,440	0	680	0	680	0	L	01/04/2008
032515-10-8	Anadigics Inc	LS		23,800.000	52,122	2.190	52,122	62,335	0	0	0	(10,213)	0	(10,213)	0	L	09/15/2011
032654-10-5	Analog Devices			3,500.000	125,230	35.780	125,230	67,445	0	3,395	0	(6,615)	0	(6,615)	0	L	01/04/2008
034164-10-3	Andersons Inc			3,900.000	170,274	43.660	170,274	56,082	585	1,716	0	28,509	0	28,509	0	L	01/04/2008
03475V-10-1	Angiodynamics Inc			600.000	8,886	14.810	8,886	8,912	0	0	0	(26)	0	(26)	0	L	10/20/2011
035290-10-5	Anixter Intl Inc	LS		4,400.000	262,416	59.640	262,416	139,392	0	0	0	(396)	0	(396)	0	L	07/22/2008
035623-10-7	Ann Inc	LS		5,600.000	138,768	24.780	138,768	45,612	0	0	0	93,156	0	93,156	0	L	03/16/2011
035710-40-9	Annaly Capital Management In			99,800.000	1,592,808	15.960	1,592,808	1,712,947	56,886	205,762	0	(110,272)	68,471	(178,743)	0	L	03/23/2011
037347-10-1	Anworth Mortgage Asset Corp			156,600.000	983,448	6.280	983,448	1,081,006	32,886	116,826	0	(99,277)	0	(99,277)	0	L	01/05/2011
03739T-10-8	A123 Systems Inc			45,800.000	73,738	1.610	73,738	73,738	0	0	0	0	162,068	(162,068)	0	L	06/27/2011
037411-10-5	Apache Corp			3,500.000	317,030	90.580	317,030	239,147	0	2,100	0	(100,275)	0	(100,275)	0	L	06/17/2008
037598-10-9	Apogee Enterprises I			6,000.000	73,560	12.260	73,560	61,140	0	0	0	12,420	0	12,420	0	L	11/30/2011
03761U-10-6	Apollo Investment Corp	LS		101,900.000	656,236	6.440	656,236	672,718	5,908	0	0	(16,482)	0	(16,482)	0	L	12/15/2011
037833-10-0	Apple Computer Inc			8,200.000	3,321,000	405.000	3,321,000	734,676	0	0	0	676,008	0	676,008	0	L	07/22/2008
03820C-10-5	Applied Indl Technol			7,600.000	267,292	35.170	267,292	128,212	0	5,624	0	20,444	0	20,444	0	L	01/04/2008
038222-10-5	Applied Materials Inc			12,600.000	134,946	10.710	134,946	135,450	0	3,906	0	(42,084)	0	(42,084)	0	L	01/04/2008
03822W-40-6	Applied Micro Circuits			9,625.000	64,680	6.720	64,680	46,754	0	0	0	(38,115)	0	(38,115)	0	L	01/04/2008
038336-10-3	Aptargroup Inc	LS		3,600.000	187,812	52.170	187,812	112,104	0	2,880	0	16,560	0	16,560	0	L	01/04/2008
039380-10-0	Arch Coal Inc			1,600.000	23,216	14.510	23,216	22,583	0	0	0	633	0	633	0	L	12/15/2011
040047-10-2	Arena Pharmaceuticals Inc			10,300.000	19,261	1.870	19,261	20,804	0	0	0	(1,543)	0	(1,543)	0	L	12/15/2011
04010L-10-3	Ares Capital Corp	LS		24,842.000	383,809	15.450	383,809	358,870	0	35,027	0	(30,243)	0	(30,243)	0	L	01/05/2011
04033A-10-0	Ariad Pharmaceuticals Inc			2,100.000	25,725	12.250	25,725	23,102	0	0	0	2,623	0	2,623	0	L	12/15/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
04033V-20-3	Ariba Inc	LS		600.000	16,848	28.080	16,848	18,805	0	0	0	(1,957)	0	(1,957)	0	L	12/15/2011
040790-10-7	Arkansas Best Corp			1,600.000	30,832	19.270	30,832	30,432	0	192	0	(13,040)	0	(13,040)	0	L	10/16/2008
041356-20-5	Arlington Asset Investment			21,500.000	458,595	21.330	458,595	523,636	18,813	42,050	0	(65,041)	113,794	(178,835)	0	L	12/15/2011
04269Q-10-0	Arris Group	LS		11,900.000	128,758	10.820	128,758	108,747	0	0	0	(2,425)	0	(2,425)	0	L	11/30/2011
042744-10-2	Arrow Financial Corp	LS		1,200.000	28,128	23.440	28,128	26,577	0	1,174	0	(3,922)	0	(3,922)	0	L	09/19/2011
04315B-10-7	Artio Global Investors Inc	LS		5,600.000	27,328	4.880	27,328	27,328	0	672	0	0	36,597	(36,597)	0	L	06/27/2011
043436-10-4	Asbury Automotive Group	LS		7,100.000	153,076	21.560	153,076	32,447	0	0	0	21,868	0	21,868	0	L	06/28/2007
04351G-10-1	Ascena Retail Group Inc	LS		7,350.000	218,442	29.720	218,442	101,325	0	0	0	117,117	0	117,117	0	L	01/03/2011
044103-10-9	Ashford Hospitality Trust			5,800.000	46,400	8.000	46,400	8,932	580	1,740	0	(9,570)	0	(9,570)	0	L	01/04/2008
044209-10-4	Ashland Inc	LS		1,032.000	58,989	57.160	58,989	17,833	0	697	0	6,502	0	6,502	0	L	11/14/2008
04544X-30-0	Assisted Living Concepts I-A			5,040.000	75,046	14.890	75,046	52,486	0	1,512	0	(6,930)	0	(6,930)	0	L	06/16/2011
046265-10-4	Astoria Financial Corp	LS		13,600.000	115,464	8.490	115,464	117,572	0	7,072	0	(73,712)	0	(73,712)	0	L	06/26/2009
049164-20-5	Atlas Air Inc	LS		2,500.000	96,075	38.430	96,075	52,706	0	0	0	(43,500)	0	(43,500)	0	L	06/26/2009
052769-10-6	Autodesk Inc			4,400.000	133,452	30.330	133,452	73,964	0	0	0	(34,628)	0	(34,628)	0	L	01/04/2008
053015-10-3	Automatic Data Processing			6,800.000	367,268	54.010	367,268	279,522	2,686	9,360	0	50,390	0	50,390	0	L	06/27/2011
053484-10-1	Avalonbay Communities Inc			944.000	123,286	130.600	123,286	44,425	843	3,370	0	17,039	0	17,039	0	L	01/04/2008
053494-10-0	Avatar Holdings Inc	LS		9,100.000	65,338	7.180	65,338	74,493	0	0	0	(9,155)	36,506	(45,661)	0	L	10/20/2011
05366Y-10-2	Harris Stratex Networks			27,500.000	50,325	1.830	50,325	90,114	0	0	0	(42,649)	26,359	(69,008)	0	L	06/28/2011
05367P-10-0	Avid Technology	LS		8,900.000	75,917	8.530	75,917	87,541	0	0	0	(79,477)	0	(79,477)	0	L	01/04/2008
053774-10-5	Avis Budget Group Inc	LS		8,500.000	91,120	10.720	91,120	47,133	0	0	0	(41,140)	0	(41,140)	0	L	06/26/2009
05379B-10-7	Avista Corp	LS		12,400.000	319,300	25.750	319,300	201,159	0	13,640	0	40,052	0	40,052	0	L	01/04/2008
054303-10-2	Avon Products Inc			5,300.000	92,591	17.470	92,591	101,919	0	4,876	0	(61,427)	0	(61,427)	0	L	01/04/2008
05508R-10-6	B&G Foods INC- Class A			5,100.000	122,757	24.070	122,757	25,953	1,173	4,080	0	52,734	0	52,734	0	L	04/08/2009
05541T-10-1	BGC Partners Inc	LS		9,100.000	54,054	5.940	54,054	49,999	0	0	0	4,055	0	4,055	0	L	12/15/2011
057149-10-6	Michael Baker Corp			3,200.000	62,752	19.610	62,752	67,001	0	0	0	(4,249)	0	(4,249)	0	L	09/15/2011
057224-10-7	Baker Hughes Inc			2,681.000	130,404	48.640	130,404	129,344	0	1,369	0	(17,933)	0	(17,933)	0	L	12/15/2011
057755-20-9	Baldwin & Lyons Inc -Cl B			3,400.000	74,120	21.800	74,120	69,428	0	2,650	0	(5,454)	0	(5,454)	0	L	06/27/2011
059692-10-3	Bancorpsouth Inc	LS		5,200.000	57,304	11.020	57,304	49,849	52	0	0	7,455	0	7,455	0	L	11/30/2011
05969A-10-5	Bancorp Inc/Wilmington DE			5,400.000	39,042	7.230	39,042	42,717	0	0	0	(3,675)	0	(3,675)	0	L	11/30/2011
060505-10-4	Bank of America Corp			86,186.000	479,194	5.560	479,194	548,880	0	3,036	0	(143,446)	442,632	(586,078)	0	L	09/15/2011
063750-10-3	Bank Mutual Corp			18,200.000	57,876	3.180	57,876	67,622	0	364	0	(9,746)	0	(9,746)	0	L	06/28/2011
064058-10-0	Bank of New York Mellon Corp			1,600.000	31,856	19.910	31,856	30,252	0	0	0	1,604	0	1,604	0	L	12/15/2011
06652V-20-8	Banner Corporation			5,100.000	87,465	17.150	87,465	78,257	0	51	0	9,208	0	9,208	0	L	09/15/2011
067383-10-9	CR Bard Inc			1,400.000	119,700	85.500	119,700	110,334	0	1,036	0	(8,778)	0	(8,778)	0	L	02/22/2008
067774-10-9	Barnes & Noble Inc	LS		10,600.000	153,488	14.480	153,488	95,941	0	0	0	57,547	0	57,547	0	L	03/23/2011
067806-10-9	Barnes Group Inc	LS		6,100.000	147,071	24.110	147,071	85,200	0	1,768	0	18,737	0	18,737	0	L	12/15/2011
06846N-10-4	Bill Barrett Corp	LS		5,500.000	187,385	34.070	187,385	128,634	0	0	0	(38,830)	0	(38,830)	0	L	06/26/2009
06985P-10-0	Basic Energy Services Inc	LS		3,300.000	65,010	19.700	65,010	21,351	0	0	0	10,626	0	10,626	0	L	05/01/2008
071813-10-9	Baxter International Inc			1,000.000	49,480	49.480	49,480	48,460	0	0	0	1,020	0	1,020	0	L	12/15/2011
073685-10-9	Beacon Roofing Supply Inc	LS		3,900.000	78,897	20.230	78,897	40,482	0	0	0	9,204	0	9,204	0	L	06/27/2008
075887-10-9	Becton Dickinson and Co			2,600.000	194,272	74.720	194,272	178,285	0	4,368	0	(25,480)	0	(25,480)	0	L	02/22/2008
075896-10-0	Bed Bath and Beyond Inc			3,900.000	226,083	57.970	226,083	105,846	0	0	0	34,398	0	34,398	0	L	01/04/2008
077347-30-0	Bel Fuse Inc-CL B			4,700.000	88,125	18.750	88,125	63,168	0	1,316	0	(24,205)	0	(24,205)	0	L	01/04/2008
077454-10-6	Belden CDT Inc	LS		6,300.000	209,664	33.280	209,664	89,692	365	1,260	0	(22,302)	0	(22,302)	0	L	06/26/2009
080555-10-5	Belo Corp Com A	LS		28,100.000	177,030	6.300	177,030	55,930	0	2,810	0	(21,918)	0	(21,918)	0	L	01/13/2009
08160H-10-1	Benchmark Electrs In	LS		11,400.000	153,558	13.470	153,558	127,680	0	0	0	(53,466)	0	(53,466)	0	L	01/04/2008
084680-10-7	Berkshire Hills Bancorp Inc			9,300.000	206,367	22.190	206,367	181,779	0	6,045	0	744	0	744	0	L	06/25/2010
085789-10-5	Berry Petroleum Co	LS		3,500.000	147,070	42.020	147,070	62,248	0	1,085	0	(5,880)	0	(5,880)	0	L	06/26/2009
086516-10-1	Best Buy			1,600.000	37,392	23.370	37,392	44,976	256	976	0	(17,472)	0	(17,472)	0	L	06/28/2007
08915P-10-1	BIG 5 SPORTING GOODS CORP			5,900.000	61,596	10.440	61,596	40,601	0	1,350	0	(8,145)	0	(8,145)	0	L	06/27/2011
08986R-10-1	Biglari Holdings Inc			245.000	90,219	368.240	90,219	31,017	0	0	0	(10,283)	0	(10,283)	0	L	04/09/2010
090572-20-7	Bio-Rad Laboratories Inc			1,200.000	115,248	96.040	115,248	79,080	0	0	0	(9,372)	0	(9,372)	0	L	01/04/2008
09058V-10-3	Biocryst Pharmaceuticals Inc	LS		12,000.000	29,640	2.470	29,640	29,640	0	0	0	0	16,284	(16,284)	0	L	06/27/2011
09062X-10-3	Biogen Idec Inc			1,400.000	154,070	110.050	154,070	116,352	0	0	0	22,524	0	22,524	0	L	11/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
09063H-10-7	BioMed Realty Trust Inc			16,100.000	291,088	18.080	291,088	118,727	3,220	12,397	0	(9,177)	0	(9,177)	0	L	06/26/2009
09064X-10-1	BioMimetic Therapeutics Inc	LS		1,200.000	3,420	2.850	3,420	3,837	0	0	0	(417)	0	(417)	0	L	10/20/2011
09069N-10-8	BioScrip Inc			3,800.000	20,748	5.460	20,748	20,881	0	0	0	(133)	0	(133)	0	L	12/15/2011
090911-10-8	Biolase Technology Inc	LS		8,100.000	20,817	2.570	20,817	19,357	0	0	0	1,460	0	1,460	0	L	12/15/2011
091826-10-7	Black Box Corporation			2,600.000	72,904	28.040	72,904	61,386	182	676	0	(26,650)	0	(26,650)	0	L	09/21/2007
092113-10-9	Black Hills Corp	LS		7,100.000	238,418	33.580	238,418	147,995	0	10,366	0	25,418	0	25,418	0	L	01/04/2008
09247X-10-1	Blackrock Inc Class A			500.000	89,120	178.240	89,120	65,020	0	2,750	0	(6,170)	0	(6,170)	0	L	01/04/2008
093671-10-5	H and R Block Inc			3,600.000	58,788	16.330	58,788	45,937	720	2,160	0	15,912	0	15,912	0	L	12/01/2010
095180-10-5	Blount International Inc	LS		10,400.000	151,008	14.520	151,008	63,114	0	0	0	(12,896)	0	(12,896)	0	L	01/04/2008
09534T-50-8	Blue Coat Systems Inc	LS		1,500.000	38,175	25.450	38,175	37,717	0	0	0	458	0	458	0	L	12/15/2011
096761-10-1	Bob Evans Farms	LS		7,300.000	244,842	33.540	244,842	183,401	0	6,570	0	4,234	0	4,234	0	L	01/04/2008
097023-10-5	Boeing Co			6,500.000	476,775	73.350	476,775	277,355	0	10,920	0	52,585	0	52,585	0	L	01/04/2008
09746Y-10-5	Boise Inc			11,900.000	84,728	7.120	84,728	74,667	0	0	0	10,061	0	10,061	0	L	12/15/2011
101119-10-5	Boston Private Finl Holding In			17,600.000	139,744	7.940	139,744	92,955	0	704	0	24,464	0	24,464	0	L	06/26/2009
101137-10-7	Boston Scientific Corp	LS		23,800.000	127,092	5.340	127,092	138,109	0	0	0	(53,074)	0	(53,074)	0	L	09/16/2010
101388-10-6	Bottomline Technologies Inc			4,200.000	97,314	23.170	97,314	27,636	0	0	0	6,132	0	6,132	0	L	06/27/2008
103304-10-1	Boyd Gaming Corp			3,200.000	23,872	7.460	23,872	19,169	0	0	0	4,703	0	4,703	0	L	10/20/2011
104674-10-6	Brady Corporation - Cl A			8,800.000	277,816	31.570	277,816	155,144	0	6,380	0	(9,152)	0	(9,152)	0	L	01/04/2008
109043-10-9	Briggs and Stratton	LS		10,000.000	154,900	15.490	154,900	140,552	1,100	4,400	0	(42,000)	0	(42,000)	0	L	01/04/2008
109473-40-5	Borland Software Corp			5,800.000	62,408	10.760	62,408	24,824	0	0	0	11,774	0	11,774	0	L	06/27/2008
109696-10-4	Brink's Co/The	LS		800.000	21,504	26.880	21,504	20,079	0	0	0	1,425	0	1,425	0	L	12/15/2011
110122-10-8	Bristol-Myers Squibb Co			18,000.000	634,320	35.240	634,320	396,740	0	23,760	0	157,680	0	157,680	0	L	01/04/2008
110394-10-3	Bristow Group Inc	LS		4,000.000	189,560	47.390	189,560	93,224	0	1,800	0	160	0	160	0	L	01/04/2008
111320-10-7	Broadcom Corporation			6,300.000	184,968	29.360	184,968	106,911	0	2,268	0	(89,397)	0	(89,397)	0	L	01/04/2008
11133B-40-9	Broadsoft Inc	LS		600.000	18,120	30.200	18,120	20,276	0	0	0	(2,156)	0	(2,156)	0	L	12/15/2011
11133T-10-3	Broadridge Financial Solutions			1,300.000	29,315	22.550	29,315	28,830	0	0	0	485	0	485	0	L	12/15/2011
112463-10-4	Brookdale Senior Living Inc	LS		2,700.000	46,953	17.390	46,953	39,646	0	0	0	7,307	0	7,307	0	L	12/15/2011
114340-10-2	Brooks Automation Inc			10,100.000	103,727	10.270	103,727	46,561	0	1,616	0	12,120	0	12,120	0	L	06/28/2007
115736-10-0	Brown Shoe Inc New	LS		10,925.000	97,233	8.900	97,233	40,687	765	3,059	0	(54,953)	0	(54,953)	0	L	02/19/2009
117043-10-9	Brunswick Corp	LS		7,800.000	140,868	18.060	140,868	26,910	0	390	0	(5,304)	0	(5,304)	0	L	06/27/2008
118255-10-8	Buckeye Technologies	LS		7,500.000	250,800	33.440	250,800	15,975	0	1,650	0	93,225	0	93,225	0	L	06/28/2007
120076-10-4	Build-A-Bear Workshop Inc	LS		5,900.000	49,914	8.460	49,914	28,674	0	0	0	4,838	0	4,838	0	L	06/27/2008
12008R-10-7	Builders Firstsource Inc	LS		17,400.000	35,496	2.040	35,496	37,420	0	0	0	(1,924)	0	(1,924)	0	L	06/28/2011
124830-10-0	CBL & Associates Properties			15,900.000	249,630	15.700	249,630	99,352	3,339	13,197	0	(28,620)	0	(28,620)	0	L	09/03/2009
124857-20-2	CBS Corp			7,150.000	194,051	27.140	194,051	46,814	715	2,145	0	57,844	0	57,844	0	L	01/04/2008
125071-10-0	Cdi Corp			18,500.000	255,485	13.810	255,485	226,658	0	8,216	0	(60,363)	0	(60,363)	0	L	06/28/2011
125269-10-0	CF Industries Holdings Inc			814.000	118,014	144.980	118,014	55,664	0	814	0	8,002	0	8,002	0	L	04/26/2010
12541M-10-2	CH Energy Group Inc			5,300.000	309,414	58.380	309,414	206,625	0	11,528	0	50,297	0	50,297	0	L	01/04/2008
125509-10-9	Cigna Corp			3,100.000	130,200	42.000	130,200	54,529	0	124	0	16,554	0	16,554	0	L	01/04/2008
12561W-10-5	Cleco Corporation	LS		10,900.000	415,290	38.100	415,290	247,609	0	12,235	0	80,006	0	80,006	0	L	01/04/2008
12572Q-10-5	CME Group Inc			562.000	136,943	243.670	136,943	138,471	0	3,147	0	(43,881)	0	(43,881)	0	L	07/13/2007
125906-10-7	CSS Industries Inc			2,400.000	47,808	19.920	47,808	48,869	0	720	0	(1,061)	0	(1,061)	0	L	06/27/2011
12618T-10-5	CRA International Inc			6,200.000	123,008	19.840	123,008	128,198	0	0	0	(5,190)	0	(5,190)	0	L	09/15/2011
12621E-10-3	CNO Financial Group Inc	LS		25,600.000	161,536	6.310	161,536	73,984	0	0	0	(12,032)	0	(12,032)	0	L	05/12/2010
126349-10-9	CSG Systems Intl Inc	LS		5,100.000	75,021	14.710	75,021	57,413	0	0	0	(21,573)	0	(21,573)	0	L	04/02/2008
126501-10-5	Cts Corp			13,200.000	121,440	9.200	121,440	47,652	462	1,584	0	(24,552)	0	(24,552)	0	L	01/04/2008
126600-10-5	CVB Financial Corp			17,500.000	175,525	10.030	175,525	104,475	0	5,950	0	23,800	0	23,800	0	L	01/04/2008
126650-10-0	CVS/Caremark Corp			10,710.000	436,754	40.780	436,754	301,653	0	5,355	0	64,367	0	64,367	0	L	10/16/2008
12673P-10-5	CA Inc			7,200.000	145,548	20.215	145,548	129,736	0	1,368	0	(30,420)	0	(30,420)	0	L	01/04/2008
126804-30-1	Cabela's Inc Cl A	LS		4,900.000	124,558	25.420	124,558	28,567	0	0	0	17,983	0	17,983	0	L	06/28/2007
127097-10-3	Cabot Oil & Gas Corp			1,200.000	91,080	75.900	91,080	31,200	0	144	0	45,660	0	45,660	0	L	06/17/2008
127190-30-4	Caci International Corp	LS		4,100.000	229,272	55.920	229,272	162,930	0	0	0	10,332	0	10,332	0	L	01/04/2008
127537-20-7	Cadiz Inc	LS		2,200.000	21,186	9.630	21,186	23,060	0	0	0	(1,874)	0	(1,874)	0	L	06/27/2011
12811R-10-4	Calamos Asset Management A			6,000.000	75,060	12.510	75,060	28,860	0	2,280	0	(8,940)	0	(8,940)	0	L	01/04/2008

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
130222-10-2	California First Natl Banco	LS		8,400.000	135,072	16.080	135,072	122,280	0	9,240	0	12,792	0	12,792	0	L	02/10/2011
131193-10-4	Callaway Golf Company	LS		14,900.000	82,397	5.530	82,397	77,864	0	596	0	(37,846)	0	(37,846)	0	L	01/04/2008
132011-10-7	Cambrex Corp			8,300.000	59,594	7.180	59,594	18,924	0	0	0	16,683	0	16,683	0	L	09/21/2007
133034-10-8	Camden National Corp			1,800.000	58,680	32.600	58,680	41,904	0	2,700	0	(6,534)	0	(6,534)	0	L	08/18/2005
13342B-10-5	Cameron International Corp	LS		6,918.000	340,296	49.190	340,296	169,182	0	0	0	(10,654)	0	(10,654)	0	L	11/19/2009
138098-10-8	Cantel Medical Corp			1,900.000	53,067	27.930	53,067	26,021	0	228	0	8,607	0	8,607	0	L	04/08/2009
139674-10-5	Capital City Bank Group Inc	LS		9,200.000	87,860	9.550	87,860	102,922	0	2,760	0	(16,504)	11,556	(28,060)	0	L	09/16/2010
140288-10-1	Capital Lease Funding Inc			8,900.000	35,956	4.040	35,956	15,397	579	2,314	0	(15,842)	0	(15,842)	0	L	01/04/2008
14040H-10-5	Capital One Financial Corp	LS		4,000.000	169,160	42.290	169,160	48,960	0	800	0	(1,080)	0	(1,080)	0	L	01/04/2008
140475-10-4	Capital Senior Living Corp			3,500.000	27,790	7.940	27,790	24,119	0	0	0	3,672	0	3,672	0	L	10/20/2011
14055X-10-2	CapitalSource Inc			11,200.000	75,040	6.700	75,040	42,269	0	448	0	(4,480)	0	(4,480)	0	L	12/22/2009
14057J-10-1	Capitol Federal Financial	LS		58,263.000	672,355	11.540	672,355	607,086	0	58,263	0	(21,557)	0	(21,557)	0	L	12/22/2010
14067E-50-6	Capstead Mortgage Corp			94,200.000	1,171,848	12.440	1,171,848	1,191,719	40,506	0	0	(19,871)	0	(19,871)	0	L	12/15/2011
140781-10-5	CARBO Ceramics Inc			200.000	24,666	123.330	24,666	24,335	0	0	0	331	0	331	0	L	12/15/2011
14149Y-10-8	Cardinal Health Inc			3,700.000	150,257	40.610	150,257	94,733	796	3,034	0	8,510	0	8,510	0	L	01/04/2008
14159L-10-3	CardioNet Inc	LS		7,300.000	17,301	2.370	17,301	17,301	0	0	0	0	22,066	(22,066)	0	L	06/28/2011
14161H-10-8	Cardtronics Inc	LS		1,100.000	29,766	27.060	29,766	29,182	0	0	0	584	0	584	0	L	12/15/2011
14170T-10-1	Carefusion Corp			1,850.000	47,009	25.410	47,009	32,806	0	0	0	(537)	0	(537)	0	L	09/01/2009
144285-10-3	Carpenter Technology	LS		400.000	20,592	51.480	20,592	19,898	0	0	0	694	0	694	0	L	12/15/2011
146229-10-9	Carter's Inc	LS		2,200.000	87,582	39.810	87,582	31,438	0	0	0	22,660	0	22,660	0	L	06/27/2008
147154-20-7	Cascade Bancorp	LS		400.000	1,752	4.380	1,752	2,157	0	0	0	(405)	0	(405)	0	L	10/20/2011
147528-10-3	Casey's General Stores Inc	LS		6,400.000	329,664	51.510	329,664	178,176	0	3,648	0	57,600	0	57,600	0	L	01/04/2008
14754D-10-0	Cash America International Inc	LS		3,400.000	158,542	46.630	158,542	81,432	0	476	0	32,980	0	32,980	0	L	06/26/2009
148411-10-1	Castle (A.M.) & Co	LS		2,000.000	18,920	9.460	18,920	23,202	0	0	0	(4,282)	0	(4,282)	0	L	10/20/2011
149123-10-1	Caterpillar Inc			4,500.000	407,700	90.600	407,700	160,851	0	7,200	0	(10,967)	0	(10,967)	0	L	12/15/2011
149150-10-4	Cathay Bancorp Inc			4,700.000	70,171	14.930	70,171	62,517	0	47	0	7,654	0	7,654	0	L	11/30/2011
149205-10-6	Cato Corp/The			5,400.000	130,680	24.200	130,680	78,805	1,242	4,482	0	(17,334)	0	(17,334)	0	L	01/04/2008
149568-10-7	Cavco Industries	LS		2,200.000	88,132	40.060	88,132	81,320	0	0	0	6,812	0	6,812	0	L	09/15/2011
14964U-10-8	Cavium Inc	LS		3,400.000	96,662	28.430	96,662	40,736	0	0	0	55,926	0	55,926	0	L	06/17/2011
150602-20-9	Cedar Shopping Centers Inc	LS		3,400.000	14,654	4.310	14,654	10,608	0	306	0	4,046	0	4,046	0	L	10/20/2011
151020-10-4	Celgene Corp			1,700.000	114,920	67.600	114,920	75,480	0	0	0	14,382	0	14,382	0	L	08/14/2008
15117B-10-3	Celldex Therapeutices Inc	LS		22,500.000	58,500	2.600	58,500	80,567	0	0	0	(22,067)	0	(22,067)	0	L	06/28/2011
15135B-10-1	Centene Corp	LS		5,100.000	201,909	39.590	201,909	88,689	0	0	0	72,675	0	72,675	0	L	06/27/2008
15201P-10-9	Centerstate Banks Inc.			7,600.000	50,312	6.620	50,312	50,965	0	152	0	(653)	0	(653)	0	L	06/28/2011
153435-10-2	Central Euro Distribution	LS		3,300.000	14,438	4.375	14,438	22,536	0	0	0	(8,098)	0	(8,098)	0	L	10/20/2011
153527-20-5	Central Garden & Pet Co Cl A Shares			800.000	6,656	8.320	6,656	3,552	0	0	0	(1,248)	0	(1,248)	0	L	06/28/2007
154760-40-9	Central Pacific Financial Corp	LS		10,800.000	139,536	12.920	139,536	121,959	0	0	0	17,577	0	17,577	0	L	09/15/2011
156431-10-8	Century Alum Co			9,000.000	76,590	8.510	76,590	64,580	0	0	0	(46,499)	0	(46,499)	0	L	12/15/2011
156700-10-6	Centurytel Inc			19,407.000	721,940	37.200	721,940	687,999	0	33,728	0	33,941	0	33,941	0	L	06/27/2011
156710-10-5	Ceradyne Inc	LS		1,100.000	29,458	26.780	29,458	29,822	0	0	0	(364)	0	(364)	0	L	10/20/2011
156782-10-4	Cerner Corp	LS		700.000	42,875	61.250	42,875	39,267	0	0	0	3,608	0	3,608	0	L	12/15/2011
161133-10-3	Charming Shoppes Inc	LS		26,700.000	130,830	4.900	130,830	37,380	0	0	0	36,045	0	36,045	0	L	01/04/2008
161150-30-8	Chart Industries Inc			400.000	21,628	54.070	21,628	21,950	0	0	0	(322)	0	(322)	0	L	12/15/2011
16208T-10-2	Chatham Lodging Trust			800.000	8,624	10.780	8,624	8,059	140	0	0	565	0	565	0	L	10/20/2011
162825-10-3	Checkpoint Sys Inc			8,300.000	90,802	10.940	90,802	81,585	0	0	0	(79,763)	0	(79,763)	0	L	01/04/2008
16359R-10-3	Chemed Corp	LS		600.000	30,726	51.210	30,726	24,629	0	360	0	(7,380)	0	(7,380)	0	L	04/08/2009
163731-10-2	Chemical Financial Corp			9,600.000	204,672	21.320	204,672	183,469	0	4,600	0	19,093	0	19,093	0	L	06/28/2011
163893-20-9	Chemtura Corp			2,500.000	28,350	11.340	28,350	26,809	0	0	0	1,541	0	1,541	0	L	12/15/2011
16411R-20-8	Cheniere Energy Inc	LS		6,000.000	52,140	8.690	52,140	15,175	0	0	0	19,020	0	19,020	0	L	12/22/2009
165167-10-7	Chesapeake Energy Corp			5,500.000	122,595	22.290	122,595	88,935	0	1,788	0	(19,910)	0	(19,910)	0	L	07/22/2008
166764-10-0	ChevronTexaco Corp			17,900.000	1,904,560	106.400	1,904,560	1,231,736	0	55,311	0	271,185	0	271,185	0	L	01/08/2008
168905-10-7	Childrens Place	LS		3,200.000	169,984	53.120	169,984	93,722	0	0	0	6,887	0	6,887	0	L	12/15/2011
169340-10-9	Chimera Investment Corp			200,400.000	503,004	2.510	503,004	708,995	22,044	52,104	0	(205,991)	0	(205,991)	0	L	06/27/2011
170032-80-9	Chiquita Brands Intl	LS		5,600.000	46,704	8.340	46,704	37,128	0	0	0	(31,808)	0	(31,808)	0	L	01/04/2008

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
171046-10-5	Christopher & Banks Corp			18,100.000	42,354	2.340	42,354	102,915	0	2,172	0	(60,561)	0	(60,561)	0	L	06/28/2011
171232-10-1	Chubb Corp	LS		2,700.000	186,894	69.220	186,894	114,264	1,053	4,158	0	25,866	0	25,866	0	L	01/08/2008
17163B-10-2	Ciber Inc			18,300.000	70,638	3.860	70,638	62,346	0	0	0	8,292	0	8,292	0	L	09/15/2011
171798-10-1	Cimarex Energy Co	LS		2,200.000	136,180	61.900	136,180	58,916	0	836	0	(58,586)	0	(58,586)	0	L	06/17/2008
172062-10-1	Cincinnati Financial Corp	LS		21,000.000	639,660	30.460	639,660	596,837	8,453	8,453	0	42,823	0	42,823	0	L	06/27/2011
17273K-10-9	CIRCOR International Inc			2,800.000	98,868	35.310	98,868	68,306	0	420	0	(19,516)	0	(19,516)	0	L	06/26/2009
17275R-10-2	Cisco Systems Inc			39,300.000	710,544	18.080	710,544	672,369	0	1,272	0	38,175	0	38,175	0	L	12/15/2011
172908-10-5	Cintas Corp	LS		900.000	31,329	34.810	31,329	26,838	0	486	0	4,491	0	4,491	0	L	03/23/2011
172922-10-6	Citizens & Northern Corp			2,300.000	42,481	18.470	42,481	23,281	0	1,334	0	8,303	0	8,303	0	L	12/22/2009
172967-42-4	Citigroup Inc			23,860.000	627,757	26.310	627,757	666,806	0	578	0	(39,049)	106,701	(145,750)	0	L	10/20/2011
17306X-10-2	Citi Trends Inc	LS		6,700.000	58,826	8.780	58,826	77,047	0	0	0	(18,221)	0	(18,221)	0	L	09/15/2011
177376-10-0	Citrix Systems Inc			700.000	42,504	60.720	42,504	44,780	0	0	0	(2,276)	0	(2,276)	0	L	12/15/2011
179895-10-7	Clarcor Inc			5,900.000	294,941	49.990	294,941	159,211	0	2,567	0	41,890	0	41,890	0	L	01/04/2008
18451C-10-9	Clear Channel Outdoor			6,900.000	86,595	12.550	86,595	75,434	0	0	0	11,161	0	11,161	0	L	09/15/2011
18538R-10-3	Clearwater Paper Corp			3,772.000	134,321	35.610	134,321	51,869	0	0	0	(13,353)	0	(13,353)	0	L	08/29/2011
185860-10-3	Cleveland Biolabs Inc	LS		700.000	2,002	2.860	2,002	1,764	0	0	0	238	0	238	0	L	10/20/2011
18683K-10-1	Cliffs Natural Resources Inc			1,000.000	62,350	62.350	62,350	63,195	0	0	0	(845)	0	(845)	0	L	12/15/2011
18911Q-10-2	Cloud Peak Energy Inc			5,100.000	98,532	19.320	98,532	105,084	0	0	0	(6,552)	0	(6,552)	0	L	12/15/2011
189754-10-4	Coach			3,700.000	225,848	61.040	225,848	65,046	833	2,775	0	21,201	0	21,201	0	L	01/04/2008
190897-10-8	Cobiz Inc	LS		12,500.000	72,125	5.770	72,125	60,639	0	500	0	(3,875)	0	(3,875)	0	L	02/19/2009
191216-10-0	Coca-Cola Company			23,100.000	1,616,307	69.970	1,616,307	1,054,799	0	43,428	0	97,020	0	97,020	0	L	07/22/2008
192108-50-4	Coeur D'Alene Mines Corp	LS		10,420.000	251,539	24.140	251,539	174,691	0	0	0	(33,136)	0	(33,136)	0	L	12/22/2009
19238U-10-7	Cogdell Spencer Inc			10,600.000	45,050	4.250	45,050	47,011	1,060	4,240	0	(16,430)	0	(16,430)	0	L	06/26/2009
192422-10-3	Cognex Corp	LS		1,700.000	60,843	35.790	60,843	22,678	0	612	0	10,829	0	10,829	0	L	08/16/2005
192446-10-2	Cognizant Tech Solutions-A			4,900.000	315,119	64.310	315,119	100,896	0	0	0	(44,002)	0	(44,002)	0	L	01/04/2008
192576-10-6	Cohu Inc			6,000.000	68,100	11.350	68,100	52,291	360	1,440	0	(31,380)	0	(31,380)	0	L	11/19/2008
19259P-30-0	Coinstar Inc	LS		1,500.000	68,460	45.640	68,460	47,875	0	0	0	(16,200)	0	(16,200)	0	L	06/28/2007
194162-10-3	Colgate-Palmolive Co	LS		5,500.000	508,145	92.390	508,145	328,641	0	12,485	0	66,110	0	66,110	0	L	02/22/2008
19421W-10-0	Collective Brands Inc	LS		7,100.000	102,027	14.370	102,027	70,820	0	0	0	(47,783)	0	(47,783)	0	L	02/19/2009
195872-10-6	Colonial Properties Trust	LS		8,600.000	179,396	20.860	179,396	70,242	0	5,160	0	24,166	0	24,166	0	L	01/13/2009
197236-10-2	Columbia Banking System Inc			3,900.000	75,153	19.270	75,153	46,527	0	1,053	0	(6,981)	0	(6,981)	0	L	04/02/2008
198516-10-6	Columbia Sportswear Co	LS		1,800.000	83,790	46.550	83,790	63,666	0	1,548	0	(24,750)	0	(24,750)	0	L	06/28/2007
199908-10-4	Comfort Systems USA Inc			8,400.000	90,048	10.720	90,048	82,876	0	205	0	7,172	0	7,172	0	L	11/30/2011
20030N-10-1	Comcast Corp			27,750.000	657,953	23.710	657,953	423,984	3,122	11,988	0	48,285	0	48,285	0	L	01/04/2008
200340-10-7	Comerica Inc			1,726.000	44,531	25.800	44,531	37,846	173	173	0	6,684	0	6,684	0	L	07/28/2011
201723-10-3	Commercial Metals Co			2,100.000	29,043	13.830	29,043	29,193	0	0	0	(150)	0	(150)	0	L	12/15/2011
203607-10-6	Community Bank System Inc.			6,500.000	180,700	27.800	180,700	98,703	1,690	6,370	0	195	0	195	0	L	06/26/2009
204149-10-8	Community Trust Bancorp			3,200.000	94,144	29.420	94,144	78,695	992	3,920	0	1,472	0	1,472	0	L	12/08/2006
20451N-10-1	Compass Minerals International			2,100.000	144,585	68.850	144,585	105,705	0	3,780	0	(42,882)	0	(42,882)	0	L	11/19/2008
20451Q-10-4	Compass Diversified Holdings	LS		21,600.000	267,624	12.390	267,624	305,525	0	27,918	0	(63,171)	31,217	(94,388)	0	L	03/23/2011
20453E-10-9	Complete Production Services	LS		3,500.000	117,460	33.560	117,460	21,648	0	0	0	14,035	0	14,035	0	L	06/26/2009
205306-10-3	Computer Programs & Systems			1,900.000	97,109	51.110	97,109	62,453	0	2,736	0	8,113	0	8,113	0	L	04/08/2009
205768-20-3	Comstock Res Inc	LS		1,300.000	19,890	15.300	19,890	20,398	0	0	0	(508)	0	(508)	0	L	12/15/2011
205826-20-9	Comtech Telecommunications	LS		1,700.000	48,654	28.620	48,654	48,173	0	0	0	481	0	481	0	L	12/15/2011
207410-10-1	Conmed Corp	LS		7,600.000	195,092	25.670	195,092	117,064	0	0	0	(5,776)	0	(5,776)	0	L	01/04/2008
20825C-10-4	ConocoPhillips			15,859.000	1,155,645	72.870	1,155,645	719,996	0	41,868	0	75,647	0	75,647	0	L	08/12/2010
20854P-10-9	Consol Energy Inc			2,300.000	84,410	36.700	84,410	58,052	0	978	0	(27,692)	0	(27,692)	0	L	01/04/2008
209034-10-7	Consolidated Communications			14,000.000	266,700	19.050	266,700	271,901	0	10,847	0	(5,201)	0	(5,201)	0	L	06/27/2011
210371-10-0	Constellation Energy Group			1,600.000	63,472	39.670	63,472	38,880	384	1,536	0	14,464	0	14,464	0	L	01/04/2008
212485-10-6	Convergys Corp	LS		14,200.000	181,334	12.770	181,334	151,032	0	0	0	30,302	0	30,302	0	L	11/30/2011
216831-10-7	Cooper Tire and Rubber			4,500.000	63,045	14.010	63,045	18,180	0	1,890	0	(43,065)	0	(43,065)	0	L	01/04/2008
218681-10-4	Core-Mark Holding Company			1,600.000	63,360	39.600	63,360	29,152	0	272	0	6,416	0	6,416	0	L	11/29/2007
21870Q-10-5	Coresite Realty Corp			1,300.000	23,166	17.820	23,166	21,269	234	338	0	1,897	0	1,897	0	L	06/27/2011
218868-10-7	Corinthian Colleges Inc	LS		71,300.000	154,721	2.170	154,721	154,721	0	0	0	0	143,926	(143,926)	0	L	06/27/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
219350-10-5	Corning Inc			15,900.000	206,382	12.980	206,382	182,943	0	3,578	0	(100,806)	0	(100,806)	0	L	01/04/2008
22160K-10-5	Costco Wholesale Corp			3,200.000	266,624	83.320	266,624	148,224	0	2,960	0	35,552	0	35,552	0	L	01/04/2008
222660-10-2	Courier Corp			6,100.000	71,553	11.730	71,553	65,904	0	2,562	0	5,649	0	5,649	0	L	06/28/2011
222795-10-6	Cousins Properties	LS		1.000	6	6.410	6	7	0	0	0	(2)	0	(2)	0	L	02/23/2010
222816-10-0	Covance Inc	LS		1,400.000	64,008	45.720	64,008	49,882	0	0	0	(7,966)	0	(7,966)	0	L	06/17/2008
22410J-10-6	Cracker Barrel Old Ctry Store	LS		3,500.000	176,435	50.410	176,435	125,223	0	3,185	0	(15,260)	0	(15,260)	0	L	12/12/2008
227046-10-9	Crocs Inc	LS		1,900.000	28,063	14.770	28,063	7,173	0	0	0	(4,465)	0	(4,465)	0	L	06/26/2009
227483-10-4	Cross Country Healthcare Inc			23,100.000	128,205	5.550	128,205	131,245	0	0	0	(22,048)	0	(22,048)	0	L	09/15/2011
22765Y-10-4	Crosstex Energy Inc	LS		9,000.000	113,760	12.640	113,760	37,845	0	3,330	0	34,020	0	34,020	0	L	06/26/2009
228227-10-4	Crown Castle Intl Corp			2,000.000	89,600	44.800	89,600	35,160	0	0	0	1,940	0	1,940	0	L	09/21/2007
229663-10-9	Cubesmart			3,100.000	32,984	10.640	32,984	27,760	0	0	0	5,224	0	5,224	0	L	10/20/2011
231021-10-6	Cummins Engine			1,800.000	158,436	88.020	158,436	45,810	0	2,385	0	(39,582)	0	(39,582)	0	L	06/28/2007
231561-10-1	Curtiss-Wright Corp	LS		5,300.000	187,249	35.330	187,249	153,175	0	1,696	0	11,289	0	11,289	0	L	06/26/2009
232572-10-7	Cymer Inc	LS		3,400.000	169,184	49.760	169,184	80,692	0	0	0	15,946	0	15,946	0	L	11/19/2008
233162-50-2	DDI Corp			2,500.000	23,325	9.330	23,325	23,553	0	500	0	(228)	0	(228)	0	L	06/27/2011
23317H-10-2	DDR Corp	LS		7,200.000	87,624	12.170	87,624	61,787	1,400	432	0	25,837	0	25,837	0	L	09/15/2011
23332B-10-6	DSP Group			14,400.000	75,024	5.210	75,024	97,929	0	0	0	(22,905)	0	(22,905)	0	L	09/15/2011
23334L-10-2	DSW INC			1,845.000	81,567	44.210	81,567	6,447	0	4,244	0	75,121	0	75,121	0	L	06/01/2011
234264-10-9	Daktronics Inc			4,600.000	44,022	9.570	44,022	43,127	0	2,346	0	895	0	895	0	L	11/30/2011
235825-20-5	DanaHolding Corp	LS		4,000.000	48,600	12.150	48,600	44,223	0	0	0	4,377	0	4,377	0	L	12/15/2011
235851-10-2	Danaher Corp			4,600.000	216,384	47.040	216,384	130,203	115	391	0	(598)	0	(598)	0	L	01/04/2008
239359-10-2	Dawson Geophysical Co			1,300.000	51,389	39.530	51,389	44,508	0	0	0	6,881	0	6,881	0	L	11/30/2011
242309-10-2	DealerTrack Holdings Inc	LS		800.000	21,808	27.260	21,808	21,364	0	0	0	444	0	444	0	L	12/15/2011
244199-10-5	Deere and Co			3,800.000	293,930	77.350	293,930	133,626	1,558	5,776	0	(21,660)	0	(21,660)	0	L	01/04/2008
24661P-10-4	Delcath Systems Inc	LS		8,600.000	26,230	3.050	26,230	26,230	0	0	0	0	18,606	(18,606)	0	L	06/27/2011
246647-10-1	Delek US Holdings Inc			2,000.000	22,820	11.410	22,820	20,830	0	0	0	1,990	0	1,990	0	L	12/15/2011
24702R-10-1	Dell Inc	LS		1,400.000	20,482	14.630	20,482	21,113	0	0	0	(631)	0	(631)	0	L	12/15/2011
247131-10-5	Delphi Financial Group - Cl A			7,950.000	352,185	44.300	352,185	122,694	0	3,737	0	122,907	0	122,907	0	L	01/04/2008
247361-70-2	Delta Air Lines Inc			8,000.000	64,720	8.090	64,720	46,320	0	0	0	(36,080)	0	(36,080)	0	L	12/29/2008
248019-10-1	Deluxe Corp	LS		9,900.000	225,324	22.760	225,324	111,860	0	9,900	0	(2,574)	0	(2,574)	0	L	01/04/2008
25179M-10-3	Devon Energy Corporation			3,700.000	229,400	62.000	229,400	196,883	0	2,479	0	(61,087)	0	(61,087)	0	L	06/17/2008
25271C-10-2	Diamond Offshore Drilling	LS		900.000	49,734	55.260	49,734	53,046	0	3,150	0	(10,449)	0	(10,449)	0	L	07/22/2008
252784-30-1	Diamondrock Hospitality Co			14,239.000	137,264	9.640	137,264	74,622	1,139	3,417	0	(33,604)	0	(33,604)	0	L	01/29/2010
25388B-10-4	Digital River Inc			3,000.000	45,060	15.020	45,060	62,495	0	0	0	(17,435)	0	(17,435)	0	L	09/15/2011
253922-10-8	Dime Community Bancshares			2,900.000	36,540	12.600	36,540	26,419	0	1,624	0	(5,771)	0	(5,771)	0	L	06/27/2008
25400B-10-8	Digital Generation Inc	LS		2,900.000	34,568	11.920	34,568	50,025	0	0	0	(15,457)	0	(15,457)	0	L	11/11/2011
254687-10-6	The Walt Disney Co			18,200.000	682,500	37.500	682,500	411,526	10,920	7,280	0	(182)	0	(182)	0	L	01/04/2008
254709-10-8	Discover Financial Svs			5,500.000	132,000	24.000	132,000	37,925	550	1,100	0	30,085	0	30,085	0	L	01/04/2008
25490A-10-1	DirectTV			7,901.000	337,847	42.760	337,847	157,230	0	0	0	22,360	0	22,360	0	L	11/25/2009
256743-10-5	Dollar Thrifty Autom	LS		2,100.000	147,546	70.260	147,546	29,705	0	0	0	48,300	0	48,300	0	L	06/26/2009
25746U-10-9	Dominion Resources Inc			6,300.000	334,404	53.080	334,404	222,336	0	11,919	0	62,758	0	62,758	0	L	06/27/2011
25754A-20-1	Dominos Pizza Inc	LS		7,600.000	258,020	33.950	258,020	35,796	0	0	0	136,800	0	136,800	0	L	06/28/2007
257559-20-3	Domtar Corp	LS		1,200.000	95,952	79.960	95,952	21,042	1,470	1,440	0	4,848	0	4,848	0	L	06/26/2009
257867-10-1	RR Donnelley and Sons Co	LS		7,100.000	102,453	14.430	102,453	99,825	0	0	0	2,628	0	2,628	0	L	12/15/2011
25960R-10-5	Douglas Dynamics			4,300.000	62,866	14.620	62,866	63,557	0	882	0	(691)	0	(691)	0	L	12/15/2011
260543-10-3	Dow Chemical			10,000.000	287,600	28.760	287,600	130,254	2,500	8,000	0	(53,800)	0	(53,800)	0	L	07/22/2008
26168L-20-5	Drew Industries Inc	LS		2,600.000	63,778	24.530	63,778	22,568	0	0	0	4,706	0	4,706	0	L	06/27/2008
263534-10-9	E I Du Pont De Nemours	LS		10,600.000	485,268	45.780	485,268	247,093	0	17,384	0	(43,460)	0	(43,460)	0	L	07/22/2008
264147-10-9	Ducommun Inc	LS		6,800.000	86,700	12.750	86,700	117,050	0	0	0	(30,350)	0	(30,350)	0	L	09/15/2011
26441C-10-5	Duke Energy Corp	LS		32,600.000	717,200	22.000	717,200	532,803	0	30,608	0	136,433	0	136,433	0	L	02/10/2011
267475-10-1	Dycom Industries			2,100.000	43,932	20.920	43,932	35,823	0	0	0	8,109	0	8,109	0	L	10/20/2011
268158-10-2	Dynavax Technologies Corp	LS		6,600.000	21,912	3.320	21,912	20,377	0	0	0	1,535	0	1,535	0	L	12/15/2011
26817G-30-0	Dynegy Inc			38,700.000	107,199	2.770	107,199	184,971	0	0	0	(110,295)	0	(110,295)	0	L	12/01/2010
268648-10-2	EMC Corp			22,300.000	480,342	21.540	480,342	265,018	0	0	0	(30,328)	0	(30,328)	0	L	01/04/2008

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
26875P-10-1	EOG Resources			1,200.000	118,212	98.510	118,212	65,712	0	762	0	8,520	0	8,520	0	L	01/04/2008
26884L-10-9	EQT Corporation			3,400.000	186,286	54.790	186,286	114,070	0	2,992	0	33,830	0	33,830	0	L	02/09/2009
27579R-10-4	East West Bancorp Inc	LS		9,500.000	187,625	19.750	187,625	108,631	0	1,520	0	1,900	0	1,900	0	L	12/22/2009
277276-10-1	Eastgroup Properties Inc			2,500.000	108,700	43.480	108,700	70,175	0	5,200	0	2,900	0	2,900	0	L	05/01/2008
277461-10-9	Eastman Kodak Co			36,900.000	23,985	0.650	23,985	109,040	0	0	0	(173,799)	0	(173,799)	0	L	06/26/2009
278058-10-2	Eaton Corp			3,000.000	130,590	43.530	130,590	74,565	0	4,080	0	(21,675)	0	(21,675)	0	L	03/01/2011
278642-10-3	Ebay Inc			10,300.000	312,399	30.330	312,399	143,788	0	0	0	25,750	0	25,750	0	L	01/04/2008
278715-20-6	EBIX Inc	LS		3,900.000	86,190	22.100	86,190	32,072	0	156	0	(6,123)	0	(6,123)	0	L	04/08/2009
278768-10-6	Echostar Holding Corp-A			1,900.000	39,786	20.940	39,786	28,253	0	0	0	(7,657)	0	(7,657)	0	L	01/08/2008
281020-10-7	Edison International			3,900.000	161,460	41.400	161,460	112,359	1,268	4,992	0	10,920	0	10,920	0	L	01/04/2008
28140H-10-4	Education Realty Trust Inc			4,900.000	50,127	10.230	50,127	45,131	0	0	0	4,996	0	4,996	0	L	11/30/2011
28140M-10-3	Education MAnagement Corp	LS		7,700.000	215,523	27.990	215,523	107,805	0	0	0	76,153	0	76,153	0	L	12/01/2010
28336L-10-9	El Paso Corporation			3,200.000	85,024	26.570	85,024	79,236	0	0	0	5,788	0	5,788	0	L	12/15/2011
283677-85-4	El Paso Electric Co.	LS		11,300.000	391,432	34.640	391,432	178,417	0	7,458	0	80,343	0	80,343	0	L	01/04/2008
285218-10-3	Electro Rent Corp			5,800.000	99,470	17.150	99,470	98,466	0	1,160	0	1,004	0	1,004	0	L	06/28/2011
285229-10-0	Electro Scientific Inds Inc			7,900.000	114,392	14.480	114,392	46,768	0	0	0	(12,245)	0	(12,245)	0	L	01/04/2008
286082-10-2	Electronics For Imaging	LS		12,000.000	171,000	14.250	171,000	117,600	0	0	0	(720)	0	(720)	0	L	01/04/2008
28660G-10-6	Elizabeth Arden			2,400.000	88,896	37.040	88,896	20,952	0	0	0	33,672	0	33,672	0	L	06/28/2007
29084Q-10-0	Emcor Group Inc			10,200.000	273,462	26.810	273,462	195,070	0	510	0	(22,134)	0	(22,134)	0	L	01/04/2008
291005-10-6	Emeritus Corp			1,400.000	24,514	17.510	24,514	21,508	0	0	0	3,006	0	3,006	0	L	12/15/2011
291011-10-4	Emerson Electric Co			7,600.000	354,084	46.590	354,084	278,236	0	10,906	0	(80,408)	0	(80,408)	0	L	01/04/2008
292218-10-4	Employers Holdings Inc			9,800.000	177,282	18.090	177,282	93,492	0	2,352	0	5,978	0	5,978	0	L	01/04/2008
292475-20-9	Emulex Corp			7,100.000	48,706	6.860	48,706	35,713	0	0	0	(34,080)	0	(34,080)	0	L	01/04/2008
292554-10-2	Encore Capital Group Inc			800.000	17,008	21.260	17,008	7,424	0	0	0	(1,752)	0	(1,752)	0	L	06/27/2008
292562-10-5	Encore Wire Corp			3,900.000	101,010	25.900	101,010	61,542	0	312	0	3,198	0	3,198	0	L	01/04/2008
29265N-10-8	Energen Corp	LS		2,900.000	145,000	50.000	145,000	85,057	0	1,566	0	5,046	0	5,046	0	L	06/17/2008
29270J-10-0	Energy Recovery Inc.	LS		21,500.000	55,470	2.580	55,470	67,685	0	0	0	(12,215)	0	(12,215)	0	L	06/28/2011
29275Y-10-2	EnerSys	LS		6,500.000	168,805	25.970	168,805	89,521	0	0	0	(39,975)	0	(39,975)	0	L	06/26/2009
293389-10-2	Ennis Inc			8,600.000	114,638	13.330	114,638	81,396	0	5,332	0	(32,422)	0	(32,422)	0	L	01/04/2008
29355X-10-7	Enpro Industries	LS		4,800.000	158,304	32.980	158,304	82,080	0	0	0	(41,184)	0	(41,184)	0	L	01/04/2008
29358P-10-1	Ensign Group Inc			1,700.000	41,650	24.500	41,650	27,086	102	374	0	(629)	0	(629)	0	L	04/08/2009
29362U-10-4	Entegris Inc	LS		30,700.000	267,858	8.725	267,858	89,307	0	0	0	38,529	0	38,529	0	L	01/14/2010
29380T-10-5	Entertainment Properties Trust			4,900.000	214,179	43.710	214,179	77,224	3,430	13,475	0	(12,446)	0	(12,446)	0	L	01/04/2008
293904-10-8	Enzon Pharmaceuticals Inc	LS		1,800.000	12,060	6.700	12,060	12,932	0	0	0	(872)	0	(872)	0	L	10/20/2011
294100-10-2	Enzo Biochem Inc.			4,400.000	9,856	2.240	9,856	11,440	0	0	0	(1,584)	0	(1,584)	0	L	10/20/2011
294752-10-0	Equity One Inc	LS		8,900.000	151,122	16.980	151,122	108,491	0	7,832	0	(10,680)	0	(10,680)	0	L	01/04/2008
29481V-10-8	Eresearch Technology Inc	LS		13,000.000	60,970	4.690	60,970	66,934	0	0	0	(5,964)	0	(5,964)	0	L	09/15/2011
297187-10-6	Essex Rental Corp			3,800.000	11,210	2.950	11,210	7,939	0	0	0	3,271	0	3,271	0	L	10/20/2011
297425-10-0	Esterline Technologies	LS		3,500.000	195,895	55.970	195,895	70,665	0	0	0	(44,170)	0	(44,170)	0	L	01/04/2008
298736-10-9	Euronet Worldwide Inc	LS		6,200.000	114,576	18.480	114,576	88,308	0	0	0	8,310	0	8,310	0	L	12/15/2011
30161N-10-1	Exelon Corp	LS		21,600.000	936,792	43.370	936,792	828,842	0	45,360	0	37,368	0	37,368	0	L	06/25/2010
30161Q-10-4	Exelixis Inc	LS		5,000.000	23,675	4.735	23,675	19,925	0	0	0	(17,375)	0	(17,375)	0	L	09/16/2010
30212P-30-3	Expedia Inc	LS		500.000	14,510	29.020	14,510	13,017	0	0	0	1,493	0	1,493	0	L	12/21/2011
302182-10-0	Express Scripts Inc Cl A	LS		5,800.000	259,202	44.690	259,202	140,196	0	0	0	(54,288)	0	(54,288)	0	L	01/04/2008
30225T-10-2	Extra Space Storage Inc	LS		7,600.000	184,148	24.230	184,148	41,876	0	4,256	0	51,908	0	51,908	0	L	01/04/2008
30225X-10-3	Exterran Holdings Inc	LS		9,312.000	84,739	9.100	84,739	104,011	0	0	0	(31,262)	11,510	(42,772)	0	L	10/20/2011
30226D-10-6	Extreme Networks Inc	LS		27,700.000	80,884	2.920	80,884	42,104	0	0	0	(4,709)	0	(4,709)	0	L	01/08/2008
30231G-10-2	Exxon Mobil Corporation			54,613.000	4,628,998	84.760	4,628,998	3,466,264	0	101,034	0	635,695	0	635,695	0	L	06/25/2010
30241L-10-9	FEI Company			1,500.000	61,170	40.780	61,170	27,894	0	0	0	21,555	0	21,555	0	L	11/19/2008
302491-30-3	FMC Corp			1,100.000	94,644	86.040	94,644	49,203	165	633	0	6,765	0	6,765	0	L	06/17/2008
30249U-10-1	FMC Technologies Inc	LS		3,000.000	156,690	52.230	156,690	35,745	0	0	0	23,325	0	23,325	0	L	04/01/2011
302520-10-1	FNB Corp/PA	LS		26,800.000	303,108	11.310	303,108	230,287	0	12,864	0	39,932	0	39,932	0	L	12/01/2010
302941-10-9	FTI Consulting Inc	LS		3,600.000	152,712	42.420	152,712	147,423	0	0	0	5,289	0	5,289	0	L	11/30/2011
303250-10-4	Fair Isaac Corp			7,300.000	261,632	35.840	261,632	102,711	0	584	0	91,031	0	91,031	0	L	07/22/2008

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
303726-10-3	Fairchild Semiconductor Intl	LS		3,800.000	45,752	12.040	45,752	14,174	0	0	0	(13,566)	0	(13,566)	0	L	04/04/2006
307675-10-8	Farmer Brothers Co	LS		2,200.000	16,808	7.640	16,808	22,986	0	0	0	(6,178)	0	(6,178)	0	L	06/27/2011
311900-10-4	Fastenal Co	LS		1,400.000	61,054	43.610	61,054	57,067	0	0	0	3,987	0	3,987	0	L	12/15/2011
31337#-10-5	Federal Home Loan Bank of Cincinnati			63,792.000	6,379,200	100.000	6,379,200	6,379,200	0	271,072	0	0	0	0	0	U	05/11/2010
313855-10-8	Federal Signal Corp			10,900.000	45,235	4.150	45,235	40,147	0	0	0	5,088	0	5,088	0	L	11/30/2011
31428X-10-6	FedEx Corporation			2,600.000	217,126	83.510	217,126	166,790	338	988	0	(24,700)	0	(24,700)	0	L	01/04/2008
31430F-10-1	Felcor Lodging Trust Inc	LS		10,400.000	31,720	3.050	31,720	26,778	0	0	0	4,942	0	4,942	0	L	10/20/2011
315405-10-0	Ferro Corp			11,000.000	53,790	4.890	53,790	28,655	0	0	0	(107,250)	0	(107,250)	0	L	06/26/2009
31620M-10-6	Fidelity National Information			3,900.000	103,701	26.590	103,701	68,052	0	780	0	(3,120)	0	(3,120)	0	L	01/04/2008
316773-10-0	Fifth Third Bancorp			12,536.000	159,458	12.720	159,458	103,547	1,003	2,633	0	(24,571)	0	(24,571)	0	L	06/09/2008
31678A-10-3	Fifth Street Finance Corp			22,700.000	217,239	9.570	217,239	261,429	0	29,038	0	(58,339)	0	(58,339)	0	L	10/22/2010
317923-10-0	Finish Line Inc	LS		8,537.000	164,636	19.285	164,636	65,769	0	1,707	0	17,885	0	17,885	0	L	06/11/2008
31847R-10-2	First American Financial			7,300.000	92,491	12.670	92,491	89,501	438	0	0	2,990	0	2,990	0	L	11/30/2011
318910-10-6	First Bancorp/NC			2,500.000	27,875	11.150	27,875	26,327	200	400	0	1,549	0	1,549	0	L	06/27/2011
319383-10-5	First Busey Corp	LS		54,300.000	271,500	5.000	271,500	257,088	0	8,688	0	16,290	0	16,290	0	L	06/25/2010
31946M-10-3	First Citizens BCSHS			300.000	52,497	174.990	52,497	39,540	90	360	0	(4,218)	0	(4,218)	0	L	08/17/2005
320209-10-9	First Financial Bancorp			8,400.000	139,776	16.640	139,776	73,439	2,268	5,124	0	(15,456)	0	(15,456)	0	L	11/19/2008
320239-10-6	First Financial Holdings Inc	LS		3,300.000	29,469	8.930	29,469	30,687	0	660	0	(8,514)	0	(8,514)	0	L	09/16/2010
32054K-10-3	First Industrial Realty Trust	LS		9,900.000	101,277	10.230	101,277	90,728	0	0	0	10,549	0	10,549	0	L	11/30/2011
32055Y-20-1	First Interstate Bancsyst/MT			6,000.000	78,180	13.030	78,180	87,775	720	1,350	0	(9,595)	0	(9,595)	0	L	06/28/2011
320771-10-8	First Marblehead Corp	LS		13,700.000	16,029	1.170	16,029	17,673	0	0	0	(13,700)	0	(13,700)	0	L	06/27/2008
320867-10-4	First Midwest Bancorp			4,400.000	44,572	10.130	44,572	33,589	44	156	0	(4,814)	0	(4,814)	0	L	10/20/2011
33582V-10-8	First Niagara Financial Grp	LS		18,103.000	156,229	8.630	156,229	196,815	0	11,586	0	(96,851)	0	(96,851)	0	L	04/13/2010
33610F-10-9	First Potomac Realty Trust	LS		7,600.000	99,180	13.050	99,180	54,354	0	6,080	0	(28,652)	0	(28,652)	0	L	11/19/2008
336901-10-3	1st Source Corp	LS		3,060.000	77,510	25.330	77,510	49,266	0	1,958	0	15,575	0	15,575	0	L	08/18/2005
337915-10-2	Firstmerit Corporation	LS		16,900.000	255,697	15.130	255,697	275,560	0	5,872	0	(19,863)	0	(19,863)	0	L	06/27/2011
337932-10-7	Firstenergy Corp			21,200.000	939,160	44.300	939,160	767,519	0	39,985	0	157,120	0	157,120	0	L	03/23/2011
33832D-10-6	Five Star Quality Care			6,700.000	20,100	3.000	20,100	19,541	0	0	0	559	0	559	0	L	10/20/2011
343412-10-2	Fluor Corp New			400.000	20,100	50.250	20,100	19,319	0	0	0	781	0	781	0	L	12/15/2011
343498-10-1	Flowers Foods Inc	LS		11,550.000	219,219	18.980	219,219	180,796	0	6,738	0	12,012	0	12,012	0	L	06/27/2011
34354P-10-5	Flowserve Corporation			900.000	89,388	99.320	89,388	46,350	288	1,125	0	(17,910)	0	(17,910)	0	L	06/17/2008
343873-10-5	Flushing Financial Corp			2,000.000	25,260	12.630	25,260	22,520	0	1,040	0	(2,740)	0	(2,740)	0	L	11/19/2008
344849-10-4	Foot Locker Inc			2,300.000	54,832	23.840	54,832	54,906	0	0	0	(74)	0	(74)	0	L	12/15/2011
345370-86-0	Ford Motor Company	LS		27,335.000	294,125	10.760	294,125	97,860	0	0	0	(136,293)	0	(136,293)	0	L	12/15/2011
345838-10-6	Forest Laboratories Inc			4,300.000	130,118	30.260	130,118	94,428	0	0	0	(7,396)	0	(7,396)	0	L	01/04/2008
346233-10-9	Forestar Real Estate Group			4,600.000	69,598	15.130	69,598	35,190	0	0	0	(19,182)	0	(19,182)	0	L	06/27/2008
346375-10-8	Formfactor Inc			27,100.000	137,126	5.060	137,126	238,958	0	0	0	(103,462)	0	(103,462)	0	L	06/28/2011
34959E-10-9	Fortinet Inc	LS		900.000	19,629	21.810	19,629	19,716	0	0	0	(87)	0	(87)	0	L	12/15/2011
349853-10-1	Forward Air Corporation			1,700.000	54,485	32.050	54,485	27,591	0	476	0	6,239	0	6,239	0	L	08/16/2005
350060-10-9	Foster (LB) Co Class A			500.000	14,145	28.290	14,145	12,415	0	50	0	(6,325)	0	(6,325)	0	L	06/27/2008
353469-10-9	Franklin Covey Co			1,100.000	9,317	8.470	9,317	9,319	0	0	0	(2)	0	(2)	0	L	10/20/2011
353514-10-2	Franklin Electric Co Inc	LS		3,200.000	139,392	43.560	139,392	82,874	0	1,712	0	14,848	0	14,848	0	L	06/26/2009
354613-10-1	Franklin Resources Inc			2,200.000	211,332	96.060	211,332	129,415	0	7,194	0	(33,330)	0	(33,330)	0	L	01/04/2008
356108-10-0	Freds Inc			9,000.000	131,220	14.580	131,220	78,390	0	1,800	0	7,380	0	7,380	0	L	01/04/2008
35671D-85-7	Freeport-McMoran Copper -B			8,710.000	320,441	36.790	320,441	187,854	0	10,215	0	(158,753)	0	(158,753)	0	L	12/15/2011
35906A-10-8	Frontier Communications Corp	LS		44,400.000	228,660	5.150	228,660	228,660	0	33,300	0	(72,887)	130,465	(203,352)	0	L	04/30/2010
35952W-10-3	Fuel Systems Solutions	LS		300.000	4,947	16.490	4,947	5,945	0	0	0	(998)	0	(998)	0	L	10/20/2011
359694-10-6	H B Fuller Co.	LS		8,000.000	184,880	23.110	184,880	104,000	0	2,360	0	20,720	0	20,720	0	L	01/04/2008
361268-10-5	G & K Services Inc - Cl A			4,800.000	139,728	29.110	139,728	97,056	0	2,160	0	(8,640)	0	(8,640)	0	L	01/04/2008
361448-10-3	GATX Corp	LS		2,100.000	91,686	43.660	91,686	42,483	0	2,436	0	17,598	0	17,598	0	L	08/16/2005
36159R-10-3	Geo Group Inc	LS		4,100.000	68,675	16.750	68,675	74,552	0	0	0	(5,877)	0	(5,877)	0	L	10/20/2011
361652-20-9	GFI Group Inc			32,600.000	134,312	4.120	134,312	151,364	0	3,260	0	(17,052)	0	(17,052)	0	L	06/28/2011
364760-10-8	Gap Inc			4,200.000	77,910	18.550	77,910	54,558	473	1,838	0	(15,078)	0	(15,078)	0	L	08/16/2005
367905-10-6	Gaylord Entmt Co New	LS		6,000.000	144,840	24.140	144,840	49,980	0	0	0	(70,800)	0	(70,800)	0	L	01/04/2008

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
368736-10-4	Generac Holdings Inc	LS		1,700.000	47,651	28.030	47,651	46,893	0	0	0	758	0	758	0	L	12/15/2011
369550-10-8	General Dynamics Corp			1,600.000	106,256	66.410	106,256	66,544	0	2,928	0	(7,280)	0	(7,280)	0	L	01/04/2008
369604-10-3	General Electric Co			102,900.000	1,842,939	17.910	1,842,939	1,130,085	17,493	59,682	0	(39,102)	0	(39,102)	0	L	12/29/2008
370023-10-3	General Growth Properties			4,900.000	73,598	15.020	73,598	67,009	490	0	0	6,589	0	6,589	0	L	11/30/2011
370334-10-4	General Mills Inc			7,200.000	290,952	40.410	290,952	208,917	0	8,424	0	34,704	0	34,704	0	L	07/15/2008
370373-10-2	General Moly Inc	LS		20,100.000	62,109	3.090	62,109	52,361	0	0	0	(68,139)	0	(68,139)	0	L	06/26/2009
37045V-10-0	General Motors Co	LS		3,200.000	64,864	20.270	64,864	67,593	0	0	0	(2,729)	0	(2,729)	0	L	11/30/2011
371532-10-2	Genesco Inc	LS		3,700.000	228,438	61.740	228,438	69,671	0	0	0	89,725	0	89,725	0	L	06/27/2008
371559-10-5	Genesee & Wyoming Inc			1,100.000	66,638	60.580	66,638	23,375	0	0	0	8,393	0	8,393	0	L	06/17/2008
371901-10-9	Gentex			2,800.000	82,852	29.590	82,852	77,310	0	0	0	5,542	0	5,542	0	L	12/15/2011
37247A-10-2	Gentiva Health Services Inc	LS		5,100.000	34,425	6.750	34,425	17,350	0	0	0	17,075	0	17,075	0	L	10/20/2011
37250W-10-8	GeoEye Inc	LS		2,400.000	53,328	22.220	53,328	43,224	0	0	0	(48,408)	0	(48,408)	0	L	06/27/2008
373200-30-2	Georgia Gulf Corp			4,200.000	81,858	19.490	81,858	72,634	0	0	0	9,224	0	9,224	0	L	11/30/2011
374163-10-3	Geron Corp	LS		38,200.000	56,536	1.480	56,536	99,400	0	0	0	(42,864)	0	(42,864)	0	L	09/15/2011
374689-10-7	Gibraltar Industries Inc			8,200.000	114,472	13.960	114,472	38,704	0	0	0	3,198	0	3,198	0	L	01/04/2008
375558-10-3	Gilead Sciences Inc			600.000	24,558	40.930	24,558	24,343	0	0	0	215	0	215	0	L	10/20/2011
376370-10-5	Glacier Bancorp Inc			6,600.000	79,398	12.030	79,398	90,552	0	3,432	0	(20,328)	0	(20,328)	0	L	01/04/2008
376535-10-0	Gladstone Capital Corp			18,300.000	139,629	7.630	139,629	172,399	0	7,686	0	(32,770)	0	(32,770)	0	L	06/27/2011
377316-10-4	PH Glatfelter Co			10,100.000	142,612	14.120	142,612	63,942	0	3,636	0	18,685	0	18,685	0	L	01/04/2008
379302-10-2	Glimcher Realty Trust			5,400.000	49,680	9.200	49,680	8,363	540	2,160	0	4,320	0	4,320	0	L	02/19/2009
37954N-20-6	Globe Specialty Metals Inc	LS		1,600.000	21,424	13.390	21,424	20,386	0	0	0	1,038	0	1,038	0	L	12/15/2011
379890-10-6	Glu Mobile Inc			7,000.000	21,980	3.140	21,980	22,269	0	0	0	(289)	0	(289)	0	L	12/15/2011
381119-10-6	Golden Minerals Co	LS		6,300.000	36,603	5.810	36,603	43,255	0	0	0	(6,652)	0	(6,652)	0	L	11/30/2011
38141G-10-4	Goldman Sachs Group Inc			2,600.000	235,118	90.430	235,118	255,006	0	735	0	(19,888)	0	(19,888)	0	L	11/30/2011
382388-10-6	Goodrich Co			1,100.000	136,070	123.700	136,070	40,722	319	957	0	39,193	0	39,193	0	L	09/21/2007
382410-40-5	Goodrich Petroleum Corp	LS		3,500.000	48,055	13.730	48,055	46,757	0	0	0	(13,685)	0	(13,685)	0	L	12/01/2010
382550-10-1	Goodyear Tire & Rubber Co	LS		1,600.000	22,672	14.170	22,672	21,700	0	0	0	972	0	972	0	L	12/15/2011
38259P-50-8	Google Inc			2,100.000	1,356,390	645.900	1,356,390	759,368	0	0	0	109,053	0	109,053	0	L	11/19/2008
384313-10-2	Graftech International Ltd			12,300.000	167,895	13.650	167,895	141,635	0	0	0	(76,137)	0	(76,137)	0	L	06/26/2009
387328-10-7	Granite Construction Inc			3,600.000	85,392	23.720	85,392	86,560	468	0	0	(1,168)	0	(1,168)	0	L	12/15/2011
390607-10-9	Great Lakes Dredge & Dock			8,200.000	45,592	5.560	45,592	24,682	0	656	0	(14,842)	0	(14,842)	0	L	06/27/2008
390905-10-7	Great Southern Bancorp Inc			1,200.000	28,308	23.590	28,308	22,651	216	362	0	5,657	0	5,657	0	L	06/28/2011
393122-10-6	Green Mountain Coffee Roasters	LS		1,350.000	60,548	44.850	60,548	15,091	0	0	0	16,187	0	16,187	0	L	04/08/2009
393657-10-1	Greenbrier Companies Inc			1,000.000	24,280	24.280	24,280	20,942	0	0	0	3,339	0	3,339	0	L	12/15/2011
397624-10-7	Greif Inc			800.000	36,440	45.550	36,440	26,632	336	1,344	0	(13,080)	0	(13,080)	0	L	05/04/2007
398433-10-2	Griffon Corp			10,300.000	94,039	9.130	94,039	90,228	0	206	0	(37,183)	0	(37,183)	0	L	01/04/2008
398905-10-9	Group 1 Automotive I	LS		4,900.000	253,820	51.800	253,820	67,493	0	2,352	0	49,196	0	49,196	0	L	01/04/2008
402307-10-2	Gulf Island Fabrication Inc			3,000.000	87,630	29.210	87,630	45,645	0	720	0	3,090	0	3,090	0	L	06/26/2009
402629-20-8	Gulfmark Offshore Inc Class A	LS		3,200.000	134,432	42.010	134,432	76,226	0	0	0	37,152	0	37,152	0	L	02/25/2010
404030-10-8	H & E Equipment Services Inc			2,400.000	32,208	13.420	32,208	19,073	0	0	0	4,440	0	4,440	0	L	09/16/2010
404251-10-0	Hni Corp	LS		5,200.000	135,720	26.100	135,720	54,950	0	4,784	0	(26,520)	0	(26,520)	0	L	11/19/2008
404303-10-9	HSN Inc			800.000	29,008	36.260	29,008	28,875	0	0	0	133	0	133	0	L	12/15/2011
405217-10-0	Hain Celestial Group Inc	LS		4,400.000	161,304	36.660	161,304	62,656	0	0	0	42,240	0	42,240	0	L	01/04/2008
406216-10-1	Halliburton Co			10,755.000	371,155	34.510	371,155	228,941	0	3,872	0	(20,041)	47,931	(67,972)	0	L	09/18/2010
410120-10-9	Hancock Holding Co	LS		10,344.000	330,698	31.970	330,698	288,281	0	5,768	0	42,417	0	42,417	0	L	06/27/2011
41043F-20-8	Hanger Orthopedic Group Inc			4,400.000	82,236	18.690	82,236	60,852	0	0	0	(11,000)	0	(11,000)	0	L	11/19/2008
411310-10-5	Hansen Natural Corporation			1,300.000	119,782	92.140	119,782	46,731	0	0	0	51,818	0	51,818	0	L	04/08/2009
412822-10-8	Harley-Davidson Inc			2,200.000	85,514	38.870	85,514	29,458	0	1,045	0	9,240	0	9,240	0	L	08/16/2005
413160-10-2	Harmonic Inc			6,600.000	33,264	5.040	33,264	37,026	0	0	0	(23,298)	0	(23,298)	0	L	06/27/2008
415864-10-7	Harsco Corp			2,700.000	55,566	20.580	55,566	67,147	0	2,214	0	(20,898)	0	(20,898)	0	L	12/01/2010
416196-10-3	Harte-Hanks Inc			27,700.000	251,793	9.090	251,793	222,225	0	4,432	0	29,568	0	29,568	0	L	06/28/2011
41754V-10-3	Harvest Natural Resources Inc	LS		5,800.000	42,804	7.380	42,804	24,940	0	0	0	(27,782)	0	(27,782)	0	L	01/04/2008
41902R-10-3	Hatteras Financial Corp	LS		62,000.000	1,634,940	26.370	1,634,940	1,729,938	55,800	178,900	0	(155,983)	18,535	(174,518)	0	L	03/23/2011
419596-10-1	Haverty Furniture Cos Inc			1,100.000	12,078	10.980	12,078	11,812	0	132	0	266	0	266	0	L	10/20/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
420877-20-1	Haynes Intl Inc			1,300.000	70,980	54.600	70,980	30,804	0	1,066	0	16,601	0	16,601	0	L	06/26/2009
421906-10-8	Healthcare Services Group	LS		2,200.000	38,918	17.690	38,918	38,396	0	0	0	522	0	522	0	L	12/15/2011
421924-30-9	Healthsouth Corp	LS		11,900.000	210,273	17.670	210,273	141,161	0	0	0	(14,881)	0	(14,881)	0	L	10/20/2011
42210P-10-2	Headwaters Inc			19,000.000	42,180	2.220	42,180	46,911	0	0	0	(4,731)	0	(4,731)	0	L	11/30/2011
42222N-10-3	Healthstream Inc			1,300.000	23,985	18.450	23,985	21,630	0	0	0	2,355	0	2,355	0	L	12/15/2011
422245-10-0	Healthways Inc	LS		7,600.000	52,136	6.860	52,136	86,949	0	0	0	(34,813)	0	(34,813)	0	L	10/20/2011
42224N-10-1	Healthspring Inc			5,700.000	310,878	54.540	310,878	61,902	0	0	0	159,657	0	159,657	0	L	01/04/2008
422347-10-4	Heartland Express Inc	LS		3,000.000	42,870	14.290	42,870	40,560	0	240	0	(5,190)	0	(5,190)	0	L	01/04/2008
422819-10-2	Heidrick & Struggles			3,000.000	64,620	21.540	64,620	57,302	0	1,300	0	(14,502)	0	(14,502)	0	L	06/27/2011
42330P-10-7	Helix Energy Solutions	LS		14,900.000	235,420	15.800	235,420	241,940	0	0	0	(6,520)	0	(6,520)	0	L	12/15/2011
426281-10-1	Henry (Jack) & Associates	LS		2,200.000	73,942	33.610	73,942	41,662	0	924	0	9,812	0	9,812	0	L	08/16/2005
427093-10-9	Hercules Offshore Inc	LS		43,000.000	190,920	4.440	190,920	102,600	0	0	0	41,280	0	41,280	0	L	12/01/2010
427096-50-8	Hercules Technology Growth			28,500.000	269,040	9.440	269,040	280,793	0	18,876	0	(27,541)	0	(27,541)	0	L	06/27/2011
427825-10-4	Hersha Hospitality Trust			22,800.000	111,264	4.880	111,264	63,405	1,368	5,016	0	(39,216)	0	(39,216)	0	L	01/13/2009
42805T-10-5	Hertz Global Holdings Inc	LS		1,900.000	22,268	11.720	22,268	20,337	0	0	0	1,931	0	1,931	0	L	12/15/2011
428236-10-3	Hewlett-Packard Co			13,200.000	340,032	25.760	340,032	432,921	1,584	4,224	0	(215,688)	0	(215,688)	0	L	01/04/2008
428291-10-8	Hexcel Corp	LS		2,500.000	60,525	24.210	60,525	16,753	0	0	0	15,300	0	15,300	0	L	02/14/2006
431284-10-8	Highwoods Properties Inc.	LS		9,400.000	278,898	29.670	278,898	201,348	0	15,980	0	(20,492)	0	(20,492)	0	L	10/01/2008
431571-10-8	Hillenbrand Inc	LS		1,000.000	22,320	22.320	22,320	21,209	0	0	0	1,111	0	1,111	0	L	12/15/2011
432748-10-1	Hilltop Holdings Inc	LS		14,000.000	118,300	8.450	118,300	109,304	0	0	0	8,996	0	8,996	0	L	09/15/2011
437076-10-2	Home Depot Inc			15,000.000	630,600	42.040	630,600	360,614	0	15,600	0	104,700	0	104,700	0	L	01/04/2008
437306-10-3	Home Properties, Inc.	LS		3,700.000	213,009	57.570	213,009	120,566	0	9,176	0	7,696	0	7,696	0	L	06/26/2009
438516-10-6	Honeywell International Inc			7,100.000	385,885	54.350	385,885	216,692	0	9,727	0	8,449	0	8,449	0	L	01/04/2008
440327-10-4	Horace Mann Educators			10,700.000	146,697	13.710	146,697	89,559	0	4,922	0	(46,331)	0	(46,331)	0	L	01/04/2008
440543-10-6	Hornbeck Offshore Serv	LS		3,600.000	111,672	31.020	111,672	65,635	0	0	0	36,504	0	36,504	0	L	06/26/2009
440694-30-5	Horsehead Holding Corp	LS		9,500.000	85,595	9.010	85,595	69,885	0	0	0	(17,466)	0	(17,466)	0	L	11/30/2011
443320-10-6	Hub Group Inc.	LS		2,100.000	68,103	32.430	68,103	38,634	0	0	0	(5,691)	0	(5,691)	0	L	04/08/2009
443683-10-7	Hudson City Bancorp Inc	LS		51,700.000	323,125	6.250	323,125	419,256	0	8,272	0	(96,131)	0	(96,131)	0	L	06/27/2011
443792-10-6	Hudson Highland Group			7,400.000	35,446	4.790	35,446	32,968	0	0	0	2,478	0	2,478	0	L	12/15/2011
444097-10-9	Hudson Pacific Properties			7,300.000	103,368	14.160	103,368	89,199	0	913	0	14,169	0	14,169	0	L	10/20/2011
444172-10-0	Hudson Valley Holding Corp.			8,591.000	182,301	21.220	182,301	121,989	0	5,467	0	(11,075)	0	(11,075)	0	L	11/21/2011
444859-10-2	Humana Inc			2,300.000	201,503	87.610	201,503	59,984	575	1,150	0	75,601	0	75,601	0	L	01/04/2008
444903-10-8	Human Genome Sciences Inc	LS		6,500.000	48,035	7.390	48,035	5,395	0	0	0	(107,250)	0	(107,250)	0	L	06/27/2008
446150-10-4	Huntington Bancshares			12,300.000	67,527	5.490	67,527	45,810	492	861	0	(16,974)	0	(16,974)	0	L	12/22/2009
448947-50-7	IDT Corp			3,500.000	32,830	9.380	32,830	34,039	455	0	0	(1,209)	0	(1,209)	0	L	12/15/2011
44919P-50-8	Iac/Interactivecorp	LS		1,550.000	66,030	42.600	66,030	26,076	0	186	0	21,545	0	21,545	0	L	08/16/2005
44925C-10-3	ICF International Inc			1,800.000	44,604	24.780	44,604	45,611	0	0	0	(1,007)	0	(1,007)	0	L	11/30/2011
44928D-10-8	ICG Group Inc			3,300.000	25,476	7.720	25,476	33,319	0	0	0	(7,843)	0	(7,843)	0	L	10/20/2011
45031U-10-1	Istar Financial Inc	LS		20,300.000	107,387	5.290	107,387	119,196	0	0	0	(11,809)	0	(11,809)	0	L	11/30/2011
450828-10-8	Iberiabank Corp			1,000.000	49,300	49.300	49,300	49,905	340	816	0	(5,453)	0	(5,453)	0	L	12/15/2011
451107-10-6	Idacorp Inc			8,400.000	356,244	42.410	356,244	236,136	0	10,080	0	45,612	0	45,612	0	L	01/04/2008
45166R-20-4	Idenix Pharmaceuticals Inc	LS		6,800.000	50,626	7.445	50,626	48,236	0	0	0	2,390	0	2,390	0	L	11/30/2011
452308-10-9	Illinois Tool Works			4,700.000	219,537	46.710	219,537	155,495	1,692	6,486	0	(31,443)	0	(31,443)	0	L	01/04/2008
45245A-10-7	Imation Corp	LS		22,900.000	131,217	5.730	131,217	161,742	0	0	0	(30,525)	18,647	(49,172)	0	L	09/15/2011
452521-10-7	Immersion Corporation	LS		7,900.000	40,922	5.180	40,922	28,097	0	0	0	(12,087)	0	(12,087)	0	L	01/08/2008
45253H-10-1	Immunogen Inc	LS		2,500.000	28,950	11.580	28,950	27,982	0	0	0	968	0	968	0	L	12/15/2011
453096-20-8	Imperial Sugar Co	LS		100.000	357	3.570	357	634	0	0	0	(277)	0	(277)	0	L	10/20/2011
453836-10-8	Independent Bank Corp			4,000.000	109,160	27.290	109,160	59,000	760	3,000	0	960	0	960	0	L	05/01/2008
45665Q-10-3	Infinity Property & Casualty			2,400.000	136,176	56.740	136,176	80,103	0	1,728	0	(12,144)	0	(12,144)	0	L	10/26/2006
45667G-10-3	Infinera Corp	LS		11,200.000	70,336	6.280	70,336	75,479	0	0	0	(5,143)	0	(5,143)	0	L	12/15/2011
45678T-30-0	Infospace Inc			8,200.000	90,118	10.990	90,118	78,512	0	0	0	11,606	0	11,606	0	L	11/30/2011
45719T-10-3	Inhibitex Inc			6,500.000	71,110	10.940	71,110	90,485	0	0	0	(19,375)	0	(19,375)	0	L	12/15/2011
45765U-10-3	Insight Enterprises Inc			9,700.000	148,313	15.290	148,313	29,682	0	0	0	20,661	0	20,661	0	L	01/04/2008
457669-30-7	Insmed Inc	LS		1,400.000	4,270	3.050	4,270	4,571	0	0	0	(301)	0	(301)	0	L	10/20/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
45772G-10-5	Inphonic Inc.	LS		2,600.000	3	0.001	3	3	0	0	0	0	0	0	0	L	07/24/2007
45774N-10-8	Innophos Holdings Inc			3,400.000	165,104	48.560	165,104	55,199	0	3,128	0	42,432	0	42,432	0	L	06/26/2009
458118-10-6	Integrated Device Technology	LS		4,130.000	22,550	5.460	22,550	18,792	0	0	0	(4,956)	0	(4,956)	0	L	04/04/2006
458140-10-0	Intel Corp			50,600.000	1,227,050	24.250	1,227,050	760,518	0	39,589	0	162,932	0	162,932	0	L	01/04/2008
45865V-10-0	IntercontinentalExchange Inc			900.000	108,495	120.550	108,495	74,196	0	0	0	1,260	0	1,260	0	L	01/04/2008
458743-10-1	Interline Brands Inc			5,200.000	80,964	15.570	80,964	46,916	0	0	0	(37,440)	0	(37,440)	0	L	01/04/2008
45884X-10-3	Intermune Inc	LS		5,500.000	69,300	12.600	69,300	88,445	0	0	0	(19,145)	0	(19,145)	0	L	12/15/2011
45885A-30-0	Internap Network Services			14,200.000	84,348	5.940	84,348	55,167	0	0	0	(1,988)	0	(1,988)	0	L	06/26/2009
459044-10-3	International Bancshares Corp	LS		10,200.000	187,017	18.335	187,017	105,162	0	3,876	0	(17,289)	0	(17,289)	0	L	01/04/2008
459200-10-1	IBM Corp			11,000.000	2,022,680	183.880	2,022,680	1,114,855	0	31,900	0	408,320	0	408,320	0	L	02/23/2010
459902-10-2	Intl Game Technology			4,600.000	79,120	17.200	79,120	43,747	276	1,104	0	(2,254)	0	(2,254)	0	L	01/04/2008
460146-10-3	International Paper Co			4,600.000	136,160	29.600	136,160	54,280	0	4,485	0	10,856	0	10,856	0	L	10/04/2005
460690-10-0	Interpublic Group Cos Inc			8,000.000	77,840	9.730	77,840	72,862	0	0	0	4,978	0	4,978	0	L	12/15/2011
46069S-10-9	Intersil Corp Class A			2,700.000	28,188	10.440	28,188	27,518	0	0	0	670	0	670	0	L	12/15/2011
460981-30-1	Intersections Inc			2,800.000	31,052	11.090	31,052	31,187	0	0	0	(135)	0	(135)	0	L	12/15/2011
461148-10-8	Intevac Inc			4,300.000	31,820	7.400	31,820	21,801	0	0	0	(28,423)	0	(28,423)	0	L	06/27/2008
461203-10-1	Invacare Corp			7,400.000	113,146	15.290	113,146	118,622	93	370	0	(110,038)	0	(110,038)	0	L	01/04/2008
46120E-60-2	Intuitive Surgical Inc			400.000	185,204	463.010	185,204	38,144	0	0	0	82,104	0	82,104	0	L	01/04/2008
46145F-10-5	Investment Technology Group			7,400.000	79,994	10.810	79,994	77,400	0	0	0	2,594	0	2,594	0	L	11/30/2011
46146P-10-2	Investors Bancorp Inc	LS		21,700.000	292,516	13.480	292,516	199,640	0	0	0	7,812	0	7,812	0	L	06/11/2008
462044-10-8	ION Geophysical Corp	LS		11,800.000	72,334	6.130	72,334	31,801	0	0	0	(27,730)	0	(27,730)	0	L	06/26/2009
462846-10-6	Iron Mountain Inc			2,900.000	89,320	30.800	89,320	86,094	725	0	0	3,226	0	3,226	0	L	12/15/2011
466032-10-9	J & J Snack Foods Co			2,000.000	106,560	53.280	106,560	54,698	260	940	0	10,080	0	10,080	0	L	08/17/2005
46612K-10-8	JDA Software Group Inc	LS		2,500.000	80,975	32.390	80,975	82,992	0	0	0	(2,017)	0	(2,017)	0	L	12/15/2011
46625H-10-0	JP Morgan Chase & Co			31,052.000	1,032,479	33.250	1,032,479	1,100,650	0	12,682	0	(125,406)	0	(125,406)	0	L	12/15/2011
470355-20-7	James River Coal Co	LS		5,000.000	34,600	6.920	34,600	42,528	0	0	0	(7,928)	0	(7,928)	0	L	10/20/2011
471109-10-8	Jarden Corp			2,835.000	84,710	29.880	84,710	35,919	245	967	0	(2,807)	0	(2,807)	0	L	08/09/2007
472147-10-7	Jazz Pharmaceuticals			900.000	34,767	38.630	34,767	32,533	0	0	0	2,234	0	2,234	0	L	12/15/2011
477839-10-4	John Bean Technologies			5,318.000	81,738	15.370	81,738	70,338	0	1,489	0	(25,314)	0	(25,314)	0	L	06/26/2009
478160-10-4	Johnson and Johnson			23,500.000	1,541,130	65.580	1,541,130	1,347,129	0	46,437	0	67,071	0	67,071	0	L	06/27/2011
478366-10-7	Johnson Controls Inc			6,900.000	215,694	31.260	215,694	93,888	1,242	4,416	0	(47,886)	0	(47,886)	0	L	01/04/2008
48020T-10-1	The Jones Group Inc	LS		7,900.000	83,345	10.550	83,345	81,327	0	200	0	2,018	0	2,018	0	L	12/15/2011
481165-10-8	Joy Global Inc			1,600.000	119,952	74.970	119,952	36,624	0	1,120	0	(18,848)	0	(18,848)	0	L	06/17/2008
48203R-10-4	Juniper Networks Inc			6,800.000	138,788	20.410	138,788	104,220	0	0	0	(112,268)	0	(112,268)	0	L	01/04/2008
482470-20-0	Kit Digital Inc	LS		1,800.000	15,210	8.450	15,210	15,355	0	0	0	(145)	0	(145)	0	L	10/20/2011
482480-10-0	Kla-Tencor Corporation	LS		1,900.000	91,675	48.250	91,675	38,000	0	2,280	0	18,259	0	18,259	0	L	08/17/2005
482686-10-2	K-Swiss Inc			4,400.000	12,848	2.920	12,848	37,400	0	0	0	(42,020)	0	(42,020)	0	L	06/27/2008
482738-10-1	KVH Industries Inc.			800.000	6,224	7.780	6,224	6,045	0	0	0	179	0	179	0	L	10/20/2011
483007-70-4	Kaiser Aluminum Corp	LS		2,600.000	119,288	45.880	119,288	59,692	0	2,496	0	(10,946)	0	(10,946)	0	L	07/22/2008
483548-10-3	Kaman Corp			4,600.000	125,672	27.320	125,672	104,696	736	2,668	0	(8,050)	0	(8,050)	0	L	01/04/2008
486587-10-8	Kaydon Corp			1,600.000	48,800	30.500	48,800	55,592	320	1,232	0	(16,352)	0	(16,352)	0	L	06/26/2009
48666K-10-9	KB Home	LS		17,600.000	118,272	6.720	118,272	118,272	0	2,200	0	0	90,108	(90,108)	0	L	06/27/2011
487836-10-8	Kellogg Co	LS		2,800.000	141,596	50.570	141,596	102,564	0	4,676	0	(1,428)	0	(1,428)	0	L	02/22/2008
488152-20-8	Kelly Services Inc -Cl A			5,200.000	71,136	13.680	71,136	69,295	0	205	0	(11,899)	0	(11,899)	0	L	11/30/2011
488360-20-7	Kemet			3,000.000	21,150	7.050	21,150	21,193	0	0	0	(43)	0	(43)	0	L	12/15/2011
489398-10-7	Kennedy Wilson Holdings			3,700.000	39,146	10.580	39,146	40,822	148	0	0	(1,676)	0	(1,676)	0	L	11/30/2011
492914-10-6	Key Energy Services Inc.	LS		16,400.000	253,708	15.470	253,708	94,874	0	0	0	40,836	0	40,836	0	L	06/26/2009
493267-10-8	Keycorp			8,100.000	62,289	7.690	62,289	46,478	0	810	0	(9,396)	0	(9,396)	0	L	12/22/2009
493723-10-0	Keyw Holing Corp/ The	LS		3,400.000	25,160	7.400	25,160	26,423	0	0	0	(1,263)	0	(1,263)	0	L	10/20/2011
493732-10-1	Kforce Inc	LS		3,300.000	40,689	12.330	40,689	27,864	0	0	0	(12,705)	0	(12,705)	0	L	04/08/2009
494274-10-3	Kimball Intl Inc			3,600.000	18,252	5.070	18,252	22,824	180	180	0	(4,572)	0	(4,572)	0	L	06/27/2011
49427F-10-8	Kilroy Realty Corp			3,700.000	140,859	38.070	140,859	75,055	1,295	5,180	0	5,920	0	5,920	0	L	06/26/2009
494368-10-3	Kimberly-Clark Corp			3,900.000	286,884	73.560	286,884	191,763	2,730	10,764	0	41,028	0	41,028	0	L	02/22/2008
49456B-10-1	Kinder Morgan Inc			1,500.000	48,255	32.170	48,255	43,102	0	0	0	5,153	0	5,153	0	L	12/15/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
494580-10-3	Kindred Healthcare Inc	LS		6,883.000	81,013	11.770	81,013	82,068	0	0	0	(10,630)	14,397	(25,027)	0	L	10/20/2011
49803T-10-2	Kite Realty Group Trust			14,000.000	63,140	4.510	63,140	40,880	0	3,360	0	(12,600)	0	(12,600)	0	L	01/13/2009
499005-10-6	KNIGHT CAPITAL GROUP INC	LS		6,600.000	78,012	11.820	78,012	81,747	0	0	0	(3,735)	0	(3,735)	0	L	11/30/2011
499183-80-4	Knology Inc	LS		4,500.000	63,900	14.200	63,900	23,220	0	0	0	(6,435)	0	(6,435)	0	L	06/27/2008
50060P-10-6	Koppers Holdings Inc			3,400.000	116,824	34.360	116,824	49,368	748	2,992	0	(4,828)	0	(4,828)	0	L	07/22/2008
500643-20-0	Korn/Ferry International			5,500.000	93,830	17.060	93,830	49,830	0	0	0	(33,275)	0	(33,275)	0	L	06/27/2008
50075N-10-4	Kraft Foods Inc			13,100.000	489,416	37.360	489,416	302,268	3,799	15,196	0	76,635	0	76,635	0	L	01/04/2008
50077B-20-7	Kratos Defense & Security	LS		9,600.000	57,312	5.970	57,312	83,592	0	0	0	(26,280)	0	(26,280)	0	L	09/15/2011
501044-10-1	Kroger Co			7,000.000	169,540	24.220	169,540	144,538	0	3,010	0	13,020	0	13,020	0	L	01/04/2008
501242-10-1	Kulicke & Soffa Industries			4,800.000	44,400	9.250	44,400	43,116	0	0	0	1,284	0	1,284	0	L	11/30/2011
50187A-10-7	LHC Group Inc			1,900.000	24,377	12.830	24,377	32,025	0	0	0	(7,648)	0	(7,648)	0	L	10/20/2011
502175-10-2	LTC Properties Inc			3,000.000	92,580	30.860	92,580	50,490	0	5,040	0	8,340	0	8,340	0	L	11/19/2008
505336-10-7	La Z Boy Inc	LS		9,900.000	117,810	11.900	117,810	12,375	0	0	0	28,512	0	28,512	0	L	01/04/2008
50540R-40-9	Laboratory Crp Of Amer Hldgs	LS		1,900.000	163,343	85.970	163,343	122,141	0	0	0	(3,705)	0	(3,705)	0	L	01/04/2008
505597-10-4	Laclede Group Inc			4,600.000	186,162	40.470	186,162	146,699	1,909	7,452	0	18,078	0	18,078	0	L	12/08/2006
51476K-10-3	Landauer Inc			2,200.000	113,300	51.500	113,300	112,931	1,210	4,840	0	(18,634)	0	(18,634)	0	L	01/04/2008
517834-10-7	Las Vegas Sands Corp			2,100.000	89,733	42.730	89,733	86,307	0	0	0	3,426	0	3,426	0	L	12/15/2011
517942-10-8	LaSalle Hotel Properties			11,100.000	268,731	24.210	268,731	159,623	1,221	3,520	0	(13,692)	0	(13,692)	0	L	11/30/2011
518415-10-4	Lattice Semiconductor			28,200.000	167,508	5.940	167,508	42,582	0	0	0	(3,384)	0	(3,384)	0	L	01/04/2008
521050-10-4	Layne Christensen Co			4,100.000	99,220	24.200	99,220	97,738	0	0	0	1,482	0	1,482	0	L	11/30/2011
521863-30-8	Leap Wireless Intl Inc	LS		3,000.000	27,870	9.290	27,870	23,804	0	0	0	4,066	0	4,066	0	L	12/15/2011
52729N-30-8	Level 3 Communications Inc	LS		1,200.000	20,388	16.990	20,388	20,966	0	0	0	(578)	0	(578)	0	L	12/15/2011
529043-10-1	Lexington Realty Trust			8,149.000	61,036	7.490	61,036	41,064	1,019	3,749	0	(3,749)	0	(3,749)	0	L	02/23/2010
529771-10-7	Lexmark Intl Group Inc-Cl A			1,500.000	49,605	33.070	49,605	25,305	0	375	0	(2,625)	0	(2,625)	0	L	04/02/2008
530322-10-6	Liberty Media Corp - Capital A			537.000	41,913	78.050	41,913	12,156	0	0	0	29,757	0	29,757	0	L	11/29/2011
530555-10-1	Liberty Global Inc Cl A	LS		3,200.000	131,296	41.030	131,296	50,944	0	0	0	18,080	0	18,080	0	L	01/04/2008
53217R-20-7	Life Time Fitness Inc	LS		4,600.000	215,050	46.750	215,050	92,023	0	0	0	26,496	0	26,496	0	L	06/26/2009
532457-10-8	Eli Lilly and Co			23,900.000	993,284	41.560	993,284	811,242	0	46,844	0	155,828	0	155,828	0	L	06/25/2010
53261M-10-4	Limelight Networks Inc	LS		2,200.000	6,512	2.960	6,512	5,824	0	0	0	688	0	688	0	L	10/20/2011
532791-10-0	Lincare Holdings Inc	LS		1,700.000	43,707	25.710	43,707	40,735	0	0	0	2,972	0	2,972	0	L	12/15/2011
533535-10-0	Lincoln Educational Services			4,900.000	38,710	7.900	38,710	78,719	0	1,568	0	(40,009)	0	(40,009)	0	L	06/27/2011
536252-10-9	Lionbridge Technologies	LS		20,500.000	46,945	2.290	46,945	58,420	0	0	0	(11,475)	0	(11,475)	0	L	06/28/2011
536797-10-3	Lithia Motors Inc	LS		3,600.000	78,696	21.860	78,696	79,462	0	14	0	(766)	0	(766)	0	L	12/15/2011
537008-10-4	Littelfuse Inc	LS		4,000.000	171,920	42.980	171,920	43,960	0	2,640	0	(16,320)	0	(16,320)	0	L	01/04/2008
538034-10-9	Live Nation	LS		14,500.000	120,495	8.310	120,495	120,920	0	0	0	(425)	0	(425)	0	L	12/15/2011
539320-10-1	Liz Claiborne Inc	LS		11,800.000	101,834	8.630	101,834	93,823	0	0	0	8,011	0	8,011	0	L	12/15/2011
539830-10-9	Lockheed Martin Corporation	LS		5,100.000	412,590	80.900	412,590	374,763	0	13,275	0	35,275	0	35,275	0	L	06/27/2011
540424-10-8	Loews Corp			7,600.000	286,140	37.650	286,140	214,700	0	1,900	0	(9,576)	0	(9,576)	0	L	01/04/2008
546347-10-5	Louisiana-Pacific Corp	LS		33,100.000	267,117	8.070	267,117	64,070	0	0	0	(46,009)	0	(46,009)	0	L	01/13/2009
548661-10-7	Lowe's Companies	LS		13,900.000	352,782	25.380	352,782	292,266	0	6,950	0	4,170	0	4,170	0	L	01/04/2008
549282-10-1	Luby's Inc			1,100.000	4,961	4.510	4,961	5,073	0	0	0	(112)	0	(112)	0	L	10/20/2011
549764-10-8	Lufkin Industries Inc	LS		3,100.000	208,661	67.310	208,661	58,714	0	1,550	0	15,252	0	15,252	0	L	07/22/2008
55261F-10-4	M & T Bank	LS		6,306.000	481,400	76.340	481,400	338,716	0	17,268	0	(64,211)	0	(64,211)	0	L	05/16/2011
55264U-10-8	MB Financial Inc			8,200.000	140,220	17.100	140,220	83,558	0	328	0	(1,804)	0	(1,804)	0	L	01/04/2008
552676-10-8	MDC Holdings	LS		12,400.000	218,612	17.630	218,612	218,612	0	7,550	0	0	100,625	(100,625)	0	L	06/27/2011
55272X-10-2	MFA Mortgage Investments Inc			192,100.000	1,290,912	6.720	1,290,912	1,315,690	51,867	42,098	0	(91,264)	0	(91,264)	0	L	12/15/2011
55277P-10-4	MGE Energy Inc	LS		4,500.000	210,465	46.770	210,465	153,648	0	6,819	0	18,045	0	18,045	0	L	01/04/2008
552848-10-3	MGIC Investment Corp			47,300.000	176,429	3.730	176,429	116,708	0	0	0	59,721	0	59,721	0	L	09/15/2011
55305B-10-1	M/I Schottenstein Ho	LS		7,500.000	72,000	9.600	72,000	43,968	0	0	0	28,032	0	28,032	0	L	10/20/2011
55306N-10-4	MKS Instruments Inc			10,100.000	280,982	27.820	280,982	156,123	0	6,060	0	33,532	0	33,532	0	L	01/04/2008
553777-10-3	MTS Systems Corp			3,600.000	146,700	40.750	146,700	81,900	900	3,060	0	11,844	0	11,844	0	L	01/04/2008
55616P-10-4	Macy's Inc			5,620.000	180,852	32.180	180,852	56,541	562	1,686	0	38,666	0	38,666	0	L	01/04/2008
559079-20-7	Magellan Health Svcs			5,900.000	291,873	49.470	291,873	214,286	0	0	0	12,921	0	12,921	0	L	01/04/2008
56062Y-10-2	Mainsource Financial Group			8,100.000	71,523	8.830	71,523	44,486	0	324	0	(12,798)	0	(12,798)	0	L	02/19/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
562750-10-9	Manhattan Associates Inc			3,200.000	129,536	40.480	129,536	55,424	0	0	0	31,808	0	31,808	0	L	04/02/2008
56418H-10-0	Manpower Inc	LS		1,100.000	39,325	35.750	39,325	38,732	0	0	0	593	0	593	0	L	12/15/2011
564563-10-4	Mantech International Corp - A			1,400.000	43,736	31.240	43,736	44,427	0	0	0	(691)	0	(691)	0	L	12/15/2011
565849-10-6	Marathon Oil Corp	LS		8,500.000	248,795	29.270	248,795	144,322	0	6,800	0	57,719	0	57,719	0	L	12/22/2009
56585A-10-2	Marathon Petroleum Corp			10,150.000	337,894	33.290	337,894	274,659	0	4,568	0	63,235	178,482	(115,247)	0	L	08/01/2011
56624R-10-8	Marchex Inc	LS		6,800.000	42,500	6.250	42,500	47,591	0	12	0	(5,091)	0	(5,091)	0	L	11/30/2011
57060D-10-8	Marketaxess Holdings Inc	LS		5,500.000	165,605	30.110	165,605	63,368	0	1,980	0	51,150	0	51,150	0	L	12/22/2009
57164Y-10-7	Marriott Vacations World	LS		515.000	8,837	17.160	8,837	5,689	0	0	0	3,149	0	3,149	0	L	11/22/2011
571748-10-2	Marsh & McLennan Cos			7,500.000	237,150	31.620	237,150	165,052	0	6,450	0	32,100	0	32,100	0	L	12/22/2009
571903-20-2	Marriott International	LS		5,154.000	150,342	29.170	150,342	93,468	515	1,933	0	(51,463)	0	(51,463)	0	L	01/04/2008
573075-10-8	Marten Transport Ltd			2,100.000	37,779	17.990	37,779	37,839	0	168	0	(7,119)	0	(7,119)	0	L	12/22/2009
573083-10-2	Martha Stewart Living			18,900.000	83,160	4.400	83,160	62,423	0	4,725	0	20,737	0	20,737	0	L	09/15/2011
574599-10-6	Masco Corp			5,800.000	60,784	10.480	60,784	50,590	0	0	0	10,194	0	10,194	0	L	12/15/2011
57636Q-10-4	Mastercard Inc-Class A			600.000	223,692	372.820	223,692	114,673	0	360	0	89,226	0	89,226	0	L	12/22/2009
576690-10-1	Materion Corp			4,200.000	101,976	24.280	101,976	77,618	0	0	0	24,358	0	24,358	0	L	11/30/2011
576853-10-5	Matrix Service Co			6,300.000	59,472	9.440	59,472	59,524	0	0	0	(52)	0	(52)	0	L	11/30/2011
577081-10-2	Mattel Inc	LS		1,100.000	30,536	27.760	30,536	30,682	0	0	0	(146)	0	(146)	0	L	12/15/2011
57772K-10-1	Maxim Integrated Products			3,000.000	78,120	26.040	78,120	75,395	0	0	0	2,726	0	2,726	0	L	12/15/2011
57776J-10-0	Maxlinear Inc	LS		9,400.000	44,650	4.750	44,650	44,650	0	0	0	0	35,262	(35,262)	0	L	06/28/2011
577933-10-4	Maximus Inc	LS		6,200.000	256,370	41.350	256,370	116,405	0	2,046	0	53,072	0	53,072	0	L	07/01/2011
579793-10-0	McCormick & Schmick's Seafood	LS		5,100.000	44,574	8.740	44,574	43,646	0	0	0	928	0	928	0	L	11/30/2011
580037-10-9	McDermott Intl Inc			5,400.000	62,154	11.510	62,154	58,483	0	0	0	(49,572)	0	(49,572)	0	L	12/22/2009
580135-10-1	McDonald's Corporation			12,300.000	1,234,059	100.330	1,234,059	723,525	0	31,119	0	289,911	0	289,911	0	L	12/22/2009
58047P-10-7	MCG Capital Corp			99,100.000	395,409	3.990	395,409	353,977	12,699	25,027	0	(83,512)	101,939	(185,451)	0	L	12/15/2011
580589-10-9	Mcgrath Rentcorp			1,500.000	43,485	28.990	43,485	41,189	0	0	0	2,296	0	2,296	0	L	12/15/2011
580645-10-9	McGraw-Hill Companies Inc			3,100.000	139,407	44.970	139,407	70,897	0	3,100	0	26,536	0	26,536	0	L	08/16/2005
58155Q-10-3	McKesson Corp			3,700.000	288,267	77.910	288,267	135,552	740	2,812	0	27,861	0	27,861	0	L	01/04/2008
582839-10-6	Mead Johnson Nutrition Company			1,300.000	89,349	68.730	89,349	55,930	338	1,307	0	8,424	0	8,424	0	L	12/22/2009
583421-10-2	Measurement Specialties Inc	LS		1,900.000	53,124	27.960	53,124	13,386	0	0	0	(2,641)	0	(2,641)	0	L	06/26/2009
583928-10-6	Medallion Financial Corp			9,500.000	108,110	11.380	108,110	85,508	0	4,637	0	20,888	0	20,888	0	L	06/28/2011
58405U-10-2	Medco Health Solutions Inc			6,000.000	335,400	55.900	335,400	254,671	0	0	0	(32,220)	0	(32,220)	0	L	01/04/2008
58463J-30-4	Medical Properties Trust Inc	LS		14,000.000	138,180	9.870	138,180	51,100	2,800	11,200	0	(13,440)	0	(13,440)	0	L	01/04/2008
584690-30-9	Medicis Pharmaceutical			7,200.000	239,400	33.250	239,400	115,380	576	2,160	0	46,512	0	46,512	0	L	06/26/2009
58501N-10-1	Medivation Inc.			800.000	36,888	46.110	36,888	36,644	0	0	0	244	0	244	0	L	12/15/2011
585055-10-6	Medtronic Inc			10,500.000	401,625	38.250	401,625	309,435	0	9,818	0	12,180	0	12,180	0	L	02/22/2008
587118-10-0	Men's Wearhouse Inc			6,000.000	194,460	32.410	194,460	147,147	0	2,016	0	32,738	0	32,738	0	L	12/15/2011
587200-10-6	Mentor Graphics Corp	LS		8,600.000	116,616	13.560	116,616	38,184	0	0	0	13,416	0	13,416	0	L	01/04/2008
58933Y-10-5	Merck & Co. Inc			26,684.000	1,005,987	37.700	1,005,987	904,557	11,207	36,912	0	69,117	0	69,117	0	L	06/27/2011
589378-10-8	Mercury Computer Systems Inc			5,400.000	71,766	13.290	71,766	29,862	0	0	0	(27,486)	0	(27,486)	0	L	06/27/2008
589400-10-0	Mercury General Corp	LS		13,300.000	606,746	45.620	606,746	518,757	0	22,513	0	87,989	0	87,989	0	L	06/28/2011
589433-10-1	Meredith Corp	LS		4,000.000	130,600	32.650	130,600	123,292	0	0	0	7,308	0	7,308	0	L	12/15/2011
59001A-10-2	Meritage Homes Corp	LS		9,000.000	208,710	23.190	208,710	133,246	0	0	0	8,910	0	8,910	0	L	12/22/2009
59001K-10-0	Meritor Inc			18,100.000	96,292	5.320	96,292	53,324	0	0	0	42,968	0	42,968	0	L	03/30/2011
591018-80-9	Metabolix Inc	LS		7,800.000	35,490	4.550	35,490	35,490	0	0	0	0	18,272	(18,272)	0	L	06/27/2011
591520-20-0	Methode Electronics - Cl A			8,500.000	70,465	8.290	70,465	30,430	0	2,380	0	(39,780)	0	(39,780)	0	L	06/28/2007
59156R-10-8	Metlife			6,400.000	199,552	31.180	199,552	190,853	0	4,736	0	(84,864)	0	(84,864)	0	L	12/22/2009
594918-10-4	Microsoft Corp			72,500.000	1,882,100	25.960	1,882,100	1,338,031	0	49,300	0	(141,375)	0	(141,375)	0	L	02/22/2008
59509C-10-5	Micromet Inc	LS		2,900.000	20,851	7.190	20,851	17,450	0	0	0	3,401	0	3,401	0	L	10/20/2011
595112-10-3	Micron Technology Inc			3,800.000	23,902	6.290	23,902	21,109	0	0	0	2,793	0	2,793	0	L	12/15/2011
59522J-10-3	Mid-America Apartment Comm			900.000	56,295	62.550	56,295	43,729	0	2,259	0	(846)	0	(846)	0	L	12/22/2009
600544-10-0	Herman Miller Inc	LS		4,400.000	81,180	18.450	81,180	51,949	97	387	0	(30,140)	0	(30,140)	0	L	04/08/2009
602720-10-4	Mine Safety Appliances Co	LS		4,100.000	135,792	33.120	135,792	85,972	0	4,223	0	8,159	0	8,159	0	L	01/04/2008
603158-10-6	Minerals Technologies Inc			4,700.000	265,691	56.530	265,691	184,078	0	940	0	(41,736)	0	(41,736)	0	L	12/22/2009
604567-10-7	MIPS Technologies Inc	LS		10,500.000	46,830	4.460	46,830	34,097	0	0	0	(112,445)	0	(112,445)	0	L	04/08/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
60740F-10-5	Mobile Mini Inc	LS		4,100.000	71,545	17.450	71,545	60,517	0	0	0	(9,184)	0	(9,184)	0	L	12/22/2009
607828-10-0	Modine Manufacturing Co			8,000.000	75,680	9.460	75,680	20,000	0	0	0	(48,320)	0	(48,320)	0	L	01/04/2008
60786L-10-7	ModusLink Global Solutions Inc			34,500.000	186,300	5.400	186,300	143,479	0	0	0	42,821	0	42,821	0	L	09/15/2011
608554-10-1	Molex Inc			2,100.000	50,106	23.860	50,106	45,190	420	1,575	0	2,394	0	2,394	0	L	12/22/2009
60855R-10-0	Molina Healthcare Inc	LS		5,400.000	120,582	22.330	120,582	68,472	0	0	0	20,322	0	20,322	0	L	05/23/2011
610236-10-1	Monro Muffler Brake Inc	LS		3,600.000	139,644	38.790	139,644	64,698	0	1,224	0	15,120	0	15,120	0	L	04/08/2009
61166W-10-1	Monsanto Co			3,100.000	217,217	70.070	217,217	196,460	0	2,052	0	292	0	292	0	L	12/15/2011
615369-10-5	Moody's Corporation			2,000.000	67,360	33.680	67,360	45,840	0	1,070	0	14,280	0	14,280	0	L	06/28/2007
615394-20-2	Moog Inc Class A	LS		9,400.000	412,942	43.930	412,942	255,294	0	0	0	38,822	0	38,822	0	L	12/22/2009
617446-44-8	Morgan Stanley			8,200.000	124,066	15.130	124,066	131,515	0	340	0	(7,449)	0	(7,449)	0	L	12/15/2011
61945C-10-3	Mosaic Co/The			1,200.000	60,516	50.430	60,516	54,131	0	20	0	6,386	0	6,386	0	L	12/15/2011
620076-30-7	Motorola Inc			4,014.000	185,808	46.290	185,808	94,964	883	883	0	90,844	0	90,844	0	L	01/04/2011
620097-10-5	Motorola Mobility Holdings Inc			3,512.000	136,266	38.800	136,266	67,345	0	0	0	68,921	0	68,921	0	L	01/04/2011
624580-10-6	Movado Group			1,200.000	21,804	18.170	21,804	21,487	0	0	0	317	0	317	0	L	12/15/2011
624756-10-2	Mueller Industries Inc	LS		9,300.000	357,306	38.420	357,306	228,800	0	3,720	0	53,196	0	53,196	0	L	12/22/2009
624758-10-8	Mueller Water Products Inc-A			24,600.000	60,024	2.440	60,024	64,685	0	1,722	0	(31,276)	11,282	(42,558)	0	L	12/01/2010
626717-10-2	Murphy Oil Corp			3,700.000	206,238	55.740	206,238	178,826	0	4,070	0	(69,597)	0	(69,597)	0	L	12/22/2009
628464-10-9	Myers Industries Inc			2,800.000	34,552	12.340	34,552	36,443	0	0	0	(1,891)	0	(1,891)	0	L	12/15/2011
628778-10-2	NBT Bancorp Inc			4,100.000	90,733	22.130	90,733	86,275	0	3,280	0	(8,282)	0	(8,282)	0	L	01/04/2008
628852-20-4	NCI Building Sys Inc			4,320.000	46,958	10.870	46,958	44,760	0	0	0	(13,478)	0	(13,478)	0	L	03/08/2010
62886K-10-4	NCI INC-Class A			200.000	2,330	11.650	2,330	2,650	0	0	0	(320)	0	(320)	0	L	10/20/2011
62913F-20-1	NII Holdings Inc			1,700.000	36,210	21.300	36,210	25,500	0	0	0	(39,712)	0	(39,712)	0	L	06/28/2007
629491-10-1	NYSE Euronext			5,200.000	135,720	26.100	135,720	134,162	0	6,450	0	(20,176)	0	(20,176)	0	L	12/22/2009
630077-10-5	Nanometrics Inc			1,200.000	22,104	18.420	22,104	20,927	0	0	0	1,177	0	1,177	0	L	12/15/2011
635017-10-6	National Beverage Corp			56,200.000	903,134	16.070	903,134	769,658	0	0	0	133,476	0	133,476	0	L	03/25/2011
635309-10-7	National Cinemedia Inc			4,900.000	60,760	12.400	60,760	75,030	0	4,116	0	(36,799)	0	(36,799)	0	L	02/23/2010
635906-10-0	National Healthcare Corp			1,500.000	62,850	41.900	62,850	57,415	450	0	0	5,435	0	5,435	0	L	12/15/2011
63607P-20-8	National Financial Partners	LS		9,900.000	133,848	13.520	133,848	29,732	0	0	0	1,188	0	1,188	0	L	02/19/2009
636330-10-4	National Health Investors Inc			2,700.000	118,746	43.980	118,746	74,968	2,349	6,615	0	(2,808)	0	(2,808)	0	L	01/04/2008
637071-10-1	National-Oilwell			3,400.000	231,166	67.990	231,166	192,505	0	360	0	4,413	0	4,413	0	L	12/15/2011
637138-10-8	Natl Penn Bcshs Inc	LS		9,300.000	78,492	8.440	78,492	73,499	0	156	0	4,993	0	4,993	0	L	11/30/2011
637417-10-6	National Retail Properties	LS		14,000.000	369,320	26.380	369,320	236,669	0	21,420	0	(1,680)	0	(1,680)	0	L	12/22/2009
638522-10-2	National Western Life Insuranc			200.000	27,232	136.160	27,232	22,600	0	72	0	(6,112)	0	(6,112)	0	L	08/17/2005
638860-10-9	Natural Gas Services Group	LS		1,100.000	15,906	14.460	15,906	20,152	0	0	0	(4,895)	0	(4,895)	0	L	12/22/2009
638904-10-2	Navigators Group Inc			2,100.000	100,128	47.680	100,128	95,524	0	0	0	4,604	0	4,604	0	L	11/30/2011
63935N-10-7	Navigant Consulting Co			11,000.000	125,510	11.410	125,510	111,087	0	0	0	14,423	0	14,423	0	L	09/15/2011
640079-10-9	Neenah Paper Inc			3,200.000	71,424	22.320	71,424	42,999	0	1,408	0	8,448	0	8,448	0	L	12/22/2009
640268-10-8	Nektar Therapeutics	LS		10,300.000	57,629	5.595	57,629	59,348	0	0	0	(58,551)	0	(58,551)	0	L	06/27/2011
64031N-10-8	NeInet Inc			3,700.000	90,539	24.470	90,539	42,254	0	1,369	0	2,886	0	2,886	0	L	06/27/2008
64110D-10-4	NetApp Inc	LS		5,200.000	188,604	36.270	188,604	77,507	0	0	0	(97,188)	0	(97,188)	0	L	01/04/2008
641110-10-4	Netgear Inc	LS		2,900.000	97,353	33.570	97,353	40,919	0	0	0	(319)	0	(319)	0	L	06/27/2008
64118B-10-0	Netlogic Microsystems Inc	LS		2,500.000	123,925	49.570	123,925	34,428	0	0	0	45,400	0	45,400	0	L	04/08/2009
64125C-10-9	Neurocrine Bioscienc			10,000.000	85,000	8.500	85,000	63,250	0	0	0	21,750	0	21,750	0	L	11/30/2011
646025-10-6	New Jersey Resource Corp	LS		6,750.000	332,100	49.200	332,100	221,604	2,565	9,720	0	41,108	0	41,108	0	L	01/04/2008
650111-10-7	New York Times Co Cl A	LS		17,400.000	134,502	7.730	134,502	123,144	0	0	0	11,358	0	11,358	0	L	12/15/2011
651290-10-8	Newfield Exploration Company			1,700.000	64,141	37.730	64,141	33,575	0	0	0	(58,446)	0	(58,446)	0	L	06/17/2008
651587-10-7	NewMarket Corp	LS		1,100.000	217,921	198.110	217,921	59,191	825	2,288	0	82,214	0	82,214	0	L	01/04/2008
651639-10-6	Newmont Mining Corp			2,800.000	168,028	60.010	168,028	111,380	0	2,800	0	(3,976)	0	(3,976)	0	L	02/22/2008
651718-50-4	Newpark Resources	LS		9,800.000	93,100	9.500	93,100	78,647	0	0	0	14,453	0	14,453	0	L	12/15/2011
651824-10-4	Newport Corp			10,300.000	140,183	13.610	140,183	69,834	0	0	0	(39,346)	0	(39,346)	0	L	01/04/2008
65248E-10-4	News Corp			23,200.000	413,888	17.840	413,888	210,888	0	3,944	0	76,096	0	76,096	0	L	01/04/2008
654106-10-3	Nike Inc			4,700.000	452,939	96.370	452,939	244,259	1,692	4,371	0	51,465	0	51,465	0	L	12/22/2009
65473P-10-5	Nisource Inc	LS		30,100.000	716,681	23.810	716,681	514,917	0	26,312	0	178,956	0	178,956	0	L	02/10/2011
655044-10-5	Noble Energy Inc			2,600.000	245,414	94.390	245,414	148,365	0	2,080	0	21,606	0	21,606	0	L	12/22/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
655663-10-2	Nordson Corp	LS		6,900.000	284,142	41.180	284,142	167,558	863	3,036	0	(32,844)	0	(32,844)	0	L	04/13/2011
655664-10-0	Nordstrom Inc	LS		2,500.000	124,275	49.710	124,275	41,875	0	2,300	0	18,325	0	18,325	0	L	06/28/2007
655844-10-8	Norfolk Southern Corp			3,600.000	262,296	72.860	262,296	121,500	0	5,976	0	36,144	0	36,144	0	L	07/22/2008
666807-10-2	Northrop Grumman Corp			4,400.000	257,312	58.480	257,312	193,384	0	8,668	0	(1,263)	0	(1,263)	0	L	12/22/2009
667746-10-1	Northwest Pipe Company			2,200.000	50,292	22.860	50,292	50,262	0	0	0	30	0	30	0	L	11/30/2011
668074-30-5	Northwestern Corp	LS		6,800.000	243,372	35.790	243,372	155,890	0	9,792	0	47,328	0	47,328	0	L	01/04/2008
66987M-60-4	Novatel Wireless Inc	LS		25,900.000	81,067	3.130	81,067	92,112	0	0	0	(29,212)	9,733	(38,945)	0	L	09/15/2011
67018T-10-5	Nu Skin Enterprises Inc	LS		2,400.000	116,568	48.570	116,568	25,176	0	1,416	0	43,944	0	43,944	0	L	01/04/2008
670346-10-5	Nucor Corp			2,800.000	110,796	39.570	110,796	107,968	1,022	0	0	2,828	0	2,828	0	L	12/15/2011
67066G-10-4	Nvidia Corp	LS		6,900.000	95,634	13.860	95,634	55,683	0	0	0	(10,626)	0	(10,626)	0	L	01/04/2008
67069D-10-8	Nutri/System Inc	LS		8,600.000	111,198	12.930	111,198	115,041	0	3,010	0	(3,843)	0	(3,843)	0	L	06/27/2011
67073Y-10-6	NV Energy Inc	LS		4,500.000	73,575	16.350	73,575	44,505	0	2,205	0	10,350	0	10,350	0	L	12/19/2005
670823-10-3	O Charleys Inc	LS		9,400.000	51,606	5.490	51,606	62,655	0	0	0	(11,049)	0	(11,049)	0	L	09/15/2011
670872-10-0	OM Group Inc			7,700.000	172,403	22.390	172,403	191,265	0	0	0	(124,124)	0	(124,124)	0	L	12/22/2009
67103H-10-7	O'reilly Automotive Inc	LS		1,971.000	157,581	79.950	157,581	43,486	0	0	0	38,494	0	38,494	0	L	12/30/2010
674599-10-5	Occidental Petroleum Corp			7,700.000	721,490	93.700	721,490	452,385	3,542	13,552	0	(33,880)	0	(33,880)	0	L	12/22/2009
67555N-20-6	Oclaro Inc	LS		13,800.000	38,916	2.820	38,916	61,799	0	0	0	(22,883)	0	(22,883)	0	L	09/15/2011
676220-10-6	Office Depot Inc	LS		34,000.000	73,100	2.150	73,100	81,607	0	0	0	(8,507)	10,715	(19,222)	0	L	10/20/2011
67622P-10-1	Officemax Inc			9,000.000	40,860	4.540	40,860	45,350	0	0	0	(4,490)	0	(4,490)	0	L	10/20/2011
679580-10-0	Old Dominion Freight Line	LS		2,400.000	97,272	40.530	97,272	53,320	0	0	0	20,496	0	20,496	0	L	06/26/2009
680033-10-7	Old National Bancorp	LS		7,400.000	86,210	11.650	86,210	85,215	0	0	0	995	0	995	0	L	12/15/2011
680223-10-4	Old Republic Intl Corp	LS		29,795.000	276,200	9.270	276,200	348,247	0	10,428	0	(72,047)	0	(72,047)	0	L	06/27/2011
680665-20-5	Olin Corp	LS		9,600.000	188,640	19.650	188,640	128,652	0	7,680	0	(8,352)	0	(8,352)	0	L	10/16/2008
68162K-10-6	Olympic Steel Inc			2,900.000	67,628	23.320	67,628	64,803	0	10	0	2,825	0	2,825	0	L	11/30/2011
681904-10-8	Omnicare Inc			600.000	20,670	34.450	20,670	20,068	0	24	0	602	0	602	0	L	12/15/2011
681919-10-6	Omnicom Group			4,200.000	187,236	44.580	187,236	104,616	1,050	3,990	0	(5,124)	0	(5,124)	0	L	01/04/2008
681936-10-0	Omega Healthcare Investors	LS		8,400.000	162,540	19.350	162,540	118,272	0	13,020	0	(25,956)	0	(25,956)	0	L	10/01/2008
682128-10-3	Omnivision Technologies	LS		6,000.000	73,410	12.235	73,410	33,264	0	0	0	(104,250)	0	(104,250)	0	L	01/04/2008
682159-10-8	On Assignment Inc.			6,200.000	69,316	11.180	69,316	16,802	0	0	0	18,786	0	18,786	0	L	06/27/2008
682324-10-8	Oncothyreon Inc	LS		2,800.000	21,224	7.580	21,224	21,043	0	0	0	181	0	181	0	L	12/15/2011
682680-10-3	Oneok Inc			1,100.000	95,359	86.690	95,359	90,708	0	0	0	4,651	0	4,651	0	L	12/15/2011
683757-10-8	Opnet Technologies Inc			1,200.000	44,004	36.670	44,004	44,479	0	0	0	(475)	0	(475)	0	L	12/15/2011
68389X-10-5	Oracle Corporation			37,400.000	959,310	25.650	959,310	796,853	0	8,602	0	(211,310)	0	(211,310)	0	L	07/22/2008
685564-10-6	Orbital Sciences Corp			400.000	5,812	14.530	5,812	5,803	0	0	0	9	0	9	0	L	10/20/2011
68557K-10-9	Orbitz Worldwide Inc			22,000.000	82,720	3.760	82,720	57,451	0	0	0	25,269	0	25,269	0	L	06/28/2011
68618W-10-0	Oriental Financial Group			8,300.000	100,513	12.110	100,513	35,443	498	1,660	0	(3,154)	0	(3,154)	0	L	02/19/2009
68628V-30-8	Orion Marine Group Inc	LS		12,300.000	81,795	6.650	81,795	82,387	0	0	0	(592)	0	(592)	0	L	09/15/2011
687380-10-5	Orrstown Financial Services	LS		2,500.000	20,625	8.250	20,625	20,625	0	1,725	0	(10,212)	37,688	(47,900)	0	L	06/25/2010
689648-10-3	Otter Corp	LS		18,100.000	398,562	22.020	398,562	378,016	0	13,566	0	10,221	0	10,221	0	L	06/28/2011
690368-10-5	Overseas Shipholding Group	LS		5,000.000	54,650	10.930	54,650	54,650	0	3,281	0	0	76,239	(76,239)	0	L	06/27/2011
690732-10-2	Owens & Minor Inc			4,500.000	125,055	27.790	125,055	123,300	0	3,600	0	(7,380)	0	(7,380)	0	L	01/04/2008
691497-30-9	Oxford Industries Inc.			600.000	27,072	45.120	27,072	3,702	0	300	0	11,706	0	11,706	0	L	01/04/2008
69329Y-10-4	PDL Biopharma Inc	LS		14,500.000	89,900	6.200	89,900	84,889	0	4,350	0	5,011	0	5,011	0	L	06/27/2011
69331C-10-8	P G and E Corporation			3,600.000	148,392	41.220	148,392	132,981	1,638	6,552	0	(23,832)	0	(23,832)	0	L	08/17/2005
693320-20-2	PHH Corp	LS		11,000.000	117,700	10.700	117,700	140,030	0	0	0	(136,950)	0	(136,950)	0	L	01/04/2008
69333Y-10-8	PF Chang's China Bistro Inc	LS		1,100.000	34,001	30.910	34,001	25,124	0	1,100	0	(19,305)	0	(19,305)	0	L	08/16/2005
693366-20-5	Pico Holdings Inc			2,900.000	59,682	20.580	59,682	62,932	0	0	0	(3,250)	0	(3,250)	0	L	11/30/2011
693417-10-7	PLX Technology Inc	LS		7,300.000	20,951	2.870	20,951	24,163	0	0	0	(3,212)	0	(3,212)	0	L	06/27/2011
693475-10-5	PNC Financial Services Group			3,700.000	213,379	57.670	213,379	138,778	0	4,255	0	(11,285)	0	(11,285)	0	L	06/26/2009
69349H-10-7	PNM Resources Inc	LS		14,200.000	258,866	18.230	258,866	117,292	0	7,100	0	73,982	0	73,982	0	L	01/04/2008
69351T-10-6	PPL Corporation			10,600.000	311,852	29.420	311,852	264,311	3,710	14,840	0	32,860	0	32,860	0	L	06/25/2010
693718-10-8	Paccar Inc	LS		4,450.000	166,742	37.470	166,742	127,270	3,115	2,670	0	(88,422)	0	(88,422)	0	L	01/04/2008
69373H-10-6	Pacer International Inc	LS		14,900.000	79,715	5.350	79,715	28,832	0	0	0	(22,201)	0	(22,201)	0	L	06/26/2009
69404D-10-8	Pacific Biosciences of Calif	LS		9,400.000	26,320	2.800	26,320	32,015	0	0	0	(5,695)	0	(5,695)	0	L	10/20/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
69404P-20-0	Pacific Capital Bancorp	LS		4,100.000	115,784	28.240	115,784	112,010	0	0	0	3,774	0	3,774	0	L	09/15/2011
695263-10-3	PacWest Bancorp			5,400.000	102,330	18.950	102,330	78,632	0	1,134	0	(13,122)	0	(13,122)	0	L	01/04/2008
697529-30-3	Palomar Medical Technologies I			300.000	2,790	9.300	2,790	2,295	0	0	0	495	0	495	0	L	10/20/2011
69888P-10-6	Par Pharmaceutical Cos Inc	LS		4,600.000	150,558	32.730	150,558	47,816	0	0	0	(26,588)	0	(26,588)	0	L	11/19/2008
699173-20-9	Parametric Technology Corp			12,900.000	235,554	18.260	235,554	128,742	0	0	0	(55,083)	0	(55,083)	0	L	06/17/2008
700416-20-9	Park Electrochemical			3,500.000	89,670	25.620	89,670	60,480	0	1,400	0	(15,330)	0	(15,330)	0	L	01/04/2008
700658-10-7	Park National Corp	LS		5,900.000	383,854	65.060	383,854	372,008	0	18,800	0	(31,589)	0	(31,589)	0	L	06/27/2011
701081-10-1	Parker Drilling Co	LS		20,300.000	145,551	7.170	145,551	71,674	0	0	0	52,780	0	52,780	0	L	06/26/2009
70159Q-10-4	Parkway Properties Inc			4,900.000	48,314	9.860	48,314	49,215	0	368	0	(901)	0	(901)	0	L	11/30/2011
70336T-10-4	Patriot Coal Corp	LS		11,900.000	100,793	8.470	100,793	77,648	0	0	0	(129,710)	0	(129,710)	0	L	06/26/2009
704326-10-7	Paychex Inc			26,800.000	806,948	30.110	806,948	801,156	0	23,177	0	(24,598)	0	(24,598)	0	L	06/27/2011
704549-10-4	Peabody Energy Corp			2,900.000	96,019	33.110	96,019	72,616	0	986	0	(89,523)	0	(89,523)	0	L	01/04/2008
70509V-10-0	Pebblebrook Hotel Trust			2,700.000	51,786	19.180	51,786	49,764	324	0	0	2,022	0	2,022	0	L	11/30/2011
707882-10-6	Penn Va Corp	LS		6,600.000	34,914	5.290	34,914	35,306	0	900	0	(392)	62,933	(63,325)	0	L	06/27/2011
708160-10-6	Penney (JC) Company			2,500.000	87,875	35.150	87,875	50,175	0	2,000	0	7,100	0	7,100	0	L	01/04/2008
708430-10-3	Penns Woods Bancorp Ince	LS		6,300.000	244,314	38.780	244,314	217,622	0	11,592	0	(6,426)	0	(6,426)	0	L	06/25/2010
70959W-10-3	Penske Auto Group			4,900.000	94,325	19.250	94,325	96,211	0	0	0	(1,886)	0	(1,886)	0	L	12/15/2011
713278-10-9	Pep Boys-Manny Moe and Jack			10,300.000	113,300	11.000	113,300	45,423	0	1,236	0	(25,029)	0	(25,029)	0	L	01/04/2008
713448-10-8	Pepsico Inc			15,800.000	1,048,330	66.350	1,048,330	859,917	8,137	31,442	0	16,116	0	16,116	0	L	06/17/2008
71375U-10-1	Perficient Inc			4,600.000	46,046	10.010	46,046	21,988	0	0	0	(11,454)	0	(11,454)	0	L	06/27/2008
714290-10-3	Perrigo Company	LS		2,000.000	194,600	97.300	194,600	66,080	0	580	0	67,940	0	67,940	0	L	01/04/2008
716578-10-9	Petroleum Development Corp	LS		2,600.000	91,286	35.110	91,286	54,617	0	0	0	(13,063)	0	(13,063)	0	L	12/15/2011
716748-10-8	PetroQuest Energy Inc	LS		9,900.000	65,340	6.600	65,340	38,066	0	0	0	(9,207)	0	(9,207)	0	L	06/26/2009
716933-10-6	Pharmacyclics Inc	LS		1,500.000	22,230	14.820	22,230	21,321	0	0	0	909	0	909	0	L	12/15/2011
717081-10-3	Pfizer Inc			86,618.000	1,874,414	21.640	1,874,414	1,296,420	0	69,294	0	357,732	0	357,732	0	L	06/25/2010
71715N-10-6	Pharmasset Inc			900.000	115,380	128.200	115,380	115,155	0	0	0	225	0	225	0	L	12/15/2011
719405-10-2	Photronics Inc	LS		8,300.000	50,464	6.080	50,464	14,092	0	0	0	1,411	0	1,411	0	L	12/19/2008
720186-10-5	Piedmont Natural Gas Co	LS		10,000.000	339,800	33.980	339,800	267,547	2,900	9,890	0	52,114	0	52,114	0	L	12/15/2011
720279-10-8	Pier 1 Imports Inc	LS		18,800.000	261,884	13.930	261,884	40,702	0	0	0	64,484	0	64,484	0	L	06/26/2009
721283-10-9	Pike Elec Corp			10,000.000	71,900	7.190	71,900	83,745	0	0	0	(11,845)	0	(11,845)	0	L	09/15/2011
72147K-10-8	Pilgrim's Pride Corporation	LS		20,900.000	120,384	5.760	120,384	107,365	0	0	0	13,019	0	13,019	0	L	06/27/2011
723456-10-9	Pinnacle Entertainment Inc			9,100.000	92,456	10.160	92,456	64,772	0	0	0	(35,126)	0	(35,126)	0	L	02/19/2009
723460-10-4	Pinnacle Financial Partners In			4,200.000	67,830	16.150	67,830	63,263	0	0	0	4,568	0	4,568	0	L	11/30/2011
723655-10-6	Pioneer Drilling Company			2,300.000	22,264	9.680	22,264	20,639	0	0	0	1,625	0	1,625	0	L	12/15/2011
723787-10-7	Pioneer Natural Resources Co	LS		900.000	80,532	89.480	80,532	43,075	0	72	0	2,394	0	2,394	0	L	12/22/2009
724078-10-0	Piper Jaffray Cos			2,400.000	48,480	20.200	48,480	48,528	0	0	0	(48)	0	(48)	0	L	11/30/2011
724479-10-0	Pitney Bowes Inc	LS		1,100.000	20,394	18.540	20,394	19,999	0	0	0	395	0	395	0	L	12/15/2011
727493-10-8	Plantronics	LS		5,200.000	185,328	35.640	185,328	62,764	0	1,040	0	(8,216)	0	(8,216)	0	L	01/04/2008
729132-10-0	Plexus	LS		3,600.000	98,568	27.380	98,568	49,752	0	0	0	(12,816)	0	(12,816)	0	L	01/04/2008
731068-10-2	Polaris Industries Inc	LS		400.000	22,392	55.980	22,392	23,267	0	0	0	(875)	0	(875)	0	L	12/15/2011
73172K-10-4	Polycom Inc	LS		11,300.000	184,190	16.300	184,190	113,198	0	0	0	(36,047)	0	(36,047)	0	L	07/05/2011
73179P-10-6	Polyone Corporation	LS		10,400.000	120,120	11.550	120,120	24,024	416	1,248	0	(9,776)	0	(9,776)	0	L	06/17/2008
733174-10-6	Popular Inc			22,000.000	30,580	1.390	30,580	48,767	0	0	0	(38,500)	0	(38,500)	0	L	12/22/2009
736508-84-7	Portland General Electric Co	LS		6,400.000	161,856	25.290	161,856	124,608	1,696	6,720	0	22,976	0	22,976	0	L	01/04/2008
737464-10-7	Post Properties Inc			6,400.000	279,808	43.720	279,808	74,436	1,408	5,248	0	47,488	0	47,488	0	L	06/17/2008
737630-10-3	Potlatch Corp	LS		6,554.000	203,895	31.110	203,895	161,011	0	12,059	0	(9,438)	0	(9,438)	0	L	06/17/2008
73941U-10-2	Pozen Inc			5,900.000	23,305	3.950	23,305	15,210	0	0	0	8,095	0	8,095	0	L	10/20/2011
74005P-10-4	Praxair Inc			4,500.000	481,050	106.900	481,050	302,805	0	9,000	0	51,435	0	51,435	0	L	07/22/2008
740189-10-5	Precision Castparts Corp			2,200.000	362,538	164.790	362,538	131,780	66	264	0	56,276	0	56,276	0	L	06/17/2008
740585-10-4	Premiere Global Services Inc			5,500.000	46,585	8.470	46,585	44,684	0	0	0	1,901	0	1,901	0	L	11/30/2011
74112D-10-1	Prestige Brands Holdings Inc	LS		8,200.000	92,414	11.270	92,414	61,788	0	0	0	(5,576)	0	(5,576)	0	L	01/08/2008
74144T-10-8	T Rowe Price Group			3,400.000	193,630	56.950	193,630	98,124	0	4,216	0	(25,806)	0	(25,806)	0	L	07/22/2008
741503-40-3	Priceline.com Inc	LS		500.000	233,855	467.710	233,855	42,919	0	0	0	34,080	0	34,080	0	L	04/08/2009
74267C-10-6	Proassurance Corp			1,100.000	87,802	79.820	87,802	75,015	275	100	0	8,673	0	8,673	0	L	11/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
742718-10-9	Procter and Gamble Co			28,710.000	1,915,244	66.710	1,915,244	1,636,643	0	59,051	0	68,330	0	68,330	0	L	06/17/2008
742962-10-3	PrivateBancorp Inc			10,000.000	109,800	10.980	109,800	101,036	0	400	0	(34,000)	0	(34,000)	0	L	09/16/2010
743263-10-5	Progress Energy			600.000	33,612	56.020	33,612	23,569	155	1,488	0	7,524	0	7,524	0	L	06/25/2010
743312-10-0	Progress Software Corp	LS		7,050.000	136,418	19.350	136,418	83,112	0	0	0	(62,863)	0	(62,863)	0	L	01/31/2011
743315-10-3	Progressive Corp			7,900.000	154,129	19.510	154,129	106,176	0	3,150	0	(2,844)	0	(2,844)	0	L	01/04/2008
74348T-10-2	Prospect Capital Corp			7,700.000	71,533	9.290	71,533	71,224	781	0	0	309	0	309	0	L	11/30/2011
743606-10-5	Prosperity Bancshares Inc	LS		15,700.000	633,495	40.350	633,495	464,390	3,062	8,243	0	16,799	0	16,799	0	L	11/06/2009
743815-10-2	Providence Service Corp			700.000	9,632	13.760	9,632	8,111	0	0	0	1,521	0	1,521	0	L	10/20/2011
74386T-10-5	Provident Financial Services			11,900.000	159,341	13.390	159,341	108,290	0	5,593	0	(20,706)	0	(20,706)	0	L	01/04/2008
744028-10-1	PROVIDENT NEW YORK BANCORP			2,300.000	15,272	6.640	15,272	18,676	0	552	0	(8,855)	0	(8,855)	0	L	06/17/2008
744320-10-2	Prudential Financial Inc			5,900.000	295,708	50.120	295,708	112,218	0	8,555	0	(50,681)	0	(50,681)	0	L	06/17/2008
744573-10-6	Public Service Enterprise GP			1,300.000	42,913	33.010	42,913	37,921	0	1,781	0	1,560	0	1,560	0	L	02/22/2008
745867-10-1	Pulte Homes Inc	LS		8,000.000	50,480	6.310	50,480	58,959	0	0	0	(8,479)	0	(8,479)	0	L	03/23/2011
747301-10-9	Quad Graphics Inc	LS		3,000.000	43,020	14.340	43,020	63,204	0	600	0	(20,184)	0	(20,184)	0	L	09/15/2011
747316-10-7	Quaker Chemical Corp			3,300.000	128,337	38.890	128,337	43,412	0	3,135	0	(9,174)	0	(9,174)	0	L	06/26/2009
74733T-10-5	Qlik Technologies, Inc.	LS		800.000	19,360	24.200	19,360	21,599	0	0	0	(2,239)	0	(2,239)	0	L	12/15/2011
747525-10-3	Qualcomm Inc			14,000.000	765,800	54.700	765,800	741,070	0	1,742	0	24,730	0	24,730	0	L	12/15/2011
747619-10-4	Quanex Building Products			10,000.000	150,200	15.020	150,200	93,700	0	1,600	0	(39,500)	0	(39,500)	0	L	05/01/2008
747906-20-4	Quantum Corp-DLT and Storage			42,900.000	102,960	2.400	102,960	28,743	0	0	0	(56,628)	0	(56,628)	0	L	01/08/2008
74834L-10-0	Quest Diagnostics			400.000	23,224	58.060	23,224	22,536	0	0	0	688	0	688	0	L	12/15/2011
74834T-10-3	Quest Software Inc	LS		12,800.000	238,080	18.600	238,080	177,135	0	0	0	(116,992)	0	(116,992)	0	L	07/22/2008
74835Y-10-1	Questcor Pharmaceuticals			700.000	29,106	41.580	29,106	30,422	0	0	0	(1,316)	0	(1,316)	0	L	12/15/2011
74838C-10-6	Quiksilver Inc	LS		12,800.000	46,208	3.610	46,208	19,500	0	0	0	(18,688)	0	(18,688)	0	L	12/19/2008
74972L-10-2	RSC Holdings Inc	LS		10,100.000	186,850	18.500	186,850	110,499	0	0	0	76,351	0	76,351	0	L	12/15/2011
74973W-10-7	Rti Intl Metals Inc	LS		6,100.000	141,581	23.210	141,581	122,030	0	0	0	(22,997)	0	(22,997)	0	L	12/22/2009
74975N-10-5	RTI Biologics			15,500.000	68,820	4.440	68,820	37,725	0	0	0	27,435	0	27,435	0	L	09/16/2010
749941-10-0	RF Micro Devices	LS		35,700.000	192,780	5.400	192,780	216,385	0	0	0	(30,323)	0	(30,323)	0	L	12/15/2011
750236-10-1	Radian Group			13,100.000	30,654	2.340	30,654	36,877	0	131	0	(75,063)	0	(75,063)	0	L	06/26/2009
750917-10-6	Rambus Inc	LS		2,900.000	21,895	7.550	21,895	20,702	0	0	0	1,193	0	1,193	0	L	12/15/2011
751452-20-2	Ramco-Gershenson Properties			8,000.000	78,640	9.830	78,640	53,962	1,306	5,224	0	(20,960)	0	(20,960)	0	L	01/13/2009
75281A-10-9	Range Resources Corp			1,900.000	117,686	61.940	117,686	65,341	0	304	0	32,224	0	32,224	0	L	07/22/2008
755111-50-7	Raytheon Co Raytheon Co			3,900.000	188,682	48.380	188,682	162,052	1,677	5,608	0	5,910	0	5,910	0	L	06/27/2011
756109-10-4	Realty Income Corp			9,600.000	335,616	34.960	335,616	200,256	1,397	16,672	0	7,296	0	7,296	0	L	06/17/2008
756577-10-2	Red Hat Inc			500.000	20,645	41.290	20,645	23,129	0	0	0	(2,484)	0	(2,484)	0	L	12/15/2011
758750-10-3	Regal Beloit			6,500.000	331,305	50.970	331,305	199,794	1,170	4,550	0	(102,635)	0	(102,635)	0	L	06/17/2008
75886F-10-7	Regeneron Pharmaceuticals			400.000	22,172	55.430	22,172	20,773	0	0	0	1,399	0	1,399	0	L	12/15/2011
758932-10-7	Regis Corp	LS		7,100.000	117,505	16.550	117,505	112,384	0	1,128	0	2,815	0	2,815	0	L	12/15/2011
7591EP-10-0	Regions Financial Corp			8,600.000	36,980	4.300	36,980	47,427	86	344	0	(23,220)	0	(23,220)	0	L	12/22/2009
75970E-10-7	Renasant Corp	LS		3,400.000	51,000	15.000	51,000	46,240	578	2,312	0	(6,494)	0	(6,494)	0	L	01/04/2008
76009N-10-0	Rent-A-Center Inc			8,400.000	310,800	37.000	310,800	148,901	1,344	3,696	0	39,648	0	39,648	0	L	11/19/2008
76120W-30-2	Resource Capital Corp			97,100.000	544,731	5.610	544,731	485,500	24,275	72,825	0	59,231	239,909	(180,678)	0	L	02/10/2011
761220-10-5	Resources Connection Inc			4,500.000	47,655	10.590	47,655	50,940	0	315	0	(3,285)	0	(3,285)	0	L	10/20/2011
76131N-10-1	Retail Opportunity Investment	LS		2,100.000	24,864	11.840	24,864	22,500	0	462	0	2,364	0	2,364	0	L	06/27/2011
770196-10-3	Robbins & Myers Inc.			7,039.000	341,743	48.550	341,743	231,868	0	1,267	0	45,985	0	45,985	0	L	01/11/2011
770323-10-3	Robert Half Intl Inc	LS		2,200.000	62,612	28.460	62,612	39,226	0	1,232	0	(4,708)	0	(4,708)	0	L	08/16/2005
772739-20-7	Rock - Tenn Company			1,300.000	75,010	57.700	75,010	40,601	0	1,040	0	4,875	0	4,875	0	L	06/17/2008
773903-10-9	Rockwell Intl Corp			1,800.000	132,066	73.370	132,066	39,312	0	2,790	0	2,988	0	2,988	0	L	09/21/2007
774341-10-1	Rockwell Collins	LS		1,300.000	71,981	55.370	71,981	42,432	0	1,248	0	(3,757)	0	(3,757)	0	L	09/21/2007
774415-10-3	Rockwood Holdings Inc			2,500.000	98,425	39.370	98,425	19,850	0	0	0	625	0	625	0	L	01/04/2008
775133-10-1	Rogers Corp	LS		3,900.000	143,754	36.860	143,754	73,632	0	0	0	(5,421)	0	(5,421)	0	L	01/04/2008
775711-10-4	Rollins Inc	LS		1,600.000	35,552	22.220	35,552	34,924	0	0	0	628	0	628	0	L	12/15/2011
777779-30-7	Rosetta Resources Inc	LS		2,700.000	117,450	43.500	117,450	23,828	0	0	0	15,822	0	15,822	0	L	06/26/2009
777780-10-7	Rosetta Stone Inc	LS		7,500.000	57,225	7.630	57,225	57,225	0	0	0	0	55,008	(55,008)	0	L	06/28/2011
778296-10-3	Ross Stores Inc			4,200.000	199,626	47.530	199,626	78,859	0	1,848	0	66,801	0	66,801	0	L	12/16/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
779376-10-2	Rovi Corporation	LS		1,500.000	36,870	24.580	36,870	23,145	0	0	0	(56,145)	0	(56,145)	0	L	07/16/2009
779382-10-0	Rowan Companies Inc	LS		2,000.000	60,660	30.330	60,660	47,386	0	0	0	(9,160)	0	(9,160)	0	L	12/22/2009
780287-10-8	Royal Gold Inc			1,300.000	87,659	67.430	87,659	46,541	0	572	0	16,640	0	16,640	0	L	07/15/2008
781182-10-0	Ruby Tuesday Inc			8,700.000	60,030	6.900	60,030	44,882	0	0	0	(53,592)	0	(53,592)	0	L	06/26/2009
781258-10-8	Ruddick Corp	LS		5,000.000	213,200	42.640	213,200	112,250	650	2,600	0	29,000	0	29,000	0	L	01/04/2008
781846-20-9	Rush Enterprises Inc	LS		4,950.000	103,554	20.920	103,554	44,154	0	0	0	2,376	0	2,376	0	L	09/21/2007
783764-10-3	Ryland Group	LS		6,200.000	97,712	15.760	97,712	82,295	0	0	0	15,417	0	15,417	0	L	11/30/2011
783859-10-1	S & T Bancorp Inc	LS		4,800.000	93,840	19.550	93,840	59,448	0	2,880	0	(14,592)	0	(14,592)	0	L	06/26/2009
78401V-10-2	SCBT Financial Corp			2,800.000	81,228	29.010	81,228	65,646	0	1,904	0	(10,472)	0	(10,472)	0	L	06/26/2009
784305-10-4	SJW Corp	LS		1,700.000	40,188	23.640	40,188	38,369	0	1,173	0	(4,811)	0	(4,811)	0	L	01/04/2008
78442P-10-6	Slm Corp			6,100.000	81,740	13.400	81,740	39,280	0	1,830	0	4,941	0	4,941	0	L	01/04/2008
78454L-10-0	SM Energy Co	LS		1,200.000	87,720	73.100	87,720	42,195	0	120	0	17,004	0	17,004	0	L	06/02/2010
784860-10-1	SVB FINANCIAL GROUP	LS		5,300.000	252,757	47.690	252,757	144,266	0	0	0	(28,408)	0	(28,408)	0	L	01/04/2008
78503N-10-7	SWS Group Inc	LS		12,700.000	87,249	6.870	87,249	72,916	0	0	0	14,333	0	14,333	0	L	09/15/2011
78648T-10-0	Safety Insurance Group Inc			2,200.000	89,056	40.480	89,056	75,629	0	4,400	0	(15,928)	0	(15,928)	0	L	10/02/2006
786514-20-8	Safeway Inc	LS		2,400.000	50,496	21.040	50,496	51,096	348	1,272	0	(3,480)	0	(3,480)	0	L	01/04/2008
79377W-10-8	Saks Incorporated	LS		19,400.000	189,150	9.750	189,150	83,711	0	0	0	(18,430)	0	(18,430)	0	L	06/26/2009
79466L-30-2	Salesforce.Com Inc			1,400.000	142,044	101.460	142,044	44,814	0	0	0	(42,756)	0	(42,756)	0	L	06/17/2008
795435-10-6	Salix Pharmaceuticals Ltd	LS		1,500.000	71,775	47.850	71,775	10,502	0	0	0	1,335	0	1,335	0	L	06/27/2008
800013-10-4	Sanderson Farms Inc	LS		1,700.000	85,221	50.130	85,221	86,880	0	0	0	(1,659)	0	(1,659)	0	L	12/15/2011
80004C-10-1	Sandisk			2,600.000	127,946	49.210	127,946	24,960	0	0	0	(1,690)	0	(1,690)	0	L	04/02/2008
80007P-30-7	Sandridge Energy Inc	LS		21,100.000	172,176	8.160	172,176	104,850	0	0	0	17,724	0	17,724	0	L	09/16/2010
800363-10-3	Sandy Spring Bancorp			400.000	7,020	17.550	7,020	6,403	0	40	0	617	0	617	0	L	10/20/2011
800907-20-6	Sanmina Corp			10,500.000	97,755	9.310	97,755	87,623	0	0	0	10,132	0	10,132	0	L	12/15/2011
803111-10-3	Sara Lee Corp			8,800.000	166,496	18.920	166,496	79,312	1,012	3,036	0	12,408	0	12,408	0	L	01/04/2008
80517Q-10-0	Savient Pharmaceuticals Inc.	LS		3,600.000	8,028	2.230	8,028	12,406	0	0	0	(4,378)	0	(4,378)	0	L	10/20/2011
806373-10-6	Schawk Inc			2,000.000	22,420	11.210	22,420	24,676	0	0	0	(2,256)	0	(2,256)	0	L	12/15/2011
806407-10-2	Schein Henry Inc	LS		2,200.000	141,746	64.430	141,746	87,978	0	0	0	6,688	0	6,688	0	L	06/17/2008
806857-10-8	Schlumberger LTD			11,900.000	812,889	68.310	812,889	551,932	2,900	10,884	0	(183,627)	0	(183,627)	0	L	12/15/2011
807066-10-5	Scholastic Corp	LS		6,800.000	203,796	29.970	203,796	98,006	0	2,720	0	2,924	0	2,924	0	L	01/04/2008
807863-10-5	School Specialty Inc			8,900.000	22,250	2.500	22,250	80,015	0	0	0	(57,765)	0	(57,765)	0	L	09/15/2011
808194-10-4	Schulman			7,100.000	150,378	21.180	150,378	96,205	0	4,509	0	(12,141)	0	(12,141)	0	L	01/04/2008
808541-10-6	Schweitzer-Mauduit Internation	LS		2,100.000	139,566	66.460	139,566	45,559	0	1,260	0	7,434	0	7,434	0	L	10/04/2005
811065-10-1	Scripps Networks Interactive	LS		2,100.000	89,082	42.420	89,082	46,200	0	788	0	(19,593)	0	(19,593)	0	L	07/01/2008
811543-10-7	Seaboard Corp			100.000	203,600	2,036.000	203,600	101,000	0	0	0	4,500	0	4,500	0	L	06/17/2008
811656-10-7	Seabright Insurance Holdings			3,600.000	27,540	7.650	27,540	28,557	180	720	0	(5,652)	0	(5,652)	0	L	09/16/2010
811904-10-1	Seacor Holdings Inc	LS		600.000	53,376	88.960	53,376	41,649	0	0	0	(7,278)	0	(7,278)	0	L	08/16/2005
81616X-10-3	Select Comfort Corporation	LS		1,100.000	23,859	21.690	23,859	20,747	0	0	0	3,112	0	3,112	0	L	12/15/2011
816190-10-5	Select Medical Holdings Corp	LS		3,400.000	28,832	8.480	28,832	29,305	0	0	0	(473)	0	(473)	0	L	10/20/2011
816300-10-7	Selective Ins Group			10,300.000	182,619	17.730	182,619	131,531	0	5,356	0	(4,326)	0	(4,326)	0	L	01/04/2008
81663A-10-5	SemGroup Corp.	LS		4,000.000	104,080	26.020	104,080	110,387	0	0	0	(6,307)	0	(6,307)	0	L	12/15/2011
81721M-10-9	Senior Housing Prop Trust	LS		10,700.000	240,108	22.440	240,108	157,034	0	15,943	0	5,350	0	5,350	0	L	05/01/2008
81725T-10-0	Sensient Technologies			6,700.000	253,930	37.900	253,930	186,059	0	5,628	0	7,839	0	7,839	0	L	01/04/2008
817565-10-4	Service Corp International			8,600.000	91,590	10.650	91,590	84,265	0	0	0	7,325	0	7,325	0	L	12/15/2011
820280-10-5	Shaw Group Inc			1,200.000	32,280	26.900	32,280	24,564	0	0	0	(8,796)	0	(8,796)	0	L	06/17/2008
824889-10-9	Shoe Carnival Inc			4,100.000	105,370	25.700	105,370	48,731	0	0	0	(5,330)	0	(5,330)	0	L	06/27/2008
82669G-10-4	Signature Bank	LS		5,300.000	317,947	59.990	317,947	165,047	0	0	0	52,629	0	52,629	0	L	11/06/2009
827048-10-9	Silgan Holdings Inc	LS		6,200.000	239,568	38.640	239,568	153,472	0	2,728	0	17,546	0	17,546	0	L	01/04/2008
82705T-10-2	Silicon Image Inc			18,300.000	86,010	4.700	86,010	45,476	0	0	0	(48,495)	0	(48,495)	0	L	06/26/2009
82706L-10-8	Silicon Graphics International	LS		9,300.000	106,578	11.460	106,578	81,272	0	0	0	22,599	0	22,599	0	L	01/14/2010
828806-10-9	Simon Property Group LP	LS		2,023.000	260,846	128.940	260,846	68,554	0	7,081	0	59,577	0	59,577	0	L	01/04/2008
829073-10-5	Simpson Manufacturing Co Inc			5,800.000	195,228	33.660	195,228	142,833	0	2,755	0	15,950	0	15,950	0	L	01/04/2008
829226-10-9	Sinclair Broadcast G			5,600.000	63,448	11.330	63,448	59,107	0	0	0	4,341	0	4,341	0	L	12/15/2011
83066R-10-7	Skilled Healthcare Group Inc	LS		4,600.000	25,116	5.460	25,116	18,838	0	0	0	(16,192)	0	(16,192)	0	L	09/16/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
830830-10-5	Skyline Corp	LS		6,600.000	28,710	4.350	28,710	45,870	0	2,970	0	(39,626)	85,393	(125,019)	0	L	02/10/2011
83088M-10-2	Skyworks Solutions Inc	LS		5,400.000	87,588	16.220	87,588	41,040	0	0	0	(67,014)	0	(67,014)	0	L	01/04/2008
831865-20-9	Smith A O	LS		4,800.000	192,576	40.120	192,576	80,576	0	2,880	0	9,792	0	9,792	0	L	06/28/2007
83413U-10-0	Solar Capital Ltd	LS		25,100.000	554,459	22.090	554,459	589,795	0	46,680	0	(65,926)	0	(65,926)	0	L	06/27/2011
83421A-10-4	Solera Holdings Inc			4,000.000	178,160	44.540	178,160	110,612	0	1,400	0	(27,120)	0	(27,120)	0	L	06/17/2008
834376-50-1	Solutia Inc	LS		5,600.000	96,768	17.280	96,768	34,076	0	0	0	(32,480)	0	(32,480)	0	L	06/26/2009
83545G-10-2	Sonic Automotive Inc	LS		5,200.000	77,012	14.810	77,012	75,091	95	0	0	1,921	0	1,921	0	L	12/15/2011
835916-10-7	Sonus Networks Inc			36,400.000	87,360	2.400	87,360	65,338	0	0	0	(9,828)	0	(9,828)	0	L	06/26/2009
838518-10-8	South Jersey Inds In			6,700.000	380,627	56.810	380,627	225,309	0	10,033	0	26,733	0	26,733	0	L	01/04/2008
842587-10-7	Southern Co			8,600.000	398,094	46.290	398,094	282,757	0	16,104	0	69,316	0	69,316	0	L	07/15/2008
84265V-10-5	Southern Copper Corp	LS		6,800.000	205,224	30.180	205,224	160,256	0	9,042	0	(59,252)	0	(59,252)	0	L	12/15/2011
844741-10-8	Southwest Airlines			9,687.000	82,921	8.560	82,921	66,567	44	164	0	(37,567)	6,531	(44,098)	0	L	05/03/2011
844767-10-3	Southwest Bancorp Inc/Stillwat			16,100.000	95,956	5.960	95,956	77,559	0	0	0	18,397	0	18,397	0	L	09/15/2011
844895-10-2	Southwest Gas Corp	LS		7,800.000	331,422	42.490	331,422	164,346	0	8,151	0	45,396	0	45,396	0	L	01/04/2008
845467-10-9	Southwestern Energy			3,700.000	118,178	31.940	118,178	107,189	0	0	0	(20,313)	0	(20,313)	0	L	06/17/2008
84610H-10-8	Sovran Self Storage	LS		4,400.000	187,748	42.670	187,748	100,104	0	7,920	0	25,784	0	25,784	0	L	01/04/2008
846819-10-0	Spartan Motors Inc	LS		6,400.000	30,784	4.810	30,784	30,272	0	640	0	(8,192)	0	(8,192)	0	L	06/27/2008
847220-20-9	Spartech Corp	LS		8,000.000	37,840	4.730	37,840	33,474	0	0	0	(23,949)	13,091	(37,040)	0	L	06/26/2009
847560-10-9	Spectra Energy Corp	LS		7,850.000	241,388	30.750	241,388	117,161	0	8,321	0	45,216	0	45,216	0	L	08/12/2010
852061-10-0	Sprint Nextel Corp	LS		20,800.000	48,672	2.340	48,672	53,086	0	0	0	(4,414)	12,522	(16,936)	0	L	11/30/2011
85254C-30-5	Stage Stores Inc			2,400.000	33,336	13.890	33,336	32,934	0	0	0	402	0	402	0	L	12/15/2011
852857-20-0	Stamps.com Inc	LS		3,900.000	101,907	26.130	101,907	51,543	0	0	0	50,364	0	50,364	0	L	06/28/2011
853626-10-9	Standard Microsystems Corp			1,700.000	43,809	25.770	43,809	42,512	0	0	0	1,297	0	1,297	0	L	11/30/2011
853666-10-5	Standard Motor Products			2,800.000	56,140	20.050	56,140	55,694	0	0	0	446	0	446	0	L	12/15/2011
85375C-10-1	Standard Pacific Corp	LS		39,900.000	126,882	3.180	126,882	78,300	0	0	0	(2,724)	0	(2,724)	0	L	09/15/2011
855244-10-9	Starbucks Corp			6,400.000	294,464	46.010	294,464	60,544	0	3,584	0	88,832	0	88,832	0	L	01/04/2008
855707-10-5	State Auto Financial Corp			5,200.000	70,668	13.590	70,668	84,367	0	2,130	0	(18,239)	0	(18,239)	0	L	06/28/2011
85590A-40-1	Starwood Hotels & Resorts	LS		3,200.000	153,504	47.970	153,504	57,280	0	1,600	0	(40,992)	0	(40,992)	0	L	01/04/2008
856190-10-3	State Bank Financial Corp			4,700.000	70,970	15.100	70,970	62,733	0	0	0	8,237	0	8,237	0	L	09/15/2011
857477-10-3	State Street Corp			1,200.000	48,372	40.310	48,372	36,936	216	660	0	(7,236)	0	(7,236)	0	L	01/04/2008
858119-10-0	Steel Dynamics Inc			1,700.000	22,355	13.150	22,355	20,940	170	0	0	1,415	0	1,415	0	L	12/15/2011
858155-20-3	Steelcase Inc-Cl A			8,000.000	59,680	7.460	59,680	50,174	480	1,760	0	(24,880)	0	(24,880)	0	L	12/22/2009
85856G-10-0	Stellarone Corp			2,500.000	28,450	11.380	28,450	24,982	0	400	0	(7,900)	0	(7,900)	0	L	12/22/2009
859152-10-0	Steris Corp	LS		3,900.000	116,298	29.820	116,298	114,543	0	2,496	0	(25,896)	0	(25,896)	0	L	01/04/2008
85916J-10-2	Stereotaxis Inc	LS		6,200.000	5,109	0.824	5,109	5,109	0	0	0	0	16,917	(16,917)	0	L	06/27/2011
859241-10-1	Sterling Construction Co			1,100.000	11,847	10.770	11,847	12,799	0	0	0	(952)	0	(952)	0	L	10/20/2011
859319-30-3	Sterling Finl Corp/Spokane	LS		11,200.000	187,040	16.700	187,040	154,019	0	0	0	33,021	0	33,021	0	L	09/15/2011
860370-10-5	Stewart Enterprises Inc-Cl A			21,900.000	126,144	5.760	126,144	70,956	0	2,190	0	(20,367)	0	(20,367)	0	L	01/04/2008
860372-10-1	Stewart Information Services C	LS		7,600.000	87,780	11.550	87,780	69,560	0	380	0	18,220	0	18,220	0	L	09/15/2011
860630-10-2	Stifel Financial Corp	LS		2,250.000	72,113	32.050	72,113	52,355	0	0	0	(20,948)	0	(20,948)	0	L	04/06/2011
86074Q-10-2	Stillwater Mining Company	LS		8,900.000	93,094	10.460	93,094	43,966	0	0	0	(96,921)	0	(96,921)	0	L	06/17/2008
861642-10-6	Stone Energy Corp	LS		3,000.000	79,140	26.380	79,140	22,095	0	0	0	12,270	0	12,270	0	L	06/26/2009
86183P-10-2	Stoneridge Inc	LS		8,300.000	69,969	8.430	69,969	39,716	0	0	0	(61,088)	0	(61,088)	0	L	06/26/2009
86272T-10-6	Strategic Hotel Capital Inc	LS		20,100.000	107,937	5.370	107,937	98,506	0	0	0	9,431	0	9,431	0	L	11/30/2011
863236-10-5	Strayer Education	LS		2,000.000	194,380	97.190	194,380	244,740	0	4,000	0	(50,360)	0	(50,360)	0	L	06/27/2011
863667-10-1	Stryker Corp			3,700.000	183,927	49.710	183,927	163,239	786	2,664	0	(14,763)	0	(14,763)	0	L	01/04/2008
866082-10-0	Summit Hotel Properties			4,400.000	41,536	9.440	41,536	40,691	0	0	0	845	0	845	0	L	12/15/2011
86663B-10-2	Sun Bancorp Inc/Nj	LS		24,700.000	59,774	2.420	59,774	75,629	0	0	0	(15,855)	0	(15,855)	0	L	09/15/2011
866674-10-4	Sun Communities			1,900.000	69,407	36.530	69,407	23,964	1,197	4,788	0	6,118	0	6,118	0	L	04/08/2009
86677E-10-0	Sun healthcare Group	LS		31,800.000	123,384	3.880	123,384	97,109	0	0	0	26,275	11,535	14,740	0	L	12/15/2011
86768K-10-6	Sunrise Assisted Living Inc	LS		14,200.000	92,016	6.480	92,016	55,110	0	0	0	14,626	0	14,626	0	L	12/01/2010
867892-10-1	Sunstone Hotel Investors Inc			17,400.000	141,810	8.150	141,810	115,440	0	0	0	26,370	0	26,370	0	L	11/30/2011
867914-10-3	Suntrust Banks Inc			2,900.000	51,330	17.700	51,330	42,524	348	0	0	(34,249)	0	(34,249)	0	L	01/04/2008
868157-10-8	Superior Energy Services Inc	LS		1,700.000	48,348	28.440	48,348	27,081	0	0	0	(11,135)	0	(11,135)	0	L	06/17/2008

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
868168-10-5	Superior Industries Intl			3,400.000	56,236	16.540	56,236	40,290	0	2,176	0	(15,912)	0	(15,912)	0	L	10/04/2005
868536-10-3	Supervalu Inc	LS		2,900.000	23,548	8.120	23,548	23,446	0	1,015	0	102	0	102	0	L	02/10/2011
86858W-10-1	Support.com Inc	LS		34,500.000	77,625	2.250	77,625	78,964	0	0	0	(1,339)	0	(1,339)	0	L	09/15/2011
868873-10-0	Surmodics Inc			4,000.000	58,640	14.660	58,640	35,930	0	0	0	22,710	0	22,710	0	L	10/20/2011
869099-10-1	Susquehanna Bancshares Inc	LS		25,329.000	212,257	8.380	212,257	149,063	0	2,026	0	(32,928)	0	(32,928)	0	L	12/22/2009
870738-10-1	Swift Energy Co	LS		1,800.000	53,496	29.720	53,496	51,465	0	0	0	2,031	0	2,031	0	L	12/15/2011
871237-10-3	Sykes Enterprises Inc			3,100.000	48,546	15.660	48,546	49,187	0	0	0	(641)	0	(641)	0	L	11/30/2011
87161C-10-5	Synovus Financial Corp	LS		102,500.000	144,525	1.410	144,525	134,597	1,025	1,461	0	9,928	94,763	(84,835)	0	L	06/27/2011
87162W-10-0	SYNNEX Corp	LS		2,100.000	63,966	30.460	63,966	40,135	0	0	0	(1,554)	0	(1,554)	0	L	04/08/2009
871829-10-7	Sysco Corp			6,000.000	175,980	29.330	175,980	137,276	0	6,240	0	(420)	0	(420)	0	L	01/04/2008
872438-10-6	THL Credit Inc	LS		6,200.000	75,702	12.210	75,702	80,347	0	3,348	0	(4,645)	0	(4,645)	0	L	06/27/2011
872443-40-3	THQ INC			6,500.000	4,940	0.760	4,940	4,940	0	0	0	0	17,618	(17,618)	0	L	06/27/2011
872540-10-9	TJX Companies Inc	LS		3,700.000	238,835	64.550	238,835	111,352	0	2,664	0	74,592	0	74,592	0	L	09/21/2007
87305R-10-9	Ttm Technologies	LS		11,600.000	127,136	10.960	127,136	64,448	0	0	0	(45,936)	0	(45,936)	0	L	01/04/2008
874054-10-9	Take - Two Interactive Softwre	LS		10,500.000	142,275	13.550	142,275	99,383	0	0	0	13,493	0	13,493	0	L	06/26/2009
874083-10-8	Tal International Group Inc	LS		1,700.000	48,943	28.790	48,943	45,090	0	0	0	3,853	0	3,853	0	L	12/15/2011
874161-10-2	Talbots Inc			22,500.000	59,850	2.660	59,850	67,032	0	0	0	(24,296)	0	(24,296)	0	L	09/15/2011
87612E-10-6	Target Corporation			7,300.000	373,906	51.220	373,906	251,551	0	8,030	0	(65,043)	0	(65,043)	0	L	01/04/2008
87612G-10-1	Targa Resources Inc	LS		900.000	36,621	40.690	36,621	33,823	0	0	0	2,798	0	2,798	0	L	12/15/2011
876851-10-6	Taylor Capital Group Inc	LS		1,750.000	17,010	9.720	17,010	13,075	0	0	0	3,935	0	3,935	0	L	12/20/2011
878377-10-0	Techne Corp			2,400.000	163,824	68.260	163,824	131,304	0	2,616	0	6,216	0	6,216	0	L	07/22/2008
878895-20-0	Tecumseh Products Co-Cl A	LS		9,900.000	46,530	4.700	46,530	98,188	0	0	0	(76,422)	0	(76,422)	0	L	06/27/2011
879101-10-3	Tekelec			8,800.000	96,184	10.930	96,184	86,314	0	0	0	9,870	0	9,870	0	L	11/30/2011
879360-10-5	Teledyne Technologies			3,500.000	191,975	54.850	191,975	103,888	0	0	0	38,080	0	38,080	0	L	06/26/2009
879664-10-0	Tellabs Inc			56,400.000	227,856	4.040	227,856	249,846	0	2,256	0	(21,990)	0	(21,990)	0	L	06/27/2011
88023U-10-1	Tempur-Pedic International	LS		800.000	42,024	52.530	42,024	6,448	0	0	0	9,976	0	9,976	0	L	06/27/2008
880345-10-3	Tennant Co	LS		1,500.000	58,305	38.870	58,305	40,602	0	1,020	0	690	0	690	0	L	12/22/2009
880349-10-5	Tenneco Inc	LS		4,800.000	142,944	29.780	142,944	34,944	0	0	0	(54,624)	0	(54,624)	0	L	06/04/2009
88076W-10-3	Teradata Corp			900.000	43,659	48.510	43,659	44,098	0	0	0	(439)	0	(439)	0	L	12/15/2011
880779-10-3	Terex Corp	LS		1,900.000	25,669	13.510	25,669	22,933	0	0	0	(33,307)	0	(33,307)	0	L	01/04/2008
88146M-10-1	Terreno Realty Corp			2,400.000	36,336	15.140	36,336	29,512	0	0	0	6,824	0	6,824	0	L	10/20/2011
88162F-10-5	Tetra Technologies I			8,500.000	79,390	9.340	79,390	67,121	0	0	0	(11,479)	0	(11,479)	0	L	12/15/2011
88164L-10-0	Tessera Technologies Inc			5,000.000	83,750	16.750	83,750	82,705	0	0	0	1,045	0	1,045	0	L	12/15/2011
88224Q-10-7	Texas Capital Bancshares Inc	LS		7,200.000	220,392	30.610	220,392	108,264	0	0	0	66,744	0	66,744	0	L	01/08/2008
882491-10-3	Texas Industries Inc	LS		3,600.000	110,808	30.780	110,808	120,370	0	810	0	(54,000)	0	(54,000)	0	L	06/26/2009
882508-10-4	Texas Instruments Inc			13,000.000	378,430	29.110	378,430	201,760	0	7,280	0	(44,070)	0	(44,070)	0	L	01/04/2008
883556-10-2	Thermo Fisher Scientific			4,700.000	211,359	44.970	211,359	167,649	0	0	0	(48,833)	0	(48,833)	0	L	01/04/2008
88579Y-10-1	3M Company			8,600.000	702,878	81.730	702,878	471,384	0	18,920	0	(39,302)	0	(39,302)	0	L	07/22/2008
886320-10-3	Tibco Software Inc			10,400.000	248,664	23.910	248,664	61,048	0	0	0	43,680	0	43,680	0	L	01/04/2008
886547-10-8	Tiffany & Co	LS		300.000	19,878	66.260	19,878	19,198	87	0	0	680	0	680	0	L	12/15/2011
887317-30-3	Time Warner Inc			3,800.000	137,332	36.140	137,332	129,134	0	0	0	8,198	0	8,198	0	L	12/15/2011
88732J-20-7	Time Warner Cable Inc			2,769.000	176,025	63.570	176,025	125,290	0	5,316	0	(6,812)	0	(6,812)	0	L	03/31/2009
88830M-10-2	Titan Inernational Inc.			6,200.000	120,652	19.460	120,652	47,888	31	124	0	(496)	0	(496)	0	L	12/22/2009
88830R-10-1	Titan Machinery Inc	LS		4,500.000	97,785	21.730	97,785	51,255	0	0	0	10,935	0	10,935	0	L	12/22/2009
890516-10-7	Tootsie Roll Industries Inc	LS		6,133.000	145,168	23.670	145,168	139,363	491	1,934	0	(27,330)	0	(27,330)	0	L	04/07/2011
891027-10-4	Torchmark Corp			3,150.000	136,679	43.390	136,679	92,295	0	1,397	0	11,225	0	11,225	0	L	07/05/2011
891709-10-7	Tower Group Inc			9,600.000	273,984	28.540	273,984	252,340	0	3,528	0	21,772	0	21,772	0	L	06/27/2011
892356-10-6	Tractor Supply Company	LS		1,600.000	112,240	70.150	112,240	31,616	0	688	0	34,656	0	34,656	0	L	08/16/2005
89417E-10-9	The Travelers Cos Inc			5,300.000	313,601	59.170	313,601	235,366	0	8,427	0	18,338	0	18,338	0	L	01/04/2008
894650-10-0	Tredegar Corp			2,800.000	62,216	22.220	62,216	60,276	126	0	0	1,940	0	1,940	0	L	11/30/2011
89469A-10-4	Treehouse Foods Inc.	LS		3,900.000	254,982	65.380	254,982	83,936	0	0	0	55,731	0	55,731	0	L	01/04/2008
89531P-10-5	Trex Company Inc	LS		3,900.000	89,349	22.910	89,349	42,198	0	0	0	(4,095)	0	(4,095)	0	L	06/27/2008
895848-10-9	Triangle Capital Corp	LS		18,800.000	359,456	19.120	359,456	320,506	0	33,276	0	2,256	0	2,256	0	L	12/02/2010
896095-10-6	Trico Bancshares	LS		1,600.000	22,752	14.220	22,752	22,952	0	288	0	(200)	0	(200)	0	L	06/27/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
896749-10-8	Triple-S Management Corp			2,500.000	50,050	20.020	50,050	44,659	0	0	0	5,392	0	5,392	0	L	10/20/2011
89674K-10-3	Triquint Semiconductor Inc	LS		10,300.000	50,161	4.870	50,161	25,441	0	0	0	(70,246)	0	(70,246)	0	L	01/04/2008
896818-10-1	Triumph Group Inc	LS		5,200.000	303,940	58.450	303,940	122,460	0	624	0	71,474	0	71,474	0	L	07/15/2011
896945-20-1	Tripadvisor Inc	LS		500.000	12,605	25.210	12,605	14,666	0	0	0	(2,061)	0	(2,061)	0	L	12/22/2011
89785X-10-1	TrueBlue Inc			4,600.000	63,848	13.880	63,848	37,950	0	0	0	(18,906)	0	(18,906)	0	L	06/27/2008
898349-10-5	Trustco Bank Corp NY			30,800.000	172,788	5.610	172,788	164,244	2,021	3,833	0	4,404	0	4,404	0	L	06/28/2011
898402-10-2	Trustmark Corp	LS		9,300.000	225,897	24.290	225,897	166,481	0	8,556	0	(5,115)	0	(5,115)	0	L	01/04/2008
899896-10-4	Tupperware Corporation	LS		3,400.000	190,298	55.970	190,298	57,766	1,020	4,080	0	28,220	0	28,220	0	L	01/04/2008
901109-10-8	Tutor Perini Corporation	LS		4,400.000	54,296	12.340	54,296	65,628	0	0	0	(11,332)	0	(11,332)	0	L	11/30/2011
90187B-10-1	Two Harbors Investment Corp	LS		93,400.000	863,016	9.240	863,016	980,325	37,360	112,080	0	(117,309)	0	(117,309)	0	L	02/11/2011
902748-10-2	UIL Holdings Corp			7,066.000	249,924	35.370	249,924	197,475	3,053	12,210	0	38,227	0	38,227	0	L	01/04/2008
902788-10-8	Umb Financial Corp	LS		900.000	33,525	37.250	33,525	31,209	0	0	0	2,316	0	2,316	0	L	12/15/2011
902973-30-4	US Bancorp			14,000.000	378,700	27.050	378,700	222,083	1,750	5,950	0	1,120	0	1,120	0	L	02/22/2008
903293-40-5	USG Corp	LS		2,100.000	21,336	10.160	21,336	26,710	0	0	0	(5,374)	0	(5,374)	0	L	10/20/2011
90333E-10-8	Usec Inc	LS		28,600.000	32,604	1.140	32,604	59,640	0	0	0	(27,036)	0	(27,036)	0	L	10/20/2011
90341G-10-3	USA Mobility Inc			3,300.000	45,771	13.870	45,771	30,239	0	3,300	0	(12,870)	0	(12,870)	0	L	04/08/2009
90341W-10-8	US Airways Group Inc	LS		20,500.000	103,935	5.070	103,935	50,430	0	0	0	(101,270)	0	(101,270)	0	L	06/27/2008
904214-10-3	Umpqua Holdings Corp			12,300.000	152,397	12.390	152,397	95,448	861	2,706	0	2,583	0	2,583	0	L	01/04/2008
904708-10-4	Unifirst Corp/MA	LS		2,800.000	158,872	56.740	158,872	83,132	105	420	0	4,732	0	4,732	0	L	06/28/2007
90478E-10-3	Unilife Corp	LS		26,200.000	81,744	3.120	81,744	123,616	0	0	0	(41,872)	0	(41,872)	0	L	06/28/2011
90653P-10-5	Union Drilling Inc			18,700.000	116,688	6.240	116,688	102,224	0	0	0	(19,448)	0	(19,448)	0	L	10/22/2010
907818-10-8	Union Pacific Corp			6,100.000	646,234	105.940	646,234	307,516	3,660	10,431	0	81,008	0	81,008	0	L	06/17/2008
909205-10-6	Unisource Energy Corp	LS		7,600.000	280,592	36.920	280,592	209,822	0	12,768	0	8,208	0	8,208	0	L	01/04/2008
909214-30-6	Unisys Corp	LS		6,170.000	121,611	19.710	121,611	91,008	0	0	0	(38,131)	0	(38,131)	0	L	10/26/2009
909218-10-9	Unit Corp			1,300.000	60,320	46.400	60,320	34,736	0	0	0	(104)	0	(104)	0	L	06/17/2008
90984P-30-3	United Community Banks/GA	LS		9,400.000	65,706	6.990	65,706	95,504	0	0	0	(29,798)	0	(29,798)	0	L	09/15/2011
909907-10-7	United Bankshares Inc			13,000.000	367,510	28.270	367,510	289,609	4,030	9,030	0	25,290	0	25,290	0	L	06/27/2011
910047-10-9	United Continental Holdings	LS		1,000.000	18,870	18.870	18,870	9,056	0	0	0	(4,950)	0	(4,950)	0	L	10/01/2010
911163-10-3	United Natural Foods Inc	LS		2,100.000	84,021	40.010	84,021	42,294	0	0	0	6,993	0	6,993	0	L	06/27/2008
911268-10-0	United Online Inc			44,300.000	240,992	5.440	240,992	241,302	0	14,560	0	(43,005)	0	(43,005)	0	L	06/27/2011
911312-10-6	United Parcel Service			6,600.000	483,054	73.190	483,054	351,582	0	13,728	0	4,026	0	4,026	0	L	02/22/2008
911363-10-9	United Rentals Inc	LS		10,100.000	298,455	29.550	298,455	66,812	0	0	0	68,680	0	68,680	0	L	06/26/2009
911805-10-9	US Energy Corp	LS		4,600.000	13,386	2.910	13,386	11,613	0	0	0	1,773	0	1,773	0	L	10/20/2011
912909-10-8	United States Steel Corp	LS		800.000	21,168	26.460	21,168	20,228	0	0	0	940	0	940	0	L	12/15/2011
913004-10-7	United Stationers Inc	LS		5,000.000	162,800	32.560	162,800	76,409	650	1,950	0	3,275	0	3,275	0	L	06/01/2011
913017-10-9	United Technologies Corp			8,500.000	621,265	73.090	621,265	439,353	0	15,853	0	(47,855)	0	(47,855)	0	L	01/04/2008
91307C-10-2	United Therapeutics Corp	LS		2,400.000	113,400	47.250	113,400	79,308	0	0	0	(38,328)	0	(38,328)	0	L	06/17/2008
91324P-10-2	UnitedHealth Group Inc			12,500.000	633,500	50.680	633,500	328,125	0	7,656	0	182,125	0	182,125	0	L	01/08/2008
91338E-10-1	Universal American Corp	LS		9,900.000	125,829	12.710	125,829	92,367	0	0	0	33,462	0	33,462	0	L	05/02/2011
91347P-10-5	Universal Display Corp	LS		600.000	22,014	36.690	22,014	20,264	0	0	0	1,750	0	1,750	0	L	12/15/2011
91359V-10-7	Universal Insurance Holdings			63,700.000	228,046	3.580	228,046	295,751	0	20,384	0	(82,173)	0	(82,173)	0	L	12/03/2010
913837-10-0	Universal Stainless & Alloy			1,700.000	63,512	37.360	63,512	61,524	0	0	0	1,988	0	1,988	0	L	11/30/2011
915271-10-0	Univest Corp of Pennsylvania			4,900.000	71,736	14.640	71,736	83,375	980	3,920	0	(22,197)	0	(22,197)	0	L	09/16/2010
918790-10-9	Vail Resorts Inc	LS		4,000.000	169,440	42.360	169,440	108,300	600	1,200	0	(38,720)	0	(38,720)	0	L	06/26/2009
91913Y-10-0	Valero Energy Corp			2,100.000	44,205	21.050	44,205	41,035	0	330	0	(1,608)	0	(1,608)	0	L	12/15/2011
919794-10-7	Valley Nationalbancorp	LS		25,701.000	317,921	12.370	317,921	333,412	4,433	11,235	0	(18,451)	0	(18,451)	0	L	06/27/2011
920253-10-1	Valmont Industries			900.000	81,711	90.790	81,711	55,224	162	621	0	1,854	0	1,854	0	L	06/17/2008
920437-10-0	Value Line Inc	LS		1,400.000	14,392	10.280	14,392	20,419	0	1,120	0	(5,838)	0	(5,838)	0	L	09/16/2010
92220P-10-5	Varian Medical Systems Inc	LS		2,500.000	167,825	67.130	167,825	76,100	0	0	0	(5,375)	0	(5,375)	0	L	06/17/2008
922417-10-0	Veeco Instruments Inc	LS		4,000.000	83,200	20.800	83,200	26,680	0	0	0	(88,640)	0	(88,640)	0	L	01/04/2008
92276F-10-0	Ventas Inc			3,697.000	203,816	55.130	203,816	104,292	0	3,784	0	99,523	0	99,523	0	L	07/05/2011
92342Y-10-9	Verifone Holdings Inc	LS		2,100.000	74,592	35.520	74,592	14,280	0	0	0	(6,384)	0	(6,384)	0	L	06/27/2008
92343E-10-2	Versign Inc	LS		10,800.000	385,776	35.720	385,776	330,256	0	4,950	0	31,058	0	31,058	0	L	06/27/2011
92343V-10-4	Verizon Communications			25,200.000	1,011,024	40.120	1,011,024	860,757	0	33,261	0	93,177	0	93,177	0	L	12/15/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92552R-40-6	Viad Corp			6,100.000	106,628	17.480	106,628	86,132	244	976	0	(48,739)	0	(48,739)	0	L	01/04/2008
92552V-10-0	Viasat Inc	LS		2,200.000	101,464	46.120	101,464	44,880	0	0	0	3,762	0	3,762	0	L	06/27/2008
92553P-20-1	Viacom Inc			6,550.000	297,436	45.410	297,436	124,843	1,638	4,258	0	37,990	0	37,990	0	L	01/04/2008
925602-10-4	Vical Inc			4,900.000	21,609	4.410	21,609	21,268	0	0	0	341	0	341	0	L	12/15/2011
92672A-10-1	Viewpoint Financial Group			3,900.000	50,739	13.010	50,739	49,143	0	0	0	1,596	0	1,596	0	L	11/30/2011
92823T-10-8	Virnetx Holding Corp	LS		5,800.000	144,826	24.970	144,826	63,598	0	0	0	58,696	0	58,696	0	L	09/16/2010
928241-10-8	Viropharma Inc	LS		10,800.000	295,812	27.390	295,812	118,584	0	0	0	108,756	0	108,756	0	L	06/27/2008
92826C-83-9	Visa INC-CLass A Shares			4,800.000	487,344	101.530	487,344	258,375	0	3,216	0	149,520	0	149,520	0	L	07/22/2008
928708-10-6	Volterra Semiconductor Corp	LS		3,500.000	89,635	25.610	89,635	33,052	0	0	0	8,575	0	8,575	0	L	04/08/2009
92886T-20-1	Vonage Holdings Corp			9,700.000	23,765	2.450	23,765	21,117	0	0	0	2,648	0	2,648	0	L	12/15/2011
929160-10-9	Vulcan Materials Co	LS		600.000	23,610	39.350	23,610	22,952	0	156	0	658	0	658	0	L	06/27/2011
92924F-10-6	WGL Holdings			7,200.000	318,384	44.220	318,384	237,758	0	11,088	0	60,840	0	60,840	0	L	01/04/2008
929740-10-8	Wabtec Corp	LS		2,400.000	167,880	69.950	167,880	63,312	0	192	0	40,944	0	40,944	0	L	06/17/2008
930059-10-0	Waddell & Reed Financial Inc			800.000	19,816	24.770	19,816	12,368	200	640	0	(8,416)	0	(8,416)	0	L	06/17/2008
931142-10-3	Wal-Mart Stores Inc			19,700.000	1,177,272	59.760	1,177,272	924,189	7,191	27,531	0	114,851	0	114,851	0	L	06/17/2008
931422-10-9	Walgreen Co			9,000.000	297,540	33.060	297,540	233,640	0	7,200	0	(53,100)	0	(53,100)	0	L	01/04/2008
933170-10-5	Walter Industries Inc	LS		1,100.000	66,616	60.560	66,616	21,943	0	550	0	(74,008)	0	(74,008)	0	L	06/17/2008
93564A-10-0	Warren Resources Inc	LS		13,600.000	44,336	3.260	44,336	29,818	0	0	0	(17,136)	0	(17,136)	0	L	12/22/2009
939653-10-1	Washington Real Estate Inv	LS		5,700.000	155,895	27.350	155,895	113,145	0	9,890	0	(20,748)	0	(20,748)	0	L	06/26/2009
940610-10-8	Washington Trust Bancorp			1,600.000	38,176	23.860	38,176	24,058	352	1,392	0	3,168	0	3,168	0	L	12/22/2009
941053-10-0	Waste Connections Inc	LS		3,225.000	106,877	33.140	106,877	65,346	0	1,016	0	18,092	0	18,092	0	L	01/04/2008
94106L-10-9	Waste Management Inc	LS		5,400.000	176,634	32.710	176,634	156,688	0	7,344	0	(22,464)	0	(22,464)	0	L	02/22/2008
942622-20-0	Watsco Inc	LS		800.000	52,528	65.660	52,528	27,224	0	1,784	0	2,064	0	2,064	0	L	08/16/2005
942749-10-2	Watts Water Technologies Inc	LS		6,900.000	236,049	34.210	236,049	146,325	0	3,036	0	(16,422)	0	(16,422)	0	L	01/04/2008
947890-10-9	Webster Financial Corp	LS		17,900.000	364,981	20.390	364,981	168,749	0	2,864	0	12,351	0	12,351	0	L	11/06/2009
948849-10-4	Weis Markets Inc	LS		2,000.000	79,880	39.940	79,880	65,385	0	4,340	0	(780)	0	(780)	0	L	02/23/2010
94946T-10-6	Wellcare Health Plans Inc			1,800.000	94,500	52.500	94,500	34,641	0	0	0	40,104	0	40,104	0	L	06/26/2009
949746-10-1	Wells Fargo & Company			38,103.000	1,050,119	27.560	1,050,119	985,261	0	9,529	0	6,812	0	6,812	0	L	12/15/2011
950755-10-8	Werner Enterprises I			10,200.000	245,820	24.100	245,820	157,773	0	7,140	0	15,300	0	15,300	0	L	01/04/2008
952145-20-9	West Coast Bancorp/OR			3,300.000	51,480	15.600	51,480	53,933	0	0	0	(2,453)	0	(2,453)	0	L	11/30/2011
95709T-10-0	Westar Energy Inc			15,900.000	457,602	28.780	457,602	311,209	5,088	20,193	0	57,558	0	57,558	0	L	01/04/2008
957638-10-9	Western Alliance Bankcorp	LS		7,400.000	46,102	6.230	46,102	27,972	0	0	0	(8,362)	0	(8,362)	0	L	06/27/2008
959319-10-4	Western Refining Inc	LS		5,800.000	77,082	13.290	77,082	32,242	0	0	0	15,718	0	15,718	0	L	06/25/2010
959802-10-9	Western Union Co	LS		9,200.000	167,992	18.260	167,992	115,644	0	2,852	0	(2,852)	0	(2,852)	0	L	01/04/2008
963320-10-6	Whirlpool Corp	LS		669.000	31,744	47.450	31,744	27,663	0	1,291	0	(27,683)	0	(27,683)	0	L	03/31/2006
966387-10-2	Whiting Petroleum Corp	LS		800.000	37,352	46.690	37,352	28,764	0	0	0	(9,524)	0	(9,524)	0	L	02/23/2011
966837-10-6	Whole Foods Market Inc			1,200.000	83,496	69.580	83,496	79,655	0	0	0	3,841	0	3,841	0	L	12/15/2011
969203-10-8	Willbros Group Inc			5,900.000	21,653	3.670	21,653	26,547	0	0	0	(4,894)	0	(4,894)	0	L	10/20/2011
969457-10-0	Williams Cos Inc			5,600.000	184,912	33.020	184,912	80,778	0	4,340	0	46,480	0	46,480	0	L	01/04/2008
969490-10-1	Clayton Williams Energy Inc	LS		700.000	53,116	75.880	53,116	24,692	0	0	0	(5,663)	0	(5,663)	0	L	12/22/2009
97186T-10-8	Wilshire Bancorp Inc	LS		39,300.000	142,659	3.630	142,659	115,309	0	0	0	27,350	0	27,350	0	L	06/28/2011
97381W-10-4	Windstream Corp			26,750.000	314,045	11.740	314,045	345,075	6,688	20,063	0	(31,030)	0	(31,030)	0	L	03/23/2011
974280-30-7	Winn-Dixie Stores Inc			18,700.000	175,406	9.380	175,406	112,333	0	0	0	63,073	0	63,073	0	L	11/30/2011
97650W-10-8	Wintrust Financial Corp	LS		7,300.000	204,765	28.050	204,765	167,319	0	1,314	0	(36,354)	0	(36,354)	0	L	11/06/2009
976657-10-6	Wisconsin Energy Corp			8,000.000	279,680	34.960	279,680	162,840	0	8,320	0	44,240	0	44,240	0	L	03/02/2011
978097-10-3	Wolverine World			5,100.000	181,764	35.640	181,764	112,636	612	2,397	0	19,176	0	19,176	0	L	01/04/2008
981419-10-4	World Acceptance Corp	LS		1,100.000	80,850	73.500	80,850	37,812	0	0	0	22,770	0	22,770	0	L	12/22/2009
981475-10-6	World Fuel Services Corp	LS		4,600.000	193,108	41.980	193,108	73,116	173	690	0	26,772	0	26,772	0	L	04/08/2009
98156Q-10-8	WWE	LS		63,300.000	589,956	9.320	589,956	762,825	0	31,680	0	(172,869)	28,351	(201,220)	0	L	03/25/2011
981811-10-2	Worthington Industries	LS		6,700.000	109,746	16.380	109,746	58,357	0	2,948	0	(13,534)	0	(13,534)	0	L	01/04/2008
98235T-10-7	Wright Medical Group Inc			1,300.000	21,450	16.500	21,450	22,482	0	0	0	(1,032)	0	(1,032)	0	L	10/20/2011
98310W-10-8	Wyndham Worldwide Corp			600.000	22,698	37.830	22,698	20,608	0	0	0	2,090	0	2,090	0	L	12/15/2011
983134-10-7	Wynn Resorts Ltd			600.000	66,294	110.490	66,294	11,982	0	3,900	0	3,990	0	3,990	0	L	09/21/2007
983919-10-1	Xilinx Corp	LS		4,800.000	153,888	32.060	153,888	94,513	0	3,504	0	14,784	0	14,784	0	L	01/04/2008

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
98411C-10-0	XENOPORT INC	LS		15,400.000	58,674	3.810	58,674	95,438	0	0	0	(72,534)	0	(72,534)	0	L	07/19/2010
984121-10-3	Xerox Corp			12,400.000	98,704	7.960	98,704	56,420	527	2,108	0	(44,144)	0	(44,144)	0	L	01/04/2008
984332-10-6	Yahoo Inc			12,600.000	203,238	16.130	203,238	153,720	0	0	0	(6,300)	0	(6,300)	0	L	01/04/2008
987520-10-3	Young Innovations Inc	LS		100.000	2,963	29.630	2,963	2,906	0	104	0	57	0	57	0	L	10/20/2011
988498-10-1	Yum Brands Inc			6,500.000	383,565	59.010	383,565	189,339	0	6,728	0	64,740	0	64,740	0	L	01/04/2008
98944B-10-8	Zep Inc			4,450.000	62,211	13.980	62,211	61,442	0	712	0	(26,255)	0	(26,255)	0	L	01/04/2008
98956P-10-2	Zimmer Holdings			2,800.000	149,576	53.420	149,576	102,200	0	0	0	(728)	0	(728)	0	L	01/08/2008
989701-10-7	Zions Bancorporation	LS		3,600.000	58,608	16.280	58,608	47,227	0	144	0	(28,620)	0	(28,620)	0	L	12/22/2009
Y2065G-10-5	DHT Holdings Inc		E	41,600.000	30,784	0.740	30,784	30,784	0	5,408	0	0	129,089	(129,089)	0	L	06/28/2011
048780-86-3	Atlantic Power Corp		A	2,300.000	32,890	14.300	32,890	30,401	0	0	0	2,489	0	2,489	0	L	12/15/2011
38119T-10-4	Golden Star Resources Ltd	LS	I	39,300.000	64,845	1.650	64,845	86,338	0	0	0	(21,493)	0	(21,493)	0	L	10/20/2011
47009M-10-3	Jaguar Mining Inc	LS	A	8,600.000	54,868	6.380	54,868	61,276	0	0	0	(6,408)	0	(6,408)	0	L	11/30/2011
552697-10-4	MDC Partners Inc-A		I	1,600.000	21,632	13.520	21,632	22,953	0	0	0	(1,321)	0	(1,321)	0	L	12/15/2011
884768-10-2	Thompson Creek Metals Co		A	27,600.000	192,096	6.960	192,096	193,301	0	0	0	(1,205)	0	(1,205)	0	L	11/30/2011
884903-10-5	Thomson Reuters Corp	LS	A	23,600.000	629,412	26.670	629,412	862,816	0	14,632	0	(233,404)	0	(233,404)	0	L	06/27/2011
12640Y-20-5	CSR Plc- ADR		F	1,045.000	11,950	11.430	11,950	15,044	0	0	0	(3,095)	0	(3,095)	0	L	09/01/2011
80105N-11-3	Sanofi-Aventis		F	2,400.000	2,880	1.200	2,880	2,880	0	0	0	0	2,688	(2,688)	0	L	04/08/2011
G0129K-10-4	Aircastle LTD		F	17,000.000	216,240	12.720	216,240	77,433	0	10,200	0	38,590	0	38,590	0	L	01/13/2009
G0229R-10-8	Alterra Capital Holdings LTD		F	3,600.000	85,068	23.630	85,068	81,538	0	0	0	3,530	0	3,530	0	L	11/30/2011
G0464B-10-7	Argo Group International		F	1,900.000	55,024	28.960	55,024	56,971	0	228	0	(1,947)	0	(1,947)	0	L	10/20/2011
G0585R-10-6	Assured Guaranty Ltd		F	4,200.000	55,188	13.140	55,188	52,368	0	756	0	(19,152)	0	(19,152)	0	L	01/14/2010
G1151C-10-1	Accenture PLC-CL A		F	6,400.000	340,672	53.230	340,672	363,335	0	0	0	(22,663)	0	(22,663)	0	L	12/15/2011
G20045-20-2	Central European Media Ent - A	LS	F	1,300.000	8,476	6.520	8,476	12,548	0	0	0	(4,072)	0	(4,072)	0	U	10/20/2011
G23773-10-7	Consolidated Water Co		F	4,500.000	38,610	8.580	38,610	43,923	338	675	0	(5,313)	0	(5,313)	0	L	06/28/2011
G3075P-10-1	Enstar Group LTD		F	400.000	39,280	98.200	39,280	39,263	0	0	0	17	0	17	0	L	11/30/2011
G36738-10-5	Fresh Del Monte Produce Inc	LS	F	1,700.000	42,517	25.010	42,517	42,348	0	0	0	169	0	169	0	L	11/30/2011
G3682E-12-7	Frontline Ltd	LS	F	12,400.000	53,196	4.290	53,196	79,717	0	0	0	(26,521)	0	(26,521)	0	U	09/15/2011
G39319-10-1	Global Indemnity PLC		F	100.000	1,983	19.830	1,983	1,868	0	0	0	115	0	115	0	L	10/20/2011
G4095J-10-9	Greenlight Capital Re LTD		F	3,300.000	78,111	23.670	78,111	54,373	0	0	0	(10,362)	0	(10,362)	0	L	04/08/2009
G4388N-10-6	Helen of Troy Ltd		F	5,900.000	181,130	30.700	181,130	88,573	0	0	0	5,664	0	5,664	0	L	01/04/2008
G47791-10-1	Ingersoll-Rand PLC		F	1,000.000	30,470	30.470	30,470	30,915	0	0	0	(445)	0	(445)	0	L	12/15/2011
G5299G-10-6	Knightsbridge Tankers Ltd	LS	F	20,500.000	280,235	13.670	280,235	283,070	0	23,100	0	(35,695)	126,807	(162,502)	0	L	12/15/2011
G5876H-10-5	Marvell Technology Group Ltd		F	8,000.000	110,800	13.850	110,800	73,280	0	0	0	(37,600)	0	(37,600)	0	L	01/04/2008
G62185-10-6	Montpelier Re Holdings Ltd		F	3,200.000	56,800	17.750	56,800	54,416	336	0	0	2,384	0	2,384	0	L	11/30/2011
G65773-10-6	Nordic Amer Tanker Shipping	LS	F	16,400.000	196,636	11.990	196,636	196,636	0	9,840	0	0	160,489	(160,489)	0	L	06/27/2011
G67743-10-7	Orient Express Hotels Ltd		F	12,800.000	95,616	7.470	95,616	97,863	0	0	0	(2,247)	0	(2,247)	0	L	10/20/2011
G7127P-10-0	Platinum Underwriters Hldgs		F	4,600.000	156,906	34.110	156,906	144,950	0	240	0	11,956	0	11,956	0	L	11/30/2011
G81075-10-6	Ship Finance International Ltd	LS	F	41,900.000	391,346	9.340	391,346	410,658	0	0	0	(19,312)	0	(19,312)	0	L	12/15/2011
G8766E-10-9	Textainer Group Holings Ltd	LS	F	800.000	23,296	29.120	23,296	20,678	0	0	0	2,618	0	2,618	0	L	12/15/2011
G9456A-10-0	Golar LNG Ltd	LS	F	2,800.000	124,460	44.450	124,460	9,604	0	3,150	0	82,432	0	82,432	0	L	01/04/2008
G9618E-10-7	White Mountains		F	100.000	45,346	453.460	45,346	41,434	0	0	0	3,912	0	3,912	0	L	11/30/2011
H2906T-10-9	Garmin Ltd		F	1,200.000	47,772	39.810	47,772	23,004	0	1,920	0	10,584	0	10,584	0	L	06/28/2010
H89128-10-4	Tyco International LTD		F	3,100.000	144,801	46.710	144,801	139,360	0	0	0	5,441	0	5,441	0	L	12/15/2011
L3466T-10-4	Flagstone Reinsurance Holdings		F	17,400.000	144,246	8.290	144,246	149,167	0	1,392	0	(4,921)	0	(4,921)	0	L	06/27/2011
N53745-10-0	LyondellBasell Indu		F	1,500.000	48,735	32.490	48,735	46,236	0	0	0	2,499	0	2,499	0	L	12/15/2011
N6748L-10-2	Orthofix International NV		F	1,400.000	49,322	35.230	49,322	26,904	0	0	0	8,722	0	8,722	0	L	04/08/2009
P94398-10-7	Ultrapetrol (Bahamas) LTD	LS	F	4,800.000	14,304	2.980	14,304	15,312	0	0	0	(16,560)	0	(16,560)	0	L	06/27/2008
Y0553W-10-3	Baltic Trading LTD	LS	F	21,600.000	102,600	4.750	102,600	129,650	0	4,752	0	(27,050)	0	(27,050)	0	L	06/28/2011
Y2685T-10-7	Genco Shipping & Trading Ltd		F	500.000	3,380	6.760	3,380	4,468	0	0	0	(1,088)	0	(1,088)	0	L	10/20/2011
Y8565N-10-2	Teekay Tankers Ltd-Class A	LS	F	27,300.000	96,096	3.520	96,096	96,096	0	9,828	0	0	156,445	(156,445)	0	L	06/28/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					222,455,790	XXX	222,455,790	160,254,310	609,289	4,916,962	0	(9,492)	3,528,121	(3,537,613)	0	XXX	XXX
9799999 - Total Common Stocks					222,455,790	XXX	222,455,790	160,254,310	609,289	4,916,962	0	(9,492)	3,528,121	(3,537,613)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					222,455,790	XXX	222,455,790	160,254,310	609,289	4,916,962	0	(9,492)	3,528,121	(3,537,613)	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....3 , the total $ value (included in Column 8) of all such issues $ 6,440,872

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
36176A-FG-9	GNMA Pool 760067 4.000% 04/15/41		10/06/2011	Goldman Sachs & Co		138,310	129,892	274
36176C-K2-0	GNMA Pool 762013 4.000% 03/15/41		02/28/2011	Bank of America		270,238	270,049	600
36176F-QD-3	GNMA Pool 764852 4.000% 06/15/41		05/31/2011	Bony/Barclays Capital Inc		101,688	99,121	209
36176M-UY-7	GNMA Pool 770399 4.500% 06/15/41		07/15/2011	J P Morgan		200,289	188,341	447
3620AM-VR-0	GNMA Pool 734224 4.500% 02/15/41		04/29/2011	J P Morgan		150,496	143,778	306
3620AR-HU-8	GNMA Pool 737443 4.500% 09/15/40		03/28/2011	J P Morgan		240,473	232,306	871
3620AS-AL-3	GNMA Pool 738111 4.000% 03/15/41		11/30/2011	Goldman Sachs & Co		159,931	150,000	300
3620AV-X2-3	GNMA Pool 741497 4.000% 12/15/40		01/31/2011	Citigroup Global Markets		264,141	262,827	467
3620C0-Z9-2	GNMA Pool 745168 5.000% 06/15/40		01/31/2011	Chase		230,620	217,285	483
3620C6-DE-2	GNMA Pool 749901 4.500% 09/15/40		01/03/2011	J P Morgan		152,656	147,205	350
36230N-US-2	GNMA Pool 754193 4.500% 08/15/41		08/31/2011	CS First Boston		107,793	99,563	249
36241L-L3-8	GNMA Pool 783046 4.000% 08/15/40		10/31/2011	J P Morgan		251,478	235,646	524
36241L-P4-2	GNMA Pool 783143 4.000% 10/15/40		03/28/2011	J P Morgan		93,371	93,167	311
36241L-TT-3	GNMA Pool 783262 4.500% 03/15/41		07/29/2011	Bank of America		148,755	139,553	297
36295H-JT-8	GNMA Pool 670874 4.000% 08/15/41		08/31/2011	Goldman Sachs & Co		131,545	124,328	276
36297K-ZU-8	GNMA Pool 714555 4.500% 06/15/39		10/31/2011	UBS Securities Inc		195,339	179,597	449
912828-NL-0	US Treasury Note 1.875% 06/30/15		04/21/2011	Greenwich Capital		401,766	400,000	2,424
912828-RQ-5	US Treasury Note 0.375% 11/15/14		12/06/2011	Bank of America		12,128,005	12,134,600	2,750
0599999. Subtotal - Bonds - U.S. Governments						15,366,894	15,247,258	11,587
34153P-H3-5	Florida St Brd ED 5.000% 06/01/28		11/18/2011	William Blair & Co		3,327,150	3,000,000	0
373384-WD-4	Georgia St 5.000% 12/01/20		08/04/2011	Barclays		4,911,720	4,000,000	13,889
574193-BL-1	Maryland St 5.000% 08/01/19		08/02/2011	Barclays		4,524,652	3,740,000	0
604129-LE-4	Minnesota St 5.000% 12/01/21		08/24/2011	Loop Capital Markets		2,713,568	2,250,000	27,813
97705L-Q4-2	Wisconsin St 5.000% 05/01/24		12/08/2011	Piper Jaffray & Hopwood Inc		3,281,750	2,760,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						18,758,840	15,750,000	41,702
100853-MW-7	Boston Mass Serial A 5.000% 04/01/21		08/17/2011	Piper Jaffray & Hopwood Inc		1,911,894	1,550,000	30,354
144783-CM-7	Carroll Cnty GA Sch 5.000% 04/01/23		05/13/2011	Morgan Keegan		2,066,530	1,785,000	0
160069-TD-2	Charleston County SC 5.000% 11/01/25		08/11/2011	Barclays		1,779,450	1,500,000	3,958
735371-LX-2	Port Seattle Wash 5.500% 12/01/23		02/10/2011	Barclays		1,313,988	1,250,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,071,862	6,085,000	34,312
01179P-Y2-7	Alaska Mun BD BK Rev 5.000% 09/01/20		08/25/2011	Morgan Stanley		2,400,940	2,000,000	0
196632-MA-8	Colorado Springs CO Utils 5.000% 11/15/27		01/25/2011	Barclays		2,043,380	2,000,000	9,722
25477G-EC-5	District Columbia Income Tax 5.000% 12/01/27		12/07/2011	Various		5,523,310	5,000,000	11,389
3128M5-H4-5	FHLMC Gold Pool G03551 6.000% 11/01/37		05/23/2011	Citigroup Global Markets		3,168,797	2,885,028	12,021
3128M7-DJ-2	FHLMC Pool G05205 5.000% 01/01/39		11/30/2011	J P Morgan		320,484	300,000	458
3128M8-GS-7	FHLMC Gold Pool G06209 5.500% 05/01/40		04/19/2011	J P Morgan		2,158,531	2,011,444	7,375
3128P7-K3-6	FHMLC Pool C91214 5.000% 08/01/28		10/31/2011	J P Morgan		131,227	122,320	221
312936-U2-1	FHLMC Gold Pool A89601 4.500% 11/01/39		11/30/2011	Goldman Sachs & Co		157,851	150,000	206
312941-NS-2	FHLMC Pool A93101 5.000% 07/01/40		05/23/2011	Citigroup Global Markets		1,734,751	1,631,088	5,664
312942-U7-8	FGLMC Pool A94206 4.500% 10/01/40		02/28/2011	Bank of America		110,483	108,516	122
312943-DQ-3	FGLMC Pool A94611 4.500% 10/01/40		01/10/2011	Citigroup Global Markets		2,645,031	2,576,983	3,865
312943-UJ-0	FGLMC Pool A95085 4.000% 11/01/40		11/30/2011	Deutsche Bank		415,719	400,000	489
312945-3D-8	FHLMC Pool A97096 4.000% 02/01/41		02/28/2011	Bank of America		224,348	227,846	228
312945-3N-6	FHLMC Pool A97105 3.500% 02/01/41		02/28/2011	Nomura Securities		232,089	246,044	215
312946-PD-2	FGLMC Pool A97620 4.500% 03/01/41		05/02/2011	Greenwich Capital		9,759,593	9,494,056	13,054
312946-QT-6	FGLMC Pool A97666 4.500% 03/01/41		05/31/2011	Bony/Barclays Capital Inc		179,527	172,596	259
31297S-XW-0	FHLMC Gold Pool A36993 4.500% 08/01/35		07/29/2011	Chase		118,922	114,023	143
3132GD-KK-7	Freddie Mac Pool Q00298 4.500% 04/01/41		05/02/2011	Greenwich Capital		4,502,017	4,379,527	6,022
3132GE-7K-0	Freddie Mac Pool Q01798 4.500% 07/01/41		07/28/2011	Bank of America		6,693,337	6,453,839	8,067
3132GE-LL-2	Freddie Mac Pool Q01231 5.000% 06/01/41		05/31/2011	Bony/Barclays Capital Inc		189,835	178,517	298
3132GE-P9-5	Freddie Mac Pool Q01348 4.500% 06/01/41		07/28/2011	CS First Boston		3,727,516	3,594,953	4,494
3132GF-VU-8	FHLMC Pool Q02427 4.500% 08/01/41		07/28/2011	Goldman Sachs & Co		4,323,793	4,169,081	5,211
3132GF-VX-2	FHLMC Pool Q02430 4.000% 08/01/41		10/31/2011	Bank of America		382,036	367,729	531
3132GF-WA-1	FHLMC Pool Q02441 4.000% 08/01/41		07/28/2011	Bank of America		14,151,799	14,044,272	15,605
3132GF-YY-7	FHLMC Pool Q02527 4.500% 08/01/41		07/28/2011	Nomura Securities		5,971,044	5,755,657	7,195
3132GJ-U3-1	FHLMC Pool Q03602 4.500% 09/01/41		10/31/2011	Bank of America		210,552	198,986	323
31371N-TS-4	FNMA Pool 257161 5.500% 04/01/38		05/23/2011	Citigroup Global Markets		3,017,443	2,787,980	10,649
3138A2-BQ-1	FNMA Pool AH0946 4.000% 12/01/40		01/31/2011	Bony/Barclays Capital Inc		640,722	646,378	646
3138A2-QF-9	FNMA Pool AH1353 4.000% 01/01/41		02/15/2011	Citigroup Global Markets		3,799,050	3,904,439	3,904
3138A4-F7-5	FNMA Pool AH2889 5.000% 02/01/41		03/09/2011	Greenwich Capital		1,102,040	1,048,314	1,893
3138A5-AQ-5	FNMA Pool AH3614 3.500% 01/01/26		02/28/2011	Bank of America		228,169	227,671	332
3138A5-FZ-0	FNMA Pool AH3783 4.000% 01/01/41		04/29/2011	J P Morgan		478,989	480,943	588
3138A6-LD-0	FNMA Pool AH4823 5.000% 02/01/41		02/15/2011	Bank of America		3,835,181	3,684,906	4,606

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
3138A8-E7-7	FNMA Pool AH6457 4.000% 03/01/41		03/30/2011	Goldman Sachs & Co		4,786,538	4,867,343	16,224
3138A8-E9-3	FNMA Pool AH6459 5.000% 03/01/41		03/30/2011	Goldman Sachs & Co		8,157,760	7,776,818	32,403
3138AA-YS-4	FNMA Pool AH8820 4.500% 03/01/41		04/29/2011	UBS Securities Inc		295,829	286,908	395
3138AD-HS-7	FNMA Pool AI0240 4.500% 05/01/26		08/31/2011	Chase		225,857	211,854	477
3138AE-4L-4	FNMA Pool AI1726 4.500% 05/01/41		05/23/2011	Citigroup Global Markets		7,341,381	7,078,962	22,122
3138AM-YS-8	FNMA Pool AI7920 4.000% 08/01/41		08/08/2011	Morgan Stanley		3,313,613	3,209,796	3,566
3138AN-DY-6	FNMA Pool AI8218 4.000% 08/01/41		11/22/2011	Bank of America		5,342,448	5,133,884	6,275
3138AU-ES-2	FNMA Pool AJ2844 3.500% 12/01/26		11/30/2011	Bony/Barclays Capital Inc		259,453	250,000	340
31403D-JQ-3	FNMA Pool 745571 4.000% 01/01/19		10/06/2011	UBS Securities Inc		247,496	235,360	445
31403D-WH-8	FNMA Pool 745948 6.500% 10/01/36		06/09/2011	Citigroup Global Markets		9,846,506	8,674,142	18,794
31410K-JU-9	FNMA Pool 889575 6.000% 06/01/38		06/09/2011	J P Morgan		9,709,093	8,795,215	17,590
31411B-CW-1	FNMA Pool 902885 6.000% 12/01/36		07/01/2011	Bony/Barclays Capital Inc		466,661	424,358	919
31412P-FL-0	FNMA Pool 930871 5.000% 04/01/39		04/19/2011	J P Morgan		2,046,403	1,945,192	6,484
31412Q-4X-4	FNMA Pool No 932438 4.000% 01/01/25		11/30/2011	Bony/Barclays Capital Inc		445,786	425,000	661
31412Q-HQ-5	FNMA 4.500% 08/01/39		07/01/2011	Goldman Sachs & Co		208,459	201,289	327
31413T-JP-8	FNMA Pool 954870 5.500% 11/01/37		06/09/2011	J P Morgan		8,701,185	7,995,346	14,658
31416B-TA-6	FNMA Pool 995245 5.000% 01/01/39		07/08/2011	Various		18,293,865	17,095,247	28,467
31416P-M7-9	FNMA Pool AA5781 5.000% 04/01/39		08/31/2011	Goldman Sachs & Co		206,081	191,356	319
31416W-FG-2	FNMA Pool No AB1066 4.000% 05/01/25		05/31/2011	J P Morgan		215,884	207,145	345
31416X-YZ-7	FNMA Pool AB2527 4.000% 03/01/41		11/22/2011	Bank of America		5,692,017	5,469,806	6,685
31416Y-U9-7	FNMA Pool AB3307 4.000% 07/01/41		08/08/2011	Morgan Stanley		3,282,078	3,179,249	3,533
31417J-KM-1	FNMA Pool AC0299 5.000% 01/01/34		10/06/2011	UBS Securities Inc		149,038	138,913	232
31417K-YD-3	FNMA Pool AC1607 4.500% 08/01/39		08/31/2011	CS First Boston		373,521	353,381	530
31417L-CP-8	FNMA Pool AC1877 4.500% 09/01/39		01/31/2011	Citigroup Global Markets		138,529	135,356	152
31417T-L6-3	FNMA Pool AC6648 5.000% 12/01/39		04/29/2011	J P Morgan		186,485	175,826	269
31417Y-UW-5	FNMA Pool MA0596 4.000% 12/01/25		07/21/2011	Bank of America		109,514	104,657	174
31417Y-VJ-3	FNMA Pool MA0616 4.000% 01/01/31		01/03/2011	Bony/Barclays Capital Inc		391,301	386,113	515
31417Y-ZA-8	FNMA Pool MA0736 5.000% 05/01/41		05/13/2011	Morgan Stanley		6,098,233	5,731,927	13,534
31418M-BY-7	FNMA Pool AD0054 5.000% 02/01/24		02/07/2011	Wachovia Securities		11,323,173	10,661,808	20,731
31418M-SR-4	FNMA Pool AD0527 5.500% 06/01/39		03/30/2011	Citigroup Global Markets		1,590,773	1,488,008	6,820
31418U-C6-9	FNMA Pool AD6392 4.500% 05/01/25		06/09/2011	J P Morgan		10,619,009	9,986,284	16,228
31418V-L6-7	FNMA Pool AD7548 5.000% 06/01/40		05/13/2011	Bank of America		2,498,309	2,354,119	5,558
31419A-4N-4	FNMA Pool AE0828 3.500% 02/01/41		10/06/2011	J P Morgan		2,846,414	2,784,204	3,248
31419A-NM-5	FNMA Pool AE0395 4.500% 10/01/40		10/06/2011	Citigroup Global Markets		271,522	256,682	385
31419A-ZK-6	FNMA Pool AE0745 6.000% 03/01/24		02/14/2011	J P Morgan		2,910,199	2,675,276	6,688
31419B-4T-9	FNMA Pool AE1733 4.000% 09/01/40		05/23/2011	Citigroup Global Markets		9,999,343	9,958,885	27,664
31419D-SS-1	FNMA Pool AE3228 4.000% 08/01/25		06/09/2011	J P Morgan		1,950,839	1,862,585	2,690
31419E-AP-4	FNMA Pool AE3613 4.500% 09/01/40		03/29/2011	Bank of America		220,868	217,036	814
31419G-CH-5	FNMA Pool AE5471 4.500% 10/01/40		10/06/2011	J P Morgan		1,371,746	1,295,246	1,943
31419H-GS-5	FNMA Pool AE6508 3.500% 10/01/25		10/31/2011	Bony/Barclays Capital Inc		218,166	209,972	327
31419K-SZ-9	FNMA Pool AE8635 3.500% 11/01/25		03/29/2011	Bony/Barclays Capital Inc		394,746	393,823	1,149
31419L-EJ-8	FNMA Pool AE9136 3.500% 12/01/25		04/29/2011	Bony/Barclays Capital Inc		218,497	215,667	335
31419M-BK-6	FNMA Pool AE9941 3.500% 12/01/25		01/31/2011	Bony/Barclays Capital Inc		345,233	342,823	467
64971Q-BG-7	New York NY City Transitional 5.000% 02/01/26		08/03/2011	William Blair & Co		2,248,840	2,000,000	1,944
64972F-K3-9	New York NY City Mun Fin Auth 5.000% 06/15/27		02/25/2011	Barclays		1,562,880	1,500,000	16,042
649876-V7-1	New York St Loc Govt Asst Corp 5.000% 04/01/18		02/24/2011	William Blair & Co		2,885,550	2,500,000	31,944
650013-T3-9	NY State Twy Auth Hwy & Brdg 5.500% 04/01/20		08/16/2011	Barclays		4,306,225	3,500,000	73,792
65825P-CX-6	North Carolina Cap Impt Ltdobl 5.000% 05/01/22		02/15/2011	William Blair & Co		3,269,880	3,000,000	833
70917R-W6-8	Pennsylvania ST. Higher Edl 5.000% 05/01/20		08/16/2011	Barclays		2,679,974	2,375,000	30,677
875128-HN-3	Tampa Bay Wtr Fla Util Sys Rev 5.500% 10/01/20		12/09/2011	Wachovia Securities		2,530,680	2,000,000	22,306
914460-GH-7	University Minnesota 5.000% 12/01/18		02/02/2011	Direct		1,711,530	1,500,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						249,083,916	235,120,997	604,815
00206R-AW-2	AT&T Inc 2.950% 05/15/16		05/31/2011	Bank of America		101,344	100,000	279
00206R-AY-8	AT&T Inc 2.400% 08/15/16		08/31/2011	Various		3,803,407	3,815,000	60
002824-AT-7	Abbott Laboratories 5.875% 05/15/16		05/31/2011	Bank of America		116,803	100,000	294
00817Y-AE-8	Aetna Inc 6.000% 06/15/16		07/01/2011	J P Morgan		115,001	100,000	367
009158-AQ-9	Air Products & Chemicals Inc 2.000% 08/02/16		07/29/2011	Various		49,953	50,000	1
018804-AP-9	Alliant TechSystems Inc 6.875% 09/15/20		12/22/2011	Various		388,225	380,000	7,450
0258M0-DC-0	American Express Credit Series MTN 2.800% 09/19/16		10/03/2011	Mizuho Securities		124,404	125,000	165
026874-AX-5	American International Group 5.050% 10/01/15		04/01/2011	Bony/Barclays Capital Inc		103,120	100,000	70
026874-CB-1	American International Group 4.875% 09/15/16		10/31/2011	Various		169,164	175,000	911
031162-BF-6	Amgen Inc 2.300% 06/15/16		06/27/2011	Bony/Barclays Capital Inc		39,907	40,000	0
031162-BJ-8	Amgen Inc 1.875% 11/15/14		11/07/2011	Morgan Stanley		3,824,197	3,825,000	0

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
031652-BE-9	Amkor Technology Inc 6.625% 06/01/21		10/27/2011	Tax Free Exchange		480,000	480,000	13,868
032511-AX-5	Anadarko Petroleum Corp 5.950% 09/15/16		10/03/2011	SG Americas Securities LLC		135,910	125,000	434
032511-BD-8	Anadarko Petroleum Corp 7.625% 03/15/14		02/02/2011	Paribas		85,613	75,000	2,176
032654-AE-5	Analog Devices 5.000% 07/01/14		06/08/2011	Various		3,012,875	2,750,000	47,087
03523T-BA-5	Anheuser-Busch 2.875% 02/15/16		01/24/2011	Bony/Barclays Capital Inc		29,945	30,000	0
03523T-BG-2	Anheuser-Busch 5.375% 11/15/14		06/08/2011	Deutsche Bank		896,680	800,000	3,344
03523T-BG-2	Anheuser-Busch 5.375% 11/15/14		03/14/2011	Tax Free Exchange		1,614,957	1,463,000	25,994
03523T-BL-1	Anheuser-Busch 1.500% 07/14/14		10/03/2011	Pershing		100,837	100,000	342
037389-AV-5	AON Corp 3.500% 09/30/15		06/08/2011	Chase		833,216	800,000	5,678
037389-AY-9	AON Corp 3.125% 05/27/16		10/31/2011	Various		177,397	175,000	1,866
037735-CQ-8	Appalachian Power Co 3.400% 05/24/15		01/31/2011	Spear, Leeds, & Kellogg		128,031	125,000	815
04044T-AC-0	Aristotle Holding Inc. Series 144A 3.500% 11/15/16		11/14/2011	CS First Boston		49,987	50,000	0
045488-AC-7	Assoc Banc-Corp 5.125% 03/28/16		10/24/2011	Goldman Sachs & Co		2,634,424	2,600,000	10,734
05367A-AD-5	Aviation Capital Group Series 144A 6.750% 04/06/21		03/30/2011	J P Morgan		1,205,000	1,205,000	0
05531F-AG-8	BB&T Corporation Series MTN 3.200% 03/15/16		07/01/2011	Various		203,012	200,000	1,600
059172-AA-4	Baltimore Gas and Electric 6.125% 07/01/13		06/08/2011	Various		5,980,294	5,425,000	97,124
06051G-EA-3	Bank of America Corp 6.500% 08/01/16		11/02/2011	Chase		183,314	175,000	3,033
06051G-EG-0	Bank of America Corp Series MTN 3.625% 03/17/16		03/29/2011	Goldman Sachs & Co		74,137	75,000	106
06051G-EH-8	Bank of America Corp MTN 5.000% 05/13/21		12/02/2011	Morgan Stanley		1,118,807	1,270,000	4,233
06051G-EK-1	Bank of America Corp 3.750% 07/12/16		07/29/2011	Various		275,929	275,000	438
06406H-BX-6	Bank of New York Series MTN 2.300% 07/28/16		07/27/2011	Various		1,388,796	1,390,000	19
079860-AJ-1	Bellsouth Corp 4.750% 11/15/12		06/08/2011	US Bancorp		1,266,060	1,200,000	4,433
081437-AG-0	Bemis Company 5.650% 08/01/14		03/17/2011	Wachovia Securities		3,291,810	3,000,000	24,013
097023-BC-8	Boeing Co 3.750% 11/20/16		12/27/2011	J P Morgan		27,373	25,000	104
10112R-AR-5	Boston Properties Inc 5.625% 11/15/20		11/01/2011	Citigroup Global Markets		775,033	700,000	18,484
10112R-AS-3	Boston Properties Inc 4.125% 05/15/21		10/28/2011	Pershing		495,774	505,000	9,663
10112R-AT-1	Boston Properties Inc 3.700% 11/15/18		11/03/2011	J P Morgan		2,893,243	2,900,000	0
101137-AG-2	Boston Scientific Corp 6.400% 06/15/16		07/27/2011	J P Morgan		86,840	75,000	613
101137-AJ-6	Boston Scientific Corp 4.500% 01/15/15		10/31/2011	Bank of America		68,703	65,000	878
105340-AF-0	Brandywine Oper Partners 6.000% 04/01/16		05/10/2011	Wachovia Securities		54,605	50,000	350
110122-AL-2	Bristol-Myers Squibb Co 5.250% 08/15/13		07/25/2011	CS First Boston		2,596,754	2,375,000	56,456
111320-AD-9	Broadcom Corporation 2.375% 11/01/15		09/28/2011	Tax Free Exchange		49,770	50,000	485
118230-AJ-0	Buckeye Partners LP 4.875% 02/01/21		06/08/2011	Various		1,272,150	1,260,000	9,141
120111-BL-2	Building Materials Corp Series 144A 6.750% 05/01/21		12/15/2011	Various		293,306	295,000	276
120568-AU-4	Bunge LTD Finance Corp 4.100% 03/15/16		03/08/2011	Citigroup Global Markets		49,996	50,000	0
12189T-BB-9	Burlington North Santa Fe 7.000% 02/01/14		06/08/2011	Various		2,663,924	2,325,000	29,925
1248EP-AU-7	Cco Hldgs Llc / Cap Corp 6.500% 04/30/21		10/04/2011	Various		4,569,931	4,625,000	56,794
1248EP-AW-3	Cco Hldgs Llc / Cap Corp 7.375% 06/01/20		11/30/2011	Bank of America		105,000	105,000	0
125509-BR-9	Cigna Corp 2.750% 11/15/16		11/03/2011	Morgan Stanley		3,307,385	3,310,000	0
126117-AL-4	CNA Financial Corp 5.850% 12/15/14		03/10/2011	Pershing		81,403	75,000	1,097
12626P-AG-8	CRH America Inc 6.000% 09/30/16		10/03/2011	Bony/Barclays Capital Inc		80,522	75,000	75
12626P-AK-9	CRH America Inc 4.125% 01/15/16		08/31/2011	Bony/Barclays Capital Inc		51,349	50,000	292
126408-GN-7	CSX Corp 6.250% 04/01/15		01/03/2011	HSBC Securities		85,024	75,000	1,237
126650-BE-9	CVS/Caremark Corp 6.125% 08/15/16		08/31/2011	Bony/Barclays Capital Inc		58,777	50,000	179
131347-BS-4	Calpine Corporation Series 144A 7.875% 07/31/20		12/07/2011	Various		1,471,175	1,390,000	39,139
14040H-AX-3	Capital One Financial Corp 3.150% 07/15/16		07/29/2011	First Tennessee Capital		100,414	100,000	123
14170T-AD-3	Carefusion Corp 4.125% 08/01/12		06/08/2011	CS First Boston		5,729,674	5,528,000	36,463
147446-AR-9	Case New Holland Inc 7.875% 12/01/17		08/04/2011	Tax Free Exchange		422,404	425,000	5,857
14912L-4X-6	Caterpillar Finance 2.050% 08/01/16		07/26/2011	J P Morgan		49,887	50,000	0
156700-AR-7	Centurytel Inc 6.450% 06/15/21		06/09/2011	Barclays		722,528	725,000	0
16524R-AA-1	Chesapeake Midstream Series 144A 5.875% 04/15/21		04/14/2011	CS First Boston		545,000	545,000	0
17275R-AC-6	Cisco Systems Inc 5.500% 02/22/16		02/25/2011	Wachovia Securities		197,629	175,000	267
172967-DQ-1	Citigroup Inc 5.850% 08/02/16		11/30/2011	Susquehanna		265,145	250,000	4,997
172967-EZ-0	Citigroup Inc 5.500% 10/15/14		10/25/2011	Various		5,995,178	5,650,000	11,222
172967-FF-3	Citigroup Inc 5.375% 08/09/20		08/25/2011	Citigroup Global Markets		3,359,822	3,150,000	9,877
172967-FT-3	Citigroup Inc 4.500% 01/14/22		10/25/2011	Citigroup Global Markets		1,105,942	1,117,000	0
189054-AF-6	Clorox Company 5.000% 01/15/15		02/02/2011	UBS Securities Inc		108,294	100,000	236
191216-AU-4	Coca-Cola Company 1.800% 09/01/16		12/13/2011	Tax Free Exchange		50,037	50,000	308
20030N-AL-5	Comcast Corp 5.900% 03/15/16		11/30/2011	Various		171,045	150,000	1,786
202795-HX-1	Commonwealth Edison 1.950% 09/01/16		12/27/2011	Wachovia Securities		50,085	50,000	306
20825C-AE-4	ConocoPhillips 4.750% 10/15/12		06/08/2011	J P Morgan		977,910	925,000	7,079
224044-BM-8	Cox Communications Inc 5.450% 12/15/14		02/28/2011	Bear Stearns		55,288	50,000	590
225434-AG-4	Credit Suisse USA Inc 5.375% 03/02/16		10/03/2011	Bear Stearns		134,594	125,000	635
22818V-AB-3	Crown Amer/Cap Corp III 6.250% 02/01/21		11/07/2011	Tax Free Exchange		480,000	480,000	8,000

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235851-AK-8	Danaher Corp 1.300% 06/23/14		07/25/2011	Deutsche Bank		2,043,853	2,025,000	2,559
235851-AL-6	Danaher Corp 2.300% 06/23/16		06/20/2011	Bank of America		74,880	75,000	0
24422E-RA-9	John Deere Capital Corp Series MTN 1.600% 03/03/14		08/31/2011	Bank of America		101,823	100,000	13
24422E-RC-5	John Deere Capital Corp MTN 2.250% 06/07/16		07/01/2011	HSBC Securities		50,058	50,000	94
24422E-RF-8	John Deere Capital Corp Series MTN 1.850% 09/15/16		08/23/2011	Deutsche Bank		49,974	50,000	0
24702R-AP-6	Dell Inc 3.100% 04/01/16		04/29/2011	Wachovia Securities		50,452	50,000	146
24713E-AA-5	Delphi Corp Series144A 5.875% 05/15/19		05/10/2011	J P Morgan		325,000	325,000	0
24713E-AD-9	Delphi Corp Series 144A 6.125% 05/15/21		05/10/2011	J P Morgan		325,000	325,000	0
247367-AX-3	Delta Airlines 01-A2 6.718% 01/02/23		03/21/2011	Royal Bank of Scotland		784,810	769,422	11,774
249030-AB-3	Dentsply International Inc 2.750% 08/15/16		08/16/2011	Morgan Stanley		39,943	40,000	0
25179M-AJ-2	Devon Energy Corporation 2.400% 07/15/16		07/05/2011	Morgan Stanley		4,639,305	4,650,000	0
25459H-AY-1	DIRECTV Holdings/Finance 3.500% 03/01/16		05/10/2011	Various		101,080	100,000	306
25468P-CM-6	Walt Disney Company 1.350% 08/16/16		08/17/2011	Goldman Sachs & Co		74,405	75,000	0
25470X-AE-5	Dish Dbs Corp 6.750% 06/01/21		10/17/2011	Citigroup		474,000	480,000	14,940
25470X-AE-5	Dish Dbs Corp 6.750% 06/01/21		10/24/2011	Tax Free Exchange		639,383	645,000	20,438
257867-AX-9	RR Donnelley and Sons Co 7.250% 05/15/18		05/17/2011	Bank of America		115,000	115,000	0
260543-CF-8	Dow Chemical 4.125% 11/15/21		11/04/2011	Bank of America		1,842,656	1,850,000	0
26138E-AM-1	Dr Pepper Snapple Group 2.900% 01/15/16		01/06/2011	Bank of America		74,917	75,000	0
263534-CF-4	E I Du Pont De Nemours 2.750% 04/01/16		03/22/2011	Goldman Sachs & Co		49,912	50,000	0
26441C-AG-0	Duke Energy Corp 2.150% 11/15/16		12/27/2011	J P Morgan		50,207	50,000	128
26442C-AK-0	Duke Energy Carolinas 3.900% 06/15/21		06/08/2011	Various		3,192,653	3,175,000	2,925
267482-AE-7	Dycom Investments Inc 7.125% 01/15/21		07/25/2011	Tax Free Exchange		145,000	145,000	287
26875P-AH-4	EOG Resources 2.500% 02/01/16		06/08/2011	Various		359,789	362,000	1,900
26884A-AS-2	ERP Operating 5.250% 09/15/14		04/01/2011	Wachovia Securities		108,555	100,000	306
26884A-AZ-6	ERP Operating 4.625% 12/15/21		12/07/2011	Morgan Stanley		2,166,713	2,175,000	0
278865-AK-6	Ecolab Inc 3.000% 12/08/16		12/05/2011	Bank of America		49,901	50,000	0
278865-AL-4	Ecolab Inc 4.350% 12/08/21		12/07/2011	Various		3,880,924	3,825,000	591
28336L-BV-0	El Paso Corporation 6.500% 09/15/20		04/08/2011	Tax Free Exchange		731	1,000,000	4,153
29078E-AB-1	Embarq Corp 7.082% 06/01/16		07/01/2011	HSBC Securities		138,783	125,000	885
29264F-AE-6	Endo Pharmaceut Hldgs Inc 7.000% 12/15/20		12/02/2011	J P Morgan		552,525	530,000	17,726
29264F-AE-6	Endo Pharmaceut Hldgs Inc 7.000% 12/15/20		11/30/2011	Tax Free Exchange		560,352	565,000	18,127
29264F-AG-1	Endo Pharmaceut Hldgs Inc 7.000% 07/15/19		11/30/2011	Tax Free Exchange		410,000	410,000	13,712
29264F-AJ-5	Endo Pharmaceut Hldgs Inc 7.250% 01/15/22		11/30/2011	Tax Free Exchange		360,000	360,000	12,470
293791-AD-1	Enterprise Products 6.375% 02/01/13		06/08/2011	Bank of America		594,880	550,000	12,856
29444U-AK-2	Equinix Inc 7.000% 07/15/21		07/06/2011	J P Morgan		320,000	320,000	0
297425-AH-3	Esterline Technologies 7.000% 08/01/20		01/25/2011	Tax Free Exchange		185,000	185,000	6,223
30161M-AD-5	Exelon Generation Co LLC 5.350% 01/15/14		04/01/2011	Wachovia Securities		107,451	100,000	1,204
302182-AF-7	Express Scripts Inc 3.125% 05/15/16		04/27/2011	CS First Boston		74,698	75,000	0
30225X-AC-7	Exterran Holdings Inc 7.250% 12/01/18		12/06/2011	Tax Free Exchange		385,000	385,000	388
302570-BJ-4	FPL Group Capital Inc 2.600% 09/01/15		01/31/2011	McDonald & Co.		123,550	125,000	1,381
31620M-AB-2	Fidelity National Information 7.625% 07/15/17		01/07/2011	Tax Free Exchange		335,000	335,000	12,133
31620M-AD-8	Fidelity National Information 7.875% 07/15/20		01/07/2011	Tax Free Exchange		280,000	280,000	10,474
316773-CK-4	Fifth Third Bancorp 3.625% 01/25/16		01/20/2011	J P Morgan		74,912	75,000	0
337738-AK-4	Fiserv Inc 3.125% 06/15/16		07/01/2011	Suntrust Bank		3,179,802	3,175,000	100
341099-CP-2	Florida Power Corp 3.100% 08/15/21		08/15/2011	Citigroup Global Markets		1,422,093	1,425,000	0
345370-CA-6	Ford Motor Company 7.450% 07/16/31		10/20/2011	Various		1,854,469	1,610,000	31,897
345397-VM-2	Ford Motor Credit Co 8.125% 01/15/20		03/02/2011	Deutsche Bank		1,394,788	1,205,000	14,142
345397-VR-1	Ford Motor Credit Co 5.750% 02/01/21		02/02/2011	Deutsche Bank		425,000	425,000	0
345397-VT-7	Ford Motor Credit Co 5.000% 05/15/18		04/28/2011	Citigroup		400,000	400,000	0
349631-AL-5	Fortune Brands Inc 5.375% 01/15/16		03/09/2011	CS First Boston		9,542	9,000	79
35803Q-AD-9	Fresenius Med Care US 6.875% 07/15/17		06/17/2011	Tax Free Exchange		200,232	230,000	6,676
369550-AQ-1	General Dynamics Corp 2.250% 07/15/16		07/27/2011	Bank of America		75,763	75,000	89
36962G-5C-4	General Electric Cap Corp 2.950% 05/09/16		08/31/2011	Susquehanna		177,352	175,000	1,678
36962G-5H-3	General Electric Cap Corp MTN 3.350% 10/17/16		11/30/2011	Various		100,945	100,000	223
37247D-AP-1	Genworth Financial Inc 7.625% 09/24/21		03/22/2011	Goldman Sachs & Co		160,000	160,000	0
372917-AQ-7	Genzyme Corp - Genl Division 3.625% 06/15/15		06/08/2011	Citigroup Global Markets		427,816	400,000	7,169
375558-AT-0	Gilead Sciences Inc 3.050% 12/01/16		12/06/2011	Bank of America		99,836	100,000	0
38141E-A3-3	Goldman Sachs Group Inc MTN 6.000% 05/01/14		11/15/2011	Nomura Securities		5,862,342	5,500,000	49,823
38141G-EE-0	Goldman Sachs Group Inc 5.350% 01/15/16		04/01/2011	Bear Stearns		133,234	125,000	1,505
38141G-ER-1	Goldman Sachs Group Inc 5.750% 10/01/16		10/31/2011	Susquehanna		107,761	100,000	511
38141G-GQ-1	Goldman Sachs Group Inc 5.250% 07/27/21		09/13/2011	Goldman Sachs & Co		556,091	560,000	4,002
38143U-SC-6	Goldman Sachs Group Inc 3.625% 02/07/16		02/28/2011	Bank of America		274,577	275,000	720
38259P-AC-6	Google Inc 2.125% 05/19/16		05/31/2011	National Financial Services		49,885	50,000	41
404121-AC-9	HCA Inc 6.500% 02/15/20		07/26/2011	J P Morgan		2,100,000	2,100,000	0

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40414L-AC-3	HCP Inc 3.750% 02/01/16		01/19/2011	UBS Securities Inc		44,820	45,000	0
40429C-FN-7	HSBC Finance Corporation 5.500% 01/19/16		01/31/2011	J P Morgan		136,175	125,000	267
421915-EG-0	HCP Inc Series MTN 6.300% 09/15/16		10/03/2011	Deutsche Bank		107,686	100,000	368
42217K-AV-8	Health Care Reit 3.625% 03/15/16		03/09/2011	UBS Securities Inc		49,819	50,000	0
428236-BL-6	Hewlett-Packard Co 2.650% 06/01/16		07/01/2011	Chase		50,551	50,000	136
428236-BP-7	Hewlett-Packard Co 3.000% 09/15/16		10/31/2011	Various		152,840	150,000	367
428236-BT-9	Hewlett-Packard Co 2.625% 12/09/14		12/06/2011	Morgan Stanley		2,723,529	2,725,000	0
437076-AP-7	Home Depot Inc 5.400% 03/01/16		03/29/2011	Morgan Stanley		193,809	175,000	788
437076-AR-3	Home Depot Inc 5.250% 12/16/13		06/08/2011	Citigroup Global Markets		711,705	650,000	16,778
44106M-AH-5	Hospitality Prop Trust 6.300% 06/15/16		07/27/2011	Wachovia Securities		54,629	50,000	403
44107T-AK-2	Host Hotels & Resorts LP 6.000% 11/01/20		09/15/2011	Bank of America		199,000	200,000	1,633
44107T-AK-2	Host Hotels & Resorts LP 6.000% 11/01/20		02/10/2011	Tax Free Exchange		840,000	840,000	1,260
44107T-AL-0	Host Hotels & Resorts LP Series 144A 5.875% 06/15/19		05/05/2011	Bank of America		957,261	965,000	0
446413-AA-4	Huntington Ingalls Industries Series 144A 6.875% 03/15/18		09/08/2011	Various		474,750	485,000	7,125
446413-AC-0	Huntington Ingalls Industries Series 144A 7.125% 03/15/21		10/03/2011	Various		2,227,294	2,300,000	9,705
458140-AH-3	Intel Corp 1.950% 10/01/16		12/27/2011	Wachovia Securities		76,660	75,000	410
459200-GX-3	IBM Corp 1.950% 07/22/16		07/19/2011	HSBC Securities		4,871,972	4,900,000	0
459745-FW-0	Intl Lease Finance Corp 8.625% 09/15/15		05/04/2011	Tax Free Exchange		315,750	320,000	3,757
459745-GG-4	Intl Lease Finance Corp 8.750% 03/15/17		05/04/2011	Tax Free Exchange		180,887	185,000	2,203
459745-GH-2	Intl Lease Finance Corp 6.250% 05/15/19		05/19/2011	Barclays		575,000	575,000	0
46623E-JH-3	JP Morgan Chase Series MTN 1.296% 05/02/14		06/09/2011	Various		5,947,850	5,950,000	3,575
46625H-HW-3	JP Morgan Chase & Co 2.600% 01/15/16		01/31/2011	Paribas		122,071	125,000	677
46625H-HX-1	JP Morgan Chase & Co 3.450% 03/01/16		03/29/2011	Scotia Capital		149,660	150,000	532
46625H-JA-9	JP Morgan Chase & Co 3.150% 07/05/16		07/27/2011	Various		2,509,234	2,500,000	5,968
471109-AE-8	Jarden Corp 6.125% 11/15/22		02/18/2011	Jeffries & Co		483,244	495,000	8,843
478160-AY-0	Johnson and Johnson 2.150% 05/15/16		05/31/2011	Cantor Fitzgerald & Co		50,183	50,000	39
478366-AR-8	Johnson Controls Inc 5.500% 01/15/16		02/02/2011	Bear Stearns		83,020	75,000	252
48203R-AE-4	Juniper Networks Inc 3.100% 03/15/16		02/28/2011	Citigroup Global Markets		19,966	20,000	0
487836-BB-3	Kellogg Co 4.450% 05/30/16		05/31/2011	Bony/Barclays Capital Inc		54,569	50,000	19
49326E-EC-3	Keycorp Series MTN 3.750% 08/13/15		02/02/2011	Bank of America		101,613	100,000	1,760
494550-BG-0	Kinder Morgan Energy Partners 3.500% 03/01/16		02/23/2011	Morgan Stanley		49,991	50,000	0
50075N-AQ-7	Kraft Foods Inc 6.000% 02/11/13		06/09/2011	Stifel Nicolaus & Co		2,324,172	2,150,000	44,075
50075N-BB-9	Kraft Foods Inc 4.125% 02/09/16		02/28/2011	Bear Stearns		104,254	100,000	275
501044-CM-1	Kroger Co 3.900% 10/01/15		05/10/2011	Bear Stearns		52,699	50,000	228
53217V-AB-5	Life Technologies Corp 4.400% 03/01/15		06/08/2011	J P Morgan		536,665	500,000	6,233
53217V-AD-1	Life Technologies Corp 3.500% 01/15/16		03/29/2011	CS First Boston		75,156	75,000	780
532716-AT-4	Limited Inc 6.625% 04/01/21		03/22/2011	Bank of America		200,000	200,000	0
534187-AL-3	Lincoln National Corp 7.000% 03/15/18		02/08/2011	Bank of America		511,628	450,000	12,775
534187-AX-7	Lincoln National Corp 8.750% 07/01/19		02/08/2011	Goldman Sachs & Co		375,726	300,000	2,917
534187-AZ-2	Lincoln National Corp 4.300% 06/15/15		06/09/2011	CS First Boston		909,645	850,000	18,173
534187-BB-4	Lincoln National Corp 4.850% 06/24/21		06/21/2011	Goldman Sachs & Co		793,943	795,000	0
539830-AX-7	Lockheed Martin Corporation 2.125% 09/15/16		10/03/2011	National Financial Services		49,837	50,000	80
546676-AS-6	Louisville Gas & Electric 1.625% 11/15/15		06/30/2011	Tax Free Exchange		143,881	150,000	305
548661-CS-4	Lowe's Companies 2.125% 04/15/16		04/29/2011	Bear Stearns		49,135	50,000	56
55342U-AC-8	MPT Oper Partnersp/Finl 6.875% 05/01/21		11/16/2011	Tax Free Exchange		600,000	600,000	1,719
56585A-AE-2	Marathon Petroleum Corp 3.500% 03/01/16		11/14/2011	Tax Free Exchange		24,999	25,000	177
56808R-AB-2	Marina District Finance 9.500% 10/15/15		10/14/2011	J P Morgan		229,200	240,000	253
56808R-AD-8	Marina District Finance 9.875% 08/15/18		07/01/2011	Tax Free Exchange		541,974	545,000	20,332
570506-AN-5	Markwest Energy Part 6.500% 08/15/21		02/09/2011	Barclays		965,000	965,000	0
571748-AP-7	Marsh & McLennan Cos 5.750% 09/15/15		06/08/2011	Bank of America		1,842,720	1,650,000	23,192
571748-AQ-5	Marsh & McLennan Cos 9.250% 04/15/19		02/08/2011	Bony/Barclays Capital Inc		1,663,087	1,325,000	39,492
577081-AV-4	Mattel Inc 2.500% 11/01/16		11/03/2011	Bank of America		9,970	10,000	0
577778-BS-1	May Department Stores Co 5.750% 07/15/14		06/01/2011	Goldman Sachs & Co		55,589	50,000	1,126
590188-4M-7	Merrill Lynch and Co 6.050% 05/16/16		05/31/2011	Goldman Sachs & Co		161,852	150,000	429
59156R-AU-2	Metlife 6.750% 06/01/16		07/01/2011	Citigroup Global Markets		146,034	125,000	844
611662-BM-8	Monsanto Co 2.750% 04/15/16		04/12/2011	Goldman Sachs & Co		74,840	75,000	0
61747W-AK-5	Morgan Stanley 2.875% 07/28/14		07/21/2011	Various		75,120	75,000	0
61747Y-DD-4	Morgan Stanley 3.800% 04/29/16		10/31/2011	Various		295,407	300,000	259
629377-AX-0	NRG Energy Inc 7.375% 01/15/17		01/11/2011	Bank of America		1,003,600	965,000	35,387
629377-BG-6	NRG Energy Inc 8.500% 06/15/19		01/11/2011	Bank of America		1,008,425	965,000	6,608
631103-AE-8	Nasdaq Stock Market Inc/The 5.250% 01/16/18		06/09/2011	Various		736,832	725,000	7,693
637432-MN-2	National Rural Utilities 3.050% 03/01/16		04/29/2011	Stifel Nicolaus & Co		76,793	75,000	458
63946B-AA-8	NBCUniversal Media LLC 2.100% 04/01/14		08/19/2011	Tax Free Exchange		2,358,855	2,325,000	18,716
63946B-AB-6	NBCUniversal Media LLC 3.650% 04/30/15		08/19/2011	Tax Free Exchange		49,916	50,000	553

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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
63946B-AC-4	NBCUniversal Media LLC 2.875% 04/01/16		08/18/2011	Tax Free Exchange		99,000	100,000	1,094
64952W-BC-6	New York Life Global Funding Series 144A 2.450% 07/14/16		07/07/2011	Deutsche Bank		2,619,855	2,625,000	0
652482-BG-4	News America Inc 5.300% 12/15/14		10/31/2011	J P Morgan		137,580	125,000	2,540
674599-BZ-7	Occidental Petroleum Corp 2.500% 02/01/16		07/01/2011	Pershing		101,877	100,000	1,396
677347-CD-6	Ohio Edison 6.400% 07/15/16		08/03/2011	Bony/Barclays Capital Inc		118,033	100,000	409
678026-AD-7	Oil States International Inc 6.500% 06/01/19		10/19/2011	Tax Free Exchange		725,000	725,000	18,195
681904-AM-0	Omnicare Inc 7.750% 06/01/20		09/15/2011	J P Morgan		97,243	97,000	2,276
681936-AX-8	Omega Healthcare Investors 6.750% 10/15/22		07/13/2011	Tax Free Exchange		323,883	315,000	5,198
68268N-AB-9	Oneok Partners LP 6.150% 10/01/16		11/30/2011	J P Morgan		114,940	100,000	1,093
68402L-AC-8	Oracle Corp 5.250% 01/15/16		01/31/2011	National Financial Services		140,638	125,000	328
690742-AA-9	Owens Corning Inc 6.500% 12/01/16		12/27/2011	J P Morgan		53,758	50,000	262
693304-AN-7	Peco Energy Co 5.000% 10/01/14		06/08/2011	Spear, Leeds, & Kellogg		1,711,370	1,550,000	26,333
693320-AL-7	PHH Corp 9.250% 03/01/16		03/31/2011	Tax Free Exchange		305,000	305,000	2,351
693476-BM-4	PNC Funding Corp 2.700% 09/19/16		10/03/2011	Spear, Leeds, & Kellogg		75,034	75,000	96
69352J-AH-0	PPL Energy Supply LLC 6.200% 05/15/16		08/03/2011	J P Morgan		114,542	100,000	1,429
69362B-AX-0	PSEG Power 2.750% 09/15/16		11/02/2011	Various		151,109	150,000	367
695114-CM-8	Pacificorp 3.850% 06/15/21		05/13/2011	Chase		74,990	75,000	48
704549-AL-8	Peabody Energy Series 144A 6.250% 11/15/21		11/07/2011	Bank of America		360,000	360,000	0
708130-AC-3	Penny (JC) CO Inc. 6.375% 10/15/36		09/21/2011	Citigroup		203,400	240,000	6,843
713448-BT-4	Pepsico Inc 2.500% 05/10/16		05/31/2011	CS First Boston		100,965	100,000	160
716495-AH-9	PetroHawk Energy Corp 10.500% 08/01/14		09/28/2011	Various		1,259,148	1,118,000	18,987
742718-DA-4	Procter and Gamble Co 4.950% 08/15/14		01/03/2011	J P Morgan		110,741	100,000	1,939
742718-DV-8	Procter and Gamble Co 1.450% 08/15/16		08/10/2011	Deutsche Bank		2,093,036	2,110,000	0
74340X-AC-5	Prologis LP 7.625% 08/15/14		06/03/2011	Tax Free Exchange		49,915	50,000	1,144
74387U-AA-9	Provident FFG/PFG Fin Series 144A 10.250% 04/15/17		02/17/2011	Bank of America		558,025	505,000	18,404
74432Q-BL-8	Prudential Financial Inc MTN 3.875% 01/14/15		06/08/2011	J P Morgan		1,243,373	1,175,000	18,845
74432Q-BR-5	Prudential Financial Inc MTN 3.000% 05/12/16		10/31/2011	Bony/Barclays Capital Inc		101,479	100,000	1,425
74834L-AL-4	Quest Diagnostics 5.450% 11/01/15		06/08/2011	Various		5,823,988	5,304,000	62,276
749121-CC-1	Qwest Communications Intl 7.125% 04/01/18		01/13/2011	Tax Free Exchange		838,272	850,000	17,159
74913G-AT-2	Qwest Corporation 6.500% 06/01/17		01/11/2011	Various		18,435	17,000	128
74913G-AW-5	Qwest Corporation 8.375% 05/01/16		06/01/2011	Bony/Barclays Capital Inc		89,098	75,000	611
74959H-AA-6	Reynolds GRP ISS/Reynolds Series 144A 7.875% 08/15/19		12/15/2011	CS First Boston		1,716,158	1,685,000	24,726
75913M-AA-7	Regions Bank 6.450% 06/26/37		06/14/2011	Morgan Stanley		231,250	250,000	7,659
75913M-AB-5	Regions Bank 7.500% 05/15/18		02/03/2011	UBS Securities Inc		423,000	400,000	6,917
7591EP-AG-5	Regions Financial Corp 5.750% 06/15/15		07/15/2011	Various		1,838,901	1,850,000	9,914
760759-AH-3	Republic Services Inc 5.000% 03/01/20		06/08/2011	Bank of America		508,340	475,000	6,729
761735-AC-3	Reynolds GRP Iss/Reynold Series 144A 6.875% 02/15/21		01/27/2011	CS First Boston		450,000	450,000	0
779278-AA-8	Rouse Co LP 6.750% 11/09/15		02/08/2011	Barclays		670,719	635,000	10,954
78355H-JQ-3	Ryder System Inc MTN 3.150% 03/02/15		02/16/2011	RBC Dominion		34,987	35,000	0
78412F-AL-8	Sesi LLC 6.375% 05/01/19		12/08/2011	Tax Free Exchange		360,000	360,000	2,359
78442F-CJ-5	SLM Corp MTNA 5.375% 05/15/14		03/10/2011	Goldman Sachs & Co		130,563	125,000	2,240
78442F-EK-0	SLM Corp Series MTN 6.250% 01/25/16		01/31/2011	Citigroup Global Markets		125,961	125,000	412
80282K-AA-4	Santander Holdings USA 4.625% 04/19/16		04/14/2011	Goldman Sachs & Co		64,713	65,000	0
812350-AE-6	Sears Holdings Corp 6.625% 10/15/18		10/17/2011	Bank of America		819,044	965,000	888
812350-AE-6	Sears Holdings Corp 6.625% 10/15/18		08/30/2011	Tax Free Exchange		4,200,394	4,350,000	108,070
816851-AN-9	Sempra Energy 6.500% 06/01/16		08/03/2011	Goldman Sachs & Co		89,410	75,000	907
828807-CH-8	Simon Property Group Inc 2.800% 01/30/17		11/10/2011	J P Morgan		2,943,156	2,950,000	0
832248-AU-2	Smithfield Foods Inc 10.000% 07/15/14		01/20/2011	Tax Free Exchange		507,965	483,000	671
842400-FR-9	Southern Cal Edison 3.875% 06/01/21		06/08/2011	Various		2,329,248	2,325,000	2,309
84756N-AA-7	Spectra Energy Partners 2.950% 06/15/16		08/31/2011	First Tennessee Capital		101,779	100,000	713
85205T-AD-2	Spirit Aerosystems Inc 6.750% 12/15/20		01/27/2011	Tax Free Exchange		430,000	430,000	5,563
852061-AK-6	Sprint Nextel Corp Series 144A 9.000% 11/15/18		11/04/2011	J P Morgan		220,000	220,000	0
863667-AC-5	Stryker Corp 2.000% 09/30/16		09/13/2011	Various		50,014	50,000	0
867914-BD-4	Suntrust Banks Inc 3.600% 04/15/16		04/29/2011	Suntrust Bank		101,183	100,000	400
867914-BE-2	Suntrust Banks Inc 3.500% 01/20/17		10/27/2011	Suntrust Bank		4,824,011	4,830,000	0
87875U-AJ-1	Teco Finance 4.000% 03/15/16		06/09/2011	Chase		238,030	225,000	2,225
88033G-BN-9	Tenet Healthcare Corporation Series 144A 6.250% 11/01/18		11/04/2011	Bank of America		300,000	300,000	0
88166H-AA-5	Teva Pharma Fin IV 1.700% 11/10/14		11/30/2011	HSBC Securities		175,518	175,000	207
882508-AR-5	Texas Instruments Inc 2.375% 05/16/16		05/31/2011	Bank of America		49,993	50,000	33
883556-AY-8	Thermo Fisher Scientific 3.200% 03/01/16		02/16/2011	Various		75,173	75,000	0
883556-BA-9	Thermo Fisher Scientific 2.250% 08/15/16		08/09/2011	Bank of America		5,041,213	5,050,000	0
88579Y-AD-3	3M Company 1.375% 09/29/16		10/03/2011	McDonald & Co.		50,048	50,000	13
887315-AM-1	Time Warner Inc 9.150% 02/01/23		10/31/2011	Various		1,878,268	1,354,000	31,435
887317-AC-9	Time Warner Inc 5.875% 11/15/16		11/30/2011	Wachovia Securities		115,212	100,000	326

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88732J-AR-9	Time Warner Cable Inc 7.500% 04/01/14		06/09/2011	Various		4,625,331	4,000,000	87,302
91324P-BH-4	UnitedHealth Group Inc 4.875% 02/15/13		06/09/2011	UBS Securities Inc		585,178	550,000	8,863
913405-AE-6	Universal City Development 8.875% 11/15/15		10/18/2011	Sterne, Agee, & Leach		961,200	864,000	33,228
913405-AG-1	Universal City Development 10.875% 11/15/16		11/03/2011	Various		2,014,828	1,662,000	82,864
918866-AU-8	Valassis Communications Inc 6.625% 02/01/21		07/01/2011	Tax Free Exchange		1,205,000	1,205,000	33,928
91911X-AM-6	Valeant Pharmaceuticals Intl Series 144A 7.000% 10/01/20		10/18/2011	J P Morgan		450,000	480,000	8,773
91911X-AN-4	Valeant Pharmaceuticals Intl Series 144A 6.875% 12/01/18		09/13/2011	CS First Boston		226,200	240,000	4,813
91911X-AR-5	Valeant Pharmaceuticals Intl Series 144A 6.500% 07/15/16		03/25/2011	Various		1,736,744	1,720,000	2,761
91911X-AS-3	Valeant Pharmaceuticals Intl Series 144A 7.250% 07/15/22		06/28/2011	Various		939,106	965,000	10,923
92343V-AC-8	Verizon Communications 5.550% 02/15/16		02/28/2011	Pershing		83,864	75,000	208
92343V-AY-0	Verizon Communications 3.000% 04/01/16		03/23/2011	Citigroup Global Markets		49,740	50,000	0
92343V-BD-5	Verizon Communications 2.000% 11/01/16		10/27/2011	Morgan Stanley		5,987,223	6,025,000	0
925524-BB-5	Viacom Inc 6.250% 04/30/16		05/31/2011	Bank of America		58,122	50,000	286
929160-AK-5	Vulcan Materials Co 7.000% 06/15/18		10/18/2011	Various		1,410,138	1,455,000	33,196
929160-AR-0	Vulcan Materials Co 7.500% 06/15/21		06/03/2011	Bank of America		285,000	285,000	0
931142-CL-5	Wal-Mart Stores Inc 4.250% 04/15/13		06/08/2011	Pershing		880,828	825,000	5,649
931142-DC-4	Wal-Mart Stores Inc 2.800% 04/15/16		04/29/2011	HSBC Securities		76,184	75,000	93
949746-JE-2	Wells Fargo & Company 5.125% 09/15/16		10/31/2011	Susquehanna		159,963	150,000	1,025
949746-QU-8	Wells Fargo & Company 3.676% 06/15/16		07/01/2011	CS First Boston		207,262	200,000	2,287
94974B-EZ-9	Wells Fargo & Company 2.625% 12/15/16		12/05/2011	Wachovia Securities		49,872	50,000	0
96950F-AD-6	Williams Partners LP 5.250% 03/15/20		06/10/2011	Goldman Sachs & Co		1,242,736	1,150,000	15,094
97381W-AU-8	Windstream Corp 7.500% 04/01/23		05/17/2011	Tax Free Exchange		2,160,951	2,180,000	27,704
98212B-AB-9	WPX Energy Inc Series 144A 6.000% 01/15/22		11/07/2011	Citigroup		500,000	500,000	0
983024-AJ-9	Wyeth 5.500% 02/15/16		02/28/2011	Bank of America		112,555	100,000	275
984121-BP-7	Xerox Corp 6.400% 03/15/16		03/29/2011	Bank of America		56,665	50,000	142
064149-D8-7	Bank of Nova Scotia 2.900% 03/29/16	A	03/29/2011	Scotia Capital		99,627	100,000	16
067901-AF-5	Barrick Gold Corp 2.900% 05/30/16	A	09/07/2011	Tax Free Exchange		74,937	75,000	580
136069-DP-3	Canadian Imperial Bank 1.450% 09/13/13	A	01/31/2011	Citigroup Global Markets		124,986	125,000	700
136375-BU-5	Canadian National Railway 1.450% 12/15/16	A	12/27/2011	RBC Dominion		49,497	50,000	91
448055-AE-3	Husky Energy Inc 5.900% 06/15/14	A	04/01/2011	J P Morgan		110,299	100,000	1,819
453258-AU-9	INCO LTD 5.700% 10/15/15	A	05/10/2011	Various		136,907	125,000	2,193
740212-AD-7	Percision Drilling Corp Series 144A 6.500% 12/15/21	A	07/26/2011	CS First Boston		235,000	235,000	0
77509N-AK-9	Rogers Cable Inc 5.500% 03/15/14	A	06/08/2011	Chase		887,400	800,000	10,756
78008H-X9-6	Royal Bank of Canada Series MTN 2.100% 07/29/13	A	01/03/2011	Bank of America		153,227	150,000	1,374
78008T-LB-8	Royal Bank of Canada 2.300% 07/20/16	A	07/27/2011	Citigroup Global Markets		149,412	150,000	105
89114Q-AE-8	Toronto Dominion Bank 2.375% 10/19/16	A	10/12/2011	J P Morgan		149,166	150,000	0
002799-AJ-3	Abbey National Treasury Serv 4.000% 04/27/16	F	04/20/2011	CS First Boston		49,980	50,000	0
002799-AK-0	Abbey National Treasury Serv 2.875% 04/25/14	F	04/20/2011	CS First Boston		94,782	95,000	0
007924-AH-6	Aegon NV 4.625% 12/01/15	F	03/29/2011	Wachovia Securities		78,138	75,000	1,156
02364W-BC-8	America Movil S.A. de C.V. 2.375% 09/08/16	F	08/31/2011	Bank of America		2,097,826	2,115,000	0
046353-AA-6	AstraZeneca Group PLC 5.400% 06/01/14	F	07/25/2011	J P Morgan		1,237,500	1,100,000	9,405
055299-AJ-0	BBVA US Senior Uniper 3.250% 05/16/14	F	05/11/2011	Citigroup Global Markets		99,890	100,000	0
055451-AK-4	BHP Billiton Finance 1.875% 11/21/16	F	12/27/2011	RBC Dominion		75,712	75,000	152
05565Q-BF-4	BP Capital Markets 5.250% 11/07/13	F	01/03/2011	Bony/Barclays Capital Inc		461,367	425,000	3,657
05565Q-BL-1	BP Capital Markets 3.625% 05/08/14	F	06/09/2011	Goldman Sachs & Co		2,977,974	2,825,000	10,241
05565Q-BQ-0	BP Capital Markets 3.200% 03/11/16	F	03/29/2011	Morgan Stanley		124,874	125,000	222
05565Q-BT-4	BP Capital Markets 2.248% 11/01/16	F	10/27/2011	HSBC Securities		50,000	50,000	0
05567L-U5-4	BNP Paribas SA MTN 3.600% 02/23/16	F	02/28/2011	CS First Boston		100,702	100,000	100
06739F-GF-2	Barclays Bank Plc 5.000% 09/22/16	F	10/03/2011	Bony/Barclays Capital Inc		99,868	100,000	194
06739F-GP-0	Barclays Bank Plc 2.500% 01/23/13	F	10/31/2011	Wachovia Securities		200,526	200,000	1,389
151191-AN-3	Celulosa Arauco Constitu 5.625% 04/20/15	F	01/03/2011	UBS Securities Inc		107,543	100,000	1,188
204384-AB-7	CGG Veritas 6.500% 06/01/21	F	12/05/2011	Tax Free Exchange		627,741	650,000	469
21685W-BL-0	Rabobank Nederland 2.125% 10/13/15	F	01/31/2011	Paribas		121,149	125,000	812
21987B-AP-3	Codelco Inc Series 144A 3.875% 11/03/21	F	10/27/2011	HSBC Securities		2,617,538	2,655,000	0
223030-AF-7	Covidien International 5.450% 10/15/12	F	06/08/2011	Spear, Leeds, & Kellogg		690,424	650,000	5,707
2515A1-4E-8	Deutsche Bank AG London 3.250% 01/11/16	F	01/04/2011	Deutsche Bank		74,931	75,000	0
25243Y-AJ-8	Diageo Capital PLC 5.500% 09/30/16	F	10/03/2011	Bear Stearns		57,556	50,000	46
44920U-AC-2	Hyundai Capital Services Series 144A 4.375% 07/27/16	F	06/09/2011	Various		629,918	625,000	3,746
500472-AA-3	Phillips Electronics NV 4.625% 03/11/13	F	06/13/2011	Bank of America		849,352	800,000	9,764
539473-AG-3	LLOYDS TSB Bank PLC 4.875% 01/21/16	F	01/13/2011	Bank of America		99,921	100,000	0
65504L-AB-3	Noble Holding International 3.450% 08/01/15	F	03/29/2011	Morgan Stanley		76,568	75,000	431
65504L-AE-7	Noble Holding International 3.050% 03/01/16	F	04/29/2011	Royal Bank of Scotland		100,053	100,000	771
714264-AA-6	Penrod-Ricard SA Series 144A 5.750% 04/07/21	F	09/23/2011	Various		995,918	950,000	13,608
714264-AD-0	Penrod-Ricard SA Series 144A 4.450% 01/15/22	F	10/20/2011	J P Morgan		483,768	485,000	0

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767201-AP-1	Rio Tinto Finance USA Ltd 2.250% 09/20/16	F	09/14/2011	Morgan Stanley		49,700	50,000	0
78009P-CC-3	Royal Bank of Scotland PLC 4.375% 03/16/16	F	03/14/2011	Chase		74,854	75,000	0
80105N-AD-7	Sanofi-Aventis 2.625% 03/29/16	F	03/22/2011	Bank of America		99,489	100,000	0
81180W-AC-5	Seagate HDD Cayman Series 144A 7.000% 11/01/21	F	05/04/2011	Seaport Securities Corp		400,000	400,000	0
87938W-AB-9	Telefonica Emisiones 6.421% 06/20/16	F	07/01/2011	Nomura Securities		112,113	100,000	303
87938W-AN-3	Telefonica Emisiones 3.992% 02/16/16	F	02/28/2011	HSBC Securities		75,257	75,000	141
88165F-AC-6	Teva Pharmaceut Fin 2.400% 11/10/16	F	11/30/2011	Morgan Stanley		149,882	150,000	250
89152U-AE-2	Total Capital SA 2.300% 03/15/16	F	03/29/2011	Scotia Capital		97,434	100,000	102
893830-BA-6	Transocean Inc 5.050% 12/15/16	F	11/30/2011	CS First Boston		3,246,945	3,250,000	0
902118-BM-9	Tyco International Group 4.125% 10/15/14	F	06/08/2011	Various		1,655,520	1,550,000	19,239
90261X-BY-7	UBS AG Stamford 5.875% 07/15/16	F	07/27/2011	Citigroup Global Markets		109,276	100,000	261
92769X-AF-2	Virgin Media Sec Vmed 5.250% 01/15/21	F	09/07/2011	Tax Free Exchange		1,889,026	1,850,000	14,029
97314X-AF-1	Wind Acquisition Fin SA Series 144A 7.250% 02/15/18	F	09/20/2011	Sterne, Agee, & Leach		416,813	475,000	12,244
98372P-AM-0	XL Group LTD 5.750% 10/01/21	F	10/26/2011	CS First Boston		725,576	690,000	3,416
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						267,075,094	259,852,422	2,093,759
026874-BS-5	American International Group 8.175% 05/15/58		10/13/2011	Various		1,493,419	1,445,000	48,013
37247D-AG-1	Genworth Financial Inc 6.150% 11/15/66		02/08/2011	Various		307,775	400,000	5,877
53079E-AN-4	Liberty Mutual Series 144A 7.800% 03/15/37		02/18/2011	Jeffries & Co		506,894	505,000	17,204
4899999. Subtotal - Bonds - Hybrid Securities						2,308,088	2,350,000	71,094
8399997. Total - Bonds - Part 3						559,664,694	534,405,677	2,857,269
8399998. Total - Bonds - Part 5						724,184,270	638,844,379	1,990,422
8399999. Total - Bonds						1,283,848,964	1,173,250,056	4,847,691
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
001204-10-6	AGL Resources Inc		12/09/2011	Taxable Exchange	5,532.000	218,403		0
001282-10-2	A H Belo Corp		12/15/2011	Morgan Stanley	4,200.000	20,886		0
001547-10-8	AK Steel Holding Corp		12/15/2011	Morgan Stanley	5,100.000	37,560		0
00163U-10-6	AMAG Pharmaceuticals Inc		06/28/2011	UBS Securities Inc	8,700.000	155,237		0
001744-10-1	AMN Healthcare Services Inc		09/15/2011	UBS Securities Inc	12,500.000	62,401		0
00184X-10-5	AOL INC		06/27/2011	UBS Securities Inc	3,700.000	72,884		0
00206R-10-2	AT&T Inc		06/27/2011	Various	33,400.000	976,724		0
00207R-10-1	Atmi Inc		11/30/2011	Morgan Stanley	2,100.000	43,028		0
002896-20-7	Abercrombie & Fitch		12/15/2011	Morgan Stanley	900.000	41,672		0
00438V-10-3	Accretive Health Inc		12/15/2011	Morgan Stanley	1,000.000	21,416		0
00439T-20-6	Accuride Corp		09/15/2011	UBS Securities Inc	14,600.000	130,076		0
00508X-20-3	Actuant Corp		12/15/2011	Morgan Stanley	1,000.000	20,609		0
005125-10-9	Acxiom Corp		12/15/2011	Morgan Stanley	1,700.000	20,596		0
00752J-10-8	Advanced Analogic Technologies		12/15/2011	Morgan Stanley	3,600.000	20,743		0
00770F-10-4	Aegion Corp		10/26/2011	Tax Free Exchange	6,200.000	90,117		0
00817Y-10-8	Aetna Inc New		12/15/2011	Morgan Stanley	4,000.000	160,216		0
00826A-10-9	Affymax Inc		06/28/2011	UBS Securities Inc	26,100.000	179,301		0
00826T-10-8	Affymetrix Inc.		10/20/2011	Citigroup Global Markets	4,700.000	22,790		0
009128-30-7	Air Methods Corp		12/15/2011	Morgan Stanley	300.000	24,493		0
00922R-10-5	Air Transport Services Group		12/15/2011	Various	5,100.000	24,540		0
01167P-10-1	Alaska Communications Systems		02/10/2011	Jeffries & Co	300.000	2,873		0
012423-10-9	Albany Molecular Research		10/20/2011	Citigroup Global Markets	13,900.000	47,744		0
015351-10-9	Alexion Pharmaceuticals Inc		12/15/2011	Morgan Stanley	300.000	19,095		0
01741R-10-2	Allegheny Technologies		05/11/2011	Taxable Exchange	2,734.000	187,279		0
019777-10-1	Allos Therapeutics Inc		06/27/2011	UBS Securities Inc	63,200.000	134,869		0
020409-10-8	Almost Family Inc		10/20/2011	Citigroup Global Markets	900.000	15,172		0
02076X-10-2	Alpha Natural Resources Inc		12/15/2011	Various	1,400.000	27,330		0
023135-10-6	Amazon.com Inc		12/15/2011	Morgan Stanley	100.000	18,238		0
023177-10-8	Ambassadors Group Inc		06/28/2011	UBS Securities Inc	9,200.000	80,896		0
023436-10-8	Amedisys Inc		10/20/2011	Citigroup Global Markets	3,200.000	39,648		0
025353-10-3	American Dental Partners Inc		11/30/2011	Various	3,000.000	49,941		0
026874-78-4	American International Group		12/15/2011	Morgan Stanley	900.000	20,940		0
028591-10-5	American National Insurance		06/27/2011	UBS Securities Inc	300.000	22,997		0
029263-10-0	American Reprographics Co		09/15/2011	UBS Securities Inc	17,200.000	70,363		0
029683-10-9	American Software Inc-Cl A		01/05/2011	Citigroup Global Markets	3,300.000	22,676		0
030111-10-8	American Superconductor Corp		10/20/2011	Citigroup Global Markets	5,200.000	20,615		0
03232P-40-5	Amsurg Corp		10/20/2011	Citigroup Global Markets	4,200.000	99,788		0

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032515-10-8	Anadigics Inc		09/15/2011	UBS Securities Inc	23,800.000	62,335		0
03475V-10-1	Angiodynamics Inc		10/20/2011	Citigroup Global Markets	600.000	8,912		0
035623-10-7	Ann Inc		03/16/2011	Tax Free Exchange	5,600.000	45,612		0
035710-40-9	Annaly Capital Management In		03/23/2011	Citigroup Global Markets	69,900.000	1,235,743		0
037347-10-1	Anworth Mortgage Asset Corp		01/05/2011	Citigroup Global Markets	145,200.000	1,002,925		0
03739T-10-8	A123 Systems Inc		06/27/2011	UBS Securities Inc	45,800.000	235,806		0
037598-10-9	Apogee Enterprises I		11/30/2011	Various	6,000.000	61,140		0
03761U-10-6	Apollo Investment Corp		12/15/2011	Various	101,900.000	672,718		0
039380-10-0	Arch Coal Inc		12/15/2011	Morgan Stanley	1,600.000	22,583		0
040047-10-2	Arena Pharmaceuticals Inc		12/15/2011	Morgan Stanley	10,300.000	20,804		0
04010L-10-3	Ares Capital Corp		01/05/2011	Citigroup Global Markets	14,100.000	237,024		0
04033A-10-0	Ariad Pharmaceuticals Inc		12/15/2011	Morgan Stanley	2,100.000	23,102		0
04033V-20-3	Ariba Inc		12/15/2011	Morgan Stanley	600.000	18,805		0
041356-20-5	Arlington Asset Investment		12/15/2011	Various	21,500.000	637,431		0
04269Q-10-0	Arris Group		11/30/2011	Morgan Stanley	4,000.000	42,545		0
042744-10-2	Arrow Financial Corp		09/19/2011	Stock Dividend	35.000	0		0
04315B-10-7	Artio Global Investors Inc		06/27/2011	UBS Securities Inc	5,600.000	63,925		0
04351G-10-1	Ascena Retail Group Inc		01/03/2011	Tax Free Exchange	7,350.000	101,325		0
04544X-30-0	Assisted Living Concepts I-A		06/16/2011	Stock Split	2,520.000	0		0
053015-10-3	Automatic Data Processing		06/27/2011	UBS Securities Inc	400.000	20,686		0
053494-10-0	Avatar Holdings Inc		10/20/2011	Various	9,100.000	110,998		0
05366Y-10-2	Harris Stratex Networks		06/28/2011	Various	22,900.000	96,012		0
05541T-10-1	BGC Partners Inc		12/15/2011	Morgan Stanley	9,100.000	49,999		0
057149-10-6	Michael Baker Corp		09/15/2011	UBS Securities Inc	3,200.000	67,001		0
057224-10-7	Baker Hughes Inc		12/15/2011	Morgan Stanley	400.000	17,932		0
057755-20-9	Baldwin & Lyons Inc -Cl B		06/27/2011	UBS Securities Inc	1,500.000	34,867		0
059692-10-3	Bancorpsouth Inc		11/30/2011	Morgan Stanley	5,200.000	49,849		0
05969A-10-5	Bancorp Inc/Wilmington DE		11/30/2011	Morgan Stanley	5,400.000	42,717		0
060505-10-4	Bank of America Corp		09/15/2011	UBS Securities Inc	13,700.000	98,308		0
063750-10-3	Bank Mutual Corp		06/28/2011	UBS Securities Inc	18,200.000	67,622		0
064058-10-0	Bank of New York Mellon Corp		12/15/2011	Morgan Stanley	1,600.000	30,252		0
06652V-20-8	Banner Corporation		09/15/2011	UBS Securities Inc	5,100.000	78,257		0
067774-10-9	Barnes & Noble Inc		03/23/2011	Citigroup Global Markets	10,600.000	95,941		0
067806-10-9	Barnes Group Inc		12/15/2011	Morgan Stanley	900.000	20,850		0
071813-10-9	Baxter International Inc		12/15/2011	Morgan Stanley	1,000.000	48,460		0
08915P-10-1	BIG 5 SPORTING GOODS CORP		06/27/2011	UBS Securities Inc	2,800.000	22,404		0
09058V-10-3	Biocryst Pharmaceuticals Inc		06/27/2011	UBS Securities Inc	12,000.000	45,924		0
09062X-10-3	Biogen Idec Inc		11/30/2011	Morgan Stanley	800.000	91,316		0
09064X-10-1	BioMimetic Therapeutics Inc		10/20/2011	Citigroup Global Markets	1,200.000	3,837		0
09069N-10-8	BioScrip Inc		12/15/2011	Morgan Stanley	3,800.000	20,881		0
090911-10-8	Biolase Technology Inc		12/15/2011	Morgan Stanley	8,100.000	19,357		0
09534T-50-8	Blue Coat Systems Inc		12/15/2011	Morgan Stanley	1,500.000	37,717		0
09746Y-10-5	Boise Inc		12/15/2011	Various	11,900.000	74,667		0
103304-10-1	Boyd Gaming Corp		10/20/2011	Citigroup Global Markets	3,200.000	19,169		0
109696-10-4	Brink's Co/The		12/15/2011	Morgan Stanley	800.000	20,079		0
11133B-40-9	Broadsoft Inc		12/15/2011	Morgan Stanley	600.000	20,276		0
11133T-10-3	Broadridge Financial Solutions		12/15/2011	Morgan Stanley	1,300.000	28,830		0
112463-10-4	Brookdale Senior Living Inc		12/15/2011	Morgan Stanley	2,700.000	39,646		0
12008R-10-7	Builders Firstsource Inc		06/28/2011	UBS Securities Inc	17,400.000	37,420		0
125071-10-0	Cdi Corp		06/28/2011	UBS Securities Inc	5,400.000	72,319		0
125906-10-7	CSS Industries Inc		06/27/2011	UBS Securities Inc	2,400.000	48,869		0
12618T-10-5	CRA International Inc		09/15/2011	UBS Securities Inc	6,200.000	128,198		0
127537-20-7	Cadiz Inc		06/27/2011	UBS Securities Inc	2,200.000	23,060		0
130222-10-2	California First Natl Banco		02/10/2011	Various	8,400.000	122,280		0
140475-10-4	Capital Senior Living Corp		10/20/2011	Citigroup Global Markets	3,500.000	24,119		0
14067E-50-6	Capstead Mortgage Corp		12/15/2011	Various	94,200.000	1,191,719		0
140781-10-5	CARBO Ceramics Inc		12/15/2011	Morgan Stanley	200.000	24,335		0
14159L-10-3	CardioNet Inc		06/28/2011	UBS Securities Inc	7,300.000	39,367		0
14161H-10-8	Cardtronics Inc		12/15/2011	Morgan Stanley	1,100.000	29,182		0
144285-10-3	Carpenter Technology		12/15/2011	Morgan Stanley	400.000	19,898		0
147154-20-7	Cascade Bancorp		10/20/2011	Citigroup Global Markets	400.000	2,157		0
148411-10-1	Castle (A.M.) & Co		10/20/2011	Citigroup Global Markets	2,000.000	23,202		0
149123-10-1	Caterpillar Inc		12/15/2011	Morgan Stanley	500.000	44,027		0
149150-10-4	Cathay Bancorp Inc		11/30/2011	Various	4,700.000	62,517		0

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149568-10-7	Cavco Industries		09/15/2011	UBS Securities Inc	2,200.000	81,320		0
14964U-10-8	Cavium Inc		06/17/2011	Tax Free Exchange	3,400.000	40,736		0
150602-20-9	Cedar Shopping Centers Inc		10/20/2011	Citigroup Global Markets	3,400.000	10,608		0
15117B-10-3	Celldex Therapeutices Inc		06/28/2011	UBS Securities Inc	22,500.000	80,567		0
15201P-10-9	Centerstate Banks Inc.		06/28/2011	UBS Securities Inc	7,600.000	50,965		0
153435-10-2	Central Euro Distribution		10/20/2011	Citigroup Global Markets	3,300.000	22,536		0
154760-40-9	Central Pacific Financial Corp		09/15/2011	UBS Securities Inc	10,800.000	121,959		0
156431-10-8	Century Alum Co		12/15/2011	Morgan Stanley	2,400.000	20,591		0
156700-10-6	Centurytel Inc		06/27/2011	Various	13,799.000	547,696		0
156700-10-6	Centurytel Inc		04/01/2011	Tax Free Exchange	5,608.000	140,303		0
156710-10-5	Ceradyne Inc		10/20/2011	Citigroup Global Markets	1,100.000	29,822		0
156782-10-4	Cerner Corp		12/15/2011	Morgan Stanley	700.000	39,267		0
161150-30-8	Chart Industries Inc		12/15/2011	Morgan Stanley	400.000	21,950		0
16208T-10-2	Chatham Lodging Trust		10/20/2011	Citigroup Global Markets	800.000	8,059		0
163731-10-2	Chemical Financial Corp		06/28/2011	UBS Securities Inc	7,700.000	143,494		0
163893-20-9	Chemtura Corp		12/15/2011	Morgan Stanley	2,500.000	26,809		0
168905-10-7	Childrens Place		12/15/2011	Morgan Stanley	700.000	38,997		0
16934Q-10-9	Chimera Investment Corp		06/27/2011	UBS Securities Inc	200,400.000	708,995		0
171046-10-5	Christopher & Banks Corp		06/28/2011	UBS Securities Inc	18,100.000	102,915		0
17163B-10-2	Ciber Inc		09/15/2011	UBS Securities Inc	18,300.000	62,346		0
172062-10-1	Cincinnati Financial Corp		06/27/2011	UBS Securities Inc	21,000.000	596,837		0
17275R-10-2	Cisco Systems Inc		12/15/2011	Various	39,300.000	672,369		0
172908-10-5	Cintas Corp		03/23/2011	Citigroup Global Markets	900.000	26,838		0
172967-42-4	Citigroup Inc		10/20/2011	Various	6,900.000	192,401		0
172967-42-4	Citigroup Inc		05/09/2011	Tax Free Exchange	16,960.000	581,106		0
17306X-10-2	Citi Trends Inc		09/15/2011	UBS Securities Inc	6,700.000	77,047		0
177376-10-0	Citrix Systems Inc		12/15/2011	Morgan Stanley	700.000	44,780		0
18451C-10-9	Clear Channel Outdoor		09/15/2011	UBS Securities Inc	6,900.000	75,434		0
18538R-10-3	Clearwater Paper Corp		08/29/2011	Stock Split	1,886.000	0		0
185860-10-3	Cleveland Biolabs Inc		10/20/2011	Citigroup Global Markets	700.000	1,764		0
18683K-10-1	Cliffs Natural Resources Inc		12/15/2011	Morgan Stanley	1,000.000	63,195		0
18911Q-10-2	Cloud Peak Energy Inc		12/15/2011	Various	5,100.000	105,084		0
199908-10-4	Comfort Systems USA Inc		11/30/2011	Various	8,400.000	82,876		0
200340-10-7	Comerica Inc		07/28/2011	Tax Free Exchange	1,726.000	37,846		0
201723-10-3	Commercial Metals Co		12/15/2011	Morgan Stanley	2,100.000	29,193		0
20451Q-10-4	Compass Diversified Holdings		03/23/2011	Citigroup Global Markets	13,700.000	222,261		0
205768-20-3	Comstock Res Inc		12/15/2011	Morgan Stanley	1,300.000	20,398		0
205826-20-9	Comtech Telecommunications		12/15/2011	Morgan Stanley	1,700.000	48,173		0
209034-10-7	Consolidated Communications		06/27/2011	UBS Securities Inc	14,000.000	271,901		0
212485-10-6	Convergys Corp		11/30/2011	Various	14,200.000	151,032		0
21870Q-10-5	Coresite Realty Corp		06/27/2011	UBS Securities Inc	1,300.000	21,269		0
218868-10-7	Corinthian Colleges Inc		06/27/2011	UBS Securities Inc	71,300.000	298,647		0
222660-10-2	Courier Corp		06/28/2011	UBS Securities Inc	6,100.000	65,904		0
227483-10-4	Cross Country Healthcare Inc		09/15/2011	UBS Securities Inc	13,200.000	66,400		0
229663-10-9	Cubesmart		10/20/2011	Citigroup Global Markets	3,100.000	27,760		0
233162-50-2	DDI Corp		06/27/2011	UBS Securities Inc	2,500.000	23,553		0
23317H-10-2	DDR Corp		09/15/2011	Tax Free Exchange	7,200.000	61,787		0
23332B-10-6	DSP Group		09/15/2011	UBS Securities Inc	14,400.000	97,929		0
23334L-10-2	DSW INC		06/01/2011	Tax Free Exchange	1,845.000	6,447		0
234264-10-9	Daktronics Inc		11/30/2011	Morgan Stanley	4,600.000	43,127		0
235825-20-5	DanaHolding Corp		12/15/2011	Morgan Stanley	4,000.000	44,223		0
239359-10-2	Dawson Geophysical Co		11/30/2011	Morgan Stanley	1,300.000	44,508		0
242309-10-2	DealerTrack Holdings Inc		12/15/2011	Morgan Stanley	800.000	21,364		0
24661P-10-4	Delcath Systems Inc		06/27/2011	UBS Securities Inc	8,600.000	44,836		0
246647-10-1	Delek US Holdings Inc		12/15/2011	Morgan Stanley	2,000.000	20,830		0
24702R-10-1	Dell Inc		12/15/2011	Morgan Stanley	1,400.000	21,113		0
25388B-10-4	Digital River Inc		09/15/2011	UBS Securities Inc	3,000.000	62,495		0
25400B-10-8	Digital Generation Inc		11/11/2011	Tax Free Exchange	2,900.000	50,025		0
25746U-10-9	Dominion Resources Inc		06/27/2011	UBS Securities Inc	500.000	23,870		0
257867-10-1	RR Donnelley and Sons Co		12/15/2011	Morgan Stanley	7,100.000	99,825		0
25960R-10-5	Douglas Dynamics		12/15/2011	Morgan Stanley	4,300.000	63,557		0
264147-10-9	Ducommun Inc		09/15/2011	UBS Securities Inc	6,800.000	117,050		0
26441C-10-5	Duke Energy Corp		02/10/2011	Jeffries & Co	6,800.000	121,269		0
267475-10-1	Dycom Industries		10/20/2011	Citigroup Global Markets	2,100.000	35,823		0

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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
268158-10-2	Dynavax Technologies Corp		12/15/2011	Morgan Stanley	6,600.000	20,377		0
278058-10-2	Eaton Corp		03/01/2011	Stock Split	1,500.000	0		0
28140H-10-4	Education Realty Trust Inc		11/30/2011	Morgan Stanley	4,900.000	45,131		0
28336L-10-9	El Paso Corporation		12/15/2011	Morgan Stanley	3,200.000	79,236		0
285218-10-3	Electro Rent Corp		06/28/2011	UBS Securities Inc	5,800.000	98,466		0
291005-10-6	Emeritus Corp		12/15/2011	Morgan Stanley	1,400.000	21,508		0
29270J-10-0	Energy Recovery Inc.		06/28/2011	UBS Securities Inc	21,500.000	67,685		0
293904-10-8	Enzon Pharmaceuticals Inc		10/20/2011	Citigroup Global Markets	1,800.000	12,932		0
294100-10-2	Enzo Biochem Inc.		10/20/2011	Citigroup Global Markets	4,400.000	11,440		0
29481V-10-8	Eresearch Technology Inc		09/15/2011	UBS Securities Inc	13,000.000	66,934		0
297187-10-6	Essex Rental Corp		10/20/2011	Citigroup Global Markets	3,800.000	7,939		0
298736-10-9	Euronet Worldwide Inc		12/15/2011	Various	2,100.000	34,762		0
30212P-30-3	Expedia Inc		12/21/2011	Tax Free Exchange	500.000	13,017		0
30225X-10-3	Exterran Holdings Inc		10/20/2011	Various	7,800.000	91,298		0
30249U-10-1	FMC Technologies Inc		04/01/2011	Stock Split	1,500.000	0		0
302941-10-9	FTI Consulting Inc		11/30/2011	Various	3,600.000	147,423		0
307675-10-8	Farmer Brothers Co		06/27/2011	UBS Securities Inc	2,200.000	22,986		0
311900-10-4	Fastenal Co		12/15/2011	Morgan Stanley	1,400.000	57,067		0
313855-10-8	Federal Signal Corp		11/30/2011	Morgan Stanley	10,900.000	40,147		0
31430F-10-1	Felcor Lodging Trust Inc		10/20/2011	Citigroup Global Markets	10,400.000	26,778		0
31847R-10-2	First American Financial		11/30/2011	Various	7,300.000	89,501		0
318910-10-6	First Bancorp/NC		06/27/2011	UBS Securities Inc	2,500.000	26,327		0
32054K-10-3	First Industrial Realty Trust		11/30/2011	Various	9,900.000	90,728		0
32055Y-20-1	First Interstate Bancsyst/MT		06/28/2011	UBS Securities Inc	6,000.000	87,775		0
320867-10-4	First Midwest Bancorp		10/20/2011	Citigroup Global Markets	500.000	4,458		0
337915-10-2	Firstmerit Corporation		06/27/2011	Various	16,900.000	275,560		0
337932-10-7	Firstenergy Corp		03/23/2011	Citigroup Global Markets	12,700.000	467,370		0
33832D-10-6	Five Star Quality Care		10/20/2011	Citigroup Global Markets	6,700.000	19,541		0
343412-10-2	Fluor Corp New		12/15/2011	Morgan Stanley	400.000	19,319		0
343498-10-1	Flowers Foods Inc		06/27/2011	Stock Split	3,850.000	0		0
344849-10-4	Foot Locker Inc		12/15/2011	Morgan Stanley	2,300.000	54,906		0
345370-86-0	Ford Motor Company		12/15/2011	Morgan Stanley	4,400.000	45,339		0
346375-10-8	Formfactor Inc		06/28/2011	UBS Securities Inc	24,700.000	219,276		0
34959E-10-9	Fortinet Inc		12/15/2011	Morgan Stanley	900.000	19,716		0
353469-10-9	Franklin Covey Co		10/20/2011	Citigroup Global Markets	1,100.000	9,319		0
35671D-85-7	Freeport-McMoran Copper -B		12/15/2011	Morgan Stanley	1,900.000	70,287		0
35671D-85-7	Freeport-McMoran Copper -B		02/02/2011	Stock Split	3,405.000	0		0
35952W-10-3	Fuel Systems Solutions		10/20/2011	Citigroup Global Markets	300.000	5,945		0
36159R-10-3	Geo Group Inc		10/20/2011	Citigroup Global Markets	4,100.000	74,552		0
361652-20-9	GFI Group Inc		06/28/2011	UBS Securities Inc	32,600.000	151,364		0
368736-10-4	Generac Holdings Inc		12/15/2011	Morgan Stanley	1,700.000	46,893		0
370023-10-3	General Growth Properties		11/30/2011	Various	4,900.000	67,009		0
37045V-10-0	General Motors Co		11/30/2011	Morgan Stanley	3,200.000	67,593		0
371901-10-9	Gentex		12/15/2011	Morgan Stanley	2,800.000	77,310		0
37247A-10-2	Gentiva Health Services Inc		10/20/2011	Citigroup Global Markets	5,100.000	17,350		0
373200-30-2	Georgia Gulf Corp		11/30/2011	Various	4,200.000	72,634		0
374163-10-3	Geron Corp		09/15/2011	UBS Securities Inc	38,200.000	99,400		0
375558-10-3	Gilead Sciences Inc		10/20/2011	Citigroup Global Markets	600.000	24,343		0
376535-10-0	Gladstone Capital Corp		06/27/2011	UBS Securities Inc	18,300.000	172,399		0
37954N-20-6	Globe Specialty Metals Inc		12/15/2011	Morgan Stanley	1,600.000	20,386		0
379890-10-6	Glu Mobile Inc		12/15/2011	Morgan Stanley	7,000.000	22,269		0
381119-10-6	Golden Minerals Co		11/30/2011	Morgan Stanley	6,300.000	43,255		0
38141G-10-4	Goldman Sachs Group Inc		11/30/2011	Various	2,600.000	255,006		0
382550-10-1	Goodyear Tire & Rubber Co		12/15/2011	Morgan Stanley	1,600.000	21,700		0
387328-10-7	Granite Construction Inc		12/15/2011	Various	3,600.000	86,560		0
390905-10-7	Great Southern Bancorp Inc		06/28/2011	UBS Securities Inc	1,200.000	22,651		0
393657-10-1	Greenbrier Companies Inc		12/15/2011	Morgan Stanley	1,000.000	20,942		0
404303-10-9	HSN Inc		12/15/2011	Morgan Stanley	800.000	28,875		0
410120-10-9	Hancock Holding Co		06/27/2011	UBS Securities Inc	7,000.000	217,529		0
410120-10-9	Hancock Holding Co		06/09/2011	Tax Free Exchange	3,344.000	70,752		0
416196-10-3	Harte-Hanks Inc		06/28/2011	UBS Securities Inc	27,700.000	222,225		0
41902R-10-3	Hatteras Financial Corp		03/23/2011	Citigroup Global Markets	40,300.000	1,152,599		0
419596-10-1	Haverty Furniture Cos Inc		10/20/2011	Citigroup Global Markets	1,100.000	11,812		0
421906-10-8	Healthcare Services Group		12/15/2011	Morgan Stanley	2,200.000	38,396		0

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421924-30-9	Healthsouth Corp		10/20/2011	Citigroup Global Markets	4,800.000	78,113		0
42210P-10-2	Headwaters Inc		11/30/2011	Morgan Stanley	19,000.000	46,911		0
42222N-10-3	Healthstream Inc		12/15/2011	Morgan Stanley	1,300.000	21,630		0
422245-10-0	Healthways Inc		10/20/2011	Various	7,600.000	86,949		0
422819-10-2	Heidrick & Struggles		06/27/2011	UBS Securities Inc	1,000.000	21,822		0
42330P-10-7	Helix Energy Solutions		12/15/2011	Various	14,900.000	241,940		0
427096-50-8	Hercules Technology Growth		06/27/2011	UBS Securities Inc	14,100.000	147,397		0
42805T-10-5	Hertz Global Holdings Inc		12/15/2011	Morgan Stanley	1,900.000	20,337		0
431571-10-8	Hillenbrand Inc		12/15/2011	Morgan Stanley	1,000.000	21,209		0
432748-10-1	Hilltop Holdings Inc		09/15/2011	UBS Securities Inc	14,000.000	109,304		0
440694-30-5	Horsehead Holding Corp		11/30/2011	Various	5,100.000	45,685		0
443683-10-7	Hudson City Bancorp Inc		06/27/2011	UBS Securities Inc	51,700.000	419,256		0
443792-10-6	Hudson Highland Group		12/15/2011	Various	7,400.000	32,968		0
444097-10-9	Hudson Pacific Properties		10/20/2011	Citigroup Global Markets	7,300.000	89,199		0
444172-10-0	Hudson Valley Holding Corp.		11/21/2011	Stock Dividend	781.000	0		0
448947-50-7	IDT Corp		12/15/2011	Morgan Stanley	3,500.000	34,039		0
44925C-10-3	ICF International Inc		11/30/2011	Various	1,800.000	45,611		0
44928D-10-8	ICG Group Inc		10/20/2011	Citigroup Global Markets	3,300.000	33,319		0
45031U-10-1	Istar Financial Inc		11/30/2011	Various	20,300.000	119,196		0
450828-10-8	Iberiabank Corp		12/15/2011	Morgan Stanley	400.000	19,275		0
45166R-20-4	Idenix Pharmaceuticals Inc		11/30/2011	Various	6,800.000	48,236		0
45245A-10-7	Imation Corp		09/15/2011	UBS Securities Inc	22,900.000	180,389		0
45253H-10-1	Immunogen Inc		12/15/2011	Morgan Stanley	2,500.000	27,982		0
453096-20-8	Imperial Sugar Co		10/20/2011	Citigroup Global Markets	100.000	634		0
45667G-10-3	Infinera Corp		12/15/2011	Various	11,200.000	75,479		0
45678T-30-0	Infospace Inc		11/30/2011	Various	8,200.000	78,512		0
45719T-10-3	Inhibitex Inc		12/15/2011	Morgan Stanley	6,500.000	90,485		0
457669-30-7	Insmed Inc		10/20/2011	Citigroup Global Markets	1,400.000	4,571		0
45884X-10-3	Intermune Inc		12/15/2011	Various	5,500.000	88,445		0
460690-10-0	Interpublic Group Cos Inc		12/15/2011	Morgan Stanley	8,000.000	72,862		0
46069S-10-9	Intersil Corp Class A		12/15/2011	Morgan Stanley	2,700.000	27,518		0
460981-30-1	Intersections Inc		12/15/2011	Morgan Stanley	2,800.000	31,187		0
46145F-10-5	Investment Technology Group		11/30/2011	Morgan Stanley	7,400.000	77,400		0
462846-10-6	Iron Mountain Inc		12/15/2011	Morgan Stanley	2,900.000	86,094		0
46612K-10-8	JDA Software Group Inc		12/15/2011	Morgan Stanley	2,500.000	82,992		0
46625H-10-0	JP Morgan Chase & Co		12/15/2011	Various	15,200.000	485,443		0
470355-20-7	James River Coal Co		10/20/2011	Citigroup Global Markets	5,000.000	42,528		0
472147-10-7	Jazz Pharmaceuticals		12/15/2011	Morgan Stanley	900.000	32,533		0
478160-10-4	Johnson and Johnson		06/27/2011	UBS Securities Inc	5,800.000	379,314		0
48020T-10-1	The Jones Group Inc		12/15/2011	Various	7,900.000	81,327		0
482470-20-0	Kit Digital Inc		10/20/2011	Citigroup Global Markets	1,800.000	15,355		0
482738-10-1	KVH Industries Inc.		10/20/2011	Citigroup Global Markets	800.000	6,045		0
48666K-10-9	KB Home		06/27/2011	UBS Securities Inc	17,600.000	208,380		0
488152-20-8	Kelly Services Inc -Cl A		11/30/2011	Various	3,200.000	45,435		0
488360-20-7	Kemet		12/15/2011	Morgan Stanley	3,000.000	21,193		0
489398-10-7	Kennedy Wilson Holdings		11/30/2011	Morgan Stanley	3,700.000	40,822		0
493723-10-0	Keyw Holing Corp/ The		10/20/2011	Citigroup Global Markets	3,400.000	26,423		0
494274-10-3	Kimball Intl Inc		06/27/2011	UBS Securities Inc	3,600.000	22,824		0
49456B-10-1	Kinder Morgan Inc		12/15/2011	Morgan Stanley	1,500.000	43,102		0
494580-10-3	Kindred Healthcare Inc		10/20/2011	Citigroup Global Markets	3,000.000	27,462		0
494580-10-3	Kindred Healthcare Inc		06/01/2011	Taxable Exchange	1,083.000	27,148		0
499005-10-6	KNIGHT CAPITAL GROUP INC		11/30/2011	Various	6,600.000	81,747		0
50077B-20-7	Kratos Defense & Security		09/15/2011	UBS Securities Inc	9,600.000	83,592		0
501242-10-1	Kulicke & Soffa Industries		11/30/2011	Morgan Stanley	4,800.000	43,116		0
50187A-10-7	LHC Group Inc		10/20/2011	Citigroup Global Markets	1,900.000	32,025		0
517834-10-7	Las Vegas Sands Corp		12/15/2011	Various	2,100.000	86,307		0
517942-10-8	LaSalle Hotel Properties		11/30/2011	Morgan Stanley	3,100.000	71,223		0
521050-10-4	Layne Christensen Co		11/30/2011	Various	4,100.000	97,738		0
521863-30-8	Leap Wireless Intl Inc		12/15/2011	Various	3,000.000	23,804		0
52729N-30-8	Level 3 Communications Inc		12/15/2011	Morgan Stanley	1,200.000	20,966		0
530322-10-6	Liberty Media Corp - Capital A		11/29/2011	Tax Free Exchange	537.000	12,156		0
53261M-10-4	Limelight Networks Inc		10/20/2011	Citigroup Global Markets	2,200.000	5,824		0
532791-10-0	Lincare Holdings Inc		12/15/2011	Morgan Stanley	1,700.000	40,735		0
533535-10-0	Lincoln Educational Services		06/27/2011	UBS Securities Inc	4,900.000	78,719		0

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536252-10-9	Lionbridge Technologies		06/28/2011	UBS Securities Inc	20,500.000	58,420		0
536797-10-3	Lithia Motors Inc		12/15/2011	Various	3,600.000	79,462		0
538034-10-9	Live Nation		12/15/2011	Various	14,500.000	120,920		0
539320-10-1	Liz Claiborne Inc		12/15/2011	Various	11,800.000	93,823		0
539830-10-9	Lockheed Martin Corporation		06/27/2011	UBS Securities Inc	2,200.000	174,576		0
549282-10-1	Luby's Inc		10/20/2011	Citigroup Global Markets	1,100.000	5,073		0
55261F-10-4	M & T Bank		05/16/2011	Tax Free Exchange	555.000	44,971		0
552676-10-8	MDC Holdings		06/27/2011	Various	12,400.000	319,237		0
55272X-10-2	MFA Mortgage Investments Inc		12/15/2011	Morgan Stanley	148,700.000	1,028,032		0
552848-10-3	MGIC Investment Corp		09/15/2011	UBS Securities Inc	47,300.000	116,708		0
55305B-10-1	M/I Schottenstein Ho		10/20/2011	Citigroup Global Markets	7,500.000	43,968		0
56418H-10-0	Manpower Inc		12/15/2011	Morgan Stanley	1,100.000	38,732		0
564563-10-4	Mantech International Corp - A		12/15/2011	Morgan Stanley	1,400.000	44,427		0
56585A-10-2	Marathon Petroleum Corp		08/01/2011	Morgan Stanley	10,150.000	453,141		0
56624R-10-8	Marchex Inc		11/30/2011	Various	6,800.000	47,591		0
57164Y-10-7	Marriott Vacations World		11/22/2011	Spin Off	515.000	5,689		0
573083-10-2	Martha Stewart Living		09/15/2011	UBS Securities Inc	18,900.000	62,423		0
574599-10-6	Masco Corp		12/15/2011	Morgan Stanley	5,800.000	50,590		0
576690-10-1	Materion Corp		11/30/2011	Morgan Stanley	1,900.000	45,717		0
576690-10-1	Materion Corp		03/08/2011	Tax Free Exchange	2,300.000	31,901		0
576853-10-5	Matrix Service Co		11/30/2011	Various	6,300.000	59,524		0
577081-10-2	Mattel Inc		12/15/2011	Morgan Stanley	1,100.000	30,682		0
57772K-10-1	Maxim Integrated Products		12/15/2011	Morgan Stanley	3,000.000	75,395		0
57776J-10-0	Maxlinear Inc		06/28/2011	UBS Securities Inc	9,400.000	79,912		0
577933-10-4	Maximus Inc		07/01/2011	Stock Split	3,100.000	0		0
579793-10-0	McCormick & Schmick's Seafood		11/30/2011	Various	5,100.000	43,646		0
58047P-10-7	MCG Capital Corp		12/15/2011	Various	72,300.000	394,064		0
580589-10-9	Mcgrath Rentcorp		12/15/2011	Morgan Stanley	1,500.000	41,189		0
583928-10-6	Medallion Financial Corp		06/28/2011	UBS Securities Inc	6,100.000	59,342		0
58501N-10-1	Medivation Inc.		12/15/2011	Morgan Stanley	800.000	36,644		0
587118-10-0	Men's Wearhouse Inc		12/15/2011	Morgan Stanley	1,800.000	56,806		0
58933Y-10-5	Merck & Co. Inc		06/27/2011	Various	8,400.000	277,914		0
589400-10-0	Mercury General Corp		06/28/2011	Various	13,300.000	518,757		0
589433-10-1	Meredith Corp		12/15/2011	Morgan Stanley	4,000.000	123,292		0
59001K-10-0	Meritor Inc		03/30/2011	Tax Free Exchange	18,100.000	53,324		0
591018-80-9	Metabolix Inc		06/27/2011	UBS Securities Inc	7,800.000	53,762		0
59509C-10-5	Micromet Inc		10/20/2011	Citigroup Global Markets	2,900.000	17,450		0
595112-10-3	Micron Technology Inc		12/15/2011	Morgan Stanley	3,800.000	21,109		0
60786L-10-7	ModusLink Global Solutions Inc		09/15/2011	UBS Securities Inc	34,500.000	143,479		0
60855R-10-0	Molina Healthcare Inc		05/23/2011	Stock Split	1,800.000	0		0
61166W-10-1	Monsanto Co		12/15/2011	Morgan Stanley	1,300.000	91,573		0
617446-44-8	Morgan Stanley		12/15/2011	Various	8,200.000	131,515		0
61945C-10-3	Mosaic Co/The		12/15/2011	Morgan Stanley	1,000.000	47,211		0
61945C-10-3	Mosaic Co/The		05/25/2011	Tax Free Exchange	200.000	6,920		0
620076-30-7	Motorola Inc		01/04/2011	Tax Free Exchange	4,014.000	94,964		0
620097-10-5	Motorola Mobility Holdings Inc		01/04/2011	Spin Off	3,512.000	67,345		0
624580-10-6	Movado Group		12/15/2011	Morgan Stanley	1,200.000	21,487		0
628464-10-9	Myers Industries Inc		12/15/2011	Morgan Stanley	2,800.000	36,443		0
62886K-10-4	NCI INC-Class A		10/20/2011	Citigroup Global Markets	200.000	2,650		0
630077-10-5	Nanometrics Inc		12/15/2011	Morgan Stanley	1,200.000	20,927		0
635017-10-6	National Beverage Corp		03/25/2011	Citigroup Global Markets	56,200.000	769,658		0
635906-10-0	National Healthcare Corp		12/15/2011	Various	1,500.000	57,415		0
637071-10-1	National-Oilwell		12/15/2011	Morgan Stanley	2,600.000	172,953		0
637138-10-8	Natl Penn Bcshs Inc		11/30/2011	Various	9,300.000	73,499		0
638904-10-2	Navigators Group Inc		11/30/2011	Morgan Stanley	2,100.000	95,524		0
63935N-10-7	Navigant Consulting Co		09/15/2011	UBS Securities Inc	11,000.000	111,087		0
640268-10-8	Nektar Therapeutics		06/27/2011	UBS Securities Inc	3,000.000	22,375		0
64125C-10-9	Neurocrine Bioscienc		11/30/2011	Morgan Stanley	10,000.000	63,250		0
650111-10-7	New York Times Co Cl A		12/15/2011	Various	17,400.000	123,144		0
651718-50-4	Newpark Resources		12/15/2011	Various	9,800.000	78,647		0
65473P-10-5	Nisource Inc		02/10/2011	Jeffries & Co	6,000.000	113,083		0
655663-10-2	Nordson Corp		04/13/2011	Stock Split	3,450.000	0		0
667746-10-1	Northwest Pipe Company		11/30/2011	Various	2,200.000	50,262		0
66987M-60-4	Novatel Wireless Inc		09/15/2011	UBS Securities Inc	22,200.000	84,677		0

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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
670346-10-5	Nucor Corp		12/15/2011	Morgan Stanley	2,800.000	107,968		0
67069D-10-8	Nutri/System Inc		06/27/2011	UBS Securities Inc	8,600.000	115,041		0
670823-10-3	O Charleys Inc		09/15/2011	UBS Securities Inc	9,400.000	62,655		0
67555N-20-6	Oclaro Inc		09/15/2011	UBS Securities Inc	13,800.000	61,799		0
676220-10-6	Office Depot Inc		10/20/2011	Various	34,000.000	92,322		0
67622P-10-1	Officemax Inc		10/20/2011	Citigroup Global Markets	9,000.000	45,350		0
680033-10-7	Old National Bancorp		12/15/2011	Morgan Stanley	7,400.000	85,215		0
680223-10-4	Old Republic Intl Corp		06/27/2011	UBS Securities Inc	29,795.000	348,247		0
68162K-10-6	Olympic Steel Inc		11/30/2011	Various	2,900.000	64,803		0
681904-10-8	Omnicare Inc		12/15/2011	Morgan Stanley	600.000	20,068		0
682324-10-8	Oncothyreon Inc		12/15/2011	Morgan Stanley	2,800.000	21,043		0
682680-10-3	Oneok Inc		12/15/2011	Morgan Stanley	1,100.000	90,708		0
683757-10-8	Opnet Technologies Inc		12/15/2011	Morgan Stanley	1,200.000	44,479		0
685564-10-6	Orbital Sciences Corp		10/20/2011	Citigroup Global Markets	400.000	5,803		0
68557K-10-9	Orbitz Worldwide Inc		06/28/2011	UBS Securities Inc	22,000.000	57,451		0
68628V-30-8	Orion Marine Group Inc		09/15/2011	UBS Securities Inc	12,300.000	82,387		0
689648-10-3	Otter Corp		06/28/2011	UBS Securities Inc	13,400.000	282,403		0
690368-10-5	Overseas Shipholding Group		06/27/2011	UBS Securities Inc	5,000.000	130,889		0
69329Y-10-4	PDL Biopharma Inc		06/27/2011	UBS Securities Inc	14,500.000	84,889		0
693366-20-5	Pico Holdings Inc		11/30/2011	Various	2,900.000	62,932		0
693417-10-7	PLX Technology Inc		06/27/2011	UBS Securities Inc	7,300.000	24,163		0
69404D-10-8	Pacific Biosciences of Calif		10/20/2011	Citigroup Global Markets	9,400.000	32,015		0
69404P-20-0	Pacific Capital Bancorp		09/15/2011	UBS Securities Inc	4,100.000	112,010		0
697529-30-3	Palomar Medical Technologies I		10/20/2011	Citigroup Global Markets	300.000	2,295		0
700658-10-7	Park National Corp		06/27/2011	UBS Securities Inc	1,800.000	117,496		0
70159Q-10-4	Parkway Properties Inc		11/30/2011	Morgan Stanley	4,900.000	49,215		0
704326-10-7	Paychex Inc		06/27/2011	Various	19,600.000	608,994		0
70509V-10-0	Pebblebrook Hotel Trust		11/30/2011	Morgan Stanley	2,700.000	49,764		0
707882-10-6	Penn Va Corp		06/27/2011	Various	6,600.000	98,239		0
70959W-10-3	Penske Auto Group		12/15/2011	Morgan Stanley	4,900.000	96,211		0
716578-10-9	Petroleum Development Corp		12/15/2011	Morgan Stanley	700.000	24,074		0
716933-10-6	Pharmacyclics Inc		12/15/2011	Morgan Stanley	1,500.000	21,321		0
71715N-10-6	Pharmasset Inc		12/15/2011	Morgan Stanley	900.000	115,155		0
720186-10-5	Piedmont Natural Gas Co		12/15/2011	Morgan Stanley	1,400.000	47,230		0
721283-10-9	Pike Elec Corp		09/15/2011	UBS Securities Inc	10,000.000	83,745		0
72147K-10-8	Pilgrim's Pride Corporation		06/27/2011	UBS Securities Inc	20,900.000	107,365		0
72346Q-10-4	Pinnacle Financial Partners In		11/30/2011	Morgan Stanley	4,200.000	63,263		0
723655-10-6	Pioneer Drilling Company		12/15/2011	Morgan Stanley	2,300.000	20,639		0
724078-10-0	Piper Jaffray Cos		11/30/2011	Morgan Stanley	2,400.000	48,528		0
724479-10-0	Pitney Bowes Inc		12/15/2011	Morgan Stanley	1,100.000	19,999		0
731068-10-2	Polaris Industries Inc		12/15/2011	Morgan Stanley	400.000	23,267		0
73172K-10-4	Polycom Inc		07/05/2011	Stock Split	5,650.000	0		0
73941U-10-2	Pozen Inc		10/20/2011	Citigroup Global Markets	5,900.000	15,210		0
740585-10-4	Premiere Global Services Inc		11/30/2011	Various	5,500.000	44,684		0
74267C-10-6	Proassurance Corp		11/30/2011	Morgan Stanley	700.000	54,889		0
743312-10-0	Progress Software Corp		01/31/2011	Stock Split	2,350.000	0		0
74348T-10-2	Prospect Capital Corp		11/30/2011	Morgan Stanley	7,700.000	71,224		0
743815-10-2	Providence Service Corp		10/20/2011	Citigroup Global Markets	700.000	8,111		0
745867-10-1	Pulte Homes Inc		03/23/2011	Citigroup Global Markets	8,000.000	58,959		0
747301-10-9	Quad Graphics Inc		09/15/2011	UBS Securities Inc	3,000.000	63,204		0
74733T-10-5	Qlik Technologies, Inc.		12/15/2011	Morgan Stanley	800.000	21,599		0
747525-10-3	Qualcomm Inc		12/15/2011	Various	14,000.000	741,070		0
74834L-10-0	Quest Diagnostics		12/15/2011	Morgan Stanley	400.000	22,536		0
74835Y-10-1	Questcor Pharmaceuticals		12/15/2011	Morgan Stanley	700.000	30,422		0
74972L-10-2	RSC Holdings Inc		12/15/2011	Various	10,100.000	110,499		0
749941-10-0	RF Micro Devices		12/15/2011	Various	34,600.000	215,018		0
750917-10-6	Rambus Inc		12/15/2011	Morgan Stanley	2,900.000	20,702		0
755111-50-7	Raytheon Co Raytheon Co		06/27/2011	UBS Securities Inc	1,100.000	53,020		0
756577-10-2	Red Hat Inc		12/15/2011	Morgan Stanley	500.000	23,129		0
75886F-10-7	Regeneron Pharmaceuticals		12/15/2011	Morgan Stanley	400.000	20,773		0
758932-10-7	Regis Corp		12/15/2011	Various	3,200.000	49,950		0
76120W-30-2	Resource Capital Corp		02/10/2011	Various	97,100.000	725,409		0
761220-10-5	Resources Connection Inc		10/20/2011	Various	4,500.000	50,940		0
76131N-10-1	Retail Opportunity Investment		06/27/2011	UBS Securities Inc	2,100.000	22,500		0

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770196-10-3	Robbins & Myers Inc.		01/11/2011	Taxable Exchange	3,040.000	152,660		0
775711-10-4	Rollins Inc		12/15/2011	Morgan Stanley	1,600.000	34,924		0
777780-10-7	Rosetta Stone Inc		06/28/2011	UBS Securities Inc	7,500.000	112,233		0
778296-10-3	Ross Stores Inc		12/16/2011	Stock Split	2,100.000	0		0
783764-10-3	Ryland Group		11/30/2011	Various	6,200.000	82,295		0
78503N-10-7	SWS Group Inc		09/15/2011	UBS Securities Inc	12,700.000	72,916		0
800013-10-4	Sanderson Farms Inc		12/15/2011	Various	1,700.000	86,880		0
800363-10-3	Sandy Spring Bancorp		10/20/2011	Citigroup Global Markets	400.000	6,403		0
800907-20-6	Sanmina Corp		12/15/2011	Various	10,500.000	87,623		0
805170-10-0	Savient Pharmaceuticals Inc.		10/20/2011	Citigroup Global Markets	3,600.000	12,406		0
806373-10-6	Schawk Inc		12/15/2011	Morgan Stanley	2,000.000	24,676		0
806857-10-8	Schlumberger LTD		12/15/2011	Various	1,500.000	128,116		0
807863-10-5	School Specialty Inc		09/15/2011	UBS Securities Inc	8,900.000	80,015		0
81616X-10-3	Select Comfort Corporation		12/15/2011	Morgan Stanley	1,100.000	20,747		0
816190-10-5	Select Medical Holdings Corp		10/20/2011	Citigroup Global Markets	3,400.000	29,305		0
81663A-10-5	SemGroup Corp.		12/15/2011	Morgan Stanley	4,000.000	110,387		0
817565-10-4	Service Corp International		12/15/2011	Morgan Stanley	8,600.000	84,265		0
829226-10-9	Sinclair Broadcast G		12/15/2011	Morgan Stanley	5,600.000	59,107		0
830830-10-5	Skyline Corp		02/10/2011	Jeffries & Co	3,300.000	67,665		0
83413U-10-0	Solar Capital Ltd		06/27/2011	UBS Securities Inc	11,300.000	278,421		0
83545G-10-2	Sonic Automotive Inc		12/15/2011	Various	5,200.000	75,091		0
84265V-10-5	Southern Copper Corp		12/15/2011	Various	3,500.000	103,634		0
844741-10-8	Southwest Airlines		05/03/2011	Taxable Exchange	1,188.000	16,697		0
844767-10-3	Southwest Bancorp Inc/Stillwat		09/15/2011	UBS Securities Inc	16,100.000	77,559		0
852061-10-0	Sprint Nextel Corp		11/30/2011	Various	20,800.000	65,608		0
85254C-30-5	Stage Stores Inc		12/15/2011	Morgan Stanley	2,400.000	32,934		0
852857-20-0	Stamps.com Inc		06/28/2011	UBS Securities Inc	3,900.000	51,543		0
853626-10-9	Standard Microsystems Corp		11/30/2011	Morgan Stanley	1,700.000	42,512		0
853666-10-5	Standard Motor Products		12/15/2011	Morgan Stanley	2,800.000	55,694		0
85375C-10-1	Standard Pacific Corp		09/15/2011	UBS Securities Inc	25,600.000	63,826		0
855707-10-5	State Auto Financial Corp		06/28/2011	UBS Securities Inc	3,300.000	55,809		0
856190-10-3	State Bank Financial Corp		09/15/2011	UBS Securities Inc	4,700.000	62,733		0
858119-10-0	Steel Dynamics Inc		12/15/2011	Morgan Stanley	1,700.000	20,940		0
85916J-10-2	Stereotaxis Inc		06/27/2011	UBS Securities Inc	6,200.000	22,026		0
859241-10-1	Sterling Construction Co		10/20/2011	Citigroup Global Markets	1,100.000	12,799		0
859319-30-3	Sterling Finl Corp/Spokane		09/15/2011	UBS Securities Inc	11,200.000	154,019		0
860372-10-1	Stewart Information Services C		09/15/2011	UBS Securities Inc	7,600.000	69,560		0
860630-10-2	Stifel Financial Corp		04/06/2011	Stock Split	750.000	0		0
86272T-10-6	Strategic Hotel Capital Inc		11/30/2011	Various	20,100.000	98,506		0
863236-10-5	Strayer Education		06/27/2011	UBS Securities Inc	2,000.000	244,740		0
866082-10-0	Summit Hotel Properties		12/15/2011	Morgan Stanley	4,400.000	40,691		0
86663B-10-2	Sun Bancorp Inc/Nj		09/15/2011	UBS Securities Inc	24,700.000	75,629		0
86677E-10-0	Sun healthcare Group		12/15/2011	Various	31,800.000	108,644		0
867892-10-1	Sunstone Hotel Investors Inc		11/30/2011	Various	17,400.000	115,440		0
868536-10-3	Supervalu Inc		02/10/2011	Jeffries & Co	2,900.000	23,446		0
86858W-10-1	Support.com Inc		09/15/2011	UBS Securities Inc	34,500.000	78,964		0
868873-10-0	Surmodics Inc		10/20/2011	Citigroup Global Markets	4,000.000	35,930		0
870738-10-1	Swift Energy Co		12/15/2011	Morgan Stanley	1,800.000	51,465		0
871237-10-3	Sykes Enterprises Inc		11/30/2011	Various	3,100.000	49,187		0
87161C-10-5	Synovus Financial Corp		06/27/2011	Various	102,500.000	229,360		0
872438-10-6	THL Credit Inc		06/27/2011	UBS Securities Inc	6,200.000	80,347		0
872443-40-3	THQ INC		06/27/2011	UBS Securities Inc	6,500.000	22,558		0
874083-10-8	Tal International Group Inc		12/15/2011	Morgan Stanley	1,700.000	45,090		0
874161-10-2	Talbots Inc		09/15/2011	UBS Securities Inc	19,900.000	61,994		0
87612G-10-1	Targa Resources Inc		12/15/2011	Morgan Stanley	900.000	33,823		0
876851-10-6	Taylor Capital Group Inc		12/20/2011	Various	1,750.000	13,075		0
878895-20-0	Tecumseh Products Co-Cl A		06/27/2011	UBS Securities Inc	2,200.000	22,467		0
879101-10-3	Tekelec		11/30/2011	Various	8,800.000	86,314		0
879664-10-0	Tellabs Inc		06/27/2011	UBS Securities Inc	56,400.000	249,846		0
88076W-10-3	Teradata Corp		12/15/2011	Morgan Stanley	900.000	44,098		0
88146M-10-1	Terreno Realty Corp		10/20/2011	Citigroup Global Markets	2,400.000	29,512		0
88162F-10-5	Tetra Technologies I		12/15/2011	Morgan Stanley	2,600.000	20,836		0
88164L-10-0	Tessera Technologies Inc		12/15/2011	Morgan Stanley	5,000.000	82,705		0
886547-10-8	Tiffany & Co		12/15/2011	Morgan Stanley	300.000	19,198		0

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887317-30-3	Time Warner Inc		12/15/2011	Morgan Stanley	3,800.000	129,134		0
890516-10-7	Tootsie Roll Industries Inc		04/07/2011	Stock Dividend	179.000	0		0
891027-10-4	Torchmark Corp		07/05/2011	Stock Split	1,050.000	0		0
891709-10-7	Tower Group Inc		06/27/2011	UBS Securities Inc	8,100.000	219,152		0
894650-10-0	Tredegar Corp		11/30/2011	Morgan Stanley	2,800.000	60,276		0
896095-10-6	Trico Bancshares		06/27/2011	UBS Securities Inc	1,600.000	22,952		0
896749-10-8	Triple-S Management Corp		10/20/2011	Citigroup Global Markets	2,500.000	44,659		0
896818-10-1	Triumph Group Inc		07/15/2011	Stock Split	2,600.000	0		0
896945-20-1	Tripadvisor Inc		12/22/2011	Spin Off	500.000	14,666		0
898349-10-5	Trustco Bank Corp NY		06/28/2011	UBS Securities Inc	21,600.000	110,056		0
901109-10-8	Tutor Perini Corporation		11/30/2011	Various	4,400.000	65,628		0
90187B-10-1	Two Harbors Investment Corp		02/11/2011	Jeffries & Co	93,400.000	980,325		0
902788-10-8	Umb Financial Corp		12/15/2011	Morgan Stanley	900.000	31,209		0
903293-40-5	USG Corp		10/20/2011	Various	2,100.000	26,710		0
90333E-10-8	Usec Inc		10/20/2011	Citigroup Global Markets	28,600.000	59,640		0
90478E-10-3	Unilife Corp		06/28/2011	UBS Securities Inc	26,200.000	123,616		0
90984P-30-3	United Community Banks/GA		09/15/2011	UBS Securities Inc	9,400.000	95,504		0
909907-10-7	United Bankshares Inc		06/27/2011	UBS Securities Inc	7,300.000	175,780		0
911268-10-0	United Online Inc		06/27/2011	UBS Securities Inc	15,800.000	95,897		0
911805-10-9	US Energy Corp		10/20/2011	Citigroup Global Markets	4,600.000	11,613		0
912909-10-8	United States Steel Corp		12/15/2011	Morgan Stanley	800.000	20,228		0
913004-10-7	United Stationers Inc		06/01/2011	Stock Split	2,500.000	0		0
91338E-10-1	Universal American Corp		05/02/2011	Taxable Exchange	9,900.000	92,367		0
91347P-10-5	Universal Display Corp		12/15/2011	Morgan Stanley	600.000	20,264		0
913837-10-0	Universal Stainless & Alloy		11/30/2011	Various	1,700.000	61,524		0
91913Y-10-0	Valero Energy Corp		12/15/2011	Morgan Stanley	1,000.000	20,381		0
919794-10-7	Valley Nationalbancorp		06/27/2011	Various	22,200.000	298,838		0
919794-10-7	Valley Nationalbancorp		05/04/2011	Stock Dividend	1,001.000	0		0
92276F-10-0	Ventas Inc		07/05/2011	Tax Free Exchange	3,697.000	104,292		0
92343E-10-2	Versign Inc		06/27/2011	UBS Securities Inc	9,000.000	295,912		0
92343V-10-4	Verizon Communications		12/15/2011	Various	12,600.000	467,019		0
925602-10-4	Vical Inc		12/15/2011	Morgan Stanley	4,900.000	21,268		0
92672A-10-1	Viewpoint Financial Group		11/30/2011	Morgan Stanley	3,900.000	49,143		0
92886T-20-1	Vonage Holdings Corp		12/15/2011	Morgan Stanley	9,700.000	21,117		0
929160-10-9	Vulcan Materials Co		06/27/2011	UBS Securities Inc	600.000	22,952		0
949746-10-1	Wells Fargo & Company		12/15/2011	Various	23,300.000	584,562		0
952145-20-9	West Coast Bancorp/OR		11/30/2011	Morgan Stanley	3,300.000	53,933		0
966387-10-2	Whiting Petroleum Corp		02/23/2011	Stock Split	400.000	0		0
966837-10-6	Whole Foods Market Inc		12/15/2011	Morgan Stanley	1,200.000	79,655		0
969203-10-8	Willbros Group Inc		10/20/2011	Citigroup Global Markets	5,900.000	26,547		0
97186T-10-8	Wilshire Bancorp Inc		06/28/2011	UBS Securities Inc	39,300.000	115,309		0
97381W-10-4	Windstream Corp		03/23/2011	Citigroup Global Markets	26,750.000	345,075		0
974280-30-7	Winn-Dixie Stores Inc		11/30/2011	Various	18,700.000	112,333		0
976657-10-6	Wisconsin Energy Corp		03/02/2011	Stock Split	4,000.000	0		0
98156Q-10-8	WWE		03/25/2011	Various	63,300.000	791,176		0
98235T-10-7	Wright Medical Group Inc		10/20/2011	Citigroup Global Markets	1,300.000	22,482		0
98310W-10-8	Wyndham Worldwide Corp		12/15/2011	Morgan Stanley	600.000	20,608		0
987520-10-3	Young Innovations Inc		10/20/2011	Citigroup Global Markets	100.000	2,906		0
Y2065G-10-5	DHT Holdings Inc		06/28/2011	UBS Securities Inc	41,600.000	159,873		0
04878Q-86-3	Atlantic Power Corp	A	12/15/2011	Morgan Stanley	2,300.000	30,401		0
38119T-10-4	Golden Star Resources Ltd	I	10/20/2011	Various	39,300.000	86,338		0
47009M-10-3	Jaguar Mining Inc	A	11/30/2011	Morgan Stanley	8,600.000	61,276		0
552697-10-4	MDC Partners Inc-A	I	12/15/2011	Morgan Stanley	1,600.000	22,953		0
884768-10-2	Thompson Creek Metals Co	A	11/30/2011	Various	27,600.000	193,301		0
884903-10-5	Thomson Reuters Corp	A	06/27/2011	UBS Securities Inc	23,600.000	862,816		0
12640Y-20-5	CSR Plc- ADR	F	09/01/2011	Taxable Exchange	1,045.000	15,044		0
80105N-11-3	Sanofi-Aventis	F	04/08/2011	Taxable Exchange	2,400.000	5,568		0
G0229R-10-8	Alterra Capital Holdings LTD	F	11/30/2011	Morgan Stanley	3,600.000	81,538		0
G0464B-10-7	Argo Group International	F	10/20/2011	Citigroup Global Markets	1,900.000	56,971		0
G1151C-10-1	Accenture PLC-CL A	F	12/15/2011	Morgan Stanley	6,400.000	363,335		0
G20045-20-2	Central European Media Ent - A	F	10/20/2011	Citigroup Global Markets	1,300.000	12,548		0
G23773-10-7	Consolidated Water Co	F	06/28/2011	UBS Securities Inc	4,500.000	43,923		0
G3075P-10-1	Enstar Group LTD	F	11/30/2011	Morgan Stanley	400.000	39,263		0
G36738-10-5	Fresh Del Monte Produce Inc	F	11/30/2011	Morgan Stanley	1,700.000	42,348		0

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G3682E-12-7	Frontline Ltd	F	09/15/2011	UBS Securities Inc	12,400.000	79,717		0
G39319-10-1	Global Indemnity PLC	F	10/20/2011	Citigroup Global Markets	100.000	1,868		0
G47791-10-1	Ingersoll-Rand PLC	F	12/15/2011	Morgan Stanley	1,000.000	30,915		0
G5299G-10-6	Knightsbridge Tankers Ltd	F	12/15/2011	Various	16,500.000	353,656		0
G62185-10-6	Montpelier Re Holdings Ltd	F	11/30/2011	Morgan Stanley	3,200.000	54,416		0
G65773-10-6	Nordic Amer Tanker Shipping	F	06/27/2011	UBS Securities Inc	16,400.000	357,125		0
G67743-10-7	Orient Express Hotels Ltd	F	10/20/2011	Various	12,800.000	97,863		0
G7127P-10-0	Platinum Underwriters Hldgs	F	11/30/2011	Various	4,600.000	144,950		0
G81075-10-6	Ship Finance International Ltd	F	12/15/2011	Morgan Stanley	41,900.000	410,658		0
G8766E-10-9	Textainer Group Holings Ltd	F	12/15/2011	Morgan Stanley	800.000	20,678		0
G9618E-10-7	White Mountains	F	11/30/2011	Morgan Stanley	100.000	41,434		0
H89128-10-4	Tyco International LTD	F	12/15/2011	Morgan Stanley	3,100.000	139,360		0
L3466T-10-4	Flagstone Reinsurance Holdings	F	06/27/2011	UBS Securities Inc	17,400.000	149,167		0
N53745-10-0	LyondellBasell Indu	F	12/15/2011	Morgan Stanley	1,500.000	46,236		0
Y0553W-10-3	Baltic Trading LTD	F	06/28/2011	UBS Securities Inc	21,600.000	129,650		0
Y2685T-10-7	Genco Shipping & Trading Ltd	F	10/20/2011	Citigroup Global Markets	500.000	4,468		0
Y8565N-10-2	Teekay Tankers Ltd-Class A	F	06/28/2011	UBS Securities Inc	27,300.000	252,541		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						56,464,412	XXX	0
9799997. Total - Common Stocks - Part 3						56,464,412	XXX	0
9799998. Total - Common Stocks - Part 5						16,352,665	XXX	0
9799999. Total - Common Stocks						72,817,077	XXX	0
9899999. Total - Preferred and Common Stocks						72,817,077	XXX	0
9999999 - Totals						1,356,666,041	XXX	4,847,691

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
36200M-2Y-8	GNMA Pool 604791 5.500% 11/15/33		12/01/2011	Paydown		39,252	39,252	38,044	38,076	0	1,176	0	1,176	0	39,252	0	0	0	1,090	11/15/2033
36200M-C3-5	GNMA Pool 604090 6.000% 03/15/33		12/01/2011	Paydown		21,718	21,718	21,504	21,508	0	209	0	209	0	21,718	0	0	0	556	03/15/2033
36200N-SL-6	GNMA Pool 605423 5.000% 05/15/34		12/01/2011	Paydown		17,984	17,984	17,306	17,336	0	648	0	648	0	17,984	0	0	0	530	05/15/2034
3620A2-W3-6	GNMA Pool 717166 4.500% 06/15/39		12/01/2011	Paydown		45,786	45,786	47,689	47,673	0	(1,887)	0	(1,887)	0	45,786	0	0	0	877	06/15/2039
3620A6-B4-8	GNMA Pool 720159 4.500% 07/15/39		12/01/2011	Paydown		40,315	40,315	42,362	42,351	0	(2,036)	0	(2,036)	0	40,315	0	0	0	987	07/15/2039
3620A9-YX-3	GNMA Pool 723526 4.500% 12/15/39		12/01/2011	Paydown		11,118	11,118	11,292	11,289	0	(171)	0	(171)	0	11,118	0	0	0	290	12/15/2039
3620A9-ZE-4	GNMA Pool 723541 5.000% 12/15/39		12/01/2011	Paydown		104,426	104,426	108,766	108,695	0	(4,269)	0	(4,269)	0	104,426	0	0	0	2,820	12/15/2039
3620AA-R2-6	GNMA Pool 724205 4.000% 08/15/39		12/01/2011	Paydown		7,669	7,669	7,499	7,504	0	165	0	165	0	7,669	0	0	0	183	08/15/2039
3620AB-4P-8	GNMA Pool 725430 4.500% 11/15/39		12/01/2011	Paydown		5,637	5,637	5,716	5,714	0	(77)	0	(77)	0	5,637	0	0	0	138	11/15/2039
3620AC-6V-1	GNMA Pool 726384 5.000% 10/15/39		12/01/2011	Paydown		11,770	11,770	12,206	12,201	0	(431)	0	(431)	0	11,770	0	0	0	267	10/15/2039
3620AC-V8-4	GNMA Pool 726139 4.500% 01/15/40		12/01/2011	Paydown		15,954	15,954	16,002	16,001	0	(46)	0	(46)	0	15,954	0	0	0	474	01/15/2040
3620AD-6J-6	GNMA Pool 727273 4.500% 12/15/39		12/01/2011	Paydown		17,003	17,003	17,472	17,463	0	(461)	0	(461)	0	17,003	0	0	0	446	12/15/2039
3620AE-EG-1	GNMA Pool 727435 4.500% 02/15/40		12/01/2011	Paydown		18,611	18,611	18,869	18,864	0	(252)	0	(252)	0	18,611	0	0	0	738	02/15/2040
3620AF-4W-4	GNMA Pool 729037 5.000% 02/15/40		12/01/2011	Paydown		60,315	60,315	64,193	64,158	0	(3,843)	0	(3,843)	0	60,315	0	0	0	1,321	02/15/2040
3620AJ-XX-2	GNMA Pool 731594 4.000% 11/15/40		12/01/2011	Paydown		2,885	2,885	2,959	2,959	0	(74)	0	(74)	0	2,885	0	0	0	62	11/15/2040
3620AT-EB-9	GNMA Pool 739130 5.500% 01/15/39		12/01/2011	Paydown		41,982	41,982	44,560	44,520	0	(2,538)	0	(2,538)	0	41,982	0	0	0	1,154	01/15/2039
3620C1-AZ-9	GNMA Pool 745324 4.500% 07/15/40		12/01/2011	Paydown		52,543	52,543	55,406	55,381	0	(2,838)	0	(2,838)	0	52,543	0	0	0	432	07/15/2040
3620C6-FZ-3	GNMA Pool 749984 4.000% 09/15/40		12/01/2011	Paydown		51,828	51,828	53,897	53,880	0	(2,052)	0	(2,052)	0	51,828	0	0	0	978	09/15/2040
36210B-4H-5	GNMA Pool 487824 4.500% 04/15/39		12/01/2011	Paydown		18,087	18,087	18,542	18,537	0	(451)	0	(451)	0	18,087	0	0	0	353	04/15/2039
36210B-YF-6	GNMA Pool 487710 4.500% 03/15/39		12/01/2011	Paydown		25,072	25,072	25,660	25,648	0	(576)	0	(576)	0	25,072	0	0	0	535	03/15/2039
36211S-FB-8	GNMA Pool 521362 5.500% 06/15/35		12/01/2011	Paydown		34,844	34,844	33,538	33,576	0	1,269	0	1,269	0	34,844	0	0	0	936	06/15/2035
36215Y-RB-8	GNMA II Pool 149082 8.000% 03/20/16		12/01/2011	Paydown		5,587	5,587	5,788	5,691	0	(104)	0	(104)	0	5,587	0	0	0	245	03/20/2016
362163-EF-0	GNMA II Pool 182034 8.000% 02/20/17		12/01/2011	Paydown		4,133	4,133	4,281	4,176	0	(43)	0	(43)	0	4,133	0	0	0	181	02/20/2017
36216S-QV-7	GNMA II Pool 173368 9.000% 08/20/16		12/01/2011	Paydown		5,160	5,160	5,460	5,252	0	(92)	0	(92)	0	5,160	0	0	0	255	08/20/2016
36216U-BK-2	GNMA II Pool 174742 8.000% 08/20/16		12/01/2011	Paydown		4,372	4,372	4,529	4,458	0	(86)	0	(86)	0	4,372	0	0	0	192	08/20/2016
36216X-CH-2	GNMA II Pool 177472 9.000% 10/20/16		12/01/2011	Paydown		4,722	4,722	4,997	4,808	0	(85)	0	(85)	0	4,722	0	0	0	234	10/20/2016
362178-PY-5	GNMA Pool 215639 8.500% 07/15/17		12/01/2011	Paydown		81	81	77	80	0	2	0	2	0	81	0	0	0	4	07/15/2017
362201-PR-0	GNMA Pool 293932 9.500% 08/15/20		12/01/2011	Paydown		1,137	1,137	1,228	1,180	0	(43)	0	(43)	0	1,137	0	0	0	59	08/15/2020
36220Y-FX-6	GNMA Pool 291882 9.500% 02/15/21		12/01/2011	Paydown		195	195	211	203	0	(8)	0	(8)	0	195	0	0	0	10	02/15/2021
36224T-Z5-2	GNMA Pool 338364 7.500% 12/15/22		12/01/2011	Paydown		25	25	26	25	0	0	0	0	0	25	0	0	0	1	12/15/2022
36225A-5R-7	GNMA Pool 780856 6.500% 09/15/13		12/01/2011	Paydown		87,436	87,436	92,736	89,533	0	(2,097)	0	(2,097)	0	87,436	0	0	0	2,903	09/15/2013
36225A-ZL-7	GNMA Pool 780747 6.500% 03/15/28		12/01/2011	Paydown		30,932	30,932	31,623	31,569	0	(638)	0	(638)	0	30,932	0	0	0	1,033	03/15/2028
36225B-X2-9	GNMA Pool 781597 5.000% 05/15/33		12/01/2011	Paydown		39,219	39,219	37,274	37,333	0	1,886	0	1,886	0	39,219	0	0	0	1,012	05/15/2033
36230M-VF-1	GNMA Pool 753314 4.000% 12/15/40		12/01/2011	Paydown		4,017	4,017	4,022	4,022	0	(5)	0	(5)	0	4,017	0	0	0	86	12/15/2040
36230P-KY-5	GNMA Pool 754811 4.000% 11/15/40		12/01/2011	Paydown		17,515	17,515	18,199	18,197	0	(682)	0	(682)	0	17,515	0	0	0	554	11/15/2040
36241K-BR-8	GNMA Pool 781848 6.000% 10/15/34		12/01/2011	Paydown		36,214	36,214	36,191	36,189	0	24	0	24	0	36,214	0	0	0	1,119	10/15/2034
36241K-DZ-8	GNMA Pool 781920 5.500% 05/15/35		12/01/2011	Paydown		37,002	37,002	36,089	36,110	0	892	0	892	0	37,002	0	0	0	1,043	05/15/2035
36241K-GU-6	GNMA Pool 782011 5.000% 12/15/35		12/01/2011	Paydown		50,632	50,632	47,807	47,882	0	2,750	0	2,750	0	50,632	0	0	0	1,442	12/15/2035
36241K-TS-7	GNMA Pool 782361 5.500% 07/15/38		12/01/2011	Paydown		6,096	6,096	6,259	6,256	0	(161)	0	(161)	0	6,096	0	0	0	164	07/15/2038
36241K-XW-3	GNMA Pool 782493 5.000% 12/15/38		12/01/2011	Paydown		84,873	84,873	86,286	86,263	0	(1,390)	0	(1,390)	0	84,873	0	0	0	2,112	12/15/2038
36241K-Z4-3	GNMA Pool 782563 5.000% 02/15/39		12/01/2011	Paydown		34,049	34,049	35,092	35,079	0	(1,030)	0	(1,030)	0	34,049	0	0	0	772	02/15/2039
36290V-JX-3	GNMA Pool 618678 6.000% 10/15/36		12/01/2011	Paydown		12,525	12,525	12,583	12,581	0	(57)	0	(57)	0	12,525	0	0	0	166	10/15/2036
36291D-4G-5	GNMA Pool 625523 4.500% 07/15/39		12/01/2011	Paydown		21,987	21,987	22,155	22,151	0	(164)	0	(164)	0	21,987	0	0	0	745	07/15/2039
36292C-3R-3	GNMA Pool 645308 5.500% 06/15/38		12/01/2011	Paydown		47,049	47,049	46,674	46,679	0	370	0	370	0	47,049	0	0	0	1,330	06/15/2038
36292D-XW-7	GNMA Pool 646093 5.000% 01/15/38		12/01/2011	Paydown		18,138	18,138	19,429	19,414	0	(1,276)	0	(1,276)	0	18,138	0	0	0	571	01/15/2038
36292G-R2-3	GNMA Pool 648605 6.500% 11/15/35		12/01/2011	Paydown		43,274	43,274	44,261	44,234	0	(960)	0	(960)	0	43,274	0	0	0	998	11/15/2035
36295B-XP-3	GNMA Pool 665886 5.500% 03/15/37		12/01/2011	Paydown		9,675	9,675	9,506	9,509	0	165	0	165	0	9,675	0	0	0	131	03/15/2037
36295E-SA-6	GNMA Pool 668413 6.000% 04/15/37		12/01/2011	Paydown		13,657	13,657	13,721	13,719	0	(62)	0	(62)	0	13,657	0	0	0	363	04/15/2037
36295K-4D-2	GNMA Pool 673220 6.000% 10/15/38		12/01/2011	Paydown		30,727	30,727	31,432	31,415	0	(689)	0	(689)	0	30,727	0	0	0	874	10/15/2038
36295P-5U-2	GNMA Pool 676859 5.000% 05/15/38		12/01/2011	Paydown		32,027	32,027	33,238	33,217	0	(1,190)	0	(1,190)	0	32,027	0	0	0	883	05/15/2038
36295P-QP-0	GNMA Pool 676462 6.000% 11/15/37		12/01/2011	Paydown		71,720	71,720	73,704	73,660	0	(1,940)	0	(1,940)	0	71,720	0	0	0	1,776	11/15/2037
36295Q-N7-1	GNMA Pool 677314 5.500% 09/15/38		12/01/2011	Paydown		9,434	9,434	9,415	9,415	0	19	0	19	0	9,434	0	0	0	253	09/15/2038
36296A-JR-6	GNMA Pool 685272 5.000% 04/15/38		12/01/2011	Paydown		48,559	48,559	52,239	52,196	0	(3,637)	0	(3,637)	0	48,559	0	0	0	1,619	04/15/2038
36296D-GP-7	GNMA Pool 687906 5.500% 09/15/38		12/01/2011	Paydown		89,136	89,136	91,532	91,488	0	(2,351)	0	(2,351)	0	89,136	0	0	0	2,981	09/15/2038
36296F-GT-4	GNMA Pool 689710 6.500% 07/15/38		12/01/2011	Paydown		5,255	5,255	5,391	5,387	0	(132)	0	(132)	0	5,255	0	0	0	105	07/15/2038
36296M-VR-6	GNMA Pool 695524 6.500% 09/15/38		12/01/2011	Paydown		32,629	32,629	33,002	32,994	0	(365)	0	(365)	0	32,629	0	0	0	896	09/15/2038
36296Q-LQ-0	GNMA Pool 697935 4.500% 03/15/39		12/01/2011	Paydown		47,039	47,039	49,876	49,854	0	(2,816)	0	(2,816)	0	47,039	0	0	0	1,335	03/15/2039

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
36296U-3V-0	GNMA Pool 702012 5.000% 03/15/39		12/01/2011	Paydown		38,177	38,177	39,078	39,061	0	(884)	0	(884)	0	38,177	0	0	0	1,154	03/15/2039
36296U-Z2-9	GNMA Pool 701961 4.500% 06/15/39		12/01/2011	Paydown		11,744	11,744	12,456	12,452	0	(708)	0	(708)	0	11,744	0	0	0	324	06/15/2039
36296U-Z3-7	GNMA Pool 701962 4.500% 06/15/39		12/01/2011	Paydown		31,037	31,037	31,238	31,232	0	(195)	0	(195)	0	31,037	0	0	0	942	06/15/2039
36296X-GS-7	GNMA Pool 704109 6.000% 12/15/38		12/01/2011	Paydown		28,432	28,432	29,410	29,386	0	(954)	0	(954)	0	28,432	0	0	0	730	12/15/2038
36296X-YS-7	GNMA Pool 704621 4.500% 07/15/39		12/01/2011	Paydown		14,339	14,339	15,085	15,081	0	(742)	0	(742)	0	14,339	0	0	0	373	07/15/2039
36297D-NG-8	GNMA Pool 708791 5.000% 05/15/39		12/01/2011	Paydown		88,884	88,884	92,689	92,644	0	(3,761)	0	(3,761)	0	88,884	0	0	0	2,272	05/15/2039
36297G-BH-2	GNMA Pool 711140 4.500% 02/15/40		12/01/2011	Paydown		28,058	28,058	28,514	28,507	0	(450)	0	(450)	0	28,058	0	0	0	824	02/15/2040
36297H-RQ-3	GNMA Pool 712495 4.500% 06/15/39		12/01/2011	Paydown		111,308	111,308	112,069	112,054	0	(746)	0	(746)	0	111,308	0	0	0	2,913	06/15/2039
36297K-KZ-3	GNMA Pool 714112 5.000% 08/15/39		12/01/2011	Paydown		18,437	18,437	19,152	19,142	0	(705)	0	(705)	0	18,437	0	0	0	551	08/15/2039
912810-EN-4	US Treasury Bond 7.625% 11/15/22		01/04/2011	Various		4,299,391	3,100,000	4,278,981	4,278,761	0	(1,176)	0	(1,176)	0	4,277,585	0	21,805	21,805	34,186	11/15/2022
912828-BH-2	US Treasury Note 4.250% 08/15/13		08/25/2011	Various		8,938,334	8,275,000	8,971,930	8,739,323	0	(110,628)	0	(110,628)	0	8,628,695	0	309,639	309,639	357,003	08/15/2013
912828-FD-7	US Treasury Note 4.875% 04/30/11		04/30/2011	Maturity		400,000	400,000	399,520	399,958	0	42	0	42	0	400,000	0	0	0	9,750	04/30/2011
912828-ND-8	US Treasury Note 3.500% 05/15/20		12/08/2011	UBS Securities Inc		171,023	150,000	150,604	150,574	0	(50)	0	(50)	0	150,524	0	20,499	20,499	5,596	05/15/2020
0599999. Subtotal - Bonds - U.S. Governments						15,810,191	13,926,443	15,850,541	15,613,728	0	(155,487)	0	(155,487)	0	15,458,247	0	351,943	351,943	460,232	XXX
910860-AQ-1	United Mexican States 5.875% 01/15/14	F	01/26/2011	Bank of America		2,221,000	2,000,000	2,026,000	2,016,012	0	(405)	0	(405)	0	2,015,608	0	205,392	205,392	63,646	01/15/2014
1099999. Subtotal - Bonds - All Other Governments						2,221,000	2,000,000	2,026,000	2,016,012	0	(405)	0	(405)	0	2,015,608	0	205,392	205,392	63,646	XXX
70914P-NZ-1	Pennsylvania St Ser A 5.000% 07/15/15		08/10/2011	William Blair & Co		5,834,850	5,000,000	5,718,750	5,715,360	0	(94,791)	0	(94,791)	0	5,620,569	0	214,281	214,281	161,111	07/15/2015
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,834,850	5,000,000	5,718,750	5,715,360	0	(94,791)	0	(94,791)	0	5,620,569	0	214,281	214,281	161,111	XXX
114889-RQ-3	Broward Cnty Fla Ser A 5.250% 01/01/16		01/01/2011	Call 101.0000		1,010,000	1,000,000	1,115,080	1,010,000	0	0	0	0	0	1,010,000	0	0	0	26,250	01/01/2011
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,010,000	1,000,000	1,115,080	1,010,000	0	0	0	0	0	1,010,000	0	0	0	26,250	XXX
130795-QF-7	California Statewide Cmntys Insd Hlth Fac - LA Jewish Home 4.500% 11/15/13		12/16/2011	Call 100.0000		445,000	445,000	458,920	445,000	0	0	0	0	0	445,000	0	0	0	16,874	11/15/2013
235036-DW-7	Dallas Fort Worth Tex Intl Arp Ref & Impt - JT - Ser A 5.250% 11/01/11		11/01/2011	Maturity		1,310,000	1,310,000	1,430,389	1,325,632	0	(15,632)	0	(15,632)	0	1,310,000	0	0	0	68,775	11/01/2011
246395-GR-2	Delaware St Hsg Auth Rev SR-Single Family-Mtg-Ser A 5.800% 07/01/35		07/06/2011	Dain Bosworth		36,400	35,000	37,723	36,286	0	(156)	0	(156)	0	36,129	0	271	271	2,086	01/01/2015
246395-GR-2	Delaware St Hsg Auth Rev SR-Single Family-Mtg-Ser A 5.800% 07/01/35		07/01/2011	Call 100.0000		10,000	10,000	10,778	10,367	0	(21)	0	(21)	0	10,346	0	(346)	(346)	435	01/01/2015
31283H-6C-4	FHLMC Gold Pool G01767 6.500% 12/01/32		12/01/2011	Paydown		121,550	121,550	123,829	123,737	0	(2,187)	0	(2,187)	0	121,550	0	0	0	3,888	12/01/2032
31283H-7E-9	FHLMC Gold Pool G01793 6.000% 03/01/35		12/01/2011	Paydown		25,734	25,734	26,305	26,283	0	(548)	0	(548)	0	25,734	0	0	0	755	03/01/2035
31283K-J8-2	FHLMC Gold Pool G11187 5.500% 09/01/16		12/01/2011	Paydown		28,198	28,198	29,110	28,730	0	(532)	0	(532)	0	28,198	0	0	0	849	09/01/2016
31283K-SF-6	FHLMC Gold Pool G11418 6.500% 07/01/17		12/01/2011	Paydown		32,663	32,663	34,199	33,668	0	(1,005)	0	(1,005)	0	32,663	0	0	0	1,108	07/01/2017
31283K-YE-2	FHLMC Gold Pool G11609 6.000% 08/01/17		12/01/2011	Paydown		17,282	17,282	18,135	17,859	0	(577)	0	(577)	0	17,282	0	0	0	490	08/01/2017
31287P-E8-2	FHLMC Gold Pool C63759 6.500% 02/01/32		12/01/2011	Paydown		4,598	4,598	4,816	4,805	0	(207)	0	(207)	0	4,598	0	0	0	172	02/01/2032
31287X-CT-1	FHLMC Gold Pool C70082 6.500% 08/01/32		12/01/2011	Paydown		1,296	1,296	1,358	1,346	0	(50)	0	(50)	0	1,296	0	0	0	47	08/01/2032
31287Y-LL-6	FHLMC Gold Pool C71231 6.500% 09/01/32		12/01/2011	Paydown		35	35	37	36	0	(2)	0	(2)	0	35	0	0	0	2	09/01/2032
31288F-4Z-4	FHLMC Gold Pool C77140 6.500% 03/01/33		12/01/2011	Paydown		5,190	5,190	5,429	5,415	0	(225)	0	(225)	0	5,190	0	0	0	41	03/01/2033
31288F-H9-8	FHLMC Gold Pool C76556 6.000% 02/01/33		12/01/2011	Paydown		1,195	1,195	1,231	1,228	0	(32)	0	(32)	0	1,195	0	0	0	39	02/01/2033
31288G-RY-0	FHLMC Gold Pool C77703 6.000% 03/01/33		12/01/2011	Paydown		949	949	970	969	0	(20)	0	(20)	0	949	0	0	0	31	03/01/2033
3128GD-KH-2	FHLMC Gold Pool E78396 6.000% 07/01/14		12/01/2011	Paydown		57,378	57,378	59,050	57,990	0	(612)	0	(612)	0	57,378	0	0	0	1,833	07/01/2014
3128H2-BM-4	FHLMC Gold Pool E94544 5.500% 02/01/18		03/30/2011	Citigroup Global Markets		225,744	208,329	215,555	213,113	0	48	0	48	0	213,160	0	12,584	12,584	3,819	02/01/2018
3128H2-BM-4	FHLMC Gold Pool E94544 5.500% 02/01/18		03/01/2011	Paydown		15,010	15,010	15,530	15,355	0	(345)	0	(345)	0	15,010	0	0	0	137	02/01/2018
3128H6-YS-7	FHLMC Gold Pool E98821 4.500% 09/01/18		12/01/2011	Paydown		11,187	11,187	11,257	11,231	0	(44)	0	(44)	0	11,187	0	0	0	218	09/01/2018
3128K0-E8-2	FHLMC Gold Pool A40159 5.500% 11/01/35		12/01/2011	Paydown		146,259	146,259	141,140	141,284	0	4,975	0	4,975	0	146,259	0	0	0	4,155	11/01/2035
3128K1-ET-4	FHLMC Gold Pool A41046 5.500% 12/01/35		12/01/2011	Paydown		145,497	145,497	140,185	140,265	0	5,232	0	5,232	0	145,497	0	0	0	3,534	12/01/2035
3128K1-TT-8	FHLMC Gold Pool A41462 6.000% 01/01/36		12/01/2011	Paydown		16,335	16,335	16,160	16,162	0	173	0	173	0	16,335	0	0	0	391	01/01/2036
3128K3-CT-2	FHLMC Gold Pool A42782 6.000% 02/01/36		12/01/2011	Paydown		3,759	3,759	3,703	3,704	0	55	0	55	0	3,759	0	0	0	124	02/01/2036
3128K3-ZW-0	FHLMC Gold Pool A43457 5.500% 03/01/36		12/01/2011	Paydown		272,838	272,838	262,833	262,989	0	9,849	0	9,849	0	272,838	0	0	0	6,757	03/01/2036
3128K4-JT-3	FHLMC Gold Pool A43874 5.500% 03/01/36		12/01/2011	Paydown		506,289	506,289	487,779	487,924	0	18,366	0	18,366	0	506,289	0	0	0	11,437	03/01/2036
3128K4-KZ-7	FHLMC Gold Pool A43912 5.500% 03/01/36		12/01/2011	Paydown		55,704	55,704	53,662	53,719	0	1,986	0	1,986	0	55,704	0	0	0	2,061	03/01/2036
3128K9-PS-7	FHLMC Gold Pool A48533 6.000% 05/01/36		12/01/2011	Paydown		82,629	82,629	81,714	81,721	0	908	0	908	0	82,629	0	0	0	2,650	05/01/2036
3128K9-T9-5	FHLMC Gold Pool A48676 6.000% 05/01/36		12/01/2011	Paydown		337,498	337,498	333,762	333,793	0	3,705	0	3,705	0	337,498	0	0	0	11,780	05/01/2036
3128K9-ZE-7	FHLMC Gold Pool A48841 6.000% 05/01/36		12/01/2011	Paydown		6,480	6,480	6,408	6,409	0	72	0	72	0	6,480	0	0	0	213	05/01/2036
3128KA-BS-9	FHLMC Gold Pool A49049 5.500% 05/01/36		12/01/2011	Paydown		86,798	86,798	83,607	83,644	0	3,154	0	3,154	0	86,798	0	0	0	2,178	05/01/2036
3128KA-G3-9	FHLMC Gold Pool A49218 6.000% 05/01/36		12/01/2011	Paydown		3,696	3,696	3,655	3,655	0	41	0	41	0	3,696	0	0	0	95	05/01/2036

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
3128KF-BZ-2	FHLMC Gold Pool A52756 6.000% 08/01/36		12/01/2011	Paydown		104,117	104,117	107,028	106,938	0	(2,822)	0	(2,822)	0	104,117	0	0	0	2,305	08/01/2036
3128KF-GD-6	FHLMC Gold Pool A52896 6.000% 10/01/36		12/01/2011	Paydown		13,241	13,241	13,437	13,430	0	(189)	0	(189)	0	13,241	0	0	0	421	10/01/2036
3128KG-4P-0	FHLMC Gold Pool A54430 5.500% 03/01/36		12/01/2011	Paydown		17,362	17,362	16,725	16,730	0	631	0	631	0	17,362	0	0	0	506	03/01/2036
3128KG-AC-2	FHLMC Gold Pool A53603 6.000% 11/01/36		12/01/2011	Paydown		23,516	23,516	23,251	23,253	0	263	0	263	0	23,516	0	0	0	656	11/01/2036
3128KQ-4X-1	FHLMC Gold Pool A60838 6.000% 05/01/37		12/01/2011	Paydown		170,485	170,485	170,365	170,356	0	129	0	129	0	170,485	0	0	0	2,492	05/01/2037
3128KQ-B2-1	FHLMC Gold Pool A60057 5.500% 05/01/37		12/01/2011	Paydown		84,736	84,736	82,720	82,772	0	1,964	0	1,964	0	84,736	0	0	0	2,332	05/01/2037
3128KV-A9-6	FHLMC Gold Pool A64532 6.000% 08/01/37		12/01/2011	Paydown		77,521	77,521	78,975	78,929	0	(1,408)	0	(1,408)	0	77,521	0	0	0	2,933	08/01/2037
3128KV-DP-7	FHLMC Gold Pool A64610 5.500% 08/01/37		12/01/2011	Paydown		139,469	139,469	137,432	137,496	0	1,973	0	1,973	0	139,469	0	0	0	3,782	08/01/2037
3128KW-HX-4	FHLMC Gold Pool A65646 5.500% 09/01/37		12/01/2011	Paydown		51,562	51,562	50,808	50,829	0	732	0	732	0	51,562	0	0	0	1,140	09/01/2037
3128KY-PV-5	FHLMC Gold Pool A67636 5.500% 10/01/37		12/01/2011	Paydown		5,173	5,173	5,097	5,099	0	74	0	74	0	5,173	0	0	0	157	10/01/2037
3128L0-F5-6	FHLMC Gold Pool A68288 5.500% 11/01/37		12/01/2011	Paydown		24,323	24,323	23,968	23,976	0	348	0	348	0	24,323	0	0	0	630	11/01/2037
3128L0-SJ-2	FHLMC Gold Pool A68621 5.500% 11/01/37		12/01/2011	Paydown		112,151	112,151	110,513	110,551	0	1,601	0	1,601	0	112,151	0	0	0	3,072	11/01/2037
3128L7-7A-9	FHLMC Gold Pool A74489 5.500% 03/01/38		12/01/2011	Paydown		51,693	51,693	52,008	51,996	0	(304)	0	(304)	0	51,693	0	0	0	1,634	03/01/2038
3128L7-BD-8	FHLMC Gold Pool A73636 5.000% 03/01/38		12/01/2011	Paydown		19,265	19,265	18,979	18,989	0	276	0	276	0	19,265	0	0	0	702	03/01/2038
3128L7-D2-0	FHLMC Gold Pool A73721 6.000% 03/01/38		12/01/2011	Paydown		66,663	66,663	68,215	68,162	0	(1,499)	0	(1,499)	0	66,663	0	0	0	1,549	03/01/2038
3128L7-FR-3	FHLMC Gold Pool A73776 5.500% 03/01/38		12/01/2011	Paydown		8,212	8,212	8,262	8,260	0	(48)	0	(48)	0	8,212	0	0	0	290	03/01/2038
3128L7-PN-1	FHLMC Gold Pool A74029 6.500% 03/01/38		12/01/2011	Paydown		17,646	17,646	18,201	18,179	0	(532)	0	(532)	0	17,646	0	0	0	590	03/01/2038
3128L7-X5-1	FHLMC Gold Pool A74300 5.000% 03/01/38		12/01/2011	Paydown		61,330	61,330	60,419	60,441	0	889	0	889	0	61,330	0	0	0	2,251	03/01/2038
3128L8-AH-8	FHLMC Gold Pool A74508 5.000% 03/01/38		12/01/2011	Paydown		60,288	60,288	59,393	59,413	0	875	0	875	0	60,288	0	0	0	1,954	03/01/2038
3128L8-ND-3	FHLMC Gold Pool A74888 5.500% 03/01/38		12/01/2011	Paydown		45,871	45,871	46,150	46,137	0	(266)	0	(266)	0	45,871	0	0	0	1,470	03/01/2038
3128L8-TT-2	FHLMC Gold Pool A75062 5.500% 03/01/38		12/01/2011	Paydown		56,062	56,062	56,404	56,390	0	(328)	0	(328)	0	56,062	0	0	0	1,007	03/01/2038
3128LC-SM-9	FHLMC Gold Pool A78624 5.500% 06/01/38		12/01/2011	Paydown		523,618	523,618	520,406	520,473	0	3,145	0	3,145	0	523,618	0	0	0	12,393	06/01/2038
3128LX-AE-0	FHLMC Gold Pool G01805 4.500% 04/01/35		12/01/2011	Paydown		37,115	37,115	34,738	34,801	0	2,314	0	2,314	0	37,115	0	0	0	885	04/01/2035
3128LX-AU-4	FHLMC Gold Pool G01819 5.000% 06/01/35		12/01/2011	Paydown		77,812	77,812	76,584	76,613	0	1,199	0	1,199	0	77,812	0	0	0	1,977	06/01/2035
3128LX-AY-6	FHLMC Gold Pool G01823 6.000% 05/01/35		12/01/2011	Paydown		37,749	37,749	38,586	38,553	0	(804)	0	(804)	0	37,749	0	0	0	1,102	05/01/2035
3128LX-EM-8	FHLMC Gold Pool G01940 5.000% 10/01/35		12/01/2011	Paydown		166,561	166,561	155,994	156,299	0	10,261	0	10,261	0	166,561	0	0	0	4,238	10/01/2035
3128LX-UH-1	FHLMC Gold Pool G02384 6.000% 11/01/36		12/01/2011	Paydown		30,464	30,464	30,538	30,533	0	(69)	0	(69)	0	30,464	0	0	0	861	11/01/2036
3128M1-BA-6	FHLMC Gold Pool G11933 5.000% 04/01/21		12/01/2011	Paydown		27,644	27,644	26,784	26,864	0	780	0	780	0	27,644	0	0	0	664	04/01/2021
3128M4-CY-7	FGLMC Giant Pool G02487 5.500% 12/01/36		12/01/2011	Paydown		96,096	96,096	95,773	95,776	0	320	0	320	0	96,096	0	0	0	2,499	12/01/2036
3128M4-JJ-3	FGLMC Giant Pool G02665 5.500% 03/01/37		12/01/2011	Paydown		107,405	107,405	108,110	108,086	0	(681)	0	(681)	0	107,405	0	0	0	2,881	03/01/2037
3128M4-K6-9	FGLMC Giant Pool G02717 5.500% 02/01/37		12/01/2011	Paydown		138,451	138,451	133,162	133,325	0	5,126	0	5,126	0	138,451	0	0	0	3,412	02/01/2037
3128M4-SB-0	FGLMC Giant Pool G02914 5.500% 04/01/37		12/01/2011	Paydown		82,254	82,254	80,297	80,359	0	1,895	0	1,895	0	82,254	0	0	0	1,934	04/01/2037
3128M5-NP-1	FHLMC Gold Pool G03698 6.000% 12/01/37		12/01/2011	Paydown		117,308	117,308	119,911	119,825	0	(2,518)	0	(2,518)	0	117,308	0	0	0	3,395	12/01/2037
3128M5-NU-0	FHLMC Gold Pool G03703 5.500% 12/01/37		12/01/2011	Paydown		69,780	69,780	71,579	71,530	0	(1,750)	0	(1,750)	0	69,780	0	0	0	1,874	12/01/2037
3128M5-Q6-0	FHLMC Gold Pool G03777 5.000% 11/01/36		12/01/2011	Paydown		36,732	36,732	35,584	35,612	0	1,121	0	1,121	0	36,732	0	0	0	942	11/01/2036
3128M5-U7-3	FHLMC Gold Pool G03906 6.000% 12/01/35		12/01/2011	Paydown		3,199	3,199	3,269	3,267	0	(68)	0	(68)	0	3,199	0	0	0	108	12/01/2035
3128M6-LB-2	FGLMC Giant Pool G04522 5.000% 06/01/38		12/01/2011	Paydown		76,669	76,669	79,412	79,359	0	(2,690)	0	(2,690)	0	76,669	0	0	0	2,012	06/01/2038
3128M7-4Q-6	FHLMC Pool G05931 4.500% 07/01/40		12/01/2011	Paydown		647,657	647,657	674,676	674,400	0	(26,744)	0	(26,744)	0	647,657	0	0	0	18,875	07/01/2040
3128M7-WU-6	FHLMC Pool G05759 5.500% 01/01/39		12/01/2011	Paydown		27,759	27,759	29,113	29,083	0	(1,324)	0	(1,324)	0	27,759	0	0	0	747	01/01/2039
3128MJ-AG-5	FHLMC Gold Pool G08006 6.000% 08/01/34		12/01/2011	Paydown		24,693	24,693	25,233	25,215	0	(522)	0	(522)	0	24,693	0	0	0	758	08/01/2034
3128MJ-DE-7	FHLMC Gold Pool G08100 5.500% 12/01/35		12/01/2011	Paydown		47,288	47,288	45,784	45,807	0	1,482	0	1,482	0	47,288	0	0	0	1,290	12/01/2035
3128MJ-EN-6	FHLMC Gold Pool G08140 6.000% 07/01/36		12/01/2011	Paydown		498,735	498,735	502,768	502,608	0	(3,873)	0	(3,873)	0	498,735	0	0	0	14,208	07/01/2036
3128MJ-JN-1	FHLMC Gold Pool G08268 5.000% 05/01/38		12/01/2011	Paydown		71,586	71,586	72,704	72,677	0	(1,091)	0	(1,091)	0	71,586	0	0	0	1,868	05/01/2038
3128MJ-JX-9	FHLMC Gold Pool G08277 5.000% 07/01/38		12/01/2011	Paydown		106,777	106,777	108,846	108,797	0	(2,020)	0	(2,020)	0	106,777	0	0	0	3,069	07/01/2038
3128MJ-PG-9	FHLMC Gold Pool G08422 4.500% 10/01/40		12/01/2011	Paydown		44,174	44,174	45,871	45,858	0	(1,684)	0	(1,684)	0	44,174	0	0	0	1,005	10/01/2040
3128MM-AF-0	FHLMC Gold Pool G18005 5.000% 08/01/19		12/01/2011	Paydown		49,759	49,759	48,251	48,458	0	1,301	0	1,301	0	49,759	0	0	0	1,140	08/01/2019
3128PK-VE-1	FHLMC Gold Pool J07813 4.500% 05/01/23		12/01/2011	Paydown		64,778	64,778	65,922	65,848	0	(1,071)	0	(1,071)	0	64,778	0	0	0	1,384	05/01/2023
3128PL-G9-7	FHLMC Gold Pool J08324 5.000% 07/01/23		12/01/2011	Paydown		62,282	62,282	63,775	63,676	0	(1,394)	0	(1,394)	0	62,282	0	0	0	2,069	07/01/2023
3128PS-CQ-8	FHLMC Gold Pool J12779 4.000% 08/01/25		12/01/2011	Paydown		1,162,791	1,162,791	1,218,751	1,217,671	0	(54,879)	0	(54,879)	0	1,162,791	0	0	0	31,242	08/01/2025
312926-5W-4	FHLMC Gold Pool A80861 5.000% 07/01/38		12/01/2011	Paydown		62,180	62,180	59,025	59,107	0	3,074	0	3,074	0	62,180	0	0	0	1,736	07/01/2038
312927-XC-5	FHLMC Gold Pool A81575 6.000% 08/01/38		12/01/2011	Paydown		7,903	7,903	8,011	8,007	0	(104)	0	(104)	0	7,903	0	0	0	258	08/01/2038
31292G-2S-4	FHLMC Gold Pool C00785 6.500% 06/01/29		12/01/2011	Paydown		3,636	3,636	3,515	3,525	0	110	0	110	0	3,636	0	0	0	118	06/01/2029
31292G-ZF-6	FHLMC Gold Pool C00742 6.500% 04/01/29		12/01/2011	Paydown		34,355	34,355	34,333	34,327	0	28	0	28	0	34,355	0	0	0	1,148	04/01/2029
31292G-ZZ-2	FHLMC Gold Pool C00760 6.500% 05/01/29		12/01/2011	Paydown		17,456	17,456	17,312	17,322	0	134	0	134	0	17,456	0	0	0	554	05/01/2029
31292H-J5-4	FHLMC Gold Pool C01184 6.500% 06/01/31		12/01/2011	Paydown		13,223	13,223	13,123	13,127	0	96	0	96	0	13,223	0	0	0	404	06/01/2031
31292H-WM-2	FHLMC Gold Pool C01552 5.500% 05/01/33		12/01/2011	Paydown		1,632,396	1,632,396	1,618,586	1,619,072	0	13,323	0	13,323	0	1,632,396	0	0	0	44,588	05/01/2033
31292W-QU-8	FHLMC Gold Pool C12267 6.500% 07/01/28		12/01/2011	Paydown		32	32	30	31	0	1	0	1	0	32	0	0	0	1	07/01/2028

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
312930-AN-0	FHLMC Gold Pool A83613 5.500% 12/01/38		12/01/2011	Paydown		26,600	26,600	27,037	27,023	0	(422)	0	(422)	0	26,600	0	0	0	604	12/01/2038
312931-5J-3	FHLMC Pool A85349 4.500% 03/01/39		12/01/2011	Paydown		1,390,227	1,390,227	1,413,253	1,412,741	0	(22,514)	0	(22,514)	0	1,390,227	0	0	0	39,609	03/01/2039
312931-YW-2	FHLMC Pool A85225 4.500% 03/01/39		12/01/2011	Paydown		180,338	180,338	180,944	180,922	0	(584)	0	(584)	0	180,338	0	0	0	4,720	03/01/2039
312932-GV-2	FHLMC Gold Pool A85612 4.500% 04/01/39		12/01/2011	Paydown		159,283	159,283	161,934	161,870	0	(2,586)	0	(2,586)	0	159,283	0	0	0	4,577	04/01/2039
312932-MQ-6	FHLMC Gold Pool A85767 5.000% 04/01/39		12/01/2011	Paydown		45,292	45,292	47,465	47,427	0	(2,135)	0	(2,135)	0	45,292	0	0	0	1,094	04/01/2039
312933-N8-3	FHLMC Gold Pool A86715 4.500% 06/01/39		12/01/2011	Paydown		35,520	35,520	36,203	36,207	0	(687)	0	(687)	0	35,520	0	0	0	1,117	06/01/2039
312933-Z5-6	FHLMC Gold Pool A87064 4.000% 06/01/39		12/01/2011	Paydown		17,762	17,762	17,416	17,426	0	335	0	335	0	17,762	0	0	0	491	06/01/2039
312934-CG-5	FHLMC Pool A87271 5.500% 07/01/39		12/01/2011	Paydown		2,317	2,317	2,446	2,444	0	(128)	0	(128)	0	2,317	0	0	0	70	07/01/2039
312934-YD-8	FHLMC Pool A87908 4.500% 08/01/39		12/01/2011	Paydown		577,792	577,792	579,371	579,329	0	(1,537)	0	(1,537)	0	577,792	0	0	0	16,245	08/01/2039
312935-GE-3	FHLMC Pool A88297 4.500% 09/01/39		12/01/2011	Paydown		95,004	95,004	95,672	95,653	0	(649)	0	(649)	0	95,004	0	0	0	2,474	09/01/2039
312935-JA-8	FHLMC Pool A88357 4.500% 09/01/39		12/01/2011	Paydown		53,979	53,979	56,558	56,532	0	(2,553)	0	(2,553)	0	53,979	0	0	0	1,441	09/01/2039
312939-JJ-1	FHLMC Pool A91165 5.000% 02/01/40		12/01/2011	Paydown		34,701	34,701	36,067	36,045	0	(1,345)	0	(1,345)	0	34,701	0	0	0	983	02/01/2040
312939-RF-0	FHLMC Pool A91386 4.500% 03/01/40		12/01/2011	Paydown		34,627	34,627	34,908	34,903	0	(277)	0	(277)	0	34,627	0	0	0	978	03/01/2040
31293M-VE-9	FHLMC Gold Pool C24213 6.500% 04/01/29		12/01/2011	Paydown		395	395	381	383	0	12	0	12	0	395	0	0	0	14	04/01/2029
31293Q-A5-2	FHLMC Gold Pool C26328 6.500% 05/01/29		12/01/2011	Paydown		178	178	171	172	0	6	0	6	0	178	0	0	0	3	05/01/2029
31293Q-XR-9	FHLMC Gold Pool C26988 6.500% 05/01/29		12/01/2011	Paydown		1,050	1,050	1,001	1,003	0	46	0	46	0	1,050	0	0	0	32	05/01/2029
31293Q-XX-6	FHLMC Gold Pool C26994 6.500% 05/01/29		12/01/2011	Paydown		1,273	1,273	1,228	1,231	0	42	0	42	0	1,273	0	0	0	53	05/01/2029
31293R-CC-3	FHLMC Gold Pool C27267 6.500% 06/01/29		12/01/2011	Paydown		396	396	377	378	0	17	0	17	0	396	0	0	0	14	06/01/2029
31293S-6H-7	FHLMC Gold Pool C28972 6.500% 06/01/29		12/01/2011	Paydown		7,149	7,149	6,677	6,793	0	355	0	355	0	7,149	0	0	0	177	06/01/2029
31293S-DR-7	FHLMC Gold Pool C28212 6.500% 06/01/29		12/01/2011	Paydown		2,124	2,124	2,065	2,074	0	49	0	49	0	2,124	0	0	0	74	06/01/2029
31293S-EP-0	FHLMC Gold Pool C28242 6.500% 06/01/29		12/01/2011	Paydown		12,114	12,114	11,781	11,842	0	272	0	272	0	12,114	0	0	0	259	06/01/2029
31293S-F6-1	FHLMC Gold Pool C28289 6.500% 07/01/29		12/01/2011	Paydown		10,574	10,574	10,283	10,299	0	275	0	275	0	10,574	0	0	0	284	07/01/2029
31293T-FC-6	FHLMC Gold Pool C29163 6.500% 07/01/29		12/01/2011	Paydown		1,901	1,901	1,813	1,818	0	83	0	83	0	1,901	0	0	0	59	07/01/2029
31293T-HZ-3	FHLMC Gold Pool C29248 6.500% 08/01/29		12/01/2011	Paydown		2,054	2,054	1,959	1,967	0	87	0	87	0	2,054	0	0	0	57	08/01/2029
31293X-NR-5	FHLMC Gold Pool C32200 6.500% 10/01/29		12/01/2011	Paydown		1,550	1,550	1,495	1,508	0	42	0	42	0	1,550	0	0	0	80	10/01/2029
31293Y-L6-1	FHLMC Gold Pool C33049 7.500% 12/01/29		12/01/2011	Paydown		101	101	102	102	0	(1)	0	(1)	0	101	0	0	0	4	12/01/2029
31293Y-RF-5	FHLMC Gold Pool C33186 7.500% 12/01/29		12/01/2011	Paydown		1,687	1,687	1,647	1,655	0	32	0	32	0	1,687	0	0	0	19	12/01/2029
312942-E2-7	FHLMC Gold Pool A93753 5.000% 08/01/40		12/01/2011	Paydown		47,092	47,092	49,951	49,927	0	(2,835)	0	(2,835)	0	47,092	0	0	0	1,854	08/01/2040
312943-3W-1	FHLMC Pool A95313 4.500% 12/01/40		12/01/2011	Paydown		3,491	3,491	3,626	3,626	0	(135)	0	(135)	0	3,491	0	0	0	85	12/01/2040
312943-ZX-4	FHLMC Gold Pool A95258 4.000% 11/01/40		12/01/2011	Paydown		298,594	298,594	293,322	293,330	0	5,265	0	5,265	0	298,594	0	0	0	9,354	11/01/2040
312944-KX-8	FHLMC Pool A95710 4.000% 12/01/40		12/01/2011	Paydown		9,968	9,968	9,825	9,826	0	142	0	142	0	9,968	0	0	0	215	12/01/2040
312944-LP-4	FHLMC Pool A95734 4.000% 12/01/40		12/01/2011	Paydown		21,475	21,475	21,236	21,237	0	238	0	238	0	21,475	0	0	0	534	12/01/2040
31294K-N4-3	FHLMC Gold Pool E01311 5.500% 02/01/18		12/01/2011	Paydown		16,490	16,490	17,202	16,965	0	(475)	0	(475)	0	16,490	0	0	0	474	02/01/2018
31294K-SN-6	FHLMC Gold Pool E01425 4.500% 08/01/18		12/01/2011	Paydown		61,267	61,267	61,334	61,284	0	(17)	0	(17)	0	61,267	0	0	0	1,450	08/01/2018
31294K-Y9-0	FHLMC Gold Pool E01636 4.000% 03/01/19		12/01/2011	Paydown		98,894	98,894	99,095	98,989	0	(95)	0	(95)	0	98,894	0	0	0	2,090	03/01/2019
312965-ZY-5	FHLMC Gold Pool B13459 4.500% 04/01/19		12/01/2011	Paydown		89,631	89,631	84,757	85,444	0	4,187	0	4,187	0	89,631	0	0	0	2,125	04/01/2019
312967-G5-5	FHLMC Gold Pool B14720 4.500% 05/01/19		12/01/2011	Paydown		34,065	34,065	32,484	32,688	0	1,377	0	1,377	0	34,065	0	0	0	791	05/01/2019
31296L-FT-3	FHLMC Gold Pool A11978 5.500% 08/01/33		12/01/2011	Paydown		79,167	79,167	81,585	81,449	0	(2,282)	0	(2,282)	0	79,167	0	0	0	2,414	08/01/2033
31296N-CQ-8	FHLMC Gold Pool A13679 6.000% 09/01/33		12/01/2011	Paydown		2,339	2,339	2,326	2,326	0	13	0	13	0	2,339	0	0	0	64	09/01/2033
31296N-W2-9	FHLMC Gold Pool A14265 6.000% 10/01/33		12/01/2011	Paydown		4,242	4,242	4,336	4,321	0	(80)	0	(80)	0	4,242	0	0	0	66	10/01/2033
31296P-YM-8	FHLMC Gold Pool A15216 5.500% 10/01/33		12/01/2011	Paydown		42,927	42,927	43,403	43,378	0	(451)	0	(451)	0	42,927	0	0	0	1,230	10/01/2033
31296P-YP-1	FHLMC Gold Pool A15218 5.500% 10/01/33		12/01/2011	Paydown		67,504	67,504	67,765	67,747	0	(243)	0	(243)	0	67,504	0	0	0	2,919	10/01/2033
31297A-3F-9	FHLMC Gold Pool A23498 6.000% 06/01/34		12/01/2011	Paydown		159,541	159,541	163,081	162,563	0	(3,022)	0	(3,022)	0	159,541	0	0	0	2,485	06/01/2034
31297B-LR-1	FHLMC Gold Pool A23936 6.000% 07/01/34		12/01/2011	Paydown		38,984	38,984	39,848	39,811	0	(827)	0	(827)	0	38,984	0	0	0	1,313	07/01/2034
31297C-NH-9	FHLMC Gold Pool A24892 6.000% 07/01/34		12/01/2011	Paydown		34,876	34,876	35,650	35,618	0	(742)	0	(742)	0	34,876	0	0	0	1,219	07/01/2034
31297C-RA-0	FHLMC Gold Pool A24981 6.000% 07/01/34		12/01/2011	Paydown		5,309	5,309	5,427	5,422	0	(113)	0	(113)	0	5,309	0	0	0	115	07/01/2034
31297C-YZ-7	FHLMC Gold Pool A25228 6.000% 08/01/34		12/01/2011	Paydown		423	423	432	432	0	(9)	0	(9)	0	423	0	0	0	14	08/01/2034
31297E-DL-7	FHLMC Gold Pool A26407 6.000% 09/01/34		12/01/2011	Paydown		64,701	64,701	66,137	66,080	0	(1,379)	0	(1,379)	0	64,701	0	0	0	1,912	09/01/2034
31297E-ZZ-2	FHLMC Gold Pool A27060 6.000% 09/01/34		12/01/2011	Paydown		9,703	9,703	9,919	9,907	0	(204)	0	(204)	0	9,703	0	0	0	273	09/01/2034
31297F-4D-2	FHLMC Gold Pool A28020 6.000% 10/01/34		02/01/2011	Paydown		7,866	7,866	8,040	8,030	0	(164)	0	(164)	0	7,866	0	0	0	79	10/01/2034
31297F-G5-6	FHLMC Gold Pool A27420 6.000% 10/01/34		12/01/2011	Paydown		7,950	7,950	8,126	8,117	0	(167)	0	(167)	0	7,950	0	0	0	369	10/01/2034
31297H-Z3-6	FHLMC Gold Pool A29762 6.000% 01/01/35		12/01/2011	Paydown		282,247	282,247	288,510	288,269	0	(6,021)	0	(6,021)	0	282,247	0	0	0	12,538	01/01/2035
31297K-S4-5	FHLMC Gold Pool A30539 6.000% 12/01/34		12/01/2011	Paydown		278	278	284	284	0	(6)	0	(6)	0	278	0	0	0	9	12/01/2034
31297L-TY-6	FHLMC Gold Pool A31467 6.000% 02/01/35		12/01/2011	Paydown		12,178	12,178	12,448	12,436	0	(259)	0	(259)	0	12,178	0	0	0	541	02/01/2035
31297N-MM-5	FHLMC Gold Pool A33064 6.000% 01/01/32		12/01/2011	Paydown		36,050	36,050	36,850	36,808	0	(758)	0	(758)	0	36,050	0	0	0	1,209	01/01/2032
31297U-BG-4	FHLMC Gold Pool A38139 5.500% 10/01/35		12/01/2011	Paydown		53,207	53,207	51,267	51,292	0	1,915	0	1,915	0	53,207	0	0	0	1,631	10/01/2035
31297U-T6-7	FHLMC Gold Pool A38673 5.500% 10/01/35		12/01/2011	Paydown		63,353	63,353	62,789	62,810	0	544	0	544	0	63,353	0	0	0	2,030	10/01/2035

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
31298P-7A-2	FHLMC Gold Pool C53589 6.500% 06/01/31		12/01/2011	Paydown		11,471	11,471	12,015	11,979	0	(508)	0	(508)	0	11,471	0	0	0	504	06/01/2031
31335H-WE-9	FHLMC Gold Pool 090645 5.500% 03/01/23		12/01/2011	Paydown		51,173	51,173	50,293	50,352	0	821	0	821	0	51,173	0	0	0	1,385	03/01/2023
31335H-XL-2	FHLMC Gold Pool C90683 5.000% 06/01/23		12/01/2011	Paydown		61,873	61,873	59,693	59,817	0	2,056	0	2,056	0	61,873	0	0	0	1,533	06/01/2023
31347P-5N-7	FHLMC Pool 532653 8.500% 06/01/18		12/01/2011	Paydown		10,125	10,125	10,625	10,401	0	(276)	0	(276)	0	10,125	0	0	0	472	06/01/2018
31368H-JS-3	FNMA Pool 190273 7.000% 08/01/26		12/01/2011	Paydown		1,778	1,778	1,813	1,806	0	(28)	0	(28)	0	1,778	0	0	0	63	08/01/2026
31371L-DX-4	FNMA Pool 254918 4.500% 09/01/33		12/01/2011	Paydown		74,447	74,447	67,840	68,105	0	6,342	0	6,342	0	74,447	0	0	0	1,961	09/01/2033
31371L-EW-5	FNMA Pool 254949 5.000% 11/01/33		12/01/2011	Paydown		78,465	78,465	76,564	76,650	0	1,814	0	1,814	0	78,465	0	0	0	2,108	11/01/2033
31371L-FY-0	FNMA Pool 254983 5.500% 12/01/33		12/01/2011	Paydown		89,366	89,366	86,671	86,751	0	2,615	0	2,615	0	89,366	0	0	0	2,523	12/01/2033
31371L-MX-4	FNMA Pool 255174 4.000% 03/01/14		12/01/2011	Paydown		57,523	57,523	59,734	59,472	0	(1,949)	0	(1,949)	0	57,523	0	0	0	1,170	03/01/2014
31371L-QY-8	FNMA Pool 255271 5.000% 06/01/24		12/01/2011	Paydown		121,472	121,472	121,093	121,089	0	383	0	383	0	121,472	0	0	0	2,978	06/01/2024
31371M-5N-3	FNMA Pool 256553 6.000% 01/01/37		12/01/2011	Paydown		52,639	52,639	52,750	52,746	0	(107)	0	(107)	0	52,639	0	0	0	1,583	01/01/2037
31371M-CF-2	FNMA Pool 255770 5.500% 07/01/35		12/01/2011	Paydown		169,268	169,268	163,899	164,040	0	5,227	0	5,227	0	169,268	0	0	0	4,887	07/01/2035
31371M-F8-5	FNMA Pool 255891 5.000% 10/01/20		12/01/2011	Paydown		6,298	6,298	6,209	6,217	0	80	0	80	0	6,298	0	0	0	169	10/01/2020
31371M-MG-9	FNMA Pool 256059 5.500% 01/01/36		12/01/2011	Paydown		54,266	54,266	53,850	53,855	0	411	0	411	0	54,266	0	0	0	1,521	01/01/2036
31371M-Y9-2	FNMA Pool 256436 6.000% 10/01/36		12/01/2011	Paydown		78,260	78,260	78,866	78,840	0	(579)	0	(579)	0	78,260	0	0	0	2,354	10/01/2036
31371N-FP-5	FNMA Pool 256774 7.000% 06/01/37		12/01/2011	Paydown		17,951	17,951	18,487	18,456	0	(505)	0	(505)	0	17,951	0	0	0	587	06/01/2037
31371N-GG-4	FNMA Pool 256799 5.500% 07/01/37		12/01/2011	Paydown		35,726	35,726	35,207	35,216	0	510	0	510	0	35,726	0	0	0	964	07/01/2037
31371N-GU-3	FNMA Pool 256811 7.000% 07/01/37		12/01/2011	Paydown		30,925	30,925	31,848	31,799	0	(874)	0	(874)	0	30,925	0	0	0	1,036	07/01/2037
31371N-JK-2	FNMA Pool 256866 5.000% 08/01/27		12/01/2011	Paydown		93,686	93,686	89,441	89,612	0	4,074	0	4,074	0	93,686	0	0	0	2,450	08/01/2027
31371P-C5-7	FNMA Pool 257592 5.000% 03/01/39		12/01/2011	Paydown		43,006	43,006	44,122	44,098	0	(1,092)	0	(1,092)	0	43,006	0	0	0	1,175	03/01/2039
31374T-EU-9	FNMA Pool 323347 7.000% 09/01/28		12/01/2011	Paydown		1,369	1,369	1,395	1,390	0	(22)	0	(22)	0	1,369	0	0	0	58	09/01/2028
31374T-F4-6	FNMA Pool 323387 6.500% 11/01/13		12/01/2011	Paydown		20,504	20,504	21,023	20,665	0	(161)	0	(161)	0	20,504	0	0	0	681	11/01/2013
31374T-HN-2	FNMA Pool 323437 5.500% 12/01/13		12/01/2011	Paydown		48,599	48,599	49,602	49,021	0	(422)	0	(422)	0	48,599	0	0	0	1,378	12/01/2013
31374T-PG-8	FNMA Pool 323623 6.000% 03/01/14		12/01/2011	Paydown		30,736	30,736	31,624	31,065	0	(329)	0	(329)	0	30,736	0	0	0	954	03/01/2014
31375P-PD-2	FNMA Pool 340720 5.500% 03/01/11		03/01/2011	Paydown		3,170	3,170	3,235	3,168	0	2	0	2	0	3,170	0	0	0	29	03/01/2011
31376K-RC-2	FNMA Pool 357883 5.000% 05/01/35		12/01/2011	Paydown		1,597,102	1,597,102	1,548,662	1,550,186	0	46,916	0	46,916	0	1,597,102	0	0	0	42,007	05/01/2035
31376K-UK-0	FNMA Pool 357986 4.500% 08/01/20		12/01/2011	Paydown		74,898	74,898	71,170	71,685	0	3,213	0	3,213	0	74,898	0	0	0	1,440	08/01/2020
31379U-5D-9	FNMA Pool 430244 7.000% 06/01/28		12/01/2011	Paydown		321	321	327	325	0	(4)	0	(4)	0	321	0	0	0	12	06/01/2028
31380C-U3-0	FNMA Pool 436302 6.500% 08/01/28		12/01/2011	Paydown		2,690	2,690	2,689	2,688	0	2	0	2	0	2,690	0	0	0	69	08/01/2028
31382H-3F-0	FNMA Pool 483298 5.500% 02/01/14		12/01/2011	Paydown		12,085	12,085	12,334	12,246	0	(162)	0	(162)	0	12,085	0	0	0	344	02/01/2014
31384V-QX-3	FNMA Pool 535170 5.500% 09/01/14		12/01/2011	Paydown		129,561	129,561	133,914	131,456	0	(1,895)	0	(1,895)	0	129,561	0	0	0	3,589	09/01/2014
31384W-B9-0	FNMA Pool 535664 7.000% 01/01/31		12/01/2011	Paydown		32,917	32,917	34,846	34,690	0	(1,773)	0	(1,773)	0	32,917	0	0	0	1,083	01/01/2031
31385J-JC-3	FNMA Pool 545759 6.500% 07/01/32		12/01/2011	Paydown		10,429	10,429	10,866	10,838	0	(409)	0	(409)	0	10,429	0	0	0	350	07/01/2032
31385X-A9-8	FNMA Pool 555432 5.500% 05/01/33		12/01/2011	Paydown		2,185,493	2,185,493	2,286,572	2,284,163	0	(98,670)	0	(98,670)	0	2,185,493	0	0	0	60,409	05/01/2033
31385X-EW-3	FNMA Pool 555549 5.000% 06/01/18		12/01/2011	Paydown		53,897	53,897	52,036	52,352	0	1,546	0	1,546	0	53,897	0	0	0	1,369	06/01/2018
31385X-GA-9	FNMA Pool 555593 6.000% 02/01/18		12/01/2011	Paydown		49,820	49,820	51,838	51,135	0	(1,315)	0	(1,315)	0	49,820	0	0	0	1,496	02/01/2018
31385X-JW-8	FNMA Pool 555677 5.500% 07/01/33		12/01/2011	Paydown		3,526,869	3,526,869	3,506,783	3,507,249	0	19,620	0	19,620	0	3,526,869	0	0	0	97,509	07/01/2033
31385X-NY-9	FNMA Pool 555807 6.000% 04/01/18		12/01/2011	Paydown		10,472	10,472	10,914	10,769	0	(297)	0	(297)	0	10,472	0	0	0	335	04/01/2018
31386E-MR-6	FNMA Pool 561168 7.500% 12/01/30		09/01/2011	Paydown		6,355	6,355	6,425	6,403	0	(48)	0	(48)	0	6,355	0	0	0	353	12/01/2030
31386W-4K-1	FNMA Pool 576026 7.000% 12/01/14		12/01/2011	Paydown		26,951	26,951	27,450	27,309	0	(358)	0	(358)	0	26,951	0	0	0	919	12/01/2014
31387S-MG-8	FNMA Pool 592659 6.000% 07/01/16		12/01/2011	Paydown		2,505	2,505	2,617	2,575	0	(69)	0	(69)	0	2,505	0	0	0	92	07/01/2016
31389V-Q9-1	FNMA Pool 636880 6.500% 04/01/32		12/01/2011	Paydown		1,566	1,566	1,573	1,573	0	(6)	0	(6)	0	1,566	0	0	0	45	04/01/2032
31389X-4Q-3	FNMA Pool 639031 6.000% 04/01/32		12/01/2011	Paydown		201,584	201,584	200,409	200,419	0	1,165	0	1,165	0	201,584	0	0	0	5,262	04/01/2032
3138A1-KK-6	FNMA Pool AH0297 4.000% 12/01/40		12/01/2011	Paydown		81,979	81,979	82,027	82,026	0	(47)	0	(47)	0	81,979	0	0	0	2,268	12/01/2040
3138A4-WP-6	FNMA Pool AH3353 3.500% 01/01/26		12/01/2011	Paydown		75,111	75,111	75,480	75,487	0	(377)	0	(377)	0	75,111	0	0	0	1,730	01/01/2026
31391B-VM-6	FNMA Pool 662220 6.500% 11/01/32		12/01/2011	Paydown		149	149	151	151	0	(2)	0	(2)	0	149	0	0	0	6	11/01/2032
31391D-RC-9	FNMA Pool 663883 6.500% 10/01/32		12/01/2011	Paydown		7,202	7,202	7,560	7,548	0	(346)	0	(346)	0	7,202	0	0	0	255	10/01/2032
31391U-TU-9	FNMA Pool 677463 6.000% 01/01/33		12/01/2011	Paydown		26,647	26,647	27,504	27,461	0	(814)	0	(814)	0	26,647	0	0	0	954	01/01/2033
31392F-FJ-1	FNMA 2002-73 DA 4.500% 11/25/17		12/01/2011	Paydown		139	139	139	139	0	0	0	0	0	139	0	0	0	3	07/25/2017
313978-MQ-8	FHLMC Pool D39367 6.000% 08/01/23		12/01/2011	Paydown		1,478	1,478	1,511	1,503	0	(25)	0	(25)	0	1,478	0	0	0	50	08/01/2023
31400C-CM-4	FNMA Pool 683276 6.500% 02/01/33		12/01/2011	Paydown		1,184	1,184	1,190	1,189	0	(5)	0	(5)	0	1,184	0	0	0	26	02/01/2033
31400L-4A-9	FNMA Pool 691217 5.500% 02/01/37		12/01/2011	Paydown		47,699	47,699	47,315	47,324	0	374	0	374	0	47,699	0	0	0	1,838	02/01/2037
31401N-2L-2	FNMA Pool 713679 5.000% 08/01/33		12/01/2011	Paydown		388,088	388,088	381,357	381,816	0	6,271	0	6,271	0	388,088	0	0	0	10,053	08/01/2033
31401Y-T9-6	FNMA Pool 722476 6.000% 07/01/33		12/01/2011	Paydown		43,445	43,445	44,414	44,253	0	(808)	0	(808)	0	43,445	0	0	0	1,107	07/01/2033
31402C-4E-9	FNMA Pool 725421 7.000% 09/01/17		12/01/2011	Paydown		66,092	66,092	70,801	69,284	0	(3,192)	0	(3,192)	0	66,092	0	0	0	2,446	09/01/2017
31402C-QJ-4	FNMA Pool 725057 6.000% 01/01/34		12/01/2011	Paydown		38,389	38,389	39,528	39,466	0	(1,077)	0	(1,077)	0	38,389	0	0	0	1,110	01/01/2034
31402C-TT-9	FNMA Pool 725162 6.000% 02/01/34		12/01/2011	Paydown		455,560	455,560	463,618	463,254	0	(7,693)	0	(7,693)	0	455,560	0	0	0	14,000	02/01/2034

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
31402C-VY-5	FNMA Pool 725231 5.000% 02/01/34		12/01/2011	Paydown		102,325	102,325	99,559	99,631	0	2,694	0	2,694	0	102,325	0	0	0	2,685	02/01/2034
31402C-Y9-7	FNMA Pool 725336 6.000% 04/01/16		12/01/2011	Paydown		31,749	31,749	33,451	32,769	0	(1,020)	0	(1,020)	0	31,749	0	0	0	982	04/01/2016
31402D-MJ-6	FNMA Pool 725861 6.000% 08/01/19		12/01/2011	Paydown		23,249	23,249	24,386	24,095	0	(847)	0	(847)	0	23,249	0	0	0	734	08/01/2019
31402E-2V-9	FNMA Pool 727188 5.000% 08/01/33		12/01/2011	Paydown		685,730	685,730	643,729	645,033	0	40,697	0	40,697	0	685,730	0	0	0	17,867	08/01/2033
31402F-EJ-0	FNMA Pool 727437 4.500% 07/01/18		12/01/2011	Paydown		271,514	271,514	257,429	259,715	0	11,799	0	11,799	0	271,514	0	0	0	6,878	07/01/2018
31402N-JM-1	FNMA Pool 733868 6.000% 12/01/32		12/01/2011	Paydown		3,515	3,515	3,594	3,589	0	(73)	0	(73)	0	3,515	0	0	0	108	12/01/2032
31402Q-Y3-9	FNMA Pool 735230 5.500% 02/01/35		12/01/2011	Paydown		191,921	191,921	184,185	184,399	0	7,522	0	7,522	0	191,921	0	0	0	5,365	02/01/2035
31402R-DF-3	FNMA Pool 735502 6.000% 04/01/35		12/01/2011	Paydown		99,535	99,535	98,726	98,738	0	797	0	797	0	99,535	0	0	0	2,960	04/01/2035
31402R-F8-7	FNMA Pool 735591 5.000% 06/01/35		12/01/2011	Paydown		543,488	543,488	574,951	574,810	0	(31,322)	0	(31,322)	0	543,488	0	0	0	14,045	06/01/2035
31402R-FT-1	FNMA Pool 735578 5.000% 06/01/35		01/06/2011	Citigroup Global Markets		2,576,373	2,451,864	2,547,449	2,546,367	0	1,701	0	1,701	0	2,548,069	0	28,304	28,304	13,621	06/01/2035
31402R-FT-1	FNMA Pool 735578 5.000% 06/01/35		01/01/2011	Paydown		92,417	92,417	96,019	95,979	0	(3,562)	0	(3,562)	0	92,417	0	0	0	385	06/01/2035
31402R-RR-2	FNMA Pool 735896 6.000% 09/01/35		12/01/2011	Paydown		99,156	99,156	98,366	98,378	0	778	0	778	0	99,156	0	0	0	2,769	09/01/2035
31402R-T4-1	FNMA Pool 735971 5.500% 11/01/34		12/01/2011	Paydown		260,233	260,233	252,752	252,952	0	7,281	0	7,281	0	260,233	0	0	0	7,173	11/01/2034
31402T-CJ-2	FNMA Pool 737273 6.500% 09/01/33		12/01/2011	Paydown		20,552	20,552	20,877	20,870	0	(318)	0	(318)	0	20,552	0	0	0	668	09/01/2033
31403C-6L-0	FNMA Pool 745275 5.000% 02/01/36		01/06/2011	Citigroup Global Markets		7,133,294	6,788,562	7,056,980	7,052,020	0	4,457	0	4,457	0	7,056,478	0	76,816	76,816	37,714	02/01/2036
31403C-6L-0	FNMA Pool 745275 5.000% 02/01/36		01/01/2011	Paydown		249,299	249,299	259,156	258,974	0	(9,675)	0	(9,675)	0	249,299	0	0	0	1,039	02/01/2036
31403D-BD-0	FNMA Pool 745336 5.000% 03/01/36		12/01/2011	Paydown		102,225	102,225	96,275	96,436	0	5,788	0	5,788	0	102,225	0	0	0	2,602	03/01/2036
31403D-BX-6	FNMA Pool 745354 5.500% 03/01/36		12/01/2011	Paydown		37,910	37,910	37,727	37,728	0	183	0	183	0	37,910	0	0	0	1,071	03/01/2036
31403D-DX-4	FNMA Pool 745418 5.500% 04/01/36		12/01/2011	Paydown		1,493,280	1,493,280	1,441,881	1,442,482	0	50,798	0	50,798	0	1,493,280	0	0	0	41,087	04/01/2036
31403D-SV-2	FNMA Pool 745832 6.000% 04/01/21		12/01/2011	Paydown		54,544	54,544	55,362	55,243	0	(698)	0	(698)	0	54,544	0	0	0	1,680	04/01/2021
31403F-HF-4	FNMA Pool 747330 6.000% 10/01/33		12/01/2011	Paydown		34,630	34,630	35,403	35,369	0	(739)	0	(739)	0	34,630	0	0	0	1,075	10/01/2033
31403F-NS-9	FNMA Pool 747501 6.000% 11/01/33		12/01/2011	Paydown		65,284	65,284	67,385	67,282	0	(1,998)	0	(1,998)	0	65,284	0	0	0	2,420	11/01/2033
31403K-ET-6	FNMA Pool 750846 5.500% 01/01/34		12/01/2011	Paydown		50,160	50,160	50,642	50,536	0	(375)	0	(375)	0	50,160	0	0	0	812	01/01/2034
31403M-QJ-1	FNMA Pool 752957 5.000% 10/01/18		12/01/2011	Paydown		59,606	59,606	57,548	58,022	0	1,584	0	1,584	0	59,606	0	0	0	1,508	10/01/2018
31403Q-BM-1	FNMA Pool 754344 4.500% 12/01/18		12/01/2011	Paydown		65,542	65,542	65,419	65,388	0	154	0	154	0	65,542	0	0	0	1,611	12/01/2018
31404E-DE-3	FNMA Pool 766101 5.500% 02/01/34		12/01/2011	Paydown		154,451	154,451	162,101	161,910	0	(7,459)	0	(7,459)	0	154,451	0	0	0	3,661	02/01/2034
31404J-M8-5	FNMA Pool 769983 5.000% 03/01/19		12/01/2011	Paydown		136,128	136,128	131,789	132,448	0	3,680	0	3,680	0	136,128	0	0	0	3,534	03/01/2019
31404L-TH-3	FNMA Pool 771952 6.000% 02/01/34		12/01/2011	Paydown		5,485	5,485	5,454	5,454	0	31	0	31	0	5,485	0	0	0	189	02/01/2034
31404S-FL-4	FNMA Pool 776971 5.000% 04/01/34		12/01/2011	Paydown		245,705	245,705	231,692	232,167	0	13,538	0	13,538	0	245,705	0	0	0	6,041	04/01/2034
31404T-BM-4	FNMA Pool 777744 6.000% 05/01/34		12/01/2011	Paydown		11,688	11,688	11,595	11,596	0	91	0	91	0	11,688	0	0	0	505	05/01/2034
31405P-6A-3	FNMA Pool 795665 6.000% 02/01/35		12/01/2011	Paydown		272	272	278	278	0	(6)	0	(6)	0	272	0	0	0	9	02/01/2035
31405S-JS-4	FNMA Pool 797773 5.000% 03/01/20		12/01/2011	Paydown		40,204	40,204	38,734	38,910	0	1,294	0	1,294	0	40,204	0	0	0	949	03/01/2020
31405X-GS-6	FNMA Pool 802209 6.000% 10/01/34		12/01/2011	Paydown		3,165	3,165	3,236	3,232	0	(67)	0	(67)	0	3,165	0	0	0	122	10/01/2034
31406B-HN-3	FNMA Pool 804937 6.000% 12/01/19		12/01/2011	Paydown		7,454	7,454	7,740	7,708	0	(254)	0	(254)	0	7,454	0	0	0	245	12/01/2019
31406G-Q2-8	FNMA Pool 809673 5.500% 02/01/35		12/01/2011	Paydown		127,682	127,682	130,396	130,219	0	(2,537)	0	(2,537)	0	127,682	0	0	0	3,868	02/01/2035
31406G-RN-1	FNMA Pool 809693 5.000% 02/01/35		12/01/2011	Paydown		34,863	34,863	34,464	34,474	0	388	0	388	0	34,863	0	0	0	863	02/01/2035
31406U-LE-6	FNMA Pool 820325 5.000% 08/01/35		12/01/2011	Paydown		19,523	19,523	18,340	18,356	0	1,168	0	1,168	0	19,523	0	0	0	518	08/01/2035
31406V-LQ-7	FNMA Pool 821235 6.000% 05/01/35		03/30/2011	Citigroup Global Markets		214,915	196,185	201,458	201,150	0	(44)	0	(44)	0	201,106	0	13,809	13,809	3,924	05/01/2035
31406V-LQ-7	FNMA Pool 821235 6.000% 05/01/35		03/01/2011	Paydown		836	836	859	857	0	(21)	0	(21)	0	836	0	0	0	8	05/01/2035
31407A-FZ-9	FNMA Pool 824684 5.500% 05/01/20		03/30/2011	Citigroup Global Markets		240,289	221,051	218,044	218,564	0	57	0	57	0	218,621	0	21,668	21,668	4,053	05/01/2020
31407A-FZ-9	FNMA Pool 824684 5.500% 05/01/20		03/01/2011	Paydown		5,290	5,290	5,218	5,231	0	60	0	60	0	5,290	0	0	0	48	05/01/2020
31407H-FQ-4	FNMA Pool 830975 5.000% 08/01/35		12/01/2011	Paydown		69,339	69,339	68,332	68,360	0	980	0	980	0	69,339	0	0	0	1,488	08/01/2035
31407J-DC-3	FNMA Pool 831799 6.500% 09/01/36		12/01/2011	Paydown		54,077	54,077	55,683	55,632	0	(1,555)	0	(1,555)	0	54,077	0	0	0	1,681	09/01/2036
31407J-MC-3	FNMA Pool 832055 5.000% 08/01/35		12/01/2011	Paydown		27,668	27,668	25,991	26,067	0	1,600	0	1,600	0	27,668	0	0	0	671	08/01/2035
31407J-UF-7	FNMA Pool 832282 5.000% 08/01/35		12/01/2011	Paydown		94,829	94,829	92,525	92,595	0	2,234	0	2,234	0	94,829	0	0	0	2,475	08/01/2035
31407K-2E-8	FNMA Pool 833373 5.000% 08/01/35		12/01/2011	Paydown		418,670	418,670	393,298	393,720	0	24,949	0	24,949	0	418,670	0	0	0	12,364	08/01/2035
31407K-H5-1	FNMA Pool 832852 5.000% 09/01/35		12/01/2011	Paydown		46,806	46,806	46,102	46,123	0	683	0	683	0	46,806	0	0	0	1,222	09/01/2035
31407K-RY-7	FNMA Pool 833103 5.500% 09/01/35		12/01/2011	Paydown		17,911	17,911	17,297	17,301	0	610	0	610	0	17,911	0	0	0	709	09/01/2035
31407N-CG-6	FNMA Pool 835371 5.000% 09/01/35		12/01/2011	Paydown		300,136	300,136	281,948	282,284	0	17,852	0	17,852	0	300,136	0	0	0	7,834	09/01/2035
31407N-P4-9	FNMA Pool 835743 5.000% 09/01/35		12/01/2011	Paydown		31,326	31,326	30,855	30,868	0	458	0	458	0	31,326	0	0	0	809	09/01/2035
31407Q-ND-4	FNMA Pool 837488 5.000% 09/01/35		12/01/2011	Paydown		502,684	502,684	472,221	473,035	0	29,648	0	29,648	0	502,684	0	0	0	10,838	09/01/2035
31407R-4F-8	FNMA Pool 838822 5.000% 09/01/35		12/01/2011	Paydown		59,314	59,314	55,720	55,789	0	3,525	0	3,525	0	59,314	0	0	0	2,142	09/01/2035
31407R-TE-4	FNMA Pool 838549 6.000% 10/01/35		12/01/2011	Paydown		51,874	51,874	52,316	52,296	0	(422)	0	(422)	0	51,874	0	0	0	1,336	10/01/2035

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
31407R-VX-9	FNMA Pool 838630 4.500% 10/01/35		12/01/2011	Paydown		42,494	42,494	38,336	38,475	0	4,020	0	4,020	0	42,494	0	0	0	1,120	10/01/2035
31407V-CL-7	FNMA Pool 841675 4.500% 09/01/20		12/01/2011	Paydown		70,598	70,598	67,278	67,652	0	2,946	0	2,946	0	70,598	0	0	0	1,420	09/01/2020
31407V-YH-2	FNMA Pool 842312 6.000% 07/01/31		12/01/2011	Paydown		6,394	6,394	6,368	6,368	0	26	0	26	0	6,394	0	0	0	207	07/01/2031
31407X-DP-3	FNMA Pool 843510 4.500% 11/01/20		12/01/2011	Paydown		63,174	63,174	60,203	60,543	0	2,631	0	2,631	0	63,174	0	0	0	1,344	11/01/2020
31407X-YD-7	FNMA Pool 844108 5.500% 11/01/20		12/01/2011	Paydown		44,913	44,913	44,015	44,079	0	834	0	834	0	44,913	0	0	0	945	11/01/2020
31407Y-4P-1	FNMA Pool 845130 4.000% 12/01/20		12/01/2011	Paydown		212,277	212,277	200,701	202,010	0	10,267	0	10,267	0	212,277	0	0	0	4,624	12/01/2020
31407Y-5W-5	FNMA Pool 845161 5.000% 01/01/21		12/01/2011	Paydown		2,791	2,791	2,752	2,755	0	37	0	37	0	2,791	0	0	0	71	01/01/2021
31407Y-VF-3	FNMA Pool 844914 4.000% 11/01/20		12/01/2011	Paydown		129,684	129,684	120,363	121,237	0	8,447	0	8,447	0	129,684	0	0	0	2,387	11/01/2020
31408A-HV-5	FNMA Pool 845444 5.000% 03/01/21		12/01/2011	Paydown		11,012	11,012	10,857	10,868	0	144	0	144	0	11,012	0	0	0	282	03/01/2021
31408A-JH-4	FNMA Pool 845464 5.000% 03/01/21		12/01/2011	Paydown		1,875	1,875	1,848	1,851	0	24	0	24	0	1,875	0	0	0	50	03/01/2021
31408E-VF-6	FNMA Pool 849414 5.500% 11/01/35		12/01/2011	Paydown		4,622	4,622	4,463	4,466	0	156	0	156	0	4,622	0	0	0	133	11/01/2035
31408J-LS-8	FNMA Pool 852737 5.000% 01/01/21		12/01/2011	Paydown		20,939	20,939	20,645	20,660	0	279	0	279	0	20,939	0	0	0	588	01/01/2021
31408J-Q3-8	FNMA Pool 852874 4.000% 04/01/20		12/01/2011	Paydown		122,592	122,592	116,385	118,110	0	4,482	0	4,482	0	122,592	0	0	0	2,413	04/01/2020
31409A-4L-0	FNMA Pool 865827 5.000% 03/01/21		12/01/2011	Paydown		68,519	68,519	67,555	67,624	0	895	0	895	0	68,519	0	0	0	1,026	03/01/2021
31409A-QN-2	FNMA Pool 865461 6.000% 02/01/36		12/01/2011	Paydown		55,466	55,466	54,928	54,930	0	535	0	535	0	55,466	0	0	0	1,348	02/01/2036
31409F-WR-5	FNMA Pool 870156 5.000% 03/01/36		12/01/2011	Paydown		9,282	9,282	8,679	8,697	0	584	0	584	0	9,282	0	0	0	208	03/01/2036
31409G-UV-6	FNMA Pool 870996 6.000% 12/01/36		12/01/2011	Paydown		47,376	47,376	47,768	47,751	0	(375)	0	(375)	0	47,376	0	0	0	1,980	12/01/2036
31409G-XH-4	FNMA Pool 871080 5.000% 11/01/21		12/01/2011	Paydown		66,214	66,214	63,974	64,096	0	2,118	0	2,118	0	66,214	0	0	0	1,826	11/01/2021
31409U-VC-6	FNMA Pool 879111 4.500% 05/01/21		12/01/2011	Paydown		17,088	17,088	16,284	16,352	0	736	0	736	0	17,088	0	0	0	319	05/01/2021
31409X-SS-9	FNMA Pool 881729 6.500% 03/01/36		12/01/2011	Paydown		22,139	22,139	24,357	24,311	0	(2,172)	0	(2,172)	0	22,139	0	0	0	873	03/01/2036
31410B-B3-7	FNMA Pool 883958 5.500% 06/01/21		12/01/2011	Paydown		57,181	57,181	56,734	56,753	0	428	0	428	0	57,181	0	0	0	1,365	06/01/2021
31410E-MF-2	FNMA Pool 886958 6.000% 06/01/36		12/01/2011	Paydown		231,080	231,080	228,589	228,641	0	2,439	0	2,439	0	231,080	0	0	0	5,783	06/01/2036
31410F-2S-3	FNMA Pool 888285 6.500% 03/01/37		12/01/2011	Paydown		2,043,297	2,043,297	2,084,562	2,082,804	0	(39,506)	0	(39,506)	0	2,043,297	0	0	0	66,774	03/01/2037
31410F-Z9-9	FNMA Pool 888268 6.000% 03/01/37		12/01/2011	Paydown		85,910	85,910	85,822	85,820	0	90	0	90	0	85,910	0	0	0	2,562	03/01/2037
31410K-EN-0	FNMA Pool 889441 5.500% 05/01/38		12/01/2011	Paydown		653,964	653,964	679,509	678,954	0	(24,990)	0	(24,990)	0	653,964	0	0	0	17,912	05/01/2038
31410K-K7-8	FNMA Pool 889618 5.500% 05/01/38		12/01/2011	Paydown		752,448	752,448	781,841	781,180	0	(28,732)	0	(28,732)	0	752,448	0	0	0	20,899	05/01/2038
31410K-M4-3	FNMA Pool 889679 5.500% 07/01/38		12/01/2011	Paydown		886,784	886,784	921,424	920,570	0	(33,786)	0	(33,786)	0	886,784	0	0	0	24,458	07/01/2038
31410K-XK-5	FNMA Pool 889982 5.500% 11/01/38		12/01/2011	Paydown		237,282	237,282	243,436	243,264	0	(5,982)	0	(5,982)	0	237,282	0	0	0	6,372	11/01/2038
31410M-TK-6	FNMA Pool 891654 6.500% 06/01/36		12/01/2011	Paydown		35,981	35,981	36,341	36,335	0	(354)	0	(354)	0	35,981	0	0	0	1,299	06/01/2036
31410Q-T6-8	FNMA Pool 894373 5.000% 10/01/21		12/01/2011	Paydown		31,834	31,834	31,386	31,422	0	412	0	412	0	31,834	0	0	0	771	10/01/2021
31410T-CY-9	FNMA Pool 896587 5.000% 08/01/21		12/01/2011	Paydown		1,383	1,383	1,364	1,365	0	18	0	18	0	1,383	0	0	0	29	08/01/2021
31410T-Y6-6	FNMA Pool 897233 6.000% 10/01/36		12/01/2011	Paydown		6,895	6,895	6,948	6,946	0	(51)	0	(51)	0	6,895	0	0	0	194	10/01/2036
31410V-VX-5	FNMA Pool 898930 6.000% 08/01/36		12/01/2011	Paydown		6,551	6,551	6,602	6,599	0	(48)	0	(48)	0	6,551	0	0	0	168	08/01/2036
31410X-6R-2	FNMA Pool 900980 6.000% 09/01/36		12/01/2011	Paydown		50,001	50,001	50,387	50,364	0	(364)	0	(364)	0	50,001	0	0	0	1,637	09/01/2036
31410X-X8-4	FNMA Pool 900803 5.000% 12/01/21		12/01/2011	Paydown		80,174	80,174	79,046	79,110	0	1,064	0	1,064	0	80,174	0	0	0	1,908	12/01/2021
31411A-JT-3	FNMA Pool 902174 6.000% 11/01/36		12/01/2011	Paydown		2,235	2,235	2,252	2,251	0	(16)	0	(16)	0	2,235	0	0	0	64	11/01/2036
31411A-QG-3	FNMA Pool 902355 6.000% 11/01/36		12/01/2011	Paydown		2,481	2,481	2,500	2,499	0	(18)	0	(18)	0	2,481	0	0	0	92	11/01/2036
31411A-U3-7	FNMA Pool 902502 5.500% 11/01/36		12/01/2011	Paydown		7,207	7,207	7,128	7,130	0	77	0	77	0	7,207	0	0	0	222	11/01/2036
31411D-4L-0	FNMA Pool 905427 5.000% 11/01/21		12/01/2011	Paydown		166,223	166,223	163,885	164,033	0	2,190	0	2,190	0	166,223	0	0	0	3,649	11/01/2021
31411D-NZ-8	FNMA Pool 905008 4.500% 05/01/22		12/01/2011	Paydown		7,371	7,371	7,025	7,070	0	302	0	302	0	7,371	0	0	0	132	05/01/2022
31411E-6E-2	FNMA Pool 906369 5.000% 01/01/37		12/01/2011	Paydown		44,217	44,217	42,071	42,127	0	2,089	0	2,089	0	44,217	0	0	0	1,191	01/01/2037
31411F-GP-3	FNMA Pool 906606 5.500% 12/01/21		12/01/2011	Paydown		65,306	65,306	65,640	65,574	0	(269)	0	(269)	0	65,306	0	0	0	2,062	12/01/2021
31411F-RE-6	FNMA Pool 906885 6.000% 12/01/36		12/01/2011	Paydown		3,611	3,611	3,639	3,637	0	(26)	0	(26)	0	3,611	0	0	0	184	12/01/2036
31411G-EU-2	FNMA Pool 907447 5.500% 02/01/37		12/01/2011	Paydown		48,234	48,234	47,846	47,852	0	382	0	382	0	48,234	0	0	0	1,688	02/01/2037
31411H-MC-1	FNMA Pool 908555 6.000% 01/01/37		12/01/2011	Paydown		61,562	61,562	62,038	62,007	0	(446)	0	(446)	0	61,562	0	0	0	693	01/01/2037
31411J-RR-9	FNMA Pool 909596 6.500% 02/01/37		12/01/2011	Paydown		95,174	95,174	96,654	96,551	0	(1,377)	0	(1,377)	0	95,174	0	0	0	2,446	02/01/2037
31411J-ZX-7	FNMA Pool 909858 5.500% 02/01/37		12/01/2011	Paydown		25,961	25,961	25,752	25,755	0	206	0	206	0	25,961	0	0	0	657	02/01/2037
31411K-WD-1	FNMA Pool 910644 5.500% 02/01/37		12/01/2011	Paydown		46,876	46,876	46,499	46,505	0	372	0	372	0	46,876	0	0	0	1,588	02/01/2037
31411L-BB-6	FNMA Pool 910934 5.500% 02/01/37		12/01/2011	Paydown		94,393	94,393	93,634	93,645	0	749	0	749	0	94,393	0	0	0	2,619	02/01/2037
31411R-AK-4	FNMA Pool 912710 5.000% 03/01/37		12/01/2011	Paydown		23,442	23,442	24,918	24,885	0	(1,443)	0	(1,443)	0	23,442	0	0	0	696	03/01/2037
31411R-GU-6	FNMA Pool 912911 6.000% 06/01/37		12/01/2011	Paydown		3,624	3,624	3,677	3,675	0	(51)	0	(51)	0	3,624	0	0	0	113	06/01/2037
31411W-4N-4	FNMA Pool 917129 6.000% 06/01/37		12/01/2011	Paydown		19,631	19,631	19,611	19,610	0	21	0	21	0	19,631	0	0	0	602	06/01/2037
31411X-VA-0	FNMA Pool 917809 5.000% 05/01/37		12/01/2011	Paydown		31,864	31,864	30,791	30,818	0	1,046	0	1,046	0	31,864	0	0	0	795	05/01/2037
31411X-ZY-4	FNMA Pool 917959 4.500% 05/01/22		12/01/2011	Paydown		31,163	31,163	29,697	29,836	0	1,327	0	1,327	0	31,163	0	0	0	795	05/01/2022
31412A-DZ-4	FNMA Pool 919120 6.000% 04/01/37		12/01/2011	Paydown		103,578	103,578	105,100	105,050	0	(1,471)	0	(1,471)	0	103,578	0	0	0	4,687	04/01/2037
31412E-2P-0	FNMA Pool 923382 6.000% 06/01/37		12/01/2011	Paydown		52,286	52,286	52,232	52,229	0	56	0	56	0	52,286	0	0	0	2,072	06/01/2037
31412H-6Q-7	FNMA Pool 926179 4.000% 07/01/24		12/01/2011	Paydown		101,010	101,010	100,820	100,815	0	195	0	195	0	101,010	0	0	0	2,210	07/01/2024

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
31412L-B5-8	FNMA Pool 928060 5.500%		02/01/37	12/01/2011	Paydown		26,643	26,643	26,429	26,433	0	210	0	210	0	26,643	0	0	0	830	02/01/2037
31412L-HW-3	FNMA Pool 928245 6.000%		03/01/22	12/01/2011	Paydown		20,380	20,380	20,582	20,563	0	(182)	0	(182)	0	20,380	0	0	0	545	03/01/2022
31412M-R4-2	FNMA Pool 929407 5.000%		05/01/38	12/01/2011	Paydown		43,793	43,793	41,583	41,629	0	2,165	0	2,165	0	43,793	0	0	0	1,273	05/01/2038
31412N-AP-1	FNMA Pool 929814 5.500%		08/01/23	03/30/2011	Citigroup Global Markets		420,004	387,659	391,096	390,880	0	(68)	0	(68)	0	390,812	0	29,192	29,192	7,107	08/01/2023
31412N-AP-1	FNMA Pool 929814 5.500%		08/01/23	03/01/2011	Paydown		45,762	45,762	46,168	46,142	0	(380)	0	(380)	0	45,762	0	0	0	402	08/01/2023
31412N-UK-0	FNMA Pool 930386 4.500%		01/01/39	12/01/2011	Paydown		16,344	16,344	16,791	16,784	0	(439)	0	(439)	0	16,344	0	0	0	427	01/01/2039
31412P-YE-5	FNMA Pool 931409 4.000%		06/01/24	12/01/2011	Paydown		97,681	97,681	99,711	99,616	0	(1,936)	0	(1,936)	0	97,681	0	0	0	2,263	06/01/2024
31412Q-GJ-2	FNMA Pool 931801 5.000%		08/01/39	12/01/2011	Paydown		481,480	481,480	500,514	500,195	0	(18,715)	0	(18,715)	0	481,480	0	0	0	14,270	08/01/2039
31412Q-GV-5	FNMA Pool 931812 4.500%		08/01/39	12/01/2011	Paydown		45,296	45,296	47,002	46,980	0	(1,684)	0	(1,684)	0	45,296	0	0	0	1,252	08/01/2039
31412R-L7-0	FNMA Pool 932850 4.000%		12/01/40	12/01/2011	Paydown		58,337	58,337	58,369	58,368	0	(31)	0	(31)	0	58,337	0	0	0	1,846	12/01/2040
31412R-MN-4	FNMA Pool 932865 4.000%		12/01/40	05/04/2011	Citigroup Global Markets		2,047,659	2,047,659	2,048,779	2,048,756	0	(27)	0	(27)	0	2,048,728	0	(1,069)	(1,069)	35,038	12/01/2040
31412R-MN-4	FNMA Pool 932865 4.000%		12/01/40	05/01/2011	Paydown		23,490	23,490	23,503	23,503	0	(13)	0	(13)	0	23,490	0	0	0	237	12/01/2040
31412S-XT-7	FNMA Pool 933690 5.000%		06/01/39	12/01/2011	Paydown		739,609	739,609	758,648	758,226	0	(18,617)	0	(18,617)	0	739,609	0	0	0	13,684	06/01/2039
31412S-XU-4	FNMA Pool 933691 5.000%		06/01/39	12/01/2011	Paydown		585,469	585,469	600,540	600,156	0	(14,688)	0	(14,688)	0	585,469	0	0	0	16,786	06/01/2039
31412U-J9-2	FNMA Pool 935088 4.500%		03/01/39	12/01/2011	Paydown		86,279	86,279	87,674	87,643	0	(1,364)	0	(1,364)	0	86,279	0	0	0	2,294	03/01/2039
31412U-WX-4	FNMA Pool 935462 4.500%		06/01/39	12/01/2011	Paydown		71,661	71,661	72,044	72,030	0	(370)	0	(370)	0	71,661	0	0	0	1,559	06/01/2039
31412W-J2-3	FNMA Pool 936881 5.500%		07/01/22	03/30/2011	Citigroup Global Markets		778,943	718,955	708,199	708,749	0	(21)	0	(21)	0	708,728	0	70,215	70,215	13,181	07/01/2022
31412W-J2-3	FNMA Pool 936881 5.500%		07/01/22	03/01/2011	Paydown		41,416	41,416	40,797	40,828	0	588	0	588	0	41,416	0	0	0	289	07/01/2022
31412W-XK-7	FNMA Pool 937282 5.000%		05/01/37	12/01/2011	Paydown		135,498	135,498	130,120	130,274	0	5,224	0	5,224	0	135,498	0	0	0	3,424	05/01/2037
31412Y-EC-2	FNMA Pool 938531 5.500%		05/01/37	12/01/2011	Paydown		316,750	316,750	318,704	318,626	0	(1,877)	0	(1,877)	0	316,750	0	0	0	8,785	05/01/2037
31413B-2N-0	FNMA Pool 940981 6.000%		11/01/37	12/01/2011	Paydown		43,947	43,947	44,651	44,628	0	(681)	0	(681)	0	43,947	0	0	0	1,186	11/01/2037
31413C-FN-4	FNMA Pool 941273 6.000%		07/01/37	12/01/2011	Paydown		9,762	9,762	9,807	9,804	0	(42)	0	(42)	0	9,762	0	0	0	254	07/01/2037
31413D-4Y-0	FNMA Pool 942839 6.000%		08/01/37	12/01/2011	Paydown		28,353	28,353	28,621	28,607	0	(254)	0	(254)	0	28,353	0	0	0	906	08/01/2037
31413F-4X-7	FNMA Pool 944638 6.000%		07/01/37	12/01/2011	Paydown		294,289	294,289	291,553	291,598	0	2,691	0	2,691	0	294,289	0	0	0	8,105	07/01/2037
31413H-A6-5	FNMA Pool 945629 5.500%		07/01/37	12/01/2011	Paydown		620	620	624	624	0	(4)	0	(4)	0	620	0	0	0	15	07/01/2037
31413H-J7-4	FNMA Pool 945886 5.500%		08/01/37	12/01/2011	Paydown		54,772	54,772	52,898	52,950	0	1,822	0	1,822	0	54,772	0	0	0	1,648	08/01/2037
31413Q-LN-6	FNMA Pool 952233 6.000%		11/01/37	03/30/2011	Citigroup Global Markets		1,225,172	1,126,595	1,144,638	1,143,882	0	(176)	0	(176)	0	1,143,706	0	81,466	81,466	22,532	11/01/2037
31413Q-LN-6	FNMA Pool 952233 6.000%		11/01/37	03/01/2011	Paydown		81,774	81,774	83,083	83,028	0	(1,255)	0	(1,255)	0	81,774	0	0	0	750	11/01/2037
31413R-D6-0	FNMA Pool 952925 6.000%		10/01/37	12/01/2011	Paydown		39,700	39,700	39,738	39,730	0	(29)	0	(29)	0	39,700	0	0	0	979	10/01/2037
31413R-GX-8	FNMA Pool 953014 6.000%		10/01/37	12/01/2011	Paydown		113,705	113,705	113,812	113,791	0	(86)	0	(86)	0	113,705	0	0	0	2,745	10/01/2037
31413T-LW-0	FNMA Pool 954941 6.500%		10/01/37	12/01/2011	Paydown		40,641	40,641	42,508	42,436	0	(1,796)	0	(1,796)	0	40,641	0	0	0	1,477	10/01/2037
31414A-M2-5	FNMA Pool 960377 6.000%		12/01/37	03/30/2011	Citigroup Global Markets		643,679	591,889	594,617	594,455	0	(95)	0	(95)	0	594,360	0	49,319	49,319	11,838	12/01/2037
31414A-M2-5	FNMA Pool 960377 6.000%		12/01/37	03/01/2011	Paydown		50,981	50,981	51,216	51,202	0	(221)	0	(221)	0	50,981	0	0	0	474	12/01/2037
31414C-Q9-2	FNMA Pool 962280 5.000%		03/01/38	12/01/2011	Paydown		7,334	7,334	7,227	7,229	0	105	0	105	0	7,334	0	0	0	187	03/01/2038
31414D-DH-6	FNMA Pool 962804 5.000%		04/01/23	12/01/2011	Paydown		47,435	47,435	48,761	48,694	0	(1,260)	0	(1,260)	0	47,435	0	0	0	828	04/01/2023
31414E-Y9-9	FNMA Pool 964336 5.000%		07/01/38	12/01/2011	Paydown		15,482	15,482	14,863	14,875	0	607	0	607	0	15,482	0	0	0	384	07/01/2038
31414J-6N-8	FNMA Pool 968077 5.500%		02/01/38	12/01/2011	Paydown		68,434	68,434	66,979	67,009	0	1,425	0	1,425	0	68,434	0	0	0	1,886	02/01/2038
31414P-6S-3	FNMA Pool 972581 5.000%		03/01/38	12/01/2011	Paydown		49,622	49,622	48,901	48,914	0	708	0	708	0	49,622	0	0	0	1,277	03/01/2038
31414Q-UC-9	FNMA Pool 973179 5.500%		02/01/38	12/01/2011	Paydown		27,608	27,608	27,433	27,435	0	173	0	173	0	27,608	0	0	0	853	02/01/2038
31414R-S9-7	FNMA Pool 974044 5.000%		02/01/38	12/01/2011	Paydown		93,739	93,739	92,377	92,402	0	1,337	0	1,337	0	93,739	0	0	0	2,829	02/01/2038
31414R-WE-1	FNMA Pool 974145 5.000%		02/01/38	12/01/2011	Paydown		42,091	42,091	41,479	41,492	0	599	0	599	0	42,091	0	0	0	1,193	02/01/2038
31414T-QM-1	FNMA Pool 975376 5.500%		06/01/38	12/01/2011	Paydown		381,712	381,712	379,297	379,318	0	2,394	0	2,394	0	381,712	0	0	0	10,991	06/01/2038
31415A-WD-9	FNMA Pool 981344 5.500%		07/01/38	12/01/2011	Paydown		48,993	48,993	47,941	47,960	0	1,034	0	1,034	0	48,993	0	0	0	1,112	07/01/2038
31415L-QY-6	FNMA Pool 983471 5.500%		05/01/38	12/01/2011	Paydown		112,172	112,172	120,463	120,190	0	(8,017)	0	(8,017)	0	112,172	0	0	0	3,051	05/01/2038
31415M-5X-9	FNMA Pool 984762 5.000%		06/01/38	12/01/2011	Paydown		35,765	35,765	34,259	34,296	0	1,470	0	1,470	0	35,765	0	0	0	1,015	06/01/2038
31415Q-FH-4	FNMA Pool 985868 5.500%		08/01/38	12/01/2011	Paydown		102,212	102,212	100,040	100,081	0	2,131	0	2,131	0	102,212	0	0	0	2,738	08/01/2038
31415R-EC-4	FNMA Pool 986731 5.000%		07/01/38	12/01/2011	Paydown		60,850	60,850	58,416	58,477	0	2,373	0	2,373	0	60,850	0	0	0	2,358	07/01/2038
31415S-4U-3	FNMA Pool 988335 5.500%		08/01/38	12/01/2011	Paydown		230,514	230,514	225,616	225,703	0	4,811	0	4,811	0	230,514	0	0	0	6,115	08/01/2038
31416C-JY-3	FNMA Pool 995879 6.000%		04/01/39	12/01/2011	Paydown		769,334	769,334	808,643	808,303	0	(38,969)	0	(38,969)	0	769,334	0	0	0	22,217	04/01/2039
31416C-ME-3	FNMA Pool 995957 5.000%		06/01/24	12/01/2011	Paydown		798,967	798,967	832,423	831,359	0	(32,392)	0	(32,392)	0	798,967	0	0	0	20,278	06/01/2024
31416C-MF-0	FNMA Pool 995958 5.500%		06/01/24	12/01/2011	Paydown		849,167	849,167	892,687	891,359	0	(42,192)	0	(42,192)	0	849,167	0	0	0	22,598	06/01/2024
31416C-MZ-6	FNMA Pool 995976 6.000%		04/01/38	12/01/2011	Paydown		874,217	874,217	920,114	919,697	0	(45,480)	0	(45,480)	0	874,217	0	0	0	25,671	04/01/2038

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
31416H-Q2-4	FNMA Pool AA0472 4.000% 03/01/39		12/01/2011	Paydown		75,074	75,074	74,974	74,971	0	103	0	103	0	75,074	0	0	0	1,820	03/01/2039
31416H-VT-9	FNMA Pool AA0625 4.500% 03/01/39		12/01/2011	Paydown		83,392	83,392	82,981	82,984	0	407	0	407	0	83,392	0	0	0	2,243	03/01/2039
31416K-GQ-5	FNMA Pool AA2006 4.000% 02/01/39		12/01/2011	Paydown		6,147	6,147	6,139	6,139	0	8	0	8	0	6,147	0	0	0	88	02/01/2039
31416L-GU-4	FNMA Pool AA2910 4.500% 04/01/39		12/01/2011	Paydown		99,002	99,002	101,198	101,129	0	(2,127)	0	(2,127)	0	99,002	0	0	0	2,412	04/01/2039
31416M-6W-9	FNMA Pool AA4484 5.000% 04/01/39		12/01/2011	Paydown		96,262	96,262	101,827	101,764	0	(5,503)	0	(5,503)	0	96,262	0	0	0	3,219	04/01/2039
31416Q-A4-7	FNMA Pool AA6326 4.000% 05/01/24		12/01/2011	Paydown		26,399	26,399	26,350	26,348	0	51	0	51	0	26,399	0	0	0	795	05/01/2024
31416S-KG-5	FNMA Pool AA8394 5.000% 06/01/39		12/01/2011	Paydown		909,269	909,269	932,675	932,266	0	(22,997)	0	(22,997)	0	909,269	0	0	0	28,423	06/01/2039
31416S-Z9-5	FNMA Pool AA8867 4.500% 04/01/24		12/01/2011	Paydown		105,108	105,108	111,155	111,030	0	(5,923)	0	(5,923)	0	105,108	0	0	0	2,335	04/01/2024
31416T-AJ-8	FNMA Pool AA9008 4.500% 08/01/39		12/01/2011	Paydown		276,895	276,895	282,606	282,486	0	(5,591)	0	(5,591)	0	276,895	0	0	0	7,171	08/01/2039
31417K-GB-7	FNMA Pool AC1093 4.500% 07/01/39		12/01/2011	Paydown		468,279	468,279	472,961	472,840	0	(4,562)	0	(4,562)	0	468,279	0	0	0	11,569	07/01/2039
31417K-SB-4	FNMA Pool AC1413 4.500% 08/01/39		12/01/2011	Paydown		38,813	38,813	39,262	39,251	0	(438)	0	(438)	0	38,813	0	0	0	1,021	08/01/2039
31417K-X6-9	FNMA Pool AC1600 4.500% 08/01/29		12/01/2011	Paydown		8,164	8,164	8,331	8,325	0	(162)	0	(162)	0	8,164	0	0	0	171	08/01/2029
31417L-B4-6	FNMA Pool AC1858 4.000% 09/01/39		12/01/2011	Paydown		45,673	45,673	44,781	44,802	0	871	0	871	0	45,673	0	0	0	1,188	09/01/2039
31417M-FM-0	FNMA Pool AC2871 4.000% 08/01/39		12/01/2011	Paydown		9,077	9,077	8,876	8,882	0	196	0	196	0	9,077	0	0	0	198	08/01/2039
31417Q-YT-5	FNMA Pool AC5221 4.500% 12/01/39		12/01/2011	Paydown		151,418	151,418	152,696	152,660	0	(1,241)	0	(1,241)	0	151,418	0	0	0	3,967	12/01/2039
31417S-AB-6	FNMA Pool AC5401 5.000% 10/01/39		12/01/2011	Paydown		54,737	54,737	56,738	56,701	0	(1,964)	0	(1,964)	0	54,737	0	0	0	1,385	10/01/2039
31417S-HQ-6	FNMA Pool AC5638 4.500% 03/01/25		12/01/2011	Paydown		266,884	266,884	279,895	279,437	0	(12,552)	0	(12,552)	0	266,884	0	0	0	7,280	03/01/2025
31417S-YQ-7	FNMA Pool AC6118 4.500% 11/01/39		12/01/2011	Paydown		393,794	393,794	401,855	401,717	0	(7,923)	0	(7,923)	0	393,794	0	0	0	10,654	11/01/2039
31417S-YV-6	FNMA Pool AC6123 4.000% 11/01/39		12/01/2011	Paydown		17,817	17,817	17,572	17,577	0	240	0	240	0	17,817	0	0	0	384	11/01/2039
31417T-NK-0	FNMA Pool AC6693 4.500% 01/01/40		12/01/2011	Paydown		431,596	431,596	432,675	432,637	0	(1,041)	0	(1,041)	0	431,596	0	0	0	11,710	01/01/2040
31417U-V2-8	FNMA Pool AC7832 4.500% 12/01/39		12/01/2011	Paydown		81,559	81,559	82,406	82,388	0	(829)	0	(829)	0	81,559	0	0	0	2,168	12/01/2039
31417V-N6-6	FNMA Pool AC8512 4.500% 12/01/39		12/01/2011	Paydown		43,762	43,762	45,752	45,726	0	(1,964)	0	(1,964)	0	43,762	0	0	0	1,237	12/01/2039
31417W-X5-5	FNMA Pool AC9699 4.000% 02/01/40		12/01/2011	Paydown		12,910	12,910	12,651	12,656	0	253	0	253	0	12,910	0	0	0	238	02/01/2040
31417X-CT-4	FNMA Pool AC9981 5.000% 02/01/40		12/01/2011	Paydown		25,682	25,682	26,400	26,388	0	(706)	0	(706)	0	25,682	0	0	0	758	02/01/2040
31417Y-BQ-9	FNMA Pool MA0046 4.000% 04/01/29		12/01/2011	Paydown		24,007	24,007	24,269	24,263	0	(256)	0	(256)	0	24,007	0	0	0	653	04/01/2029
31417Y-FM-4	FNMA Pool MA0171 4.500% 09/01/29		12/01/2011	Paydown		42,561	42,561	43,805	43,762	0	(1,201)	0	(1,201)	0	42,561	0	0	0	1,168	09/01/2029
31417Y-LF-2	FNMA Pool MA0325 4.500% 01/01/40		12/01/2011	Paydown		35,552	35,552	35,561	35,559	0	(8)	0	(8)	0	35,552	0	0	0	1,086	01/01/2040
31418M-A5-1	FNMA Pool AD0027 5.000% 12/01/23		12/01/2011	Paydown		775,058	775,058	808,331	807,187	0	(32,129)	0	(32,129)	0	775,058	0	0	0	19,522	12/01/2023
31418M-GR-7	FNMA Pool AD0207 6.000% 10/01/38		03/30/2011	Citigroup Global Markets		854,404	785,659	841,730	840,240	0	(91)	0	(91)	0	840,149	0	14,256	14,256	15,713	10/01/2038
31418M-GR-7	FNMA Pool AD0207 6.000% 10/01/38		03/01/2011	Paydown		61,834	61,834	66,247	66,130	0	(4,296)	0	(4,296)	0	61,834	0	0	0	605	10/01/2038
31418M-GX-4	FNMA Pool AD0213 6.000% 09/01/39		03/30/2011	Citigroup Global Markets		2,691,454	2,474,900	2,648,143	2,642,279	0	(406)	0	(406)	0	2,641,873	0	49,581	49,581	49,498	09/01/2039
31418M-GX-4	FNMA Pool AD0213 6.000% 09/01/39		03/01/2011	Paydown		192,653	192,653	206,138	205,682	0	(13,029)	0	(13,029)	0	192,653	0	0	0	1,970	09/01/2039
31418M-UM-2	FNMA Pool AD0587 4.500% 12/01/39		12/01/2011	Paydown		274,958	274,958	278,867	278,785	0	(3,827)	0	(3,827)	0	274,958	0	0	0	7,220	12/01/2039
31418N-DF-4	FNMA Pool AD1001 4.000% 02/01/40		12/01/2011	Paydown		8,247	8,247	7,969	7,972	0	275	0	275	0	8,247	0	0	0	200	02/01/2040
31418N-YE-4	FNMA Pool AD1608 4.000% 02/01/25		12/01/2011	Paydown		45,023	45,023	45,804	45,781	0	(758)	0	(758)	0	45,023	0	0	0	1,099	02/01/2025
31418P-UW-3	FNMA Pool AD2396 4.500% 03/01/40		12/01/2011	Paydown		29,553	29,553	29,892	29,885	0	(332)	0	(332)	0	29,553	0	0	0	849	03/01/2040
31418Q-FF-5	FNMA Pool AD2865 4.000% 02/01/25		12/01/2011	Paydown		126,125	126,125	132,362	132,261	0	(6,136)	0	(6,136)	0	126,125	0	0	0	3,622	02/01/2025
31418Q-FG-3	FNMA Pool AD2866 4.500% 02/01/25		12/01/2011	Paydown		129,784	129,784	135,077	134,916	0	(5,132)	0	(5,132)	0	129,784	0	0	0	3,104	02/01/2025
31418Q-ZF-3	FNMA Pool AD3441 5.000% 03/01/40		12/01/2011	Paydown		33,990	33,990	35,226	35,189	0	(1,199)	0	(1,199)	0	33,990	0	0	0	957	03/01/2040
31418R-RE-3	FNMA Pool AD4084 4.500% 05/01/40		05/02/2011	Greenwich Capital		7,176,330	6,967,575	7,016,566	7,015,431	0	752	0	752	0	7,016,183	0	160,147	160,147	134,126	05/01/2040
31418R-RE-3	FNMA Pool AD4084 4.500% 05/01/40		12/01/2011	Paydown		859,527	859,527	865,570	865,430	0	(5,903)	0	(5,903)	0	859,527	0	0	0	16,053	05/01/2040
31418R-ZW-4	FNMA Pool AD4356 4.500% 04/01/40		12/01/2011	Paydown		10,626	10,626	10,611	10,611	0	16	0	16	0	10,626	0	0	0	324	04/01/2040
31418T-KB-2	FNMA Pool AD5689 4.000% 05/01/25		12/01/2011	Paydown		28,416	28,416	29,122	29,102	0	(687)	0	(687)	0	28,416	0	0	0	659	05/01/2025
31418U-CG-7	FNMA Pool AD6370 4.500% 05/01/40		12/01/2011	Paydown		159,866	159,866	162,189	162,159	0	(2,293)	0	(2,293)	0	159,866	0	0	0	4,575	05/01/2040
31418U-VU-5	FNMA Pool AD6926 4.500% 06/01/40		12/01/2011	Paydown		46,574	46,574	47,480	47,465	0	(891)	0	(891)	0	46,574	0	0	0	1,288	06/01/2040
31418V-2A-9	FNMA Pool AD7968 5.000% 12/01/39		12/01/2011	Paydown		72,148	72,148	76,973	76,905	0	(4,757)	0	(4,757)	0	72,148	0	0	0	1,047	12/01/2039
31418V-6M-9	FNMA Pool AD8075 5.000% 06/01/40		12/01/2011	Paydown		26,404	26,404	27,620	27,605	0	(1,201)	0	(1,201)	0	26,404	0	0	0	746	06/01/2040
31418W-PP-9	FNMA Pool AD8529 4.500% 08/01/40		01/24/2011	Citigroup Global Markets		8,619,245	8,423,786	8,777,849	8,774,129	0	97	0	97	0	8,774,227	0	(154,982)	(154,982)	58,967	08/01/2040
31418W-PP-9	FNMA Pool AD8529 4.500% 08/01/40		01/01/2011	Paydown		155,282	155,282	161,809	161,740	0	(6,458)	0	(6,458)	0	155,282	0	0	0	582	08/01/2040
31418X-6C-7	FNMA Pool AD9866 4.500% 10/01/40		12/01/2011	Paydown		10,248	10,248	10,776	10,774	0	(526)	0	(526)	0	10,248	0	0	0	359	10/01/2040
31418X-XX-1	FNMA Pool AD9693 5.000% 08/01/40		12/01/2011	Paydown		327,820	327,820	347,157	347,092	0	(19,272)	0	(19,272)	0	327,820	0	0	0	9,533	08/01/2040
31419A-CU-9	FNMA Pool AE0082 5.000% 05/01/40		12/01/2011	Paydown		114,448	114,448	121,118	121,084	0	(6,636)	0	(6,636)	0	114,448	0	0	0	3,446	05/01/2040
31419B-N4-3	FNMA Pool AE1310 4.000% 07/01/25		12/01/2011	Paydown		25,864	25,864	27,048	27,017	0	(1,153)	0	(1,153)	0	25,864	0	0	0	752	07/01/2025
31419C-D3-4	FNMA Pool AE1921 4.000% 09/01/40		12/01/2011	Paydown		110,151	110,151	113,490	113,449	0	(3,298)	0	(3,298)	0	110,151	0	0	0	2,627	09/01/2040

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
31419F-GP-5	FNMA Pool AE4705 4.000% 09/01/40		12/01/2011	Paydown		22,616	22,616	23,386	23,379	0	(763)	0	(763)	0	22,616	0	0	0	672	09/01/2040
31419J-SM-1	FNMA Pool AE7723 4.000% 11/01/40		12/01/2011	Paydown		537,532	537,532	552,272	552,236	0	(14,704)	0	(14,704)	0	537,532	0	0	0	16,733	11/01/2040
31419K-KE-4	FNMA Pool AE8392 3.500% 11/01/40		12/01/2011	Paydown		8,819	8,819	8,674	8,675	0	144	0	144	0	8,819	0	0	0	230	11/01/2040
34073N-Y3-8	Florida Hsg Fin Corp Rev Amt- Homeowner Mtg-Ser 1 5.950% 01/01/48		07/01/2011	Call 100.0000		1,090,000	1,090,000	1,170,453	1,143,256	0	(1,882)	0	(1,882)	0	1,141,373	0	(51,373)	(51,373)	46,708	07/01/2016
34160W-DC-5	Florida St Dept Env Protn Pres Ser B 5.000% 07/01/11		02/23/2011	Morgan Stanley		1,269,038	1,250,000	1,366,525	1,260,390	0	(3,290)	0	(3,290)	0	1,257,100	0	11,938	11,938	41,146	07/01/2011
414004-ZX-2	Harris Cnty TX Ref-Tax & Sub Lien-Ser B 5.000% 08/15/32		06/15/2011	Zacks/Shapiro		652,271	620,000	677,083	633,360	0	(3,790)	0	(3,790)	0	629,571	0	22,700	22,700	26,264	08/15/2012
414152-QH-4	Harris Cnty TX Hlth Facs Mem Hermann HealthCare Sys-A 5.250% 12/01/13		11/30/2011	Seattle Northwest		165,664	155,000	173,933	161,454	0	(1,977)	0	(1,977)	0	159,477	0	6,187	6,187	8,228	12/01/2013
454798-PS-2	Indiana Health Fac Fing Auth 5.000% 11/01/27		11/01/2011	Call 100.0000		2,000,000	2,000,000	2,072,940	2,015,028	0	47,686	0	47,686	0	2,062,714	0	(62,714)	(62,714)	100,000	11/01/2027
45505T-DK-4	Indiana St Hsg Cmnty Dev MTG-SER A1 5.250% 01/01/37		07/01/2011	Call 100.0000		475,000	475,000	494,190	488,465	0	(434)	0	(434)	0	488,031	0	(13,031)	(13,031)	18,506	07/01/2017
542424-MF-0	Long Beach Calif Hbr Rev Ref-AMT-Ser A 5.000% 05/15/11		05/15/2011	Maturity		1,700,000	1,700,000	1,851,572	1,710,084	0	(10,084)	0	(10,084)	0	1,700,000	0	0	0	42,500	05/15/2011
544495-BB-9	Los Angeles Calif Wtr & Pwr Re Pwr Sys-Ser A-A-1 5.250% 07/01/18		07/01/2011	Call 100.0000		1,450,000	1,450,000	1,590,215	1,461,679	0	(11,679)	0	(11,679)	0	1,450,000	0	0	0	76,125	07/01/2011
59455R-V2-9	Michigan Mun Bd Auth Rev Ref-Sch Ln-Ser A 5.250% 06/01/12		12/13/2011	William Blair & Co		1,580,751	1,545,000	1,713,899	1,582,025	0	(24,850)	0	(24,850)	0	1,557,175	0	23,577	23,577	84,492	06/01/2012
603798-AF-6	Minneapolis St Paul Minn Hsg Mtg Bkd-City Living-A-5 5.450% 04/01/27		05/02/2011	Corporation Actions		28,717	28,717	30,690	29,935	0	(57)	0	(57)	0	29,878	0	(1,161)	(1,161)	587	07/01/2016
603798-AF-6	Minneapolis St Paul Minn Hsg Mtg Bkd-City Living-A-5 5.450% 04/01/27		12/01/2011	Call 100.0000		142,409	142,409	152,192	148,450	0	(485)	0	(485)	0	147,964	0	(5,555)	(5,555)	4,486	07/01/2016
60636P-RS-1	Missouri St Environmental Impt Ser B 5.250% 01/01/12		02/23/2011	Jeffries & Co		1,946,146	1,870,000	2,099,823	1,908,174	0	(5,997)	0	(5,997)	0	1,902,177	0	43,969	43,969	64,632	01/01/2012
60636X-LD-3	Missouri St HSG Dev Comm AMT-Homeownership Ln Pg 5.150% 09/01/34		11/18/2011	Janney Montgomery Scott		134,204	130,000	141,921	135,575	0	(988)	0	(988)	0	134,587	0	(382)	(382)	8,220	09/01/2015
60636X-LD-3	Missouri St HSG Dev Comm AMT-Homeownership Ln Pg 5.150% 09/01/34		09/01/2011	Call 100.0000		35,000	35,000	38,210	36,501	0	(112)	0	(112)	0	36,389	0	(1,389)	(1,389)	1,288	09/01/2015
623448-AC-1	Mount Vernon Ind Economic Dev VRDN 0.590% 07/01/31		01/03/2011	Call 100.0000		16,100	16,100	16,100	16,100	0	0	0	0	0	16,100	0	0	0	13	07/01/2031
64985M-YM-2	NY St Env Facs Corp St Revolving Fds-NYC Mun Wtr PJ-B 5.250% 06/15/19		06/15/2011	GFI Securities		104,682	100,000	105,205	101,638	0	(518)	0	(518)	0	101,120	0	3,562	3,562	2,698	06/15/2012
676907-HV-3	Ohio Hsg Fin Agy Mtg Rev AMT-Residential-Mtg Bkd-C 5.900% 09/01/35		09/01/2011	Call 100.0000		150,000	150,000	161,580	155,641	0	(452)	0	(452)	0	155,189	0	(5,189)	(5,189)	6,195	03/01/2015
676907-MY-1	Ohio Hsg Fin Agy Mtg Rev 5.375% 03/01/37		09/01/2011	Call 100.0000		595,000	595,000	625,797	624,102	0	(227)	0	(227)	0	623,875	0	(28,875)	(28,875)	23,919	03/01/2037
677581-EF-3	Ohio St Major New St Infrastur 5.000% 12/15/16		08/04/2011	William Blair & Co		4,871,624	4,110,000	4,756,298	4,751,501	0	(61,315)	0	(61,315)	0	4,690,186	0	181,438	181,438	134,146	12/15/2016
67886R-FK-9	Oklahoma Hsg Fin Agy Ser B 5.350% 03/01/35		11/18/2011	Citicorp		278,300	265,000	284,610	275,816	0	(1,629)	0	(1,629)	0	274,187	0	4,113	4,113	17,407	03/01/2015
67886R-FK-9	Oklahoma Hsg Fin Agy Ser B 5.350% 03/01/35		09/01/2011	Call 100.0000		75,000	75,000	80,450	78,014	0	(202)	0	(202)	0	77,812	0	(2,812)	(2,812)	2,943	03/01/2015
709235-TK-1	Pennsylvania St University 5.000% 03/01/27		11/14/2011	JP Morgan		1,919,855	1,750,000	1,864,503	1,848,234	0	(9,041)	0	(9,041)	0	1,839,194	0	80,661	80,661	105,972	03/01/2019
794665-AU-3	Sales Tax Asset Receivable Ser A 5.000% 10/15/32		12/08/2011	Citicorp		1,019,255	950,000	985,920	965,862	0	(3,730)	0	(3,730)	0	962,132	0	57,123	57,123	55,153	10/15/2014
815266-LA-7	Sedgwick & Shawnee Cntys KS SF Mtg-Bkd Secs Prog-Ser A-6 5.600% 12/01/27		11/18/2011	Janney Montgomery Scott		93,506	90,000	96,606	93,495	0	(578)	0	(578)	0	92,918	0	589	589	4,928	12/01/2015
815266-LA-7	Sedgwick & Shawnee Cntys KS SF Mtg-Bkd Secs Prog-Ser A-6 5.600% 12/01/27		12/01/2011	Call 100.0000		35,000	35,000	37,569	36,359	0	(176)	0	(176)	0	36,183	0	(1,183)	(1,183)	1,540	12/01/2015
880459-R2-0	Tennessee Hsg Dev Agy Amt - Homeownership Pg 5.000% 07/01/34		07/06/2011	Chapman		63,375	65,000	65,729	65,329	0	(66)	0	(66)	0	65,263	0	(1,888)	(1,888)	3,340	07/01/2013
880459-R2-0	Tennessee Hsg Dev Agy Amt - Homeownership Pg 5.000% 07/01/34		07/01/2011	Call 100.0000		30,000	30,000	30,336	30,152	0	(15)	0	(15)	0	30,137	0	(137)	(137)	1,144	07/01/2013

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
917547-QU-8	Utah St Bldg Ownership Auth Ref-St Facs Master Lease PG-A 5.000% 05/15/12		11/18/2011	BMO Nesbitt Burns		102,168	100,000	110,206	102,055	0	(1,328)	0	(1,328)	0	100,727	0	1,441	1,441	5,111	05/15/2012
3199999. Subtotal - Bonds - U.S. Special Revenues						113,385,979	110,726,903	114,274,639	113,186,077	0	(512,946)	0	(512,946)	0	112,673,143	0	712,840	712,840	2,862,081	XXX
00209A-AG-1	AT&T Wireless Service 8.125% 05/01/12		05/26/2011	CS First Boston		160,140	150,000	164,418	163,928	0	(4,330)	0	(4,330)	0	159,597	0	543	543	7,109	05/01/2012
002819-AA-8	Abbott Laboratories 5.150% 11/30/12		11/30/2011	Pershing		52,263	50,000	51,750	50,718	0	(341)	0	(341)	0	50,378	0	1,885	1,885	2,611	11/30/2012
002824-AS-9	Abbott Laboratories 5.600% 05/15/11		02/01/2011	Paribas		984,531	970,000	968,419	969,870	0	32	0	32	0	969,902	0	14,629	14,629	11,920	05/15/2011
007036-QK-5	Adjustable Rate Mortgage Trust Series 2005-8 Class 4A11 5.314% 11/25/35		08/18/2011	UBS Securities Inc		1,599,394	1,948,995	1,564,069	1,567,498	0	8,750	0	8,750	0	1,576,248	0	23,146	23,146	75,860	05/25/2030
007036-QK-5	Adjustable Rate Mortgage Trust Series 2005-8 Class 4A11 5.314% 11/25/35		08/01/2011	Paydown		224,244	224,244	179,956	180,351	0	43,894	0	43,894	0	224,244	0	0	0	3,677	05/25/2030
00817Y-AD-0	Aetna Inc 5.750% 06/15/11		02/01/2011	Morgan Stanley		891,170	875,000	870,975	874,586	0	83	0	83	0	874,669	0	16,501	16,501	6,848	06/15/2011
013817-AR-2	Alcoa Inc 6.000% 07/15/13		05/13/2011	Corporation Actions		1,501,200	1,390,000	1,392,766	1,391,553	0	(211)	0	(211)	0	1,391,342	0	109,858	109,858	96,837	07/15/2013
013817-AU-5	Alcoa Inc 6.150% 08/15/20		07/18/2011	Bear Stearns		458,367	425,000	433,047	433,045	0	(314)	0	(314)	0	432,731	0	25,636	25,636	25,266	08/15/2020
020002-AN-1	Allstate Corp 6.125% 02/15/12		02/23/2011	Bony/Barclays Capital Inc		52,669	50,000	51,199	50,317	0	(43)	0	(43)	0	50,274	0	2,395	2,395	1,642	02/15/2012
020002-AX-9	Allstate Corp 7.450% 05/16/19		02/08/2011	Various		89,672	75,000	94,147	93,836	0	(195)	0	(195)	0	93,641	0	(3,969)	(3,969)	1,269	05/16/2019
02005R-AB-7	Ally Auto Receivables Trust Series 2010-5 Class A3 1.110% 01/15/15		02/15/2011	Chase		1,766,125	1,775,000	1,773,105	1,773,157	0	43	0	43	0	1,773,199	0	(7,074)	(7,074)	3,722	12/15/2013
02635P-RT-2	American General Finance MTNH 5.375% 10/01/12		05/17/2011	JP Morgan		2,438,150	2,420,000	1,554,850	1,894,723	0	100,843	0	100,843	0	1,995,566	0	442,584	442,584	82,742	10/01/2012
02635P-TC-7	American General Finance MTN 5.400% 12/01/15		05/17/2011	Various		1,912,775	2,055,000	1,435,475	1,514,803	0	27,033	0	27,033	0	1,541,836	0	370,939	370,939	46,023	12/01/2015
026609-AM-9	American Home Products Corp 6.950% 03/15/11		02/01/2011	Paribas		947,229	940,000	1,011,264	943,026	0	(1,349)	0	(1,349)	0	941,676	0	5,552	5,552	25,225	03/15/2011
02687Q-BL-1	American Intl Group MTN 4.950% 03/20/12		03/28/2011	Citigroup Global Markets		257,813	250,000	245,350	248,623	0	274	0	274	0	248,897	0	8,916	8,916	6,566	03/20/2012
03073K-AF-8	Amerigas Partner 7.125% 05/20/16		08/10/2011	Corporation Actions		466,040	460,000	317,400	344,000	0	9,319	0	9,319	0	353,319	0	112,721	112,721	35,171	05/20/2016
03076C-AE-6	Ameriprise Financial Inc 5.300% 03/15/20		05/13/2011	Wachovia Securities		1,089,980	1,000,000	1,002,374	1,002,231	0	(73)	0	(73)	0	1,002,158	0	87,822	87,822	35,775	03/15/2020
037389-AW-3	AON Corp 5.000% 09/30/20		02/24/2011	Bear Stearns		600,673	590,000	590,945	590,969	0	1	0	1	0	590,969	0	9,704	9,704	14,013	09/30/2020
037411-AQ-8	Apache Corp 6.250% 04/15/12		02/01/2011	Citigroup Global Markets		941,021	885,000	907,267	891,603	0	(455)	0	(455)	0	891,149	0	49,872	49,872	16,747	04/15/2012
040555-CD-4	Arizona Public Service Co. 6.500% 03/01/12		03/28/2011	Citigroup Global Markets		104,954	100,000	102,548	100,704	0	(147)	0	(147)	0	100,557	0	4,397	4,397	3,792	03/01/2012
05329W-AH-5	Autonation Inc		01/01/2011	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	18,725	04/15/2014
05348E-AP-4	Avalonbay Communities Series MTN 3.950% 01/15/21		01/25/2011	Bank of America		602,031	625,000	623,963	623,963	0	7	0	7	0	623,970	0	(21,939)	(21,939)	4,869	01/15/2021
05531F-AC-7	BB&T Corporation MTN 3.850% 07/27/12		07/26/2011	Morgan Stanley		154,718	150,000	156,183	156,067	0	(2,215)	0	(2,215)	0	153,852	0	866	866	5,807	07/27/2012
057741-AA-8	Baldor Electric 8.625% 02/15/17		02/25/2011	Call 111.8530		643,155	575,000	402,500	429,155	0	2,203	0	2,203	0	431,359	0	211,796	211,796	26,174	02/15/2017
058928-AN-2	Bank of America Funding Corp 2006-B 7A1 5.660% 03/20/36		08/18/2011	Bank of America		527,083	763,543	465,135	468,332	0	1,558	0	1,558	0	469,890	0	57,193	57,193	31,499	09/20/2033
058928-AN-2	Bank of America Funding Corp 2006-B 7A1 5.660% 03/20/36		08/01/2011	Paydown		96,446	96,446	58,753	59,157	0	37,289	0	37,289	0	96,446	0	0	0	2,161	09/20/2033
060505-AQ-7	Bank of America Corp 6.250% 04/15/12		04/26/2011	Bear Stearns		157,922	150,000	145,544	148,253	0	428	0	428	0	148,681	0	9,241	9,241	5,052	04/15/2012
060505-AR-5	Bank of America Corp 4.875% 09/15/12		11/30/2011	JP Morgan		100,250	100,000	92,406	96,475	0	1,868	0	1,868	0	98,343	0	1,907	1,907	5,958	09/15/2012
06051G-EE-5	Bank of America Corp 5.875% 01/05/21		03/29/2011	Morgan Stanley		650,538	625,000	641,250	641,231	0	(296)	0	(296)	0	640,935	0	9,602	9,602	10,200	01/05/2021
06406H-AY-5	Bank of New York MTN 4.950% 01/14/11		01/14/2011	Maturity		970,000	970,000	965,761	969,951	0	49	0	49	0	970,000	0	0	0	24,008	01/14/2011
06406H-BE-8	Bank of New York MTN 4.950% 11/01/12		11/30/2011	CS First Boston		103,960	100,000	100,493	100,202	0	(99)	0	(99)	0	100,103	0	3,857	3,857	5,363	11/01/2012
07387B-AH-6	Bear Stearns Commercial Morg Series 2005-PWR9 4.871% 09/11/42		08/03/2011	UBS Securities Inc		3,154,544	2,925,000	2,975,730	2,969,569	0	(6,153)	0	(6,153)	0	2,963,416	0	191,128	191,128	97,755	08/11/2015
073902-PP-7	Bear Stearns Companies Inc 5.350% 02/01/12		02/01/2011	Bank of America		1,439,488	1,375,000	1,349,219	1,368,312	0	545	0	545	0	1,368,857	0	70,631	70,631	37,394	02/01/2012
084670-AS-7	Berkshire Hathaway Fin 4.750% 05/15/12		05/26/2011	HSBC Securities		78,095	75,000	73,221	74,460	0	160	0	160	0	74,620	0	3,474	3,474	1,940	05/15/2012
09256N-AB-7	Blackstone UTP Capital LLC TL 0.000% 11/06/14		07/07/2011	Direct		1,200,925	1,200,925	1,189,279	1,191,655	0	1,192	0	1,192	0	1,192,847	0	8,078	8,078	99,465	11/06/2014

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
097014-AD-6	Boeing Capital Corp 6.100% 03/01/11		02/01/2011	Citigroup Global Markets		773,303	770,000	786,717	770,829	0	(456)	0	(456)	0	770,373	0	2,930	2,930	19,962	03/01/2011
097014-AG-9	Boeing Capital Corp 6.500% 02/15/12		02/24/2011	Citigroup Global Markets		79,286	75,000	78,383	75,902	0	(124)	0	(124)	0	75,779	0	3,508	3,508	2,614	02/15/2012
10112R-AS-3	Boston Properties Inc 4.125% 05/15/21		01/25/2011	Bank of America		528,209	550,000	545,930	545,967	0	23	0	23	0	545,990	0	(17,781)	(17,781)	4,411	05/15/2021
10138M-AB-1	Bottling Group 4.625% 11/15/12		11/30/2011	Pershing		51,931	50,000	50,157	50,065	0	(32)	0	(32)	0	50,034	0	1,897	1,897	2,441	11/15/2012
10510K-AB-3	Brambles USA Inc. Series 144A 3.950% 04/01/15		06/30/2011	Bony/Barclays Capital Inc		647,500	625,000	624,463	624,537	0	50	0	50	0	624,588	0	22,912	22,912	18,447	04/01/2015
111320-AC-1	Broadcom Corporation Series 144A 2.375% 11/01/15		09/28/2011	Tax Free Exchange		49,770	50,000	49,722	49,731	0	39	0	39	0	49,770	0	0	0	1,079	11/01/2015
12189T-AU-8	Burlington North Santa Fe 5.900% 07/01/12		07/26/2011	Citigroup Global Markets		36,709	35,000	35,782	35,270	0	(102)	0	(102)	0	35,168	0	1,541	1,541	2,226	07/01/2012
12619A-AB-1	CPG International Inc 10.500% 07/01/13		02/18/2011	Call 100.3000		230,690	230,000	128,800	160,327	0	2,747	0	2,747	0	163,074	0	67,616	67,616	22,128	07/01/2013
12626P-AH-6	CRH America Inc 5.625% 09/30/11		02/01/2011	Morgan Stanley		782,582	758,000	752,194	756,891	0	133	0	133	0	757,025	0	25,557	25,557	14,686	09/30/2011
126408-GB-3	CSX Corp 6.300% 03/15/12		03/28/2011	Bony/Barclays Capital Inc		26,304	25,000	25,523	25,147	0	(30)	0	(30)	0	25,117	0	1,186	1,186	858	03/15/2012
126650-BD-1	CVS/Caremark Corp 5.750% 08/15/11		02/01/2011	Paribas		1,294,700	1,260,000	1,260,000	1,260,000	0	0	0	0	0	1,260,000	0	34,700	34,700	34,011	08/15/2011
14055X-AH-5	CapitalSource Inc Series 144A 12.750% 07/15/14		09/15/2011	CS First Boston		589,275	485,000	563,813	556,989	0	(12,856)	0	(12,856)	0	544,134	0	45,141	45,141	96,394	07/15/2014
144141-CS-5	Carolina Power and Light 6.500% 07/15/12		07/26/2011	Bony/Barclays Capital Inc		26,399	25,000	26,247	25,431	0	(158)	0	(158)	0	25,273	0	1,126	1,126	1,688	07/15/2012
147446-AQ-1	Case New Holland Inc Series 144A 7.875% 12/01/17		08/04/2011	Tax Free Exchange		422,404	425,000	422,110	422,221	0	184	0	184	0	422,404	0	0	0	22,591	12/01/2017
14754X-AA-4	Cash Is King LLC VRDN 0.390% 12/01/55		01/03/2011	Call 100.0000		1,150	1,150	1,150	1,150	0	0	0	0	0	1,150	0	0	0	1	12/01/2055
156700-AG-1	Centurytel Inc Ser L 7.875% 08/15/12		10/03/2011	Bear Stearns		36,314	35,000	38,460	36,243	0	(572)	0	(572)	0	35,671	0	643	643	3,147	08/15/2012
166751-AK-3	Chevron Corp 3.450% 03/03/12		03/29/2011	Bony/Barclays Capital Inc		102,776	100,000	103,360	103,245	0	(690)	0	(690)	0	102,555	0	221	221	1,993	03/03/2012
171871-AL-0	Cincinnati Bell Inc 8.250% 10/15/17		02/14/2011	Citigroup		989,400	970,000	982,125	960,300	20,232	(233)	0	19,999	0	980,299	0	9,101	9,101	27,120	10/15/2015
172070-CN-2	Duke Energy Ohio Inc 5.700% 09/15/12		10/03/2011	UBS Securities Inc		31,337	30,000	30,450	30,169	0	(74)	0	(74)	0	30,095	0	1,242	1,242	1,810	09/15/2012
17275R-AB-8	Cisco Systems Inc 5.250% 02/22/11		02/01/2011	Wachovia Securities		942,350	940,000	934,416	939,767	0	151	0	151	0	939,918	0	2,432	2,432	22,208	02/22/2011
17285T-AD-8	Citadel Broadcasting Corp Series 144A 7.750% 12/15/18		09/16/2011	Call 107.7500		210,113	195,000	195,000	195,000	0	0	0	0	0	195,000	0	15,113	15,113	11,586	12/15/2018
172967-BP-5	Citigroup Inc 5.625% 08/27/12		10/03/2011	Citigroup Global Markets		304,680	300,000	306,257	307,001	0	(3,198)	0	(3,198)	0	303,803	0	877	877	18,703	08/27/2012
172967-EL-1	Citigroup Inc 5.300% 10/17/12		10/07/2011	Citigroup Global Markets		178,369	175,000	177,286	175,911	0	(387)	0	(387)	0	175,523	0	2,845	2,845	9,172	10/17/2012
172967-FH-9	Citigroup Inc 4.587% 12/15/15		10/07/2011	Bear Stearns		126,479	125,000	127,472	127,452	0	(356)	0	(356)	0	127,096	0	(618)	(618)	4,746	12/15/2015
17453B-AT-8	Frontier Communications Corp 6.625% 03/15/15		10/20/2011	JP Morgan		230,000	230,000	149,500	168,376	0	9,138	0	9,138	0	177,513	0	52,487	52,487	16,931	03/15/2015
186108-CF-1	Cleveland Electric Illumin 5.700% 04/01/17		10/25/2011	Merrill Lynch		1,328,040	1,200,000	1,275,012	1,267,584	0	(7,844)	0	(7,844)	0	1,259,741	0	68,299	68,299	73,530	04/01/2017
189054-AP-4	Clorox Company 5.450% 10/15/12		10/31/2011	Various		953,399	905,000	921,311	911,490	0	(2,008)	0	(2,008)	0	909,482	0	43,917	43,917	38,733	10/15/2012
20030N-AE-1	Comcast Corp 5.300% 01/15/14		06/09/2011	Deutsche Bank		1,651,500	1,500,000	1,336,140	1,395,044	0	14,134	0	14,134	0	1,409,177	0	242,323	242,323	72,654	01/15/2014
202795-HE-3	Commonwealth Edison Ser 98 6.150% 03/15/12		03/28/2011	Bony/Barclays Capital Inc		131,285	125,000	125,686	125,199	0	(40)	0	(40)	0	125,159	0	6,126	6,126	4,185	03/15/2012
20825C-AU-8	ConocoPhillips 6.000% 01/15/20		02/01/2011	JP Morgan		1,117,605	970,000	962,696	963,671	0	49	0	49	0	963,720	0	153,885	153,885	32,172	01/15/2020
210371-AH-3	Constellation Energy Group 7.000% 04/01/12		01/14/2011	Call 107.6883		80,766	75,000	78,857	76,106	0	(31)	0	(31)	0	76,075	0	4,691	4,691	1,502	04/01/2012
210371-AK-6	Constellation Energy Group 4.550% 06/15/15		07/29/2011	Bear Stearns		790,801	735,000	761,688	757,977	0	(2,824)	0	(2,824)	0	755,153	0	35,648	35,648	21,180	06/15/2015
216871-AB-9	Cooper Industries Inc 5.250% 11/15/12		11/29/2011	Citigroup Global Markets		25,948	25,000	26,147	25,477	0	(228)	0	(228)	0	25,249	0	699	699	1,367	11/15/2012
22160K-AB-1	Costco Wholesale Corp 5.300% 03/15/12		03/28/2011	Citigroup Global Markets		52,306	50,000	49,725	49,926	0	15	0	15	0	49,941	0	2,365	2,365	1,443	03/15/2012
22238H-GQ-7	Countrywide Finl Corp MTN 5.800% 06/07/12		07/01/2011	Wachovia Securities		104,190	100,000	90,594	96,410	0	1,247	0	1,247	0	97,657	0	6,533	6,533	3,383	06/07/2012
224044-BE-6	Cox Communications Inc 7.125% 10/01/12		10/31/2011	Various		1,004,207	925,000	976,828	944,133	0	(1,997)	0	(1,997)	0	942,136	0	62,071	62,071	28,297	10/01/2012

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
22541L-AC-7	Credit Suisse First Boston 6.500% 01/15/12		01/26/2011	Bank of America		211,102	200,000	208,604	202,131	0	(167)	0	(167)	0	201,964	0	9,138	9,138	7,078	01/15/2012
22822R-AQ-3	Crown Castle Towers LLC Series 144A 5.495% 01/15/17		04/11/2011	Various		662,338	625,000	625,000	625,000	0	0	0	0	0	625,000	0	37,338	37,338	9,214	01/15/2017
228800-AF-5	Crum & Forster Hldg Corp 7.750% 05/01/17		05/19/2011	Corporation Actions		790,272	735,000	682,500	691,580	0	1,829	0	1,829	0	693,409	0	96,863	96,863	53,379	05/01/2017
23311R-AD-8	DCP Midstream Series 144A 5.350% 03/15/20		10/25/2011	Chase		383,081	355,000	354,617	354,643	0	25	0	25	0	354,669	0	28,412	28,412	21,261	03/15/2020
23331A-AY-5	D R Horton Inc 6.000% 04/15/11		02/02/2011	Chase		594,425	590,000	533,118	584,347	0	1,957	0	1,957	0	586,304	0	8,121	8,121	11,013	04/15/2011
233331-AE-7	DTE Energy Company 7.050% 06/01/11		06/01/2011	Maturity		770,000	770,000	804,369	774,024	0	(4,024)	0	(4,024)	0	770,000	0	0	0	27,143	06/01/2011
233835-AW-7	Daimler Finance NA LLC 6.500% 11/15/13		07/12/2011	JP Morgan		3,080,462	2,770,000	2,895,664	2,836,020	0	(11,625)	0	(11,625)	0	2,824,395	0	256,067	256,067	120,033	11/15/2013
237194-AF-2	Darden Restaurants Inc 5.625% 10/15/12		10/28/2011	Bony/Barclays Capital Inc		26,031	25,000	25,410	25,166	0	(75)	0	(75)	0	25,091	0	940	940	1,469	10/15/2012
242370-AA-2	Dean Foods Co 7.000% 06/01/16		05/17/2011	CS First Boston		230,145	230,000	180,550	190,454	0	2,090	0	2,090	0	192,544	0	37,601	37,601	7,530	06/01/2016
244217-BG-9	John Deere Capital Corp 7.000% 03/15/12		03/28/2011	Morgan Stanley		212,480	200,000	212,726	203,528	0	(711)	0	(711)	0	202,818	0	9,662	9,662	7,622	03/15/2012
24422E-QQ-5	John Deere Capital Corp MTN 4.500% 04/03/13		02/01/2011	Stifel Nicolaus & Co		1,604,235	1,500,000	1,491,255	1,495,652	0	168	0	168	0	1,495,820	0	108,415	108,415	22,688	04/03/2013
245217-AR-5	Del Monte Corp 7.500% 10/15/19		03/08/2011	Call 118.5900		1,185,900	1,000,000	1,023,771	1,022,698	0	(488)	0	(488)	0	1,022,210	0	163,690	163,690	59,792	10/15/2017
247361-ZC-5	Delta Air Lines Inc Series 144A 9.500% 09/15/14		12/16/2011	Call 103.0000		12,360	12,000	12,345	12,261	0	(86)	0	(86)	0	12,175	0	185	185	1,428	09/15/2013
25389M-AC-3	DigitalGlobe Inc 10.500% 05/01/14		10/12/2011	Corporation Actions		2,312,377	2,140,000	2,124,354	2,126,421	0	2,455	0	2,455	0	2,128,876	0	183,501	183,501	277,041	05/01/2013
25459H-AG-0	DIRECTV Holdings/Finance 7.625% 05/15/16		05/10/2011	Various		643,075	580,000	546,075	553,112	0	1,362	0	1,362	0	554,473	0	88,602	88,602	0	05/15/2016
25470D-AC-3	Discovery Communications 5.050% 06/01/20		05/13/2011	Bony/Barclays Capital Inc		1,428,759	1,350,000	1,345,613	1,345,806	0	134	0	134	0	1,345,940	0	82,819	82,819	31,626	06/01/2020
257469-AF-3	Dominion Resources Inc 5.700% 09/17/12		10/03/2011	Susquehanna		31,320	30,000	30,351	30,132	0	(57)	0	(57)	0	30,075	0	1,246	1,246	1,800	09/17/2012
257867-AM-3	RR Donnelley and Sons Co 4.950% 04/01/14		05/26/2011	CS First Boston		153,750	150,000	150,675	150,553	0	(66)	0	(66)	0	150,487	0	3,263	3,263	4,950	04/01/2014
257867-AW-1	RR Donnelley and Sons Co 7.625% 06/15/20		02/25/2011	Goldman Sachs & Co		378,450	360,000	360,000	360,000	0	0	0	0	0	360,000	0	18,450	18,450	5,871	06/15/2020
260543-BR-3	Dow Chemical 6.000% 10/01/12		10/31/2011	Paribas		261,138	250,000	267,389	266,020	0	(7,620)	0	(7,620)	0	258,400	0	2,737	2,737	16,333	10/01/2012
260543-BX-0	Dow Chemical 8.550% 05/15/19		03/23/2011	Corporation Actions		1,247,770	1,000,000	997,940	998,179	0	35	0	35	0	998,213	0	249,557	249,557	60,400	05/15/2019
260543-CC-5	Dow Chemical 4.250% 11/15/20		05/13/2011	Various		1,615,478	1,660,000	1,587,921	1,588,139	0	1,905	0	1,905	0	1,590,044	0	25,433	25,433	30,144	11/15/2020
260543-CD-3	Dow Chemical 2.500% 02/15/16		07/19/2011	HSBC Securities		1,002,443	995,000	993,508	993,536	0	143	0	143	0	993,679	0	8,764	8,764	17,482	02/15/2016
261608-AB-9	Dresser-Rand Group Inc 7.375% 11/01/14		03/22/2011	Corporation Actions		459,080	460,000	331,200	364,977	0	4,259	0	4,259	0	369,236	0	89,844	89,844	27,087	11/01/2014
263534-BK-4	E I Du Pont De Nemours 4.750% 11/15/12		11/29/2011	Bony/Barclays Capital Inc		25,978	25,000	24,891	24,956	0	21	0	21	0	24,977	0	1,002	1,002	1,237	11/15/2012
264399-DW-3	Duke Energy Corp 6.250% 01/15/12		01/26/2011	Bear Stearns		52,718	50,000	52,362	50,633	0	(50)	0	(50)	0	50,583	0	2,134	2,134	1,701	01/15/2012
264399-EF-9	Duke Energy Corp 5.625% 11/30/12		12/21/2011	Stifel Nicolaus & Co		26,054	25,000	26,234	25,515	0	(261)	0	(261)	0	25,254	0	799	799	1,512	11/30/2012
26816L-AT-9	Dynegy Holdings Inc 8.375% 05/01/16		05/16/2011	CS First Boston		194,925	230,000	155,250	168,528	0	2,918	0	2,918	0	171,446	0	23,479	23,479	10,594	05/01/2016
26816L-AW-2	Dynegy Holdings Inc 7.750% 06/01/19		06/14/2011	Various		126,913	175,000	109,375	115,854	0	1,653	0	1,653	0	117,506	0	9,406	9,406	7,164	06/01/2019
26816L-AX-0	Dynegy Holdings Inc 7.500% 06/01/15		05/13/2011	Royal Bank of Scotland		98,900	115,000	77,050	85,417	0	1,835	0	1,835	0	87,252	0	11,648	11,648	4,001	06/01/2015
26875P-AD-3	EOG Resources 5.625% 06/01/19		05/13/2011	Goldman Sachs & Co		1,189,073	1,050,000	1,057,856	1,056,881	0	(248)	0	(248)	0	1,056,633	0	132,440	132,440	27,398	06/01/2019
26884A-AN-3	ERP Operating 6.625% 03/15/12		03/28/2011	Bony/Barclays Capital Inc		157,836	150,000	159,332	159,103	0	(1,872)	0	(1,872)	0	157,231	0	605	605	5,410	03/15/2012
27876Q-AQ-1	Echostar DBS Corp 6.375% 10/01/11		10/01/2011	Maturity		460,000	460,000	389,275	438,818	0	21,182	0	21,182	0	460,000	0	0	0	29,325	10/01/2011
28336L-BU-2	El Paso Corporation Series 144A 6.500% 09/15/20		04/08/2011	Tax Free Exchange		731	1,000,000	122	468	0	264	0	264	0	731	0	0	0	35,028	09/15/2020
28368E-AE-6	El Paso Energy Corp MTN 7.750% 01/15/32		04/14/2011	Corporation Actions		1,009,372	940,000	932,888	933,055	0	39	0	39	0	933,094	0	76,278	76,278	82,635	01/15/2032
28660G-AC-0	Elizabeth Arden 7.750% 01/15/14		01/21/2011	Call 99.5420		228,947	230,000	154,100	177,345	0	720	0	720	0	178,065	0	50,882	50,882	12,324	01/15/2014
290408-AB-9	Elwood Energy LLC 8.159% 07/05/26		07/05/2011	Redemption 100.0000		39,714	39,714	41,898	38,721	2,834	5	0	2,839	0	41,559	0	(1,846)	(1,846)	2,117	07/05/2026
29264F-AC-0	Endo Pharmaceut Hldgs Inc Series 144A 7.000% 12/15/20		11/30/2011	Tax Free Exchange		560,352	565,000	559,943	559,965	0	387	0	387	0	560,352	0	0	0	40,319	12/15/2020
29266M-AD-1	Energy East Corporation 6.750% 06/15/12		07/01/2011	Bony/Barclays Capital Inc		26,299	25,000	26,258	25,425	0	(147)	0	(147)	0	25,278	0	1,021	1,021	947	06/15/2012

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
29379V-AE-3	Enterprise Products Oper 4.600% 08/01/12		08/31/2011	Paribas		102,982	100,000	105,037	104,960	0	(2,118)	0	(2,118)	0	102,841	0	141	141	5,047	08/01/2012
29379V-AP-8	Enterprise Products Oper 5.200% 09/01/20		05/13/2011	Wachovia Securities		1,460,718	1,375,000	1,370,889	1,370,979	0	115	0	115	0	1,371,095	0	89,623	89,623	51,043	09/01/2020
297425-AG-5	Esterline Technologies Series 144A 7.000% 08/01/20		01/25/2011	Tax Free Exchange		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	6,223	08/01/2020
30225X-AB-9	Exterran Holdings Inc Series 144A 7.250% 12/01/18		12/06/2011	Tax Free Exchange		385,000	385,000	385,000	383,075	1,925	0	0	1,925	0	385,000	0	0	0	28,920	12/01/2018
30257F-AA-1	FPL Energy Natl Wind 144A 6.125% 03/25/19		09/25/2011	Redemption 100.0000		64,645	64,645	63,675	61,361	2,615	31	0	2,646	0	64,007	0	638	638	2,979	03/25/2019
313309-AJ-5	Fedex Corp 9.650% 06/15/12		07/01/2011	Spear, Leeds, & Kellogg		108,256	100,000	116,337	105,283	0	(1,826)	0	(1,826)	0	103,456	0	4,800	4,800	5,415	06/15/2012
314275-AA-6	Federated Retail Holding 5.900% 12/01/16		09/27/2011	MF Global Ltd		1,507,650	1,380,000	1,338,600	1,343,728	0	3,870	0	3,870	0	1,347,598	0	160,052	160,052	67,624	12/01/2016
31620M-AA-4	Fidelity National Information Series 144A 7.625% 07/15/17		01/07/2011	Tax Free Exchange		335,000	335,000	335,000	335,000	0	0	0	0	0	335,000	0	0	0	12,133	07/15/2017
31620M-AC-0	Fidelity National Information Series 144A 7.875% 07/15/20		01/07/2011	Tax Free Exchange		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	10,474	07/15/2020
337738-AF-5	Fiserv Inc 6.125% 11/20/12		06/14/2011	Corporation Actions		53,897	50,000	52,005	50,872	0	(202)	0	(202)	0	50,670	0	3,227	3,227	1,735	11/20/2012
337932-AB-3	Firstenergy Corp Ser B 6.450% 11/15/11		11/15/2011	Maturity		720,000	720,000	738,338	724,037	0	(4,037)	0	(4,037)	0	720,000	0	0	0	46,440	11/15/2011
341081-FC-6	Florida Power & Light 5.690% 03/01/40		03/21/2011	Deutsche Bank		1,019,338	960,000	958,714	958,779	0	4	0	4	0	958,783	0	60,554	60,554	30,802	03/01/2040
35671D-AR-6	Freeport-McMoran Copper -B 8.250% 04/01/15		04/01/2011	Call 104.1250		78,094	75,000	81,844	79,135	0	(1,041)	0	(1,041)	0	78,094	0	0	0	3,094	04/01/2011
35906A-AF-5	Frontier Comm 8.250% 04/15/17		10/20/2011	JP Morgan		370,800	360,000	360,000	360,000	0	0	0	0	0	360,000	0	10,800	10,800	30,525	04/15/2017
36228C-TE-3	GS Mtge Securities Corp II 2004-GG2 A3 4.602% 08/10/38		08/01/2011	Paydown		914,537	914,537	906,892	913,374	0	1,163	0	1,163	0	914,537	0	0	0	21,928	07/10/2011
36962G-3K-8	General Electric Cap Corp GMTN 5.250% 10/19/12		10/31/2011	Citigroup Global Markets		260,635	250,000	259,993	254,064	0	(1,855)	0	(1,855)	0	252,210	0	8,425	8,425	13,635	10/19/2012
36962G-4E-1	General Electric Cap Corp 3.500% 08/13/12		08/31/2011	Susquehanna		307,533	300,000	310,368	310,178	0	(4,257)	0	(4,257)	0	305,922	0	1,611	1,611	11,171	08/13/2012
36962G-YY-4	General Electric Cap Corp MTNA 6.000% 06/15/12		07/01/2011	Wachovia Securities		394,339	375,000	381,458	377,084	0	(721)	0	(721)	0	376,363	0	17,976	17,976	12,625	06/15/2012
370334-AS-3	General Mills Inc 6.000% 02/15/12		02/23/2011	CS First Boston		78,868	75,000	76,339	75,354	0	(48)	0	(48)	0	75,306	0	3,562	3,562	2,413	02/15/2012
370334-BE-3	General Mills Inc 5.650% 09/10/12		10/03/2011	Citigroup Global Markets		52,203	50,000	51,004	50,380	0	(168)	0	(168)	0	50,213	0	1,990	1,990	3,029	09/10/2012
373298-CG-1	Georgia-Pacific 144A 7.000% 01/15/15		03/25/2011	Call 103.5000		434,700	420,000	304,500	333,775	0	3,866	0	3,866	0	337,641	0	97,059	97,059	20,417	01/15/2015
373298-CH-9	Georgia-Pacific 144A 7.125% 01/15/17		12/30/2011	Call 103.8320		477,627	460,000	326,600	349,057	0	13,028	0	13,028	0	362,085	0	115,542	115,542	47,797	01/15/2017
37330P-AQ-0	Georgia-Pacific Corporation Term Loan B 0.000% 12/23/14		09/28/2011	Direct		209,677	209,677	201,559	203,753	0	1,108	0	1,108	0	204,861	0	4,816	4,816	6,574	12/23/2014
377372-AC-1	Glaxosmithkine Cap Inc 4.850% 05/15/13		02/01/2011	Spear, Leeds, & Kellogg		1,419,110	1,310,000	1,308,532	1,309,282	0	26	0	26	0	1,309,308	0	109,802	109,802	13,942	05/15/2013
381317-AQ-9	Golden West Financial Corp 4.750% 10/01/12		10/31/2011	Wachovia Securities		51,763	50,000	49,267	49,715	0	133	0	133	0	49,849	0	1,914	1,914	2,586	10/01/2012
38141E-A4-1	Goldman Sachs Group Inc MTN 3.625% 08/01/12		08/31/2011	JP Morgan		204,030	200,000	207,094	206,962	0	(2,974)	0	(2,974)	0	203,988	0	42	42	7,955	08/01/2012
38141E-A6-6	Goldman Sachs Group Inc 6.000% 06/15/20		03/30/2011	CS First Boston		1,264,848	1,195,000	1,276,679	1,274,816	0	(1,669)	0	(1,669)	0	1,273,147	0	(8,299)	(8,299)	21,112	06/15/2020
38141G-BU-7	Goldman Sachs Group Inc 6.600% 01/15/12		01/26/2011	Bony/Barclays Capital Inc		211,332	200,000	208,072	202,007	0	(157)	0	(157)	0	201,850	0	9,482	9,482	7,187	01/15/2012
38141G-CG-7	Goldman Sachs Group Inc 5.700% 09/01/12		10/03/2011	Spear, Leeds, & Kellogg		102,170	100,000	101,781	100,658	0	(295)	0	(295)	0	100,363	0	1,807	1,807	6,254	09/01/2012
38141G-EF-7	Goldman Sachs Group Inc 5.000% 01/15/11		01/15/2011	Maturity		875,000	875,000	858,865	874,808	0	192	0	192	0	875,000	0	0	0	21,875	01/15/2011
38141G-FG-4	Goldman Sachs Group Inc 5.950% 01/18/18		02/24/2011	Goldman Sachs & Co		808,178	750,000	751,715	751,670	0	(31)	0	(31)	0	751,639	0	56,538	56,538	27,271	01/18/2018
396789-BE-8	Greenwich Capital Comm Fdg Cor 2002-C1 A3 4.495% 01/11/17		08/03/2011	Nomura Securities		231,511	230,933	227,695	230,213	0	204	0	204	0	230,417	0	1,094	1,094	7,122	02/11/2012
396789-BE-8	Greenwich Capital Comm Fdg Cor 2002-C1 A3 4.495% 01/11/17		08/01/2011	Paydown		888,043	888,043	875,589	885,273	0	2,770	0	2,770	0	888,043	0	0	0	19,051	02/11/2012
404119-AU-3	HCA Inc 9.125% 11/15/14		06/02/2011	Corporation Actions		601,237	575,000	448,500	481,203	0	7,812	0	7,812	0	489,015	0	112,222	112,222	28,712	11/15/2014

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
404119-BA-6	HCA Inc 9.625% 11/15/16		08/26/2011	Various		1,032,587	967,000	664,785	710,376	0	17,888	0	17,888	0	728,265	0	304,322	304,322	72,649	11/15/2016
40429C-AA-0	HSBC Finance Corporation 6.750% 05/15/11		02/01/2011	Paribas		2,457,214	2,415,000	2,506,698	2,424,679	0	(2,384)	0	(2,384)	0	2,422,296	0	34,919	34,919	35,772	05/15/2011
413627-BM-1	Harrahs Operating Company 10.000% 12/15/18		06/27/2011	RBC Dominion		1,400,000	1,600,000	616,330	643,636	0	17,144	0	17,144	0	660,780	0	739,220	739,220	86,667	12/15/2018
416515-AQ-7	Hartford Financial Svcs Grp 5.250% 10/15/11		02/01/2011	HSBC Securities		822,944	800,000	788,524	797,700	0	263	0	263	0	797,962	0	24,982	24,982	12,717	10/15/2011
42307T-AF-5	HJ Heinz Finance 6.000% 03/15/12		03/28/2011	Citigroup Global Markets		78,817	75,000	75,572	75,162	0	(33)	0	(33)	0	75,129	0	3,688	3,688	2,450	03/15/2012
428040-CA-5	Hertz Corp 10.500% 01/01/16		01/03/2011	Call 105.2500		484,150	460,000	170,200	201,706	0	125	0	125	0	201,830	0	282,320	282,320	24,418	01/01/2016
428236-BC-6	Hewlett-Packard Co 2.125% 09/13/15		08/22/2011	Goldman Sachs & Co		797,236	790,000	789,107	789,158	0	111	0	111	0	789,270	0	7,967	7,967	15,948	09/13/2015
437410-AB-9	Homer City Funding Ser B 8.734% 10/01/26		10/01/2011	Redemption 100.0000		24,500	24,500	26,705	22,540	3,848	(51)	0	3,797	0	26,337	0	(1,837)	(1,837)	1,605	10/01/2026
438516-AW-6	Honeywell International Inc 4.250% 03/01/13		02/01/2011	Paribas		1,003,582	940,000	939,624	939,845	0	6	0	6	0	939,851	0	63,730	63,730	16,979	03/01/2013
44107T-AJ-5	Host Hotels & Resorts LP Series 144A 6.000% 11/01/20		02/10/2011	Tax Free Exchange		840,000	840,000	840,000	827,400	12,600	0	0	12,600	0	840,000	0	0	0	14,700	11/01/2020
44108E-AS-7	Host Marriott LP 7.125% 11/01/13		06/10/2011	Various		374,396	370,000	268,819	302,869	0	8,666	0	8,666	0	311,535	0	62,861	62,861	16,037	11/01/2013
441812-JY-1	HSBC Finance Corp 7.000% 05/15/12		05/26/2011	Various		1,443,590	1,350,000	1,417,436	1,371,448	0	(1,801)	0	(1,801)	0	1,369,647	0	73,943	73,943	24,150	05/15/2012
441812-KA-1	HSBC Finance Corp 6.375% 11/27/12		02/01/2011	HSBC Securities		1,098,687	1,015,000	1,039,299	1,024,455	0	(434)	0	(434)	0	1,024,020	0	74,666	74,666	12,043	11/27/2012
44924E-AB-6	IBM Intl Group Capital 5.050% 10/22/12		02/01/2011	Wachovia Securities		1,935,339	1,805,000	1,832,922	1,816,270	0	(550)	0	(550)	0	1,815,719	0	119,620	119,620	25,827	10/22/2012
450679-BW-4	ITT Corp 4.900% 05/01/14		10/20/2011	Call 109.8161		21,963	20,000	19,961	19,973	0	27	0	27	0	20,000	0	1,963	1,963	950	05/01/2014
45167R-AE-4	Idex Corp 4.500% 12/15/20		05/16/2011	Mesirow Financial Inc.		751,305	750,000	746,048	746,063	0	134	0	134	0	746,197	0	5,108	5,108	15,281	12/15/2020
45661T-AD-3	Inergy Lp/Inergy Fin 8.250% 03/01/16		02/02/2011	Call 102.0000		469,200	460,000	319,700	346,133	0	1,249	0	1,249	0	347,382	0	121,818	121,818	27,418	03/01/2016
459745-FV-2	Intl Lease Finance Corp Series 144A 8.625% 09/15/15		05/04/2011	Tax Free Exchange		315,750	320,000	314,909	315,481	0	269	0	269	0	315,750	0	0	0	17,666	09/15/2015
459745-FX-8	Intl Lease Finance Corp Series 144A 8.750% 03/15/17		05/04/2011	Tax Free Exchange		180,887	185,000	180,327	180,708	0	179	0	179	0	180,887	0	0	0	10,360	03/15/2017
460146-CA-9	International Paper Co 7.950% 06/15/18		02/24/2011	HSBC Securities		1,671,643	1,375,000	1,627,048	1,626,491	0	(4,694)	0	(4,694)	0	1,621,796	0	49,846	49,846	23,077	06/15/2018
461202-AA-1	Intuit Inc 5.400% 03/15/12		03/28/2011	Wachovia Securities		78,083	75,000	73,744	74,648	0	71	0	71	0	74,719	0	3,364	3,364	2,205	03/15/2012
46625H-AN-0	JP Morgan Chase & Co 6.625% 03/15/12		03/28/2011	Bony/Barclays Capital Inc		264,113	250,000	261,468	253,184	0	(641)	0	(641)	0	252,543	0	11,570	11,570	9,017	03/15/2012
46625H-GT-1	JP Morgan Chase & Co 5.375% 10/01/12		10/31/2011	Citigroup Global Markets		130,244	125,000	126,559	125,603	0	(283)	0	(283)	0	125,321	0	4,923	4,923	7,316	10/01/2012
46625Y-CU-5	JP Morgan Chase Commerical Mtg 2004-LN2 A1 4.475% 07/15/41		08/03/2011	Deutsche Bank		675,674	660,806	660,800	660,800	0	0	0	0	0	660,800	0	14,875	14,875	20,289	01/15/2014
46625Y-CU-5	JP Morgan Chase Commerical Mtg 2004-LN2 A1 4.475% 07/15/41		08/01/2011	Paydown		496,325	496,325	496,320	496,320	0	5	0	5	0	496,325	0	0	0	12,579	01/15/2014
46631J-AL-2	JP Morgan Mortgage Trust 2007 - A4 3A1 5.758% 06/25/37		08/23/2011	Nomura Securities		587,752	699,184	675,018	608,808	67,100	914	0	68,014	0	676,822	0	(89,070)	(89,070)	30,014	11/25/2017
46631J-AL-2	JP Morgan Mortgage Trust 2007 - A4 3A1 5.758% 06/25/37		08/01/2011	Paydown		236,946	236,946	228,756	206,318	22,739	7,888	0	30,627	0	236,946	0	0	0	5,255	11/25/2017
46634V-AA-6	JP Morgan Chase Commercial Mtg 6.005% 06/20/49		08/03/2011	Chase		2,491,036	2,275,000	2,286,553	2,285,237	0	(1,562)	0	(1,562)	0	2,283,675	0	207,361	207,361	91,960	04/01/2017
472319-AJ-1	Jefferies Group Inc 3.875% 11/09/15		11/07/2011	Bear Stearns		42,500	50,000	49,919	49,921	0	13	0	13	0	49,934	0	(7,434)	(7,434)	1,943	11/09/2015
478160-AP-9	Johnson and Johnson 5.150% 08/15/12		08/31/2011	US Bancorp		52,256	50,000	49,937	49,978	0	9	0	9	0	49,987	0	2,269	2,269	2,725	08/15/2012
478366-AQ-0	Johnson Controls Inc 5.250% 01/15/11		01/15/2011	Maturity		755,000	755,000	743,920	754,897	0	103	0	103	0	755,000	0	0	0	19,819	01/15/2011
48666K-AM-1	KB Home 6.250% 06/15/15		02/14/2011	Barclays		556,388	555,000	520,313	525,863	0	715	0	715	0	526,578	0	29,810	29,810	5,974	06/15/2015
487836-AZ-1	Kellogg Co 5.125% 12/03/12		02/01/2011	Stifel Nicolaus & Co		997,853	930,000	969,739	946,787	0	(775)	0	(775)	0	946,012	0	51,841	51,841	8,076	12/03/2012
487836-BB-3	Kellogg Co 4.450% 05/30/16		02/02/2011	RBC Dominion		2,431,463	2,250,000	2,262,860	2,260,270	0	(170)	0	(170)	0	2,260,100	0	171,363	171,363	18,634	05/30/2016
494368-AR-4	Kimberly-Clark Corp 5.625% 02/15/12		02/23/2011	Bank of America		104,926	100,000	100,048	100,015	0	(2)	0	(2)	0	100,013	0	4,913	4,913	3,016	02/15/2012
494550-AK-2	Kinder Morgan Energy Partners 7.125% 03/15/12		03/28/2011	Bony/Barclays Capital Inc		158,607	150,000	157,265	152,040	0	(410)	0	(410)	0	151,630	0	6,977	6,977	5,819	03/15/2012
494550-AX-4	Kinder Morgan Energy Partners 5.850% 09/15/12		05/23/2011	Bony/Barclays Capital Inc		1,330,300	1,255,000	1,266,320	1,259,305	0	(981)	0	(981)	0	1,258,324	0	71,976	71,976	51,188	09/15/2012
50075N-BA-1	Kraft Foods Inc 5.375% 02/10/20		06/21/2011	JP Morgan		700,437	635,000	629,768	630,133	0	201	0	201	0	630,334	0	70,103	70,103	29,770	02/10/2020
501044-CC-3	Kroger Co 6.750% 04/15/12		04/26/2011	Bear Stearns		52,865	50,000	51,767	50,519	0	(128)	0	(128)	0	50,391	0	2,473	2,473	1,819	04/15/2012

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
	LBI Escrow Corp. Series 144A 8.000%																			
50178T-AA-5	11/01/17		10/12/2011	Tax Free Exchange		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	9,873	11/01/2017
502413-AU-1	L-3 Communications Corp 6.375% 10/15/15		12/22/2011	Call 102.1250		211,399	207,000	172,845	180,969	0	4,389	0	4,389	0	185,357	0	26,041	26,041	15,652	10/15/2015
53117C-AF-9	Liberty Property LP 7.250% 03/15/11		03/15/2011	Maturity		1,255,000	1,255,000	1,348,071	1,259,992	0	(4,992)	0	(4,992)	0	1,255,000	0	0	0	45,494	03/15/2011
	Louisville Gas & Electric Series 144A																			
546676-AR-8	1.625% 11/15/15		06/30/2011	Tax Free Exchange		143,881	150,000	143,187	143,227	0	654	0	654	0	143,881	0	0	0	1,517	11/15/2015
548661-CM-7	Lowe's Companies 5.600% 09/15/12		10/03/2011	US Bancorp		52,367	50,000	50,647	50,243	0	(106)	0	(106)	0	50,137	0	2,230	2,230	2,963	09/15/2012
	Lyondell Chemical Company 11.000%																			
552078-BB-2	05/01/18		11/07/2011	Call 108.7500		110,202	101,336	100,881	100,881	0	32	0	32	0	100,913	0	9,289	9,289	19,440	05/01/2018
565849-AA-4	Marathon Oil Corp 6.125% 03/15/12		03/18/2011	Call 105.5575		981,684	930,000	991,771	949,254	0	(3,328)	0	(3,328)	0	945,925	0	35,759	35,759	28,956	03/15/2012
565849-AG-1	Marathon Oil Corp 6.500% 02/15/14		02/10/2011	Call 113.7430		113,743	100,000	99,585	99,725	0	275	0	275	0	100,000	0	13,743	13,743	3,160	02/15/2014
	Marina District Finance Series 144A																			
56808R-AC-0	9.875% 08/15/18		07/01/2011	Tax Free Exchange		353,279	360,000	352,800	352,884	0	395	0	395	0	353,279	0	0	0	32,094	08/15/2018
570506-AE-5	Markwest Energy Part 8.500% 07/15/16		02/24/2011	Call 104.2500		239,775	230,000	142,600	156,593	0	1,206	0	1,206	0	157,799	0	81,976	81,976	18,793	07/15/2016
570506-AH-8	Markwest Energy Part 8.750% 04/15/18		11/10/2011	Corporate Action		251,850	230,000	139,150	149,189	0	5,220	0	5,220	0	154,409	0	97,441	97,441	28,423	04/15/2018
576203-AH-6	Massey Energy Co 6.875% 12/15/13		06/01/2011	Corporation Actions		227,700	230,000	153,525	177,775	0	5,932	0	5,932	0	183,707	0	43,993	43,993	14,191	12/15/2013
	McGraw-Hill Companies Inc 5.375%																			
580645-AD-1	11/15/12		12/21/2011	Pershing		25,847	25,000	25,721	25,298	0	(154)	0	(154)	0	25,145	0	702	702	1,836	11/15/2012
589331-AN-7	Merck and Co Inc 5.000% 06/30/19		02/02/2011	Goldman Sachs & Co		1,849,063	1,690,000	1,679,336	1,680,641	0	89	0	89	0	1,680,730	0	168,333	168,333	8,685	06/30/2019
59018Y-J3-6	Merrill Lynch & Co MTN 6.050% 08/15/12		08/31/2011	Stifel Nicolaus & Co		154,290	150,000	152,819	151,014	0	(414)	0	(414)	0	150,599	0	3,691	3,691	9,604	08/15/2012
	Merrill Lynch Mortgage Trust Series 2005-																			
59022H-JL-7	CIP1 Class A4 5.047% 07/12/38		07/27/2011	Nomura Securities		3,065,869	2,820,000	3,062,344	3,048,056	0	(28,419)	0	(28,419)	0	3,019,637	0	46,232	46,232	94,884	07/01/2015
59156R-AC-2	Metlife 6.125% 12/01/11		02/01/2011	Morgan Stanley		1,144,450	1,095,000	1,118,269	1,100,310	0	(523)	0	(523)	0	1,099,787	0	44,663	44,663	11,737	12/01/2011
59156R-AX-6	Metlife 4.750% 02/08/21		02/01/2011	Bank of America		422,113	415,000	419,254	419,130	0	(29)	0	(29)	0	419,101	0	3,012	3,012	9,747	02/08/2021
594918-AG-9	Microsoft Corp 1.625% 09/25/15		02/01/2011	JP Morgan		1,303,027	1,335,000	1,329,139	1,329,434	0	103	0	103	0	1,329,537	0	(26,511)	(26,511)	7,653	09/25/2015
	Mirant North America LLC 7.375% 12/31/13																			
60467X-AC-1			01/03/2011	Call 101.8440		468,482	460,000	388,700	413,118	0	75	0	75	0	413,194	0	55,289	55,289	283	12/31/2013
617446-2T-5	Morgan Stanley MTN 5.250% 11/02/12		11/30/2011	JP Morgan		150,561	150,000	148,268	149,256	0	367	0	367	0	149,623	0	938	938	8,597	11/02/2012
617446-7P-8	Morgan Stanley 5.500% 07/24/20		03/10/2011	Bank of America		2,450,000	2,450,000	2,456,438	2,456,445	0	(16)	0	(16)	0	2,456,429	0	(6,429)	(6,429)	85,716	07/24/2020
617446-V8-9	Morgan Stanley GMTN 5.750% 08/31/12		08/31/2011	JP Morgan		103,750	100,000	101,874	100,692	0	(275)	0	(275)	0	100,416	0	3,334	3,334	5,846	08/31/2012
	Morgan Stanley Dean Witter 2002-TOP7 A2																			
61746W-PF-1	5.980% 01/15/39		08/03/2011	Wachovia Securities		180,708	177,063	185,075	185,075	0	0	0	0	0	185,075	0	(4,367)	(4,367)	7,265	05/15/2012
	Morgan Stanley Dean Witter 2002-TOP7 A2																			
61746W-PF-1	5.980% 01/15/39		08/01/2011	Paydown		14,986	14,986	15,664	15,664	0	(678)	0	(678)	0	14,986	0	0	0	415	05/15/2012
				National Financial																
61747Y-CT-0	Morgan Stanley 3.450% 11/02/15		03/29/2011	Services		539,660	550,000	549,648	549,659	0	16	0	16	0	549,675	0	(10,015)	(10,015)	7,854	11/02/2015
	Morgan Stanley Reremic Trust Series 2010-R6																			
61759N-AD-6	Class 2A 2.459% 06/21/36		12/21/2011	Paydown		401,082	401,082	389,300	390,206	0	10,876	0	10,876	0	401,082	0	0	0	5,625	12/21/2020
61945A-AA-5	Mosaic Co 144A 7.375% 12/01/14		01/13/2011	Call 103.6880		476,965	460,000	386,400	406,724	0	371	0	371	0	407,095	0	69,869	69,869	3,958	12/01/2014
	NBCUniversal Media LLC Series 144A																			
62875U-AF-2	3.650% 04/30/15		08/19/2011	Tax Free Exchange		49,916	50,000	49,889	49,903	0	13	0	13	0	49,916	0	0	0	1,465	04/30/2015
	NBCUniversal Media LLC Series 144A			Bony/Barclays Capital																
62875U-AJ-4	2.875% 04/01/16		05/16/2011	Inc		2,739,808	2,740,000	2,738,493	2,738,527	0	204	0	204	0	2,738,730	0	1,078	1,078	49,234	04/01/2016
	NGPL Pipeco LLC Series 144A 6.514%																			
62912X-AA-2	12/15/12		06/27/2011	Deutsche Bank		1,249,500	1,190,000	1,214,109	1,200,409	0	(2,534)	0	(2,534)	0	1,197,875	0	51,625	51,625	41,988	12/15/2012
629377-AU-6	NRG Energy Inc 7.375% 02/01/16		05/24/2011	Corporation Actions		828,651	805,000	652,050	684,927	0	7,184	0	7,184	0	692,112	0	136,539	136,539	56,370	02/01/2016
	National Rural Utilities MTNC 7.250%																			
637432-CU-7	03/01/12		03/28/2011	Morgan Stanley		106,020	100,000	107,134	101,933	0	(404)	0	(404)	0	101,530	0	4,490	4,490	4,229	03/01/2012
63934E-AM-0	Navistar International 8.250% 11/01/21		09/07/2011	CS First Boston		698,625	675,000	702,844	700,279	0	(2,034)	0	(2,034)	0	698,245	0	380	380	48,108	11/01/2017
652478-AH-1	News America Holdings 9.250% 02/01/13		02/24/2011	Call 115.3460		28,837	25,000	29,479	27,038	0	(137)	0	(137)	0	26,901	0	1,936	1,936	1,304	02/01/2013
	North Fork Bankcorporation Inc 5.875%																			
659421-AD-3	08/15/12		08/31/2011	Stifel Nicolaus & Co		36,165	35,000	34,091	34,650	0	142	0	142	0	34,792	0	1,372	1,372	2,176	08/15/2012
	Northern States Power-MN 8.000% 08/28/12																			
665772-BW-8			08/31/2011	JP Morgan		26,751	25,000	27,858	26,036	0	(414)	0	(414)	0	25,622	0	1,129	1,129	2,044	08/28/2012
	Northern States Power-MN 1.950% 08/15/15			Bony/Barclays Capital																
665772-CF-4			01/11/2011	Inc		580,625	590,000	588,826	588,913	0	7	0	7	0	588,920	0	(8,295)	(8,295)	4,826	08/15/2015
665859-AL-8	Northern Trust Corp 3.450% 11/04/20		01/10/2011	Wachovia Securities		382,092	400,000	399,532	399,538	0	1	0	1	0	399,540	0	(17,448)	(17,448)	2,645	11/04/2020

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
666807-AT-9	Northrop Grumman Corp 7.125% 02/15/11		02/15/2011	Maturity		370,000	370,000	390,689	370,463	0	(463)	0	(463)	0	370,000	0	0	0	13,181	02/15/2011
674599-BW-4	Occidental Petroleum Corp 7.000% 11/01/13		03/31/2011	Call 113.6650		113,665	100,000	107,999	104,858	0	(400)	0	(400)	0	104,457	0	9,208	9,208	2,917	11/01/2013
674599-BY-0	Occidental Petroleum Corp 4.100% 02/01/21		01/06/2011	Bony/Barclays Capital Inc		904,716	900,000	899,793	899,793	0	0	0	0	0	899,793	0	4,923	4,923	2,563	02/01/2021
681936-AW-0	Omega Healthcare Investors Series 144A 6.750% 10/15/22		07/13/2011	Tax Free Exchange		323,883	315,000	324,450	312,244	12,118	(479)	0	11,639	0	323,883	0	0	0	16,478	10/15/2018
68233D-AS-6	Oncor Electric Delivery 6.375% 05/01/12		05/26/2011	Bank of America		104,618	100,000	101,812	100,579	0	(176)	0	(176)	0	100,403	0	4,215	4,215	3,719	05/01/2012
68268N-AA-1	Oneok Partners LP 5.900% 04/01/12		05/23/2011	UBS Securities Inc		797,176	765,000	768,703	766,095	0	(345)	0	(345)	0	765,750	0	31,426	31,426	29,463	04/01/2012
68389X-AJ-4	Oracle Corporation Series 144A 3.875% 07/15/20		02/01/2011	Wachovia Securities		926,304	940,000	937,923	937,997	0	16	0	16	0	938,012	0	(11,708)	(11,708)	19,730	07/15/2020
68402L-AE-4	Oracle Corp 5.000% 01/15/11		01/15/2011	Maturity		960,000	960,000	946,195	959,836	0	164	0	164	0	960,000	0	0	0	24,000	01/15/2011
693320-AK-9	PHH Corp Series 144A 9.250% 03/01/16		03/31/2011	Tax Free Exchange		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	18,025	03/01/2016
693476-BD-4	PNC Funding Corp 5.500% 09/28/12		10/03/2011	HSBC Securities		104,228	100,000	108,092	107,226	0	(3,149)	0	(3,149)	0	104,077	0	151	151	5,622	09/28/2012
69362B-AM-4	PSEG Power 6.950% 06/01/12		07/01/2011	Spear, Leeds, & Kellogg		105,453	100,000	104,946	101,922	0	(685)	0	(685)	0	101,238	0	4,215	4,215	4,170	06/01/2012
707569-AL-3	Penn National Gaming Inc 6.750% 03/01/15		08/19/2011	Call 102.2500		235,175	230,000	151,800	170,365	0	6,840	0	6,840	0	177,205	0	57,970	57,970	15,008	03/01/2015
71343P-AE-1	Pepsiamericas Inc 5.750% 07/31/12		07/26/2011	Bony/Barclays Capital Inc		52,658	50,000	53,303	51,233	0	(441)	0	(441)	0	50,792	0	1,866	1,866	2,867	07/31/2012
713448-BF-4	Pepsico Inc 5.150% 05/15/12		05/26/2011	JP Morgan		78,381	75,000	74,291	74,785	0	64	0	64	0	74,848	0	3,533	3,533	2,103	05/15/2012
717081-CZ-4	Pfizer Inc 4.450% 03/15/12		03/28/2011	Bony/Barclays Capital Inc		207,544	200,000	205,836	202,460	0	(501)	0	(501)	0	201,959	0	5,585	5,585	4,846	03/15/2012
72925P-AC-9	Plum Creek Timberlands 4.700% 03/15/21		10/24/2011	Bank of America		350,744	355,000	354,762	354,762	0	1	0	1	0	354,763	0	(4,020)	(4,020)	15,851	03/15/2021
730857-AA-7	Pokagon Gaming Authority 144A 10.375% 06/15/14		06/30/2011	Corporation Actions		220,590	216,000	185,760	194,560	0	2,500	0	2,500	0	197,060	0	23,530	23,530	14,299	06/15/2014
743263-AJ-4	Progress Energy 6.850% 04/15/12		04/26/2011	Bear Stearns		26,456	25,000	26,320	25,408	0	(101)	0	(101)	0	25,307	0	1,149	1,149	923	04/15/2012
743315-AK-9	Progressive Corp 6.375% 01/15/12		01/26/2011	Bony/Barclays Capital Inc		105,332	100,000	103,016	100,758	0	(59)	0	(59)	0	100,699	0	4,633	4,633	3,471	01/15/2012
743410-AT-9	Prologis		01/01/2011	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,525	05/15/2018
743410-AU-6	Prologis 7.625% 08/15/14		06/03/2011	Tax Free Exchange		49,915	50,000	49,875	49,905	0	10	0	10	0	49,915	0	0	0	3,175	08/15/2014
74432Q-AP-0	Prudential Financial Inc MTN 5.100% 12/14/11		02/01/2011	Citigroup Global Markets		1,300,920	1,255,000	1,255,791	1,255,173	0	(16)	0	(16)	0	1,255,156	0	45,764	45,764	8,890	12/14/2011
74432Q-AX-3	Prudential Financial Inc MTN 5.800% 06/15/12		07/01/2011	Susquehanna		104,574	100,000	100,636	100,205	0	(71)	0	(71)	0	100,134	0	4,440	4,440	3,254	06/15/2012
74432Q-BH-7	Prudential Financial Inc Series MTN 3.625% 09/17/12		10/03/2011	First Tennessee Capital		50,816	50,000	51,756	51,731	0	(767)	0	(767)	0	50,964	0	(148)	(148)	1,908	09/17/2012
74432Q-BL-8	Prudential Financial Inc MTN 3.875% 01/14/15		07/19/2011	Various		1,969,583	1,865,000	1,867,352	1,866,934	0	(251)	0	(251)	0	1,866,683	0	102,901	102,901	73,821	01/14/2015
744562-AV-8	Public Service Electric & Gas MTN 5.500% 03/01/40		03/04/2011	Various		4,099,203	4,080,000	4,060,457	4,060,616	0	35	0	35	0	4,060,652	0	38,551	38,551	104,143	03/01/2040
749121-CB-3	Qwest Communications Intl Series 144A 7.125% 04/01/18		01/13/2011	Tax Free Exchange		838,272	850,000	836,740	838,231	0	41	0	41	0	838,272	0	0	0	17,159	04/01/2018
74913G-AC-9	Qwest Corporation 8.875% 03/15/12		03/28/2011	Bony/Barclays Capital Inc		160,725	150,000	160,500	153,326	0	(665)	0	(665)	0	152,661	0	8,064	8,064	7,248	03/15/2012
74913G-AC-9	Qwest Corporation 8.875% 03/15/12		10/14/2011	Various		2,490,918	2,405,000	2,583,863	2,453,008	0	(30,412)	0	(30,412)	0	2,422,597	0	68,321	68,321	228,246	03/15/2012
74971X-AA-5	RRI Energy 6.750% 12/15/14		01/03/2011	Call 102.2500		669,738	655,000	606,507	618,642	0	44	0	44	0	618,686	0	51,052	51,052	2,211	12/15/2014
750829-AA-1	Rainbow National CVC Series 144A 8.750% 09/01/12		05/13/2011	Corporation Actions		230,000	230,000	203,550	216,763	0	2,692	0	2,692	0	219,455	0	10,545	10,545	14,088	09/01/2012
750829-AB-9	Rainbow National CVC 144A 10.375% 09/01/14		06/30/2011	Corporation Actions		154,437	150,000	130,500	135,965	0	1,530	0	1,530	0	137,495	0	16,942	16,942	14,426	09/01/2014
75281A-AF-6	Range Resources Corp 6.375% 03/15/15		05/25/2011	Various		1,515,663	1,510,000	1,444,300	1,460,228	0	3,867	0	3,867	0	1,464,094	0	51,568	51,568	97,049	03/15/2015
77340R-AH-0	Rockies Express Pipeline Series 144A 3.900% 04/15/15		05/23/2011	Bear Stearns		744,909	725,000	724,551	724,630	0	32	0	32	0	724,663	0	20,246	20,246	17,358	04/15/2015
78403D-AA-8	SBA Tower Trust Series 144A 4.254% 04/15/15		05/27/2011	Bank of America		850,832	820,000	820,000	820,000	0	0	0	0	0	820,000	0	30,832	30,832	16,182	04/15/2015

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
78403D-AB-6	SBA Tower Trust Series 144A 5.101% 04/15/17		05/16/2011	Bony/Barclays Capital Inc		882,357	845,000	845,000	845,000	0	0	0	0	0	845,000	0	37,357	37,357	18,439	04/15/2017
784216-AB-9	SGS International Inc 12.000% 12/15/13		12/23/2011	Call 100.0000		20,000	20,000	10,600	12,963	0	1,703	0	1,703	0	14,666	0	5,334	5,334	2,453	12/15/2013
790849-AF-0	St Jude Medical Inc 4.875% 07/15/19		02/01/2011	Bank of America		1,065,833	1,010,000	999,866	1,001,010	0	78	0	78	0	1,001,088	0	64,745	64,745	27,217	07/15/2019
79546V-AC-0	Sally Holdings LLC 9.250% 11/15/14		12/05/2011	Call 102.3130		352,980	345,000	262,200	283,258	0	11,696	0	11,696	0	294,954	0	58,026	58,026	33,685	11/15/2014
80281U-AB-1	Santander Drive Auto Receivabl Series 2010-B Class A2 1.010% 07/15/13		02/15/2011	Goldman Sachs & Co		650,863	650,000	649,986	649,987	0	2	0	2	0	649,989	0	874	874	1,185	03/15/2012
80281U-AC-9	Santander Drive Auto Rec SDART 2010-B 1.310% 02/17/14		02/15/2011	Goldman Sachs & Co		526,866	525,000	524,982	524,983	0	2	0	2	0	524,984	0	1,882	1,882	1,242	08/15/2012
80874Y-AG-5	Scientific Games Corp 9.250% 06/15/19		02/14/2011	Barclays		328,500	300,000	290,742	291,558	0	85	0	85	0	291,642	0	36,858	36,858	4,779	06/15/2019
812350-AC-0	Sears Holdings Corp Series 144A 6.625% 10/15/18		08/30/2011	Tax Free Exchange		3,113,614	3,220,000	3,105,406	3,002,650	103,367	7,597	0	110,964	0	3,113,614	0	0	0	188,437	10/15/2018
826428-AN-4	NV Energy Inc 6.750% 08/15/17		11/07/2011	Call 102.2500		235,175	230,000	185,509	192,979	0	3,514	0	3,514	0	196,493	0	38,682	38,682	19,061	08/15/2017
829809-AF-9	Sithe Independence Fndg SERIES A 9.000% 12/30/13		09/12/2011	First Boston Corp		1,303,056	1,205,641	1,211,143	1,213,504	0	(2,260)	0	(2,260)	0	1,211,244	0	91,812	91,812	112,125	12/30/2013
829809-AF-9	Sithe Independence Fndg SERIES A 9.000% 12/30/13		06/30/2011	Redemption 100.0000		209,851	209,851	190,964	196,485	0	3,373	0	3,373	0	199,857	0	9,993	9,993	9,443	12/30/2013
832248-AS-7	Smithfield Foods Inc Series 144A 10.000% 07/15/14		01/20/2011	Tax Free Exchange		949,870	905,000	961,425	950,452	0	(581)	0	(581)	0	949,870	0	0	0	46,507	07/15/2014
842587-AB-3	Southern Co Ser A 5.300% 01/15/12		01/26/2011	Citigroup Global Markets		104,423	100,000	98,836	99,712	0	22	0	22	0	99,735	0	4,688	4,688	2,886	01/15/2012
85205T-AC-4	Spirit Aerosystems Inc Series 144A 6.750% 12/15/20		01/27/2011	Tax Free Exchange		430,000	430,000	430,000	430,000	0	0	0	0	0	430,000	0	0	0	5,563	12/15/2020
852060-AS-1	Sprint Capital Corp 8.375% 03/15/12		12/29/2011	Call 101.6640		1,341,965	1,320,000	1,153,225	1,244,432	0	61,636	0	61,636	0	1,306,067	0	35,897	35,897	142,487	03/15/2012
86359B-5F-4	Structured Asset Sec Corp 2005-4XS 3A3 4.470% 03/25/35		11/25/2011	Call 100.0000		1,558	1,558	1,558	1,555	0	0	0	0	0	1,554	0	4	4	64	12/25/2012
86359B-5F-4	Structured Asset Sec Corp 2005-4XS 3A3 4.470% 03/25/35		10/01/2011	Paydown		40,518	40,518	40,511	40,416	0	101	0	101	0	40,518	0	0	0	715	12/25/2012
86359B-5G-2	Structured Asset Sec Corp 2005-4XS 3A4 4.790% 03/25/35		12/01/2011	Paydown		9,424	9,424	9,421	9,404	0	19	0	19	0	9,424	0	0	0	438	12/25/2015
868536-AT-0	Supervalu Inc 8.000% 05/01/16		02/09/2011	Various		1,612,013	1,665,000	1,647,613	1,594,238	57,314	74	0	57,388	0	1,651,625	0	(39,613)	(39,613)	34,576	05/01/2016
87163K-AB-1	Syniverse Technologies Series B 7.750% 08/15/13		02/12/2011	Call 101.9380		234,457	230,000	131,100	162,850	0	2,100	0	2,100	0	164,950	0	69,507	69,507	8,764	08/15/2013
875127-AU-6	Tampa Electric 6.375% 08/15/12		08/31/2011	JP Morgan		26,243	25,000	26,038	25,372	0	(152)	0	(152)	0	25,220	0	1,023	1,023	1,687	08/15/2012
87612E-AH-9	Target Corporation 5.875% 03/01/12		03/28/2011	HSBC Securities		157,530	150,000	153,062	150,830	0	(173)	0	(173)	0	150,656	0	6,874	6,874	5,141	03/01/2012
88033G-BE-9	Tenet Healthcare Corporation 9.000% 05/01/15		11/21/2011	Corporate Action		1,420,794	1,350,000	1,322,061	1,324,239	0	4,467	0	4,467	0	1,328,706	0	92,088	92,088	168,750	05/01/2015
88732J-AX-6	Time Warner Cable Inc 4.125% 02/15/21		05/13/2011	Pershing		852,441	885,000	879,416	879,448	0	147	0	147	0	879,596	0	(27,155)	(27,155)	18,557	02/15/2021
893570-BT-7	Transcontinental Gas Pipe Corp Ser B 8.875% 07/15/12		07/26/2011	Bony/Barclays Capital Inc		53,736	50,000	57,655	52,758	0	(1,011)	0	(1,011)	0	51,747	0	1,989	1,989	4,610	07/15/2012
89417E-AB-5	Travelers Cos Inc Series MTN 5.375% 06/15/12		07/01/2011	Various		939,161	890,000	885,978	888,807	0	(52)	0	(52)	0	888,755	0	50,405	50,405	8,088	06/15/2012
907818-CP-1	Union Pacific Corp 6.500% 04/15/12		04/26/2011	US Bancorp		52,779	50,000	51,538	50,456	0	(113)	0	(113)	0	50,344	0	2,435	2,435	1,751	04/15/2012
91159H-GX-2	US Bancorp 2.450% 07/27/15		02/03/2011	Bank of America		4,937,100	5,000,000	4,995,100	4,995,496	0	96	0	96	0	4,995,592	0	(58,492)	(58,492)	64,993	07/27/2015
913017-BF-5	United Technologies Corp 6.100% 05/15/12		05/26/2011	RBC Dominion		131,771	125,000	133,998	133,802	0	(2,661)	0	(2,661)	0	131,142	0	629	629	4,151	05/15/2012
91529Y-AC-0	Unum Group Inc 7.625% 03/01/11		03/01/2011	Maturity		42,000	42,000	43,765	42,072	0	(72)	0	(72)	0	42,000	0	0	0	1,601	03/01/2011
91913Y-AD-2	Valero Energy Corp 6.875% 04/15/12		04/26/2011	Bony/Barclays Capital Inc		52,821	50,000	52,413	50,708	0	(175)	0	(175)	0	50,533	0	2,287	2,287	1,852	04/15/2012
91913Y-AQ-3	Valero Energy Corp 4.500% 02/01/15		07/29/2011	Wachovia Securities		787,183	725,000	725,481	725,396	0	(53)	0	(53)	0	725,343	0	61,840	61,840	32,806	02/01/2015
92344G-AQ-9	Verizon Global Funding Corp 6.875% 06/15/12		07/01/2011	Spear, Leeds, & Kellogg		185,098	175,000	183,941	177,886	0	(998)	0	(998)	0	176,888	0	8,210	8,210	6,751	06/15/2012
92344G-AT-3	Verizon Global Funding Corp 7.375% 09/01/12		02/01/2011	Wachovia Securities		769,601	700,000	751,681	718,333	0	(958)	0	(958)	0	717,375	0	52,226	52,226	21,941	09/01/2012
92344G-AV-8	Verizon Global Funding Corp 4.375% 06/01/13		02/01/2011	Bear Stearns		1,739,151	1,620,000	1,533,806	1,578,750	0	1,477	0	1,477	0	1,580,228	0	158,923	158,923	12,403	06/01/2013
925524-AT-7	Viacom Inc 5.625% 08/15/12		08/31/2011	US Bancorp		52,081	50,000	49,773	49,919	0	33	0	33	0	49,952	0	2,129	2,129	2,977	08/15/2012

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
927804-FD-1	Virginia Electric Power 5.100% 11/30/12		11/30/2011	Susquehanna		36,454	35,000	35,470	35,197	0	(93)	0	(93)	0	35,104	0	1,350	1,350	1,810	11/30/2012
92922F-W8-7	Washington Mutual 2005-AR10 3A1 5.531% 08/25/35		08/18/2011	McDonald & Co.		552,744	669,343	664,276	664,395	0	8	0	8	0	664,403	0	(111,659)	(111,659)	26,855	07/25/2035
92922F-W8-7	Washington Mutual 2005-AR10 3A1 5.531% 08/25/35		08/01/2011	Paydown		163,384	163,384	162,147	162,176	0	1,208	0	1,208	0	163,384	0	0	0	4,687	07/25/2035
949746-NW-7	Wells Fargo & Company 5.250% 10/23/12		11/30/2011	Wachovia Securities		233,690	225,000	226,586	225,626	0	(314)	0	(314)	0	225,312	0	8,377	8,377	13,191	10/23/2012
969457-BG-4	Williams Cos Inc 7.875% 09/01/21		12/07/2011	Corporate Action		165,404	130,000	93,600	96,503	0	1,539	0	1,539	0	98,041	0	67,363	67,363	14,454	09/01/2021
96950F-AB-0	Williams Partners LP 3.800% 02/15/15		05/23/2011	Bear Stearns		842,928	800,000	799,663	799,719	0	26	0	26	0	799,744	0	43,184	43,184	23,729	02/15/2015
013716-AR-6	Alcan Inc 4.875% 09/15/12	A	09/27/2011	Citigroup Global Markets		25,892	25,000	24,768	24,913	0	37	0	37	0	24,950	0	942	942	1,270	09/15/2012
136069-DP-3	Canadian Imperial Bank 1.450% 09/13/13	A	02/16/2011	UBS Securities Inc		967,541	975,000	973,889	973,997	0	52	0	52	0	974,048	0	(6,507)	(6,507)	6,205	09/13/2013
136385-AD-3	Canadian Natural Resources 5.450% 10/01/12	A	10/31/2011	Wachovia Securities		25,940	25,000	25,564	25,225	0	(105)	0	(105)	0	25,119	0	820	820	1,484	10/01/2012
25179S-AC-4	Devon Financing Corp ULC 6.875% 09/30/11	A	09/30/2011	Maturity		2,935,000	2,935,000	3,149,695	3,052,643	0	(117,643)	0	(117,643)	0	2,935,000	0	0	0	201,781	09/30/2011
292505-AB-0	Encana Corp 4.750% 10/15/13	A	11/15/2011	Wachovia Securities		1,039,106	985,000	995,116	990,308	0	(1,604)	0	(1,604)	0	988,703	0	50,403	50,403	51,076	10/15/2013
56501R-AA-4	Manulife Financial Corp 3.400% 09/17/15	A	07/19/2011	First Tennessee Capital		983,868	945,000	943,620	943,694	0	144	0	144	0	943,838	0	40,030	40,030	27,221	09/17/2015
565805-AA-6	Marathon Oil Corporation Note 6.000% 07/01/12	A	02/10/2011	Call 107.2200		53,610	50,000	51,424	50,477	0	(34)	0	(34)	0	50,443	0	3,167	3,167	1,825	07/01/2012
65334H-AC-6	Nexen Inc 5.050% 11/20/13	A	04/21/2011	Corporation Actions		1,868,907	1,700,000	1,820,579	1,793,589	0	(9,519)	0	(9,519)	0	1,784,070	0	84,838	84,838	36,009	11/20/2013
655422-AS-2	Falconbridge LTD 7.250% 07/15/12	A	07/26/2011	HSBC Securities		26,385	25,000	26,861	25,633	0	(232)	0	(232)	0	25,402	0	983	983	1,883	07/15/2012
77509N-AD-5	Rogers Cable Inc 7.875% 05/01/12	A	03/21/2011	Call 107.8800		26,970	25,000	26,902	25,590	0	(95)	0	(95)	0	25,495	0	1,475	1,475	766	05/01/2012
77531Q-AK-4	Rogers Wireless Inc 7.250% 12/15/12	A	03/21/2011	Call 110.7350		27,684	25,000	27,155	25,920	0	(100)	0	(100)	0	25,820	0	1,864	1,864	483	12/15/2012
02364W-AV-7	America Movil S.A. de C.V. 5.000% 03/30/20	F	05/13/2011	Chase		627,469	595,000	591,293	591,421	0	117	0	117	0	591,537	0	35,932	35,932	18,842	03/30/2020
03512T-AA-9	Anglogold Holdings PLC 5.375% 04/15/20	F	08/11/2011	Morgan Stanley		565,751	560,000	560,843	560,786	0	(42)	0	(42)	0	560,744	0	5,007	5,007	25,167	04/15/2020
03938L-AC-8	Arcelormittal 5.375% 06/01/13	F	07/12/2011	HSBC Securities		851,712	800,000	789,800	794,300	0	1,206	0	1,206	0	795,506	0	56,206	56,206	26,756	06/01/2013
046353-AC-2	AstraZeneca Group PLC 5.400% 09/15/12	F	10/03/2011	Various		1,140,728	1,065,000	1,074,455	1,068,582	0	(343)	0	(343)	0	1,068,239	0	72,489	72,489	25,835	09/15/2012
05541V-AA-4	BG Energy Capital PLC Series 144A 4.000% 12/09/20	F	05/04/2011	HSBC Securities		936,300	935,000	924,219	918,207	6,066	313	0	6,379	0	924,587	0	11,713	11,713	15,583	12/09/2020
055650-BG-2	BP Capital Markets 3.125% 03/10/12	F	03/28/2011	Deutsche Bank		255,650	250,000	255,963	255,794	0	(1,208)	0	(1,208)	0	254,586	0	1,064	1,064	4,340	03/10/2012
06738G-UZ-1	Barclays Bank PLC 5.450% 09/12/12	F	10/03/2011	US Bancorp		281,856	275,000	286,900	286,126	0	(4,977)	0	(4,977)	0	281,149	0	707	707	15,987	09/12/2012
204386-AF-3	Cie Gener De Geophysique 7.500% 05/15/15	F	06/30/2011	Call 103.5870		476,500	460,000	280,600	318,609	0	4,685	0	4,685	0	323,293	0	153,207	153,207	11,646	05/15/2015
21987B-AN-8	Codelco Inc Series 144A 3.750% 11/04/20	F	01/25/2011	Bank of America		618,755	650,000	638,554	638,703	0	71	0	71	0	638,774	0	(20,019)	(20,019)	5,688	11/04/2020
2254C0-TC-1	Credit Suisse MTN 5.000% 05/15/13	F	08/11/2011	CS First Boston		836,248	800,000	788,296	794,035	0	1,502	0	1,502	0	795,536	0	40,712	40,712	30,111	05/15/2013
2515A0-HQ-9	Deutsche Bank Ag London 5.375% 10/12/12	F	10/31/2011	Various		1,524,752	1,435,000	1,466,816	1,447,553	0	(761)	0	(761)	0	1,446,791	0	77,960	77,960	31,589	10/12/2012
30250D-AB-1	FMC Finance III SA 6.875% 07/15/17	F	06/17/2011	Tax Free Exchange		200,232	230,000	192,050	198,597	0	1,635	0	1,635	0	200,232	0	0	0	14,583	07/15/2017
35177P-AT-4	France Telecom 5.375% 07/08/19	F	05/04/2011	CS First Boston		896,872	800,000	795,904	796,383	0	121	0	121	0	796,504	0	100,368	100,368	35,953	07/08/2019
36187X-AA-4	GMAC Mortgage Servicer Series 2010-1A Class A 4.250% 01/15/22	F	02/15/2011	RBC Dominion		624,129	621,603	621,568	621,587	0	4	0	4	0	621,591	0	2,538	2,538	4,623	09/15/2011
36187X-AA-4	GMAC Mortgage Servicer Series 2010-1A Class A 4.250% 01/15/22	F	02/15/2011	Paydown		728,397	728,397	728,355	728,377	0	20	0	20	0	728,397	0	0	0	5,159	09/15/2011
44328M-AB-0	HSBC Bank PLC Series 144A 3.500% 06/28/15	F	08/11/2011	HSBC Securities		1,808,981	1,760,000	1,758,557	1,758,692	0	170	0	170	0	1,758,862	0	50,118	50,118	39,013	06/28/2015
44927A-AA-3	Icici Bank Ltd Series 144A 6.625% 10/03/12	F	11/09/2011	HSBC Securities		102,000	100,000	99,954	99,984	0	8	0	8	0	99,991	0	2,009	2,009	7,398	10/03/2012
45822E-AH-3	Intelsat Subsidiary Holding 8.500% 01/15/13	F	04/05/2011	Corporation Actions		246,043	253,000	215,229	229,130	0	2,736	0	2,736	0	231,866	0	14,176	14,176	23,121	01/15/2013
45822E-AH-3	Intelsat Subsidiary Holding 8.500% 01/15/13	F	03/18/2011	Call 100.0000		92,000	92,000	78,265	83,320	0	813	0	813	0	84,133	0	7,867	7,867	5,279	01/15/2013
716745-AB-0	Petroplus Finance Ltd 144A 7.000% 05/01/17	F	09/27/2011	Bank of America		94,300	115,000	66,125	72,966	0	3,050	0	3,050	0	76,016	0	18,284	18,284	7,357	05/01/2017
780153-AL-6	Royal Caribbean Cruise 8.750% 02/02/11	F	02/02/2011	Maturity		140,000	140,000	131,950	139,573	0	427	0	427	0	140,000	0	0	0	6,125	02/02/2011
81180V-AA-1	Seagate Technology Intl Series 144A 10.000% 05/01/14	F	03/31/2011	Call 110.0000		24,200	22,000	20,970	21,253	0	47	0	47	0	21,300	0	2,900	2,900	911	05/01/2014

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
822582-AB-8	Shell Intl Fin 4.950% 03/22/12	F	03/28/2011	Goldman Sachs & Co		36,534	35,000	35,560	35,169	0	(34)	0	(34)	0	35,135	0	1,399	1,399	905	03/22/2012
826200-AB-3	Siemens Financieringsmat 144A 5.500% 02/16/12	F	07/12/2011	Bony/Barclays Capital Inc		1,126,602	1,095,000	1,091,397	1,094,060	0	443	0	443	0	1,094,503	0	32,098	32,098	55,039	02/16/2012
902133-AE-7	Tyco Electronics Group S 6.000% 10/01/12	F	10/31/2011	Citigroup Global Markets		52,186	50,000	50,850	50,367	0	(171)	0	(171)	0	50,212	0	1,991	1,991	3,267	10/01/2012
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						206,596,872	201,218,799	194,812,845	195,077,093	312,758	228,932	0	541,690	0	195,618,789	0	10,978,074	10,978,074	7,360,622	XXX
060505-DR-2	Bank of America Corp 8.000% Perpet.		12/01/2011	Various		331,750	385,000	385,000	385,000	0	0	0	0	0	385,000	0	(53,250)	(53,250)	41,580	01/01/9999
173094-AA-1	Citigroup Capital XXI 8.300% 12/21/57		12/01/2011	Various		3,218,013	3,240,000	3,101,038	3,101,587	0	182	0	182	0	3,101,769	0	116,250	116,250	238,313	12/21/2057
94986E-AA-8	Wells Fargo Capital XIII 7.700% Perpet.		10/04/2011	Call 100.0000		100,000	100,000	100,808	100,808	0	(808)	0	(808)	0	100,000	0	0	0	7,871	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						3,649,763	3,725,000	3,586,846	3,587,395	0	(626)	0	(626)	0	3,586,769	0	63,000	63,000	287,764	XXX
8399997. Total - Bonds - Part 4						348,508,655	337,597,145	337,384,701	336,205,665	312,758	(535,323)	0	(222,565)	0	335,983,125	0	12,525,530	12,525,530	11,221,706	XXX
8399998. Total - Bonds - Part 5						722,588,543	638,844,379	724,184,270	0	0	(2,131,725)	0	(2,131,725)	0	722,052,542	0	536,001	536,001	6,152,066	XXX
8399999. Total - Bonds						1,071,097,198	976,441,524	1,061,568,971	336,205,665	312,758	(2,667,048)	0	(2,354,290)	0	1,058,035,667	0	13,061,531	13,061,531	17,373,772	XXX
17315D-20-4	Citigroup Capital XII		12/06/2011	Citigroup	20,040.000	503,996	0.00	501,000	501,000	0	0	0	0	0	501,000	0	2,996	2,996	31,939	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						503,996	XXX	501,000	501,000	0	0	0	0	0	501,000	0	2,996	2,996	31,939	XXX
8999997. Total - Preferred Stocks - Part 4						503,996	XXX	501,000	501,000	0	0	0	0	0	501,000	0	2,996	2,996	31,939	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						503,996	XXX	501,000	501,000	0	0	0	0	0	501,000	0	2,996	2,996	31,939	XXX
001055-10-2	Aflac Inc		06/27/2011	UBS Securities Inc	2,800.000	125,914		122,356	158,004	(35,648)	0	0	(35,648)	0	122,356	0	3,558	3,558	1,680	
001084-10-2	AGCO Corp		06/27/2011	UBS Securities Inc	500.000	23,139		16,358	25,330	(8,972)	0	0	(8,972)	0	16,358	0	6,781	6,781	0	
002824-10-0	Abbott Laboratories		02/10/2011	Jeffries & Co	500.000	22,741		23,099	23,955	(856)	0	0	(856)	0	23,099	0	(358)	(358)	220	
007865-10-8	Aeropostale Inc		01/05/2011	Citigroup Global Markets	1,150.000	28,200		20,368	28,336	(7,968)	0	0	(7,968)	0	20,368	0	7,832	7,832	0	
00826A-10-9	Affymax Inc		12/15/2011	Various	28,000.000	185,074		181,515	186,200	(4,685)	0	0	(4,685)	0	181,515	0	3,559	3,559	0	
00949P-10-8	Airtran Holdings Inc		05/03/2011	Taxable Exchange	3,700.000	30,572		16,697	27,343	(10,646)	0	0	(10,646)	0	16,697	0	13,875	13,875	0	
011659-10-9	Alaska Airgroup Inc		12/15/2011	Morgan Stanley	2,800.000	205,918		64,652	158,732	(94,080)	0	0	(94,080)	0	64,652	0	141,266	141,266	0	
01167P-10-1	Alaska Communications Systems		09/15/2011	UBS Securities Inc	10,400.000	74,052		69,680	115,440	(45,760)	0	0	(45,760)	0	69,680	0	4,372	4,372	6,708	
01741R-10-2	Allegheny Technologies		05/17/2011	Corporation Actions	1.000	41		15	33	(18)	0	0	(18)	0	15	0	26	26	0	
019344-10-0	Allied Neveda Gold Corp		12/15/2011	Morgan Stanley	2,800.000	89,303		16,670	73,668	(56,998)	0	0	(56,998)	0	16,670	0	72,633	72,633	0	
020520-10-2	Alon USA Energy Inc		01/05/2011	Citigroup Global Markets	20,200.000	121,947		135,314	120,796	14,518	0	0	14,518	0	135,314	0	(13,366)	(13,366)	0	
02208R-10-6	Altra Holdings Inc		12/15/2011	Morgan Stanley	1,400.000	24,578		11,753	27,804	(16,051)	0	0	(16,051)	0	11,753	0	12,825	12,825	0	
02503Y-10-3	American Capital LTD		12/15/2011	Various	65,700.000	432,430		176,683	496,692	(320,009)	0	0	(320,009)	0	176,683	0	255,747	255,747	0	
025676-20-6	American Equity Investment Lif		12/15/2011	Morgan Stanley	13,100.000	135,711		54,496	164,405	(109,909)	0	0	(109,909)	0	54,496	0	81,215	81,215	1,572	
029899-10-1	American States Water Co		02/10/2011	Jeffries & Co	5,300.000	175,006		182,261	182,691	(430)	0	0	(430)	0	182,261	0	(7,255)	(7,255)	1,378	
03062T-10-5	America's Car-Mart Inc.		12/15/2011	Morgan Stanley	800.000	31,804		10,872	21,664	(10,792)	0	0	(10,792)	0	10,872	0	20,932	20,932	0	
03071H-10-0	Amerisafe Inc		01/05/2011	Citigroup Global Markets	2,700.000	48,231		39,080	47,250	(8,170)	0	0	(8,170)	0	39,080	0	9,151	9,151	0	
03073T-10-2	Amerigroup Corp		11/30/2011	Morgan Stanley	700.000	39,768		17,668	30,744	(13,076)	0	0	(13,076)	0	17,668	0	22,100	22,100	0	
031162-10-0	Amgen Inc		02/10/2011	Various	6,300.000	343,027		317,416	345,870	(28,454)	0	0	(28,454)	0	317,416	0	25,610	25,610	0	
035710-40-9	Annaly Capital Management In		11/30/2011	Various	177,500.000	3,139,433		3,199,107	3,180,800	46,160	0	27,853	18,307	0	3,199,107	0	(59,674)	(59,674)	322,965	
036115-10-3	Anntaylor Stores Cor		03/16/2011	Tax Free Exchange	9,900.000	80,636		80,636	271,161	(190,526)	0	0	(190,526)	0	80,636	0	0	0	0	
037347-10-1	Anworth Mortgage Asset Corp		06/28/2011	Various	349,000.000	2,480,922		2,455,365	2,443,000	12,365	0	0	12,365	0	2,455,365	0	25,557	25,557	106,505	
03739T-10-8	A123 Systems Inc		03/23/2011	Citigroup Global Markets	19,600.000	150,494		176,509	186,984	(10,475)	0	0	(10,475)	0	176,509	0	(26,015)	(26,015)	0	
03937R-10-2	Arch Chemicals Inc		10/21/2011	Corporation Actions	4,200.000	198,240		85,320	159,306	(73,986)	0	0	(73,986)	0	85,320	0	112,920	112,920	1,680	
039483-10-2	Archer-Daniels-Midland Co		06/27/2011	UBS Securities Inc	4,400.000	129,799		117,788	132,352	(14,564)	0	0	(14,564)	0	117,788	0	12,011	12,011	1,408	
04010L-10-3	Ares Capital Corp		11/30/2011	Various	21,000.000	316,456		149,583	346,074	(196,491)	0	0	(196,491)	0	149,583	0	166,873	166,873	22,050	
042744-10-2	Arrow Financial Corp		10/03/2011	Corporation Actions	1.000	22		22	26	(4)	0	0	(4)	0	22	0	0	0	1	
043353-10-1	Arvinmeritor Inc		03/30/2011	Tax Free Exchange	25,000.000	58,775		58,775	513,000	(454,225)	0	0	(454,225)	0	58,775	0	0	0	0	
044103-10-9	Ashford Hospitality Trust		12/15/2011	Morgan Stanley	14,800.000	116,046		20,140	142,820	(122,680)	0	0	(122,680)	0	20,140	0	95,906	95,906	4,440	
049298-10-2	Atlas Energy Inc		02/18/2011	Taxable Exchange	1,500.000	127,065		47,182	65,955	(18,773)	0	0	(18,773)	0	47,182	0	79,883	79,883	0	
053484-10-1	Avalonbay Communities Inc		12/15/2011	Morgan Stanley	500.000	64,138		23,530	56,275	(32,745)	0	0	(32,745)	0	23,530	0	40,608	40,608	1,785	

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
053494-10-0	Avatar Holdings Inc		01/05/2011	Citigroup Global Markets	1,400.000	26,365		25,438	27,748	(2,310)	0	0	(2,310)	0	25,438	0	927	927	0	
054937-10-7	BB&T Corporation		06/27/2011	UBS Securities Inc	4,180.000	108,266		103,734	109,892	(6,158)	0	0	(6,158)	0	103,734	0	4,532	4,532	1,338	
055639-10-8	BPZ Resources Inc		06/27/2011	UBS Securities Inc	18,400.000	59,420		78,073	87,584	(9,511)	0	0	(9,511)	0	78,073	0	(18,653)	(18,653)	0	
057149-10-6	Michael Baker Corp		06/27/2011	UBS Securities Inc	400.000	8,503		8,404	12,440	(4,036)	0	0	(4,036)	0	8,404	0	99	99	0	
057741-10-0	Baldor Electric		01/27/2011	Corporation Actions	7,700.000	488,950		120,981	485,408	(364,427)	0	0	(364,427)	0	120,981	0	367,969	367,969	0	
059692-10-3	Bancorpsouth Inc		06/27/2011	Various	41,400.000	515,275		578,156	660,330	(82,174)	0	0	(82,174)	0	578,156	0	(62,880)	(62,880)	13,740	
063750-10-3	Bank Mutual Corp		01/05/2011	Citigroup Global Markets	15,400.000	75,215		82,989	73,612	9,377	0	0	9,377	0	82,989	0	(7,774)	(7,774)	0	
067774-10-9	Barnes & Noble Inc		06/27/2011	UBS Securities Inc	14,600.000	250,874		213,345	206,590	6,755	0	0	6,755	0	213,345	0	37,529	37,529	0	
077454-10-6	Belden CDT Inc		12/15/2011	Morgan Stanley	1,000.000	32,156		12,510	36,820	(24,310)	0	0	(24,310)	0	12,510	0	19,646	19,646	200	
080555-10-5	Belo Corp Com A		11/30/2011	Morgan Stanley	7,700.000	44,266		15,326	54,516	(39,190)	0	0	(39,190)	0	15,326	0	28,940	28,940	770	
085789-10-5	Berry Petroleum Co		11/30/2011	Various	3,300.000	142,578		58,691	144,210	(85,520)	0	0	(85,520)	0	58,691	0	83,888	83,888	759	
086516-10-1	Best Buy		01/05/2011	Citigroup Global Markets	1,000.000	34,787		37,500	34,290	3,210	0	0	3,210	0	37,500	0	(2,713)	(2,713)	150	
08986R-10-1	Biglari Holdings Inc		12/15/2011	Morgan Stanley	100.000	37,111		12,660	41,021	(28,361)	0	0	(28,361)	0	12,660	0	24,451	24,451	0	
091826-10-7	Black Box Corporation		06/27/2011	UBS Securities Inc	800.000	23,606		18,888	30,632	(11,744)	0	0	(11,744)	0	18,888	0	4,718	4,718	96	
095180-10-5	Blount International Inc		12/15/2011	Morgan Stanley	1,400.000	20,315		13,272	22,064	(8,792)	0	0	(8,792)	0	13,272	0	7,043	7,043	0	
101137-10-7	Boston Scientific Corp		06/27/2011	UBS Securities Inc	26,700.000	183,257		163,372	202,119	(38,747)	0	0	(38,747)	0	163,372	0	19,885	19,885	0	
108035-10-6	Bridge Bancorp Inc		02/10/2011	Jeffries & Co	3,100.000	68,589		84,055	76,415	7,640	0	0	7,640	0	84,055	0	(15,466)	(15,466)	713	
109178-10-3	Brigham Exploration Co		12/08/2011	Various	10,800.000	394,057		39,537	294,192	(254,655)	0	0	(254,655)	0	39,537	0	354,520	354,520	0	
11373M-10-7	Brookline Bancorp Inc		06/27/2011	UBS Securities Inc	18,900.000	172,325		183,844	205,065	(21,221)	0	0	(21,221)	0	183,844	0	(11,519)	(11,519)	3,213	
117043-10-9	Brunswick Corp		12/15/2011	Morgan Stanley	3,900.000	64,583		13,455	73,086	(59,631)	0	0	(59,631)	0	13,455	0	51,128	51,128	195	
117421-10-7	Brush Engineered Materials Inc		03/08/2011	Tax Free Exchange	2,300.000	31,901		31,901	88,872	(56,971)	0	0	(56,971)	0	31,901	0	0	0	0	
12673P-10-5	CA Inc		06/27/2011	UBS Securities Inc	1,000.000	22,140		18,530	24,440	(5,910)	0	0	(5,910)	0	18,530	0	3,610	3,610	90	
127190-30-4	Caci International Corp		01/05/2011	Citigroup Global Markets	1,700.000	89,031		76,653	90,780	(14,127)	0	0	(14,127)	0	76,653	0	12,378	12,378	0	
127537-20-7	Cadiz Inc		01/05/2011	Citigroup Global Markets	1,400.000	16,785		17,748	17,416	332	0	0	332	0	17,748	0	(963)	(963)	0	
12802T-10-1	Cal Dive International Inc		06/27/2011	UBS Securities Inc	11,612.000	63,137		64,970	65,840	(870)	0	0	(870)	0	64,970	0	(1,833)	(1,833)	0	
13054D-10-9	California Pizza Kitchen Inc		07/11/2011	Corporation Actions	1,950.000	36,075		20,904	33,696	(12,792)	0	0	(12,792)	0	20,904	0	15,171	15,171	0	
131745-10-1	Camac Energy Inc		02/10/2011	Jeffries & Co	19,800.000	36,237		56,521	39,402	17,119	0	0	17,119	0	56,521	0	(20,284)	(20,284)	0	
140288-10-1	Capital Lease Funding Inc		12/15/2011	Morgan Stanley	9,200.000	38,224		15,916	53,544	(37,628)	0	0	(37,628)	0	15,916	0	22,308	22,308	2,392	
14057J-10-1	Capitol Federal Financial		06/27/2011	Various	76,201.000	890,119		884,736	907,551	(22,815)	0	0	(22,815)	0	884,736	0	5,383	5,383	20,588	
14965A-10-1	Cavium Networks Inc		06/17/2011	Tax Free Exchange	3,400.000	40,736		40,736	128,112	(87,376)	0	0	(87,376)	0	40,736	0	0	0	0	
151020-10-4	Celgene Corp		01/05/2011	Citigroup Global Markets	1,000.000	59,197		55,680	59,140	(3,460)	0	0	(3,460)	0	55,680	0	3,517	3,517	0	
153435-10-2	Central Euro Distribution		06/27/2011	Various	1,300.000	27,969		25,610	29,770	(4,160)	0	0	(4,160)	0	25,610	0	2,359	2,359	0	
153527-20-5	Central Garden & Pet Co Cl A Shares		12/15/2011	Morgan Stanley	8,600.000	70,020		38,184	84,968	(46,784)	0	0	(46,784)	0	38,184	0	31,836	31,836	0	
16411R-20-8	Cheniere Energy Inc		11/30/2011	Morgan Stanley	8,400.000	84,324		21,245	46,368	(25,123)	0	0	(25,123)	0	21,245	0	63,079	63,079	0	
17275R-10-2	Cisco Systems Inc		06/27/2011	Various	35,800.000	569,187		591,341	724,234	(132,893)	0	0	(132,893)	0	591,341	0	(22,154)	(22,154)	1,398	
172967-10-1	Citigroup Inc		05/09/2011	Tax Free Exchange	169,600.000	581,106		581,106	802,208	(221,102)	0	0	(221,102)	0	581,106	0	0	0	0	
192108-50-4	Coeur D'Alene Mines Corp		06/27/2011	UBS Securities Inc	4,400.000	103,274		40,336	120,208	(79,872)	0	0	(79,872)	0	40,336	0	62,938	62,938	0	
203372-10-7	CommScope Inc		01/14/2011	Corporation Actions	1,923.000	60,575		24,031	60,036	(36,005)	0	0	(36,005)	0	24,031	0	36,543	36,543	0	
204510-10-4	Compass Diversified Holdings		11/30/2011	Morgan Stanley	4,000.000	50,375		56,352	70,760	(14,408)	0	0	(14,408)	0	56,352	0	(5,976)	(5,976)	5,680	
20453E-10-9	Complete Production Services		12/15/2011	Various	5,600.000	181,795		34,636	165,480	(130,844)	0	0	(130,844)	0	34,636	0	147,159	147,159	0	
205363-10-4	Computer Sciences Corp		06/27/2011	UBS Securities Inc	2,000.000	74,586		88,321	99,200	(10,879)	0	0	(10,879)	0	88,321	0	(13,735)	(13,735)	1,200	
222660-10-2	Courier Corp		02/10/2011	Jeffries & Co	1,800.000	25,111		27,306	27,936	(630)	0	0	(630)	0	27,306	0	(2,195)	(2,195)	378	
222795-10-6	Cousins Properties		01/18/2011	Corporation Actions	0.000	1		0	1	0	0	0	0	0	0	0	0	0	0	
227046-10-9	Crocs Inc		12/15/2011	Various	11,300.000	209,807		42,658	193,456	(150,799)	0	0	(150,799)	0	42,658	0	167,150	167,150	0	
22765Y-10-4	Crosstex Energy Inc		12/15/2011	Morgan Stanley	2,100.000	25,847		8,831	18,606	(9,776)	0	0	(9,776)	0	8,831	0	17,016	17,016	777	
230770-10-9	Cumberland Pharmaceuticals		03/24/2011	Citigroup Global Markets	18,500.000	97,053		101,780	110,815	(9,035)	0	0	(9,035)	0	101,780	0	(4,727)	(4,727)	0	
231561-10-1	Curtiss-Wright Corp		06/27/2011	UBS Securities Inc	700.000	21,889		19,635	23,240	(3,605)	0	0	(3,605)	0	19,635	0	2,254	2,254	56	
232674-50-7	Cypress Bioscience Inc		01/10/2011	Direct	7,200.000	46,800		24,120	46,656	(22,536)	0	0	(22,536)	0	24,120	0	22,680	22,680	0	
23281A-30-7	Cypress Sharpridge Investmen		01/05/2011	Citigroup Global Markets	81,500.000	1,035,513		1,073,766	1,052,165	21,601	0	0	21,601	0	1,073,766	0	(38,253)	(38,253)	0	

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
23282W-10-0	Cytokinetics Inc		01/05/2011	Citigroup Global Markets	7,900.000	16,612		20,139	16,511	3,628	0	0	3,628	0	20,139	0	(3,527)	(3,527)	0	
23326R-10-9	DG Fastchannel Inc		11/11/2011	Tax Free Exchange	2,900.000	50,025		50,025	83,752	(33,727)	0	0	(33,727)	0	50,025	0	0	0	0	
251591-10-3	Developers Divers Realty		01/05/2011	Citigroup Global Markets	1,600.000	22,136		7,752	22,544	(14,792)	0	0	(14,792)	0	7,752	0	14,384	14,384	32	
251591-10-3	Developers Divers Realty		09/15/2011	Tax Free Exchange	17,500.000	111,690		111,690	246,575	(134,885)	0	0	(134,885)	0	111,690	0	0	0	1,750	
25271C-10-2	Diamond Offshore Drilling		06/27/2011	UBS Securities Inc	300.000	20,105		17,682	20,061	(2,379)	0	0	(2,379)	0	17,682	0	2,423	2,423	525	
254067-10-1	Dillards Inc		12/15/2011	Various	7,400.000	340,920		42,180	280,756	(238,576)	0	0	(238,576)	0	42,180	0	298,740	298,740	1,267	
254709-10-8	Discover Financial Svs		12/15/2011	Morgan Stanley	900.000	20,723		8,577	16,677	(8,100)	0	0	(8,100)	0	8,577	0	12,146	12,146	180	
25490A-10-1	DirectTV		12/15/2011	Morgan Stanley	5,000.000	216,885		132,516	199,650	(67,134)	0	0	(67,134)	0	132,516	0	84,369	84,369	0	
256743-10-5	Dollar Thrifty Autom		12/15/2011	Morgan Stanley	2,300.000	155,202		32,534	108,698	(76,165)	0	0	(76,165)	0	32,534	0	122,668	122,668	0	
257559-20-3	Domtar Corp		12/15/2011	Various	5,900.000	456,959		103,457	447,928	(344,472)	0	0	(344,472)	0	103,457	0	353,502	353,502	7,080	
261570-10-5	Dress Barn Inc		01/03/2011	Tax Free Exchange	8,750.000	120,309		120,309	231,175	(110,866)	0	0	(110,866)	0	120,309	0	0	0	0	
264147-10-9	Ducommun Inc		06/27/2011	UBS Securities Inc	3,000.000	58,195		56,895	65,340	(8,445)	0	0	(8,445)	0	56,895	0	1,300	1,300	225	
270321-10-2	Earthlink Inc		02/10/2011	Jeffries & Co	19,600.000	165,431		147,633	168,560	(20,927)	0	0	(20,927)	0	147,633	0	17,798	17,798	0	
27579R-10-4	East West Bancorp Inc		12/15/2011	Morgan Stanley	3,300.000	61,347		21,417	64,515	(43,098)	0	0	(43,098)	0	21,417	0	39,930	39,930	528	
28140M-10-3	Education MAnagement Corp		12/15/2011	Morgan Stanley	1,000.000	22,494		14,001	18,100	(4,099)	0	0	(4,099)	0	14,001	0	8,493	8,493	0	
28660G-10-6	Elizabeth Arden		12/15/2011	Morgan Stanley	2,000.000	70,011		17,460	46,020	(28,560)	0	0	(28,560)	0	17,460	0	52,551	52,551	0	
291641-10-8	Empire District Electric Co		06/27/2011	UBS Securities Inc	11,200.000	209,496		198,436	248,640	(50,204)	0	0	(50,204)	0	198,436	0	11,060	11,060	7,168	
292554-10-2	Encore Capital Group Inc		12/15/2011	Morgan Stanley	3,500.000	69,089		32,480	82,075	(49,595)	0	0	(49,595)	0	32,480	0	36,609	36,609	0	
292659-10-9	Energy Conversion Devices		02/10/2011	Jeffries & Co	6,400.000	26,451		31,315	29,440	1,875	0	0	1,875	0	31,315	0	(4,865)	(4,865)	0	
292756-20-2	Energy Solutions		06/27/2011	UBS Securities Inc	3,600.000	17,322		19,234	20,052	(818)	0	0	(818)	0	19,234	0	(1,913)	(1,913)	0	
29362U-10-4	Entegris Inc		12/15/2011	Morgan Stanley	2,600.000	20,893		5,694	19,422	(13,728)	0	0	(13,728)	0	5,694	0	15,199	15,199	0	
29364G-10-3	Entergy Corp		06/27/2011	UBS Securities Inc	500.000	34,627		34,045	35,415	(1,370)	0	0	(1,370)	0	34,045	0	582	582	830	
29426L-10-8	Epicor Software Corp		05/17/2011	Corporation Actions	8,100.000	101,250		57,105	81,810	(24,705)	0	0	(24,705)	0	57,105	0	44,145	44,145	0	
300645-10-8	Exar Corp		06/27/2011	Various	6,300.000	39,451		38,484	43,974	(5,490)	0	0	(5,490)	0	38,484	0	967	967	0	
30225T-10-2	Extra Space Storage Inc		12/15/2011	Morgan Stanley	4,300.000	99,932		23,693	74,820	(51,127)	0	0	(51,127)	0	23,693	0	76,239	76,239	2,408	
303250-10-4	Fair Isaac Corp		12/15/2011	Morgan Stanley	700.000	25,250		9,849	16,359	(6,510)	0	0	(6,510)	0	9,849	0	15,401	15,401	56	
307675-10-8	Farmer Brothers Co		03/23/2011	Citigroup Global Markets	2,700.000	29,632		42,840	48,060	(5,220)	0	0	(5,220)	0	42,840	0	(13,208)	(13,208)	162	
31567R-20-9	Fibertower Corp		02/10/2011	Jeffries & Co	13,200.000	49,320		53,622	58,872	(5,250)	0	0	(5,250)	0	53,622	0	(4,302)	(4,302)	0	
31678A-10-3	Fifth Street Finance Corp		11/30/2011	Various	56,600.000	547,063		581,603	687,124	(105,521)	0	0	(105,521)	0	581,603	0	(34,540)	(34,540)	61,988	
337915-10-2	Firstmerit Corporation		02/10/2011	Jeffries & Co	13,900.000	234,023		265,966	275,081	(9,115)	0	0	(9,115)	0	265,966	0	(31,944)	(31,944)	0	
337932-10-7	Firstenergy Corp		11/30/2011	Morgan Stanley	1,300.000	57,374		45,905	48,126	(2,221)	0	0	(2,221)	0	45,905	0	11,469	11,469	2,860	
343873-10-5	Flushing Financial Corp		06/27/2011	UBS Securities Inc	3,400.000	43,620		40,664	47,600	(6,936)	0	0	(6,936)	0	40,664	0	2,956	2,956	884	
346091-70-5	Forest Oil Corp		06/27/2011	UBS Securities Inc	1,900.000	47,088		43,102	72,143	(29,041)	0	0	(29,041)	0	43,102	0	3,986	3,986	0	
346563-10-9	Forrester Research Inc		01/05/2011	Citigroup Global Markets	8,300.000	289,805		292,701	292,907	(206)	0	0	(206)	0	292,701	0	(2,896)	(2,896)	0	
349631-10-1	Fortune Brands Inc		10/04/2011	Tax Free Exchange	1,700.000	56,792		56,792	102,425	(45,633)	0	0	(45,633)	0	56,792	0	0	0	969	
350060-10-9	Foster (LB) Co Class A		06/27/2011	UBS Securities Inc	700.000	21,847		17,381	28,658	(11,277)	0	0	(11,277)	0	17,381	0	4,466	4,466	35	
35906A-10-8	Frontier Communications Corp		11/30/2011	Various	384,300.000	2,873,412		3,070,232	3,739,239	(669,007)	0	0	(669,007)	0	3,070,232	0	(196,820)	(196,820)	131,588	
371559-10-5	Genesee & Wyoming Inc		12/15/2011	Morgan Stanley	3,100.000	175,982		65,875	164,145	(98,270)	0	0	(98,270)	0	65,875	0	110,107	110,107	0	
37244E-10-7	GenOn Energy Inc		06/27/2011	UBS Securities Inc	42,200.000	155,757		151,329	160,782	(9,453)	0	0	(9,453)	0	151,329	0	4,428	4,428	0	
37247A-10-2	Gentiva Health Services Inc		06/27/2011	UBS Securities Inc	7,200.000	144,900		133,032	191,520	(58,488)	0	0	(58,488)	0	133,032	0	11,868	11,868	0	
372917-10-4	Genzyme Corp - Genl Division		04/08/2011	Taxable Exchange	2,400.000	183,168		123,666	170,880	(47,214)	0	0	(47,214)	0	123,666	0	59,502	59,502	0	
374163-10-3	Geron Corp		06/27/2011	UBS Securities Inc	7,200.000	28,090		33,548	37,350	(3,802)	0	0	(3,802)	0	33,548	0	(5,459)	(5,459)	0	
374297-10-9	Getty Realty Corp		06/27/2011	UBS Securities Inc	3,500.000	90,151		52,500	109,480	(56,980)	0	0	(56,980)	0	52,500	0	37,651	37,651	3,360	
376370-10-5	Glacier Bancorp Inc		01/05/2011	Citigroup Global Markets	5,600.000	86,765		89,544	84,616	4,928	0	0	4,928	0	89,544	0	(2,779)	(2,779)	0	
379302-10-2	Glimcher Realty Trust		12/15/2011	Morgan Stanley	16,400.000	142,649		33,471	137,760	(104,289)	0	0	(104,289)	0	33,471	0	109,178	109,178	6,560	
379336-10-0	Global Industries LTD		06/27/2011	UBS Securities Inc	24,600.000	125,098		136,777	170,478	(33,701)	0	0	(33,701)	0	136,777	0	(11,679)	(11,679)	0	
38011M-10-8	GMX Resources Inc		06/27/2011	UBS Securities Inc	11,400.000	49,001		49,896	62,928	(13,032)	0	0	(13,032)	0	49,896	0	(896)	(896)	0	
38141G-10-4	Goldman Sachs Group Inc		06/27/2011	UBS Securities Inc	3,700.000	483,039		455,952	622,192	(166,240)	0	0	(166,240)	0	455,952	0	27,086	27,086	2,590	
382410-40-5	Goodrich Petroleum Corp		06/27/2011	UBS Securities Inc	5,300.000	93,572		70,362	93,492	(23,130)	0	0	(23,130)	0	70,362	0	23,210	23,210	0	
390064-10-3	Great Atlantic & Pac Tea Co		01/05/2011	Citigroup Global Markets	8,300.000	1,452		26,548	1,751	24,796	0	0	24,796	0	26,548	0	(25,095)	(25,095)	0	
404251-10-0	Hni Corp		12/15/2011	Morgan Stanley	900.000	22,015		9,360	28,080	(18,720)	0	0	(18,720)	0	9,360	0	12,655	12,655	828	

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
410120-10-9	Hancock Holding Co		02/10/2011	Jeffries & Co	3,800.000	121,439		134,406	132,468	1,938	0	0	1,938	0	134,406	0	(12,967)	(12,967)	0	
41754V-10-3	Harvest Natural Resources Inc		12/15/2011	Morgan Stanley	6,100.000	41,640		24,137	74,237	(50,100)	0	0	(50,100)	0	24,137	0	17,503	17,503	0	
41902R-10-3	Hatteras Financial Corp		11/30/2011	Various	62,800.000	1,724,181		1,670,246	1,900,956	(230,710)	0	0	(230,710)	0	1,670,246	0	53,935	53,935	197,200	
422347-10-4	Heartland Express Inc		06/27/2011	UBS Securities Inc	3,500.000	56,190		47,320	56,070	(8,750)	0	0	(8,750)	0	47,320	0	8,870	8,870	140	
42330P-10-7	Helix Energy Solutions		01/05/2011	Citigroup Global Markets	2,200.000	26,319		31,341	26,708	4,633	0	0	4,633	0	31,341	0	(5,022)	(5,022)	0	
427093-10-9	Hercules Offshore Inc		12/15/2011	Various	62,700.000	228,411		164,432	218,196	(53,764)	0	0	(53,764)	0	164,432	0	63,980	63,980	0	
427096-50-8	Hercules Technology Growth		11/30/2011	Morgan Stanley	4,600.000	42,700		37,927	47,656	(9,729)	0	0	(9,729)	0	37,927	0	4,773	4,773	4,048	
428236-10-3	Hewlett-Packard Co		06/27/2011	UBS Securities Inc	5,600.000	196,316		156,878	235,760	(78,882)	0	0	(78,882)	0	156,878	0	39,438	39,438	1,120	
437306-10-3	Home Properties, Inc.		12/15/2011	Morgan Stanley	400.000	22,145		12,841	22,196	(9,355)	0	0	(9,355)	0	12,841	0	9,304	9,304	992	
444903-10-8	Human Genome Sciences Inc		12/15/2011	Various	13,200.000	119,644		10,956	315,348	(304,392)	0	0	(304,392)	0	10,956	0	108,688	108,688	0	
457667-10-3	Insituform Technologies		06/27/2011	UBS Securities Inc	1,200.000	23,335		17,760	31,812	(14,052)	0	0	(14,052)	0	17,760	0	5,575	5,575	0	
457667-10-3	Insituform Technologies		10/26/2011	Tax Free Exchange	6,200.000	90,117		90,117	164,362	(74,245)	0	0	(74,245)	0	90,117	0	0	0	0	
45774N-10-8	Innophos Holdings Inc		12/15/2011	Morgan Stanley	400.000	19,263		6,494	14,432	(7,938)	0	0	(7,938)	0	6,494	0	12,769	12,769	368	
45928H-10-6	International Coal Group Inc		06/22/2011	Corporation Actions	17,800.000	259,880		48,683	137,772	(89,089)	0	0	(89,089)	0	48,683	0	211,197	211,197	0	
460321-20-1	International Shipholding Corp		02/10/2011	Jeffries & Co	3,000.000	76,019		82,275	76,200	6,075	0	0	6,075	0	82,275	0	(6,256)	(6,256)	0	
462044-10-8	ION Geophysical Corp		12/15/2011	Morgan Stanley	7,100.000	41,528		19,135	60,208	(41,074)	0	0	(41,074)	0	19,135	0	22,393	22,393	0	
46625H-10-0	JP Morgan Chase & Co		06/27/2011	UBS Securities Inc	1,800.000	71,838		57,002	76,356	(19,354)	0	0	(19,354)	0	57,002	0	14,836	14,836	540	
477143-10-1	JetBlue Airways Corp		01/05/2011	Citigroup Global Markets	21,000.000	148,862		112,230	138,810	(26,580)	0	0	(26,580)	0	112,230	0	36,632	36,632	0	
47758P-30-7	Jo-Ann Stores Inc		03/29/2011	Direct	3,500.000	213,500		50,196	210,770	(160,574)	0	0	(160,574)	0	50,196	0	163,304	163,304	0	
478160-10-4	Johnson and Johnson		03/23/2011	Citigroup Global Markets	10,000.000	585,323		608,900	618,500	(9,600)	0	0	(9,600)	0	608,900	0	(23,577)	(23,577)	5,400	
48020T-10-1	The Jones Group Inc		06/27/2011	UBS Securities Inc	13,300.000	137,656		143,308	206,682	(63,375)	0	0	(63,375)	0	143,308	0	(5,651)	(5,651)	1,330	
486587-10-8	Kaydon Corp		06/27/2011	UBS Securities Inc	2,800.000	101,317		97,286	114,016	(16,730)	0	0	(16,730)	0	97,286	0	4,031	4,031	1,596	
492914-10-6	Key Energy Services Inc.		12/15/2011	Morgan Stanley	3,000.000	38,819		17,355	38,940	(21,585)	0	0	(21,585)	0	17,355	0	21,464	21,464	0	
494580-10-3	Kindred Healthcare Inc		06/27/2011	Various	2,500.000	52,873		37,379	45,931	(8,551)	0	0	(8,551)	0	37,379	0	15,494	15,494	0	
500255-10-4	Kohls Corp		01/05/2011	Citigroup Global Markets	800.000	43,261		32,728	43,472	(10,744)	0	0	(10,744)	0	32,728	0	10,533	10,533	0	
501803-30-8	LCA-Vision Inc		06/28/2011	UBS Securities Inc	11,200.000	55,301		56,306	64,400	(8,094)	0	0	(8,094)	0	56,306	0	(1,004)	(1,004)	0	
505336-10-7	La Z Boy Inc		12/15/2011	Morgan Stanley	3,000.000	34,823		3,750	27,060	(23,310)	0	0	(23,310)	0	3,750	0	31,073	31,073	0	
505754-20-0	Ladish Co Inc		05/11/2011	Taxable Exchange	6,000.000	331,279		73,044	291,720	(218,676)	0	0	(218,676)	0	73,044	0	258,235	258,235	0	
52078P-10-2	Lawson Software Inc		07/06/2011	Corporation Actions	12,300.000	138,375		52,275	113,775	(61,500)	0	0	(61,500)	0	52,275	0	86,100	86,100	0	
530555-10-1	Liberty Global Inc Cl A		12/15/2011	Morgan Stanley	2,900.000	112,877		46,168	102,602	(56,434)	0	0	(56,434)	0	46,168	0	66,709	66,709	0	
53071M-70-8	Liberty Media Corp STARZ SER A		09/26/2011	Tax Free Exchange	610.000	12,170		12,170	40,553	(28,383)	0	0	(28,383)	0	12,170	0	0	0	0	
53217R-20-7	Life Time Fitness Inc		12/15/2011	Morgan Stanley	1,100.000	46,197		22,006	45,089	(23,084)	0	0	(23,084)	0	22,006	0	24,191	24,191	0	
532457-10-8	Eli Lilly and Co		11/30/2011	Various	3,300.000	117,701		115,193	115,632	(439)	0	0	(439)	0	115,193	0	2,508	2,508	3,822	
537008-10-4	Littelfuse Inc		12/15/2011	Morgan Stanley	1,000.000	42,530		10,990	47,060	(36,070)	0	0	(36,070)	0	10,990	0	31,540	31,540	660	
549764-10-8	Lufkin Industries Inc		12/15/2011	Morgan Stanley	1,300.000	84,651		24,622	81,107	(56,485)	0	0	(56,485)	0	24,622	0	60,029	60,029	650	
552541-10-4	M & F Worldwide Corp		12/21/2011	Corporate Action	1,300.000	32,500		15,223	30,030	(14,807)	0	0	(14,807)	0	15,223	0	17,277	17,277	0	
55261F-10-4	M & T Bank		06/01/2011	Corporation Actions	1.000	72		5	71	(66)	0	0	(66)	0	5	0	67	67	1	
55277J-10-8	MF Global Holdings Ltd		11/30/2011	Various	20,900.000	100,833		132,750	174,724	(41,974)	0	0	(41,974)	0	132,750	0	(31,917)	(31,917)	0	
552848-10-3	MGIC Investment Corp		06/27/2011	UBS Securities Inc	30,700.000	177,133		176,305	312,833	(136,528)	0	0	(136,528)	0	176,305	0	827	827	0	
56418H-10-0	Manpower Inc		06/27/2011	UBS Securities Inc	58.000	3,062		3,640	3,640	0	0	0	0	0	3,640	0	(578)	(578)	23	
565849-10-6	Marathon Oil Corp		07/01/2011	Spin Off	0.000	93,416		93,416	123,679	(30,263)	0	0	(30,263)	0	93,416	0	0	0	0	
57060D-10-8	Marketaxess Holdings Inc		12/15/2011	Morgan Stanley	3,000.000	84,960		23,328	62,430	(39,102)	0	0	(39,102)	0	23,328	0	61,632	61,632	1,080	
571837-10-3	Marshall & Ilsley Corp		07/06/2011	Tax Free Exchange	8,300.000	46,429		46,429	57,436	(11,007)	0	0	(11,007)	0	46,429	0	0	0	166	
571903-20-2	Marriott International		11/22/2011	Spin Off	0.000	5,693		5,693	12,292	(6,599)	0	0	(6,599)	0	5,693	0	0	0	0	
573075-10-8	Marten Transport Ltd		06/27/2011	Various	2,400.000	50,716		44,152	51,312	(7,160)	0	0	(7,160)	0	44,152	0	6,564	6,564	44	
57636Q-10-4	Mastercard Inc-Class A		06/27/2011	Various	300.000	76,481		53,148	67,233	(14,085)	0	0	(14,085)	0	53,148	0	23,333	23,333	60	
583421-10-2	Measurement Specialties Inc		12/15/2011	Morgan Stanley	3,000.000	83,230		21,135	88,050	(66,915)	0	0	(66,915)	0	21,135	0	62,095	62,095	0	
58404W-10-9	Medcath Corporation		10/20/2011	Citigroup Global Markets	2,000.000	14,304		18,743	27,900	(9,157)	0	0	(9,157)	0	18,743	0	(4,439)	(4,439)	13,700	
587118-10-0	Men's Wearhouse Inc		03/23/2011	Citigroup Global Markets	7,300.000	185,262		127,896	182,354	(54,458)	0	0	(54,458)	0	127,896	0	57,366	57,366	768	
59522J-10-3	Mid-America Apartment Comm		06/27/2011	Various	2,200.000	137,150		73,153	139,678	(66,525)	0	0	(66,525)	0	73,153	0	63,997	63,997	1,569	
60786L-10-7	ModusLink Global Solutions Inc		02/10/2011	Various	9,100.000	62,253		64,201	61,061	3,140	0	0	3,140	0	64,201	0	(1,947)	(1,947)	0	

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
61945A-10-7	Mosaic Co		05/25/2011	Tax Free Exchange	200.000	6,920		6,920	15,272	(8,352)	0	0	(8,352)	0	6,920	0	0	0	20	
620076-10-9	Motorola Inc		01/04/2011	Spin Off	0.000	67,352		67,352	105,752	(38,400)	0	0	(38,400)	0	67,352	0	0	0	0	
620076-10-9	Motorola Inc		01/04/2011	Tax Free Exchange	4,014.000	94,969		94,969	149,115	(54,146)	0	0	(54,146)	0	94,969	0	0	0	0	
620076-10-9	Motorola Inc		01/04/2011	Various	24,086.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
628778-10-2	NBT Bancorp Inc		06/27/2011	UBS Securities Inc	1,000.000	22,173		21,772	24,150	(2,378)	0	0	(2,378)	0	21,772	0	401	401	400	
628852-20-4	NCI Building Sys Inc		06/27/2011	UBS Securities Inc	2,000.000	22,063		20,770	27,980	(7,210)	0	0	(7,210)	0	20,770	0	1,293	1,293	0	
629491-10-1	NYSE Euronext		06/27/2011	UBS Securities Inc	700.000	22,864		18,218	20,986	(2,768)	0	0	(2,768)	0	18,218	0	4,646	4,646	210	
63009F-10-5	Nanosphere Inc		06/27/2011	UBS Securities Inc	9,900.000	16,253		32,308	43,164	(10,856)	0	0	(10,856)	0	32,308	0	(16,055)	(16,055)	0	
63080P-10-5	Nara Bancorp Inc.		12/01/2011	Tax Free Exchange	10,900.000	56,462		56,462	107,420	(50,958)	0	0	(50,958)	0	56,462	0	0	0	0	
635309-10-7	National Cinemedia Inc		11/30/2011	Morgan Stanley	4,100.000	53,207		59,389	81,631	(22,243)	0	0	(22,243)	0	59,389	0	(6,181)	(6,181)	3,444	
63607P-20-8	National Financial Partners		12/15/2011	Morgan Stanley	1,700.000	21,679		5,168	22,780	(17,612)	0	0	(17,612)	0	5,168	0	16,511	16,511	0	
638522-10-2	National Western Life Insuranc		12/15/2011	Morgan Stanley	300.000	39,531		33,900	50,016	(16,116)	0	0	(16,116)	0	33,900	0	5,631	5,631	108	
638620-10-4	Nationwide Health Properties		07/05/2011	Tax Free Exchange	4,700.000	104,293		104,293	170,986	(66,693)	0	0	(66,693)	0	104,293	0	0	0	5,528	
638860-10-9	Natural Gas Services Group		06/27/2011	UBS Securities Inc	6,000.000	89,980		89,387	113,460	(24,073)	0	0	(24,073)	0	89,387	0	593	593	0	
640079-10-9	Neenah Paper Inc		12/15/2011	Morgan Stanley	2,400.000	50,364		8,712	47,232	(38,520)	0	0	(38,520)	0	8,712	0	41,652	41,652	1,056	
64110D-10-4	NetApp Inc		12/15/2011	Morgan Stanley	600.000	21,742		8,904	32,976	(24,072)	0	0	(24,072)	0	8,904	0	12,838	12,838	0	
64111D-10-4	Netgear Inc		12/15/2011	Morgan Stanley	1,400.000	48,246		19,754	47,152	(27,398)	0	0	(27,398)	0	19,754	0	28,492	28,492	0	
64118B-10-0	Netlogic Microsystems Inc		12/15/2011	Morgan Stanley	1,300.000	64,299		17,903	40,833	(22,930)	0	0	(22,930)	0	17,903	0	46,396	46,396	0	
651639-10-6	Newmont Mining Corp		03/23/2011	Citigroup Global Markets	2,600.000	141,827		106,709	159,718	(53,009)	0	0	(53,009)	0	106,709	0	35,118	35,118	390	
654086-10-7	Nicor Inc		12/09/2011	Taxable Exchange	6,600.000	358,328		272,396	329,472	(57,076)	0	0	(57,076)	0	272,396	0	85,932	85,932	14,578	
655663-10-2	Nordson Corp		12/15/2011	Morgan Stanley	450.000	36,035		17,647	41,346	(23,699)	0	0	(23,699)	0	17,647	0	18,389	18,389	293	
665859-10-4	Northern Trust Corp		06/27/2011	UBS Securities Inc	7,500.000	340,010		363,302	415,575	(52,273)	0	0	(52,273)	0	363,302	0	(23,293)	(23,293)	6,300	
666807-10-2	Northrop Grumman Corp		03/31/2011	Spin Off	0.000	19,787		19,787	26,457	(6,670)	0	0	(6,670)	0	19,787	0	0	0	0	
66704R-10-0	Northstar Realty Finance Corp		06/28/2011	Various	60,907.000	255,047		201,315	289,308	(87,993)	0	0	(87,993)	0	201,315	0	53,732	53,732	10,761	
667655-10-4	Northwest Natural Gas Co		06/27/2011	UBS Securities Inc	5,600.000	249,869		252,224	260,232	(8,008)	0	0	(8,008)	0	252,224	0	(2,355)	(2,355)	4,872	
67018T-10-5	Nu Skin Enterprises Inc		12/15/2011	Morgan Stanley	4,300.000	203,611		44,957	130,118	(85,161)	0	0	(85,161)	0	44,957	0	158,654	158,654	2,537	
670346-10-5	Nucor Corp		06/27/2011	UBS Securities Inc	4,600.000	180,898		190,513	201,572	(11,059)	0	0	(11,059)	0	190,513	0	(9,616)	(9,616)	3,335	
680223-10-4	Old Republic Intl Corp		11/30/2011	Morgan Stanley	8,195.000	65,851		75,529	111,698	(25,542)	0	10,627	(36,169)	0	75,529	0	(9,677)	(9,677)	4,302	
682128-10-3	Omnivision Technologies		12/15/2011	Morgan Stanley	3,000.000	35,038		15,750	88,830	(73,080)	0	0	(73,080)	0	15,750	0	19,288	19,288	0	
686164-10-4	Orexigen Therapeutics Inc		02/10/2011	Jeffries & Co	8,300.000	26,681		45,394	67,064	(21,670)	0	0	(21,670)	0	45,394	0	(18,712)	(18,712)	0	
689648-10-3	Otter Corp		11/30/2011	Morgan Stanley	4,600.000	98,304		100,677	103,684	(3,007)	0	0	(3,007)	0	100,677	0	(2,374)	(2,374)	5,474	
690368-10-5	Overseas Shipholding Group		03/23/2011	Citigroup Global Markets	3,200.000	100,027		111,617	113,344	(1,727)	0	0	(1,727)	0	111,617	0	(11,590)	(11,590)	1,400	
690768-40-3	Owens-Illinois Inc		06/27/2011	UBS Securities Inc	2,200.000	55,482		60,126	67,540	(7,414)	0	0	(7,414)	0	60,126	0	(4,644)	(4,644)	0	
691497-30-9	Oxford Industries Inc.		12/15/2011	Morgan Stanley	3,900.000	159,996		24,063	99,879	(75,816)	0	0	(75,816)	0	24,063	0	135,933	135,933	1,950	
69344M-10-1	PMI Group Inc		06/27/2011	UBS Securities Inc	19,700.000	22,700		49,306	65,010	(15,704)	0	0	(15,704)	0	49,306	0	(26,606)	(26,606)	0	
69373H-10-6	Pacer International Inc		12/15/2011	Morgan Stanley	5,300.000	25,088		15,890	36,252	(20,363)	0	0	(20,363)	0	15,890	0	9,198	9,198	0	
69404P-20-0	Pacific Capital Bancorp		02/10/2011	Various	6,195.000	188,822		123,907	175,080	(51,174)	0	0	(51,174)	0	123,907	0	64,916	64,916	0	
694873-10-0	Pacificsunwear Of Calif		06/27/2011	UBS Securities Inc	23,800.000	60,572		69,042	128,996	(59,954)	0	0	(59,954)	0	69,042	0	(8,470)	(8,470)	0	
69888P-10-6	Par Pharmaceutical Cos Inc		12/15/2011	Morgan Stanley	1,300.000	42,694		12,311	50,063	(37,752)	0	0	(37,752)	0	12,311	0	30,383	30,383	0	
707882-10-6	Penn Va Corp		03/23/2011	Citigroup Global Markets	9,700.000	153,764		177,913	163,154	14,759	0	0	14,759	0	177,913	0	(24,148)	(24,148)	546	
708062-10-4	Pennantpark Investment Corp		06/28/2011	UBS Securities Inc	28,100.000	308,908		311,049	344,225	(33,176)	0	0	(33,176)	0	311,049	0	(2,141)	(2,141)	22,480	
708430-10-3	Penns Woods Bancorp Ince		06/27/2011	UBS Securities Inc	600.000	21,330		20,726	23,880	(3,154)	0	0	(3,154)	0	20,726	0	604	604	552	
709102-10-7	Penn Real Estate Investment		01/05/2011	Citigroup Global Markets	4,200.000	59,864		34,023	61,026	(27,003)	0	0	(27,003)	0	34,023	0	25,840	25,840	0	
712704-10-5	People's United Financial Inc		06/27/2011	Citigroup Global Markets	11,200.000	144,128		156,993	156,912	81	0	0	81	0	156,993	0	(12,865)	(12,865)	3,500	
723484-10-1	Pinnacle West Capital		06/27/2011	UBS Securities Inc	4,700.000	206,859		196,976	194,815	2,161	0	0	2,161	0	196,976	0	9,883	9,883	4,935	
724078-10-0	Piper Jaffray Cos		06/27/2011	UBS Securities Inc	3,700.000	104,952		104,156	129,537	(25,382)	0	0	(25,382)	0	104,156	0	797	797	0	
726505-10-0	Plains Exploration & Product		06/27/2011	UBS Securities Inc	1,700.000	59,123		46,079	54,638	(8,559)	0	0	(8,559)	0	46,079	0	13,044	13,044	0	
73172K-10-4	Polycom Inc		12/15/2011	Morgan Stanley	850.000	27,339		17,030	33,133	(16,103)	0	0	(16,103)	0	17,030	0	10,309	10,309	0	
73179P-10-6	Polyone Corporation		12/15/2011	Morgan Stanley	14,300.000	150,480		33,033	178,607	(145,574)	0	0	(145,574)	0	33,033	0	117,447	117,447	1,716	
736233-10-7	Porter Bancorp Inc		01/05/2011	Citigroup Global Markets	3,255.000	33,317		32,791	33,559	(768)	0	0	(768)	0	32,791	0	526	526	33	
737464-10-7	Post Properties Inc		12/15/2011	Morgan Stanley	1,800.000	75,434		18,252	65,340	(47,088)	0	0	(47,088)	0	18,252	0	57,182	57,182	1,476	

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
74157K-84-6	Primedia Inc		07/14/2011	Corporation Actions	17,516.000	124,364		41,000	73,567	(32,567)	0	0	(32,567)	0	41,000	0	83,364	83,364	2,452	
74267C-10-6	Proassurance Corp		02/10/2011	Various	6,400.000	377,625		319,236	387,840	(68,604)	0	0	(68,604)	0	319,236	0	58,390	58,390	0	
74348T-10-2	Prospect Capital Corp		06/28/2011	Various	145,500.000	1,502,224		1,600,372	1,571,400	28,972	0	0	28,972	0	1,600,372	0	(98,148)	(98,148)	65,597	
744028-10-1	PROVIDENT NEW YORK BANCORP		06/27/2011	UBS Securities Inc	2,700.000	22,595		21,924	28,323	(6,399)	0	0	(6,399)	0	21,924	0	671	671	324	
747316-10-7	Quaker Chemical Corp		12/15/2011	Morgan Stanley	600.000	22,019		7,893	25,002	(17,109)	0	0	(17,109)	0	7,893	0	14,126	14,126	570	
749121-10-9	Qwest Communications Intl		04/01/2011	Tax Free Exchange	33,700.000	140,303		140,303	256,457	(116,154)	0	0	(116,154)	0	140,303	0	0	0	2,696	
749388-10-4	Rc2 Corp		04/22/2011	Corporation Actions	5,500.000	153,450		28,985	119,735	(90,750)	0	0	(90,750)	0	28,985	0	124,465	124,465	0	
749607-10-7	Rli Corp		01/05/2011	Citigroup Global Markets	4,400.000	229,998		222,241	231,308	(9,067)	0	0	(9,067)	0	222,241	0	7,756	7,756	0	
75605L-10-4	Real Networks Inc		06/27/2011	UBS Securities Inc	7,100.000	24,074		25,063	29,820	(4,757)	0	0	(4,757)	0	25,063	0	(990)	(990)	0	
758750-10-3	Regal Beloit		12/15/2011	Morgan Stanley	700.000	33,592		21,744	46,732	(24,988)	0	0	(24,988)	0	21,744	0	11,848	11,848	490	
759148-10-9	Rehabcare Group Inc		06/01/2011	Taxable Exchange	2,300.000	86,948		38,364	54,510	(16,146)	0	0	(16,146)	0	38,364	0	48,584	48,584	231	
759509-10-2	Reliance Steel & Aluminum		06/27/2011	UBS Securities Inc	1,000.000	47,830		44,453	51,100	(6,648)	0	0	(6,648)	0	44,453	0	3,378	3,378	240	
75970E-10-7	Renasant Corp		06/28/2011	UBS Securities Inc	1,700.000	24,667		25,041	28,747	(3,706)	0	0	(3,706)	0	25,041	0	(374)	(374)	867	
76128Y-10-2	Retail Ventures Inc		06/01/2011	Tax Free Exchange	9,300.000	14,136		14,136	151,590	(137,454)	0	0	(137,454)	0	14,136	0	0	0	0	
770196-10-3	Robbins & Myers Inc.		01/25/2011	Corporation Actions	1.000	23		12	21	(10)	0	0	(10)	0	12	0	11	11	0	
774415-10-3	Rockwood Holdings Inc		12/15/2011	Morgan Stanley	4,300.000	162,139		34,142	168,216	(134,074)	0	0	(134,074)	0	34,142	0	127,997	127,997	0	
777779-30-7	Rosetta Resources Inc		12/15/2011	Various	5,000.000	220,331		37,320	188,200	(150,881)	0	0	(150,881)	0	37,320	0	183,012	183,012	0	
784153-10-8	SFN Group Inc		09/06/2011	Corporation Actions	11,400.000	159,600		47,823	111,264	(63,441)	0	0	(63,441)	0	47,823	0	111,777	111,777	0	
784305-10-4	SJW Corp		06/27/2011	UBS Securities Inc	3,900.000	90,549		88,626	103,233	(14,607)	0	0	(14,607)	0	88,626	0	1,923	1,923	1,346	
786449-20-7	Safeguard Scientifics Inc		12/15/2011	Morgan Stanley	3,983.000	59,895		14,236	68,030	(53,794)	0	0	(53,794)	0	14,236	0	45,659	45,659	0	
786514-20-8	Safeway Inc		06/27/2011	UBS Securities Inc	2,000.000	44,941		42,580	44,980	(2,400)	0	0	(2,400)	0	42,580	0	2,361	2,361	770	
795435-10-6	Salix Pharmaceuticals Ltd		12/15/2011	Morgan Stanley	1,800.000	79,528		12,602	84,528	(71,926)	0	0	(71,926)	0	12,602	0	66,926	66,926	0	
800013-10-4	Sanderson Farms Inc		01/05/2011	Citigroup Global Markets	1,800.000	69,862		69,284	70,470	(1,186)	0	0	(1,186)	0	69,284	0	578	578	0	
80007P-30-7	Sandridge Energy Inc		10/20/2011	Citigroup Global Markets	12,100.000	80,182		60,127	88,572	(28,445)	0	0	(28,445)	0	60,127	0	20,054	20,054	0	
808513-10-5	Charles Schwab Corp		06/27/2011	UBS Securities Inc	11,900.000	188,131		182,187	203,609	(21,422)	0	0	(21,422)	0	182,187	0	5,944	5,944	1,428	
811904-10-1	Seacor Holdings Inc		06/27/2011	UBS Securities Inc	200.000	18,826		13,883	20,218	(6,335)	0	0	(6,335)	0	13,883	0	4,943	4,943	0	
81201R-10-7	Seahawk Drilling Inc		03/23/2011	Various	52,000.000	340,212		431,996	465,400	(33,404)	0	0	(33,404)	0	431,996	0	(91,784)	(91,784)	0	
82669G-10-4	Signature Bank		12/15/2011	Morgan Stanley	2,600.000	149,832		75,903	130,156	(54,253)	0	0	(54,253)	0	75,903	0	73,929	73,929	0	
82705T-10-2	Silicon Image Inc		12/15/2011	Morgan Stanley	4,700.000	21,318		11,680	34,545	(22,866)	0	0	(22,866)	0	11,680	0	9,639	9,639	0	
82706L-10-8	Silicon Graphics International		12/15/2011	Various	5,800.000	66,600		24,037	52,374	(28,337)	0	0	(28,337)	0	24,037	0	42,563	42,563	0	
828806-10-9	Simon Property Group LP		12/15/2011	Morgan Stanley	800.000	98,009		27,110	79,592	(52,482)	0	0	(52,482)	0	27,110	0	70,899	70,899	2,800	
830566-10-5	Skechers USA Inc Cl A		06/27/2011	Various	2,700.000	45,587		34,614	54,000	(19,386)	0	0	(19,386)	0	34,614	0	10,973	10,973	0	
830879-10-2	Skywest Inc		06/27/2011	UBS Securities Inc	11,100.000	167,340		129,880	173,382	(43,502)	0	0	(43,502)	0	129,880	0	37,460	37,460	888	
833551-10-4	Snyders-Lance Inc		02/10/2011	Jeffries & Co	3,800.000	75,145		76,242	89,072	(12,830)	0	0	(12,830)	0	76,242	0	(1,097)	(1,097)	0	
83413U-10-0	Solar Capital Ltd		11/30/2011	Various	46,500.000	1,042,007		939,819	1,152,270	(212,451)	0	0	(212,451)	0	939,819	0	102,188	102,188	72,000	
834376-50-1	Solutia Inc		12/15/2011	Various	10,800.000	166,018		65,718	249,264	(183,546)	0	0	(183,546)	0	65,718	0	100,300	100,300	0	
844741-10-8	Southwest Airlines		05/18/2011	Direct	1.000	9		4	9	(5)	0	0	(5)	0	4	0	4	4	0	
85375C-10-1	Standard Pacific Corp		12/15/2011	Morgan Stanley	7,100.000	20,638		7,958	32,660	(24,702)	0	0	(24,702)	0	7,958	0	12,680	12,680	0	
853887-10-7	Standard Register Co		06/30/2011	UBS Securities Inc	56,400.000	175,018		179,431	192,324	(12,893)	0	0	(12,893)	0	179,431	0	(4,414)	(4,414)	5,640	
855030-10-2	Staples Inc		06/27/2011	Various	7,700.000	153,790		166,031	175,329	(9,298)	0	0	(9,298)	0	166,031	0	(12,240)	(12,240)	1,373	
858907-10-8	Sterling Bancshares Inc/TX		07/28/2011	Tax Free Exchange	7,300.000	37,856		37,856	51,246	(13,390)	0	0	(13,390)	0	37,856	0	0	0	219	
860372-10-1	Stewart Information Services C		06/27/2011	UBS Securities Inc	4,100.000	40,240		38,614	47,273	(8,659)	0	0	(8,659)	0	38,614	0	1,626	1,626	0	
861642-10-6	Stone Energy Corp		12/15/2011	Morgan Stanley	4,000.000	105,075		20,622	89,160	(68,539)	0	0	(68,539)	0	20,622	0	84,454	84,454	0	
868536-10-3	Supervalu Inc		06/27/2011	UBS Securities Inc	8,800.000	75,256		78,839	84,744	(5,905)	0	0	(5,905)	0	78,839	0	(3,583)	(3,583)	1,540	
870738-10-1	Swift Energy Co		06/27/2011	UBS Securities Inc	1,900.000	63,473		57,604	74,385	(16,781)	0	0	(16,781)	0	57,604	0	5,869	5,869	0	
87161C-10-5	Synovus Financial Corp		10/20/2011	Citigroup Global Markets	26,300.000	33,172		59,485	69,432	(9,947)	0	0	(9,947)	0	59,485	0	(26,314)	(26,314)	1,052	
87163F-10-6	Syniverse Holdings Inc		01/14/2011	Corporation Actions	6,600.000	204,600		115,368	203,610	(88,242)	0	0	(88,242)	0	115,368	0	89,232	89,232	0	
87306E-10-7	T-3 Energy Services Inc		01/11/2011	Taxable Exchange	3,400.000	179,690		44,591	135,422	(90,831)	0	0	(90,831)	0	44,591	0	135,099	135,099	0	
879433-10-0	Telephone and Data Systems		06/27/2011	UBS Securities Inc	2,000.000	61,920		62,452	73,100	(10,648)	0	0	(10,648)	0	62,452	0	(532)	(532)	470	
88023U-10-1	Tempur-Pedic International		12/15/2011	Morgan Stanley	1,100.000	55,957		8,866	44,066	(35,200)	0	0	(35,200)	0	8,866	0	47,091	47,091	0	
880349-10-5	Tenneco Inc		12/15/2011	Morgan Stanley	6,300.000	171,316		45,864	259,308	(213,444)	0	0	(213,444)	0	45,864	0	125,452	125,452	0	
886320-10-3	Tibco Software Inc		12/15/2011	Various	23,300.000	588,286		141,164	459,243	(318,079)	0	0	(318,079)	0	141,164	0	447,122	447,122	0	
886423-10-2	Tidewater Inc		06/27/2011	UBS Securities Inc	900.000	44,959		42,055	48,456	(6,401)	0	0	(6,401)	0	42,055	0	2,905	2,905	450	

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
887100-10-5	Timberland Co		09/14/2011	Corporation Actions	4,900.000	210,700		58,506	120,491	(61,985)	0	0	(61,985)	0	58,506	0	152,194	152,194	0	
88830M-10-2	Titan Inernational Inc.		12/15/2011	Various	11,000.000	211,079		84,895	214,940	(130,045)	0	0	(130,045)	0	84,895	0	126,184	126,184	220	
890088-10-7	Tomotherapy Inc		06/14/2011	Taxable Exchange	58,300.000	255,896		176,495	210,463	(33,968)	0	0	(33,968)	0	176,495	0	79,401	79,401	0	
890516-10-7	Tootsie Roll Industries Inc		04/15/2011	Corporation Actions	1.000	19		15	18	(3)	0	0	(3)	0	15	0	4	4	0	
891027-10-4	Torchmark Corp		06/27/2011	UBS Securities Inc	400.000	25,154		17,580	23,896	(6,316)	0	0	(6,316)	0	17,580	0	7,574	7,574	194	
891709-10-7	Tower Group Inc		12/15/2011	Morgan Stanley	6,000.000	162,855		133,190	132,240	950	0	0	950	0	133,190	0	29,664	29,664	5,040	
894650-10-0	Tredegar Corp		06/27/2011	UBS Securities Inc	7,200.000	125,306		115,776	139,536	(23,760)	0	0	(23,760)	0	115,776	0	9,530	9,530	936	
89469A-10-4	Treehouse Foods Inc.		12/15/2011	Morgan Stanley	3,600.000	230,792		90,796	183,924	(93,128)	0	0	(93,128)	0	90,796	0	139,995	139,995	0	
895848-10-9	Triangle Capital Corp		11/30/2011	Morgan Stanley	8,600.000	155,489		122,772	163,400	(40,628)	0	0	(40,628)	0	122,772	0	32,717	32,717	11,180	
89674K-10-3	Triquint Semiconductor Inc		12/15/2011	Morgan Stanley	10,600.000	47,202		26,182	123,914	(97,732)	0	0	(97,732)	0	26,182	0	21,020	21,020	0	
899896-10-4	Tupperware Corporation		12/15/2011	Morgan Stanley	500.000	27,275		8,495	23,835	(15,340)	0	0	(15,340)	0	8,495	0	18,780	18,780	600	
90333E-10-8	Usec Inc		06/27/2011	Various	32,100.000	122,739		135,157	193,242	(58,085)	0	0	(58,085)	0	135,157	0	(12,418)	(12,418)	0	
910047-10-9	United Continental Holdings		12/15/2011	Various	7,100.000	132,098		47,564	169,122	(121,558)	0	0	(121,558)	0	47,564	0	84,534	84,534	0	
911363-10-9	United Rentals Inc		12/15/2011	Morgan Stanley	2,100.000	54,701		13,892	47,775	(33,884)	0	0	(33,884)	0	13,892	0	40,809	40,809	0	
913377-10-7	Universal Amer Financial Crp		05/02/2011	Taxable Exchange	9,900.000	230,967		101,178	202,455	(101,277)	0	0	(101,277)	0	101,178	0	129,789	129,789	0	
913543-10-4	Universal Forest Products		06/27/2011	UBS Securities Inc	4,000.000	94,479		111,794	155,600	(43,806)	0	0	(43,806)	0	111,794	0	(17,315)	(17,315)	800	
91359V-10-7	Universal Insurance Holdings		12/15/2011	Various	46,800.000	198,442		201,723	227,916	(26,193)	0	0	(26,193)	0	201,723	0	(3,282)	(3,282)	6,832	
918076-10-0	Utstarcom Inc		06/24/2011	Tax Free Exchange	18,600.000	34,410		34,410	38,316	(3,906)	0	0	(3,906)	0	34,410	0	0	0	0	
91913Y-10-0	Valero Energy Corp		06/27/2011	UBS Securities Inc	1,000.000	23,504		18,776	23,120	(4,344)	0	0	(4,344)	0	18,776	0	4,727	4,727	100	
919794-10-7	Valley Nationalbancorp		05/26/2011	Direct	0.000	3		3	3	0	0	0	0	0	3	0	0	0	0	
920437-10-0	Value Line Inc		02/10/2011	Jeffries & Co	2,500.000	34,545		36,888	36,125	763	0	0	763	0	36,888	0	(2,342)	(2,342)	500	
922417-10-0	Veeco Instruments Inc		12/15/2011	Morgan Stanley	3,400.000	75,819		22,348	146,064	(123,716)	0	0	(123,716)	0	22,348	0	53,471	53,471	0	
92342Y-10-9	Verifone Holdings Inc		12/15/2011	Morgan Stanley	1,800.000	67,046		12,240	69,408	(57,168)	0	0	(57,168)	0	12,240	0	54,806	54,806	0	
92343E-10-2	Versign Inc		12/15/2011	Morgan Stanley	600.000	20,408		11,448	19,602	(8,154)	0	0	(8,154)	0	11,448	0	8,960	8,960	1,650	
92823T-10-8	Virnetx Holding Corp		10/20/2011	Various	7,900.000	197,474		86,625	117,315	(30,690)	0	0	(30,690)	0	86,625	0	110,848	110,848	0	
929160-10-9	Vulcan Materials Co		01/05/2011	Citigroup Global Markets	900.000	37,152		39,861	39,924	(63)	0	0	(63)	0	39,861	0	(2,709)	(2,709)	0	
929740-10-8	Wabtec Corp		12/15/2011	Morgan Stanley	900.000	58,436		23,742	47,601	(23,859)	0	0	(23,859)	0	23,742	0	34,694	34,694	72	
931142-10-3	Wal-Mart Stores Inc		06/27/2011	UBS Securities Inc	400.000	20,992		19,010	21,572	(2,562)	0	0	(2,562)	0	19,010	0	1,982	1,982	413	
94946T-10-6	Wellcare Health Plans Inc		11/30/2011	Morgan Stanley	4,600.000	264,422		88,527	139,012	(50,485)	0	0	(50,485)	0	88,527	0	175,895	175,895	0	
949746-10-1	Wells Fargo & Company		06/27/2011	UBS Securities Inc	27,700.000	761,746		746,261	858,423	(112,162)	0	0	(112,162)	0	746,261	0	15,485	15,485	6,648	
957090-10-3	Westamerica Bancorporation		06/27/2011	UBS Securities Inc	4,600.000	224,273		225,726	255,162	(29,436)	0	0	(29,436)	0	225,726	0	(1,453)	(1,453)	3,312	
959319-10-4	Western Refining Inc		12/15/2011	Various	25,400.000	407,378		128,822	268,732	(139,910)	0	0	(139,910)	0	128,822	0	278,556	278,556	0	
966387-10-2	Whiting Petroleum Corp		06/27/2011	UBS Securities Inc	200.000	21,140		14,382	23,438	(9,056)	0	0	(9,056)	0	14,382	0	6,758	6,758	0	
966612-10-3	Whitney Hldg Corp		06/09/2011	Tax Free Exchange	8,000.000	70,752		70,752	113,200	(42,448)	0	0	(42,448)	0	70,752	0	0	0	160	
969490-10-1	Clayton Williams Energy Inc		06/27/2011	UBS Securities Inc	400.000	22,195		14,110	33,588	(19,478)	0	0	(19,478)	0	14,110	0	8,085	8,085	0	
971807-10-2	Wilmington Trust Corporation		05/16/2011	Tax Free Exchange	5,700.000	22,441		22,441	24,738	(2,297)	0	0	(2,297)	0	22,441	0	0	0	0	
97186T-10-8	Wilshire Bancorp Inc		10/20/2011	Citigroup Global Markets	6,400.000	17,895		17,536	48,768	(11,968)	0	19,264	(31,232)	0	17,536	0	359	359	0	
97381W-10-4	Windstream Corp		10/20/2011	Citigroup Global Markets	5,950.000	70,503		47,957	82,943	(34,986)	0	0	(34,986)	0	47,957	0	22,546	22,546	5,950	
974280-30-7	Winn-Dixie Stores Inc		01/05/2011	Citigroup Global Markets	5,200.000	35,309		36,799	37,336	(537)	0	0	(537)	0	36,799	0	(1,490)	(1,490)	0	
981419-10-4	World Acceptance Corp		12/15/2011	Morgan Stanley	4,100.000	281,176		99,301	216,480	(117,179)	0	0	(117,179)	0	99,301	0	181,876	181,876	0	
981560-10-8	WWE		11/30/2011	Various	74,200.000	707,214		852,509	1,056,608	(23,398)	0	180,700	(204,098)	0	852,509	0	(145,295)	(145,295)	40,488	
98975F-10-1	Zoran Corp		09/01/2011	Taxable Exchange	4,500.000	37,705		30,735	39,600	(8,865)	0	0	(8,865)	0	30,735	0	6,970	6,970	0	
063671-10-1	Bank of Montreal	A	01/01/2011	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	737	
Y2065G-10-5	DHT Holdings Inc	E	01/06/2011	Citigroup Global Markets	199,800.000	941,007		935,693	929,070	6,623	0	0	6,623	0	935,693	0	5,315	5,315	0	
G0229R-10-8	Alterra Capital Holdings LTD	F	01/05/2011	Citigroup Global Markets	9,800.000	211,224		173,460	212,072	(38,612)	0	0	(38,612)	0	173,460	0	37,764	37,764	0	
G0464B-10-7	Argo Group International	F	01/05/2011	Citigroup Global Markets	600.000	22,261		19,100	22,470	(3,370)	0	0	(3,370)	0	19,100	0	3,161	3,161	0	
G0585R-10-6	Assured Guaranty Ltd	F	12/15/2011	Various	10,300.000	138,838		73,898	182,310	(108,412)	0	0	(108,412)	0	73,898	0	64,940	64,940	1,719	
G67743-10-7	Orient Express Hotels Ltd	F	06/27/2011	UBS Securities Inc	10,800.000	108,421		94,122	140,292	(46,170)	0	0	(46,170)	0	94,122	0	14,299	14,299	0	
G94368-10-0	Warner Chilcott PLC Class A	F	01/05/2011	Citigroup Global Markets	2,300.000	52,611		44,481	51,888	(7,407)	0	0	(7,407)	0	44,481	0	8,130	8,130	0	

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
P16994-13-2	Banco Latinoamericano Exp-E	F	12/15/2011	Morgan Stanley	700.000	10,905		6,559	12,922	(6,363)	0	0	(6,363)	0	6,559	0	4,346	4,346	560	
Y2693R-10-1	General Maritime Corp	F	01/05/2011	Citigroup Global Markets	24,600.000	82,544		105,354	79,950	25,400	0	0	25,400	0	105,352	0	(22,810)	(22,810)	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						51,877,847	XXX	41,827,966	57,200,863	(15,134,474)	0	238,444	(15,372,918)	0	41,827,964	0	10,049,883	10,049,883	1,349,025	XXX
9799997. Total - Common Stocks - Part 4						51,877,847	XXX	41,827,966	57,200,863	(15,134,474)	0	238,444	(15,372,918)	0	41,827,964	0	10,049,883	10,049,883	1,349,025	XXX
9799998. Total - Common Stocks - Part 5						14,530,479	XXX	16,352,665	0	0	0	499,650	(499,650)	0	15,853,019	0	(1,322,540)	(1,322,540)	383,884	XXX
9799999. Total - Common Stocks						66,408,326	XXX	58,180,631	57,200,863	(15,134,474)	0	738,094	(15,872,568)	0	57,680,983	0	8,727,343	8,727,343	1,732,909	XXX
9899999. Total - Preferred and Common Stocks						66,912,322	XXX	58,681,631	57,701,863	(15,134,474)	0	738,094	(15,872,568)	0	58,181,983	0	8,730,339	8,730,339	1,764,848	XXX
9999999 - Totals						1,138,009,520	XXX	1,120,250,602	393,907,528	(14,821,716)	(2,667,048)	738,094	(18,226,858)	0	1,116,217,650	0	21,791,870	21,791,870	19,138,620	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
01N040-62-9	GNMA TBA 4.000% 02/15/41		01/31/2011	Citigroup Global Markets	01/31/2011	Citigroup Global Markets	274,166	275,537	275,537	275,537	0	0	0	0	0	0	0	0	487	487
01N040-63-7	GNMA TBA 4.000% 03/15/41		03/28/2011	Various	03/28/2011	Various	373,556	373,965	373,965	373,965	0	0	0	0	0	0	0	0	940	940
01N040-66-0	GNMA TBA 4.000% 06/01/41		05/31/2011	Bony/Barclays Capital Inc	05/31/2011	Bony/Barclays Capital Inc	100,000	102,590	102,590	102,590	0	0	0	0	0	0	0	0	211	211
01N040-69-4	GNMA Pool TBA 4.000% 09/15/39		08/31/2011	Goldman Sachs & Co	08/31/2011	Goldman Sachs & Co	125,000	132,256	132,256	132,256	0	0	0	0	0	0	0	0	278	278
01N040-6A-1	GNMA TBA 4.000% 10/15/41		10/06/2011	Goldman Sachs & Co	10/06/2011	Goldman Sachs & Co	150,000	159,721	159,721	159,721	0	0	0	0	0	0	0	0	317	317
01N040-6B-9	GNMA 4.000% 11/01/40		10/31/2011	J P Morgan	10/31/2011	J P Morgan	239,553	255,648	255,648	255,648	0	0	0	0	0	0	0	0	532	532
01N040-6C-7	GNMA TBA 4.000% 04/01/38		11/30/2011	Goldman Sachs & Co	11/30/2011	Goldman Sachs & Co	150,000	159,932	159,932	159,932	0	0	0	0	0	0	0	0	300	300
01N042-61-7	GNMA TBA 4.500% 01/01/40		01/03/2011	J P Morgan	01/03/2011	J P Morgan	149,455	154,990	154,990	154,990	0	0	0	0	0	0	0	0	355	355
01N042-63-3	GNMA TBA 4.500% 03/01/39		03/28/2011	J P Morgan	03/28/2011	J P Morgan	245,956	254,603	254,603	254,603	0	0	0	0	0	0	0	0	922	922
01N042-65-8	GNMA Pool TBA 4.500% 05/01/39		04/29/2011	J P Morgan	04/29/2011	J P Morgan	149,597	156,586	156,586	156,586	0	0	0	0	0	0	0	0	318	318
01N042-67-4	GNMA TBA 4.500% 07/15/40		07/15/2011	J P Morgan	07/15/2011	J P Morgan	399,742	423,819	425,038	423,819	0	0	0	0	0	0	1,219	1,219	949	949
01N042-68-2	GNMA TBA 4.500% 08/15/39		07/29/2011	Bank of America	07/29/2011	Bank of America	150,000	159,891	159,891	159,891	0	0	0	0	0	0	0	0	319	319
01N042-69-0	GNMA Pool TBA 4.500% 09/15/39		08/31/2011	CS First Boston	08/31/2011	CS First Boston	100,000	108,266	108,266	108,266	0	0	0	0	0	0	0	0	250	250
01N042-6B-5	GNMA TBA 4.500% 11/01/39		10/31/2011	UBS Securities Inc	10/31/2011	UBS Securities Inc	187,690	204,142	204,142	204,142	0	0	0	0	0	0	0	0	469	469
01N050-62-8	GNMA TBA 5.000% 02/15/36		01/31/2011	Chase	01/31/2011	Chase	250,000	265,342	265,342	265,342	0	0	0	0	0	0	0	0	556	556
36176A-FG-9	GNMA Pool 760067 4.000% 04/15/41		10/06/2011	Goldman Sachs & Co	12/01/2011	Paydown	20,108	21,411	20,108	20,108	0	(1,303)	0	(1,303)	0	0	0	0	97	42
36176C-K2-0	GNMA Pool 762013 4.000% 03/15/41		02/28/2011	Bank of America	12/01/2011	Paydown	4,951	4,955	4,951	4,951	0	(3)	0	(3)	0	0	0	0	81	11
36176F-QD-3	GNMA Pool 764852 4.000% 06/15/41		05/31/2011	Bony/Barclays Capital Inc	12/01/2011	Paydown	879	901	879	879	0	(23)	0	(23)	0	0	0	0	10	2
36176M-UY-7	GNMA Pool 770399 4.500% 06/15/41		07/15/2011	J P Morgan	12/01/2011	Paydown	11,401	12,124	11,401	11,401	0	(723)	0	(723)	0	0	0	0	141	27
3620AM-VR-0	GNMA Pool 734224 4.500% 02/15/41		04/29/2011	J P Morgan	12/01/2011	Paydown	5,621	5,883	5,621	5,621	0	(263)	0	(263)	0	0	0	0	121	12
3620AR-HU-8	GNMA Pool 737443 4.500% 09/15/40		03/28/2011	J P Morgan	12/01/2011	Paydown	13,650	14,130	13,650	13,650	0	(480)	0	(480)	0	0	0	0	303	51
3620AV-X2-3	GNMA Pool 741497 4.000% 12/15/40		01/31/2011	Citigroup Global Markets	12/01/2011	Paydown	10,893	10,948	10,893	10,893	0	(54)	0	(54)	0	0	0	0	147	19
3620C0-Z9-2	GNMA Pool 745168 5.000% 06/15/40		01/31/2011	Chase	12/01/2011	Paydown	32,715	34,722	32,715	32,715	0	(2,008)	0	(2,008)	0	0	0	0	539	73
3620C6-DE-2	GNMA Pool 749901 4.500% 09/15/40		01/03/2011	J P Morgan	12/01/2011	Paydown	2,068	2,144	2,068	2,068	0	(77)	0	(77)	0	0	0	0	47	5
36230N-US-2	GNMA Pool 754193 4.500% 08/15/41		08/31/2011	CS First Boston	12/01/2011	Paydown	437	473	437	437	0	(36)	0	(36)	0	0	0	0	3	1
36241L-L3-8	GNMA Pool 783046 4.000% 08/15/40		10/31/2011	J P Morgan	12/01/2011	Paydown	2,014	2,149	2,014	2,014	0	(135)	0	(135)	0	0	0	0	7	4
36241L-P4-2	GNMA Pool 783143 4.000% 10/15/40		03/28/2011	J P Morgan	12/01/2011	Paydown	5,389	5,400	5,389	5,389	0	(12)	0	(12)	0	0	0	0	110	18
36241L-TT-3	GNMA Pool 783262 4.500% 03/15/41		07/29/2011	Bank of America	12/01/2011	Paydown	10,447	11,136	10,447	10,447	0	(689)	0	(689)	0	0	0	0	103	22
36295H-JT-8	GNMA Pool 670874 4.000% 08/15/41		08/31/2011	Goldman Sachs & Co	12/01/2011	Paydown	671	710	671	671	0	(39)	0	(39)	0	0	0	0	4	1
36297K-ZU-8	GNMA Pool 714555 4.500% 06/15/39		10/31/2011	UBS Securities Inc	12/01/2011	Paydown	3,842	4,179	3,842	3,842	0	(337)	0	(337)	0	0	0	0	14	10
912810-FF-0	US Treasury Bond 5.250% 11/15/28		02/07/2011	CS First Boston	02/15/2011	Various	4,500,000	4,922,772	4,974,123	4,922,556	0	(216)	0	(216)	0	0	51,567	51,567	60,332	56,778
912810-QL-5	US Treasury Bond 4.250% 11/15/40		02/09/2011	Morgan Stanley	02/09/2011	Bony/Barclays Capital Inc	805,000	741,924	745,817	741,924	0	0	0	0	0	0	3,893	3,893	8,600	8,600
912810-QS-0	US Treasury Bond 3.750% 08/15/41		08/12/2011	Goldman Sachs & Co	10/27/2011	Various	1,100,000	1,099,360	1,144,558	1,099,361	0	1	0	1	0	0	45,197	45,197	3,770	224
912828-ND-8	US Treasury Note 3.500% 05/15/20		02/02/2011	Morgan Stanley	02/08/2011	Goldman Sachs & Co	395,000	400,556	394,273	400,554	0	(3)	0	(3)	0	0	(6,281)	(6,281)	3,284	3,208
912828-NT-3	US Treasury Note 2.625% 08/15/20		06/07/2011	Various	06/21/2011	Various	3,125,000	3,024,634	3,017,387	3,024,753	0	119	0	119	0	0	(7,366)	(7,366)	20,723	19,285
912828-PC-8	US Treasury Note 2.625% 11/15/20		06/03/2011	Various	06/21/2011	Various	2,535,000	2,430,299	2,434,222	2,430,465	0	166	0	166	0	0	3,757	3,757	10,322	8,550
912828-PJ-3	US Treasury Note 1.375% 11/30/15		02/04/2011	Citigroup Global Markets	02/15/2011	Goldman Sachs & Co	750,000	721,585	719,997	721,692	0	108	0	108	0	0	(1,695)	(1,695)	2,210	2,012
912828-PM-6	US Treasury Note 2.125% 12/31/15		01/11/2011	Citigroup Global Markets	01/12/2011	CS First Boston	930,000	936,905	936,681	936,891	0	(15)	0	(15)	0	0	(209)	(209)	983	764
912828-PR-5	US Treasury Note 0.625% 01/31/13		02/16/2011	Citigroup Global Markets	02/18/2011	Goldman Sachs & Co	1,250,000	1,244,780	1,245,943	1,244,787	0	7	0	7	0	0	1,156	1,156	496	475
912828-PT-1	US Treasury Note 2.625% 01/31/18		02/02/2011	Morgan Stanley	02/08/2011	CS First Boston	4,390,000	4,331,867	4,280,747	4,331,909	0	42	0	42	0	0	(51,162)	(51,162)	2,865	2,228
912828-PX-2	US Treasury Note 3.625% 02/15/21		02/11/2011	Morgan Stanley	02/15/2011	Deutsche Bank	2,900,000	2,904,191	2,899,195	2,904,190	0	(1)	0	(1)	0	0	(4,995)	(4,995)	581	290
912828-QF-0	US Treasury Note 2.000% 04/30/19		07/27/2011	Jeffries & Co	08/31/2011	UBS Securities Inc	1,500,000	1,538,443	1,578,979	1,538,000	0	(443)	0	(443)	0	0	40,979	40,979	10,516	7,582
912828-QN-3	US Treasury Note 3.125% 05/15/21		09/23/2011	Various	10/07/2011	Various	3,802,500	3,975,186	4,081,108	3,974,565	0	(621)	0	(621)	0	0	106,544	106,544	33,015	27,690
912828-QP-8	US Treasury Note 1.750% 05/31/16		08/22/2011	Various	08/25/2011	Various	46,340,000	46,923,803	46,850,894	46,923,205	0	(598)	0	(598)	0	0	(72,311)	(72,311)	39,014	34,868
912828-QR-4	US Treasury Note 1.500% 06/30/16		07/19/2011	Various	10/13/2011	Various	55,560,000	55,609,731	55,805,837	55,609,206	0	(525)	0	(525)	0	0	196,631	196,631	73,249	36,259
912828-QS-2	US Treasury Note 0.750% 06/15/14		06/08/2011	Citigroup Global Markets	06/21/2011	Various	30,000,000	30,062,210	30,049,900	30,062,039	0	(171)	0	(171)	0	0	(12,139)	(12,139)	1,844	0
912828-QT-0	US Treasury Note 2.375% 06/30/18		07/01/2011	Citigroup Global Markets	07/07/2011	RBC Dominion	5,500,000	5,457,698	5,462,380	5,457,744	0	46	0	46	0	0	4,636	4,636	2,840	1,775
912828-QU-7	US Treasury Note 0.625% 07/15/14		08/01/2011	Various	09/14/2011	HSBC Securities	10,100,000	10,121,385	10,180,056	10,120,552	0	(834)	0	(834)	0	0	59,504	59,504	10,635	2,994
912828-QX-1	US Treasury Note 1.500% 07/31/16		08/03/2011	Various	08/25/2011	Various	16,770,000	16,918,744	17,182,466	16,917,461	0	(1,282)	0	(1,282)	0	0	265,005	265,005	13,352	3,078
912828-RB-8	US Treasury Note 0.500% 08/15/14		09/01/2011	Jeffries & Co	09/14/2011	J P Morgan	13,000,000	13,070,903	13,056,324	13,070,116	0	(787)	0	(787)	0	0	(13,793)	(13,793)	5,476	3,207
912828-RC-6	US Treasury Note 2.125% 08/15/21		11/29/2011	Various	12/06/2011	Various	9,835,000	9,844,736	9,789,260	9,844,593	0	(143)	0	(143)	0	0	(55,332)	(55,332)	27,352	23,468
912828-RG-7	US Treasury Note 0.250% 09/15/14		10/03/2011	Deutsche Bank	10/20/2011	Various	14,200,000	14,134,040	14,109,577	14,134,792	0	753	0	753	0	0	(25,215)	(25,215)	3,231	2,048
912828-RQ-5	US Treasury Note 0.375% 11/15/14		12/06/2011	Bank of America	12/09/2011	J P Morgan	5,000,000	4,997,282	5,004,475	4,997,295	0	13	0	13	0	0	7,180	7,180	1,391	1,133
912828-RR-3	US Treasury Note 5.000% 11/15/21		11/30/2011	Various	12/07/2011	Various	3,110,000	3,102,961	3,111,268	3,102,966	0	5	0	5	0	0	8,302	8,302	2,770	2,322

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
912828-RU-6	US Treasury Note 0.875% 11/30/16		12/06/2011	Bank of America	12/09/2011	UBS Securities Inc	5,724,000	5,704,567	5,730,689	5,704,619	0	53	0	53	0	0	26,069	26,069	1,642	958
0599999. Subtotal - Bonds - U.S. Governments							246,291,301	247,539,115	248,099,749	247,528,609	0	(10,508)	0	(10,508)	0	0	571,141	571,141	349,423	257,297
01F032-42-7	FNMA TBA 3.500% 02/15/26		01/31/2011	Bony/Barclays Capital Inc	01/31/2011	Bony/Barclays Capital Inc	371,288	373,899	373,899	373,899	0	0	0	0	0	0	0	0	505	505
01F032-43-5	FNMA TBA 3.500% 03/01/26		03/29/2011	Various	03/29/2011	Various	676,089	677,635	677,635	677,635	0	0	0	0	0	0	0	0	1,607	1,607
01F032-45-0	FNMA TBA 3.500% 05/01/26		04/29/2011	Bony/Barclays Capital Inc	04/29/2011	Bony/Barclays Capital Inc	231,859	234,902	234,902	234,902	0	0	0	0	0	0	0	0	361	361
01F032-4B-7	FNMA TBA 3.500% 11/15/26		10/31/2011	Bony/Barclays Capital Inc	10/31/2011	Bony/Barclays Capital Inc	225,000	233,780	233,780	233,780	0	0	0	0	0	0	0	0	350	350
01F032-4C-5	FNMA TBA 3.500% 12/01/25		11/30/2011	Bony/Barclays Capital Inc	11/30/2011	Bony/Barclays Capital Inc	250,000	259,453	259,453	259,453	0	0	0	0	0	0	0	0	340	340
01F040-46-1	FNMA 4.000% 06/15/18		05/31/2011	J P Morgan	05/31/2011	J P Morgan	250,000	260,547	260,547	260,547	0	0	0	0	0	0	0	0	417	417
01F040-47-9	FNMA TBA 4.000% 07/01/24		07/14/2011	Various	07/14/2011	Various	250,000	261,255	261,973	261,255	0	0	0	0	0	0	718	718	500	500
01F040-48-7	FNMA TBA 4.000% 08/01/25		07/21/2011	Various	07/21/2011	Various	368,564	385,433	385,433	385,433	0	0	0	0	0	0	0	0	614	614
01F040-4A-2	FNMA 4.000% 10/01/20		10/06/2011	UBS Securities Inc	10/06/2011	UBS Securities Inc	250,000	262,891	262,891	262,891	0	0	0	0	0	0	0	0	472	472
01F040-4C-8	FNMA 4.000% 12/01/20		11/30/2011	Bony/Barclays Capital Inc	11/30/2011	Bony/Barclays Capital Inc	425,000	445,785	445,785	445,785	0	0	0	0	0	0	0	0	661	661
01F040-51-1	FNMA Pool TBA 4.000% 01/01/26		01/03/2011	Bony/Barclays Capital Inc	01/03/2011	Bony/Barclays Capital Inc	425,000	430,711	430,711	430,711	0	0	0	0	0	0	0	0	567	567
01F040-62-8	FNMA TBA 4.000% 02/01/40		01/31/2011	Bony/Barclays Capital Inc	01/31/2011	Bony/Barclays Capital Inc	698,134	692,025	692,025	692,025	0	0	0	0	0	0	0	0	698	698
01F040-65-1	FNMA Pool TBA 4.000% 05/15/39		04/29/2011	J P Morgan	04/29/2011	J P Morgan	497,733	495,711	495,711	495,711	0	0	0	0	0	0	0	0	608	608
01F042-49-1	FNMA 4.500% 09/01/18		08/31/2011	Chase	08/31/2011	Chase	250,000	266,523	266,523	266,523	0	0	0	0	0	0	0	0	563	563
01F042-62-4	FNMA 4.500% 07/25/33		01/31/2011	Citigroup Global Markets	01/31/2011	Citigroup Global Markets	150,275	153,797	153,797	153,797	0	0	0	0	0	0	0	0	169	169
01F042-63-2	FNMA 4.500% 06/25/33		03/29/2011	Bank of America	03/29/2011	Bank of America	242,699	246,984	246,984	246,984	0	0	0	0	0	0	0	0	910	910
01F042-65-7	FNMA TBA 4.500% 05/01/40		04/29/2011	UBS Securities Inc	04/29/2011	UBS Securities Inc	299,538	308,852	308,852	308,852	0	0	0	0	0	0	0	0	412	412
01F042-67-3	FNMA TBA 4.500% 06/25/33		07/01/2011	Goldman Sachs & Co	07/01/2011	Goldman Sachs & Co	225,000	233,016	233,016	233,016	0	0	0	0	0	0	0	0	366	366
01F042-69-9	FNMA 4.500% 08/01/33		08/31/2011	CS First Boston	08/31/2011	CS First Boston	375,000	396,372	396,372	396,372	0	0	0	0	0	0	0	0	563	563
01F042-6A-6	FNMA 4.500% 10/01/35		10/06/2011	Citigroup Global Markets	10/06/2011	Citigroup Global Markets	275,000	290,898	290,898	290,898	0	0	0	0	0	0	0	0	413	413
01F050-65-0	FNMA TBA 5.000% 06/25/33		04/29/2011	J P Morgan	04/29/2011	J P Morgan	188,402	199,824	199,824	199,824	0	0	0	0	0	0	0	0	288	288
01F050-67-6	FNMA TBA 5.000% 02/01/32		07/01/2011	Chase	07/08/2011	Chase	100,000	106,328	106,477	106,328	0	0	0	0	0	0	148	148	181	181
01F050-68-4	FNMA TBA 5.000% 10/01/33		07/08/2011	Chase	07/08/2011	Chase	100,000	106,203	106,203	106,203	0	0	0	0	0	0	0	0	139	139
01F050-69-2	FNMA TBA 5.000% 09/01/33		08/31/2011	Goldman Sachs & Co	08/31/2011	Goldman Sachs & Co	250,000	269,238	269,238	269,238	0	0	0	0	0	0	0	0	417	417
01F050-6A-9	FNMA TBA 5.000% 10/01/19		10/06/2011	UBS Securities Inc	10/06/2011	UBS Securities Inc	150,000	160,934	160,934	160,934	0	0	0	0	0	0	0	0	250	250
01F060-67-5	FNMA TBA TBA 6.000% 07/17/30		07/01/2011	Bony/Barclays Capital Inc	07/01/2011	Bony/Barclays Capital Inc	476,815	524,348	524,348	524,348	0	0	0	0	0	0	0	0	1,033	1,033
02R032-63-8	FHLMC Gold TBA 3.500% 03/15/41		02/28/2011	Nomura Securities	02/28/2011	Nomura Securities	250,000	235,820	235,820	235,820	0	0	0	0	0	0	0	0	219	219
02R040-63-1	FHLMC Gold TBA 4.000% 03/15/41		02/28/2011	Bank of America	02/28/2011	Bank of America	250,000	246,162	246,162	246,162	0	0	0	0	0	0	0	0	250	250
02R040-6B-3	FHLMC Gold TBA 4.000% 11/01/39		10/31/2011	Bank of America	10/31/2011	Bank of America	394,505	409,854	409,854	409,854	0	0	0	0	0	0	0	0	570	570
02R040-6C-1	FHLMC Gold TBA 4.000% 01/01/39		11/30/2011	Deutsche Bank	11/30/2011	Deutsche Bank	400,000	415,719	415,719	415,719	0	0	0	0	0	0	0	0	489	489
02R042-63-7	FHLMC Gold TBA 4.500% 01/28/34		02/28/2011	Bank of America	02/28/2011	Bank of America	125,000	127,266	127,266	127,266	0	0	0	0	0	0	0	0	141	141
02R042-66-0	FHLMC Gold TBA 4.500% 03/01/34		05/31/2011	Bony/Barclays Capital Inc	05/31/2011	Bony/Barclays Capital Inc	174,534	181,543	181,543	181,543	0	0	0	0	0	0	0	0	262	262
02R042-68-6	FHLMC Gold TBA 4.500% 08/01/39		07/29/2011	Chase	07/29/2011	Chase	125,000	130,371	130,371	130,371	0	0	0	0	0	0	0	0	156	156
02R042-6B-9	FHLMC Gold TBA 4.500% 11/01/36		10/31/2011	Bank of America	10/31/2011	Bank of America	199,580	211,181	211,181	211,181	0	0	0	0	0	0	0	0	324	324
02R042-6C-7	FHLMC Gold TBA 4.500% 07/01/37		11/30/2011	Goldman Sachs & Co	11/30/2011	Goldman Sachs & Co	150,000	157,852	157,852	157,852	0	0	0	0	0	0	0	0	206	206
02R050-66-3	FHLMC Gold TBA 5.000% 06/14/34		05/31/2011	Bony/Barclays Capital Inc	05/31/2011	Bony/Barclays Capital Inc	215,000	228,631	228,631	228,631	0	0	0	0	0	0	0	0	358	358
02R050-6B-2	FHLMC Gold TBA 5.000% 11/01/34		10/31/2011	J P Morgan	10/31/2011	J P Morgan	125,000	134,102	134,102	134,102	0	0	0	0	0	0	0	0	226	226
02R050-6C-0	FHLMC Gold TBA 5.000% 05/15/33		11/30/2011	J P Morgan	11/30/2011	J P Morgan	300,000	320,484	320,484	320,484	0	0	0	0	0	0	0	0	458	458
3128M5-H4-5	FHLMC Gold Pool G03551 6.000% 11/01/37		05/23/2011	Citigroup Global Markets	12/01/2011	Paydown	614,972	675,460	614,972	614,972	0	(60,488)	0	(60,488)	0	0	0	0	12,196	2,562
3128M8-GS-7	FHLMC Gold Pool G06209 5.500% 05/01/40		04/19/2011	J P Morgan	12/01/2011	Paydown	488,557	524,282	488,557	488,557	0	(35,726)	0	(35,726)	0	0	0	0	10,595	1,791

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
3128P7-K3-6	FHMLC Pool C91214 5.000% 08/01/28		10/31/2011	J P Morgan	12/01/2011	Paydown	2,667	2,862	2,667	2,667	0	(194)	0	(194)	0	0	0	0	11	5
312941-NS-2	FHLMC Pool A93101 5.000% 07/01/40		05/23/2011	Citigroup Global Markets	12/01/2011	Paydown	168,912	179,647	168,912	168,912	0	(10,735)	0	(10,735)	0	0	0	0	3,229	587
312942-U7-8	FGLMC Pool A94206 4.500% 10/01/40		02/28/2011	Bank of America	12/01/2011	Paydown	16,484	16,783	16,484	16,484	0	(299)	0	(299)	0	0	0	0	384	19
312943-DQ-3	FGLMC Pool A94611 4.500% 10/01/40		01/10/2011	Citigroup Global Markets	12/01/2011	Paydown	419,578	430,658	419,578	419,578	0	(11,079)	0	(11,079)	0	0	0	0	12,643	629
312945-3D-8	FHLMC Pool A97096 4.000% 02/01/41		02/28/2011	Bank of America	12/01/2011	Paydown	22,153	21,813	22,153	22,153	0	340	0	340	0	0	0	0	529	22
312945-3N-6	FHLMC Pool A97105 3.500% 02/01/41		02/28/2011	Nomura Securities	12/01/2011	Paydown	3,956	3,732	3,956	3,956	0	224	0	224	0	0	0	0	56	3
312946-PD-2	FGLMC Pool A97620 4.500% 03/01/41		05/02/2011	Greenwich Capital	12/01/2011	Paydown	1,386,879	1,425,669	1,386,879	1,386,879	0	(38,789)	0	(38,789)	0	0	0	0	27,135	1,907
312946-QT-6	FGLMC Pool A97666 4.500% 03/01/41		05/31/2011	Bony/Barclays Capital Inc	12/01/2011	Paydown	1,639	1,704	1,639	1,639	0	(66)	0	(66)	0	0	0	0	21	2
31297S-XW-0	FHLMC Gold Pool A36993 4.500% 08/01/35		07/29/2011	Chase	12/01/2011	Paydown	10,977	11,449	10,977	10,977	0	(472)	0	(472)	0	0	0	0	104	14
3132GD-KK-7	Freddie Mac Pool Q00298 4.500% 04/01/41		05/02/2011	Greenwich Capital	05/20/2011	Citigroup Global Markets	5,992,263	6,159,859	6,199,651	6,159,588	0	(271)	0	(271)	0	0	40,063	40,063	17,977	8,239
3132GD-KK-7	Freddie Mac Pool Q00298 4.500% 04/01/41		05/02/2011	Greenwich Capital	12/01/2011	Paydown	549,109	564,467	549,109	549,109	0	(15,358)	0	(15,358)	0	0	0	0	11,370	755
3132GE-7K-0	Freddie Mac Pool Q01798 4.500% 07/01/41		07/28/2011	Bank of America	12/01/2011	Paydown	770,514	799,107	770,514	770,514	0	(28,593)	0	(28,593)	0	0	0	0	8,205	963
3132GE-LL-2	Freddie Mac Pool Q01231 5.000% 06/01/41		05/31/2011	Bony/Barclays Capital Inc	12/01/2011	Paydown	36,483	38,796	36,483	36,483	0	(2,313)	0	(2,313)	0	0	0	0	896	61
3132GE-P9-5	Freddie Mac Pool Q01348 4.500% 06/01/41		07/28/2011	CS First Boston	12/01/2011	Paydown	482,294	500,079	482,294	482,294	0	(17,785)	0	(17,785)	0	0	0	0	5,013	603
3132GF-VU-8	FHLMC Pool Q02427 4.500% 08/01/41		07/28/2011	Goldman Sachs & Co	12/01/2011	Paydown	315,774	327,493	315,774	315,774	0	(11,718)	0	(11,718)	0	0	0	0	3,713	395
3132GF-VX-2	FHLMC Pool Q02430 4.000% 08/01/41		10/31/2011	Bank of America	12/01/2011	Paydown	12,822	13,321	12,822	12,822	0	(499)	0	(499)	0	0	0	0	43	19
3132GF-WA-1	FHLMC Pool Q02441 4.000% 08/01/41		07/28/2011	Bank of America	12/01/2011	Paydown	447,442	450,868	447,442	447,442	0	(3,426)	0	(3,426)	0	0	0	0	3,930	497
3132GF-YY-7	FHLMC Pool Q02527 4.500% 08/01/41		07/28/2011	Nomura Securities	12/01/2011	Paydown	588,408	610,427	588,408	588,408	0	(22,019)	0	(22,019)	0	0	0	0	7,577	736
3132GJ-U3-1	FHLMC Pool Q03602 4.500% 09/01/41		10/31/2011	Bank of America	12/01/2011	Paydown	317	336	317	317	0	(18)	0	(18)	0	0	0	0	1	1
31371N-TS-4	FNMA Pool 257161 5.500% 04/01/38		05/23/2011	Citigroup Global Markets	12/01/2011	Paydown	712,020	770,623	712,020	712,020	0	(58,603)	0	(58,603)	0	0	0	0	13,652	2,720
3138A2-BQ-1	FNMA Pool AH0946 4.000% 12/01/40		01/31/2011	Bony/Barclays Capital Inc	12/01/2011	Paydown	50,421	49,980	50,421	50,421	0	441	0	441	0	0	0	0	1,278	50
3138A2-QF-9	FNMA Pool AH1353 4.000% 01/01/41		02/15/2011	Citigroup Global Markets	12/01/2011	Paydown	274,155	266,755	274,155	274,155	0	7,400	0	7,400	0	0	0	0	5,993	274
3138A4-F7-5	FNMA Pool AH2889 5.000% 02/01/41		03/09/2011	Greenwich Capital	12/01/2011	Paydown	160,218	168,429	160,218	160,218	0	(8,211)	0	(8,211)	0	0	0	0	3,609	289
3138A5-AQ-5	FNMA Pool AH3614 3.500% 01/01/26		02/28/2011	Bank of America	12/01/2011	Paydown	22,330	22,379	22,330	22,330	0	(49)	0	(49)	0	0	0	0	398	33
3138A5-FZ-0	FNMA Pool AH3783 4.000% 01/01/41		04/29/2011	J P Morgan	12/01/2011	Paydown	16,068	16,002	16,068	16,068	0	65	0	65	0	0	0	0	190	20
3138A6-LD-0	FNMA Pool AH4823 5.000% 02/01/41		02/15/2011	Bank of America	12/01/2011	Paydown	218,687	227,605	218,687	218,687	0	(8,918)	0	(8,918)	0	0	0	0	7,284	273
3138A8-E7-7	FNMA Pool AH6457 4.000% 03/01/41		03/30/2011	Goldman Sachs & Co	12/01/2011	Paydown	204,452	201,058	204,452	204,452	0	3,394	0	3,394	0	0	0	0	3,852	682
3138A8-E9-3	FNMA Pool AH6459 5.000% 03/01/41		03/30/2011	Goldman Sachs & Co	12/01/2011	Paydown	565,252	592,941	565,252	565,252	0	(27,689)	0	(27,689)	0	0	0	0	15,278	2,355
3138A8-YD-2	FNMA Pool AH7007 4.000% 03/01/41		06/08/2011	Morgan Stanley	07/12/2011	J P Morgan	14,862,461	15,087,720	15,005,280	15,087,152	0	(568)	0	(568)	0	0	(81,872)	(81,872)	71,010	19,817
3138A8-YD-2	FNMA Pool AH7007 4.000% 03/01/41		06/08/2011	Morgan Stanley	07/01/2011	Paydown	38,708	39,294	38,708	38,708	0	(587)	0	(587)	0	0	0	0	129	52
3138AA-3F-6	FNMA Pool AH8897 4.500% 03/01/41		05/13/2011	Bank of America	05/20/2011	Citigroup Global Markets	9,471,031	9,808,436	9,807,697	9,808,105	0	(332)	0	(332)	0	0	(408)	(408)	28,413	20,126
3138AA-YS-4	FNMA Pool AH8820 4.500% 03/01/41		04/29/2011	UBS Securities Inc	12/01/2011	Paydown	11,470	11,827	11,470	11,470	0	(357)	0	(357)	0	0	0	0	206	16
3138AB-BZ-1	FNMA Pool AH9055 4.500% 04/01/41		03/30/2011	Goldman Sachs & Co	05/02/2011	Greenwich Capital	11,013,889	11,213,516	11,343,875	11,214,653	0	1,138	0	1,138	0	0	129,222	129,222	88,111	41,302
3138AB-BZ-1	FNMA Pool AH9055 4.500% 04/01/41		03/30/2011	Goldman Sachs & Co	05/01/2011	Paydown	38,811	39,515	38,811	38,811	0	(703)	0	(703)	0	0	0	0	228	146
3138AD-HS-7	FNMA Pool AI0240 4.500% 05/01/26		08/31/2011	Chase	12/01/2011	Paydown	38,145	40,667	38,145	38,145	0	(2,521)	0	(2,521)	0	0	0	0	320	86
3138AE-4L-4	FNMA Pool AI1726 4.500% 05/01/41		05/23/2011	Citigroup Global Markets	12/01/2011	Paydown	321,038	332,939	321,038	321,038	0	(11,901)	0	(11,901)	0	0	0	0	6,545	1,003
3138AG-W3-8	FNMA Pool AI3365 4.500% 06/01/41		06/08/2011	Morgan Stanley	07/12/2011	J P Morgan	21,968,781	22,986,553	22,871,560	22,984,111	0	(2,442)	0	(2,442)	0	0	(112,550)	(112,550)	118,082	32,953
3138AG-W3-8	FNMA Pool AI3365 4.500% 06/01/41		06/08/2011	Morgan Stanley	07/01/2011	Paydown	31,219	32,666	31,219	31,219	0	(1,446)	0	(1,446)	0	0	0	0	117	47
3138AM-YS-8	FNMA Pool AI7920 4.000% 08/01/41		08/08/2011	Morgan Stanley	12/01/2011	Paydown	286,025	295,276	286,025	286,025	0	(9,251)	0	(9,251)	0	0	0	0	3,138	318
31403D-JQ-3	FNMA Pool 745571 4.000% 01/01/19		10/06/2011	UBS Securities Inc	12/01/2011	Paydown	14,665	15,421	14,665	14,665	0	(756)	0	(756)	0	0	0	0	76	28
31403D-WH-8	FNMA Pool 745948 6.500% 10/01/36		06/09/2011	Citigroup Global Markets	12/01/2011	Paydown	1,325,858	1,505,056	1,325,858	1,325,858	0	(179,198)	0	(179,198)	0	0	0	0	24,296	2,873
31410K-JU-9	FNMA Pool 889575 6.000% 06/01/38		06/09/2011	J P Morgan	12/01/2011	Paydown	1,204,785	1,329,970	1,204,785	1,204,785	0	(125,185)	0	(125,185)	0	0	0	0	21,730	2,410
31411B-CW-1	FNMA Pool 902885 6.000% 12/01/36		07/01/2011	Bony/Barclays Capital Inc	12/01/2011	Paydown	42,415	46,643	42,415	42,415	0	(4,228)	0	(4,228)	0	0	0	0	686	92
31412P-FL-0	FNMA Pool 930871 5.000% 04/01/39		04/19/2011	J P Morgan	12/01/2011	Paydown	554,808	583,675	554,808	554,808	0	(28,867)	0	(28,867)	0	0	0	0	12,949	1,849
31412Q-HQ-5	FNMA 4.500% 08/01/39		07/01/2011	Goldman Sachs & Co	12/01/2011	Paydown	23,711	24,556	23,711	23,711	0	(845)	0	(845)	0	0	0	0	319	39
31413T-JP-8	FNMA Pool 954870 5.500% 11/01/37		06/09/2011	J P Morgan	07/19/2011	J P Morgan	5,372,340	5,846,617	5,813,880	5,842,120	0	(4,498)	0	(4,498)	0	0	(28,240)	(28,240)	41,859	9,849
31413T-JP-8	FNMA Pool 954870 5.500% 11/01/37		06/09/2011	J P Morgan	12/01/2011	Paydown	1,632,314	1,776,417	1,632,314	1,632,314	0	(144,103)	0	(144,103)	0	0	0	0	24,588	2,993
31416B-TA-6	FNMA Pool 995245 5.000% 01/01/39		07/08/2011	Various	12/01/2011	Paydown	3,004,753	3,215,463	3,004,753	3,004,753	0	(210,710)	0	(210,710)	0	0	0	0	47,171	5,005
31416P-M7-9	FNMA Pool AA5781 5.000% 04/01/39		08/31/2011	Goldman Sachs & Co	12/01/2011	Paydown	58,644	63,157	58,644	58,644	0	(4,513)	0	(4,513)	0	0	0	0	498	98

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
	FNMA Pool No AB1066 4.000% 05/01/25																			
31416W-FG-2			05/31/2011	J P Morgan	12/01/2011	Paydown	42,854	44,662	42,854	42,854	0	(1,808)	0	(1,808)	0	0	0	0	591	71
31416Y-U9-7	FNMA Pool AB3307 4.000% 07/01/41		08/08/2011	Morgan Stanley	12/01/2011	Paydown	299,133	308,808	299,133	299,133	0	(9,675)	0	(9,675)	0	0	0	0	2,726	332
31417J-KM-1	FNMA Pool AC0299 5.000% 01/01/34		10/06/2011	UBS Securities Inc	12/01/2011	Paydown	11,088	11,896	11,088	11,088	0	(808)	0	(808)	0	0	0	0	56	18
31417K-YD-3	FNMA Pool AC1607 4.500% 08/01/39		08/31/2011	CS First Boston	12/01/2011	Paydown	21,618	22,850	21,618	21,618	0	(1,232)	0	(1,232)	0	0	0	0	168	32
31417L-CP-8	FNMA Pool AC1877 4.500% 09/01/39		01/31/2011	Citigroup Global Markets	12/01/2011	Paydown	13,346	13,659	13,346	13,346	0	(313)	0	(313)	0	0	0	0	327	15
31417T-L6-3	FNMA Pool AC6648 5.000% 12/01/39		04/29/2011	J P Morgan	12/01/2011	Paydown	11,476	12,172	11,476	11,476	0	(696)	0	(696)	0	0	0	0	225	18
31417Y-UW-5	FNMA Pool MA0596 4.000% 12/01/25		07/21/2011	Bank of America	12/01/2011	Paydown	12,679	13,267	12,679	12,679	0	(588)	0	(588)	0	0	0	0	118	21
31417Y-VJ-3	FNMA Pool MA0616 4.000% 01/01/31		01/03/2011	Bony/Barclays Capital Inc	12/01/2011	Paydown	37,568	38,073	37,568	37,568	0	(505)	0	(505)	0	0	0	0	1,025	50
31417Y-ZA-8	FNMA Pool MA0736 5.000% 05/01/41		05/13/2011	Morgan Stanley	12/01/2011	Paydown	627,096	667,172	627,096	627,096	0	(40,075)	0	(40,075)	0	0	0	0	12,440	1,481
31418M-BY-7	FNMA Pool AD0054 5.000% 02/01/24		02/07/2011	Wachovia Securities	12/01/2011	Paydown	4,340,554	4,609,804	4,340,554	4,340,554	0	(269,250)	0	(269,250)	0	0	0	0	94,102	8,440
31418M-SR-4	FNMA Pool AD0527 5.500% 06/01/39		03/30/2011	Citigroup Global Markets	12/01/2011	Paydown	342,956	366,641	342,956	342,956	0	(23,685)	0	(23,685)	0	0	0	0	7,783	1,572
31418U-C6-9	FNMA Pool AD6392 4.500% 05/01/25		06/09/2011	J P Morgan	10/13/2011	Wachovia Securities	7,200,083	7,656,276	7,645,588	7,650,291	0	(5,985)	0	(5,985)	0	0	(4,703)	(4,703)	123,301	11,700
31418U-C6-9	FNMA Pool AD6392 4.500% 05/01/25		06/09/2011	J P Morgan	12/01/2011	Paydown	2,813,633	2,991,903	2,813,633	2,813,633	0	(178,270)	0	(178,270)	0	0	0	0	38,572	4,572
31418V-L6-7	FNMA Pool AD7548 5.000% 06/01/40		05/13/2011	Bank of America	12/01/2011	Paydown	404,050	428,798	404,050	404,050	0	(24,748)	0	(24,748)	0	0	0	0	7,877	954
31419A-4N-4	FNMA Pool AE0828 3.500% 02/01/41		10/06/2011	J P Morgan	12/01/2011	Paydown	60,872	62,232	60,872	60,872	0	(1,360)	0	(1,360)	0	0	0	0	272	71
31419A-BU-0	FNMA Pool AE0050 5.500% 12/01/22		02/15/2011	Nomura Securities	03/30/2011	Citigroup Global Markets	3,688,536	3,972,092	3,996,298	3,966,447	0	(5,645)	0	(5,645)	0	0	29,851	29,851	16,906	8,453
31419A-NM-5	FNMA Pool AE0395 4.500% 10/01/40		10/06/2011	Citigroup Global Markets	12/01/2011	Paydown	18,345	19,405	18,345	18,345	0	(1,061)	0	(1,061)	0	0	0	0	107	28
31419A-ZK-6	FNMA Pool AE0745 6.000% 03/01/24		02/14/2011	J P Morgan	12/01/2011	Paydown	673,575	732,723	673,575	673,575	0	(59,148)	0	(59,148)	0	0	0	0	16,430	1,684
31419B-4T-9	FNMA Pool AE1733 4.000% 09/01/40		05/23/2011	Citigroup Global Markets	12/01/2011	Paydown	1,541,115	1,547,376	1,541,115	1,541,115	0	(6,261)	0	(6,261)	0	0	0	0	26,642	4,281
31419D-L7-4	FNMA Pool AE3049 4.500% 09/01/40		02/15/2011	Citigroup Global Markets	05/02/2011	Greenwich Capital	3,836,664	3,873,232	3,951,614	3,873,312	0	79	0	79	0	0	78,303	78,303	30,693	4,316
31419D-L7-4	FNMA Pool AE3049 4.500% 09/01/40		02/15/2011	Citigroup Global Markets	05/01/2011	Paydown	33,381	33,699	33,381	33,381	0	(318)	0	(318)	0	0	0	0	192	38
31419D-SS-1	FNMA Pool AE3228 4.000% 08/01/25		06/09/2011	J P Morgan	12/01/2011	Paydown	137,415	143,926	137,415	137,415	0	(6,511)	0	(6,511)	0	0	0	0	2,265	198
31419E-AP-4	FNMA Pool AE3613 4.500% 09/01/40		03/29/2011	Bank of America	12/01/2011	Paydown	25,663	26,116	25,663	25,663	0	(453)	0	(453)	0	0	0	0	464	96
31419G-CH-5	FNMA Pool AE5471 4.500% 10/01/40		10/06/2011	J P Morgan	12/01/2011	Paydown	71,721	75,957	71,721	71,721	0	(4,236)	0	(4,236)	0	0	0	0	402	108
31419H-GS-5	FNMA Pool AE6508 3.500% 10/01/25		10/31/2011	Bony/Barclays Capital Inc	12/01/2011	Paydown	15,028	15,615	15,028	15,028	0	(586)	0	(586)	0	0	0	0	44	23
31419K-SZ-9	FNMA Pool AE8635 3.500% 11/01/25		03/29/2011	Bony/Barclays Capital Inc	12/01/2011	Paydown	32,266	32,342	32,266	32,266	0	(76)	0	(76)	0	0	0	0	404	94
31419L-EJ-8	FNMA Pool AE9136 3.500% 12/01/25		04/29/2011	Bony/Barclays Capital Inc	12/01/2011	Paydown	12,950	13,120	12,950	12,950	0	(170)	0	(170)	0	0	0	0	167	20
31419M-BK-6	FNMA Pool AE9941 3.500% 12/01/25		01/31/2011	Bony/Barclays Capital Inc	12/01/2011	Paydown	26,724	26,912	26,724	26,724	0	(188)	0	(188)	0	0	0	0	516	36
	Maryland St Health Higher VRDN 0.720%																			
574217-P8-2	07/01/28		03/30/2011	Suntrust Bank	07/19/2011	Direct	24,600,000	24,600,000	24,600,000	24,600,000	0	0	0	0	0	0	0	0	63,387	15,137
	Maryland St Health Higher VRDN 0.720%																			
574217-P8-2	07/01/28		03/30/2011	Suntrust Bank	07/01/2011	Call 100.0000	400,000	400,000	400,000	400,000	0	0	0	0	0	0	0	0	707	437
3199999. Subtotal - Bonds - U.S. Special Revenues							147,934,078	153,207,025	151,530,654	151,480,123	0	(1,726,899)	0	(1,726,899)	0	0	50,532	50,532	1,133,605	248,967
009363-AG-7	Airgas Inc 4.500% 09/15/14		06/15/2011	Pershing	09/19/2011	McDonald & Co.	3,750,000	4,035,300	4,010,475	4,013,542	0	(21,758)	0	(21,758)	0	0	(3,067)	(3,067)	87,656	44,531
013817-AL-5	Alcoa Inc 5.550% 02/01/17		01/03/2011	Bony/Barclays Capital Inc	07/18/2011	Bank of America	125,000	130,938	135,845	130,476	0	(461)	0	(461)	0	0	5,369	5,369	6,745	2,987
013817-AQ-4	Alcoa Inc 5.870% 02/23/22		01/04/2011	CS First Boston	07/19/2011	Bear Stearns	275,000	276,070	289,361	276,051	0	(19)	0	(19)	0	0	13,310	13,310	14,752	6,009
013817-AU-5	Alcoa Inc 6.150% 08/15/20		06/08/2011	Various	07/20/2011	Bear Stearns	3,025,000	3,187,556	3,271,939	3,183,960	0	(3,596)	0	(3,596)	0	0	87,979	87,979	140,813	72,174
	Allegheny Technologies 5.950%																			
01741R-AE-2	01/15/21		01/04/2011	Various	01/25/2011	J P Morgan	465,000	469,803	485,851	470,054	0	250	0	250	0	0	15,797	15,797	1,614	0
	Amkor Technology Inc Series 144A																			
031652-BD-1	6.625% 06/01/21		05/17/2011	Deutsche Bank	10/27/2011	Tax Free Exchange	480,000	480,000	480,000	480,000	0	0	0	0	0	0	0	0	13,868	0
	Anheuser-Busch Series 144A 7.750%																			
03523T-AB-4	01/15/19		02/09/2011	Paribas	02/24/2011	Paribas	905,000	1,112,935	1,118,815	1,111,765	0	(1,169)	0	(1,169)	0	0	7,050	7,050	8,962	5,270
	Anheuser-Busch Series 144A 5.375%																			
03523T-AD-0	11/15/14		02/24/2011	Wachovia Securities	03/14/2011	Tax Free Exchange	1,463,000	1,616,381	1,614,957	1,614,957	0	(1,424)	0	(1,424)	0	0	0	0	25,994	23,154
03523T-AV-0	Anheuser-Busch 5.000% 04/15/20		02/01/2011	Goldman Sachs & Co	03/21/2011	Nomura Securities	692,000	726,877	731,575	726,476	0	(401)	0	(401)	0	0	5,100	5,100	15,282	10,476
03523T-BA-5	Anheuser-Busch 2.875% 02/15/16		01/24/2011	J P Morgan	05/13/2011	CS First Boston	1,975,000	1,971,386	2,005,731	1,971,594	0	208	0	208	0	0	34,137	34,137	17,508	0
03523T-BD-9	Anheuser-Busch 7.200% 01/15/14		03/29/2011	CS First Boston	06/20/2011	Call 114.4740	100,000	113,878	114,474	112,814	0	(1,064)	0	(1,064)	0	0	1,660	1,660	3,100	1,520
037389-AW-3	AON Corp 5.000% 09/30/20		01/21/2011	Citigroup Global Markets	05/13/2011	Various	1,500,000	1,521,705	1,542,634	1,521,432	0	(273)	0	(273)	0	0	21,202	21,202	44,973	28,333
045488-AC-7	Assoc Banc-Corp 5.125% 03/28/16		06/08/2011	Various	07/29/2011	Morgan Stanley	4,535,000	4,605,446	4,802,928	4,604,061	0	(1,384)	0	(1,384)	0	0	198,866	198,866	80,701	17,083
05531F-AH-6	BB&T Corporation 2.050% 04/28/14		04/25/2011	Deutsche Bank	07/19/2011	Mizuho Securities USA	3,800,000	3,798,252	3,853,960	3,798,384	0	132	0	132	0	0	55,576	55,576	18,177	0
	Bank of America Corp 4.500% 04/01/15																			
06051G-EB-1			02/01/2011	Bank of America	07/12/2011	UBS Securities Inc	4,240,000	4,413,077	4,448,820	4,395,735	0	(17,342)	0	(17,342)	0	0	53,085	53,085	150,520	65,190

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
06051G-EE-5	Bank of America Corp 5.875% 01/05/21		01/06/2011	Various	03/29/2011	Morgan Stanley	900,000	936,439	936,774	935,834	0	(605)	0	(605)	0	0	940	940	14,688	2,804
06051G-EF-2	Bank of America Corp MTN 1.852% 01/30/14		01/26/2011	Deutsche Bank	03/29/2011	Merrill Lynch	760,000	760,000	771,383	760,000	0	0	0	0	0	0	11,383	11,383	2,074	0
06051G-EG-0	Bank of America Corp Series MTN 3.625% 03/17/16		06/14/2011	Bony/Barclays Capital Inc	07/12/2011	UBS Securities Inc	1,325,000	1,320,084	1,330,048	1,320,175	0	90	0	90	0	0	9,874	9,874	15,744	12,008
06406H-BX-6	Bank of New York Series MTN 2.300% 07/28/16		07/21/2011	Goldman Sachs & Co	08/30/2011	J P Morgan	4,585,000	4,581,103	4,632,988	4,581,163	0	60	0	60	0	0	51,825	51,825	8,564	0
07015A-AA-3	Bass Pro Rossford Development VRDN 0.470% 11/01/27		05/17/2011	National Financial Services	07/26/2011	Fifth Third Securities	10,090,000	10,090,000	10,090,000	10,090,000	0	0	0	0	0	0	0	0	10,242	2,599
12501H-AA-9	CCO LLC VRDN 0.400% 09/01/24		05/17/2011	Direct	07/25/2011	Fifth Third Securities	5,300,000	5,300,000	5,300,000	5,300,000	0	0	0	0	0	0	0	0	5,329	1,365
14040H-AS-4	Capital One Financial Corp 7.375% 05/23/14		02/01/2011	Wachovia Securities	07/19/2011	Citigroup Global Markets	1,281,000	1,481,156	1,457,048	1,453,851	0	(27,305)	0	(27,305)	0	0	3,197	3,197	62,720	18,632
15189W-AE-0	Centerpoint Energy Resources Series 144A 4.500% 01/15/21		01/04/2011	Chase	01/27/2011	UBS Securities Inc	225,000	224,838	222,894	224,839	0	1	0	1	0	0	(1,945)	(1,945)	563	0
172967-EU-1	Citigroup Inc 6.500% 08/19/13		02/09/2011	UBS Securities Inc	07/19/2011	Spear, Leeds, & Kellogg	3,372,000	3,702,557	3,667,320	3,646,263	0	(56,294)	0	(56,294)	0	0	21,057	21,057	202,742	106,546
172967-EV-9	Citigroup Inc 8.500% 05/22/19		01/03/2011	Citigroup Global Markets	06/06/2011	Goldman Sachs & Co	300,000	374,958	375,363	371,857	0	(3,101)	0	(3,101)	0	0	3,506	3,506	13,954	3,117
172967-EY-3	Citigroup Inc 6.375% 08/12/14		06/09/2011	Various	07/19/2011	Various	6,607,000	7,356,857	7,360,198	7,310,729	0	(46,128)	0	(46,128)	0	0	49,469	49,469	256,240	165,157
172967-FF-3	Citigroup Inc 5.375% 08/09/20		01/11/2011	Various	03/29/2011	Goldman Sachs & Co	1,350,000	1,388,196	1,384,938	1,387,549	0	(647)	0	(647)	0	0	(2,611)	(2,611)	46,763	30,596
172967-FS-5	Citigroup Inc 3.953% 06/15/16		06/08/2011	Citigroup Global Markets	10/07/2011	Citigroup Global Markets	150,000	153,058	150,185	152,872	0	(185)	0	(185)	0	0	(2,688)	(2,688)	1,944	0
172967-FT-3	Citigroup Inc 4.500% 01/14/22		10/25/2011	Citigroup Global Markets	11/17/2011	Various	4,780,000	4,732,678	4,715,980	4,732,751	0	73	0	73	0	0	(16,771)	(16,771)	7,413	0
17308B-AH-1	Citibank Omni Master Trust Series 2009-A8 Class A8 2.378% 05/16/16		01/24/2011	Bank of America	02/15/2011	CS First Boston	3,100,000	3,141,656	3,150,859	3,139,739	0	(1,917)	0	(1,917)	0	0	11,120	11,120	6,304	1,830
17311Q-BK-5	Citigroup Commercial Mortgage Trust Series 2007-C6 Class A4 5.885% 12/10/49		02/15/2011	Wachovia Securities	07/18/2011	CS First Boston	1,100,000	1,187,055	1,204,242	1,181,659	0	(5,395)	0	(5,395)	0	0	22,583	22,583	30,057	2,960
186108-CF-1	Cleveland Electric Illumin 5.700% 04/01/17		06/09/2011	Pershing	10/25/2011	Merrill Lynch	650,000	719,875	719,355	715,844	0	(4,031)	0	(4,031)	0	0	3,511	3,511	21,304	7,513
191216-AS-9	Coca-Cola Company Series 144A 1.800% 09/01/16		08/03/2011	Various	10/26/2011	Citigroup Global Markets	4,055,000	4,055,369	4,077,992	4,055,352	0	(17)	0	(17)	0	0	22,640	22,640	16,423	0
191216-AS-9	Coca-Cola Company Series 144A 1.800% 09/01/16		08/03/2011	Various	12/13/2011	Tax Free Exchange	50,000	50,039	50,037	50,037	0	(2)	0	(2)	0	0	0	0	308	0
19122T-AD-1	Coca Cola Enterprises 2.000% 08/19/16		08/16/2011	Deutsche Bank	10/26/2011	Wachovia Securities	2,130,000	2,127,678	2,131,725	2,127,767	0	89	0	89	0	0	3,958	3,958	8,520	0
20030N-AE-1	Comcast Corp 5.300% 01/15/14		06/08/2011	Chase	06/09/2011	Deutsche Bank	825,000	911,163	908,325	911,072	0	(91)	0	(91)	0	0	(2,747)	(2,747)	18,097	17,976
20173Q-AE-1	Greenwich Capital Commercial 2007-GG9 A4 5.444% 03/10/39		02/09/2011	Nomura Securities	07/14/2011	Cantor Fitzgerald & Co	2,180,000	2,295,813	2,356,784	2,287,960	0	(7,852)	0	(7,852)	0	0	68,824	68,824	55,384	4,286
222862-AJ-3	Coventry Health Care Inc 5.450% 06/15/21		06/09/2011	Various	12/06/2011	Nomura Securities	1,505,000	1,515,714	1,639,607	1,515,339	0	(374)	0	(374)	0	0	124,268	124,268	41,467	556
22818V-AA-5	Crown Amer/Cap Corp III Series 144A 6.250% 02/01/21		01/18/2011	Deutsche Bank	11/07/2011	Tax Free Exchange	480,000	480,000	480,000	480,000	0	0	0	0	0	0	0	0	23,083	0
23311R-AD-8	DCP Midstream Series 144A 5.350% 03/15/20		06/09/2011	Chase	10/25/2011	Chase	200,000	213,874	215,820	213,398	0	(476)	0	(476)	0	0	2,422	2,422	6,628	2,645
233835-AW-7	Daimler Finance NA LLC 6.500% 11/15/13		06/08/2011	Bank of America	07/12/2011	J P Morgan	1,525,000	1,703,791	1,695,922	1,697,335	0	(6,456)	0	(6,456)	0	0	(1,413)	(1,413)	16,521	7,710
25459H-AG-0	DIRECTV Holdings/Finance 7.625% 05/15/16		06/09/2011	Various	07/19/2011	Stifel Nicolaus & Co	1,255,000	1,382,413	1,364,913	1,357,777	0	(24,635)	0	(24,635)	0	0	7,136	7,136	48,500	13,114
25468P-BX-3	Walt Disney Company MTNB 6.375% 03/01/12		01/03/2011	Spear, Leeds, & Kellogg	03/28/2011	Morgan Stanley	150,000	159,708	158,151	157,727	0	(1,981)	0	(1,981)	0	0	424	424	5,552	3,320
25470X-AD-7	Dish Dbs Corp Series 144A 6.750% 06/01/21		05/02/2011	Deutsche Bank	10/24/2011	Tax Free Exchange	645,000	639,150	639,383	639,383	0	233	0	233	0	0	0	0	20,438	0
25746U-BN-8	Dominion Resources Inc 1.950% 08/15/16		08/10/2011	Bank of America	09/19/2011	Cantor Fitzgerald & Co	2,000,000	1,999,520	2,000,640	1,999,529	0	9	0	9	0	0	1,111	1,111	4,008	0
267482-AD-9	Dycom Investments Inc Series 144A 7.125% 01/15/21		01/11/2011	Goldman Sachs & Co	07/25/2011	Tax Free Exchange	145,000	145,000	145,000	145,000	0	0	0	0	0	0	0	0	5,280	0

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
29264F-AF-3	Endo Pharmaceut Hldgs Inc Series 144A 7.000% 07/15/19		06/03/2011	Bank of America	11/30/2011	Tax Free Exchange	410,000	410,000	410,000	410,000	0	0	0	0	0	0	0	0	13,712	0
29264F-AH-9	Endo Pharmaceut Hldgs Inc Series 144A 7.250% 01/15/22		06/03/2011	Bank of America	11/30/2011	Tax Free Exchange	360,000	360,000	360,000	360,000	0	0	0	0	0	0	0	0	12,470	0
29379V-AS-2	Enterprise Products Oper 3.200% 02/01/16		01/05/2011	Various	02/04/2011	Various	1,400,000	1,396,960	1,395,811	1,396,985	0	24	0	24	0	0	(1,174)	(1,174)	2,948	0
341099-CP-2	Florida Power Corp 3.100% 08/15/21		08/15/2011	Citigroup Global Markets	10/25/2011	Mitsubishi Securities	1,550,000	1,546,838	1,562,121	1,546,890	0	52	0	52	0	0	15,231	15,231	9,343	0
349631-AL-5	Fortune Brands Inc 5.375% 01/15/16		03/09/2011	CS First Boston	08/25/2011	Call 111.9560	41,000	43,469	45,902	43,262	0	(207)	0	(207)	0	0	2,640	2,640	2,355	361
36962G-5J-9	General Electric Cap Corp MTN 4.650% 10/17/21		10/12/2011	J P Morgan	11/30/2011	Various	3,195,000	3,188,163	3,200,606	3,188,227	0	64	0	64	0	0	12,379	12,379	17,542	0
37247D-AM-8	Genworth Financial Inc 7.700% 06/15/20		06/08/2011	Goldman Sachs & Co	07/29/2011	Various	1,275,000	1,358,266	1,225,963	1,355,900	0	(2,365)	0	(2,365)	0	0	(129,938)	(129,938)	61,544	28,339
37247D-AN-6	Genworth Financial Inc 7.200% 02/15/21		01/19/2011	Various	07/29/2011	Various	500,000	521,875	468,444	521,042	0	(833)	0	(833)	0	0	(52,598)	(52,598)	24,849	5,900
38141E-A2-5	Goldman Sachs Group Inc 7.500% 02/15/19		06/14/2011	Goldman Sachs & Co	07/12/2011	Morgan Stanley	1,500,000	1,751,175	1,774,275	1,749,127	0	(2,048)	0	(2,048)	0	0	25,148	25,148	46,875	38,125
38141E-A6-6	Goldman Sachs Group Inc 6.000% 06/15/20		01/06/2011	Morgan Stanley	03/30/2011	CS First Boston	1,125,000	1,203,896	1,190,756	1,202,450	0	(1,446)	0	(1,446)	0	0	(11,694)	(11,694)	19,875	4,875
38141G-GQ-1	Goldman Sachs Group Inc 5.250% 07/27/21		09/13/2011	Various	12/05/2011	Various	2,665,000	2,692,136	2,578,600	2,692,037	0	(99)	0	(99)	0	0	(113,437)	(113,437)	34,809	16,834
38143U-SC-6	Goldman Sachs Group Inc 3.625% 02/07/16		02/02/2011	Goldman Sachs & Co	06/02/2011	Goldman Sachs & Co	3,580,000	3,573,019	3,583,365	3,573,447	0	428	0	428	0	0	9,918	9,918	43,258	0
398433-AE-2	Griffon Corp Series 144A 7.125% 04/01/18		03/14/2011	Deutsche Bank	08/09/2011	Tax Free Exchange	210,000	210,000	210,000	210,000	0	0	0	0	0	0	0	0	5,902	0
398433-AF-9	Griffon Corp 7.125% 04/01/18		08/09/2011	Tax Free Exchange	11/18/2011	Deutsche Bank	210,000	210,000	201,075	210,000	0	0	0	0	0	0	(8,925)	(8,925)	10,224	5,902
416515-AU-8	Hartford Financial Svcs Grp 6.300% 03/15/18		01/12/2011	Various	05/13/2011	Nomura Securities	490,000	525,368	539,911	523,961	0	(1,408)	0	(1,408)	0	0	15,951	15,951	20,837	10,049
416515-AV-6	Hartford Financial Svcs Grp MTN 6.000% 01/15/19		01/03/2011	Various	05/13/2011	Citigroup Global Markets	225,000	236,296	244,474	235,878	0	(418)	0	(418)	0	0	8,596	8,596	11,363	6,413
42218S-AC-2	Health Care Svcs Series 144A 4.700% 01/15/21		02/01/2011	J P Morgan	05/16/2011	J P Morgan	1,886,000	1,900,682	1,926,436	1,900,386	0	(297)	0	(297)	0	0	26,050	26,050	32,502	3,652
428236-AV-5	Hewlett-Packard Co 4.750% 06/02/14		02/24/2011	Wachovia Securities	08/29/2011	Wachovia Securities	1,500,000	1,634,685	1,624,440	1,614,526	0	(20,159)	0	(20,159)	0	0	9,914	9,914	53,240	17,615
428236-BC-6	Hewlett-Packard Co 2.125% 09/13/15		06/08/2011	Merrill Lynch	08/22/2011	Goldman Sachs & Co	900,000	905,355	908,244	905,122	0	(233)	0	(233)	0	0	3,122	3,122	8,606	4,781
460146-CD-3	International Paper Co 9.375% 05/15/19		06/08/2011	Morgan Stanley	11/15/2011	Morgan Stanley	410,000	530,091	520,028	521,689	0	(8,402)	0	(8,402)	0	0	(1,662)	(1,662)	31,727	4,547
460146-CG-6	International Paper Co 4.750% 02/15/22		11/08/2011	Deutsche Bank	11/15/2011	Morgan Stanley	3,600,000	3,597,084	3,630,960	3,597,084	0	0	0	0	0	0	33,876	33,876	950	0
464288-58-8	Ishares Barclays MBS Bond Fund 0.000% Perpet.		09/16/2011	Various	12/12/2011	Various	0	14,990,352	14,950,486	14,990,352	0	0	0	0	0	0	(39,866)	(39,866)	141,787	0
464288-63-8	Ishares Intermediate Credit 0.000% Perpet.		09/16/2011	Various	12/14/2011	Various	0	59,972,893	59,042,300	59,972,893	0	0	0	0	0	0	(930,593)	(930,593)	665,947	0
46625H-HU-7	JP Morgan Chase & Co 4.250% 10/15/20		01/06/2011	Paribas	03/09/2011	Deutsche Bank	1,925,000	1,846,191	1,841,917	1,847,378	0	1,187	0	1,187	0	0	(5,461)	(5,461)	32,498	18,181
46625H-JC-5	JP Morgan Chase & Co 4.350% 08/15/21		10/21/2011	J P Morgan	11/22/2011	Various	10,080,000	10,127,957	9,982,941	10,127,398	0	(559)	0	(559)	0	0	(144,457)	(144,457)	117,167	82,176
483203-AD-7	Kalamazoo Funding Co LLC VRDN 0.300% 12/15/26		05/17/2011	Direct	07/22/2011	Fifth Third Securities	460,000	460,000	460,000	460,000	0	0	0	0	0	0	0	0	309	18
49326E-ED-1	Keycorp Series MTN 5.100% 03/24/21		03/21/2011	J P Morgan	06/07/2011	Merrill Lynch	2,420,000	2,417,749	2,499,884	2,417,786	0	37	0	37	0	0	82,098	82,098	26,055	0
49338C-AA-1	Keyspan Gas East Series 144A 5.819% 04/01/41		05/11/2011	Various	05/23/2011	Nomura Securities	2,800,000	2,838,950	2,954,672	2,838,951	0	2	0	2	0	0	115,721	115,721	25,345	10,760
500255-AR-5	Kohls Corp 4.000% 11/01/21		10/12/2011	Morgan Stanley	12/06/2011	SG Americas Securities LLC	2,970,000	2,953,695	2,982,920	2,953,863	0	168	0	168	0	0	29,057	29,057	17,160	0
502413-AY-3	L-3 Communications Corp Series WI-B 5.200% 10/15/19		06/08/2011	Various	11/15/2011	UBS Securities Inc	300,000	313,066	304,962	312,309	0	(757)	0	(757)	0	0	(7,347)	(7,347)	14,430	3,178
502413-AZ-0	L-3 Communications Corp 4.750% 07/15/20		01/05/2011	Morgan Stanley	02/17/2011	Bank of America	800,000	791,862	794,816	791,959	0	97	0	97	0	0	2,857	2,857	28,711	23,988

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
53079E-AG-9	Liberty Mutual SERIES 144A 6.500% 03/15/35		02/24/2011	Bear Stearns	05/13/2011	Goldman Sachs & Co	600,000	553,128	587,838	553,314	0	186	0	186	0	0	34,524	34,524	26,325	17,983
534187-BB-4	Lincoln National Corp 4.850% 06/24/21		06/21/2011	Goldman Sachs & Co	11/07/2011	Morgan Stanley	1,475,000	1,473,038	1,462,846	1,473,097	0	58	0	58	0	0	(10,251)	(10,251)	27,025	0
552078-BA-4	Lyondell Chemical Company 8.000% 11/01/17		10/12/2011	Tax Free Exchange	11/07/2011	Corporate Action	130,000	130,000	142,350	130,000	0	0	0	0	0	0	12,350	12,350	12,376	4,651
55342U-AA-2	MPT Oper Partnersp/Finl Series 144A 6.875% 05/01/21		04/19/2011	J P Morgan	11/16/2011	Tax Free Exchange	600,000	600,000	600,000	600,000	0	0	0	0	0	0	0	0	22,917	0
56585A-AA-0	Marathon Petroleum Corp Series 144A 3.500% 03/01/16		01/27/2011	Morgan Stanley	11/14/2011	Tax Free Exchange	25,000	24,998	24,999	24,999	0	1	0	1	0	0	0	0	688	0
56808R-AC-0	Marina District Finance Series 144A 9.875% 08/15/18		06/21/2011	Greenwich Capital	07/01/2011	Tax Free Exchange	185,000	188,700	188,695	188,695	0	(5)	0	(5)	0	0	0	0	6,902	6,546
570506-AP-0	Markwest Energy Part 6.250% 06/15/22		10/25/2011	Barclays	10/25/2011	Various	180,000	180,000	180,281	180,000	0	0	0	0	0	0	281	281	0	0
617446-HC-6	Morgan Stanley 6.600% 04/01/12		01/03/2011	Paribas	04/26/2011	Morgan Stanley	150,000	160,091	158,246	157,542	0	(2,548)	0	(2,548)	0	0	703	703	5,720	2,613
61747W-AD-1	Morgan Stanley 2.875% 01/24/14		02/23/2011	CS First Boston	03/29/2011	Merrill Lynch	1,875,000	1,882,838	1,879,950	1,882,622	0	(216)	0	(216)	0	0	(2,672)	(2,672)	9,883	4,941
61747W-AF-6	Morgan Stanley 5.750% 01/25/21		10/28/2011	Morgan Stanley	11/29/2011	Various	4,475,000	4,464,008	4,153,530	4,464,337	0	329	0	329	0	0	(310,807)	(310,807)	92,475	41,831
61747W-AL-3	Morgan Stanley 5.500% 07/28/21		09/13/2011	Various	09/29/2011	Various	5,125,000	5,138,126	4,801,992	5,138,063	0	(63)	0	(63)	0	0	(336,071)	(336,071)	48,243	33,642
61747Y-DD-4	Morgan Stanley 3.800% 04/29/16		06/14/2011	Morgan Stanley	07/19/2011	Various	6,500,000	6,487,815	6,510,601	6,488,025	0	210	0	210	0	0	22,576	22,576	32,416	12,667
62875U-AJ-4	NBCUniversal Media LLC Series 144A 2.875% 04/01/16		04/29/2011	Bony/Barclays Capital Inc	08/18/2011	Tax Free Exchange	100,000	98,941	99,000	99,000	0	59	0	59	0	0	0	0	1,094	264
62875U-AM-7	NBCUniversal Media LLC Series 144A 2.100% 04/01/14		06/09/2011	Deutsche Bank	08/19/2011	Tax Free Exchange	2,325,000	2,361,131	2,358,855	2,358,855	0	(2,276)	0	(2,276)	0	0	0	0	18,716	9,901
64952W-BC-6	New York Life Global Funding Series 144A 2.450% 07/14/16		07/07/2011	Deutsche Bank	11/07/2011	First Tennessee Capital	4,050,000	4,042,062	4,167,734	4,042,546	0	484	0	484	0	0	125,188	125,188	31,973	0
652482-CC-2	News America Inc Series 144A 6.150% 02/15/41		02/09/2011	J P Morgan	05/13/2011	Bony/Barclays Capital Inc	775,000	771,009	797,289	771,020	0	11	0	11	0	0	26,269	26,269	12,180	0
674599-CB-9	Occidental Petroleum Corp 1.750% 02/15/17		08/15/2011	Citigroup Global Markets	10/27/2011	SG Americas Securities LLC	3,865,000	3,828,128	3,874,121	3,829,424	0	1,296	0	1,296	0	0	44,698	44,698	13,715	0
678026-AC-9	Oil States International Inc Series 144A 6.500% 06/01/19		05/26/2011	CS First Boston	10/19/2011	Tax Free Exchange	725,000	725,000	725,000	725,000	0	0	0	0	0	0	0	0	18,195	0
695114-CK-2	Pacificorp 5.500% 01/15/19		05/09/2011	J P Morgan	05/13/2011	Bank of America	275,000	312,356	310,140	312,286	0	(70)	0	(70)	0	0	(2,147)	(2,147)	5,168	4,916
695114-CM-8	Pacificorp 3.850% 06/15/21		05/10/2011	Various	05/13/2011	Bear Stearns	1,350,000	1,347,550	1,347,813	1,347,550	0	0	0	0	0	0	263	263	866	16
714046-AE-9	Perkinelmer Inc 5.000% 11/15/21		10/20/2011	Bank of America	12/06/2011	Wachovia Securities	2,510,000	2,494,237	2,491,727	2,494,340	0	103	0	103	0	0	(2,613)	(2,613)	15,339	0
72650R-AY-8	Plains All Amer Pipeline 5.000% 02/01/21		01/05/2011	Wachovia Securities	02/02/2011	Deutsche Bank	400,000	398,084	400,972	398,087	0	3	0	3	0	0	2,885	2,885	1,278	0
72925P-AC-9	Plum Creek Timberlands 4.700% 03/15/21		06/13/2011	National Financial Services	10/24/2011	Bank of America	200,000	199,614	197,602	199,639	0	25	0	25	0	0	(2,037)	(2,037)	5,797	2,376
74340X-AM-3	Prologis LP 6.625% 05/15/18		06/09/2011	Wachovia Securities	08/01/2011	Wachovia Securities	550,000	619,190	620,615	618,001	0	(1,189)	0	(1,189)	0	0	2,613	2,613	7,996	2,935
74340X-AM-3	Prologis LP 6.625% 05/15/18		06/03/2011	Tax Free Exchange	08/01/2011	Various	1,010,000	1,113,458	1,130,176	1,111,589	0	(1,870)	0	(1,870)	0	0	18,588	18,588	13,290	3,346
743410-AT-9	Prologis 6.625% 05/15/18		02/01/2011	Various	06/03/2011	Tax Free Exchange	1,010,000	1,117,519	1,113,458	1,113,458	0	(4,061)	0	(4,061)	0	0	0	0	36,802	14,463
74432Q-BT-1	Prudential Financial Inc MTN 4.500% 11/16/21		11/10/2011	HSBC Securities	12/06/2011	Goldman Sachs & Co	3,125,000	3,101,156	3,089,656	3,101,278	0	122	0	122	0	0	(11,622)	(11,622)	8,984	0
749121-CA-5	Qwest Communications Intl 8.000% 10/01/15		04/06/2011	Various	08/05/2011	Morgan Stanley	983,000	1,086,621	1,059,183	1,072,139	0	(14,482)	0	(14,482)	0	0	(12,957)	(12,957)	28,179	1,499
749121-CC-1	Qwest Communications Intl 7.125% 04/01/18		06/10/2011	Various	09/19/2011	Chase	2,099,000	2,280,816	2,182,960	2,260,926	0	(19,891)	0	(19,891)	0	0	(77,966)	(77,966)	71,038	16,995
77340R-AH-0	Rockies Express Pipeline Series 144A 3.900% 04/15/15		01/03/2011	Bank of America	05/23/2011	Bear Stearns	280,000	277,595	287,689	277,810	0	215	0	215	0	0	9,879	9,879	6,704	2,457
78412F-AJ-3	Sesi LLC Series 144A 6.375% 05/01/19		04/20/2011	J P Morgan	12/08/2011	Tax Free Exchange	360,000	360,000	360,000	360,000	0	0	0	0	0	0	0	0	14,089	0
78442F-EK-0	SLM Corp Series MTN 6.250% 01/25/16		06/09/2011	Various	07/29/2011	CS First Boston	2,975,000	3,002,010	3,110,660	3,002,711	0	701	0	701	0	0	107,949	107,949	102,782	32,552
797440-BN-3	San Diego G & E 3.000% 08/15/21		08/15/2011	UBS Securities Inc	10/25/2011	Citigroup Global Markets	1,250,000	1,243,588	1,267,613	1,243,694	0	107	0	107	0	0	23,918	23,918	7,292	0
805466-AC-3	Sawmill Creek Lodge Co VRDN 0.470% 10/01/26		05/17/2011	Direct	07/26/2011	Fifth Third Securities	9,015,000	9,015,000	9,015,000	9,015,000	0	0	0	0	0	0	0	0	9,151	2,322

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
812350-AC-0	Sears Holdings Corp Series 144A 6.625% 10/15/18		02/14/2011	Bank of America	08/30/2011	Tax Free Exchange	1,130,000	1,083,825	1,086,780	1,086,780	0	2,955	0	2,955	0	0	0	0	66,129	21,321
832248-AU-2	Smithfield Foods Inc 10.000% 07/15/14		01/20/2011	Tax Free Exchange	02/10/2011	Call 119.0000	422,000	441,905	502,180	441,627	0	(278)	0	(278)	0	0	60,553	60,553	2,931	586
84345P-AA-0	Southern Natural Gas Series 144A 4.400% 06/15/21		06/10/2011	Various	10/05/2011	Tax Free Exchange	2,700,000	2,709,196	2,708,986	2,708,986	0	(210)	0	(210)	0	0	0	0	38,940	1,051
84345P-AB-8	Southern Natural Gas 4.400% 06/15/21		10/05/2011	Tax Free Exchange	10/24/2011	J P Morgan	2,700,000	2,708,986	2,716,686	2,708,992	0	6	0	6	0	0	7,694	7,694	46,200	38,940
86765B-AJ-8	Sunoco Logistics Partner 4.650% 02/15/22		07/28/2011	Citigroup Global Markets	11/07/2011	SG Americas Securities LLC	1,700,000	1,699,116	1,754,808	1,699,151	0	35	0	35	0	0	55,657	55,657	21,519	0
867914-BD-4	Suntrust Banks Inc 3.600% 04/15/16		03/21/2011	Bank of America	05/23/2011	Suntrust Bank	2,425,000	2,424,054	2,471,027	2,424,086	0	32	0	32	0	0	46,940	46,940	15,035	0
887317-AN-5	Time Warner Inc 4.000% 01/15/22		10/12/2011	Goldman Sachs & Co	12/06/2011	Goldman Sachs & Co	2,200,000	2,162,534	2,219,514	2,162,894	0	360	0	360	0	0	56,620	56,620	12,711	0
88731E-AF-7	Time Warner Entertainment 8.375% 03/15/23		10/27/2011	Pershing	11/15/2011	Nomura Securities	1,166,000	1,520,215	1,515,917	1,519,113	0	(1,102)	0	(1,102)	0	0	(3,197)	(3,197)	17,089	12,478
902973-AV-8	US Bancorp 3.442% 02/01/16		06/08/2011	Various	07/29/2011	HSBC Securities	1,550,000	1,567,967	1,587,727	1,567,325	0	(641)	0	(641)	0	0	20,402	20,402	26,972	6,941
913405-AE-6	Universal City Development 8.875% 11/15/15		10/18/2011	Sterne, Agee, & Leach	11/22/2011	J P Morgan	74,000	82,325	82,788	81,846	0	(479)	0	(479)	0	0	942	942	3,521	2,846
918866-AS-3	Valassis Communications Inc Series 144A 6.625% 02/01/21		01/13/2011	Bank of America	07/01/2011	Tax Free Exchange	1,205,000	1,205,000	1,205,000	1,205,000	0	0	0	0	0	0	0	0	33,928	0
91913Y-AQ-3	Valero Energy Corp 4.500% 02/01/15		06/08/2011	First Tennessee Capital	07/29/2011	Wachovia Securities	400,000	431,220	434,308	430,082	0	(1,138)	0	(1,138)	0	0	4,226	4,226	9,100	6,600
92928Q-AB-4	Wea Finance LLC Series 144A 4.625% 05/10/21		05/03/2011	Citigroup Global Markets	05/23/2011	J P Morgan	4,000,000	3,968,400	3,978,800	3,968,511	0	111	0	111	0	0	10,289	10,289	8,222	0
92976W-BH-8	Wachovia Corp 5.750% 02/01/18		01/11/2011	Various	02/24/2011	Deutsche Bank	1,125,000	1,256,386	1,250,145	1,254,210	0	(2,176)	0	(2,176)	0	0	(4,065)	(4,065)	37,734	29,014
96950F-AB-0	Williams Partners LP 3.800% 02/15/15		02/01/2011	Bank of America	05/23/2011	Bear Stearns	1,246,000	1,295,828	1,312,860	1,292,172	0	(3,655)	0	(3,655)	0	0	20,688	20,688	36,958	22,227
97381W-AQ-7	Windstream Corp Series 144A 7.500% 04/01/23		03/15/2011	Various	05/17/2011	Tax Free Exchange	2,180,000	2,160,800	2,160,951	2,160,951	0	151	0	151	0	0	0	0	27,704	200
983024-AM-2	Wyeth 5.450% 04/01/17		07/27/2011	US Bancorp	10/24/2011	Cantor Fitzgerald & Co	4,625,000	5,373,371	5,430,860	5,343,920	0	(29,451)	0	(29,451)	0	0	86,940	86,940	144,236	84,021
067901-AD-0	Barrick Gold Corp SERIES 144A 2.900% 05/30/16	A	05/24/2011	RBC Dominion	09/07/2011	Tax Free Exchange	75,000	74,934	74,937	74,937	0	3	0	3	0	0	0	0	580	0
292505-AB-0	Encana Corp 4.750% 10/15/13	A	06/08/2011	Bear Stearns	11/15/2011	Wachovia Securities	550,000	593,747	580,212	585,795	0	(7,952)	0	(7,952)	0	0	(5,584)	(5,584)	15,457	4,209
56501R-AA-4	Manulife Financial Corp 3.400% 09/17/15	A	06/08/2011	RBC Dominion	07/19/2011	First Tennessee Capital	525,000	545,785	546,593	545,287	0	(498)	0	(498)	0	0	1,307	1,307	6,198	4,264
03512T-AA-9	Anglogold Holdings PLC 5.375% 04/15/20	F	06/08/2011	Morgan Stanley	08/11/2011	Morgan Stanley	300,000	306,474	303,081	306,382	0	(92)	0	(92)	0	0	(3,301)	(3,301)	5,420	2,598
03938L-AC-8	Arcelormittal 5.375% 06/01/13	F	06/08/2011	HSBC Securities	07/12/2011	HSBC Securities	450,000	480,528	479,088	479,168	0	(1,360)	0	(1,360)	0	0	(80)	(80)	2,956	806
204384-AA-9	CGG Veritas Series 144A 6.500% 06/01/21	F	05/25/2011	CS First Boston	12/05/2011	Tax Free Exchange	650,000	626,899	627,741	627,741	0	842	0	842	0	0	0	0	21,712	0
22546Q-AB-3	Credit Suisse 3.450% 07/02/12	F	02/02/2011	CS First Boston	07/26/2011	Morgan Stanley	125,000	129,261	128,315	127,789	0	(1,472)	0	(1,472)	0	0	526	526	2,324	204
2254C0-TC-1	Credit Suisse MTN 5.000% 05/15/13	F	06/08/2011	Bony/Barclays Capital Inc	08/11/2011	CS First Boston	450,000	482,072	470,390	479,180	0	(2,891)	0	(2,891)	0	0	(8,791)	(8,791)	5,688	1,750
44328M-AB-0	HSBC Bank PLC Series 144A 3.500% 06/28/15	F	06/09/2011	Goldman Sachs & Co	08/11/2011	HSBC Securities	975,000	1,012,148	1,002,134	1,010,640	0	(1,507)	0	(1,507)	0	0	(8,506)	(8,506)	21,613	15,735
46131N-AA-2	Inversiones CMPC SA Series 144A 4.750% 01/19/18	F	01/13/2011	J P Morgan	02/25/2011	J P Morgan	600,000	597,144	579,000	597,186	0	42	0	42	0	0	(18,186)	(18,186)	3,404	0
55608J-AA-6	Macquarie Group LTD Series 144A 7.300% 08/01/14	F	02/03/2011	Goldman Sachs & Co	06/06/2011	Bony/Barclays Capital Inc	1,107,000	1,232,844	1,251,142	1,221,372	0	(11,472)	0	(11,472)	0	0	29,770	29,770	28,733	1,571
55608J-AE-8	Macquarie Group LTD Series 144A 6.250% 01/14/21	F	01/06/2011	Goldman Sachs & Co	05/13/2011	Bear Stearns	850,000	840,999	877,515	841,225	0	226	0	226	0	0	36,290	36,290	18,299	0
65535H-AC-3	Nomura Holdings Inc. MTN 4.125% 01/19/16	F	01/12/2011	Nomura Securities	01/25/2011	Nomura Securities	1,225,000	1,216,315	1,218,777	1,216,354	0	39	0	39	0	0	2,423	2,423	1,263	0
92769X-AC-9	Virgin Media Sec Vmed 6.500% 01/15/18	F	03/24/2011	Various	07/22/2011	Seaport Securities Corp	1,950,000	2,142,875	2,152,313	2,126,025	0	(16,850)	0	(16,850)	0	0	26,287	26,287	78,163	28,329
92769X-AE-5	Virgin Media Sec Vmed Series 144A 5.250% 01/15/21	F	06/08/2011	Various	09/07/2011	Tax Free Exchange	1,850,000	1,889,751	1,889,026	1,889,032	0	(725)	0	(725)	0	0	0	0	49,642	12,396
973ESC-99-9	Wind Acquisition Fin SA 144A Escrow 0.000% 07/15/17	F	03/01/2011	Tax Free Exchange	04/19/2011	Corporation Actions	1,200,000	0	2,400	0	0	0	0	0	0	0	2,400	2,400	1,200	0

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
973ESC-9E-8	Wind Acquisition Fin SA Series 144A Escrow 0.000% 07/15/17	F	02/28/2011	Corporation Actions	03/01/2011	Tax Free Exchange	1,200,000	0	0	0	0	0	0	0	0	0	0	0	0	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							244,619,000	323,438,130	322,958,140	323,043,810	0	(394,318)	0	(394,318)	0	0	(85,672)	(85,672)	4,669,038	1,484,158
8399998. Total - Bonds							638,844,379	724,184,270	722,588,543	722,052,542	0	(2,131,725)	0	(2,131,725)	0	0	536,001	536,001	6,152,066	1,990,422
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
001204-10-6	AGL Resources Inc		12/09/2011	Taxable Exchange	12/19/2011	Corporate Action	0.000	5	5	5	0	0	0	0	0	0	0	0	0	0
00163U-10-6	AMAG Pharmaceuticals Inc		06/27/2011	UBS Securities Inc	12/15/2011	Morgan Stanley	4,600.000	81,243	83,248	81,243	0	0	0	0	0	0	2,005	2,005	0	0
004397-10-5	Accuray Inc		06/14/2011	Taxable Exchange	06/28/2011	Various	9,608.000	72,251	73,779	72,251	0	0	0	0	0	0	1,528	1,528	0	0
00826A-10-9	Affymax Inc		06/27/2011	UBS Securities Inc	12/15/2011	Morgan Stanley	2,100.000	14,371	15,199	14,371	0	0	0	0	0	0	828	828	0	0
01167P-10-1	Alaska Communications Systems		02/10/2011	Jeffries & Co	11/30/2011	Various	55,500.000	531,507	337,392	531,507	0	0	0	0	0	0	(194,115)	(194,115)	32,809	0
035623-10-7	Ann Inc		03/16/2011	Tax Free Exchange	12/15/2011	Morgan Stanley	4,300.000	35,024	104,334	35,024	0	0	0	0	0	0	69,310	69,310	0	0
03739T-10-8	A123 Systems Inc		06/27/2011	UBS Securities Inc	10/20/2011	Citigroup Global Markets	15,400.000	79,288	50,251	79,288	0	0	0	0	0	0	(29,038)	(29,038)	0	0
04010L-10-3	Ares Capital Corp		01/01/2011	Direct	11/30/2011	Morgan Stanley	0.000	0	6	0	0	0	0	0	0	0	5	5	0	0
041356-20-5	Arlington Asset Investment		03/23/2011	Citigroup Global Markets	10/20/2011	Citigroup Global Markets	2,300.000	65,466	55,458	65,466	0	0	0	0	0	0	(10,008)	(10,008)	5,750	0
04351G-10-1	Ascena Retail Group Inc		01/03/2011	Tax Free Exchange	12/15/2011	Morgan Stanley	1,400.000	18,984	38,874	18,984	0	0	0	0	0	0	19,890	19,890	0	0
04930A-10-4	Atlas Energy LP		02/23/2011	Tax Free Exchange	06/27/2011	Various	780.000	69,690	16,681	69,690	0	0	0	0	0	0	(53,009)	(53,009)	86	0
04939R-10-8	Atlas Pipeline Holdings LP		02/18/2011	Taxable Exchange	02/23/2011	Tax Free Exchange	780.000	69,690	69,690	69,690	0	0	0	0	0	0	0	0	0	0
049ESC-10-6	Atlas Energy Inc		11/29/2011	Corporate Action	11/29/2011	Corporate Action	1,500.000	0	150	0	0	0	0	0	0	0	150	150	0	0
06643P-10-4	BANKFINANCIAL CORP		06/27/2011	UBS Securities Inc	12/15/2011	Morgan Stanley	3,400.000	28,204	18,544	28,204	0	0	0	0	0	0	(9,660)	(9,660)	272	0
067774-10-9	Barnes & Noble Inc		03/23/2011	Citigroup Global Markets	12/15/2011	Various	30,200.000	289,222	396,554	289,222	0	0	0	0	0	0	107,332	107,332	0	0
073295-10-7	BBCN Bancorp Inc		12/01/2011	Tax Free Exchange	12/15/2011	Morgan Stanley	10,900.000	56,462	96,229	56,462	0	0	0	0	0	0	39,767	39,767	0	0
073730-10-3	Beam Inc		10/04/2011	Tax Free Exchange	10/20/2011	Citigroup Global Markets	1,700.000	43,904	82,212	43,904	0	0	0	0	0	0	38,308	38,308	0	0
073730-10-3	Beam Inc		10/04/2011	Tax Free Exchange	10/04/2011	Spin Off	0.000	12,888	12,888	12,888	0	0	0	0	0	0	0	0	0	0
089750-50-9	BigBand Networks Inc		06/28/2011	UBS Securities Inc	11/18/2011	Corporate Action	23,900.000	52,836	53,536	52,836	0	0	0	0	0	0	700	700	0	0
115637-20-9	Brown-Forman Corp		05/04/2011	Sanford C Bernstein & Co	06/27/2011	UBS Securities Inc	2,900.000	205,544	214,175	205,544	0	0	0	0	0	0	8,630	8,630	928	0
154760-40-9	Central Pacific Financial Corp		09/15/2011	UBS Securities Inc	12/15/2011	Morgan Stanley	1,600.000	18,068	20,534	18,068	0	0	0	0	0	0	2,466	2,466	0	0
156700-10-6	Centurytel Inc		03/23/2011	Citigroup Global Markets	11/30/2011	Various	1,101.000	45,042	40,928	45,042	0	0	0	0	0	0	(4,114)	(4,114)	1,595	0
169340-10-9	Chimera Investment Corp		06/27/2011	UBS Securities Inc	11/30/2011	Various	502,200.000	1,776,733	1,481,261	1,776,733	0	0	0	0	0	0	(295,472)	(295,472)	77,922	0
172908-10-5	Cintas Corp		03/23/2011	Citigroup Global Markets	06/27/2011	UBS Securities Inc	3,500.000	104,369	111,908	104,369	0	0	0	0	0	0	7,539	7,539	0	0
200340-10-7	Comerica Inc		07/28/2011	Tax Free Exchange	08/16/2011	Direct	0.000	10	11	10	0	0	0	0	0	0	2	2	0	0
209034-10-7	Consolidated Communications		06/27/2011	Various	11/30/2011	Various	17,100.000	313,020	306,590	313,020	0	0	0	0	0	0	(6,430)	(6,430)	18,749	0
23317H-10-2	DDR Corp		09/15/2011	Tax Free Exchange	12/15/2011	Morgan Stanley	10,300.000	49,904	116,468	49,904	0	0	0	0	0	0	66,565	66,565	618	0
23334L-10-2	DSW INC		06/01/2011	Tax Free Exchange	12/15/2011	Various	2,201.000	7,689	98,532	7,689	0	0	0	0	0	0	90,843	90,843	5,060	0
247907-20-7	Delta Petroleum Corp		01/05/2011	Citigroup Global Markets	06/27/2011	UBS Securities Inc	68,600.000	53,446	33,099	53,446	0	0	0	0	0	0	(20,347)	(20,347)	0	0
257867-10-1	RR Donnelley and Sons Co		02/10/2011	Jeffries & Co	03/23/2011	Citigroup Global Markets	24,400.000	456,080	438,591	456,080	0	0	0	0	0	0	(17,489)	(17,489)	0	0
30212P-10-5	Expedia Inc		12/15/2011	Morgan Stanley	12/21/2011	Tax Free Exchange	1,000.000	27,683	27,683	27,683	0	0	0	0	0	0	0	0	0	0
30212P-30-3	Expedia Inc		12/21/2011	Tax Free Exchange	12/22/2011	Spin Off	0.000	14,666	14,666	14,666	0	0	0	0	0	0	0	0	0	0
30212P-30-3	Expedia Inc		12/21/2011	Tax Free Exchange	12/22/2011	Various	500.000	0	0	0	0	0	0	0	0	0	0	0	0	0
307675-10-8	Farmer Brothers Co		02/10/2011	Jeffries & Co	03/24/2011	Citigroup Global Markets	6,000.000	82,139	65,802	82,139	0	0	0	0	0	0	(16,337)	(16,337)	0	0
318672-70-6	First Bancorp Puerto Rico		02/10/2011	Jeffries & Co	06/27/2011	UBS Securities Inc	10,600.000	58,905	39,077	58,905	0	0	0	0	0	0	(19,828)	(19,828)	0	0
345203-20-2	Force Protection Inc		11/30/2011	Various	12/20/2011	Corporate Action	9,000.000	47,164	49,680	47,164	0	0	0	0	0	0	2,516	2,516	0	0
345550-10-7	Forest City Enterprises		05/04/2011	Sanford C Bernstein & Co	06/27/2011	UBS Securities Inc	10,000.000	189,509	181,224	189,509	0	0	0	0	0	0	(8,285)	(8,285)	0	0
34964C-10-6	Fortune Brands Home & Security		10/04/2011	Spin Off	10/20/2011	Citigroup Global Markets	1,700.000	12,888	25,416	12,888	0	0	0	0	0	0	12,528	12,528	0	0
360921-10-0	Furniture Brands Intl Inc		06/27/2011	UBS Securities Inc	11/30/2011	Morgan Stanley	5,600.000	22,711	5,504	22,711	0	0	0	0	0	0	(17,207)	(17,207)	0	0
374297-10-9	Getty Realty Corp		05/04/2011	Sanford C Bernstein & Co	06/27/2011	UBS Securities Inc	16,100.000	393,703	414,694	393,703	0	0	0	0	0	0	20,991	20,991	0	0
379336-10-0	Global Industries LTD		11/30/2011	Various	12/05/2011	Corporate Action	15,000.000	118,824	120,000	118,824	0	0	0	0	0	0	1,176	1,176	0	0
394361-20-8	Greene County Bancshares Inc		02/10/2011	Jeffries & Co	06/27/2011	UBS Securities Inc	10,500.000	34,598	26,632	34,598	0	0	0	0	0	0	(7,966)	(7,966)	0	0
40412C-10-1	HCA Holdings Inc		11/30/2011	Various	12/15/2011	Various	86,500.000	1,993,519	1,841,774	1,993,519	0	0	0	0	0	0	(151,745)	(151,745)	0	0
443510-20-1	Hubbell Inc -Cl B		05/04/2011	Sanford C Bernstein & Co	06/27/2011	UBS Securities Inc	10,300.000	687,841	641,204	687,841	0	0	0	0	0	0	(46,637)	(46,637)	3,914	0
443683-10-7	Hudson City Bancorp Inc		06/27/2011	Various	11/30/2011	Various	58,100.000	515,010	323,320	435,885	0	0	79,125	(79,125)	0	0	(112,565)	(112,565)	9,064	0

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
446413-10-6	Huntington Ingalls Industries		03/31/2011	Spin Off	06/27/2011	Various	733.000	19,787	26,057	19,787	0	0	0	0	0	0	6,270	6,270	0	0
523234-10-2	LECG Corp		01/05/2011	Citigroup Global Markets	02/10/2011	Jeffries & Co	50,000.000	76,335	52,459	76,335	0	0	0	0	0	0	(23,876)	(23,876)	0	0
530322-10-6	Liberty Media Corp - Capital A		11/29/2011	Tax Free Exchange	12/05/2011	Corporate Action	1.000	13	46	13	0	0	0	0	0	0	32	32	0	0
530322-30-4	Liberty Media Corp - Starz A		09/26/2011	Tax Free Exchange	11/29/2011	Tax Free Exchange	610.000	12,170	12,170	12,170	0	0	0	0	0	0	0	0	0	0
53215T-10-6	Life Partners Hldgs Inc		03/25/2011	Citigroup Global Markets	06/28/2011	UBS Securities Inc	44,200.000	346,499	157,555	346,499	0	0	0	0	0	0	(188,944)	(188,944)	8,840	0
533535-10-0	Lincoln Educational Services		06/27/2011	UBS Securities Inc	11/30/2011	Various	11,000.000	176,715	81,059	176,715	0	0	0	0	0	0	(95,656)	(95,656)	2,750	0
55277J-10-8	MF Global Holdings Ltd		10/20/2011	Citigroup Global Markets	11/30/2011	Morgan Stanley	4,000.000	14,792	508	14,792	0	0	0	0	0	0	(14,284)	(14,284)	0	0
552848-10-3	MGIC Investment Corp		09/15/2011	UBS Securities Inc	12/15/2011	Morgan Stanley	7,300.000	18,012	25,122	18,012	0	0	0	0	0	0	7,110	7,110	0	0
56585A-10-2	Marathon Petroleum Corp		08/01/2011	Morgan Stanley	10/20/2011	Various	31,850.000	1,421,924	1,141,366	1,154,641	0	0	267,283	(267,283)	0	0	(13,275)	(13,275)	6,370	0
56585A-10-2	Marathon Petroleum Corp		07/01/2011	Spin Off	09/15/2011	UBS Securities Inc	4,250.000	93,416	152,346	93,416	0	0	0	0	0	0	58,930	58,930	850	0
57164Y-10-7	Marriott Vacations World		11/22/2011	Spin Off	12/01/2011	Direct	0.000	4	6	4	0	0	0	0	0	0	2	2	0	0
59001K-10-0	Meritor Inc		03/30/2011	Tax Free Exchange	12/15/2011	Morgan Stanley	6,900.000	5,451	36,455	5,451	0	0	0	0	0	0	31,004	31,004	0	0
60786L-10-7	ModusLink Global Solutions Inc		06/27/2011	UBS Securities Inc	12/15/2011	Morgan Stanley	4,600.000	20,671	23,577	20,671	0	0	0	0	0	0	2,906	2,906	0	0
620076-30-7	Motorola Inc		01/04/2011	Tax Free Exchange	01/19/2011	Corporation Actions	0.000	5	11	5	0	0	0	0	0	0	6	6	0	0
620097-10-5	Motorola Mobility Holdings Inc		01/04/2011	Spin Off	01/19/2011	Corporation Actions	1.000	7	17	7	0	0	0	0	0	0	10	10	0	0
635017-10-6	National Beverage Corp		01/06/2011	Citigroup Global Markets	12/15/2011	Various	40,500.000	547,428	543,123	547,428	0	0	0	0	0	0	(4,305)	(4,305)	0	0
655663-10-2	Nordson Corp		04/13/2011	Stock Split	12/15/2011	Morgan Stanley	450.000	0	0	0	0	0	0	0	0	0	0	0	104	0
67069D-10-8	Nutri/System Inc		06/27/2011	UBS Securities Inc	11/30/2011	Morgan Stanley	4,800.000	64,209	55,596	64,209	0	0	0	0	0	0	(8,613)	(8,613)	1,680	0
680223-10-4	Old Republic Intl Corp		06/27/2011	Various	11/30/2011	Morgan Stanley	16,905.000	206,150	135,841	206,150	0	0	0	0	0	0	(70,309)	(70,309)	6,423	0
68557K-10-9	Orbitz Worldwide Inc		06/27/2011	UBS Securities Inc	12/15/2011	Morgan Stanley	17,500.000	46,016	68,480	46,016	0	0	0	0	0	0	22,463	22,463	0	0
690368-10-5	Overseas Shipholding Group		06/27/2011	Various	11/30/2011	Various	24,800.000	753,153	528,813	753,153	0	0	0	0	0	0	(224,340)	(224,340)	12,819	0
69329Y-10-4	PDL Biopharma Inc		06/27/2011	UBS Securities Inc	11/30/2011	Various	43,100.000	252,325	272,735	252,325	0	0	0	0	0	0	20,411	20,411	6,465	0
69562K-10-0	Pain Therapeutics Inc		02/11/2011	Various	06/27/2011	UBS Securities Inc	30,100.000	192,710	109,213	192,710	0	0	0	0	0	0	(83,497)	(83,497)	0	0
708062-10-4	Pennantpark Investment Corp		01/05/2011	Citigroup Global Markets	06/28/2011	UBS Securities Inc	12,600.000	157,826	139,016	157,826	0	0	0	0	0	0	(18,811)	(18,811)	6,804	0
73172K-10-4	Polycom Inc		07/05/2011	Stock Split	12/15/2011	Morgan Stanley	850.000	0	0	0	0	0	0	0	0	0	0	0	0	0
74348T-10-2	Prospect Capital Corp		02/10/2011	Jeffries & Co	06/28/2011	UBS Securities Inc	7,300.000	85,073	72,742	85,073	0	0	0	0	0	0	(12,332)	(12,332)	3,694	0
76120W-30-2	Resource Capital Corp		01/05/2011	Citigroup Global Markets	11/30/2011	Morgan Stanley	8,700.000	65,464	45,571	43,500	0	0	21,964	(21,964)	0	0	2,071	2,071	6,525	0
852857-20-0	Stamps.com Inc		06/27/2011	UBS Securities Inc	12/15/2011	Morgan Stanley	3,700.000	48,307	90,193	48,307	0	0	0	0	0	0	41,886	41,886	0	0
863236-10-5	Strayer Education		06/27/2011	Various	11/30/2011	Morgan Stanley	1,100.000	134,889	106,076	134,889	0	0	0	0	0	0	(28,813)	(28,813)	2,600	0
871551-10-7	Syms Corp		10/20/2011	Citigroup Global Markets	11/30/2011	Morgan Stanley	500.000	4,210	4,625	4,210	0	0	0	0	0	0	415	415	0	0
87161C-10-5	Synovus Financial Corp		02/10/2011	Jeffries & Co	10/20/2011	Citigroup Global Markets	24,500.000	68,661	30,901	26,215	0	0	42,446	(42,446)	0	0	4,686	4,686	735	0
879664-10-0	Tellabs Inc		06/27/2011	UBS Securities Inc	11/30/2011	Various	38,700.000	171,437	157,906	171,437	0	0	0	0	0	0	(13,531)	(13,531)	1,238	0
90187B-10-1	Two Harbors Investment Corp		02/10/2011	Various	11/30/2011	Various	139,600.000	1,423,713	1,400,444	1,423,713	0	0	0	0	0	0	(23,269)	(23,269)	113,000	0
92276F-10-0	Ventas Inc		07/05/2011	Tax Free Exchange	07/26/2011	Direct	0.000	1	1	1	0	0	0	0	0	0	1	1	0	0
966387-10-2	Whiting Petroleum Corp		02/23/2011	Stock Split	06/27/2011	UBS Securities Inc	200.000	0	0	0	0	0	0	0	0	0	0	0	0	0
971807-10-2	Wilmington Trust Corporation		02/10/2011	Jeffries & Co	05/16/2011	Tax Free Exchange	5,100.000	22,529	22,529	22,529	0	0	0	0	0	0	0	0	0	0
97186T-10-8	Wilshire Bancorp Inc		06/27/2011	UBS Securities Inc	12/15/2011	Morgan Stanley	25,200.000	74,201	79,696	74,201	0	0	0	0	0	0	5,495	5,495	0	0
97381W-10-4	Windstream Corp		03/23/2011	Citigroup Global Markets	11/30/2011	Various	32,750.000	422,475	385,155	422,475	0	0	0	0	0	0	(37,320)	(37,320)	24,563	0
98156Q-10-8	WWE		01/05/2011	Citigroup Global Markets	12/15/2011	Morgan Stanley	18,800.000	267,996	180,598	179,164	0	0	88,832	(88,832)	0	0	1,434	1,434	13,200	0
98975F-10-1	Zoran Corp		06/27/2011	UBS Securities Inc	09/01/2011	Taxable Exchange	2,600.000	21,892	21,785	21,892	0	0	0	0	0	0	(107)	(107)	0	0
999G59-83-0	Taylor Capital Group Inc		11/21/2011	Corporate Action	12/20/2011	Corporate Action	1,500.000	0	0	0	0	0	0	0	0	0	0	0	0	0
063671-10-1	Bank of Montreal	A	07/06/2011	Tax Free Exchange	08/01/2011	Various	1,043.000	46,429	65,416	46,429	0	0	0	0	0	0	18,986	18,986	0	0
G9310A-10-6	Utstarcom Holdings Corp	F	06/24/2011	Tax Free Exchange	06/27/2011	UBS Securities Inc	18,600.000	34,410	27,818	34,410	0	0	0	0	0	0	(6,592)	(6,592)	0	0
Y8565N-10-2	Teekay Tankers Ltd-Class A	F	06/28/2011	UBS Securities Inc	11/30/2011	Various	30,700.000	285,260	133,649	285,264	0	0	0	0	0	0	(151,611)	(151,611)	8,457	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								16,352,665	14,530,479	15,853,019	0	0	499,650	(499,650)	0	0	(1,322,540)	(1,322,540)	383,884	0
9799998. Total - Common Stocks								16,352,665	14,530,479	15,853,019	0	0	499,650	(499,650)	0	0	(1,322,540)	(1,322,540)	383,884	0
9899999. Total - Preferred and Common Stocks								16,352,665	14,530,479	15,853,019	0	0	499,650	(499,650)	0	0	(1,322,540)	(1,322,540)	383,884	0
9999999 - Totals								740,536,935	737,119,022	737,905,561	0	(2,131,725)	499,650	(2,631,375)	0	0	(786,539)	(786,539)	6,535,950	1,990,422

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ 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
	FNMA Discount Note			09/16/2011	Bony/Barclays Capital Inc	02/22/2012	6,499,155	0	1,690	0	0	6,500,000	6,497,465	0	0	0.090	0.091	MAT	0	0
	US Treasury Bill			10/03/2011	J P Morgan	02/09/2012	6,099,769	0	528	0	0	6,100,000	6,099,241	0	0	0.035	0.035	MAT	0	0
	US Treasury Bill	LS		10/18/2011	J P Morgan	03/08/2012	11,919,223	0	858	0	0	11,920,000	11,918,366	0	0	0.035	0.035	MAT	0	0
	US Treasury Bill	LS		10/17/2011	Bony/Barclays Capital Inc	03/08/2012	5,249,653	0	378	0	0	5,250,000	5,249,275	0	0	0.036	0.036	MAT	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							29,767,800	0	3,454	0	0	29,770,000	29,764,347	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds							29,767,800	0	3,454	0	0	29,770,000	29,764,347	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	CSX Corp			06/08/2011	Bank of America	03/15/2012	455,153	0	(13,765)	0	0	450,000	468,918	8,348	0	6.300	0.709	MS	14,175	6,930
	Costco Wholesale Corp			06/08/2011	Merrill Lynch	03/15/2012	555,629	0	(15,051)	0	0	550,000	570,680	8,583	0	5.300	0.313	MS	14,575	7,126
	Xerox Corp			06/08/2011	HSBC Securities	05/15/2012	763,104	0	(19,304)	0	0	750,000	782,408	5,271	0	5.500	0.788	MN	20,625	3,208
	Vodafone Group		F	06/08/2011	Paribas	02/27/2012	125,941	0	(3,324)	0	0	125,000	129,265	2,303	0	5.350	0.498	FA	3,344	1,969
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							1,899,827	0	(51,444)	0	0	1,875,000	1,951,271	24,505	0	XXX	XXX	XXX	52,719	19,233
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							1,899,827	0	(51,444)	0	0	1,875,000	1,951,271	24,505	0	XXX	XXX	XXX	52,719	19,233
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							31,667,627	0	(47,990)	0	0	31,645,000	31,715,618	24,505	0	XXX	XXX	XXX	52,719	19,233
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							31,667,627	0	(47,990)	0	0	31,645,000	31,715,618	24,505	0	XXX	XXX	XXX	52,719	19,233
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
996085-25-4	Dreyfus Cash Management Admin			12/15/2011	Direct	XXX	36,918	0	0	0	0	0	36,918	0	0	0.000	0.000	MON	0	0
996138-63-2	Dreyfus Instl Cash Advantage			12/30/2011	Direct	XXX	42,773,381	0	0	0	0	0	42,773,381	0	0	0.000	0.000	MON	1,530	0
8999999. Subtotal - Class One Money Market Mutual Funds							42,810,299	0	0	0	0	XXX	42,810,299	0	0	XXX	XXX	XXX	1,530	0
9199999 - Totals							74,477,926	0	(47,990)	0	0	XXX	74,525,917	24,505	0	XXX	XXX	XXX	54,249	19,233

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				0	0	XXX
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities				0	0	XXX
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities				0	0	XXX
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities				0	0	XXX
0599999. Total - U.S. Government Bonds				0	0	XXX
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				0	0	XXX
0799999. Subtotal - Bonds - All Other Governments - Residential Mortgage-Backed Securities				0	0	XXX
0899999. Subtotal - Bonds - All Other Governments - Commercial Mortgage-Backed Securities				0	0	XXX
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations				0	0	XXX
1299999. Subtotal - Bonds - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities				0	0	XXX
1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities				0	0	XXX
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations				0	0	XXX
1999999. Subtotal - Bonds - U.S. Political Subdivisions - Residential Mortgage-Backed Securities				0	0	XXX
2099999. Subtotal - Bonds - U.S. Political Subdivisions - Commerciall Mortgage-Backed Securities				0	0	XXX
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				0	0	XXX
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				0	0	XXX
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities				0	0	XXX
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
02666Q-H4-8	AMERICAN HONDA FINANCE		1	1,397,914	1,400,000	04/13/2012
02666Q-J8-7	AMERICAN HONDA FINANCE		1	1,800,646	1,800,000	09/26/2012
02666Q-J9-5	AMERICAN HONDA FINANCE		1	400,344	400,000	11/20/2012
02666Q-K2-8	AMERICAN HONDA FINANCE		1	597,906	600,000	12/07/2012
05252A-BG-5	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD		1	399,849	400,006	07/07/2012
06366U-K9-8	BANK OF MONTREAL-CHICAGO		1	1,099,537	1,099,729	10/25/2012
06416P-4T-3	BANK OF NOVA SCOTIA HOUS		1	499,872	500,181	03/05/2012
06417D-T5-4	BANK OF NOVA SCOTIA HOUS		1	697,626	700,414	10/26/2012
06417D-UP-8	BANK OF NOVA SCOTIA NY		1	600,097	600,403	06/11/2012
06417D-XY-6	BANK OF NOVA SCOTIA HOUS		1	1,901,277	1,901,868	07/27/2012
06740M-ZT-3	BARCLAYS BANK PLC NY		1	899,654	900,000	04/27/2012
084670-AY-4	BERKSHIRE HATHAWAY INC		1	100,339	100,395	02/11/2013
084670-AY-4	BERKSHIRE HATHAWAY INC		1	401,357	401,680	02/11/2013
13606X-2E-7	CANADIAN IMPERIAL BANK OF COMMERCE NY BRANCH		1	899,982	899,689	11/05/2012
14912L-4R-9	CATERPILLAR FIN SERV CRP		1	1,101,913	1,101,160	02/22/2013
14912L-4Z-1	CATERPILLAR FIN SERV CRP		1	1,599,933	1,600,000	12/11/2013
17178B-A6-2	CIESCO LLC		1	1,899,960	1,899,916	01/06/2012
191216-AQ-3	COCA COLA COMPANY		1	550,358	550,215	05/15/2012
191216-AQ-3	COCA COLA COMPANY		1	800,520	800,000	05/15/2012
2027A0-EN-5	COMMONWEALTH BANK OF AUSTRALIA		1	1,097,275	1,099,368	03/19/2013
2027A0-FJ-3	COMMONWEALTH BANK OF AUSTRALIA		1	399,659	400,317	06/29/2012
22550C-ZC-8	CREDIT SUISSE NEW YORK		1	409,844	410,000	02/17/2012
24422E-RD-3	JOHN DEERE CAPITAL CORP		1	400,682	400,126	07/15/2013
24422E-RJ-0	JOHN DEERE CAPITAL CORP		1	903,407	900,000	10/04/2013
25600T-3A-3	DNB BANK ASA NY		1	1,899,896	1,900,000	04/17/2012
25600T-4C-8	DNB BANK ASA NY		1	1,000,169	1,000,000	02/06/2012
36962G-4K-7	GENERAL ELECTRIC CAPITAL CORP		1	2,012,958	2,011,532	01/15/2013
36962G-Z4-9	GENERAL ELECTRIC CAPITAL CORP		1	700,292	699,893	11/01/2012
36962G-Z4-9	GENERAL ELECTRIC CAPITAL CORP		1	300,125	299,823	11/01/2012
36962G-Z4-9	GENERAL ELECTRIC CAPITAL CORP		1	100,042	100,005	11/01/2012
428236-BA-0	HEWLETT-PACKARD CO		1	994,952	1,000,000	09/13/2012
428236-BG-7	HEWLETT-PACKARD CO		1	198,031	200,404	05/24/2013
44328M-AF-1	HSBC BANK PLC		1	1,210,766	1,210,000	08/03/2012
459200-GV-7	IBM CORP		1	1,500,174	1,500,000	06/15/2012
46623E-JA-8	JPMORGAN CHASE & CO		1	1,205,064	1,204,763	02/26/2013
46623E-JA-8	JPMORGAN CHASE & CO		1	602,532	600,724	02/26/2013
4820P2-A3-9	JUPITER SECURITIZATION COMPANY LLC		1	299,995	299,997	01/03/2012
59157B-AC-6	METLIFE INSTITUTIONAL FD		1	900,881	901,135	07/12/2012
59157B-AG-7	METLIFE INSTITUTIONAL FUNDING II		1	1,699,961	1,700,000	12/07/2012
59217E-BY-9	METROPOLITAN LIFE GLOBAL FUNDING I		1	200,967	201,374	09/17/2012
60687G-HH-4	MIZUHO CORPORATE BANK/NY		1	1,299,996	1,300,000	01/09/2012
60687G-JJ-8	MIZUHO CORPORATE BANK/NY		1	1,699,980	1,700,000	01/20/2012
63253T-HH-4	NATIONAL AUSTRALIA BANK LTD NEW YORK		1	1,199,947	1,200,000	10/12/2012
65557V-J9-3	NORDEA BANK FINLAND PLC, NY BRANCH		1	1,641,343	1,641,000	02/15/2012
65557V-PH-8	NORDEA BANK FINLAND PLC, NY BRANCH		1	1,092,365	1,100,483	04/05/2013
742718-DT-3	PROCTER & GAMBLE CO		1	1,000,141	1,000,000	11/14/2012
74977M-A6-2	RABOBANK NEDERLAND NV NY		1	1,900,011	1,900,000	01/10/2012
74977M-ZR-9	RABOBANK NEDERLAND NV NY		1	1,700,014	1,700,000	01/09/2012
74977R-CH-5	RABOBANK NEDERLAND		1	736,963	737,000	01/26/2012
78008K-WR-0	ROYAL BANK OF CANADA		1	1,301,338	1,301,251	12/12/2012
78008K-X8-1	ROYAL BANK OF CANADA		1	1,000,214	999,462	03/08/2013
78009J-5H-4	ROYAL BANK OF CANADA NY		1	1,703,051	1,704,172	05/16/2012
78009J-6D-2	ROYAL BANK OF CANADA NY		1	1,199,130	1,199,771	06/22/2012
78009J-ZA-6	ROYAL BANK OF CANADA NY		1	299,966	300,172	01/28/2013
78011H-2W-4	ROYAL BANK OF SCOTLAND, GREENWICH CT BRANCH		1	499,904	500,000	01/30/2012
78011H-6C-4	ROYAL BANK OF SCOTLAND, GREENWICH CT BRANCH		1	1,500,047	1,500,000	01/09/2012

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
78011H-6C-4	ROYAL BANK OF SCOTLAND, GREENWICH CT BRANCH		1	500,016	500,000	01/09/2012
80105N-AE-5	SANOFI-AVENTIS SA		1	800,762	800,000	03/28/2013
80105N-AE-5	SANOFI-AVENTIS SA		1	300,286	300,533	03/28/2013
82124L-AP-7	SHEFFIELD RECEIVABLES CORPORATION		1	1,299,867	1,299,778	01/23/2012
822582-AP-7	SHELL INTERNATIONAL FINANCE BV		1	1,102,360	1,100,000	06/22/2012
83369R-B6-7	SOCIETE GENERALE NY		1	1,099,032	1,100,000	04/30/2012
83369R-F3-0	SOCIETE GENERALE NY		1	1,998,000	2,000,000	05/09/2012
86959B-F5-9	SVENSKA HANDELSBANKEN INC NEW YORK BRANCH		1	1,900,131	1,900,006	01/24/2012
86959B-RG-2	SVENSKA HANDELSBANKEN INC NEW YORK BRANCH		1	998,846	1,000,000	03/18/2013
86959B-ZQ-1	SVENSKA HANDELSBANKEN INC (NEW YORK) BRANCH		1	1,600,035	1,600,002	01/09/2012
882508-AS-3	TEXAS INSTRUMENTS INC		1	200,401	200,425	05/15/2013
89112X-BQ-7	TORONTO DOMINION BANK NY		1	1,499,883	1,500,000	10/19/2012
89114Q-AF-5	TORONTO-DOMINION BANK		1	1,904,212	1,900,000	11/01/2013
89233P-5H-5	TOYOTA MOTOR CREDIT		1	1,400,489	1,400,000	10/12/2012
90261X-GY-2	UBS AG STAMFORD CT		1	1,197,492	1,200,000	09/25/2012
90331H-MB-6	US BANK NA		1	1,903,431	1,900,000	10/26/2012
91621C-BK-6	WESTPAC BANKING CORP		1	1,599,885	1,599,975	01/10/2012
91621C-BK-6	WESTPAC BANKING CORP		1	999,928	1,000,020	01/10/2012
92646K-AA-0	VICTORY RECEIVABLES CORPORATION		1	1,699,920	1,699,847	01/10/2012
RP1123-44-3	CITIGROUP GLOBAL MARKETS INC REPO		1	2,347,490	2,347,490	01/03/2012
RP1123-46-8	HSBC SECURITIES USA INC REPO.		1	2,914,444	2,914,444	01/03/2012
TD0459-40-5	SVENSKA HANDELSBANKEN INC NY BRANCH (CAYMAN)		1	1,400,000	1,400,000	01/03/2012
TD0459-63-7	SKANDINAVISKA ENSKILDA BANKEN (SEB) AB NY BRANCH (CAYMAN)		1	5,935,000	5,935,000	01/03/2012
TD0459-85-0	NORDEA BANK FINLAND PLC, NY BRANCH (CAYMAN)		1	2,700,000	2,700,000	01/03/2012
TD0459-92-6	NATIONAL AUSTRALIA BANK LTD NEW YORK (CAYMAN)		1	4,300,000	4,300,000	01/03/2012
TD0460-02-3	CHASE BANK USA NA (CAYMAN)		1	1,600,000	1,600,000	01/03/2012
TD0460-02-3	CHASE BANK USA NA (CAYMAN)		1	600,000	600,000	01/03/2012
000000-00-0	PAYABLE/RECEIVABLE		1	15,007	14,778	01/03/2012
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				101,278,080	101,290,724	XXX
RP1123-10-4	MERRILL LYNCH, PIERCE, FENNER & SMITH INC REPO.		1	23,072,274	23,072,274	01/03/2012
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				23,072,274	23,072,274	XXX
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				0	0	XXX
02005J-AB-5	ALLYA2011-3		1	190,896	190,898	01/15/2014
02582J-DS-6	AMXCA2005-7		1	299,997	300,036	03/16/2015
02582J-ET-3	AMXCA2007-5		1	299,963	299,966	12/15/2014
02582J-GB-0	AMXCA2011-2		1	2,498,556	2,500,000	06/15/2016
02586C-AA-9	AMXCA2007-7		1	699,903	699,959	02/17/2015
02586G-AD-4	AEIT2005-2		1	1,958,414	1,959,000	08/15/2013
02586G-AD-4	AEIT2005-2		1	999,701	1,000,178	08/15/2013
14041N-BY-6	COMET 2005-A1		1	99,986	99,997	01/15/2015
14041N-CF-6	COMET2005-A6		1	99,817	99,953	07/15/2015
14041N-DS-7	COMET2007-A4		1	1,299,445	1,299,556	03/16/2015
161571-AA-2	CHAIT2004-A8		1	1,700,345	1,700,737	09/15/2015
161571-AG-9	CHAIT2005-A2		1	99,990	100,002	12/15/2014
161571-BZ-6	CHAIT2007-A9		1	499,833	499,928	06/16/2014
161571-EZ-3	CHAIT2011-A3		1	1,000,003	1,000,000	12/15/2015
17305E-CM-5	CCCIT2005-A3		1	399,961	400,000	04/24/2014
25466K-FL-8	DCMT2005-4		1	599,936	599,384	06/16/2015
254683-AD-7	DCENT2007-A2		1	1,704,690	1,703,974	06/15/2015
254683-AD-7	DCENT2007-A2		1	1,203,311	1,202,320	06/15/2015
254683-AD-7	DCENT2007-A2		1	601,655	600,933	06/15/2015
254684-AE-3	DCMT2006-2		1	899,957	899,592	01/19/2016
34528Q-BA-1	FORDF 2011-1		1	649,297	650,000	02/15/2016
34528Q-BF-0	FORDF2011-2		1	1,497,402	1,500,000	09/15/2015
36159J-AX-9	GEMNT2007-2		1	1,499,354	1,499,563	03/15/2015
380881-BH-4	GCCT2011-2		1	1,900,112	1,900,000	10/15/2015
38406E-AA-7	GRACECHURCH CARD FUNDING PLC		1	1,100,484	1,101,441	11/15/2014
38406E-AA-7	GRACECHURCH CARD FUNDING PLC		1	800,352	800,000	11/15/2014
38406E-AB-5	BCARD2011-5A		1	1,800,000	1,800,000	04/15/2015
55262T-CB-7	MBNAM1997-B		1	1,500,082	1,500,248	08/15/2014
55264T-CX-7	MBNA CREDIT CARD MASTER NOTE T		1	399,997	400,021	10/15/2014
55264T-DX-6	MBNAS2006-A5		1	899,398	899,380	10/15/2015
65475N-AC-2	NALT2011-B		1	899,628	900,000	02/17/2014
70659P-AA-9	PENAR 2010-2A		1	1,799,462	1,800,000	12/18/2014
70659P-AB-7	PENAR 2011-1A		1	200,083	200,000	05/18/2015
70659P-AB-7	PENAR 2011-1A		1	300,124	300,421	05/18/2015
70659P-AC-5	PENAR2011-2		1	1,301,274	1,300,000	11/18/2015
81378E-AA-1	SABR2007-BR4		5	418,851	1,141,006	05/25/2037
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				34,122,262	34,848,493	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				158,472,616	159,211,492	XXX
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations				0	0	XXX
4399999. Subtotal - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities				0	0	XXX
4499999. Subtotal - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities				0	0	XXX
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations				0	0	XXX
5099999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities				0	0	XXX
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities				0	0	XXX
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				101,278,080	101,290,724	XXX
6299999. Total - Residential Mortgage-Backed Securities				23,072,274	23,072,274	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				34,122,262	34,848,493	XXX
6599999. Total Bonds				158,472,616	159,211,492	XXX
6899999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
6999999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
7199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
7299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
7399999. Subtotal - Common Stocks - Mutual Funds				0	0	XXX
7499999. Subtotal - Common Stocks - Money Market Mutual Funds				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
8699999. Total - Real Estate (Schedule A type)				0	0	XXX
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				0	0	XXX
8899999. Total - Other Invested Assets (Schedule BA type)				0	0	XXX
8999999. Total - Short-Term Invested Assets (Schedule DA type)				0	0	XXX
9099999. Total - Cash (Schedule E Part 1 type)				0	0	XXX
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				0	0	XXX
9299999. Total - Other Assets				0	0	XXX
9999999 - Totals				158,472,616	159,211,492	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 18,019,381 Book/Adjusted Carrying Value $ 18,340,136
2. Average balance for the year Fair Value $ 136,435,593 Book/Adjusted Carrying Value $ 137,132,477
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 158,070,486 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ 1,141,006 NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 18,019,381 — Book/Adjusted Carrying Value $ 18,340,136
2. Average balance for the year — Fair Value $ 136,435,593 — Book/Adjusted Carrying Value $ 137,132,477
3. Grand Total Schedule DL Part 1 and Part 2 — Fair Value $ 158,472,616 — Book/Adjusted Carrying Value $ 159,211,492

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 *
Chase Manhattan	New York, NY					588,557	XXX
First Union Wacovia National Bank	St. Louis, MO					(190,967,502)	XXX
National City	Cleveland, OH					79,446	XXX
Sun Trust	Orlando, FL					(12,922,808)	XXX
Fifth Third	Cincinnati, OH					(68)	XXX
Bank of America	Atlanta, GA					(174,175,284)	XXX
Huntington Bank	Cincinnati, OH					28,704	XXX
Bank of New York Mellon	New York, NY					(26,776,320)	XXX
Federal Home Loan Bank	Cincinnati, OH					203,450	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(403,941,825)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(403,941,825)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(403,941,825)	XXX

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

1. January	(151,413,900)	4. April	(209,460,288)	7. July	(276,662,377)	10. October	(114,026,522)
2. February	(131,261,303)	5. May	130,169,280	8. August	(127,764,074)	11. November	(101,665,980)
3. March	(236,179,497)	6. June	(343,342,273)	9. September	(57,557,559)	12. December	(403,941,825)

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
US Treasury Bill	LS	10/19/2011	0.030	01/19/2012	5,999,910	0	365
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					5,999,910	0	365
0599999. Total - U.S. Government Bonds					5,999,910	0	365
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					5,999,910	0	365
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					5,999,910	0	365
8699999 - Total Cash Equivalents					5,999,910	0	365

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 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						
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	Department of Insurance	401,490	419,124		
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	0	0	0	0
59. Subtotal	XXX	XXX	401,490	419,124	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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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