



ANNUAL STATEMENT

For the Year Ended December 31, 2011
of the Condition and Affairs of the

Club Insurance Company

NAIC Group Code..... , (Current Period) (Prior Period)	NAIC Company Code..... 10974	Employer's ID Number..... 31-1631404
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... December 11, 1998	Commenced Business..... April 29, 1999	
Statutory Home Office	90 East Wilson Bridge Rd..... Worthington OH 43085 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	90 East Wilson Bridge Rd..... Worthington OH 43085 (Street and Number) (City or Town, State and Zip Code)	614-431-7889 (Area Code) (Telephone Number)
Mail Address	90 East Wilson Bridge Rd..... Worthington OH 43085 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	90 East Wilson Bridge Rd..... Worthington OH 43085 (Street and Number) (City or Town, State and Zip Code)	614-431-7889 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Ronald Jay Carr (Name) rcarr@aaaohio.com (E-Mail Address)	614-431-7805 (Area Code) (Telephone Number) (Extension) 614-431-7852 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Gregory Lowell Cady	President	2. Thomas Wesley Keyes	Treasurer
3. Thomas Wesley Keyes	Secretary	4.	N/A

OTHER

DIRECTORS OR TRUSTEES

John Jeffery Bognaird	Charles Henderson Hire	John Edward McClain Jr	Thomas Joseph Eberly
Thomas Alan Dunlap	Sue Ann Fouche	Brian W Thomas	William Joseph Hafer
Mark Harry Shaw			

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

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

(Signature) Gregory Lowell Gady	(Signature) Thomas Wesley Keyes	(Signature) Thomas Wesley Keyes
1. (Printed Name) President	2. (Printed Name) Treasurer	3. (Printed Name) Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This 24th day of February 2012

a. Is this an original filing? Yes [X] No []

b. If no

1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		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.....	4,227,303	31.5	4,227,303		4,227,303	31.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	1,567,240	11.7	1,567,240		1,567,240	11.7
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....		0.0			0	0.0
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	384,361	2.9	384,361		384,361	2.9
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage- backed securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	3,932,022	29.3	3,932,022		3,932,022	29.3
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	808,676	6.0	808,676		808,676	6.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	1,554,885	11.6	1,554,885		1,554,885	11.6
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....	237,760	1.8	237,760		237,760	1.8
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	696,438	5.2	696,438		696,438	5.2
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	13,408,685	100.0	13,408,685	0	13,408,685	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		13,121,149
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		13,875,688
3.	Accrual of discount.....		11,845
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(42,490)	
4.4	Part 4, Column 11.....	(197,537)	(240,027)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		373,408
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		14,331,508
7.	Deduct amortization of premium.....		98,309
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		12,712,246
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		12,712,246

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	5,794,543	5,949,583	5,820,928	5,622,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	5,794,543	5,949,583	5,820,928	5,622,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	384,361	401,867	551,193	493,226
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	3,932,022	4,021,615	3,980,586	3,762,000
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	3,932,022	4,021,615	3,980,586	3,762,000
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	10,110,926	10,373,065	10,352,707	9,877,226
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	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 Industrial and Miscellaneous (Unaffiliated)	20. United States.....	2,482,003	2,482,003	2,350,491	
	21. Canada.....				
	22. Other Countries.....	119,318	119,318	115,673	
	23. Totals.....	2,601,321	2,601,321	2,466,164	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	2,601,321	2,601,321	2,466,164	
	26. Total Stocks.....	2,601,321	2,601,321	2,466,164	
	27. Total Bonds and Stocks....	12,712,247	12,974,386	12,818,871	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1.	U.S. Governments											
1.1	Class 1.....	95,963	4,434,545	1,207,466	45,497	11,072	5,794,543	57.3	6,138,582	61.3	5,794,543	
1.2	Class 2.....						0	0.0		0.0		
1.3	Class 3.....						0	0.0		0.0		
1.4	Class 4.....						0	0.0		0.0		
1.5	Class 5.....						0	0.0		0.0		
1.6	Class 6.....						0	0.0		0.0		
1.7	Totals.....	95,963	4,434,545	1,207,466	45,497	11,072	5,794,543	57.3	6,138,582	61.3	5,794,543	0
2.	All Other Governments											
2.1	Class 1.....						0	0.0		0.0		
2.2	Class 2.....						0	0.0		0.0		
2.3	Class 3.....						0	0.0		0.0		
2.4	Class 4.....						0	0.0		0.0		
2.5	Class 5.....						0	0.0		0.0		
2.6	Class 6.....						0	0.0		0.0		
2.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, etc., Guaranteed											
3.1	Class 1.....						0	0.0		0.0		
3.2	Class 2.....						0	0.0		0.0		
3.3	Class 3.....						0	0.0		0.0		
3.4	Class 4.....						0	0.0		0.0		
3.5	Class 5.....						0	0.0		0.0		
3.6	Class 6.....						0	0.0		0.0		
3.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Class 1.....						0	0.0		0.0		
4.2	Class 2.....						0	0.0		0.0		
4.3	Class 3.....						0	0.0		0.0		
4.4	Class 4.....						0	0.0		0.0		
4.5	Class 5.....						0	0.0		0.0		
4.6	Class 6.....						0	0.0		0.0		
4.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Class 1.....					384,361	384,361	3.8		0.0	384,361	
5.2	Class 2.....						0	0.0		0.0		
5.3	Class 3.....						0	0.0		0.0		
5.4	Class 4.....						0	0.0		0.0		
5.5	Class 5.....						0	0.0		0.0		
5.6	Class 6.....						0	0.0		0.0		
5.7	Totals.....	0	0	0	0	384,361	384,361	3.8	0	0.0	384,361	0

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

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

Quality Rating per the NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Class 1.....	945,657	876,443	1,069,346			2,891,446	28.6	3,220,974	32.2	2,891,446	
6.2	Class 2.....		528,934	511,642			1,040,576	10.3	654,103	6.5	1,040,576	
6.3	Class 3.....						0	0.0		0.0		
6.4	Class 4.....						0	0.0		0.0		
6.5	Class 5.....						0	0.0		0.0		
6.6	Class 6.....						0	0.0		0.0		
6.7	Totals.....	945,657	1,405,377	1,580,988	0	0	3,932,022	38.9	3,875,077	38.7	3,932,022	0
7.	Hybrid Securities											
7.1	Class 1.....						0	0.0		0.0		
7.2	Class 2.....						0	0.0		0.0		
7.3	Class 3.....						0	0.0		0.0		
7.4	Class 4.....						0	0.0		0.0		
7.5	Class 5.....						0	0.0		0.0		
7.6	Class 6.....						0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Class 1.....						0	0.0		0.0		
8.2	Class 2.....						0	0.0		0.0		
8.3	Class 3.....						0	0.0		0.0		
8.4	Class 4.....						0	0.0		0.0		
8.5	Class 5.....						0	0.0		0.0		
8.6	Class 6.....						0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

	Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	Class 1.....	(d).....1,041,620	5,310,988	2,276,812	45,497	395,433	9,070,350	89.7	XXX.....	XXX.....	9,070,350	0
9.2	Class 2.....	(d).....0	528,934	511,642	0	0	1,040,576	10.3	XXX.....	XXX.....	1,040,576	0
9.3	Class 3.....	(d).....0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
9.4	Class 4.....	(d).....0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
9.5	Class 5.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.6	Class 6.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.7	Totals.....	1,041,620	5,839,922	2,788,454	45,497	395,433	(b).....10,110,926	100.0	XXX.....	XXX.....	10,110,926	0
9.8	Line 9.7 as a % of Col. 6.....	10.3	57.8	27.6	0.4	3.9	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
10.	Total Bonds Prior Year											
10.1	Class 1.....	1,286,095	4,852,404	2,486,034	191,916	543,107	XXX.....	XXX.....	9,359,556	93.5	9,359,556	
10.2	Class 2.....		158,566	495,537			XXX.....	XXX.....	654,103	6.5	654,103	
10.3	Class 3.....						XXX.....	XXX.....	0	0.0		
10.4	Class 4.....						XXX.....	XXX.....	0	0.0		
10.5	Class 5.....						XXX.....	XXX.....	(c).....0	0.0		
10.6	Class 6.....						XXX.....	XXX.....	(c).....0	0.0		
10.7	Totals.....	1,286,095	5,010,970	2,981,571	191,916	543,107	XXX.....	XXX.....	(b).....10,013,659	100.0	10,013,659	0
10.8	Line 10.7 as a % of Col. 8.....	12.8	50.0	29.8	1.9	5.4	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
11.	Total Publicly Traded Bonds											
11.1	Class 1.....	1,041,620	5,310,988	2,276,812	45,497	395,433	9,070,350	89.7	9,359,556	93.5	9,070,350	XXX.....
11.2	Class 2.....		528,934	511,642			1,040,576	10.3	654,103	6.5	1,040,576	XXX.....
11.3	Class 3.....						0	0.0	0	0.0	0	XXX.....
11.4	Class 4.....						0	0.0	0	0.0	0	XXX.....
11.5	Class 5.....						0	0.0	0	0.0	0	XXX.....
11.6	Class 6.....						0	0.0	0	0.0	0	XXX.....
11.7	Totals.....	1,041,620	5,839,922	2,788,454	45,497	395,433	10,110,926	100.0	10,013,659	100.0	10,110,926	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	10.3	57.8	27.6	0.4	3.9	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	10.3	57.8	27.6	0.4	3.9	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.	Total Privately Placed Bonds											
12.1	Class 1.....						0	0.0	0	0.0	XXX.....	0
12.2	Class 2.....						0	0.0	0	0.0	XXX.....	0
12.3	Class 3.....						0	0.0	0	0.0	XXX.....	0
12.4	Class 4.....						0	0.0	0	0.0	XXX.....	0
12.5	Class 5.....						0	0.0	0	0.0	XXX.....	0
12.6	Class 6.....						0	0.0	0	0.0	XXX.....	0
12.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.8	Line 12.7 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0

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

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	95,963	4,434,545	1,207,466	45,497	11,072	5,794,543	57.3	5,595,475	55.9	5,794,543	
1.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	95,963	4,434,545	1,207,466	45,497	11,072	5,794,543	57.3	5,595,475	55.9	5,794,543	0
2.	All Other Governments											
2.1	Issuer Obligations.....						0	0.0		0.0		
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....						0	0.0		0.0		
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....						0	0.0		0.0		
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....						0	0.0		0.0		
5.2	Residential Mortgage-Backed Securities.....					384,361	384,361	3.8	543,107	5.4	384,361	
5.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5	Totals.....	0	0	0	0	384,361	384,361	3.8	543,107	5.4	384,361	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	945,657	1,405,377	1,580,988			3,932,022	38.9	3,875,077	38.7	3,932,022	
6.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
6.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
6.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
6.5	Totals.....	945,657	1,405,377	1,580,988	0	0	3,932,022	38.9	3,875,077	38.7	3,932,022	0
7.	Hybrid Securities											
7.1	Issuer Obligations.....						0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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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

601S

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	1,041,620	5,839,922	2,788,454	45,497	11,072	9,726,565	96.2	XXX	XXX	9,726,565	0
9.2 Residential Mortgage-Backed Securities.....	0	0	0	0	384,361	384,361	3.8	XXX	XXX	384,361	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals.....	1,041,620	5,839,922	2,788,454	45,497	395,433	10,110,926	100.0	XXX	XXX	10,110,926	0
9.6 Line 9.5 as a % of Col. 6.....	10.3	57.8	27.6	0.4	3.9	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	1,286,095	5,010,970	2,981,571	191,916		XXX	XXX	9,470,552	94.6	9,470,552	
10.2 Residential Mortgage-Backed Securities.....					543,107	XXX	XXX	543,107	5.4	543,107	
10.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	0	0.0		
10.5 Totals.....	1,286,095	5,010,970	2,981,571	191,916	543,107	XXX	XXX	10,013,659	100.0	10,013,659	0
10.6 Line 10.5 as a % of Col. 8.....	12.8	50.0	29.8	1.9	5.4	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	1,041,620	5,839,922	2,788,454	45,497	11,072	9,726,565	96.2	9,470,552	94.6	9,726,565	XXX
11.2 Residential Mortgage-Backed Securities.....					384,361	384,361	3.8	543,107	5.4	384,361	XXX
11.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....					0	0	0.0	0	0.0	0	XXX
11.5 Totals.....	1,041,620	5,839,922	2,788,454	45,497	395,433	10,110,926	100.0	10,013,659	100.0	10,110,926	XXX
11.6 Line 11.5 as a % of Col. 6.....	10.3	57.8	27.6	0.4	3.9	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	10.3	57.8	27.6	0.4	3.9	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	XXX	0
12.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year.....	547,154	(0)		547,154	
2. Cost of short-term investments acquired.....	15,499,994			15,499,994	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	15,350,746			15,350,746	
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other than temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	696,402	(0)	0	696,402	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	696,402	(0)	0	696,402	0

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

\$10

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity

U.S. Government - Issuer Obligations

E10	3137EA	CL	1	FHLMC Refinance Bond.....	1	11,480	1.503	12,026	8,000	11,452	(28)	.....	.....	.....6.750	3.228	MS.....	159	.....	11/01/2011	03/15/2031
	3134A4	KL	1	FHLMC Refinance Bond.....	1	11,096	1.455	11,643	8,000	11,072	(24)	.....	.....	.....6.250	3.197	JJ.....	231	.....	11/01/2011	07/15/2032
	3137EA	CL	1	FHLMC Refinance Bond.....	1	105,021	1.008	104,814	104,000	104,956	(64)	.....	.....	.....0.875	0.525	AO.....	149	455	10/27/2011	10/28/2013
	31359M	EU	3	FNMA.....	1	10,816	1.408	11,263	8,000	10,791	(25)	.....	.....	.....6.250	3.224	MN.....	64	250	11/01/2011	05/15/2029
	31359M	FP	3	FNMA.....	1	11,972	1.562	12,494	8,000	11,938	(34)	.....	.....	.....7.250	3.126	MN.....	74	290	11/01/2011	05/15/2030
	31359M	GK	3	FNMA.....	1	11,344	1.481	11,849	8,000	11,316	(28)	.....	.....	.....6.625	3.178	MN.....	68	265	11/01/2011	11/15/2030
	13198A	6F	4	FNMA.....	1	96,946	1.002	96,204	96,000	95,963	17	.....	.....	.....0.375	0.403	JD.....	18	360	05/16/2011	12/28/2012
	31359M	TG	8	FNMA.....	1	5,306	1.075	5,377	5,000	5,166	(92)	.....	.....	.....4.625	2.696	AO.....	30	1,670	04/11/2008	10/15/2013
	31359M	W4	1	FNMA.....	1	270,080	1.187	270,657	228,000	260,929	(6,969)	.....	.....	.....5.250	1.917	MS.....	4,389	11,970	08/26/2010	09/15/2016
	912828	NF	3	US Treasury Note.....	1	152,906	1.056	158,355	150,000	152,040	(596)	.....	.....	.....2.125	1.704	MN.....	527	3,187	06/30/2010	05/31/2015
	912828	PJ	3	US Treasury Note.....	1	270,412	1.030	290,593	282,000	272,460	2,048	.....	.....	.....1.375	2.289	MN.....	518	3,878	02/17/2011	11/30/2015
	912828	JM	3	US Treasury Note.....	1	294,613	1.050	293,966	280,000	294,467	(146)	.....	.....	.....3.125	1.162	MS.....	2,690	.....	12/21/2011	09/30/2013
	3137EA	CT	4	FHLMC.....	1	198,732	1.059	205,462	194,000	198,187	(544)	.....	.....	.....2.500	2.006	MN.....	687	3,085	05/18/2011	05/27/2016
	3135G0	DW	0	FNMA.....	1	845,476	0.998	843,462	845,000	845,470	(7)	.....	.....	.....0.625	0.611	AO.....	616	.....	12/12/2011	10/30/2014
	912828	ND	8	US Treasury Note.....	1	112,006	1.150	126,543	110,000	111,792	(213)	.....	.....	.....3.500	3.253	MN.....	481	3,858	12/31/2010	05/15/2020
	912828	ND	8	US Treasury Note.....	1	170,618	1.150	194,416	169,000	170,478	(140)	.....	.....	.....3.500	3.368	MN.....	901	5,908	03/10/2011	05/15/2020
	912828	ND	8	US Treasury Note.....	1	231,358	1.150	258,838	225,000	230,823	(535)	.....	.....	.....3.500	3.118	MN.....	1,354	7,884	03/18/2011	05/15/2020
	912828	ND	8	US Treasury Note.....	1	148,980	1.150	166,807	145,000	148,652	(328)	.....	.....	.....3.500	3.128	MN.....	969	5,069	03/24/2011	05/15/2020
	912828	ND	8	US Treasury Note.....	1	63,775	1.150	69,023	60,000	63,602	(173)	.....	.....	.....3.500	2.669	MN.....	410	1,056	07/27/2011	05/15/2020
	912828	ND	8	US Treasury Note.....	1	69,107	1.150	74,775	65,000	68,918	(188)	.....	.....	.....3.500	2.667	MN.....	453	1,136	07/27/2011	05/15/2020
	912828	ND	8	US Treasury Note.....	1	43,225	1.150	46,016	40,000	43,082	(142)	.....	.....	.....3.500	2.453	MN.....	186	.....	08/02/2011	05/15/2020
	912828	ND	8	US Treasury Note.....	1	371,702	1.150	373,877	325,000	370,119	(1,583)	.....	.....	.....3.500	1.728	MN.....	1,635	5,681	09/06/2011	05/15/2020
	912828	QA	1	US Treasury Note.....	1	311,189	1.067	309,326	290,000	299,750	(1,098)	.....	.....	.....2.250	1.488	MN.....	2,056	3,375	06/20/2011	03/31/2016
	912828	QA	1	US Treasury Note.....	1	213,693	1.067	213,328	200,000	212,864	(829)	.....	.....	.....2.250	0.889	MN.....	1,205	2,250	09/06/2011	03/31/2016
	912828	QA	1	US Treasury Note.....	1	181,894	1.067	181,329	170,000	181,224	(670)	.....	.....	.....2.250	0.861	MN.....	1,108	1,913	09/14/2011	03/31/2016
	912828	QS	2	US Treasury Note.....	1	303,747	1.011	303,258	300,000	303,402	(345)	.....	.....	.....0.750	0.384	JD.....	433	1,125	09/06/2011	06/15/2014
	912828	QS	2	US Treasury Note.....	1	155,470	1.011	155,672	154,000	155,733	(116)	.....	.....	.....0.750	0.398	JD.....	90	577	10/13/2011	06/15/2014
	912828	RL	6	US Treasury Note.....	1	275,698	1.004	276,139	275,000	275,678	(20)	.....	.....	.....0.500	0.431	AO.....	372	.....	11/22/2011	10/15/2014
	912828	RA	0	US Treasury Note.....	1	872,266	1.002	872,071	870,000	872,219	(47)	.....	.....	.....0.375	0.271	JD.....	1,735	.....	12/12/2011	06/30/2013
	0199999	U.S. Government - Issuer Obligations.....			.....	.....5,820,928	...XXX.....	5,949,583	5,622,000	5,794,543	0	(12,919)	0	XXX.....	...XXX.....	XXX...	23,608	65,940	...XXX.....	...XXX.....
	0599999	Total - U.S. Government.....			.....	.....5,820,928	...XXX.....	5,949,583	5,622,000	5,794,543	0	(12,919)	0	XXX.....	...XXX.....	XXX...	23,608	65,940	...XXX.....	...XXX.....

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

31416C	JV	9	FNMA.....	1	109,631	0.974	93,739	169,706	96,263	2,727	.....	.....	.....	.....6.000	8.833	MON...	1,941	5,943	10/27/2010	11/01/2038
31412N	M4	5	FNMA.....	1	56,492	0.968	33,950	51,599	35,088	613	.....	.....	.....	.....6.000	7.747	MON...	190	2,236	04/13/2009	11/01/2038
31410W	SE	9	FNMA.....	1	230,691	1.164	132,064	113,443	113,443	(13,856)	.....	.....	.....	.....6.000	6.214	MON...	383	8,313	02/11/2010	09/01/2037
31416W	H3	9	FNMA.....	1	154,379	1.018	142,114	158,478	139,567	443	.....	.....	.....	.....5.000	5.471	MON...	572	5,488	04/29/2011	06/01/2040
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....			.....	.....551,193	...XXX.....	401,867	493,226	384,361	0	(10,073)	0	0	...XXX.....	...XXX.....	XXX...	3,086	21,980	...XXX.....	...XXX.....
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....			.....	.....551,193	...XXX.....	401,867	493,226	384,361	0	(10,073)	0	0	...XXX.....	...XXX.....	XXX...	3,086	21,980	...XXX.....	...XXX.....

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

17313Y	AL	5	Citigroup Funding Inc.....	1	124,147	1.014	125,706	124,000	124,308	(378)	.....	.....	.....	.....1.875	1.566	AO.....	530	2,325	10/14/2009	10/22/2012
17313Y	AL	5	Citigroup Funding Inc.....	1	67,503	1.014	66,908	66,000	66,552	(678)	.....	.....	.....	.....1.875	0.841	AO.....	330	1,238	06/28/2010	10/22/2012

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36967H AV 9	General Electric Cap Corp.....	.....	..	.....	.....1	78,858	1.019	79,451	78,000	78,275	.....	.....(281)	.....	.....2.125	1.759	JD.....	157	1,657	11/25/2009	12/21/2012		
36967H AY 3	General Electric Cap Corp.....	.....	..	.....	.....1	132,946	1.024	133,111	130,000	130,989	.....	.....(991)	.....	.....2.625	1.849	JD.....	85	3,412	01/07/2010	12/28/2012		
481247 AK 0	JP Morgan Chase & Co.....	.....	..	.....	.....1	120,546	1.009	119,117	118,000	118,381	.....	.....(830)	.....	.....2.200	1.492	JD.....	999	3,877	08/28/2009	06/15/2012		
49328C AA 3	KeyBank.....	.....	..	.....	.....1	12,507	1.014	12,166	12,000	12,067	.....	.....(147)	.....	.....3.200	1.964	JD.....	49	384	12/11/2008	06/15/2012		
49328C AA 3	KeyBank.....	.....	..	.....	.....1	155,588	1.014	152,073	150,000	152,368	.....	.....(3,220)	.....	.....3.200	0.629	JD.....	573	4,800	02/28/2011	06/15/2012		
69351C AC 7	PNC Funding Corp.....	.....	..	.....	.....1	91,998	1.010	90,897	90,000	91,188	.....	.....(810)	.....	.....2.300	0.783	JD.....	201	2,070	05/27/2011	06/22/2012		
05531F AA 1	BB&T Corp.....	.....	..	.....	.....1	187,756	1.094	185,978	170,000	183,401	.....	.....(4,355)	.....	.....5.700	2.375	AO.....	1,830	9,690	03/08/2011	04/30/2014		
06051G DZ 9	Bank of America Corp.....	.....	..	.....	.....1	174,478	1.034	155,133	150,000	172,183	.....	.....(2,294)	.....	.....7.625	4.954	JD.....	1,493	11,437	03/18/2011	06/01/2019		
073902 PR 3	Bears Stearns Cos Inc.....	.....	..	.....	.....1	170,864	1.117	167,584	150,000	168,334	.....	.....(2,530)	.....	.....6.400	3.868	AO.....	2,533	9,600	03/07/2011	10/02/2017		
073902 PR 3	Bears Stearns Cos Inc.....	.....	..	.....	.....1	11,088	1.117	11,172	10,000	11,072	.....	.....(16)	.....	.....6.400	4.315	AO.....	201	.....	11/25/2011	10/02/2017		
097014 AG 9	Boeing Cap Corp.....	.....	..	.....	.....1	5,533	1.008	5,038	5,000	5,030	.....	.....(236)	.....	.....6.500	1.769	FA.....	115	325	10/22/2009	02/15/2012		
097023 BB 0	Boeing Cap Corp.....	.....	..	.....	.....1	168,020	1.010	166,721	165,000	166,499	.....	.....(1,521)	.....	.....1.875	0.897	MN.....	404	3,094	01/18/2011	11/20/2012		
14912L 4C 2	Caterpillar Finl SVCS.....	.....	..	.....	.....1	196,734	1.090	190,769	175,000	189,648	.....	.....(7,086)	.....	.....6.200	1.551	MS.....	2,351	10,850	02/07/2011	09/30/2013		
20825T AA 5	ConocoPhillips Fdg Co.....	.....	..	.....	.....1	170,982	1.156	181,414	157,000	166,486	.....	.....(1,973)	.....	.....5.625	4.119	AO.....	2,085	8,831	06/18/2009	10/15/2016		
126408 GD 9	CSX Corp.....	.....	..	.....	.....2	175,038	1.062	175,230	165,000	177,169	.....	.....(2,265)	.....	.....5.500	1.969	FA.....	3,882	.....	08/05/2011	08/01/2013		
126650 BH 2	CVS Caremark Corp.....	.....	..	.....	.....2	162,747	1.167	200,696	172,000	165,885	.....	.....1,125	.....	.....5.750	6.640	JD.....	1,530	9,890	08/23/2007	06/01/2017		
36962G ZY 3	General Electric Cap Corp.....	.....	..	.....	.....1	176,145	1.024	184,392	180,000	176,446	.....	.....301	.....	.....4.375	4.688	MS.....	2,909	3,938	03/29/2011	09/16/2020		
38141G ER 1	Goldman Sachs Group Inc.....	.....	..	.....	.....1	174,460	1.037	171,082	165,000	171,878	.....	.....(1,442)	.....	.....5.750	4.681	AO.....	2,583	9,488	03/09/2010	10/01/2016		
428236 BC 6	Hewlett Packard Co.....	.....	..	.....	.....2	184,811	0.960	177,600	185,000	184,859	.....	.....38	.....	.....2.125	2.147	MS.....	1,310	3,931	09/13/2010	09/13/2015		
40414L AD 1	HCP Inc.....	.....	..	.....	.....2	174,707	1.048	178,226	170,000	174,336	.....	.....(370)	.....	.....5.375	4.970	JD.....	4,314	4,746	03/21/2011	12/01/2020		
59156R AT 5	MetLife Inc.....	.....	..	.....	.....1	199,059	1.254	213,171	170,000	192,390	.....	.....(3,131)	.....	.....7.717	5.191	FA.....	5,248	13,119	11/09/2009	02/15/2019		
786514 BQ 1	Safeway Inc.....	.....	..	.....	.....2	172,014	1.101	170,715	155,000	166,906	.....	.....(5,109)	.....	.....6.250	2.621	MS.....	3,202	9,688	01/14/2011	03/15/2014		
88732J AH 1	Time Warner Cable Inc.....	.....	..	.....	.....2	163,056	1.139	170,825	150,000	160,195	.....	.....(1,905)	.....	.....5.850	4.289	MN.....	1,584	9,068	06/18/2010	05/01/2017		
88732J AH 1	Time Warner Cable Inc.....	.....	..	.....	.....2	11,338	1.139	11,388	10,000	11,226	.....	.....(112)	.....	.....5.850	3.334	MN.....	421	.....	06/20/2011	05/01/2017		
89233P 5F 9	Toyota Motor Credit Corp.....	.....	..	.....	.....1	174,579	1.031	180,355	175,000	174,591	.....	.....12	.....	.....3.400	3.431	MS.....	1,983	.....	09/15/2011	09/15/2021		
92344S AP 5	Verizon Wireless Cap LLC.....	.....	..	.....	.....1	171,070	1.086	168,401	155,000	165,030	.....	.....(4,785)	.....	.....5.550	2.313	FA.....	3,967	8,602	12/17/2010	02/01/2014		
929903 DT 6	Wachovia Corp.....	.....	..	.....	.....1	172,014	1.102	176,296	160,000	174,330	.....	.....(2,243)	.....	.....5.750	3.805	JD.....	767	9,200	02/15/2011	06/15/2017		
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....		..			3,980,586	XXX.....	4,021,615	3,762,000	3,932,022		0	(47,232)	0	XXX.....	XXX.....	XXX...	47,636	155,260	XXX.....	XXX.....	
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....		..			3,980,586	XXX.....	4,021,615	3,762,000	3,932,022		0	(47,232)	0	XXX.....	XXX.....	XXX...	47,636	155,260	XXX.....	XXX.....	
Totals																						
7799999.	Total - Issuer Obligations.....		..			9,801,514	XXX.....	9,971,198	9,384,000	9,726,565		0	(60,151)	0	XXX.....	XXX.....	XXX...	71,244	221,200	XXX.....	XXX.....	
7899999.	Total - Residential Mortgage-Backed Securities.....		..			551,193	XXX.....	401,867	493,226	384,361		0	(10,073)	0	XXX.....	XXX.....	XXX...	3,086	21,980	XXX.....	XXX.....	
8399999.	Grand Total - Bonds.....		..			10,352,707	XXX.....	10,373,065	9,877,226	10,110,926		0	(70,224)	0	XXX.....	XXX.....	XXX...	74,330	243,180	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 Identification	Description	Code	F o r e i g n	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 (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig- nation	Date Acquired

NONE

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 Identification	Description		Code		Number of Shares	Book/ Adjusted Carrying Value												
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
00164V	10	3			480.000	18,038	37.580	18,038	18,492				(453)		(453)	L	07/13/2011	
00164V	10	3			70.000	2,631	37.580	2,631	2,687				(57)		(57)	L	07/28/2011	
023135	10	6			110.000	19,041	173.100	19,041	21,213				(2,172)		(2,172)	L	12/02/2011	
023135	10	6			1.000	173	173.100	173	160				(7)		(7)	L	10/08/2010	
023135	10	6			18.000	3,116	173.100	3,116	3,507				(391)		(391)	L	06/29/2011	
023135	10	6			11.000	1,904	173.100	1,904	2,300				(396)		(396)	L	09/09/2011	
025816	10	9			420.000	19,811	47.170	19,811	17,509		446		1,785		1,785	L	12/01/2009	
025816	10	9			67.000	3,160	47.170	3,160	3,396		88		(235)		(235)	L	05/27/2011	
025816	10	9			87.000	4,104	47.170	4,104	4,209				(105)		(105)	L	06/21/2011	
025816	10	9			55.000	2,594	47.170	2,594	2,759				(165)		(165)	L	06/27/2011	
052769	10	6			330.000	10,009	30.330	10,009	11,227				(2,597)		(2,597)	L	07/02/2008	
052769	10	6			570.000	17,288	30.330	17,288	11,880				(4,486)		(4,486)	L	01/08/2009	
052769	10	6			250.000	7,583	30.330	7,583	6,517				1,065		1,065	L	09/08/2011	
057224	10	7			570.000	27,725	48.640	27,725	25,925		382		(4,862)		(4,862)	L	11/04/2008	
057224	10	7			130.000	6,323	48.640	6,323	6,421				(98)		(98)	L	12/13/2011	
064058	10	0			450.000	8,960	19.910	8,960	12,536		665		(4,631)		(4,631)	L	10/30/2009	
064058	10	0			840.000	16,724	19.910	16,724	24,116				(7,391)		(7,391)	L	05/10/2011	
064058	10	0			240.000	4,778	19.910	4,778	4,615				163		163	L	12/13/2011	
075887	10	9			40.000	2,989	74.720	2,989	2,489		454		(392)		(392)	L	12/09/2008	
075887	10	9			50.000	3,736	74.720	3,736	3,419				(490)		(490)	L	04/17/2009	
075887	10	9			180.000	13,450	74.720	13,450	13,277				(1,764)		(1,764)	L	05/12/2010	
075887	10	9			50.000	3,736	74.720	3,736	3,653				83		83	L	12/13/2011	
101137	10	7			1,770.000	9,452	5.340	9,452	12,880				(3,947)		(3,947)	L	02/18/2010	
101137	10	7			770.000	4,112	5.340	4,112	4,951				(1,717)		(1,717)	L	05/12/2010	
101137	10	7			660.000	3,524	5.340	3,524	3,938				(1,472)		(1,472)	L	06/18/2010	
101137	10	7			3,160.000	16,874	5.340	16,874	21,807				(4,933)		(4,933)	L	06/10/2011	
143658	30	0			40.000	1,306	32.640	1,306	1,553		582		(248)		(248)	L	03/28/2011	
143658	30	0			670.000	21,869	32.640	21,869	20,575				1,294		1,294	L	09/08/2011	
143658	30	0			340.000	11,098	32.640	11,098	11,387				(290)		(290)	L	12/13/2011	
156782	10	4			10.000	613	61.250	613	401				139		139	L	07/15/2010	
156782	10	4			140.000	8,575	61.250	8,575	6,848				1,727		1,727	L	03/01/2011	
156782	10	4			320.000	19,600	61.250	19,600	14,068				4,225		4,225	L	06/27/2011	
17275R	10	2			2,220.000	40,138	18.080	40,138	53,955		486		(4,773)		(4,773)	L	07/23/2008	
17275R	10	2			480.000	8,678	18.080	8,678	8,186				(1,032)		(1,032)	L	01/08/2009	
17275R	10	2			150.000	2,712	18.080	2,712	2,491				221		221	L	10/12/2011	
17275R	10	2			146.000	2,640	18.080	2,640	2,500				140		140	L	10/13/2011	
17275R	10	2			125.000	2,260	18.080	2,260	2,383				(123)		(123)	L	11/16/2011	
191216	10	0			320.000	22,390	69.970	22,390	16,580		954		1,344		1,344	L	06/07/2010	
219350	10	5			2,130.000	27,647	12.980	27,647	29,889		160		(2,241)		(2,241)	L	09/08/2011	
219350	10	5			440.000	5,711	12.980	5,711	5,996				(284)		(284)	L	12/13/2011	
254687	10	6			900.000	33,750	37.500	33,750	27,633		360		(9)		(9)	L	12/01/2009	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			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 Identification	Description		Code	F o r e i g n	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
254687	10	6	Walt Disney.....		70.000	2,625	37.500	2,625	2,170				(1)		(1)		L.....	03/15/2010
254687	10	6	Walt Disney.....		90.000	3,375	37.500	3,375	3,888				(513)		(513)		L.....	03/04/2011
254709	10	8	Discover Financial Svcs.....		290.000	6,960	24.000	6,960	7,436			121	(476)		(476)		L.....	05/24/2011
254709	10	8	Discover Financial Svcs.....		730.000	17,520	24.000	17,520	17,672				(152)		(152)		L.....	09/08/2011
25490A	10	1	DirecTV.com.....		640.000	27,366	42.760	27,366	29,382				(2,015)		(2,015)		L.....	12/15/2011
25490A	10	1	DirecTV.com.....		48.000	2,052	42.760	2,052	1,537				136		136		L.....	12/01/2009
25490A	10	1	DirecTV.com.....		97.000	4,148	42.760	4,148	3,162				275		275		L.....	12/09/2009
25490A	10	1	DirecTV.com.....		86.000	3,677	42.760	3,677	2,842				243		243		L.....	12/18/2009
25490A	10	1	DirecTV.com.....		81.000	3,464	42.760	3,464	3,342				229		229		L.....	09/21/2010
25490A	10	1	DirecTV.com.....		63.000	2,694	42.760	2,694	2,807				(113)		(113)		L.....	09/30/2011
268648	10	2	EMC Corp.....		1,660.000	35,756	21.540	35,756	28,025				(2,258)		(2,258)		L.....	12/01/2009
268648	10	2	EMC Corp.....		107.000	2,305	21.540	2,305	3,014				(709)		(709)		L.....	04/26/2011
268648	10	2	EMC Corp.....		130.000	2,800	21.540	2,800	3,617				(817)		(817)		L.....	05/17/2011
268648	10	2	EMC Corp.....		103.000	2,219	21.540	2,219	2,460				(241)		(241)		L.....	10/21/2011
268648	10	2	EMC Corp.....		94.000	2,025	21.540	2,025	2,283				(258)		(258)		L.....	10/27/2011
285512	10	9	Electronic Arts.....		370.000	7,622	20.600	7,622	10,117				1,561		1,561		L.....	11/04/2008
285512	10	9	Electronic Arts.....		860.000	17,716	20.600	17,716	14,368				3,629		3,629		L.....	01/08/2009
31428X	10	6	Fedex Corp.....		230.000	19,207	83.510	19,207	17,144				2,063		2,063		L.....	09/08/2011
34354P	10	5	Flowserve Corp.....		210.000	20,857	99.320	20,857	24,348			134	(3,491)		(3,491)		L.....	05/26/2011
34354P	10	5	Flowserve Corp.....		140.000	13,905	99.320	13,905	11,869				2,036		2,036		L.....	10/19/2011
38259P	50	8	Google Inc.....		20.000	12,918	645.900	12,918	11,681				1,039		1,039		L.....	12/01/2009
38259P	50	8	Google Inc.....		50.000	32,295	645.900	32,295	26,817				2,597		2,597		L.....	02/10/2010
38259P	50	8	Google Inc.....		30.000	19,377	645.900	19,377	13,787				1,558		1,558		L.....	07/02/2010
38259P	50	8	Google Inc.....		6.000	3,875	645.900	3,875	3,046				312		312		L.....	06/08/2010
38259P	50	8	Google Inc.....		7.000	4,521	645.900	4,521	3,408				364		364		L.....	07/16/2010
38259P	50	8	Google Inc.....		5.000	3,230	645.900	3,230	2,449				260		260		L.....	07/28/2010
38259P	50	8	Google Inc.....		7.000	4,521	645.900	4,521	3,573				364		364		L.....	09/23/2010
38259P	50	8	Google Inc.....		11.000	7,105	645.900	7,105	5,651				1,454		1,454		L.....	09/09/2011
38259P	50	8	Google Inc.....		5.000	3,230	645.900	3,230	2,729				501		501		L.....	09/20/2011
38259P	50	8	Google Inc.....		4.000	2,584	645.900	2,584	2,198				386		386		L.....	09/23/2011
42809H	10	7	Hess Corp.....		210.000	11,928	56.800	11,928	11,365			286	(4,145)		(4,145)		L.....	06/22/2009
42809H	10	7	Hess Corp.....		70.000	3,976	56.800	3,976	3,620				(1,382)		(1,382)		L.....	08/03/2009
42809H	10	7	Hess Corp.....		300.000	17,040	56.800	17,040	16,046				(5,922)		(5,922)		L.....	08/04/2010
42809H	10	7	Hess Corp.....		320.000	18,176	56.800	18,176	18,516				(340)		(340)		L.....	12/13/2011
50075N	10	4	Kraft Foods Inc.....		860.000	32,130	37.360	32,130	26,073			1,183	5,031		5,031		L.....	05/12/2010
50075N	10	4	Kraft Foods Inc.....		149.000	5,567	37.360	5,567	5,133			43	434		434		L.....	09/12/2011
501044	10	1	Kroger.....		1,050.000	25,431	24.220	25,431	21,401			452	1,953		1,953		L.....	12/11/2009
530555	10	1	Liberty Global Inc.....		370.000	15,181	41.030	15,181	13,131				2,091		2,091		L.....	12/03/2010
57636Q	10	4	Mastercard Inc.....		70.000	26,097	372.820	26,097	16,428				10,410		10,410		L.....	10/20/2010
57636Q	10	4	Mastercard Inc.....		15.000	5,592	372.820	5,592	5,211			4	381		381		L.....	09/20/2011
57636Q	10	4	Mastercard Inc.....		7.000	2,610	372.820	2,610	2,500				110		110		L.....	09/23/2011
57636Q	10	4	Mastercard Inc.....		7.000	2,610	372.820	2,610	2,369				241		241		L.....	09/28/2011

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
							7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			34 CodeF or e i g n	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
61166W 10 1	Monsanto Co.....				60.000	4,204	70.070	4,204	4,682				26		26		L.....	09/18/2009
61166W 10 1	Monsanto Co.....				180.000	12,613	70.070	12,613	10,624				77		77		L.....	05/12/2010
61166W 10 1	Monsanto Co.....				410.000	28,729	70.070	28,729	20,504				176		176		L.....	06/14/2010
61166W 10 1	Monsanto Co.....				36.000	2,523	70.070	2,523	2,690				(167)		(167)		L.....	11/18/2011
61166W 10 1	Monsanto Co.....				35.000	2,452	70.070	2,452	2,554				(101)		(101)		L.....	12/05/2011
615369 10 5	Moody's Corp.....				610.000	20,545	33.680	20,545	20,018				527		527		L.....	11/28/2011
641069 40 6	Nestle S A Sponsored.....			F..	370.000	21,367	57.750	21,367	16,642		1,187		(366)		(366)		L.....	07/02/2008
641069 40 6	Nestle S A Sponsored.....			F..	200.000	11,550	57.750	11,550	6,508				(198)		(198)		L.....	03/03/2009
65248E 10 4	News Corp.....				1,530.000	27,295	17.840	27,295	24,496		145		2,799		2,799		L.....	08/01/2011
641069 40 6	News Corp.....				412.000	7,350	17.840	7,350	6,856		81		494		494		L.....	07/26/2011
641069 40 6	News Corp.....				445.000	7,939	17.840	7,939	7,082				857		857		L.....	09/09/2011
655844 10 8	Norfolk Southern Corp.....				260.000	18,944	72.860	18,944	16,454		643		2,489		2,489		L.....	02/28/2011
N72482 10 7	Qiagen NV Com.....			F..	720.000	9,943	13.810	9,943	14,813				(4,870)		(4,870)		L.....	03/07/2011
N72482 10 7	Qiagen NV Com.....			F..	1,000.000	13,810	13.810	13,810	14,685				(875)		(875)		L.....	09/08/2011
N72482 10 7	Qiagen NV Com.....			F..	340.000	4,695	13.810	4,695	4,799				(103)		(103)		L.....	12/16/2011
747525 10 3	Qualcomm Inc.....				150.000	8,205	54.700	8,205	5,481		620		782		782		L.....	05/12/2010
747525 10 3	Qualcomm Inc.....				400.000	21,880	54.700	21,880	14,313				2,084		2,084		L.....	06/09/2010
747525 10 3	Qualcomm Inc.....				30.000	1,641	54.700	1,641	1,564		211		77		77		L.....	01/10/2011
747525 10 3	Qualcomm Inc.....				70.000	3,829	54.700	3,829	3,839				(10)		(10)		L.....	02/01/2011
747525 10 3	Qualcomm Inc.....				63.000	3,446	54.700	3,446	3,298				148		148		L.....	04/19/2011
747525 10 3	Qualcomm Inc.....				44.000	2,407	54.700	2,407	2,530				(123)		(123)		L.....	11/17/2011
747525 10 3	Qualcomm Inc.....				46.000	2,516	54.700	2,516	2,588				(72)		(72)		L.....	11/22/2011
806857 10 8	Schumberger Ltd.....				350.000	23,909	68.310	23,909	22,838		416		(5,317)		(5,317)		L.....	02/02/2010
806857 10 8	Schumberger Ltd.....				50.000	3,416	68.310	3,416	4,104				(688)		(688)		L.....	05/19/2011
806857 10 8	Schumberger Ltd.....				40.000	2,732	68.310	2,732	2,531		214		(608)		(608)		L.....	05/12/2010
806857 10 8	Schumberger Ltd.....				59.000	4,030	68.310	4,030	3,520				(896)		(896)		L.....	06/16/2010
806857 10 8	Schumberger Ltd.....				53.000	3,620	68.310	3,620	3,255				(805)		(805)		L.....	06/24/2010
806857 10 8	Schumberger Ltd.....				40.000	2,732	68.310	2,732	3,439				(707)		(707)		L.....	06/08/2011
806857 10 8	Schumberger Ltd.....				28.000	1,913	68.310	1,913	2,030				(118)		(118)		L.....	09/09/2011
808513 10 5	Charles Schwab Corp.....				170.000	1,914	11.260	1,914	2,451		721		(995)		(995)		L.....	08/20/2010
808513 10 5	Charles Schwab Corp.....				470.000	5,292	11.260	5,292	8,195				(2,750)		(2,750)		L.....	12/31/2010
808513 10 5	Charles Schwab Corp.....				2,580.000	29,051	11.260	29,051	29,753				(702)		(702)		L.....	09/08/2011
844741 10 8	Southwest Airlines Co.....				2,110.000	18,062	8.560	18,062	24,002		47		(9,326)		(9,326)		L.....	12/30/2009
844741 10 8	Southwest Airlines Co.....				390.000	3,338	8.560	3,338	4,548				(1,724)		(1,724)		L.....	09/08/2010
844741 10 8	Southwest Airlines Co.....				390.000	3,338	8.560	3,338	4,461				(1,123)		(1,123)		L.....	06/30/2011
844741 10 8	Southwest Airlines Co.....				1,320.000	11,299	8.560	11,299	11,002				297		297		L.....	12/13/2011
857477 10 3	State Street Corp.....				670.000	27,008	40.310	27,008	31,616		405		(4,608)		(4,608)		L.....	01/28/2011
857477 10 3	State Street Corp.....				240.000	9,674	40.310	9,674	7,997				1,677		1,677		L.....	09/08/2011
887317 30 3	Time Warner Inc.....				950.000	34,333	36.140	34,333	28,143		1,401		3,772		3,772		L.....	07/02/2010
887317 30 3	Time Warner Inc.....				540.000	19,516	36.140	19,516	17,352				2,144		2,144		L.....	11/09/2010
892331 30 7	Toyota Motor Corp.....				210.000	13,887	66.130	13,887	16,857		108		(2,970)		(2,970)		L.....	06/17/2011
892331 30 7	Toyota Motor Corp.....				50.000	3,307	66.130	3,307	3,382				(76)		(76)		L.....	12/13/2011

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 F o r e i g n			7	8		10	11	12	13	14	15	16			
CUSIP Identification		Description			Code		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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
904767	70	4	Unilever Corp.....		F..		1,100.000	36,872	33.520	36,872	35,295		1,364		2,904		2,904		L.....	12/30/2009
911312	10	6	United Parcel Service Inc.....				130.000	9,515	73.190	9,515	7,882		801		79		79		L.....	07/23/2008
911312	10	6	United Parcel Service Inc.....				200.000	14,638	73.190	14,638	9,038				122		122		L.....	02/19/2009
911312	10	6	United Parcel Service Inc.....				78.000	5,709	73.190	5,709	5,221				48		48		L.....	10/20/2010
92769L	10	1	Virgin Media Inc.....				1,330.000	28,435	21.380	28,435	29,437		53		(1,002)		(1,002)		L.....	12/05/2011
92769L	10	1	Virgin Media Inc.....				280.000	5,986	21.380	5,986	5,946				41		41		L.....	12/13/2011
92826C	83	9	VISA Inc.....				200.000	20,306	101.530	20,306	15,404				6,230		6,230		L.....	11/23/2010
92826C	83	9	VISA Inc.....				60.000	6,092	101.530	6,092	4,260				1,869		1,869		L.....	12/30/2010
939640	10	8	Waters Corp.....				190.000	14,070	74.050	14,070	14,030				40		40		L.....	12/16/2011
G95089	10	1	Weatherford International Ltd.....		F..		1,180.000	17,275	14.640	17,275	20,125				(9,629)		(9,629)		L.....	11/04/2008
G95089	10	1	Weatherford International Ltd.....		F..		260.000	3,806	14.640	3,806	2,806				(2,122)		(2,122)		L.....	02/10/2009
015271	10	9	Alexandria RE Equities Inc.....				90.000	6,207	68.970	6,207	5,472		42		736		736		L.....	09/27/2011
09063H	10	7	Biomed Realty Trust Inc.....				340.000	6,147	18.080	6,147	6,022		68		126		126		L.....	09/08/2011
22002T	10	8	Corporate Office Properties.....				240.000	5,102	21.260	5,102	6,033		99		(931)		(931)		L.....	09/08/2011
22002T	10	8	Corporate Office Properties.....				90.000	1,913	21.260	1,913	1,922				(9)		(9)		L.....	12/13/2011
253868	10	3	Digital Realty Trust Inc.....				100.000	6,667	66.670	6,667	5,686		68		981		981		L.....	09/15/2011
26613Q	10	6	Dupont Fabros Tech Inc.....				280.000	6,782	24.220	6,782	6,142		34		640		640		L.....	09/08/2011
00090*	10	1	ACLI Acquistion Corp.....				2,000.000	237,760	118.880	237,760	120,660				50,800		50,800		U.....	03/21/2003
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....								1,792,645	XXX.....	1,792,645	1,598,820	0	15,528	0	6,301	0	6,301	0	XXX.....	XXX.....
Common Stocks - Mutual Funds																				
56382P	56	7	M & N Emerging Markets.....				3,105.000	30,553	9.840	30,553	31,050		39		(497)		(497)		L.....	11/11/2011
56382P	56	7	M & N Emerging Markets.....				4.037	40	9.840	40	39				1		1		L.....	12/15/2011
56382P	57	5	M & N Inflation Focus.....				2,976.000	29,611	9.950	29,611	29,492				119		119		L.....	09/13/2011
56382P	57	5	M & N Inflation Focus.....				527.631	5,250	9.950	5,250	5,034				216		216		L.....	12/20/2011
56382P	64	1	M & N Real Estate.....				3,453.941	43,692	12.650	43,692	39,789				242		242		L.....	05/10/2010
56382P	64	1	M & N Real Estate.....				3.508	44	12.650	44	45						0		L.....	09/15/2010
56382P	64	1	M & N Real Estate.....				166.325	2,104	12.650	2,104	2,003				12		12		L.....	12/15/2010
56382P	64	1	M & N Real Estate.....				2,251.456	28,481	12.650	28,481	27,873				608		608		L.....	09/06/2011
56382P	64	1	M & N Real Estate.....				58.376	738	12.650	738	729		729		10		10		L.....	09/15/2011
56382P	64	1	M & N Real Estate.....				206.841	2,617	12.650	2,617	2,341				275		275		L.....	10/05/2011
56382P	64	1	M & N Real Estate.....				74.165	938	12.650	938	892		892		46		46		L.....	12/15/2011
56382P	64	1	M & N Real Estate.....				151.904	1,922	12.650	1,922	1,827		1,827		94		94		L.....	12/15/2011
301722	10	4	M & N Small Cap Series.....				4,299.540	35,944	8.360	35,944	59,029				(3,999)		(3,999)		L.....	04/28/2008
301722	10	4	M & N Small Cap Series.....				3,658.000	30,581	8.360	30,581	18,839				(3,402)		(3,402)		L.....	01/08/2009
301722	87	2	M & N Technology Series.....				3,889.947	40,183	10.330	40,183	35,074				(5,057)		(5,057)		L.....	09/16/2008
301722	87	2	M & N Technology Series.....				1,528.731	15,792	10.330	15,792	9,600				(1,988)		(1,988)		L.....	01/08/2009
301722	87	2	M & N Technology Series.....				53.225	550	10.330	550	540		540		10		10		L.....	12/15/2011
563821	21	4	M & N Technology Series.....				1,332.248	13,762	10.330	13,762	13,336				426		426		L.....	12/22/2011
301722	51	8	M & N International Series.....				10,408.303	79,103	7.600	79,103	107,165		1,272		(13,010)		(13,010)		L.....	12/16/2008
301722	51	8	M & N International Series.....				1,952.623	14,840	7.600	14,840	13,044				(2,441)		(2,441)		L.....	01/08/2009
301722	51	8	M & N International Series.....				0.443	3	7.600	3	4				(1)		(1)		L.....	09/16/2009
301722	51	8	M & N International Series.....				17.722	135	7.600	135	148				(22)		(22)		L.....	09/16/2009

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 Identification	Description			Code	F o r e i g n	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
E12.4	301722	51	8			M & N International Series.....	613.417	4,662	7,600	4,662	5,073			(767)		(767)		L.....	12/15/2009
	301722	51	8			M & N International Series.....	70.744	538	7,600	538	604			(88)		(88)		L.....	09/15/2010
	301722	51	8			M & N International Series.....	737.495	5,605	7,600	5,605	6,409			(922)		(922)		L.....	12/15/2010
	301722	51	8			M & N International Series.....	20.433	155	7,600	155	163	163		(8)		(8)		L.....	09/15/2011
	301722	51	8			M & N International Series.....	170.907	1,299	7,600	1,299	1,272			27		27		L.....	09/15/2011
	301722	49	2			M & N World Opportunity.....	2,604.004	17,265	6,630	17,265	30,980	3,271		(5,156)		(5,156)		L.....	12/16/2008
	301722	49	2			M & N World Opportunity.....	3,149.839	20,883	6,630	20,883	19,120			(6,237)		(6,237)		L.....	01/06/2009
	301722	49	2			M & N World Opportunity.....	53.493	355	6,630	355	427			(106)		(106)		L.....	09/16/2009
	301722	49	2			M & N World Opportunity.....	34.207	227	6,630	227	272			(68)		(68)		L.....	12/15/2009
	301722	49	2			M & N World Opportunity.....	58.726	389	6,630	389	469			(116)		(116)		L.....	09/15/2010
	301722	49	2			M & N World Opportunity.....	233.769	1,550	6,630	1,550	1,968			(463)		(463)		L.....	12/15/2010
	301722	49	2			M & N World Opportunity.....	63.912	424	6,630	424	479	479		(56)		(56)		L.....	09/15/2011
	301722	49	2			M & N World Opportunity.....	231.050	1,532	6,630	1,532	1,486	1,486		46		46		L.....	09/15/2011
	301722	49	2			M & N World Opportunity.....	277.703	1,841	6,630	1,841	1,786	1,786		56		56		L.....	09/15/2011
	301722	44	3			M & N Ohio Tax Exempt.....	7,431.143	80,033	10,770	80,033	74,945	2,511		3,493		3,493		L.....	12/16/2008
	301722	44	3			M & N Ohio Tax Exempt.....	174.051	1,875	10,770	1,875	1,761			82		82		L.....	03/17/2009
	301722	44	3			M & N Ohio Tax Exempt.....	174.394	1,878	10,770	1,878	1,777			82		82		L.....	06/16/2009
	301722	44	3			M & N Ohio Tax Exempt.....	166.304	1,791	10,770	1,791	1,793			78		78		L.....	09/16/2009
	301722	44	3			M & N Ohio Tax Exempt.....	78.717	848	10,770	848	849			37		37		L.....	09/16/2009
	301722	44	3			M & N Ohio Tax Exempt.....	300.477	3,236	10,770	3,236	3,194			141		141		L.....	12/15/2009
	301722	44	3			M & N Ohio Tax Exempt.....	133.759	1,441	10,770	1,441	1,433			63		63		L.....	03/15/2010
	563821	68	5			M & N Ohio Tax Exempt.....	8,964.323	96,546	10,770	96,546	96,456			4,213		4,213		L.....	05/10/2010
	301722	44	3			M & N Ohio Tax Exempt.....	114.304	1,231	10,770	1,231	1,220			54		54		L.....	06/15/2010
	301722	44	3			M & N Ohio Tax Exempt.....	127.083	1,369	10,770	1,369	1,403			60		60		L.....	09/15/2010
	301722	44	3			M & N Ohio Tax Exempt.....	208.432	2,245	10,770	2,245	2,120			98		98		L.....	12/15/2010
	301722	44	3			M & N Ohio Tax Exempt.....	119.723	1,289	10,770	1,289	1,251			38		38		L.....	03/15/2011
	301722	44	3			M & N Ohio Tax Exempt.....	117.709	1,268	10,770	1,268	1,259			8		8		L.....	06/15/2011
	301722	44	3			M & N Ohio Tax Exempt.....	116.519	1,255	10,770	1,255	1,268	1,268		(13)		(13)		L.....	09/15/2011
	301722	44	3			M & N Ohio Tax Exempt.....	41.108	443	10,770	443	732	732		(290)		(290)		L.....	09/15/2011
	301722	44	3			M & N Ohio Tax Exempt.....	68.287	735	10,770	735	441	441		294		294		L.....	09/15/2011
	301722	44	3			M & N Ohio Tax Exempt.....	235.948	2,541	10,770	2,541	2,532	2,532		9		9		L.....	09/15/2011
	563821	68	5			M & N Ohio Tax Exempt.....	3,180.000	34,249	10,770	34,249	34,153			95		95		L.....	12/20/2011
	301722	34	4			M & N Life Sciences Series.....	3,424.720	37,501	10,950	37,501	46,273			(4,212)		(4,212)		L.....	09/16/2008
	301722	34	4			M & N Life Sciences Series.....	2,817.173	30,848	10,950	30,848	20,171			(3,465)		(3,465)		L.....	01/08/2009
	563821	79	2			M & N Life Sciences Series.....	730.337	7,997	10,950	7,997	9,100			(1,103)		(1,103)		L.....	02/18/2011
	563821	79	2			M & N Life Sciences Series.....	214.464	2,348	10,950	2,348	2,258	2,258		90		90		L.....	12/15/2011
	563821	80	0			M & N Financial Series.....	3,895.472	20,568	5,280	20,568	52,548			(2,181)		(2,181)		L.....	12/16/2008
	563821	80	0			M & N Financial Series.....	3,778.476	19,950	5,280	19,950	19,535			(2,116)		(2,116)		L.....	01/08/2009
	563821	80	0			M & N Financial Series.....	255.481	1,349	5,280	1,349	1,382			(143)		(143)		L.....	12/15/2009
	563821	80	0			M & N Financial Series.....	3,466.713	18,304	5,280	18,304	17,126			(1,941)		(1,941)		L.....	05/21/2009
	563821	80	0			M & N Financial Series.....	14.676	77	5,280	77	81			(8)		(8)		L.....	09/16/2009
	563821	80	0			M & N Financial Series.....	3.521	19	5,280	19	19			(2)		(2)		L.....	09/15/2010

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 Identification	Description			Code	n	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
563821 80 0	M & N Financial Series.....			.....	....	.....141,349	746	5,280	746	818	.....	.....	.....	.....(79)	.....	.....(79)	.....	L.....	12/15/2010
563821 80 0	M & N Financial Series.....			.....	....	.....206,041	1,088	5,280	1,088	1,045	.....	.....1,045	.....	.....43	.....	.....43	.....	L.....	12/15/2011
92999999.	Total - Common Stocks - Mutual Funds.....						808,676	XXX.....	808,676	867,344	0	23,271	0	(48,791)	0	(48,791)	0	...XXX.....	...XXX.....
97999999.	Total - Common Stock.....						2,601,321	XXX.....	2,601,321	2,466,164	0	38,799	0	(42,490)	0	(42,490)	0	...XXX.....	...XXX.....
98999999.	Total - Preferred and Common Stock.....						2,601,321	XXX.....	2,601,321	2,466,164	0	38,799	0	(42,490)	0	(42,490)	0	...XXX.....	...XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$.....237,760.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description			3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
3137EA CL 1	FHLMC Refinance Bond.....			11/01/2011	Fidelity.....			11,480	8,000	.69
3134A4 KX 1	FHLMC Refinance Bond.....			11/01/2011	Fidelity.....			11,096	8,000	.147
3137EA CL 1	FHLMC Refinance Bond.....			10/27/2011	Fidelity.....			105,021	104,000	.452
31359M EU 3	FNMA.....			11/01/2011	Fidelity.....			10,816	8,000	.231
31359M FP 3	FNMA.....			11/01/2011	Fidelity.....			11,972	8,000	.267
31359M GK 3	FNMA.....			11/01/2011	Fidelity.....			11,344	8,000	.244
13198A 6F 4	FNMA.....			05/16/2011	Fidelity.....			95,946	96,000	.138
912828 PJ 3	US Treasury Note.....			02/17/2011	Fidelity.....			270,412	282,000	.842
912828 JM 3	US Treasury Note.....			12/21/2011	Fidelity.....			294,612	280,000	1,960
3137EA CT 4	FHLMC.....			05/18/2011	BOFA.....			198,732	194,000	.539
3135G0 DW 0	FNMA.....			12/12/2011	DBAB.....			845,476	845,000	.616
912828 ND 8	US Treasury Note.....			03/10/2011	DBAB.....			170,618	169,000	1,879
912828 ND 8	US Treasury Note.....			03/18/2011	BOFA.....			231,358	225,000	2,676
912828 ND 8	US Treasury Note.....			03/24/2011	Fidelity.....			148,980	145,000	1,808
912828 ND 8	US Treasury Note.....			07/27/2011	BCCM.....			63,775	60,000	.417
912828 ND 8	US Treasury Note.....			07/27/2011	BDIR.....			69,107	65,000	.451
912828 ND 8	US Treasury Note.....			08/02/2011	GCAP.....			43,225	40,000	.301
912828 ND 8	US Treasury Note.....			09/06/2011	GCAP.....			371,702	325,000	3,524
912828 QA 1	US Treasury Note.....			06/20/2011	GSCO.....			300,848	290,000	1,494
912828 QA 1	US Treasury Note.....			09/06/2011	GSCO.....			213,693	200,000	1,955
912828 QA 1	US Treasury Note.....			09/14/2011	GSCO.....			181,894	170,000	1,745
912828 QS 2	US Treasury Note.....			09/06/2011	CHSI.....			303,747	300,000	.808
912828 QS 2	US Treasury Note.....			10/13/2011	DBAB.....			155,849	154,000	.379
912828 RL 6	US Treasury Note.....			11/22/2011	CAPM.....			275,698	275,000	.143
912828 RA 0	US Treasury Note.....			12/12/2011	BOFA.....			872,266	870,000	1,463
0599999.	Total - Bonds - U.S. Government.....							5,269,667	5,129,000	24,548
Bonds - U.S. Special Revenue and Special Assessment										
31416W H3 9	FNMA.....			04/29/2011	BOFA.....			139,124	158,478	.572
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							139,124	158,478	.572
Bonds - Industrial and Miscellaneous										
49328C AA 3	Key Bank.....			02/28/2011	Fidelity.....			155,587	150,000	.973
69351C AC 7	PNC Funding Corp.....			05/27/2011	Fidelity.....			91,998	90,000	.891
05531F AA 1	BB & T Corp.....			03/08/2011	FBSB.....			187,756	170,000	3,445
06051G DZ 9	Bank of America Corp.....			03/18/2011	WCHV.....			174,478	150,000	3,399
073902 PR 3	Bear Stearns Cos Inc.....			03/07/2011	CHSI.....			170,864	150,000	4,133
073902 PR 3	Bear Stearns Cos Inc.....			11/25/2011	CHSI.....			11,088	10,000	.94
097023 BB 0	Boeing Cap Corp.....			01/18/2011	PARI.....			168,020	165,000	.662
14912L 4C 2	Caterpillar Fin Svcs.....			02/07/2011	FBCO.....			196,734	175,000	3,255
126408 GD 9	CSX Corp.....			08/05/2011	FBCO.....			179,434	165,000	.101
36962G ZY 3	General Electric Cap Corp.....			03/29/2011	WELL.....			176,145	180,000	.284
40414L AD 1	HCP Inc.....			03/21/2011	MSCO.....			174,707	170,000	1,447
786514 BQ 1	Safeway Inc.....			01/14/2011	FBCO.....			172,014	155,000	3,202
88732J AH 1	Time Warner Cable Inc.....			06/20/2011	NFSC.....			11,338	10,000	.80
89233P 5F 9	Toyota Motor Credit Corp.....			09/15/2011	PARI.....			174,579	175,000	
929903 DT 6	Wachovia Corp.....			02/15/2011	WCHV.....			176,574	160,000	1,533
3899999.	Total - Bonds - Industrial and Miscellaneous.....							2,221,316	2,075,000	23,499

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	
8399997. Total - Bonds - Part 3.....										7,630,107		7,362,478		48,619	
8399998. Total - Bonds - Summary Item from Part 5.....										4,787,029		4,726,523		13,405	
8399999. Total - Bonds.....										12,417,136		12,089,001		62,024	
Common Stocks - Industrial and Miscellaneous															
00164V	10	3	AMC Networks Inc.....		07/13/2011	Fidelity.....		480.000		18,492		XXX			
00164V	10	3	AMC Networks Inc.....		07/28/2011	Fidelity.....		70.000		2,687		XXX			
023135	10	6	Amazon.com Inc.....		12/02/2011	Fidelity.....		110.000		21,213		XXX			
023135	10	6	Amazon.com Inc.....		06/29/2011	Fidelity.....		18.000		3,507		XXX			
023135	10	6	Amazon.com Inc.....		09/09/2011	Fidelity.....		11.000		2,300		XXX			
025816	10	9	American Express Co.....		05/27/2011	Fidelity.....		67.000		3,395		XXX			
025816	10	9	American Express Co.....		06/21/2011	Fidelity.....		87.000		4,209		XXX			
025816	10	9	American Express Co.....		06/27/2011	Fidelity.....		55.000		2,759		XXX			
052769	10	6	Autodesk Inc.....		09/08/2011	Fidelity.....		250.000		6,517		XXX			
057224	10	7	Baker Hughes Inc.....		12/13/2011	Fidelity.....		130.000		6,421		XXX			
064058	10	0	Bank of New York.....		05/10/2011	Fidelity.....		840.000		24,116		XXX			
064058	10	0	Bank of New York.....		12/13/2011	Fidelity.....		240.000		4,615		XXX			
075887	10	9	Becton Dickinson Co.....		12/13/2011	Fidelity.....		50.000		3,653		XXX			
101137	10	7	Boston Scientific Corp.....		06/10/2011	Fidelity.....		3,160.000		21,807		XXX			
143658	30	0	Carnival Corp.....		03/28/2011	Fidelity.....		40.000		1,553		XXX			
143658	30	0	Carnival Corp.....		09/08/2011	Fidelity.....		670.000		20,575		XXX			
143658	30	0	Carnival Corp.....		12/13/2011	Fidelity.....		340.000		11,387		XXX			
156782	10	4	Cerner Corp.....		03/01/2011	Fidelity.....		140.000		6,848		XXX			
156782	10	4	Cerner Corp.....		06/27/2011	Fidelity.....		150.000		6,848		XXX			
17275R	10	2	Cisco Systems.....		10/12/2011	Fidelity.....		150.000		2,491		XXX			
17275R	10	2	Cisco Systems.....		10/13/2011	Fidelity.....		146.000		2,500		XXX			
17275R	10	2	Cisco Systems.....		11/16/2011	Fidelity.....		125.000		2,383		XXX			
219350	10	5	Coming Inc.....		09/08/2011	Fidelity.....		2,130.000		29,889		XXX			
219350	10	5	Coming Inc.....		12/13/2011	Fidelity.....		440.000		5,996		XXX			
254687	10	6	Walt Disney.....		03/04/2011	Fidelity.....		90.000		3,888		XXX			
254709	10	8	Discover Financial Svcs.....		05/24/2011	Fidelity.....		290.000		7,436		XXX			
254709	10	8	Discover Financial Svcs.....		09/08/2011	Fidelity.....		730.000		17,672		XXX			
25490A	10	1	DirecTV.com.....		12/15/2011	Fidelity.....		640.000		29,382		XXX			
25490A	10	1	DirecTV.com.....		09/30/2011	Fidelity.....		63.000		2,807		XXX			
268648	10	2	EMC Corp.....		04/26/2011	Fidelity.....		107.000		3,014		XXX			
268648	10	2	EMC Corp.....		05/17/2011	Fidelity.....		130.000		3,617		XXX			
268648	10	2	EMC Corp.....		10/21/2011	Fidelity.....		103.000		2,460		XXX			
268648	10	2	EMC Corp.....		10/27/2011	Fidelity.....		94.000		2,283		XXX			
31428X	10	6	Fedex Corp.....		09/08/2011	Fidelity.....		230.000		17,144		XXX			
34354P	10	5	Flowserve Corp.....		05/26/2011	Fidelity.....		210.000		24,348		XXX			
34354P	10	5	Flowserve Corp.....		10/19/2011	Fidelity.....		140.000		11,869		XXX			
38259P	50	8	Google Inc.....		09/09/2011	Fidelity.....		11.000		5,651		XXX			
38259P	50	8	Google Inc.....		09/20/2011	Fidelity.....		5.000		2,729		XXX			
38259P	50	8	Google Inc.....		09/23/2011	Fidelity.....		4.000		2,198		XXX			
42809H	10	7	Hess Corp.....		12/13/2011	Fidelity.....		320.000		18,516		XXX			
50075N	10	4	Kraft Foods Inc.....		09/12/2011	Fidelity.....		149.000		5,133		XXX			
57636Q	10	4	Mastercard Inc.....		09/20/2011	Fidelity.....		15.000		5,211		XXX			
57636Q	10	4	Mastercard Inc.....		09/23/2011	Fidelity.....		7.000		2,500		XXX			

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
E13.2	57636Q 10 4 Mastercard Inc.....		09/28/2011	Fidelity.....	7.000	2.369	XXX.	
	61166W 10 1 Monsanto Co.....		11/18/2011	Fidelity.....	36.000	2.690	XXX.	
	61166W 10 1 Monsanto Co.....		12/05/2011	Fidelity.....	35.000	2.554	XXX.	
	615369 10 5 Moodys Corp.....		11/28/2011	Fidelity.....	610.000	20.018	XXX.	
	641069 40 6 News Corp.....		08/01/2011	Fidelity.....	1,530.000	24.496	XXX.	
	641069 40 6 News Corp.....		07/26/2011	Fidelity.....	412.000	6.856	XXX.	
	641069 40 6 News Corp.....		09/09/2011	Fidelity.....	445.000	7.082	XXX.	
	655844 10 8 Norfolk Southern Corp.....		02/28/2011	Fidelity.....	260.000	16.454	XXX.	
	N72482 10 7 Qiagen NV Com.....	F.	03/07/2011	Fidelity.....	720.000	14.813	XXX.	
	N72482 10 7 Qiagen NV Com.....		09/08/2011	Fidelity.....	1,000.000	14.685	XXX.	
	N72482 10 7 Qiagen NV Com.....		12/16/2011	Fidelity.....	340.000	4.799	XXX.	
	747525 10 3 Qualcomm Inc.....		01/10/2011	Fidelity.....	30.000	1.564	XXX.	
	747525 10 3 Qualcomm Inc.....		02/01/2011	Fidelity.....	70.000	3.839	XXX.	
	747525 10 3 Qualcomm Inc.....		04/19/2011	Fidelity.....	63.000	3.298	XXX.	
	747525 10 3 Qualcomm Inc.....		11/17/2011	Fidelity.....	44.000	2.530	XXX.	
	747525 10 3 Qualcomm Inc.....		11/22/2011	Fidelity.....	46.000	2.588	XXX.	
	806857 10 8 Schumberger Ltd.....		05/19/2011	Fidelity.....	50.000	4.104	XXX.	
	806857 10 8 Schumberger Ltd.....		06/08/2011	Fidelity.....	40.000	3.439	XXX.	
	806857 10 8 Schumberger Ltd.....		09/09/2011	Fidelity.....	28.000	2.030	XXX.	
	808513 10 5 Charles Schwab Corp.....		09/08/2011	Fidelity.....	2,580.000	29.753	XXX.	
	844741 10 8 Southwest Airlines Co.....		06/30/2011	Fidelity.....	390.000	4.461	XXX.	
	844741 10 8 Southwest Airlines Co.....		12/13/2011	Fidelity.....	1,320.000	11.002	XXX.	
	857477 10 3 State Street Corp.....		01/28/2011	Fidelity.....	670.000	31.616	XXX.	
	857477 10 3 State Street Corp.....		09/08/2011	Fidelity.....	240.000	7.997	XXX.	
	892331 30 7 Toyota Motor Corp.....		06/17/2011	Fidelity.....	210.000	16.857	XXX.	
	892331 30 7 Toyota Motor Corp.....		12/13/2011	Fidelity.....	50.000	3.382	XXX.	
	92769L 10 1 Virgin Media Inc.....		12/05/2011	Fidelity.....	1,330.000	29.437	XXX.	
	92769L 10 1 Virgin Media Inc.....		12/13/2011	Fidelity.....	280.000	5.946	XXX.	
	939640 10 8 Waters Corp.....		12/16/2011	Fidelity.....	190.000	14.030	XXX.	
	015271 10 9 Alexandria RE Equities Inc.....		09/27/2011	Fidelity.....	90.000	5.472	XXX.	
	09063H 10 7 Biomed Realty Trust Inc.....		09/08/2011	Fidelity.....	340.000	6.022	XXX.	
	22002T 10 8 Corporate Office Properties.....		09/08/2011	Fidelity.....	240.000	6.033	XXX.	
	22002T 10 8 Corporate Office Properties.....		12/13/2011	Fidelity.....	90.000	1.922	XXX.	
	253868 10 3 Digital Realty Trust Inc.....		09/15/2011	Fidelity.....	100.000	5.686	XXX.	
	26613Q 10 6 Dupont Fabros Tech Inc.....		09/08/2011	Fidelity.....	280.000	6.142	XXX.	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					709.985	XXX.	0
Common Stocks - Mutual Funds								
56382P 56 7	M & N Emerging Markets.....		11/11/2011	Fidelity.....	3,105.000	31.050	XXX.	
56382P 56 7	M & N Emerging Markets.....		12/15/2011	Fidelity.....	4.037	39	XXX.	
56382P 57 5	M & N Inflation Focus.....		09/13/2011	Fidelity.....	2,976.000	29.492	XXX.	
56382P 57 5	M & N Inflation Focus.....		12/20/2011	Fidelity.....	527.631	5.034	XXX.	
56382P 64 1	M & N Real Estate.....		09/06/2011	Fidelity.....	2,251.456	27.873	XXX.	
56382P 64 1	M & N Real Estate.....		09/15/2011	Fidelity.....	58.376	729	XXX.	
56382P 64 1	M & N Real Estate.....		10/05/2011	Fidelity.....	206.841	2.341	XXX.	
56382P 64 1	M & N Real Estate.....		12/15/2011	Fidelity.....	74.165	892	XXX.	
56382P 64 1	M & N Real Estate.....		12/15/2011	Fidelity.....	151.904	1,827	XXX.	

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
301722 87 2	M & N Technology Series.....		12/15/2011	Fidelity.....	53.225	540	XXX.	
301722 87 2	M & N Technology Series.....		12/22/2011	Fidelity.....	1,332.248	13,336	XXX.	
301722 51 8	M & N International Series.....		09/15/2011	Fidelity.....	20.433	163	XXX.	
301722 51 8	M & N International Series.....		09/15/2011	Fidelity.....	170.907	1,272	XXX.	
301722 49 2	M & N World Opportunity.....		09/15/2011	Fidelity.....	63.912	479	XXX.	
301722 49 2	M & N World Opportunity.....		09/15/2011	Fidelity.....	231.050	1,486	XXX.	
301722 49 2	M & N World Opportunity.....		09/15/2011	Fidelity.....	277.703	1,786	XXX.	
301722 44 3	M & N Ohio Tax Exempt.....		03/15/2011	Fidelity.....	119.723	1,251	XXX.	
301722 44 3	M & N Ohio Tax Exempt.....		06/15/2011	Fidelity.....	117.709	1,259	XXX.	
301722 44 3	M & N Ohio Tax Exempt.....		09/15/2011	Fidelity.....	116.519	1,268	XXX.	
301722 44 3	M & N Ohio Tax Exempt.....		09/15/2011	Fidelity.....	41.108	732	XXX.	
301722 44 3	M & N Ohio Tax Exempt.....		09/15/2011	Fidelity.....	68.287	441	XXX.	
301722 44 3	M & N Ohio Tax Exempt.....		09/15/2011	Fidelity.....	235.948	2,532	XXX.	
563821 68 5	M & N Ohio Tax Exempt.....		12/20/2011	Fidelity.....	3,180.000	34,153	XXX.	
563821 79 2	M & N Life Sciences Series.....		02/18/2011	Fidelity.....	730.337	9,100	XXX.	
563821 79 2	M & N Life Sciences Series.....		12/15/2011	Fidelity.....	214.464	2,258	XXX.	
563821 80 0	M & N Financial Series.....		12/15/2011	Fidelity.....	206.041	1,045	XXX.	
9299999.	Total - Common Stocks - Mutual Funds.....					172,378	XXX.	0
9799997.	Total - Common Stocks - Part 3.....					882,363	XXX.	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					576,189	XXX.	
9799999.	Total - Common Stocks.....					1,458,552	XXX.	0
9899999.	Total - Preferred and Common Stocks.....					1,458,552	XXX.	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					13,875,688	XXX.	62,024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date

Bonds - U.S. Government

31398A	BX	9	FNMA	03/25/2011.	Fidelity		16,014	15,000	15,178	15,053		(6)	(6)	15,047		967	967	258	05/18/2012.		
31359M	TG	8	FNMA	03/25/2011.	Fidelity		77,529	70,000	74,283	72,085	(119)	(119)	71,966		5,563	5,563		10/15/2013.			
313588	CF	0	FNMA	02/23/2011.	Fidelity		272,000	272,000	271,747	271,824	176	176	272,000			0		02/23/2011.			
912827	6T	4	US Treasury Note	02/15/2011.	G X Clarke		162,000	162,000	161,848	162,262	(262)	(262)	162,000			0	4,050	02/15/2011.			
912828	JH	4	US Treasury Note	02/11/2011.	Fidelity		121,201	115,000	124,164	122,199	(150)	(150)	122,049		(848)	(848)	2,250	08/15/2018.			
3133XM	Q8	7	FHLB	03/18/2011.	BARX		357,698	315,000	315,000	316,603	(37)	(37)	316,566		41,132	41,132	5,294	11/17/2017.			
31398A	U3	4	FNMA	05/18/2011.	DBAB		200,110	194,000	200,935	200,926	(494)	(494)	200,432		(322)	(322)	6,591	07/28/2015.			
31398A	U3	4	FNMA	04/29/2011.	DBAB		164,639	161,000	166,755	166,003	(267)	(267)	165,736		(1,097)	(1,097)		07/28/2015.			
31398A	ZN	5	FNMA	11/23/2011.	BARX		360,000	360,000	361,136	360,602	(602)	(602)	360,000			0	3,600	11/23/2011.			
31398A	T4	4	FNMA	01/11/2011.	BOFA		25,333	25,000	25,135	25,114	(4)	(4)	25,111		222	222	28	06/26/2013.			
31398A	T4	4	FNMA	01/11/2011.	BOFA		861,315	850,000	860,779	859,390	(311)	(311)	859,079		2,236	2,236	850	06/26/2013.			
31398A	T4	4	FNMA	01/11/2011.	BOFA		91,198	90,000	91,828	91,711	(57)	(57)	91,655		(457)	(457)	30	06/26/2013.			
912828	KD	1	US Treasury Note	03/16/2011.	Fidelity		69,208	70,000	65,507	65,926	80	80	66,006		3,203	3,203	9,244	02/15/2019.			
912828	KD	1	US Treasury Note	03/16/2011.	Fidelity		79,095	80,000	77,809	77,681	45	45	77,726		1,369	1,369		02/15/2019.			
912828	KD	1	US Treasury Note	03/17/2011.	Fidelity		9,997	10,000	9,726	10,020		0	10,019		(22)	(22)		02/15/2019.			
912828	KD	1	US Treasury Note	03/17/2011.	Fidelity		89,973	90,000	87,990	88,094	37	37	88,131		1,841	1,841		02/15/2019.			
912828	KD	1	US Treasury Note	03/17/2011.	Fidelity		69,979	70,000	68,843	68,261	34	34	68,295		1,684	1,684		02/15/2019.			
912828	KD	1	US Treasury Note	03/25/2011.	Fidelity		34,364	35,000	34,422	35,103	(2)	(2)	35,101		(737)	(737)		02/15/2019.			
912828	KD	1	US Treasury Note	03/25/2011.	Fidelity		121,747	124,000	121,032	121,216	54	54	121,271		476	476		02/15/2019.			
912828	KD	1	US Treasury Note	03/25/2011.	Fidelity		20,618	21,000	20,900	20,649	7	7	20,656		(37)	(37)		02/15/2019.			
912828	KD	1	US Treasury Note	11/22/2011.	Fidelity		28,269	26,000	25,876	26,139	(14)	(14)	26,125		2,144	2,144		02/15/2019.			
912828	KD	1	US Treasury Note	11/22/2011.	Fidelity		27,181	25,000	26,023	25,995	(102)	(102)	25,893		1,288	1,288		02/15/2019.			
912828	NN	6	US Treasury Note	03/25/2011.	Fidelity		642,453	640,000	645,365	645,019	(314)	(314)	644,705		(2,252)	(2,252)	6,135	07/15/2013.			
912828	NN	6	US Treasury Note	01/13/2011.	Fidelity		175,786	175,000	176,427	176,281	(42)	(42)	176,240		(454)	(454)		07/15/2013.			
912828	NN	6	US Treasury Note	03/04/2011.	Fidelity		170,159	170,000	171,425	171,177	(74)	(74)	171,103		(944)	(944)	225	07/15/2013.			
912828	MK	3	US Treasury Note	03/24/2011.	Fidelity		88,632	85,000	91,113	90,872	(153)	(153)	90,719		(2,087)	(2,087)	1,710	01/31/2017.			
912828	NM	8	US Treasury Note	08/02/2011.	Fidelity		45,662	40,000	37,379	33,512	393	393	33,905		11,757	11,757	2,126	07/15/2020.			
912828	NM	8	US Treasury Note	07/27/2011.	Fidelity		72,619	65,000	72,096	72,096	(146)	(146)	71,950		668	668		07/15/2020.			
912828	NM	8	US Treasury Note	07/27/2011.	Fidelity		67,046	60,000	66,550	66,550	(135)	(135)	66,416		630	630		07/15/2020.			
912828	NQ	9	US Treasury Note	02/03/2011.	Fidelity		95,173	95,000	95,347	95,333	(33)	(33)	95,299		(127)	(127)	297	07/31/2012.			
912828	PJ	3	US Treasury Note	06/20/2011.	Fidelity		275,688	275,000	266,525	266,165	1,172	1,172	267,337		8,351	8,351	2,166	11/30/2015.			
912828	PJ	3	US Treasury Note	03/24/2011.	Fidelity		229,536	235,000	227,258	228,097	223	223	228,320		1,217	1,217	1,012	11/30/2015.			
912828	PJ	3	US Treasury Note	06/16/2011.	Fidelity		9,998	10,000	9,692	9,721	23	23	9,744		254	254	6	11/30/2015.			
0599999	Total - Bonds - U.S. Government						5,132,220	5,030,000	5,066,093	5,057,679	0	(1,080)	0	(1,080)	0	5,056,602	0	75,618	75,618	45,872	XXX....

Bonds - U.S. Special Revenue and Special Assessment

31416C	JV	9	FNMA	01/25/2011.	Fidelity		2,761	3,015	3,015	2,761			0		2,761		(254)	(254)		11/01/2038.
31416C	JV	9	FNMA	02/25/2011.	Fidelity		2,099	2,292	2,292	2,099			0		2,099		(193)	(193)		11/01/2038.
31416C	JV	9	FNMA	03/25/2011.	Fidelity		2,429	2,652	2,652	2,429			0		2,429		(223)	(223)		11/01/2038.
31416C	JV	9	FNMA	04/25/2011.	Fidelity		3,026	3,305	3,305	3,026			0		3,026		(278)	(278)		11/01/2038.
31416C	JV	9	FNMA	05/25/2011.	Fidelity		1,772	1,935	1,935	1,772			0		1,772		(163)	(163)		11/01/2038.
31416C	JV	9	FNMA	06/25/2011.	Fidelity		2,217	2,420	2,420	2,217			0		2,217		(204)	(204)		11/01/2038.
31416C	JV	9	FNMA	07/25/2011.	Fidelity		1,490	1,627	1,627	1,490			0		1,490		(137)	(137)		11/01/2038.

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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.1	31416C	JV 9		08/25/2011.	Fidelity.....		2,501	2,731	2,731	2,501				0		2,501		(230)	(230)		11/01/2038.
	31416C	JV 9		09/25/2011.	Fidelity.....		2,635	2,877	2,877	2,635				0		2,635		(242)	(242)		11/01/2038.
	31416C	JV 9		10/25/2011.	Fidelity.....		1,552	1,694	1,694	1,552				0		1,552		(143)	(143)		11/01/2038.
	31416C	JV 9		11/25/2011.	Fidelity.....		2,117	2,312	2,312	2,117				0		2,117		(195)	(195)		11/01/2038.
	31416C	JV 9		12/25/2011.	Fidelity.....		2,217	2,217	2,217	2,217				0		2,217		0	0		11/01/2038.
	3128KU	S7 3		10/13/2011.	BOFA.....		165,520	154,256	320,531	149,577		131		131		149,708		15,812	15,812	8,731	08/01/2037.
	3128KU	S7 3		01/15/2011.	BOFA.....		246	242	242	242				0		242		3	3		08/01/2037.
	3128KU	S7 3		02/15/2011.	BOFA.....		3,399	3,354	3,354	3,354				0		3,354		45	45		08/01/2037.
	3128KU	S7 3		03/15/2011.	BOFA.....		1,476	1,457	1,457	1,457				0		1,457		19	19		08/01/2037.
	3128KU	S7 3		04/15/2011.	BOFA.....		226	223	223	223				0		223		3	3		08/01/2037.
	3128KU	S7 3		05/15/2011.	BOFA.....		3,162	3,120	3,120	3,120				0		3,120		42	42		08/01/2037.
	3128KU	S7 3		06/15/2011.	BOFA.....		1,716	1,694	1,694	1,694				0		1,694		23	23		08/01/2037.
	3128KU	S7 3		07/15/2011.	BOFA.....		7,732	7,630	7,630	7,630				0		7,630		101	101		08/01/2037.
	3128KU	S7 3		08/15/2011.	BOFA.....		1,503	1,483	1,483	1,483				0		1,483		20	20		08/01/2037.
	3128KU	S7 3		09/15/2011.	BOFA.....		7,494	7,396	7,396	7,396				0		7,396		98	98		08/01/2037.
	3128KU	S7 3		10/15/2011.	BOFA.....		204	204	204	204				0		204		0	0		08/01/2037.
	3128MJ	JW 1		07/25/2011.	FHLMC.....		25,392	23,828	54,040	23,459		7		7		23,465		1,926	1,926	1,019	06/01/2038.
	3128MJ	JW 1		01/15/2011.	BOFA.....		1,139	1,146	1,146	1,146				0		1,146		(7)	(7)		06/01/2038.
	3128MJ	JW 1		02/15/2011.	BOFA.....		1,134	1,142	1,142	1,142				0		1,142		(7)	(7)		06/01/2038.
	3128MJ	JW 1		03/15/2011.	BOFA.....		831	836	836	836				0		836		(5)	(5)		06/01/2038.
	3128MJ	JW 1		04/15/2011.	BOFA.....		680	684	684	684				0		684		(4)	(4)		06/01/2038.
	3128MJ	JW 1		05/15/2011.	BOFA.....		888	893	893	893				0		893		(6)	(6)		06/01/2038.
	3128MJ	JW 1		06/15/2011.	BOFA.....		994	1,001	1,001	1,001				0		1,001		(6)	(6)		06/01/2038.
	3128MJ	JW 1		07/15/2011.	BOFA.....		528	531	531	531				0		531		(3)	(3)		06/01/2038.
	31412N	M4 5		01/25/2011.	DBAB.....		1,934	2,017	2,017	2,017				0		2,017		(83)	(83)		11/01/2038.
	31412N	M4 5		02/25/2011.	DBAB.....		1,106	1,154	1,154	1,154				0		1,154		(47)	(47)		11/01/2038.
	31412N	M4 5		03/25/2011.	DBAB.....		1,050	1,095	1,095	1,095				0		1,095		(45)	(45)		11/01/2038.
	31412N	M4 5		04/25/2011.	DBAB.....		1,050	1,095	1,095	1,095				0		1,095		(45)	(45)		11/01/2038.
	31412N	M4 5		05/25/2011.	DBAB.....		2,056	2,144	2,144	2,144				0		2,144		(88)	(88)		11/01/2038.
	31412N	M4 5		06/25/2011.	DBAB.....		1,037	1,082	1,082	1,082				0		1,082		(44)	(44)		11/01/2038.
	31412N	M4 5		07/25/2011.	DBAB.....		817	851	851	851				0		851		(35)	(35)		11/01/2038.
	31412N	M4 5		08/25/2011.	DBAB.....		1,588	1,656	1,656	1,656				0		1,656		(68)	(68)		11/01/2038.
	31412N	M4 5		09/25/2011.	DBAB.....		1,110	1,158	1,158	1,158				0		1,158		(48)	(48)		11/01/2038.
	31412N	M4 5		10/25/2011.	DBAB.....		528	551	551	551				0		551		(23)	(23)		11/01/2038.
	31412N	M4 5		11/25/2011.	DBAB.....		351	366	366	366				0		366		(15)	(15)		11/01/2038.
	31412N	M4 5		12/25/2011.	DBAB.....		987	987	987	987				0		987		0	0		11/01/2038.
	31410W	SE 9		01/25/2011.	BOFA.....		5,655	5,995	5,995	5,995				0		5,995		(340)	(340)		09/01/2037.
	31410W	SE 9		02/25/2011.	BOFA.....		3,285	3,482	3,482	3,482				0		3,482		(198)	(198)		09/01/2037.
	31410W	SE 9		03/25/2011.	BOFA.....		4,239	4,494	4,494	4,494				0		4,494		(255)	(255)		09/01/2037.
	31410W	SE 9		04/25/2011.	BOFA.....		2,642	2,801	2,801	2,801				0		2,801		(159)	(159)		09/01/2037.
	31410W	SE 9		05/25/2011.	BOFA.....		2,026	2,148	2,148	2,148				0		2,148		(122)	(122)		09/01/2037.
	31410W	SE 9		06/25/2011.	BOFA.....		1,618	1,716	1,716	1,716				0		1,716		(97)	(97)		09/01/2037.
	31410W	SE 9		07/25/2011.	BOFA.....		1,838	1,949	1,949	1,949				0		1,949		(111)	(111)		09/01/2037.

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31410W	SE 9	FNMA			08/25/2011.	BOFA		2,620	2,777	2,777	2,777				0		2,777		(158)	(158)		09/01/2037.
31410W	SE 9	FNMA			09/25/2011.	BOFA		2,233	2,368	2,368	2,368				0		2,368		(134)	(134)		09/01/2037.
31410W	SE 9	FNMA			10/25/2011.	BOFA		3,066	3,250	3,250	3,250				0		3,250		(184)	(184)		09/01/2037.
31410W	SE 9	FNMA			11/25/2011.	BOFA		3,083	3,268	3,268	3,268				0		3,268		(185)	(185)		09/01/2037.
31410W	SE 9	FNMA			12/25/2011.	BOFA		4,245	4,245	4,245	4,245				0		4,245			0		09/01/2037.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments								301,244	292,846	489,333	285,537	0	138	0	138	0	285,674	0	13,308	13,308	9,750	XXX
Bonds - Industrial and Miscellaneous																						
36967H	AH 0	General Electric Cap Corp.			09/07/2011.	Fidelity		18,250	18,000	18,276	18,147		(71)		(71)		18,076		174	174	296	06/08/2012.
481247	AK 0	JP Morgan Chase & Co.			09/07/2001.	Fidelity		81,080	80,000	80,325	80,325		(148)		(148)		80,177		903	903		06/15/2012.
00206R	AJ 1	AT&T Inc.			07/13/2011.	BOFA		197,787	175,000	174,999	174,122		61		61		174,183		23,604	23,604	9,153	02/01/2018.
00206R	AJ 1	AT&T Inc.			07/13/2011.	BSCC		5,651	5,000	5,017	5,013		(1)		(1)		5,012		639	639	252	02/01/2018.
06051G	DY 2	Bank of America Corp.			03/18/2011.	FBCO		176,430	155,000	174,697	171,067		(758)		(758)		170,309		6,122	6,122	3,906	05/14/2014.
067901	AB 4	Barrick Gold Corp.			02/18/2011.	FBCO		166,961	140,000	150,538	148,780		(169)		(169)		148,611		18,350	18,350	3,703	04/01/2019.
079860	AB 8	Bell South Corp.			10/17/2011.	BSCC		130,000	130,000	134,622	130,831		(831)		(831)		130,000			0	9,600	10/15/2011.
079860	AB 8	Bell South Corp.			10/17/2011.	BSCC		30,000	30,000	31,953	31,363		(1,363)		(1,363)		30,000			0		10/15/2011.
097014	AD 6	Boeing Cap Corp.			03/01/2011.	BDIR		158,000	158,000	168,676	159,151		(1,151)		(1,151)		158,000			0	4,819	03/01/2011.
20030N	AZ 4	Comcast Corp.			03/10/2011.	BOFA		183,262	169,000	168,619	168,677		6		6		168,683		14,579	14,579	6,663	07/01/2019.
36962G	ZY 3	General Electric Cap Corp.			03/29/2011.	WELL		176,662	165,000	174,277	170,731		(446)		(446)		170,285		6,377	6,377	6,345	01/15/2013.
46625H	HP 8	JP Morgan Chase & Co.			03/07/2011.	CHSI		186,447	180,000	181,478	181,253		(49)		(49)		181,204		5,244	5,244	4,199	01/20/2015.
501044	CL 3	Kroger Co.			01/14/2011.	FBCO		98,944	86,000	86,078	86,047		(1)		(1)		86,045		12,898	12,898	3,207	01/15/2014.
501044	CL 3	Kroger Co.			01/14/2011.	FBCO		74,783	65,000	75,430	72,519		(203)		(203)		72,315		2,468	2,468	2,424	01/15/2014.
89233P	4B 9	Toyota Motor Credit Corp.			09/14/2011.	BOFA		180,250	170,000	169,809	169,828		26		26		169,854		10,396	10,396	4,035	06/17/2015.
91324P	AP 7	United Health Group.			03/15/2011.	FTSC		170,000	170,000	171,022	170,062		(62)		(62)		170,000			0	4,462	03/15/2011.
949746	NY 3	Wells Fargo			02/15/2011.	BSCC		190,091	180,000	178,295	179,223		59		59		179,283		10,808	10,808	4,266	01/31/2013.
3899999. Total - Bonds - Industrial and Miscellaneous								2,224,598	2,076,000	2,144,111	2,117,139	0	(5,101)	0	(5,101)	0	2,112,037	0	112,562	112,562	67,330	XXX
8399997. Total - Bonds - Part 4								7,658,062	7,398,846	7,699,537	7,460,355	0	(6,043)	0	(6,043)	0	7,454,313	0	201,488	201,488	122,952	XXX
8399998. Total - Bonds - Summary Item from Part 5								4,835,849	4,726,523	4,787,029			(10,197)		(10,197)		4,776,833		59,018	59,018	45,195	XXX
8399999. Total - Bonds								12,493,911	12,125,369	12,486,566	7,460,355	0	(16,240)	0	(16,240)	0	12,231,146	0	260,506	260,506	168,147	XXX
Common Stocks - Industrial and Miscellaneous																						
025816	10 9	American Express Co.			05/23/2011.	Fidelity	400.000	20,391	XXX	16,675	17,168	(493)			(493)		16,675		3,716	3,716		XXX
053015	10 3	Automatic Data Processing Inc.			05/24/2011.	Fidelity	340.000	18,467	XXX	13,006	15,735	(2,729)			(2,729)		13,006		5,460	5,460	540	XXX
053015	10 3	Automatic Data Processing Inc.			05/24/2011.	Fidelity	410.000	22,269	XXX	13,565	18,975	(5,410)			(5,410)		13,565		8,703	8,703		XXX
057224	10 7	Baker Hughes Inc.			04/14/2011.	Fidelity	270.000	18,889	XXX	19,988	15,436	4,552			4,552		19,988		(1,098)	(1,098)		XXX
064058	10 0	Bank of New York.			09/07/2011.	Fidelity	660.000	13,672	XXX	18,387	19,932	(1,545)			(1,545)		18,387		(4,715)	(4,715)		XXX
075887	10 9	Becton Dickinson Co.			02/24/2011.	Fidelity	330.000	26,774	XXX	22,426	27,892	(5,466)			(5,466)		22,426		4,349	4,349		XXX
097023	10 5	Boeing Co.			08/19/2011.	Fidelity	440.000	27,425	XXX	27,462	28,714	(1,252)			(1,252)		27,462		(37)	(37)	554	XXX
101137	10 7	Boston Scientific Corp.			01/18/2011.	Fidelity	1,990.000	14,652	XXX	14,481	15,064	(584)			(584)		14,481		171	171		XXX
156782	10 4	Cerner Corp.			09/08/2011.	Fidelity	170.000	10,944	XXX	6,818	8,053	(1,234)			(1,234)		6,818		4,126	4,126		XXX
191216	10 0	Coca Cola Co.			10/06/2011.	Fidelity	250.000	16,338	XXX	12,953	16,443	(3,489)			(3,489)		12,953		3,385	3,385		XXX
254687	10 6	Walt Disney			08/09/2011.	Fidelity	111.000	3,949	XXX	1,682	4,164	(2,482)			(2,482)		1,682		2,267	2,267	147	XXX
254687	10 6	Walt Disney			09/09/2011.	Fidelity	9.000	80	XXX	80	338	(258)			(258)		80			0		XXX
254687	10 6	Walt Disney			09/07/2011.	Fidelity	22.000	731	XXX	627	825	(198)			(198)		627		104	104		XXX
254687	10 6	Walt Disney			08/09/2011.	Fidelity	74.000	2,632	XXX	2,285	2,776	(491)			(491)		2,285		348	348		XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E143	254687	10 6		10/06/2011.	Fidelity.....	74.000	2,167	XXX	2,481	2,776	(295)			(295)		2,481		(314)	(314)		XXX
	254687	10 6		09/09/2011.	Fidelity.....	7.000	417	XXX	411	263	148			148		411		6	6		XXX
	25459L	10 6		09/09/2011.	Fidelity.....	9.000	267	XXX	267	359	(92)			(92)		267			0		XXX
	25459L	10 6		09/07/2011.	Fidelity.....	32.000	1,396	XXX	950	1,278	(328)			(328)		950		446	446		XXX
	25459L	10 6		01/10/2011.	Fidelity.....	93.000	3,835	XXX	2,760	3,713	(954)			(954)		2,760		1,075	1,075		XXX
	25490A	10 1		09/09/2011.	Fidelity.....	36.000	1,584	XXX	1,153	1,437	(285)			(285)		1,153		431	431		XXX
	285512	10 9		10/25/2011.	Fidelity.....	1,300.000	30,173	XXX	53,238	21,294	31,944			31,944		53,238		(23,065)	(23,065)		XXX
	31428X	10 6		11/14/2011.	Fidelity.....	180.000	14,799	XXX	13,564	16,742	(3,178)			(3,178)		13,564		1,235	1,235	132	XXX
	31428X	10 6		05/04/2011.	Fidelity.....	110.000	10,484	XXX	8,289	10,231	(1,942)			(1,942)		8,289		2,195	2,195		XXX
	31428X	10 6		07/11/2011.	Fidelity.....	80.000	7,734	XXX	6,028	7,441	(1,412)			(1,412)		6,028		1,706	1,706		XXX
	38259P	50 8		10/24/2011.	Fidelity.....	20.000	11,771	XXX	11,681	11,879	(199)			(199)		11,681		90	90		XXX
	38259P	50 8		04/08/2011.	Fidelity.....	9.000	5,150	XXX	1,943	5,346	(3,403)			(3,403)		1,943		3,207	3,207		XXX
	38259P	50 8		04/08/2011.	Fidelity.....	5.000	2,861	XXX	633	2,970	(2,336)			(2,336)		633		2,228	2,228		XXX
	38259P	50 8		06/23/2011.	Fidelity.....	2.000	968	XXX	779	1,188	(409)			(409)		779		188	188		XXX
	38259P	50 8		04/21/2011.	Fidelity.....	10.000	5,213	XXX	3,897	5,940	(2,043)			(2,043)		3,897		1,316	1,316		XXX
	38259P	50 8		09/07/2011.	Fidelity.....	2.000	1,058	XXX	1,015	1,188	(173)			(173)		1,015		43	43		XXX
	38259P	50 8		06/23/2011.	Fidelity.....	5.000	2,419	XXX	2,539	2,970	(431)			(431)		2,539		(119)	(119)		XXX
	42809H	10 7		04/15/2011.	Fidelity.....	270.000	21,378	XXX	14,612	20,666	(6,054)			(6,054)		14,612		6,767	6,767		XXX
	437076	10 2		03/01/2011.	Fidelity.....	590.000	21,862	XXX	14,400	20,685	(6,286)			(6,286)		14,400		7,463	7,463		XXX
	437076	10 2		03/01/2011.	Fidelity.....	180.000	6,670	XXX	5,106	6,311	(1,205)			(1,205)		5,106		1,564	1,564		XXX
	48203R	10 4		06/10/2011.	Fidelity.....	30.000	967	XXX	673	1,108	(434)			(434)		673		294	294		XXX
	48203R	10 4		05/04/2011.	Fidelity.....	410.000	15,664	XXX	9,859	15,137	(5,278)			(5,278)		9,859		5,805	5,805		XXX
	48203R	10 4		06/10/2011.	Fidelity.....	200.000	6,446	XXX	3,683	7,384	(3,701)			(3,701)		3,683		2,762	2,762		XXX
	50075N	10 4		10/25/2011.	Fidelity.....	160.000	5,608	XXX	4,851	5,042	(191)			(191)		4,851		757	757		XXX
	530555	10 1		10/26/2011.	Fidelity.....	70.000	2,850	XXX	2,484	2,477	8			8		2,484		366	366		XXX
	573284	10 6		08/19/2011.	Fidelity.....	60.000	4,071	XXX	5,274	5,534	(261)			(261)		5,274		(1,203)	(1,203)	72	XXX
	573284	10 6		01/27/2011.	Fidelity.....	110.000	9,417	XXX	9,669	10,146	(478)			(478)		9,669		(251)	(251)		XXX
	573284	10 6		08/19/2011.	Fidelity.....	30.000	2,035	XXX	2,402	2,767	(365)			(365)		2,402		(367)	(367)		XXX
	57636Q	10 4		11/03/2011.	Fidelity.....	20.000	7,072	XXX	4,073	4,482	(409)			(409)		4,073		2,999	2,999	84	XXX
	57636Q	10 4		10/25/2011.	Fidelity.....	50.000	16,244	XXX	10,183	11,206	(1,023)			(1,023)		10,183		6,061	6,061		XXX
	61166W	10 1		01/07/2011.	Fidelity.....	360.000	24,692	XXX	27,107	25,070	2,037			2,037		27,107		(2,415)	(2,415)	786	XXX
	61166W	10 1		02/14/2011.	Fidelity.....	160.000	12,030	XXX	12,484	11,142	1,342			1,342		12,484		(454)	(454)		XXX
	690768	40 3		11/08/2011.	Fidelity.....	510.000	10,254	XXX	14,312	15,657	(1,345)			(1,345)		14,312		(4,058)	(4,058)		XXX
	747525	10 3		10/25/2011.	Fidelity.....	260.000	13,621	XXX	9,500	12,867	(3,368)			(3,368)		9,500		4,121	4,121		XXX
	786514	20 8		09/02/2011.	Fidelity.....	1,060.000	18,767	XXX	22,673	23,839	(1,166)			(1,166)		22,673		(3,906)	(3,906)	408	XXX
	806857	10 8		04/14/2011.	Fidelity.....	120.000	10,745	XXX	7,830	10,020	(2,190)			(2,190)		7,830		2,915	2,915		XXX
	806857	10 8		09/23/2011.	Fidelity.....	39.000	2,704	XXX	2,468	3,257	(789)			(789)		2,468		237	237		XXX
	806857	10 8		09/07/2011.	Fidelity.....	21.000	1,610	XXX	1,329	1,754	(425)			(425)		1,329		281	281		XXX
	808513	10 5		12/01/2011.	Fidelity.....	1,720.000	19,352	XXX	24,802	29,429	(4,627)			(4,627)		24,802		(5,450)	(5,450)		XXX
	824348	10 6		01/19/2011.	Fidelity.....	380.000	31,779	XXX	20,012	31,825	(11,813)			(11,813)		20,012		11,767	11,767		XXX
	911312	10 6		05/05/2011.	Fidelity.....	220.000	16,539	XXX	15,548	15,968	(419)			(419)		15,548		991	991		XXX
	911312	10 6		08/04/2011.	Fidelity.....	48.000	3,256	XXX	3,082	3,484	(402)			(402)		3,082		174	174	413	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.4	911312	10 6		08/11/2011.	Fidelity.....	19.000	1,206	XXX	1,049	1,379	(330)			(330)		1,049		157	157		XXX
	911312	10 6		08/04/2011.	Fidelity.....	35.000	2,374	XXX	2,316	2,540	(224)			(224)		2,316		58	58		XXX
	911312	10 6		09/28/2011.	Fidelity.....	21.000	1,290	XXX	1,209	1,524	(315)			(315)		1,209		81	81		XXX
	911312	10 6		09/09/2011.	Fidelity.....	19.000	1,202	XXX	1,275	1,379	(104)			(104)		1,275		74	(74)		XXX
	911312	10 6		09/07/2011.	Fidelity.....	12.000	794	XXX	806	871	(65)			(65)		806		(12)	(12)		XXX
	911312	10 6		08/11/2011.	Fidelity.....	36.000	2,286	XXX	2,617	2,613	4			4		2,617		(331)	(331)		XXX
	911312	10 6		09/28/2011.	Fidelity.....	17.000	1,045	XXX	1,382	1,234	148			148		1,382		(337)	(337)		XXX
	92826C	83 9		11/03/2011.	Fidelity.....	70.000	6,678	XXX	5,083	4,927	156			156		5,083		1,595	1,595	269	XXX
	92826C	83 9		10/25/2011.	Fidelity.....	140.000	12,809	XXX	10,165	9,853	312			312		10,165		2,644	2,644		XXX
	929160	10 9		08/19/2011.	Fidelity.....	180.000	5,874	XXX	6,893	7,985	(1,091)			(1,091)		6,893		(1,020)	(1,020)	90	XXX
	929160	10 9		01/14/2011.	Fidelity.....	210.000	8,559	XXX	8,042	9,316	(1,273)			(1,273)		8,042		516	516		XXX
	G95089	10 1	F	04/14/2011.	Fidelity.....	980.000	20,950	XXX	22,123	22,344	(221)			(221)		22,123		(1,173)	(1,173)		XXX
	959802	10 9		09/09/2011.	Fidelity.....	1,680.000	25,974	XXX	27,053	31,198	(4,144)			(4,144)		27,053		(1,080)	(1,080)	291	XXX
	959802	10 9		09/09/2011.	Fidelity.....	260.000	4,020	XXX	4,168	4,828	(661)			(661)		4,168		(148)	(148)		XXX
	00206R	10 2		01/13/2011.	Fidelity.....	247.000	6,993	XXX	6,872	7,257	(385)			(385)		6,872		121	121	144	XXX
	00206R	10 2		01/13/2011.	Fidelity.....	89.000	2,516	XXX	2,476	2,615	(139)			(139)		2,476		40	40		XXX
	023135	10 6		12/12/2011.	Fidelity.....	11.000	2,132	XXX	1,662	1,980	(318)			(318)		1,662		470	470		XXX
	023135	10 6		10/31/2011.	Fidelity.....	14.000	2,805	XXX	2,115	2,520	(405)			(405)		2,115		690	690		XXX
	023135	10 6		10/24/2011.	Fidelity.....	9.000	2,127	XXX	1,360	1,620	(260)			(260)		1,360		768	768		XXX
	023135	10 6		09/07/2011.	Fidelity.....	8.000	1,696	XXX	1,209	1,440	(231)			(231)		1,209		487	487		XXX
	023135	10 6		12/12/2011.	Fidelity.....	22.000	4,264	XXX	3,322	3,960	(638)			(638)		3,322		942	942		XXX
	023135	10 6		12/12/2011.	Fidelity.....	17.000	3,295	XXX	2,719	3,060	(341)			(341)		2,719		576	576		XXX
	029912	20 1		12/05/2011.	Fidelity.....	4.000	236	XXX	136	207	(71)			(71)		136		100	100		XXX
	029912	20 1		09/09/2011.	Fidelity.....	34.000	1,773	XXX	1,156	1,756	(600)			(600)		1,156		617	617		XXX
	029912	20 1		09/07/2011.	Fidelity.....	12.000	646	XXX	408	620	(212)			(212)		408		238	238		XXX
	029912	20 1		04/08/2011.	Fidelity.....	98.000	4,994	XXX	3,331	5,061	(1,730)			(1,730)		3,331		1,663	1,663		XXX
	029912	20 1		12/05/2011.	Fidelity.....	18.000	1,063	XXX	530	930	(400)			(400)		530		533	533		XXX
	029912	20 1		12/05/2011.	Fidelity.....	73.000	4,312	XXX	3,612	3,770	(158)			(158)		3,612		700	700		XXX
	037833	10 0		12/12/2011.	Fidelity.....	54.000	20,892	XXX	4,506	17,418	(12,912)			(12,912)		4,506		16,386	16,386		XXX
	037833	10 0		12/05/2011.	Fidelity.....	14.000	5,322	XXX	1,358	4,516	(3,158)			(3,158)		1,358		3,964	3,964		XXX
	037833	10 0		09/09/2011.	Fidelity.....	10.000	3,694	XXX	934	3,226	(2,291)			(2,291)		934		2,760	2,760		XXX
	037833	10 0		09/07/2011.	Fidelity.....	7.000	2,667	XXX	654	2,258	(1,604)			(1,604)		654		2,013	2,013		XXX
	037833	10 0		04/07/2011.	Fidelity.....	28.000	9,516	XXX	2,570	9,032	(6,462)			(6,462)		2,570		6,946	6,946		XXX
	037833	10 0		01/13/2011.	Fidelity.....	8.000	2,724	XXX	1,264	2,580	(1,317)			(1,317)		1,264		1,460	1,460		XXX
	037833	10 0		03/28/2011.	Fidelity.....	14.000	4,723	XXX	1,244	4,516	(3,272)			(3,272)		1,244		3,479	3,479		XXX
	056752	10 8	F	10/05/2011.	Fidelity.....	30.000	3,126	XXX	3,241	2,896	345			345		3,241		(115)	(115)		XXX
	056752	10 8	F	09/07/2011.	Fidelity.....	6.000	859	XXX	648	579	69			69		648		211	211		XXX
	056752	10 8	F	05/18/2011.	Fidelity.....	26.000	3,488	XXX	2,809	2,510	299			299		2,809		679	679		XXX
	056752	10 8	F	12/12/2011.	Fidelity.....	15.000	1,926	XXX	1,635	1,448	187			187		1,635		291	291		XXX
	056752	10 8	F	10/05/2011.	Fidelity.....	17.000	1,771	XXX	1,853	1,641	212			212		1,853		(82)	(82)		XXX
	097023	10 5		08/10/2011.	Fidelity.....	83.000	5,190	XXX	5,288	5,417	(128)			(128)		5,288		(98)	(98)	230	XXX
	097023	10 5		09/09/2011.	Fidelity.....	9.000	621	XXX	621	587	34			34		621			0		XXX
	097023	10 5		09/07/2011.	Fidelity.....	8.000	524	XXX	552	522	30			30		552		(29)	(29)		XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.5	097023	10 5		Boeing Co.....	08/10/2011.	Fidelity.....	22.000	1,376	XXX	1,518	1,436	83		83		1,518		(143)	(143)		XXX.....
	097023	10 5		Boeing Co.....	12/12/2011.	Fidelity.....	32.000	2,251	XXX	2,237	2,088	149		149		2,237		14	14		XXX.....
	097023	10 5		Boeing Co.....	09/09/2011.	Fidelity.....	6.000	293	XXX	420	392	28		28		420		(126)	(126)		XXX.....
	14040H	10 5		Capital One Financial Corp.....	09/09/2011.	Fidelity.....	15.000	612	XXX	251	638	(388)		(388)		251		361	361	44	XXX.....
	14040H	10 5		Capital One Financial Corp.....	09/09/2011.	Fidelity.....	5.000	204	XXX	222	213	9		9		222		(18)	(18)		XXX.....
	14040H	10 5		Capital One Financial Corp.....	09/07/2011.	Fidelity.....	14.000	629	XXX	234	596	(362)		(362)		234		395	395		XXX.....
	14040H	10 5		Capital One Financial Corp.....	08/11/2011.	Fidelity.....	67.000	2,592	XXX	1,120	2,852	(1,731)		(1,731)		1,120		1,471	1,471		XXX.....
	14040H	10 5		Capital One Financial Corp.....	12/12/2011.	Fidelity.....	64.000	2,924	XXX	2,845	2,724	121		121		2,845		79	79		XXX.....
	172967	10 1		Citigroup Inc.....	05/09/2011.	Fidelity.....		31	XXX					0				31	31		XXX.....
	097023	10 5		Deere & Co.....	02/28/2011.	Fidelity.....	88.000	7,814	XXX	6,918	7,308	(391)		(391)		6,918		896	896	31	XXX.....
	260543	10 3		Dow Chemical.....	02/28/2011.	Fidelity.....	72.000	2,618	XXX	1,635	2,458	(823)		(823)		1,635		983	983	133	XXX.....
	260543	10 3		Dow Chemical.....	09/07/2011.	Fidelity.....	16.000	437	XXX	432	546	(114)		(114)		432		5	5		XXX.....
	260543	10 3		Dow Chemical.....	09/09/2011.	Fidelity.....	11.000	282	XXX	297	376	(78)		(78)		297		(15)	(15)		XXX.....
	260543	10 3		Dow Chemical.....	02/28/2011.	Fidelity.....	105.000	3,817	XXX	2,836	3,585	(749)		(749)		2,836		981	981		XXX.....
	260543	10 3		Dow Chemical.....	09/26/2011.	Fidelity.....	76.000	2,005	XXX	1,991	2,595	(604)		(604)		1,991		15	15		XXX.....
	260543	10 3		Dow Chemical.....	09/09/2011.	Fidelity.....	91.000	2,334	XXX	2,384	3,107	(723)		(723)		2,384		(49)	(49)		XXX.....
	263534	10 9		Du Pont.....	02/28/2011.	Fidelity.....	65.000	3,529	XXX	2,488	3,242	(755)		(755)		2,488		1,041	1,041	445	XXX.....
	263534	10 9		Du Pont.....	09/07/2011.	Fidelity.....	19.000	905	XXX	694	948	(254)		(254)		694		211	211		XXX.....
	263534	10 9		Du Pont.....	09/28/2011.	Fidelity.....	25.000	913	XXX	913	1,247	(334)		(334)		913			0		XXX.....
	263534	10 9		Du Pont.....	09/09/2011.	Fidelity.....	32.000	1,450	XXX	1,169	1,596	(427)		(427)		1,169		282	282		XXX.....
	263534	10 9		Du Pont.....	05/18/2011.	Fidelity.....	63.000	3,328	XXX	2,301	3,142	(842)		(842)		2,301		1,027	1,027		XXX.....
	263534	10 9		Du Pont.....	02/28/2011.	Fidelity.....	72.000	3,909	XXX	2,630	3,591	(962)		(962)		2,630		1,279	1,279		XXX.....
	263534	10 9		Du Pont.....	12/12/2011.	Fidelity.....	41.000	1,950	XXX	1,723	2,045	(322)		(322)		1,723		227	227		XXX.....
	263534	10 9		Du Pont.....	09/28/2011.	Fidelity.....	42.000	1,833	XXX	1,870	2,095	(225)		(225)		1,870		(38)	(38)		XXX.....
	263534	10 9		Du Pont.....	12/12/2011.	Fidelity.....	76.000	3,616	XXX	3,294	3,791	(497)		(497)		3,294		322	322		XXX.....
	302182	10 0		Express Scripts Inc.....	09/07/2011.	Fidelity.....	8.000	241	XXX	241	432	(191)		(191)		241			0		XXX.....
	302182	10 0		Express Scripts Inc.....	04/07/2011.	Fidelity.....	134.000	7,573	XXX	4,041	7,243	(3,202)		(3,202)		4,041		3,532	3,532		XXX.....
	302182	10 0		Express Scripts Inc.....	10/12/2011.	Fidelity.....	40.000	1,558	XXX	1,404	2,162	(758)		(758)		1,404		154	154		XXX.....
	302182	10 0		Express Scripts Inc.....	09/09/2011.	Fidelity.....	16.000	708	XXX	562	865	(303)		(303)		562		146	146		XXX.....
	302182	10 0		Express Scripts Inc.....	09/07/2011.	Fidelity.....	18.000	964	XXX	632	973	(341)		(341)		632		332	332		XXX.....
	302182	10 0		Express Scripts Inc.....	10/12/2011.	Fidelity.....	62.000	2,415	XXX	2,270	3,351	(1,081)		(1,081)		2,270		145	145		XXX.....
	302182	10 0		Express Scripts Inc.....	12/12/2011.	Fidelity.....	74.000	3,364	XXX	3,521	4,000	(478)		(478)		3,521		(157)	(157)		XXX.....
	302182	10 0		Express Scripts Inc.....	10/12/2011.	Fidelity.....	43.000	1,675	XXX	2,046	2,324	(278)		(278)		2,046		(371)	(371)		XXX.....
	345370	86 0		Ford Motor Co.....	04/15/2011.	Fidelity.....	202.000	2,960	XXX	2,347	3,392	(1,045)		(1,045)		2,347		614	614		XXX.....
	345370	86 0		Ford Motor Co.....	04/15/2011.	Fidelity.....	276.000	4,045	XXX	3,381	4,634	(1,254)		(1,254)		3,381		664	664		XXX.....
	345370	86 0		Ford Motor Co.....	08/09/2011.	Fidelity.....	160.000	1,750	XXX	2,074	2,686	(613)		(613)		2,074		(323)	(323)		XXX.....
	345370	86 0		Ford Motor Co.....	04/15/2011.	Fidelity.....	41.000	601	XXX	531	688	(157)		(157)		531		69	69		XXX.....
	345370	86 0		Ford Motor Co.....	08/09/2011.	Fidelity.....	569.000	6,224	XXX	6,363	9,554	(3,190)		(3,190)		6,363		(140)	(140)		XXX.....
	35671D	85 7		Freeport McMoran C & G.....	01/28/2011.	Fidelity.....	69.000	7,239	XXX	6,866	8,286	(1,420)		(1,420)		6,866		373	373	220	XXX.....
	35671D	85 7		Freeport McMoran C & G.....	04/20/2011.	Fidelity.....	66.000	3,417	XXX	3,103	3,963	(860)		(860)		3,103		314	314		XXX.....
	35671D	85 7		Freeport McMoran C & G.....	01/28/2011.	Fidelity.....	3.000	315	XXX	282	360	(78)		(78)		282		33	33		XXX.....
	35671D	85 7		Freeport McMoran C & G.....	06/20/2011.	Fidelity.....	43.000	2,127	XXX	2,038	2,582	(544)		(544)		2,038		89	89		XXX.....
	35671D	85 7		Freeport McMoran C & G.....	04/20/2011.	Fidelity.....	27.000	1,398	XXX	1,280	1,621	(342)		(342)		1,280		118	118		XXX.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.6	35671D	85 7		06/20/2011.	Fidelity.....	58.000	2,869	XXX	3,140	3,483	(343)			(343)		3,140		(271)	(271)		XXX
	35671D	85 7		06/20/2011.	Fidelity.....	36.000	1,781	XXX	1,962	2,162	(200)			(200)		1,962		(181)	(181)		XXX
	38141G	10 4		05/18/2011.	Fidelity.....	5.000	.698	XXX	753	841	(88)			(88)		753		(55)	(55)	108	XXX
	38141G	10 4		02/14/2011.	Fidelity.....	38.000	6,308	XXX	5,722	6,390	(668)			(668)		5,722		586	586		XXX
	38141G	10 4		05/18/2011.	Fidelity.....	19.000	2,652	XXX	2,904	3,195	(291)			(291)		2,904		(253)	(253)		XXX
	38141G	10 4		05/18/2011.	Fidelity.....	5.000	.698	XXX	750	841	(91)			(91)		750		(52)	(52)		XXX
	38141G	10 4		08/11/2011.	Fidelity.....	15.000	1,750	XXX	2,250	2,522	(272)			(272)		2,250		(500)	(500)		XXX
	38141G	10 4		09/07/2011.	Fidelity.....	8.000	.854	XXX	1,263	1,345	(83)			(83)		1,263		(408)	(408)		XXX
	38141G	10 4		09/07/2011.	Fidelity.....	6.000	.670	XXX	947	1,009	(62)			(62)		947		(277)	(277)		XXX
	38141G	10 4		08/11/2011.	Fidelity.....	9.000	1,050	XXX	1,420	1,513	(93)			(93)		1,420		(370)	(370)		XXX
	38141G	10 4		09/07/2011.	Fidelity.....	23.000	2,456	XXX	3,807	3,868	(60)			(60)		3,807		(1,352)	(1,352)		XXX
	38141G	10 4		09/07/2011.	Fidelity.....	22.000	2,349	XXX	3,682	3,700	(18)			(18)		3,682		(1,333)	(1,333)		XXX
	38141G	10 4		09/07/2011.	Fidelity.....	18.000	1,922	XXX	3,039	3,027	12			12		3,039		(1,117)	(1,117)		XXX
	406216	10 1		11/29/2011.	Fidelity.....	22.000	.706	XXX	889	898	(9)			(9)		889		(184)	(184)	91	XXX
	406216	10 1		09/26/2011.	Fidelity.....	67.000	2,403	XXX	2,708	2,736	(27)			(27)		2,708		(305)	(305)		XXX
	406216	10 1		09/23/2011.	Fidelity.....	58.000	2,186	XXX	2,345	2,368	(23)			(23)		2,345		(158)	(158)		XXX
	406216	10 1		09/07/2011.	Fidelity.....	27.000	1,172	XXX	1,091	1,102	(11)			(11)		1,091		.80	.80		XXX
	428236	10 3		05/20/2011.	Fidelity.....	216.000	8,112	XXX	7,740	9,094	(1,353)			(1,353)		7,740		372	372	19	XXX
	428236	10 3		01/13/2011.	Fidelity.....	84.000	3,753	XXX	4,038	3,536	502			502		4,038		(285)	(285)		XXX
	428236	10 3		05/20/2011.	Fidelity.....	21.000	.789	XXX	742	884	(142)			(142)		742		47	47		XXX
	459200	10 1		10/21/2011.	Fidelity.....	4.000	.708	XXX	.86	587	(501)			(501)		.86		623	623	476	XXX
	459200	10 1		09/09/2011.	Fidelity.....	22.000	3,584	XXX	2,682	3,229	(547)			(547)		2,682		902	902		XXX
	459200	10 1		09/07/2011.	Fidelity.....	15.000	2,555	XXX	1,766	2,201	(435)			(435)		1,766		788	788		XXX
	459200	10 1		12/12/2011.	Fidelity.....	27.000	5,223	XXX	1,453	3,963	(2,510)			(2,510)		1,453		3,771	3,771		XXX
	459200	10 1		10/21/2011.	Fidelity.....	32.000	5,666	XXX	3,327	4,696	(1,370)			(1,370)		3,327		2,340	2,340		XXX
	459200	10 1		12/12/2011.	Fidelity.....	29.000	5,610	XXX	2,654	4,256	(1,602)			(1,602)		2,654		2,956	2,956		XXX
	459200	10 1		12/12/2011.	Fidelity.....	31.000	5,997	XXX	4,070	4,550	(479)			(479)		4,070		1,927	1,927		XXX
	459200	10 1		12/12/2011.	Fidelity.....	23.000	4,450	XXX	3,001	3,375	(375)			(375)		3,001		1,449	1,449		XXX
	46625H	10 0		12/12/2011.	Fidelity.....	147.000	4,932	XXX	5,911	6,236	(325)			(325)		5,911		(980)	(980)	265	XXX
	46625H	10 0		09/07/2011.	Fidelity.....	22.000	.799	XXX	885	933	(49)			(49)		885		(86)	(86)		XXX
	46625H	10 0		05/18/2011.	Fidelity.....	95.000	4,088	XXX	3,820	4,030	(210)			(210)		3,820		268	268		XXX
	46625H	10 0		12/12/2011.	Fidelity.....	94.000	3,153	XXX	3,859	3,987	(129)			(129)		3,859		(705)	(705)		XXX
	517834	10 7		03/11/2011.	Fidelity.....	78.000	3,275	XXX	2,471	3,584	(1,113)			(1,113)		2,471		804	804		XXX
	517834	10 7		02/10/2011.	Fidelity.....	39.000	1,782	XXX	1,235	1,792	(557)			(557)		1,235		547	547		XXX
	517834	10 7		03/04/2011.	Fidelity.....	81.000	3,529	XXX	2,566	3,722	(1,156)			(1,156)		2,566		963	963		XXX
	517834	10 7		03/11/2011.	Fidelity.....	77.000	3,233	XXX	3,427	3,538	(111)			(111)		3,427		(194)	(194)		XXX
	580135	10 1		12/12/2011.	Fidelity.....	4.000	.384	XXX	287	307	(20)			(20)		287		96	96	251	XXX
	580135	10 1		09/07/2011.	Fidelity.....	8.000	.715	XXX	575	614	(39)			(39)		575		141	141		XXX
	580135	10 1		02/10/2011.	Fidelity.....	74.000	5,450	XXX	5,318	5,680	(362)			(362)		5,318		132	132		XXX
	580135	10 1		12/12/2011.	Fidelity.....	37.000	3,549	XXX	2,818	2,840	(22)			(22)		2,818		731	731		XXX
	580135	10 1		12/12/2011.	Fidelity.....	49.000	4,700	XXX	3,852	3,761	91			91		3,852		848	848		XXX
	58933Y	10 5		01/06/2011.	Fidelity.....	180.000	6,609	XXX	6,488	6,487	1			1		6,488		121	121	163	XXX

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
58933Y 10 5	Merck & Co.....	01/06/2011.	Fidelity.....	76.000	2,790	XXX	2,743	2,739	4					4		2,743		47	47		XXX.....	
58933Y 10 5	Merck & Co.....	01/06/2011.	Fidelity.....	173.000	6,352	XXX	6,285	6,235	51					51		6,285		66	66		XXX.....	
59156R 10 8	MetLife Inc.....	09/09/2011.	Fidelity.....	101.000	2,967	XXX	4,325	4,488	(164)					(164)		4,325		(1,357)	(1,357)	293	XXX.....	
59156R 10 8	MetLife Inc.....	09/07/2011.	Fidelity.....	48.000	1,557	XXX	2,055	2,133	(78)					(78)		2,055		(498)	(498)		XXX.....	
59156R 10 8	MetLife Inc.....	12/12/2011.	Fidelity.....	118.000	3,842	XXX	4,792	5,244	(452)					(452)		4,792		(949)	(949)		XXX.....	
59156R 10 8	MetLife Inc.....	09/09/2011.	Fidelity.....	16.000	470	XXX	685	711	(26)					(26)		685		(215)	(215)		XXX.....	
59156R 10 8	MetLife Inc.....	09/09/2011.	Fidelity.....	19.000	558	XXX	736	844	(108)					(108)		736		(178)	(178)		XXX.....	
64110D 10 4	Netapp Inc.....	08/23/2011.	Fidelity.....	17.000	596	XXX	944	934	9					9		944		(347)	(347)		XXX.....	
64110D 10 4	Netapp Inc.....	08/23/2011.	Fidelity.....	109.000	5,105	XXX	6,050	5,991	60					60		6,050		(946)	(946)		XXX.....	
64110D 10 4	Netapp Inc.....	08/23/2011.	Fidelity.....	70.000	2,456	XXX	3,763	3,847	(85)					(85)		3,763		(1,307)	(1,307)		XXX.....	
674599 10 5	Occidental Petroleum Corp.....	04/07/2011.	Fidelity.....	56.000	5,843	XXX	3,152	5,494	(2,342)					(2,342)		3,152		2,692	2,692	161	XXX.....	
674599 10 5	Occidental Petroleum Corp.....	04/08/2011.	Fidelity.....	30.000	3,104	XXX	1,835	2,943	(1,108)					(1,108)		1,835		1,269	1,269		XXX.....	
674599 10 5	Occidental Petroleum Corp.....	04/07/2011.	Fidelity.....	17.000	1,774	XXX	1,040	1,668	(628)					(628)		1,040		734	734		XXX.....	
674599 10 5	Occidental Petroleum Corp.....	04/15/2011.	Fidelity.....	16.000	1,548	XXX	988	1,570	(581)					(581)		988		560	560		XXX.....	
674599 10 5	Occidental Petroleum Corp.....	04/08/2011.	Fidelity.....	19.000	1,966	XXX	1,173	1,864	(690)					(690)		1,173		792	792		XXX.....	
674599 10 5	Occidental Petroleum Corp.....	04/15/2011.	Fidelity.....	39.000	3,774	XXX	3,186	3,826	(640)					(640)		3,186		588	588		XXX.....	
674599 10 5	Occidental Petroleum Corp.....	04/15/2011.	Fidelity.....	15.000	1,451	XXX	1,213	1,472	(259)					(259)		1,213		239	239		XXX.....	
68389X 10 5	Oracle Corp.....	09/07/2011.	Fidelity.....	12.000	270	XXX	270	376	(106)					(106)		270				0	171	XXX.....
68389X 10 5	Oracle Corp.....	08/23/2011.	Fidelity.....	263.000	6,922	XXX	5,914	8,232	(2,318)					(2,318)		5,914		1,007	1,007		XXX.....	
68389X 10 5	Oracle Corp.....	12/12/2011.	Fidelity.....	59.000	1,840	XXX	1,342	1,847	(504)					(504)		1,342		498	498		XXX.....	
68389X 10 5	Oracle Corp.....	09/09/2011.	Fidelity.....	62.000	1,611	XXX	1,411	1,941	(530)					(530)		1,411		200	200		XXX.....	
68389X 10 5	Oracle Corp.....	09/07/2011.	Fidelity.....	35.000	1,034	XXX	796	1,096	(299)					(299)		796		237	237		XXX.....	
68389X 10 5	Oracle Corp.....	12/12/2011.	Fidelity.....	156.000	4,866	XXX	3,535	4,883	(1,348)					(1,348)		3,535		1,331	1,331		XXX.....	
68389X 10 5	Oracle Corp.....	12/12/2011.	Fidelity.....	127.000	3,961	XXX	2,953	3,975	(1,022)					(1,022)		2,953		1,008	1,008		XXX.....	
68389X 10 5	Oracle Corp.....	12/12/2011.	Fidelity.....	128.000	3,993	XXX	3,150	4,006	(856)					(856)		3,150		842	842		XXX.....	
704549 10 4	Peabody Energy Corp.....	06/10/2011.	Fidelity.....	17.000	978	XXX	719	1,088	(368)					(368)		719		259	259	71	XXX.....	
704549 10 4	Peabody Energy Corp.....	05/18/2011.	Fidelity.....	60.000	3,513	XXX	2,538	3,839	(1,300)					(1,300)		2,538		974	974		XXX.....	
704549 10 4	Peabody Energy Corp.....	04/15/2011.	Fidelity.....	67.000	4,313	XXX	2,834	4,287	(1,452)					(1,452)		2,834		1,479	1,479		XXX.....	
704549 10 4	Peabody Energy Corp.....	08/29/2011.	Fidelity.....	5.000	213	XXX	235	320	(85)					(85)		235		(22)	(22)		XXX.....	
704549 10 4	Peabody Energy Corp.....	06/15/2011.	Fidelity.....	89.000	4,949	XXX	4,184	5,694	(1,511)					(1,511)		4,184		766	766		XXX.....	
704549 10 4	Peabody Energy Corp.....	06/10/2011.	Fidelity.....	38.000	2,186	XXX	1,786	2,431	(645)					(645)		1,786		400	400		XXX.....	
704549 10 4	Peabody Energy Corp.....	08/29/2011.	Fidelity.....	60.000	2,559	XXX	2,704	3,839	(1,135)					(1,135)		2,704		(144)	(144)		XXX.....	
704549 10 4	Peabody Energy Corp.....	08/29/2011.	Fidelity.....	57.000	2,431	XXX	3,586	3,647	(61)					(61)		3,586		(1,155)	(1,155)		XXX.....	
718172 10 9	Philip Morris Intl Inc.....	01/18/2011.	Fidelity.....	19.000	1,070	XXX	998	1,112	(114)					(114)		998		73	73	204	XXX.....	
718172 10 9	Philip Morris Intl Inc.....	01/13/2011.	Fidelity.....	30.000	1,685	XXX	1,575	1,756	(181)					(181)		1,575		110	110		XXX.....	
718172 10 9	Philip Morris Intl Inc.....	01/10/2011.	Fidelity.....	72.000	4,227	XXX	3,780	4,214	(434)					(434)		3,780		446	446		XXX.....	
718172 10 9	Philip Morris Intl Inc.....	01/18/2011.	Fidelity.....	108.000	6,084	XXX	6,331	6,321	10					10		6,331		(247)	(247)		XXX.....	
740189 10 5	Precision Castparts Corp.....	09/07/2011.	Fidelity.....	6.000	956	XXX	637	835	(199)					(199)		637		319	319	9	XXX.....	
740189 10 5	Precision Castparts Corp.....	12/12/2011.	Fidelity.....	17.000	2,760	XXX	1,875	2,367	(492)					(492)		1,875		885	885		XXX.....	
740189 10 5	Precision Castparts Corp.....	09/09/2011.	Fidelity.....	16.000	2,427	XXX	1,764	2,227	(463)					(463)		1,764		663	663		XXX.....	
740189 10 5	Precision Castparts Corp.....	12/12/2011.	Fidelity.....	38.000	6,169	XXX	4,326	5,290	(964)					(964)		4,326		1,843	1,843		XXX.....	
756577 10 2	Red Hat Inc.....	08/04/2011.	Fidelity.....	39.000	1,633	XXX	1,581	1,780	(199)					(199)		1,581		52	52		XXX.....	
756577 10 2	Red Hat Inc.....	06/23/2011.	Fidelity.....	125.000	5,214	XXX	5,067	5,706	(639)					(639)		5,067		147	147		XXX.....	

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

1			2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21					
CUSIP Identification			Description			Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)		Current Year's (Amortization)/ Accretion		Current Year's Other Than Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/ Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest/ Stock Dividends Received During Year		Stated Contractual Maturity Date
756577	10	2	Red Hat Inc.....	...	08/04/2011.	Fidelity.....	.....	73.000	.....	3,056	.....	XXX.....	.....	3,425	.....	3,332	.....	93	.....	.....	.....	.....	.....	.....	93	.....	.....	.....	3,425	.....	.....	.....	(369)	.....	(369)	.....	.....	.....	XXX.....	
756577	10	2	Red Hat Inc.....	...	08/04/2011.	Fidelity.....	.....	52.000	.....	2,177	.....	XXX.....	.....	2,490	.....	2,374	.....	116	.....	.....	.....	.....	.....	.....	116	.....	.....	.....	2,490	.....	.....	.....	(313)	.....	(313)	.....	.....	.....	XXX.....	
79466L	30	2	Salesforce.com Inc.....	...	02/25/2011.	Fidelity.....	.....	63.000	.....	8,708	.....	XXX.....	.....	4,640	.....	8,316	.....	(3,676)	.....	.....	.....	.....	.....	.....	(3,676)	.....	.....	.....	4,640	.....	.....	.....	4,068	.....	4,068	.....	.....	.....	XXX.....	
85590A	40	1	Starwood Hotels.....	...	08/09/2011.	Fidelity.....	.....	128.000	.....	6,270	.....	XXX.....	.....	6,773	.....	7,780	.....	(1,007)	.....	.....	.....	.....	.....	.....	(1,007)	.....	.....	.....	6,773	.....	.....	.....	(503)	.....	(503)	.....	.....	.....	XXX.....	
87612E	10	6	Target Corp.....	...	02/07/2011.	Fidelity.....	.....	119.000	.....	6,348	.....	XXX.....	.....	7,082	.....	7,155	.....	(73)	.....	.....	.....	.....	.....	.....	(73)	.....	.....	.....	7,082	.....	.....	.....	(734)	.....	(734)	.....	.....	.....	XXX.....	
881624	20	9	Teva Pharmaceutical ADR.....	F.	02/11/2011.	Fidelity.....	.....	70.000	.....	3,594	.....	XXX.....	.....	3,813	.....	3,649	.....	164	.....	.....	.....	.....	.....	.....	164	.....	.....	.....	3,813	.....	.....	.....	(219)	.....	(219)	.....	.....	.....	XXX.....	
881624	20	9	Teva Pharmaceutical ADR.....	F.	02/11/2011.	Fidelity.....	.....	63.000	.....	3,234	.....	XXX.....	.....	3,503	.....	3,284	.....	219	.....	.....	.....	.....	.....	.....	219	.....	.....	.....	3,503	.....	.....	.....	(269)	.....	(269)	.....	.....	.....	XXX.....	
88579Y	10	1	3M Company.....	...	01/10/2011.	Fidelity.....	.....	38.000	.....	3,333	.....	XXX.....	.....	3,119	.....	3,279	.....	(161)	.....	.....	.....	.....	.....	.....	(161)	.....	.....	.....	3,119	.....	.....	.....	215	.....	215	.....	.....	.....	XXX.....	
88579Y	10	1	3M Company.....	...	01/10/2011.	Fidelity.....	.....	46.000	.....	4,035	.....	XXX.....	.....	3,772	.....	3,970	.....	(198)	.....	.....	.....	.....	.....	.....	(198)	.....	.....	.....	3,772	.....	.....	.....	263	.....	263	.....	.....	.....	XXX.....	
88579Y	10	1	3M Company.....	...	01/10/2011.	Fidelity.....	.....	37.000	.....	3,246	.....	XXX.....	.....	3,222	.....	3,193	.....	29	.....	.....	.....	.....	.....	.....	29	.....	.....	.....	3,222	.....	.....	.....	23	.....	23	.....	.....	.....	XXX.....	
907818	10	8	Union Pacific Corp.....	...	08/04/2011.	Fidelity.....	.....	45.000	.....	4,577	.....	XXX.....	.....	958	.....	4,170	.....	(3,212)	.....	.....	.....	.....	.....	.....	(3,212)	.....	.....	.....	958	.....	.....	.....	3,619	.....	3,619	.....	255	.....	XXX.....	
907818	10	8	Union Pacific Corp.....	...	12/12/2011.	Fidelity.....	.....	70.000	.....	7,111	.....	XXX.....	.....	2,362	.....	6,486	.....	(4,124)	.....	.....	.....	.....	.....	.....	(4,124)	.....	.....	.....	2,362	.....	.....	.....	4,749	.....	4,749	.....	82	.....	XXX.....	
907818	10	8	Union Pacific Corp.....	...	09/09/2011.	Fidelity.....	.....	11.000	.....	936	.....	XXX.....	.....	460	.....	1,019	.....	(559)	.....	.....	.....	.....	.....	.....	(559)	.....	.....	.....	460	.....	.....	.....	476	.....	476	.....	.....	.....	XXX.....	
907818	10	8	Union Pacific Corp.....	...	09/07/2011.	Fidelity.....	.....	12.000	.....	1,091	.....	XXX.....	.....	492	.....	1,112	.....	(620)	.....	.....	.....	.....	.....	.....	(620)	.....	.....	.....	492	.....	.....	.....	599	.....	599	.....	.....	.....	XXX.....	
907818	10	8	Union Pacific Corp.....	...	08/04/2011.	Fidelity.....	.....	25.000	.....	2,543	.....	XXX.....	.....	1,621	.....	2,317	.....	(695)	.....	.....	.....	.....	.....	.....	(695)	.....	.....	.....	1,621	.....	.....	.....	921	.....	921	.....	.....	.....	XXX.....	
907818	10	8	Union Pacific Corp.....	...	12/12/2011.	Fidelity.....	.....	12.000	.....	1,219	.....	XXX.....	.....	560	.....	1,112	.....	(552)	.....	.....	.....	.....	.....	.....	(552)	.....	.....	.....	560	.....	.....	.....	660	.....	660	.....	.....	.....	XXX.....	
907818	10	8	Union Pacific Corp.....	...	12/12/2011.	Fidelity.....	.....	42.000	.....	4,267	.....	XXX.....	.....	2,522	.....	3,892	.....	(1,370)	.....	.....	.....	.....	.....	.....	(1,370)	.....	.....	.....	2,522	.....	.....	.....	1,745	.....	1,745	.....	.....	.....	XXX.....	
913017	10	9	United Technologies Corp.....	...	12/12/2011.	Fidelity.....	.....	133.000	.....	10,070	.....	XXX.....	.....	5,871	.....	10,470	.....	(4,598)	.....	.....	.....	.....	.....	.....	(4,598)	.....	.....	.....	5,871	.....	.....	.....	4,199	.....	4,199	.....	426	.....	XXX.....	
913017	10	9	United Technologies Corp.....	...	11/29/2011.	Fidelity.....	.....	33.000	.....	2,354	.....	XXX.....	.....	2,181	.....	2,598	.....	(417)	.....	.....	.....	.....	.....	.....	(417)	.....	.....	.....	2,181	.....	.....	.....	174	.....	174	.....	.....	.....	XXX.....	
913017	10	9	United Technologies Corp.....	...	09/07/2011.	Fidelity.....	.....	19.000	.....	1,387	.....	XXX.....	.....	1,250	.....	1,496	.....	(245)	.....	.....	.....	.....	.....	.....	(245)	.....	.....	.....	1,250	.....	.....	.....	136	.....	136	.....	.....	.....	XXX.....	
913017	10	9	United Technologies Corp.....	...	12/12/2011.	Fidelity.....	.....	3.000	.....	227	.....	XXX.....	.....	168	.....	236	.....	(68)	.....	.....	.....	.....	.....	.....	(68)	.....	.....	.....	168	.....	.....	.....	59	.....	59	.....	.....	.....	XXX.....	
913017	10	9	United Technologies Corp.....	...	12/12/2011.	Fidelity.....	.....	43.000	.....	3,256	.....	XXX.....	.....	3,190	.....	3,385	.....	(194)	.....	.....	.....	.....	.....	.....	(194)	.....	.....	.....	3,190	.....	.....	.....	65	.....	65	.....	.....	.....	XXX.....	
91912E	10	5	Vale Do Rio Doce ADR.....	...	04/11/2011.	Fidelity.....	.....	251.000	.....	8,439	.....	XXX.....	.....	6,825	.....	8,677	.....	(1,852)	.....	.....	.....	.....	.....	.....	(1,852)	.....	.....	.....	6,825	.....	.....	.....	1,614	.....	1,614	.....	48	.....	XXX.....	
949746	10	1	Wells Fargo & Co.....	...	04/19/2011.	Fidelity.....	.....	111.000	.....	3,351	.....	XXX.....	.....	3,469	.....	3,440	.....	29	.....	.....	.....	.....	.....	.....	29	.....	.....	.....	3,469	.....	.....	.....	(118)	.....	(118)	.....	49	.....	XXX.....	
949746	10	1	Wells Fargo & Co.....	...	04/19/2011.	Fidelity.....	.....	107.000	.....	3,231	.....	XXX.....	.....	3,161	.....	3,316	.....	(155)	.....	.....	.....	.....	.....	.....	(155)	.....	.....	.....	3,161	.....	.....	.....	70	.....	70	.....	.....	.....	XXX.....	
949746	10	1	Wells Fargo & Co.....	...	04/26/2011.	Fidelity.....	.....	124.000	.....	3,557	.....	XXX.....	.....	3,864	.....	3,843	.....	22	.....	.....	.....	.....	.....	.....	22	.....	.....	.....	3,864	.....	.....	.....	(307)	.....	(307)	.....	.....	.....	XXX.....	
9099999			Total - Common Stocks - Industrial and Miscellaneous.....							1,237,127		XXX.....		1,075,541		1,263,342		(187,795)			0			0		(187,795)				1,075,541				161,586		161,586		8,175		XXX.....
Common Stocks - Mutual Funds																																								
301722	87	2	M & N Technology Series.....	...	01/10/2011.	Fidelity.....	.....	2,163.000	.....	25,696	.....	XXX.....	.....	17,845	.....	25,156	.....	(7,311)	.....	.....	.....	.....	.....	.....	(7,311)	.....	.....	.....	17,845	.....	.....	.....	7,852	.....	7,852	.....	.....	.....	XXX.....	
563821	54	5	M & N World Opportunity.....	...	11/17/2011.	Fidelity.....	.....	3,873.000	.....	28,467	.....	XXX.....	.....	33,579	.....	33,347	.....	232	.....	.....	.....	.....	.....	.....	232	.....	.....	.....	33,579	.....	.....	.....	(5,112)	.....	(5,112)	.....	.....	.....	XXX.....	
301722	34	4	M & N Life Sciences Series.....	...	08/26/2011.	Fidelity.....	.....	1,987.000	.....	22,076	.....	XXX.....	.....	21,539	.....	24,202	.....	(2,663)	.....	.....	.....	.....	.....	.....	(2,663)	.....	.....	.....	21,539	.....	.....	.....	536	.....	536	.....	.....	.....	XXX.....	
9299999			Total - Common Stocks - Mutual Funds.....							76,239		XXX.....		72,963		82,705		(9,742)			0			0		(9,742)				72,963				3,276		3,276		0		XXX.....
9799997			Total - Common Stocks - Part 4.....							1,313,366		XXX.....		1,148,504		1,346,047		(197,537)			0			0		(197,537)				1,148,504				164,862		164,862		8,175		XXX.....
9799998			Total - Common Stocks - Summary Item from Part 5.....							524,231		XXX.....		576,189												0				576,190				(51,960)		(51,960)		4,470		XXX.....
9799999			Total - Common Stocks.....							1,837,597		XXX.....		1,724,693		1,346,047		(197,537)			0			0		(197,537)				1,724,694				112,902		112,902		12,645		XXX.....
9899999			Total - Preferred and Common Stocks.....							1,837,597		XXX.....		1,724,693		1,346,047		(197,537)			0			0		(197,537)				1,724,694				112,902		112,902		12,645		XXX.....
9999999			Total - Bonds, Preferred and Common Stocks.....							14,331,508		XXX.....		14,211,259		8,806,402		(197,537)		(16,240)			0			(213,777)				13,955,840				373,408		373,408		180,792		XXX.....

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends

Bonds - U.S. Government

3134A4	AA	2		02/15/2011	Fidelity.....	09/26/2011	Fidelity.....	50,000	61,620	76,340	61,310	.....	.....(310)	.....	.....(310)	.....	.....	.....15,030	15,030	3,883	1,744
3134A4	AA	2		02/15/2011	Fidelity.....	05/12/2011	Fidelity.....	12,000	14,764	15,620	14,736	.....	.....(28)	.....	.....(28)	.....	.....	.....884	884	128	.....
3134A4	KX	1		02/15/2011	Fidelity.....	05/12/2011	Fidelity.....	64,000	75,104	79,552	75,000	.....	.....(104)	.....	.....(104)	.....	.....	.....4,552	4,552	1,300	333
31398A	BW	8		01/11/2011	FNMA.....	07/26/2011	BOFA.....	965,000	953,489	966,649	955,298	.....	.....1,809	.....	.....1,809	.....	.....	.....11,352	11,352	4,383	462
3135G0	BJ	1		07/26/2011	PFOR.....	12/12/2011	PFOR.....	965,000	972,489	978,847	971,742	.....	.....(747)	.....	.....(747)	.....	.....	.....7,105	7,105	5,398	875
912828	PQ	7		03/18/2011	CHSI.....	09/06/2011	CHSI.....	155,000	155,075	157,956	155,064	.....	.....(11)	.....	.....(11)	.....	.....	.....2,892	2,892	663	266
912828	PQ	7		03/25/2011	CHSI.....	09/06/2011	CHSI.....	531,000	529,955	541,126	530,104	.....	.....150	.....	.....150	.....	.....	.....11,022	11,022	3,667	1,012
912828	PQ	7		05/23/2011	GSCO.....	09/06/2011	GSCO.....	175,000	176,025	178,337	175,933	.....	.....(92)	.....	.....(92)	.....	.....	.....2,404	2,404	1,202	619
912828	PQ	7		07/25/2011	GSCO.....	09/06/2011	GSCO.....	25,000	25,337	25,477	25,326	.....	.....(11)	.....	.....(11)	.....	.....	.....151	151	48	7
912828	KM	1		03/24/2011	CHSI.....	05/23/2011	BOFA.....	175,000	195,564	196,222	194,930	.....	.....(634)	.....	.....(634)	.....	.....	.....1,292	1,292	1,380	1,030
912828	PR	5		03/24/2011	BOFA.....	12/12/2011	BOFA.....	265,000	265,113	266,374	265,076	.....	.....(37)	.....	.....(37)	.....	.....	.....1,298	1,298	3,400	655
912828	PR	5		03/24/2011	GSCO.....	09/06/2011	GSCO.....	300,000	300,069	301,777	300,054	.....	.....(14)	.....	.....(14)	.....	.....	.....1,722	1,722	189	.....
912828	PR	5		03/24/2011	GSCO.....	08/03/2011	GSCO.....	165,000	165,040	165,759	165,034	.....	.....(7)	.....	.....(7)	.....	.....	.....726	726	8	.....
912828	PR	5		03/29/2011	GSCO.....	12/12/2011	GSCO.....	165,000	164,943	165,855	164,962	.....	.....18	.....	.....18	.....	.....	.....894	894	376	162
912828	QA	1		09/06/2011	GSCO.....	11/22/2011	GSCO.....	10,000	10,341	10,629	10,331	.....	.....(10)	.....	.....(10)	.....	.....	.....298	298	.....	.....
912828	QS	2		09/06/2011	CHSI.....	09/09/2011	CHSI.....	175,000	177,175	177,140	177,186	.....	.....10	.....	.....10	.....	.....	.....(46)	(46)	308	.....
0599999	Total - Bonds - U.S. Government.....							4,197,000	4,242,103	4,303,660	4,242,086	0	(18)	0	(18)	0	0	61,576	61,576	26,333	7,165

Bonds - U.S. Special Revenue and Special Assessment

31416W	H3	9		04/29/2011	BOFA.....	05/25/2011	BOFA.....	633	633	599	633	.....	.....	.....	.....0	.....	.....	.....(34)	(34)	.....	.....
31416W	H3	9		04/29/2011	BOFA.....	06/25/2011	BOFA.....	634	634	599	634	.....	.....	.....	.....0	.....	.....	.....(34)	(34)	.....	.....
31416W	H3	9		04/29/2011	BOFA.....	07/25/2011	BOFA.....	1,200	1,200	1,135	1,200	.....	.....	.....	.....0	.....	.....	.....(65)	(65)	.....	.....
31416W	H3	9		04/29/2011	BOFA.....	08/25/2011	BOFA.....	1,555	1,555	1,471	1,555	.....	.....	.....	.....0	.....	.....	.....(85)	(85)	.....	.....
31416W	H3	9		04/29/2011	BOFA.....	09/25/2011	BOFA.....	1,484	1,484	1,403	1,484	.....	.....	.....	.....0	.....	.....	.....(81)	(81)	.....	.....
31416W	H3	9		04/29/2011	BOFA.....	10/25/2011	BOFA.....	4,226	4,226	3,996	4,226	.....	.....	.....	.....0	.....	.....	.....(230)	(230)	.....	.....
31416W	H3	9		04/29/2011	BOFA.....	11/25/2011	BOFA.....	4,071	4,071	3,849	4,071	.....	.....	.....	.....0	.....	.....	.....(221)	(221)	.....	.....
31416W	H3	9		04/29/2011	BOFA.....	12/25/2011	BOFA.....	2,720	2,720	2,720	2,720	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							16,523	16,523	15,772	16,523	0	0	0	0	0	0	(750)	(750)	0	0

Bonds - Industrial and Miscellaneous

91160H	AC	1		02/28/2011	Fidelity.....	09/07/2011	Fidelity.....	65,000	66,181	65,674	65,746	.....	.....(435)	.....	.....(435)	.....	.....	.....(73)	(73)	2,037	773
91160H	AC	1		02/28/2011	Fidelity.....	08/01/2011	Fidelity.....	85,000	86,544	85,756	86,072	.....	.....(473)	.....	.....(473)	.....	.....	.....(315)	(315)	.....	.....
949744	AA	4		02/22/2011	Fidelity.....	08/01/2011	Fidelity.....	23,000	23,502	23,189	23,268	.....	.....(233)	.....	.....(233)	.....	.....	.....(80)	(80)	445	140
14912L	4C	2	F	05/09/2011	FBCO.....	11/15/2011	FBCO.....	170,000	175,038	170,000	170,000	.....	.....(5,038)	.....	.....(5,038)	.....	.....	.....0	0	10,412	5,033
717081	CZ	4		03/29/2011	MSCO.....	12/08/2011	MSCO.....	170,000	177,138	171,798	173,138	.....	.....(4,000)	.....	.....(4,000)	.....	.....	.....(1,340)	(1,340)	5,968	294
3899999	Total - Bonds - Industrial and Miscellaneous.....							513,000	528,403	516,417	518,224	0	(10,179)	0	(10,179)	0	0	(1,808)	(1,808)	18,862	6,240
8399998	Total - Bonds.....							4,726,523	4,787,029	4,835,849	4,776,833	0	(10,197)	0	(10,197)	0	0	59,018	59,018	45,195	13,405

Common Stocks - Industrial and Miscellaneous

139594	10	5		06/27/2011	Fidelity.....	09/08/2011	Fidelity.....	180,000	7,927	5,421	7,927	.....	.....	.....	.....0	.....	.....	.....(2,506)	(2,506)	.....	.....
143658	30	0		03/28/2011	Fidelity.....	11/08/2011	Fidelity.....	770,000	29,902	25,975	29,902	.....	.....	.....	.....0	.....	.....	.....(3,927)	(3,927)	.....	.....
254709	10	8		05/24/2011	Fidelity.....	11/01/2011	Fidelity.....	350,000	8,974	8,443	8,974	.....	.....	.....	.....0	.....	.....	.....(531)	(531)	.....	.....
268648	10	2		04/26/2011	Fidelity.....	09/07/2011	Fidelity.....	19,000	543	415	543	.....	.....	.....	.....0	.....	.....	.....(128)	(128)	.....	.....
268648	10	2		04/26/2011	Fidelity.....	08/23/2011	Fidelity.....	247,000	6,949	5,070	6,949	.....	.....	.....	.....0	.....	.....	.....(1,879)	(1,879)	.....	.....
268648	10	2		04/26/2011	Fidelity.....	09/09/2011	Fidelity.....	23,000	648	473	648	.....	.....	.....	.....0	.....	.....	.....(175)	(175)	.....	.....

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
268648 10 2	EMC Corp.....		04/26/2011	Fidelity.....	09/07/2011	Fidelity.....	4.000	105	87	105				0			(18)	(18)		
294821 60 8	Erickson ADR.....	F.	04/04/2011	Fidelity.....	08/25/2011	Fidelity.....	2,590.000	33,076	26,385	33,076				0			(6,691)	(6,691)	955	
370334 10 4	General Mills Inc.....		03/22/2011	Fidelity.....	11/08/2011	Fidelity.....	920.000	32,880	35,701	32,880				0			2,821	2,821	819	
48203R 10 4	Juniper Networks Inc.....		04/21/2011	Fidelity.....	06/10/2011	Fidelity.....	190.000	7,171	6,123	7,171				0			(1,048)	(1,048)		
65248E 10 4	News Corp.....		08/01/2011	Fidelity.....	09/06/2011	Fidelity.....	570.000	9,129	9,826	9,129				0			697	697		
65248E 10 4	News Corp.....		07/26/2011	Fidelity.....	09/07/2011	Fidelity.....	37.000	616	622	616				0			6	6		
655844 10 8	Norfolk Southern Corp.....		02/28/2011	Fidelity.....	11/14/2011	Fidelity.....	250.000	15,821	18,194	15,821				0			2,372	2,372		
690768 40 3	Owens Illinois Inc.....		06/20/2011	Fidelity.....	11/08/2011	Fidelity.....	100.000	2,613	2,011	2,613				0			(602)	(602)		
690768 40 3	Owens Illinois Inc.....		09/08/2011	Fidelity.....	11/08/2011	Fidelity.....	260.000	4,560	5,228	4,560				0			668	668		
747525 10 3	Qualcomm Inc.....		01/10/2011	Fidelity.....	09/09/2011	Fidelity.....	17.000	886	813	886				0			(73)	(73)		
747525 10 3	Qualcomm Inc.....		01/10/2011	Fidelity.....	09/07/2011	Fidelity.....	16.000	834	813	834				0			(21)	(21)		
747525 10 3	Qualcomm Inc.....		01/10/2011	Fidelity.....	08/31/2011	Fidelity.....	76.000	3,962	3,690	3,963				0			(272)	(272)		
863236 10 5	Strayer Education Inc.....		06/21/2011	Fidelity.....	08/30/2011	Fidelity.....	70.000	8,648	6,369	8,648				0			(2,279)	(2,279)	70	
929160 10 9	Vulcan Materials Co.....		07/18/2011	Fidelity.....	08/19/2011	Fidelity.....	260.000	9,704	8,484	9,704				0			(1,220)	(1,220)		
939640 10 8	Washington Post Co.....		06/17/2011	Fidelity.....	09/13/2011	Fidelity.....	20.000	8,436	6,556	8,436				0			(1,880)	(1,880)	47	
018490 10 2	Allergan Inc.....		09/27/2011	Fidelity.....	12/12/2011	Fidelity.....	93.000	7,499	7,774	7,499				0			275	275	6	
018490 10 2	Allergan Inc.....		10/03/2011	Fidelity.....	12/12/2011	Fidelity.....	27.000	2,297	2,257	2,297				0			(41)	(41)		
025816 10 9	American Express Co.....		05/27/2011	Fidelity.....	09/09/2011	Fidelity.....	48.000	2,433	2,278	2,433				0			(154)	(154)		
025816 10 9	American Express Co.....		05/27/2011	Fidelity.....	09/07/2011	Fidelity.....	23.000	1,166	1,136	1,166				0			(29)	(29)		
029912 20 1	American Tower Corp.....		09/14/2011	Fidelity.....	12/05/2011	Fidelity.....	49.000	2,567	2,894	2,567				0			328	328		
037411 10 5	Apache Corp.....		01/07/2011	Fidelity.....	10/06/2011	Fidelity.....	9.000	1,084	686	1,084				0			(398)	(398)	35	
037411 10 5	Apache Corp.....		01/07/2011	Fidelity.....	09/07/2011	Fidelity.....	43.000	5,178	4,079	5,178				0			(1,098)	(1,098)		
037411 10 5	Apache Corp.....		01/07/2011	Fidelity.....	09/07/2011	Fidelity.....	7.000	843	708	843				0			(135)	(135)		
037411 10 5	Apache Corp.....		04/04/2011	Fidelity.....	10/06/2011	Fidelity.....	27.000	3,549	2,088	3,549				0			(1,461)	(1,461)		
056752 10 8	Baidu Inc Spons ADS.....	F.	09/09/2011	Fidelity.....	12/12/2011	Fidelity.....	10.000	1,385	1,284	1,385				0			(101)	(101)		
056752 10 8	Baidu Inc Spons ADS.....	F.	09/19/2011	Fidelity.....	12/12/2011	Fidelity.....	19.000	2,832	2,440	2,832				0			(392)	(392)		
088606 10 8	BHP Billiton Ltd ADR.....	F.	02/10/2011	Fidelity.....	05/10/2011	Fidelity.....	77.000	7,287	7,207	7,287				0			(80)	(80)	71	
097023 10 5	Boeing Co.....		05/04/2011	Fidelity.....	12/12/2011	Fidelity.....	47.000	3,763	3,306	3,763				0			(456)	(456)		
126408 10 3	CSX Corp.....		01/19/2011	Fidelity.....	08/29/2011	Fidelity.....	80.000	1,855	2,148	1,855				0			293	293	163	
126408 10 3	CSX Corp.....		01/19/2011	Fidelity.....	09/07/2011	Fidelity.....	25.000	589	534	589				0			(55)	(55)		
126408 10 3	CSX Corp.....		01/31/2011	Fidelity.....	08/29/2011	Fidelity.....	99.000	2,304	2,026	2,304				0			(278)	(278)		
126408 10 3	CSX Corp.....		06/16/2011	Fidelity.....	09/09/2011	Fidelity.....	29.000	686	569	686				0			(117)	(117)		
126408 10 3	CSX Corp.....		06/16/2011	Fidelity.....	08/29/2011	Fidelity.....	107.000	2,490	2,189	2,490				0			(301)	(301)		
126408 10 3	CSX Corp.....		06/16/2011	Fidelity.....	09/26/2011	Fidelity.....	272.000	6,319	4,732	6,319				0			(1,587)	(1,587)		
126650 10 0	CVS Caremark Corp.....		06/07/2011	Fidelity.....	12/12/2011	Fidelity.....	169.000	6,516	6,457	6,516				0			(59)	(59)	68	
126650 10 0	CVS Caremark Corp.....		06/07/2011	Fidelity.....	09/07/2011	Fidelity.....	15.000	578	531	578				0			(47)	(47)		
126650 10 0	CVS Caremark Corp.....		09/09/2011	Fidelity.....	12/12/2011	Fidelity.....	46.000	1,605	1,758	1,605				0			152	152		
126650 10 0	CVS Caremark Corp.....		09/09/2011	Fidelity.....	12/12/2011	Fidelity.....	86.000	3,077	3,286	3,077				0			209	209		
126650 10 0	CVS Caremark Corp.....		09/20/2011	Fidelity.....	12/12/2011	Fidelity.....	63.000	2,309	2,407	2,309				0			98	98		
14040H 10 5	Capital One Financial.....		04/29/2011	Fidelity.....	12/12/2011	Fidelity.....	68.000	3,709	3,107	3,709				0			(602)	(602)		
14040H 10 5	Capital One Financial.....		10/17/2011	Fidelity.....	12/12/2011	Fidelity.....	108.000	4,724	4,934	4,724				0			211	211		
14040H 10 5	Capital One Financial.....		11/16/2011	Fidelity.....	12/12/2011	Fidelity.....	76.000	3,411	3,472	3,411				0			61	61		
166764 10 0	Chevron Corp.....		04/21/2011	Fidelity.....	08/12/2011	Fidelity.....	33.000	3,423	3,033	3,423				0			(390)	(390)	52	

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
E15.2	166764	10 0		Chevron Corp.....	...	04/21/2011	Fidelity.....	34.000	3,527	3,178	3,527	.....	.....	.....	.....0	.....	.....	.....(348)	(348)	.....	.....
	172967	10 1		Citigroup Inc.....	...	01/06/2011	Fidelity.....	7.000	334	205	334	.....	.....	.....	.....0	.....	.....	.....(129)	(129)	9	.....
	172967	10 1		Citigroup Inc.....	...	01/06/2011	Fidelity.....	15.000	730	444	730	.....	.....	.....	.....0	.....	.....	.....(286)	(286)	.....	.....
	172967	10 1		Citigroup Inc.....	...	01/06/2011	Fidelity.....	126.000	6,130	4,643	6,130	.....	.....	.....	.....0	.....	.....	.....(1,488)	(1,488)	.....	.....
	172967	10 1		Citigroup Inc.....	...	01/10/2011	Fidelity.....	69.000	3,438	2,018	3,438	.....	.....	.....	.....0	.....	.....	.....(1,420)	(1,420)	.....	.....
	172967	10 1		Citigroup Inc.....	...	03/14/2011	Fidelity.....	18.000	851	526	851	.....	.....	.....	.....0	.....	.....	.....(324)	(324)	.....	.....
	172967	10 1		Citigroup Inc.....	...	03/14/2011	Fidelity.....	61.000	2,849	1,784	2,849	.....	.....	.....	.....0	.....	.....	.....(1,065)	(1,065)	.....	.....
	172967	10 1		Citigroup Inc.....	...	03/14/2011	Fidelity.....	13.000	586	380	586	.....	.....	.....	.....0	.....	.....	.....(205)	(205)	.....	.....
	172967	10 1		Citigroup Inc.....	...	09/09/2011	Fidelity.....	11.000	304	322	304	.....	.....	.....	.....0	.....	.....	.....18	18	.....	.....
	172967	10 1		Citigroup Inc.....	...	10/21/2011	Fidelity.....	97.000	2,874	2,837	2,874	.....	.....	.....	.....0	.....	.....	.....(38)	(38)	.....	.....
	172967	10 1		Citigroup Inc.....	...	11/03/2011	Fidelity.....	167.000	5,414	4,884	5,414	.....	.....	.....	.....0	.....	.....	.....(530)	(530)	.....	.....
	189754	10 4		Coach Inc.....	...	10/05/2011	Fidelity.....	46.000	2,472	2,854	2,472	.....	.....	.....	.....0	.....	.....	.....381	381	.....	.....
	20825C	10 4		Conoco Phillips.....	...	01/07/2011	Fidelity.....	17.000	1,147	1,221	1,147	.....	.....	.....	.....0	.....	.....	.....74	74	232	.....
	20825C	10 4		Conoco Phillips.....	...	01/07/2011	Fidelity.....	87.000	5,870	6,481	5,870	.....	.....	.....	.....0	.....	.....	.....611	611	.....	.....
	20825C	10 4		Conoco Phillips.....	...	02/10/2011	Fidelity.....	25.000	1,816	1,796	1,816	.....	.....	.....	.....0	.....	.....	.....(20)	(20)	.....	.....
	20825C	10 4		Conoco Phillips.....	...	02/10/2011	Fidelity.....	23.000	1,671	1,473	1,671	.....	.....	.....	.....0	.....	.....	.....(198)	(198)	.....	.....
	20825C	10 4		Conoco Phillips.....	...	03/28/2011	Fidelity.....	48.000	3,741	3,033	3,741	.....	.....	.....	.....0	.....	.....	.....(708)	(708)	.....	.....
	20825C	10 4		Conoco Phillips.....	...	03/28/2011	Fidelity.....	29.000	2,260	1,857	2,260	.....	.....	.....	.....0	.....	.....	.....(403)	(403)	.....	.....
	29358Q	10 9	F.	Ensco Plc Spons ADR.....	...	09/30/2011	Fidelity.....	56.000	2,523	2,768	2,523	.....	.....	.....	.....0	.....	.....	.....245	245	41	.....
	29358Q	10 9	F.	Ensco Plc Spons ADR.....	...	10/17/2011	Fidelity.....	62.000	2,798	3,064	2,798	.....	.....	.....	.....0	.....	.....	.....267	267	.....	.....
	302182	10 0		Express Scripts Inc.....	...	08/04/2011	Fidelity.....	61.000	3,225	2,773	3,225	.....	.....	.....	.....0	.....	.....	.....(452)	(452)	.....	.....
	30231G	10 2		Exxon Mobile Corp.....	...	02/28/2011	Fidelity.....	36.000	3,144	2,903	3,144	.....	.....	.....	.....0	.....	.....	.....(242)	(242)	343	.....
	30231G	10 2		Exxon Mobile Corp.....	...	02/28/2011	Fidelity.....	27.000	2,358	1,888	2,358	.....	.....	.....	.....0	.....	.....	.....(470)	(470)	.....	.....
	30231G	10 2		Exxon Mobile Corp.....	...	02/28/2011	Fidelity.....	21.000	1,834	1,546	1,834	.....	.....	.....	.....0	.....	.....	.....(288)	(288)	.....	.....
	30231G	10 2		Exxon Mobile Corp.....	...	04/07/2011	Fidelity.....	89.000	7,551	7,176	7,551	.....	.....	.....	.....0	.....	.....	.....(375)	(375)	.....	.....
	30231G	10 2		Exxon Mobile Corp.....	...	04/08/2011	Fidelity.....	86.000	7,334	6,934	7,334	.....	.....	.....	.....0	.....	.....	.....(400)	(400)	.....	.....
	37045V	10 0		General Motors Co.....	...	01/14/2011	Fidelity.....	186.000	7,292	5,550	7,292	.....	.....	.....	.....0	.....	.....	.....(1,742)	(1,742)	.....	.....
	37045V	10 0		General Motors Co.....	...	04/07/2011	Fidelity.....	97.000	3,154	2,894	3,154	.....	.....	.....	.....0	.....	.....	.....(260)	(260)	.....	.....
	37045V	10 0		General Motors Co.....	...	10/26/2011	Fidelity.....	112.000	2,680	2,442	2,680	.....	.....	.....	.....0	.....	.....	.....(238)	(238)	.....	.....
	37045V	10 0		General Motors Co.....	...	10/27/2011	Fidelity.....	102.000	2,546	2,224	2,546	.....	.....	.....	.....0	.....	.....	.....(322)	(322)	.....	.....
	382388	10 6		Goodrich Corp.....	...	02/08/2011	Fidelity.....	79.000	7,289	6,718	7,289	.....	.....	.....	.....0	.....	.....	.....(572)	(572)	23	.....
	406216	10 1		Halliburton Co.....	...	04/28/2011	Fidelity.....	85.000	4,751	2,835	4,751	.....	.....	.....	.....0	.....	.....	.....(1,915)	(1,915)	.....	.....
	406216	10 1		Halliburton Co.....	...	04/28/2011	Fidelity.....	65.000	2,847	2,085	2,847	.....	.....	.....	.....0	.....	.....	.....(762)	(762)	.....	.....
	406216	10 1		Halliburton Co.....	...	09/09/2011	Fidelity.....	100.000	3,990	3,336	3,990	.....	.....	.....	.....0	.....	.....	.....(654)	(654)	.....	.....
	437076	10 2		Home Depot Inc.....	...	10/21/2011	Fidelity.....	148.000	5,298	5,994	5,298	.....	.....	.....	.....0	.....	.....	.....696	696	78	.....
	437076	10 2		Home Depot Inc.....	...	10/26/2011	Fidelity.....	68.000	2,482	2,754	2,482	.....	.....	.....	.....0	.....	.....	.....272	272	.....	.....
	437076	10 2		Home Depot Inc.....	...	11/29/2011	Fidelity.....	53.000	1,945	2,147	1,945	.....	.....	.....	.....0	.....	.....	.....202	202	.....	.....
	458140	10 0		Intel Corp.....	...	09/30/2011	Fidelity.....	95.000	2,176	2,417	2,176	.....	.....	.....	.....0	.....	.....	.....241	241	71	.....
	458140	10 0		Intel Corp.....	...	09/30/2011	Fidelity.....	129.000	2,955	3,134	2,955	.....	.....	.....	.....0	.....	.....	.....179	179	.....	.....
	458140	10 0		Intel Corp.....	...	10/11/2011	Fidelity.....	114.000	2,467	2,900	2,467	.....	.....	.....	.....0	.....	.....	.....434	434	.....	.....
	46625H	10 0		JP Morgan.....	...	09/09/2011	Fidelity.....	125.000	4,145	4,193	4,145	.....	.....	.....	.....0	.....	.....	.....48	48	.....	.....
	478160	10 4		Johnson & Johnson.....	...	05/06/2011	Fidelity.....	14.000	928	900	928	.....	.....	.....	.....0	.....	.....	.....(28)	(28)	349	.....
	478160	10 4		Johnson & Johnson.....	...	05/06/2011	Fidelity.....	101.000	6,696	6,349	6,696	.....	.....	.....	.....0	.....	.....	.....(348)	(348)	.....	.....

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
478160	10	4		05/06/2011	Fidelity.....	09/09/2011	Fidelity.....	30.000	1.989	1,896	1,989				.0			(93)	(93)		
478160	10	4		05/06/2011	Fidelity.....	09/07/2011	Fidelity.....	23.000	1.525	1,500	1,525				.0			(25)	(25)		
478160	10	4		05/18/2011	Fidelity.....	12/12/2011	Fidelity.....	48.000	3.224	3,087	3,224				.0			(137)	(137)		
478160	10	4		07/05/2011	Fidelity.....	12/12/2011	Fidelity.....	59.000	3.925	3,795	3,925				.0			(130)	(130)		
48203R	10	4		05/18/2011	Fidelity.....	09/21/2011	Fidelity.....	167.000	6.677	3,351	6,677				.0			(3,326)	(3,326)		
48203R	10	4		05/18/2011	Fidelity.....	09/07/2011	Fidelity.....	15.000	.600	.312	.600				.0			(288)	(288)		
48203R	10	4		09/09/2011	Fidelity.....	09/21/2011	Fidelity.....	34.000	.671	.682	.671				.0			.11	.11		
580135	10	1		09/09/2011	Fidelity.....	12/12/2011	Fidelity.....	12.000	1.066	1,151	1,066				.0			.84	.84		
59156R	10	8		01/10/2011	Fidelity.....	12/12/2011	Fidelity.....	86.000	3.968	2,800	3,968				.0			(1,168)	(1,168)		
59156R	10	8		03/07/2011	Fidelity.....	12/12/2011	Fidelity.....	77.000	3.358	2,507	3,358				.0			(851)	(851)		
59156R	10	8		07/05/2011	Fidelity.....	12/12/2011	Fidelity.....	115.000	4.996	3,744	4,996				.0			(1,251)	(1,251)		
594918	10	4		07/13/2011	Fidelity.....	12/12/2011	Fidelity.....	230.000	6.151	5,860	6,151				.0			(292)	(292)	.211	
594918	10	4		07/13/2011	Fidelity.....	09/07/2011	Fidelity.....	43.000	1.150	1,126	1,150				.0			(24)	(24)		
594918	10	4		07/22/2011	Fidelity.....	12/12/2011	Fidelity.....	257.000	7.016	6,548	7,016				.0			(468)	(468)		
594918	10	4		09/09/2011	Fidelity.....	12/12/2011	Fidelity.....	142.000	3.585	3,618	3,585				.0			.33	.33		
64110D	10	4		04/28/2011	Fidelity.....	08/23/2011	Fidelity.....	60.000	3.142	2,105	3,142				.0			(1,038)	(1,038)		
654106	10	3		11/16/2011	Fidelity.....	12/12/2011	Fidelity.....	29.000	2.741	2,759	2,741				.0			.18	.18		
654106	10	3		11/29/2011	Fidelity.....	12/12/2011	Fidelity.....	26.000	2.372	2,473	2,372				.0			.101	.101		
693475	10	5		10/24/2011	Fidelity.....	12/12/2011	Fidelity.....	102.000	5.255	5,626	5,255				.0			.371	.371		
717081	10	3		03/18/2011	Fidelity.....	12/12/2011	Fidelity.....	242.000	4.772	4,944	4,772				.0			.172	.172	.293	
717081	10	3		03/18/2011	Fidelity.....	09/09/2011	Fidelity.....	71.000	1.400	1,293	1,400				.0			(107)	(107)		
717081	10	3		03/18/2011	Fidelity.....	09/07/2011	Fidelity.....	43.000	.848	.811	.848				.0			(37)	(37)		
717081	10	3		05/06/2011	Fidelity.....	12/12/2011	Fidelity.....	170.000	3.474	3,473	3,474				.0			(1)	(1)		
718172	10	9		09/09/2011	Fidelity.....	12/12/2011	Fidelity.....	74.000	5.007	5,549	5,007				.0			.542	.542		
718172	10	9		10/26/2011	Fidelity.....	12/12/2011	Fidelity.....	39.000	2.734	2,925	2,734				.0			.191	.191		
742718	10	9		05/18/2011	Fidelity.....	12/12/2011	Fidelity.....	42.000	2.815	2,728	2,815				.0			(88)	(88)	.99	
742718	10	9		05/18/2011	Fidelity.....	11/18/2011	Fidelity.....	39.000	2.614	2,462	2,614				.0			(152)	(152)		
742718	10	9		05/18/2011	Fidelity.....	09/09/2011	Fidelity.....	18.000	1.207	1,115	1,207				.0			(92)	(92)		
742718	10	9		05/18/2011	Fidelity.....	09/07/2011	Fidelity.....	9.000	.603	.563	.603				.0			(40)	(40)		
767204	10	0		02/11/2011	Fidelity.....	05/06/2011	Fidelity.....	98.000	7.493	6,837	7,493				.0			(656)	(656)	.62	
790849	10	3		04/08/2011	Fidelity.....	09/27/2011	Fidelity.....	55.000	2.887	2,128	2,887				.0			(759)	(759)	.43	
790849	10	3		04/08/2011	Fidelity.....	09/22/2011	Fidelity.....	42.000	2.204	1,757	2,204				.0			(448)	(448)		
790849	10	3		04/08/2011	Fidelity.....	09/09/2011	Fidelity.....	26.000	1.365	1,111	1,365				.0			(254)	(254)		
790849	10	3		04/08/2011	Fidelity.....	09/07/2011	Fidelity.....	17.000	.892	.764	.892				.0			(129)	(129)		
790849	10	3		05/06/2011	Fidelity.....	09/28/2011	Fidelity.....	61.000	3.277	2,316	3,277				.0			(961)	(961)		
790849	10	3		05/06/2011	Fidelity.....	09/27/2011	Fidelity.....	4.000	.215	.155	.215				.0			(60)	(60)		
85590A	40	1		02/09/2011	Fidelity.....	08/09/2011	Fidelity.....	65.000	3.979	3,184	3,979				.0			(795)	(795)		
H8817H	10	0		10/27/2011	Fidelity.....	12/12/2011	Fidelity.....	48.000	2.668	2,163	2,668				.0			(506)	(506)	.38	
913017	10	9		09/09/2011	Fidelity.....	12/12/2011	Fidelity.....	9.000	.633	.681	.633				.0			.49	.49		
91324P	10	2		05/09/2011	Fidelity.....	10/18/2011	Fidelity.....	29.000	1.426	1,331	1,426				.0			(95)	(95)	.96	
91324P	10	2		05/09/2011	Fidelity.....	10/21/2011	Fidelity.....	67.000	3.304	2,954	3,304				.0			(350)	(350)		
91324P	10	2		05/09/2011	Fidelity.....	09/09/2011	Fidelity.....	29.000	1.429	1,294	1,429				.0			(135)	(135)		

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91324P 10 2	Unitedhealth Group.....	...	05/09/2011	Fidelity.....	09/07/2011	Fidelity.....	23.000	1,133	1,082	1,133	.....	.....	.....	.....	.....0	.....	.....	.....(51)	(51)	.....	.....
91324P 10 2	Unitedhealth Group.....	...	06/07/2011	Fidelity.....	12/12/2011	Fidelity.....	44.000	2,265	2,138	2,265	.....	.....	.....	.....	.....0	.....	.....	.....(127)	(127)	.....	.....
91324P 10 2	Unitedhealth Group.....	...	06/07/2011	Fidelity.....	10/18/2011	Fidelity.....	27.000	1,333	1,240	1,333	.....	.....	.....	.....	.....0	.....	.....	.....(93)	(93)	.....	.....
91324P 10 2	Unitedhealth Group.....	...	06/23/2011	Fidelity.....	12/12/2011	Fidelity.....	66.000	3,405	3,207	3,405	.....	.....	.....	.....	.....0	.....	.....	.....(198)	(198)	.....	.....
92553P 20 1	Viacom Inc.....	...	05/10/2011	Fidelity.....	12/12/2011	Fidelity.....	60.000	3,001	2,610	3,001	.....	.....	.....	.....	.....0	.....	.....	.....(391)	(391)	78	.....
92553P 20 1	Viacom Inc.....	...	05/10/2011	Fidelity.....	10/06/2011	Fidelity.....	43.000	2,151	1,591	2,151	.....	.....	.....	.....	.....0	.....	.....	.....(559)	(559)	.....	.....
92553P 20 1	Viacom Inc.....	...	05/10/2011	Fidelity.....	09/09/2011	Fidelity.....	25.000	1,250	1,093	1,250	.....	.....	.....	.....	.....0	.....	.....	.....(157)	(157)	.....	.....
92553P 20 1	Viacom Inc.....	...	05/10/2011	Fidelity.....	09/07/2011	Fidelity.....	17.000	850	803	850	.....	.....	.....	.....	.....0	.....	.....	.....(48)	(48)	.....	.....
92553P 20 1	Viacom Inc.....	...	07/13/2011	Fidelity.....	12/12/2011	Fidelity.....	65.000	3,393	2,827	3,393	.....	.....	.....	.....	.....0	.....	.....	.....(566)	(566)	.....	.....
94973V 10 7	Wellpoint Inc.....	...	03/21/2011	Fidelity.....	12/12/2011	Fidelity.....	22.000	1,464	1,494	1,464	.....	.....	.....	.....	.....0	.....	.....	.....30	30	118	.....
94973V 10 7	Wellpoint Inc.....	...	03/21/2011	Fidelity.....	10/21/2011	Fidelity.....	37.000	2,462	2,337	2,462	.....	.....	.....	.....	.....0	.....	.....	.....(124)	(124)	.....	.....
94973V 10 7	Wellpoint Inc.....	...	03/21/2011	Fidelity.....	09/09/2011	Fidelity.....	29.000	1,929	1,760	1,929	.....	.....	.....	.....	.....0	.....	.....	.....(169)	(169)	.....	.....
94973V 10 7	Wellpoint Inc.....	...	03/21/2011	Fidelity.....	09/07/2011	Fidelity.....	16.000	1,064	1,016	1,064	.....	.....	.....	.....	.....0	.....	.....	.....(49)	(49)	.....	.....
94973V 10 7	Wellpoint Inc.....	...	04/18/2011	Fidelity.....	12/12/2011	Fidelity.....	50.000	3,451	3,396	3,451	.....	.....	.....	.....	.....0	.....	.....	.....(55)	(55)	.....	.....
94973V 10 7	Wellpoint Inc.....	...	05/02/2011	Fidelity.....	12/12/2011	Fidelity.....	46.000	3,420	3,124	3,420	.....	.....	.....	.....	.....0	.....	.....	.....(296)	(296)	.....	.....
949746 10 1	Wells Fargo & Co.....	...	02/14/2011	Fidelity.....	04/26/2011	Fidelity.....	110.000	3,677	3,156	3,677	.....	.....	.....	.....	.....0	.....	.....	.....(521)	(521)	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							576,189	524,231	576,190	.....	.....0	0	0	0	0	0	(51,960)	(51,960)	4,470	0
9799998.	Total - Common Stocks.....							576,189	524,231	576,190	.....	.....0	0	0	0	0	0	(51,960)	(51,960)	4,470	0
9899999.	Total - Preferred and Common Stocks.....							576,189	524,231	576,190	.....	.....0	0	0	0	0	0	(51,960)	(51,960)	4,470	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							5,363,218	5,360,080	5,353,023	.....	.....0	(10,197)	0	(10,197)	0	0	7,058	7,058	49,665	13,405

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.
2. Total amount of intangible assets nonadmitted \$.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																				
	Fidelity Core Account.....	.....	..	12/31/2011.	Fidelity.....	01/01/2012.	1	.....	.....	.....	.....	.....	.....1	.....	.....	.....	.....	MON..	1	.....
	Fidelity Core Account.....	.....	..	12/31/2011.	Fidelity.....	01/01/2012.	152,373	.....	.....	.....	.....	.....	.....152,373	.....	.....	.....	.....	MON..	14	.....
	Fidelity Core Account.....	.....	..	12/31/2011.	Fidelity.....	01/01/2012.	544,028	.....	.....	.....	.....	.....	.....544,028	.....	.....	.....	.....	MON..	35	.....
	Fidelity Core Account.....	.....	..	12/31/2011.	Fidelity.....	01/01/2012.	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON..	4	.....
9099999. Total - Other Short-Term Invested Assets.....							696,402	0	0	0	0	XXX.....	696,402	0	0	..XXX.....	..XXX.....	..XXX.....	54	0
9199999. Total - Short-Term Investments.....							696,402	0	0	0	0	XXX.....	696,402	0	0	..XXX.....	..XXX.....	..XXX.....	54	0

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

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

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

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

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

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

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Huntington National Bank..... Columbus, Ohio.....	.....	.....	.....	.....	.....36	XXX
Huntington National Bank..... Columbus, Ohio.....	.....	.....	.....	.....	.....	XXX
Huntington National Bank..... Columbus, Ohio.....	.....	.....	.....	.....	.....	XXX
Huntington National Bank..... Columbus, Ohio.....	.....	.....	.....	.....	.....	XXX
0199999. Total - Open Depositories.....	.XXX...	...XXX.....	0	0	36	XXX..
0399999. Total Cash on Deposit.....	.XXX...	...XXX.....	0	0	36	XXX..
0599999. Total Cash.....	.XXX...	...XXX.....	0	0	36	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1. January.....	125,483	4. April.....	67,909	7. July.....	139,730	10. October.....	15,626				
2. February.....	172,775	5. May.....	92,295	8. August.....	125,121	11. November.....	3,719				
3. March.....	130,160	6. June.....	139,815	9. September.....	(26,430)	12. December.....	36				

Sch. E-Pt. 2
NONE

Sch. E-Pt. 3
NONE

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