



ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

UNITED FINANCIAL CASUALTY COMPANY

NAIC Group Code.....155, 155

(Current Period) (Prior Period)

Organized under the Laws of OH

Incorporated/Organized..... June 13, 1984

Statutory Home Office

6300 WILSON MILLS ROAD, W33..... CLEVELAND OH 44143-2182

(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office

6300 WILSON MILLS ROAD, W33..... CLEVELAND OH 44143-2182

(Street and Number) (City or Town, State and Zip Code)

440-461-5000

(Area Code) (Telephone Number)

Mail Address

P.O. BOX 89490..... CLEVELAND OH 44101-6490

(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records

6300 WILSON MILLS ROAD, W33..... CLEVELAND OH 44143-2182

(Street and Number) (City or Town, State and Zip Code)

440-395-4460

(Area Code) (Telephone Number)

Internet Web Site Address

PROGRESSIVE.COM

Statutory Statement Contact

MARY BETH ANDREANO

(Name)

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440-446-7168

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POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

Name	Title	Name	Title
MICHAEL WILLIAM BISSLER	PRESIDENT	PATRICIA MITCHELL CORWIN	SECRETARY
KEVIN PATRICK MAHER	TREASURER		

OTHER

PATRICIA ONODY BEMER	(VICE PRESIDENT)	WILLIAM RAYMOND KAMPF	(VICE PRESIDENT)
SANDRA LEE RIHVALSKY	(VICE PRESIDENT)	MARGARET ANN ROSE	(ASST. SECRETARY)

DIRECTORS OR TRUSTEES

PATRICIA ONODY BEMER	MICHAEL WILLIAM BISSLER	JEANETTE LOUISE HISEK #	WILLIAM RAYMOND KAMPF
KEVIN PATRICK MAHER			

State of..... OHIO
County of..... CUYAHOGA

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

(Signature)	(Signature)	(Signature)
MICHAEL WILLIAM BISSLER	MARGARET ANN ROSE	KEVIN PATRICK MAHER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASSISTANT SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This 16TH 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

UNITED FINANCIAL CASUALTY COMPANY
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.....	139,674,538	10.5	139,674,538		139,674,538	10.5
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.....		0.0			0	0.0
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.....	12,216,809	0.9	12,216,809		12,216,809	0.9
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	127,410,487	9.6	127,410,487		127,410,487	9.6
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.....	25,952,898	2.0	25,952,898		25,952,898	2.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	101,620	0.0	101,620		101,620	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.....	219,576	0.0	219,576		219,576	0.0
1.523 All other.....	278,534,802	21.0	278,534,802		278,534,802	21.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	372,380,786	28.1	372,380,786		372,380,786	28.1
2.2 Unaffiliated non-U.S. securities (including Canada).....	87,711,149	6.6	87,711,149		87,711,149	6.6
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	64,730,356	4.9	64,730,356		64,730,356	4.9
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	198,838,496	15.0	198,838,496		198,838,496	15.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	404,347	0.0	404,347		404,347	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	17,079,041	1.3	17,079,041		17,079,041	1.3
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	1,325,254,905	100.0	1,325,254,905	0	1,325,254,905	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.....		1,360,701,317
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		775,458,793
3.	Accrual of discount.....		4,050,094
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(370,424)	
4.2	Part 2, Section 1, Column 15.....	(5,603,269)	
4.3	Part 2, Section 2, Column 13.....	1,383,289	
4.4	Part 4, Column 11.....	(1,581,364)	(6,171,768)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		9,362,353
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		799,714,485
7.	Deduct amortization of premium.....		34,873,729
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.....	886,847	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	78,440	
9.4	Part 4, Column 13.....	75,772	1,041,059
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		1,307,771,516
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,307,771,516

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.....	139,674,538	144,237,937	139,834,453	139,460,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	139,674,538	144,237,937	139,834,453	139,460,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	12,216,809	12,266,900	12,516,440	12,200,000
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.....	153,465,005	156,095,595	155,631,929	124,805,766
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	651,135,164	664,540,334	706,907,621	638,053,989
	9. Canada.....	.....	.....	.....	.....
	10. Other Countries.....	87,711,149	89,705,316	88,299,906	87,400,000
	11. Totals.....	738,846,313	754,245,650	795,207,527	725,453,989
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	1,044,202,665	1,066,846,082	1,103,190,349	1,001,919,755
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	55,107,750	55,107,750	25,801,100	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	9,622,606	9,622,606	5,784,930	
	17. Totals.....	64,730,356	64,730,356	31,586,030	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	64,730,356	64,730,356	31,586,030	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	191,978,027	191,978,027	167,987,569	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	6,860,469	6,860,469	6,709,979	
	23. Totals.....	198,838,496	198,838,496	174,697,548	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	
	25. Total Common Stocks.....	198,838,496	198,838,496	174,697,548	
	26. Total Stocks.....	263,568,852	263,568,852	206,283,578	
	27. Total Bonds and Stocks....	1,307,771,517	1,330,414,934	1,309,473,927	

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

501S

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.....		139,674,538				139,674,538	13.2	247,757,422	20.5	139,674,538	
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.....	0	139,674,538	0	0	0	139,674,538	13.2	247,757,422	20.5	139,674,538	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.....	6,016,809			6,200,000		12,216,809	1.2	31,178,857	2.6	12,216,809	
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.....	6,016,809	0	0	6,200,000	0	12,216,809	1.2	31,178,857	2.6	12,216,809	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.....	51,330,518	55,449,156	34,338,554	884,683	462,094	142,465,005	13.4	183,043,980	15.2	142,465,005	
5.2	Class 2.....	5,000,000	6,000,000				11,000,000	1.0	5,000,000	0.4	11,000,000	
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.....	56,330,518	61,449,156	34,338,554	884,683	462,094	153,465,005	14.5	188,043,980	15.6	153,465,005	0

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

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

Quality Rating per the NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Class 1.....	112,303,889	357,874,470	22,945,346	5,848,303	544,894	499,516,902	47.1	497,259,281	41.2	352,283,175	147,233,727
6.2	Class 2.....	17,653,256	189,793,590	30,801,038			238,247,884	22.4	222,922,718	18.5	178,948,271	59,299,613
6.3	Class 3.....		9,755,021	8,185,971			17,940,992	1.7	7,537,500	0.6	17,940,992	
6.4	Class 4.....	20,750	80,815	78,040	39,971		219,576	0.0	11,536,080	1.0		219,576
6.5	Class 5.....						0	0.0		0.0		
6.6	Class 6.....						0	0.0	980,639	0.1		
6.7	Totals.....	129,977,895	557,503,896	62,010,395	5,888,274	544,894	755,925,354	71.2	740,236,218	61.3	549,172,438	206,752,916
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).....169,651,216	552,998,164	57,283,900	12,932,986	1,006,988	793,873,254	74.8	XXX.....	XXX.....	646,639,527	147,233,727
9.2	Class 2.....	(d).....22,653,256	195,793,590	30,801,038	0	0	249,247,884	23.5	XXX.....	XXX.....	189,948,271	59,299,613
9.3	Class 3.....	(d).....0	9,755,021	8,185,971	0	0	17,940,992	1.7	XXX.....	XXX.....	17,940,992	0
9.4	Class 4.....	(d).....20,750	80,815	78,040	39,971	0	219,576	0.0	XXX.....	XXX.....	0	219,576
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.....	192,325,222	758,627,590	96,348,949	12,972,957	1,006,988	(b).....1,061,281,706	100.0	XXX.....	XXX.....	854,528,790	206,752,916
9.8	Line 9.7 as a % of Col. 6.....	18.1	71.5	9.1	1.2	0.1	100.0	XXX.....	XXX.....	XXX.....	80.5	19.5
10.	Total Bonds Prior Year											
10.1	Class 1.....	304,582,901	579,880,835	65,073,602	8,619,769	1,082,433	XXX.....	XXX.....	959,239,540	79.5	911,304,838	47,934,702
10.2	Class 2.....	21,191,665	149,727,248	53,942,900	2,880,232	180,673	XXX.....	XXX.....	227,922,718	18.9	183,555,967	44,366,751
10.3	Class 3.....		7,537,500				XXX.....	XXX.....	7,537,500	0.6	7,537,500	
10.4	Class 4.....		11,536,080				XXX.....	XXX.....	11,536,080	1.0	11,536,080	
10.5	Class 5.....						XXX.....	XXX.....	(c).....0	0.0		
10.6	Class 6.....		980,639				XXX.....	XXX.....	(c).....980,639	0.1	980,639	
10.7	Totals.....	325,774,566	749,662,302	119,016,502	11,500,001	1,263,106	XXX.....	XXX.....	(b).....1,207,216,477	100.0	1,114,915,024	92,301,453
10.8	Line 10.7 as a % of Col. 8.....	27.0	62.1	9.9	1.0	0.1	XXX.....	XXX.....	100.0	XXX.....	92.4	7.6
11.	Total Publicly Traded Bonds											
11.1	Class 1.....	144,939,451	436,721,509	51,711,413	12,260,166	1,006,988	646,639,527	60.9	911,304,838	75.5	646,639,527	XXX.....
11.2	Class 2.....	22,653,256	136,493,977	30,801,038			189,948,271	17.9	183,555,967	15.2	189,948,271	XXX.....
11.3	Class 3.....		9,755,021	8,185,971			17,940,992	1.7	7,537,500	0.6	17,940,992	XXX.....
11.4	Class 4.....						0	0.0	11,536,080	1.0	0	XXX.....
11.5	Class 5.....						0	0.0	0	0.0	0	XXX.....
11.6	Class 6.....						0	0.0	980,639	0.1	0	XXX.....
11.7	Totals.....	167,592,707	582,970,507	90,698,422	12,260,166	1,006,988	854,528,790	80.5	1,114,915,024	92.4	854,528,790	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	19.6	68.2	10.6	1.4	0.1	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	15.8	54.9	8.5	1.2	0.1	80.5	XXX.....	XXX.....	XXX.....	80.5	XXX.....
12.	Total Privately Placed Bonds											
12.1	Class 1.....	24,711,765	116,276,655	5,572,487	672,820		147,233,727	13.9	47,934,702	4.0	XXX.....	147,233,727
12.2	Class 2.....		59,299,613				59,299,613	5.6	44,366,751	3.7	XXX.....	59,299,613
12.3	Class 3.....						0	0.0	0	0.0	XXX.....	0
12.4	Class 4.....	20,750	80,815	78,040	39,971		219,576	0.0	0	0.0	XXX.....	219,576
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.....	24,732,515	175,657,083	5,650,527	712,791	0	206,752,916	19.5	92,301,453	7.6	XXX.....	206,752,916
12.8	Line 12.7 as a % of Col. 6.....	12.0	85.0	2.7	0.3	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	2.3	16.6	0.5	0.1	0.0	19.5	XXX.....	XXX.....	XXX.....	XXX.....	19.5

- (a) Includes \$.....206,752,916 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

801S

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.....		139,674,538				139,674,538	13.2	247,757,422	20.5	139,674,538	
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.....	0	139,674,538	0	0	0	139,674,538	13.2	247,757,422	20.5	139,674,538	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.....	6,016,809			6,200,000		12,216,809	1.2	31,178,857	2.6	12,216,809	
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.....	6,016,809	0	0	6,200,000	0	12,216,809	1.2	31,178,857	2.6	12,216,809	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.....	56,053,494	58,653,896	11,356,320	884,683	462,094	127,410,487	12.0	187,931,385	15.6	127,410,487	
5.2	Residential Mortgage-Backed Securities.....	12,050	38,653	50,917			101,620	0.0	112,595	0.0	101,620	
5.3	Commercial Mortgage-Backed Securities.....	264,974	2,756,607	22,931,317			25,952,898	2.4		0.0	25,952,898	
5.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
5.5	Totals.....	56,330,518	61,449,156	34,338,554	884,683	462,094	153,465,005	14.5	188,043,980	15.6	153,465,005	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	34,732,297	288,983,575	43,978,257			367,694,129	34.6	256,394,950	21.2	283,462,176	84,231,953
6.2	Residential Mortgage-Backed Securities.....	15,641,538	31,782,618	16,685,077	5,888,274	544,894	70,542,401	6.6	94,252,865	7.8	57,964,551	12,577,850
6.3	Commercial Mortgage-Backed Securities.....	54,642,233	182,142,891	1,347,061			238,132,185	22.4	266,310,600	22.1	142,187,152	95,945,033
6.4	Other Loan-Backed and Structured Securities.....	24,961,827	54,594,812				79,556,639	7.5	123,277,803	10.2	65,558,559	13,998,080
6.5	Totals.....	129,977,895	557,503,896	62,010,395	5,888,274	544,894	755,925,354	71.2	740,236,218	61.3	549,172,438	206,752,916
7.	Hybrid Securities											
7.1	Issuer Obligations.....						.0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						.0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						.0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						.0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9.	Total Bonds Current Year											
9.1	Issuer Obligations.....	96,802,600	487,312,009	55,334,577	7,084,683	462,094	646,995,963	61.0	XXX	XXX	562,764,010	84,231,953
9.2	Residential Mortgage-Backed Securities.....	15,653,588	31,821,271	16,735,994	5,888,274	544,894	70,644,021	6.7	XXX	XXX	58,066,171	12,577,850
9.3	Commercial Mortgage-Backed Securities.....	54,907,207	184,899,498	24,278,378	0	0	264,085,083	24.9	XXX	XXX	168,140,050	95,945,033
9.4	Other Loan-Backed and Structured Securities.....	24,961,827	54,594,812	0	0	0	79,556,639	7.5	XXX	XXX	65,558,559	13,998,080
9.5	Totals.....	192,325,222	758,627,590	96,348,949	12,972,957	1,006,988	1,061,281,706	100.0	XXX	XXX	854,528,790	206,752,916
9.6	Line 9.5 as a % of Col. 6.....	18.1	71.5	9.1	1.2	0.1	100.0	XXX	XXX	XXX	80.5	19.5
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	131,111,456	485,936,376	98,470,805	6,847,806	896,171	XXX	XXX	723,262,614	59.9	678,895,863	44,366,751
10.2	Residential Mortgage-Backed Securities.....	25,612,594	43,511,136	20,222,600	4,652,195	366,935	XXX	XXX	94,365,460	7.8	79,928,830	14,436,630
10.3	Commercial Mortgage-Backed Securities.....	90,207,771	176,102,829				XXX	XXX	266,310,600	22.1	237,649,855	28,660,745
10.4	Other Loan-Backed and Structured Securities.....	78,842,745	44,111,961	323,097			XXX	XXX	123,277,803	10.2	118,440,476	4,837,327
10.5	Totals.....	325,774,566	749,662,302	119,016,502	11,500,001	1,263,106	XXX	XXX	1,207,216,477	100.0	1,114,915,024	92,301,453
10.6	Line 10.5 as a % of Col. 8.....	27.0	62.1	9.9	1.0	0.1	XXX	XXX	100.0	XXX	92.4	7.6
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	96,802,600	403,080,056	55,334,577	7,084,683	462,094	562,764,010	53.0	678,895,863	56.2	562,764,010	XXX
11.2	Residential Mortgage-Backed Securities.....	13,791,541	26,121,725	12,432,528	5,175,483	544,894	58,066,171	5.5	79,928,830	6.6	58,066,171	XXX
11.3	Commercial Mortgage-Backed Securities.....	35,623,448	109,585,285	22,931,317			168,140,050	15.8	237,649,855	19.7	168,140,050	XXX
11.4	Other Loan-Backed and Structured Securities.....	21,375,118	44,183,441				65,558,559	6.2	118,440,476	9.8	65,558,559	XXX
11.5	Totals.....	167,592,707	582,970,507	90,698,422	12,260,166	1,006,988	854,528,790	80.5	1,114,915,024	92.4	854,528,790	XXX
11.6	Line 11.5 as a % of Col. 6.....	19.6	68.2	10.6	1.4	0.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	15.8	54.9	8.5	1.2	0.1	80.5	XXX	XXX	XXX	80.5	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....		84,231,953				84,231,953	7.9	44,366,751	3.7	XXX	84,231,953
12.2	Residential Mortgage-Backed Securities.....	1,862,049	5,699,544	4,303,466	712,791		12,577,850	1.2	14,436,630	1.2	XXX	12,577,850
12.3	Commercial Mortgage-Backed Securities.....	19,283,757	75,314,215	1,347,061			95,945,033	9.0	28,660,745	2.4	XXX	95,945,033
12.4	Other Loan-Backed and Structured Securities.....	3,586,709	10,411,371				13,998,080	1.3	4,837,327	0.4	XXX	13,998,080
12.5	Totals.....	24,732,515	175,657,083	5,650,527	712,791	0	206,752,916	19.5	92,301,453	7.6	XXX	206,752,916
12.6	Line 12.5 as a % of Col. 6.....	12.0	85.0	2.7	0.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	2.3	16.6	0.5	0.1	0.0	19.5	XXX	XXX	XXX	XXX	19.5

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.....	25,208,497	25,208,497			
2. Cost of short-term investments acquired.....	75,866,654	75,866,654			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	100,702,433	100,702,433			
7. Deduct amortization of premium.....	93,658	93,658			
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).....	279,060	279,060	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	279,060	279,060	0	0	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

UNITED FINANCIAL CASUALTY COMPANY

SCHEDULE E- VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	2,999,992	2,999,992	
2. Cost of cash equivalents acquired.....	157,793,244	157,793,244	
3. Accrual of discount.....	6,565	6,565	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	143,999,820	143,999,820	
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).....	16,799,981	16,799,981	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	16,799,981	16,799,981	0

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

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		CUSIP Identification	Description	Code			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

U.S. Government - Issuer Obligations

912828	KJ	8	US TREASURY NOTE.....	.....	..	.....	.....1	.....	31,174,254	.....	103.273	.....	31,926,848	.....	30,915,000	.....	31,033,705	.....	.....	(51,567)	.....	.....	.....	.....	.....	1.750	.....	1.575	MS.....	.....	137,470	.....	541,013	03/19/2009	03/31/2014		
912828	MW	7	US TREASURY NOTE.....	SD..	..	.....	.....1	.....	4,776,644	.....	106.625	.....	5,112,669	.....	4,795,000	.....	4,782,697	.....	.....	3,556	.....	.....	.....	.....	.....	2.500	.....	2.582	MS.....	.....	30,460	.....	119,875	04/01/2010	03/31/2015		
912828	PM	6	US TREASURY NOTE.....	.....	..	.....	.....1	.....	50,011,719	.....	106.062	.....	53,031,000	.....	50,000,000	.....	50,009,554	.....	.....	(2,165)	.....	.....	.....	.....	.....	2.125	.....	2.120	JD.....	.....	2,919	.....	1,062,500	01/05/2011	12/31/2015		
912828	QA	1	US TREASURY NOTE.....	.....	..	.....	.....1	.....	2,244,375	.....	106.664	.....	2,399,940	.....	2,250,000	.....	2,245,139	.....	.....	764	.....	.....	.....	.....	.....	2.250	.....	2.303	MS.....	.....	12,864	.....	25,313	04/01/2011	03/31/2016		
912828	QE	3	US TREASURY NOTE.....	.....	..	.....	.....1	.....	26,543,477	.....	100.582	.....	26,654,230	.....	26,500,000	.....	26,529,455	.....	.....	(14,022)	.....	.....	.....	.....	.....	0.625	.....	0.541	AO.....	.....	28,211	.....	82,813	05/12/2011	04/30/2013		
912828	RB	8	US TREASURY NOTE.....	.....	..	.....	.....1	.....	25,083,984	.....	100.453	.....	25,113,250	.....	25,000,000	.....	25,073,988	.....	.....	(9,996)	.....	.....	.....	.....	.....	0.500	.....	0.386	FA.....	.....	47,215	.....	.....	08/23/2011	08/15/2014		
0199999	U.S. Government - Issuer Obligations.....								139,834,453	XXX.....			144,237,937		139,460,000		139,674,538			0		(73,430)		0		0	XXX.....	XXX.....	XXX.....		259,139		1,831,514		XXX.....		XXX.....
0599999	Total - U.S. Government.....								139,834,453	XXX.....			144,237,937		139,460,000		139,674,538			0		(73,430)		0		0	XXX.....	XXX.....	XXX.....		259,139		1,831,514		XXX.....		XXX.....

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

452151	K5	1	ILLINOIS ST.....	.....	..	.....	..1FE	.....	6,316,440	.....	101.115	.....	6,066,900	.....	6,000,000	.....	6,016,809	.....	.....	(68,390)	.....	.....	.....	.....	5.000	.....	3.821	AO.....	.....	75,000	.....	300,000	04/13/2007	04/01/2012	
882716	W5	8	TEXAS ST.....	.....	..	.....	..2	..1FE	.....	6,200,000	.....	100.000	.....	6,200,000	.....	6,200,000	.....	6,200,000	.....	.....	.....	.....	.....	.....	0.100	.....	0.120	MON.....	.....	581	.....	661	11/30/2011	12/01/2023	
1199999. U.S. States, Territories & Possessions - Issuer Obligations.....								.....	12,516,440	XXX.....	.....	.....	12,266,900	.....	12,200,000	.....	12,216,809	.....	0	.....	(68,390)	.....	0	.....	0	XXX.....	XXX.....	XXX.....	.....	75,581	.....	300,661	.....	XXX.....	XXX.....
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....								.....	12,516,440	XXX.....	.....	.....	12,266,900	.....	12,200,000	.....	12,216,809	.....	0	.....	(68,390)	.....	0	.....	0	XXX.....	XXX.....	XXX.....	.....	75,581	.....	300,661	.....	XXX.....	XXX.....

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

01030R	ET	5	ALABAMA HSG FIN SF.....	.....	..	.....	..1FE	.....	5,701,096	.....	105.376	.....	5,711,379	.....	5,420,000	.....	5,543,363	.....	.....	(31,072)	.....	.....	.....	.....	5.500	.....	4.207	AO.....	.....	74,525	.....	298,100	08/01/2008	10/01/2015
01030R	GB	2	ALABAMA HSG FIN SF.....	.....	..	.....	..1FE	.....	2,324,447	.....	106.291	.....	2,322,458	.....	2,185,000	.....	2,248,033	.....	.....	(13,632)	.....	.....	.....	.....	5.500	.....	4.033	AO.....	.....	30,044	.....	120,175	10/23/2007	10/01/2015
040654	JT	3	ARIZONA ST TRANSN BRD HWY REV.....	.....	..	.....	..1FE	.....	689,642	.....	102.536	.....	645,977	.....	630,000	.....	644,558	.....	.....	(28,982)	.....	.....	.....	.....	5.250	.....	0.614	JJ.....	.....	16,538	.....	33,075	06/10/2010	07/01/2012
196479	HJ	1	COLORADO HSG & FIN.....	.....	..	.....	..1FE	.....	999,119	.....	100.298	.....	997,965	.....	995,000	.....	995,728	.....	.....	(443)	.....	.....	.....	.....	4.750	.....	4.647	MN.....	.....	7,877	.....	47,263	05/01/2005	05/01/2013
20775F	CG	0	CONNECTICUT ST HSG FIN AUTH SF.....	.....	..	.....	..1FE	.....	7,035,910	.....	106.913	.....	7,141,788	.....	6,680,000	.....	7,022,719	.....	.....	(13,192)	.....	.....	.....	.....	4.500	.....	3.125	JD.....	.....	48,430	.....	.....	10/19/2011	06/01/2021
34073N	ZT	0	FLORIDA HSG FIN CORP.....	.....	..	.....	..1FE	.....	3,067,280	.....	105.336	.....	3,091,612	.....	2,935,000	.....	2,953,172	.....	.....	(15,776)	.....	.....	.....	.....	5.100	.....	3.992	JJ.....	.....	74,843	.....	149,685	05/01/2005	01/01/2013
419800	CA	3	HAWAII ST DEPT BUDGET & FIN.....	.....	..	.....	..2FE	.....	5,000,000	.....	100.433	.....	5,021,650	.....	5,000,000	.....	5,000,000	.....	.....	.....	.....	.....	.....	.....	4.950	.....	4.950	AO.....	.....	61,875	.....	247,500	03/20/1998	04/01/2012
45506A	EK	3	INDIANA ST HSG & CMNTY DEV.....	.....	..	.....	..1FE	.....	7,528,850	.....	109.018	.....	7,631,260	.....	7,000,000	.....	7,522,302	.....	.....	(6,548)	.....	.....	.....	.....	4.500	.....	2.840	JD.....	.....	20,125	.....	.....	11/16/2011	12/01/2021
49130P	JG	0	KENTUCKY HSG CORP.....	.....	..	.....	..2	..1FE	2,597,395	.....	103.322	.....	2,794,860	.....	2,705,000	.....	2,690,568	.....	.....	20,285	.....	.....	.....	.....	3.415	.....	4.921	JJ.....	.....	46,188	.....	92,376	09/01/2007	07/01/2012
60415N	QU	9	MINNESOTA ST HSG.....	.....	..	.....	..1FE	.....	816,574	.....	101.387	.....	790,819	.....	780,000	.....	781,997	.....	.....	(4,966)	.....	.....	.....	.....	5.000	.....	3.580	JJ.....	.....	19,500	.....	39,000	05/01/2005	07/01/2012
60415N	VV	1	MINNESOTA ST HSG.....	.....	..	.....	..1FE	.....	1,926,606	.....	102.301	.....	1,872,108	.....	1,830,000	.....	1,849,240	.....	.....	(9,677)	.....	.....	.....	.....	5.000	.....	3.810	JJ.....	.....	45,750	.....	91,500	04/21/2005	01/01/2014
60416Q	FS	8	MINNESOTA ST HSG FIN AGY.....	.....	..	.....	..1FE	.....	2,883,249	.....	108.106	.....	2,918,862	.....	2,700,000	.....	2,880,990	.....	.....	(2,259)	.....	.....	.....	.....	4.250	.....	2.770	JJ.....	.....	7,331	.....	.....	11/22/2011	01/01/2021
60636X	JQ	7	MISSOURI ST HSG SF.....	.....	..	.....	..1FE	.....	867,314	.....	102.499	.....	840,492	.....	820,000	.....	826,343	.....	.....	(7,888)	.....	.....	.....	.....	5.550	.....	3.864	MS.....	.....	15,170	.....	45,510	05/01/2005	09/01/2012
61212R	A6	3	MONTANA ST BRD HSG.....	.....	..	.....	..1FE	.....	4,072,516	.....	108.027	.....	4,137,434	.....	3,830,000	.....	3,936,522	.....	.....	(20,893)	.....	.....	.....	.....	5.500	.....	4.060	JD.....	.....	17,554	.....	210,650	04/26/2007	06/01/2016
61212R	PJ	9	MONTANA ST BRD HSG.....	.....	..	.....	..1FE	.....	1,556,080	.....	102.401	.....	1,541,135	.....	1,505,000	.....	1,519,467	.....	.....	(6,105)	.....	.....	.....	.....	5.000	.....	4.073	JD.....	.....	6,271	.....	75,250	05/01/2005	12/01/2013
61212R	RK	4	MONTANA ST BRD HSG.....	.....	..	.....	..1FE	.....	351,549	.....	101.012	.....	333,340	.....	330,000	.....	333,027	.....	.....	(2,179)	.....	.....	.....	.....	5.750	.....	4.253	JD.....	.....	1,581	.....	18,975	05/13/2004	12/01/2012
61212R	ZE	9	MONTANA ST BRD HSG.....	.....	..	.....	..1FE	.....	3,935,679	.....	108.185	.....	4,013,664	.....	3,710,000	.....	3,815,126	.....	.....	(18,950)	.....	.....	.....	.....	5.500	.....	4.110	JD.....	.....	17,004	.....	204,050	01/18/2007	06/01/2016
613349	G4	5	MONTGOMERY CNTY MD HSG.....	.....	..	.....	..1FE	.....	913,827	.....	102.739	.....	873,282	.....	850,000	.....	857,148	.....	.....	(5,193)	.....	.....	.....	.....	5.750	.....	3.892	JJ.....	.....	24,438	.....	48,875	05/01/2005	01/01/2013
63967C	3T	7	NEBRASKA FIN SF HSG.....	.....	..	.....	..1FE	.....	2,646,925	.....	105.340	.....	2,633,500	.....	2,500,000	.....	2,537,625	.....	.....	(16,033)	.....	.....	.....	.....	5.750	.....	4.317	MS.....	.....	47,917	.....	143,750	07/13/2006	03/01/2014
64469D	JD	4	NEW HAMPSHIRE ST HSG.....	.....	..	.....	..1FE	.....	1,853,232	.....	109.167	.....	1,926,798	.....	1,765,000	.....	1,863,939	.....	.....	6,228	.....	.....	.....	.....	6.750	.....	6.108	JJ.....	.....	59,569	.....	119,138	08/01/2008	07/01/2039
647200	FM	1	NEW MEXICO MTG FIN AGY.....	.....	..	.....	..1FE	.....	2,332,600	.....	108.303	.....	2,361,005	.....	2,180,000	.....	2,295,859	.....	.....	(19,090)	.....	.....	.....	.....	5.500	.....	3.425	JJ.....	.....	59,950	.....	119,900	05/05/2010	07/01/2017
647200	PY	4	NEW MEXICO MTG FIN AGY.....	.....	..	.....	..1FE	.....	4,617,088	.....	107.283	.....	4,597,077	.....	4,285,000	.....	4,439,838	.....	.....	(24,394)	.....	.....	.....	.....	5.750	.....	4.139	JJ.....	.....	123,194	.....	246,388	01/26/2007	01/01/2018
658886	EP	7	NORTH DAKOTA ST HSG.....	.....	..	.....	..1FE	.....	1,819,621	.....	107.486	.....	1,940,122	.....	1,805,000	.....	1,814,921	.....	.....	(1,500)	.....	.....	.....	.....	5.750	.....	5.632	JJ.....	.....	51,894	.....	103,788	08/01/2008	07/01/2017
658909	BF	2	NORTH DAKOTA ST HSG FIN AGY.....	.....	..	.....	..1FE	.....	2,984,857	.....	106.286	.....	2,997,265	.....	2,820,000	.....	2,953,645	.....	.....	(28,633)	.....	.....	.....	.....	4.500	.....	3.200	JJ.....	.....	63,450	.....	73,673	11/10/2010	01/01/2021
676907	FG	8	OHIO HSG FIN AGY.....	.....	..	.....	..1FE	.....	1,096,111	.....	102.545	.....	1,071,595	.....	1,045,000	.....	1,050,682	.....	.....	(6,449)	.....	.....	.....	.....	5.250	.....	3.947	MS.....	.....	18,288	.....	54,863	05/01/2005	09/01/2012
676907	GU	6	OHIO HSG FIN AGY.....	.....	..	.....	..1FE	.....	3,785,116	.....	103.393	.....	3,747,996	.....	3,625,000	.....	3,671,490	.....	.....	(14,264)	.....	.....	.....	.....	5.000	.....	3.973	MS.....	.....	60,417	.....	181,250	05/01/2005	03/01/2015
67766W	KB	7	OHIO ST WTR DEV AUTH.....	@.....	..	.....	..1FE	.....	2,935,200	.....	99.876	.....	2,996,280	.....	3,000,000	.....	2,986,205	.....	.....	32,829	.....	.....	.....	.....	0.000	.....	1.109	MAT.....	.....	.....	.....	.....	06/10/2010	06/01/2012

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			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description			Code	n		Rate Used to Obtain Fair Value	Fair 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
68608R	5G	4	OREGON ST HSG & CMNTY.....	.....	..	.....1	..1FE	730,174	102,864	714,905	695,000	.....	.....(2,918)	.....	.....	.....5.125	3.767	JJ.....	17,809	35,619	05/01/2005	07/01/2012
68608R	5Y	5	OREGON ST HSG & CMNTY.....	.....	..	.....1	..1FE	2,657,086	101,842	2,581,695	2,535,000	.....	.....181	.....	.....	.....5.100	3.906	JJ.....	64,643	129,285	05/01/2005	07/01/2013
745235	YU	9	PUERTO RICO PUB BLDGS.....	.....	..	.....1	..1FE	336,789	111,499	334,497	300,000	.....	.....(3,911)	.....	.....	.....5.500	3.960	JJ.....	8,250	16,500	10/26/2005	07/01/2015
762212	VW	5	RHODE ISLAND HSG.....	.....	..	.....1	..1FE	3,678,970	102,212	3,761,402	3,680,000	.....	.....115	.....	.....	.....4.000	4.006	AO.....	36,800	147,200	05/01/2005	10/01/2012
796252	8R	8	SAN ANTONIO TX E&G.....	@.....	..	1	.....	.....6,365,831	99,976	8,038,070	8,040,000	.....	.....319,979	.....	.....	.....0.000	4.120	MAT....	.....	.....	05/05/2006	02/01/2012
83755G	3G	0	SOUTH DAKOTA HSG.....	.....	..	.....1	..1FE	3,987,254	104,113	3,914,649	3,760,000	.....	.....(17,588)	.....	.....	.....5.500	4.129	MN.....	34,467	206,800	04/19/2007	05/01/2016
83755G	P6	8	SOUTH DAKOTA HSG.....	.....	..	.....1	..1FE	2,246,191	102,539	2,189,208	2,135,000	.....	.....(20,004)	.....	.....	.....5.250	3.849	MN.....	18,681	112,088	05/01/2005	05/01/2012
83755G	S3	2	SOUTH DAKOTA HSG.....	.....	..	.....1	..1FE	1,702,129	103,675	1,674,351	1,615,000	.....	.....(9,789)	.....	.....	.....5.250	3.946	MN.....	14,131	84,788	05/01/2005	05/01/2013
83755G	W9	4	SOUTH DAKOTA HSG.....	.....	..	.....1	..1FE	5,475,865	104,476	5,422,304	5,190,000	.....	.....(35,277)	.....	.....	.....5.750	4.129	MN.....	49,738	298,425	03/01/2007	11/01/2014
88880C	AA	1	TOBACCO SECURITIZATION AUTH MN.....	.....	..	.....2	..2FE	6,000,000	99,497	5,969,820	6,000,000	.....	.....	.....	.....	.....2.643	2.643	MS.....	14,096	.....	11/17/2011	03/01/2014
92418P	BX	4	VERMONT HSG FIN SF.....	.....	..	.....1	..1FE	3,486,242	105,859	3,488,054	3,295,000	.....	.....(26,295)	.....	.....	.....5.750	4.090	MN.....	31,577	189,463	03/01/2007	05/01/2013
924190	DA	6	VERMONT HSG FIN AGY.....	.....	..	.....1	..1FE	4,158,683	106,507	4,212,352	3,955,000	.....	.....(22,334)	.....	.....	.....5.750	4.377	MN.....	37,902	227,413	08/24/2007	05/01/2014
93978T	LQ	0	WASHINGTON ST HSG.....	.....	..	.....1	..1FE	1,170,185	106,018	1,203,304	1,135,000	.....	.....(4,809)	.....	.....	.....4.400	3.664	JD.....	4,162	49,940	10/09/2009	11/30/2019
95662M	UT	5	WEST VIRGINIA ST HSG.....	.....	..	.....1	..1FE	5,855,403	104,874	5,741,852	5,475,000	.....	.....(37,898)	.....	.....	.....5.750	4.072	MN.....	52,469	314,813	03/01/2007	11/01/2015
97689P	2G	2	WISCONSIN HSG & ECON.....	.....	..	.....1	..1FE	4,135,946	103,279	4,100,176	3,970,000	.....	.....(17,084)	.....	.....	.....4.875	3.874	MS.....	64,513	193,538	09/16/2005	03/01/2014
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							128,324,631	XXX.....	130,298,362	124,710,000	.....	.....0	(116,408)	0	...XXX.....	...XXX.....	...XXX...	1,468,961	4,770,606	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																						
31392C	MS	0	FNW 2002-W1 2A.....	.....	..	.....2	..1FE	100,644	116,306	111,381	95,766	.....	.....(970)	.....	.....	.....7.108	5.649	MON....	567	6,878	03/07/2002	07/01/2017
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							100,644	XXX.....	111,381	95,766	.....	.....0	(970)	0	...XXX.....	...XXX.....	...XXX...	567	6,878	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 - Commercial Mortgage-Backed Securities																						
3137AA	4X	8	FHMS 2011-K013 X1 IO.....	.....	..	2,4.....	1	14,272,992	4,118	13,317,211	.....	.....	.....(782,654)	.....	.....	.....0.840	5.354	MON....	226,311	1,125,274	12/08/2011	10/01/2020
3137AD	TK	3	FHMS 2011-K014 X1 IO.....	.....	..	2,4.....	1	12,933,662	8,441	12,368,641	.....	.....	.....(471,104)	.....	.....	.....1.453	5.629	MON....	177,424	668,227	07/26/2011	01/01/2021
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							27,206,654	XXX.....	25,685,852	0	.....	.....(1,253,758)	0	0	...XXX.....	...XXX.....	...XXX...	403,735	1,793,501	XXX.....	XXX.....
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....							155,631,929	XXX.....	156,095,595	124,805,766	.....	.....0	(1,371,136)	0	...XXX.....	...XXX.....	...XXX...	1,873,263	6,570,985	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
025816	AX	7	AMERICAN EXPRESS CO.....	.....	..	.....	..1FE	4,987,100	114,366	5,718,300	5,000,000	.....	.....	.....1,184	.....	.....6.150	6.185	FA.....	105,063	307,500	08/22/2007	08/28/2017
032095	AA	9	AMPHENOL CORP.....	.....	..	.....	..2FE	8,126,554	107,147	8,062,812	7,525,000	.....	.....(143,393)	.....	.....	.....4.750	2.654	MN.....	45,673	357,438	12/17/2010	11/15/2014
03523T	AT	5	ANHEUSER-BUSCH INBEV WORLDWIDE.....	.....	..	.....	..2FE	5,278,000	106,485	5,324,250	5,000,000	.....	.....(59,014)	.....	.....	.....3.625	2.329	AO.....	38,264	181,250	09/23/2010	04/15/2015
058498	AM	8	BALL CORP.....	.....	..	.....1	..3FE	5,512,500	108,750	5,437,500	5,000,000	.....	.....110,599	(115,811)	.....	.....7.125	4.396	MS.....	118,750	356,250	11/09/2010	09/01/2013
058498	AN	6	BALL CORP.....	.....	..	.....1	..3FE	2,250,000	109,500	2,190,000	2,000,000	.....	.....83,818	(43,818)	.....	.....7.375	4.641	MS.....	49,167	147,500	11/11/2010	09/01/2014
14987B	AA	1	CC HOLDINGS GS V LLC/CRO.....	.....	..	.....1	..2FE	14,310,000	107,750	14,007,500	13,000,000	.....	.....(297,938)	.....	.....	.....7.750	5.061	FMAN....	167,917	1,007,500	11/19/2010	05/01/2013
25459H	AN	5	DIRECTV HOLDINGS.....	.....	..	.....	..2FE	14,894,800	104,087	15,613,050	15,000,000	.....	.....20,256	.....	.....	.....3.550	3.706	MS.....	156,792	532,500	04/07/2010	03/15/2015
25470D	AB	5	DISCOVERY COMMUNICATIONS INC.....	.....	..	.....	..2FE	5,357,415	105,174	5,580,532	5,306,000	.....	.....5,342,149	(9,829)	.....	.....3.700	3.486	JD.....	196,322	16,360	06/07/2010	06/01/2015
260543	CA	9	DOW CHEMICAL COMPANY.....	.....	..	.....	..2FE	8,157,700	111,272	8,345,400	7,500,000	.....	.....7,933,781	(128,321)	.....	.....5.900	3.912	FA.....	167,167	442,500	04/20/2010	02/15/2015
26882P	AX	0	ERAC USA FINANCE COMPANY.....	.....	..	.....	..2FE	10,542,468	112,889	10,584,473	9,376,000	.....	.....10,362,675	(179,793)	.....	.....6.200	3.795	MN.....	96,885	581,312	01/04/2011	11/01/2016
297599	AC	6	ETHAN ALLEN GLOBAL.....	.....	..	.....	..3FE	2,119,365	99,613	2,241,293	2,250,000	.....	.....2,182,733	4,315	15,402	5.375	6.279	AO.....	30,234	120,938	06/01/2007	10/01/2015
302182	AF	7	EXPRESS SCRIPTS INC.....	.....	..	.....	..2FE	10,068,400	100,554	10,055,400	10,000,000	.....	.....10,060,856	(7,544)	.....	.....3.125	2.975	MN.....	39,931	167,535	05/25/2011	05/15/2016
345397	VP	5	FORD MOTOR CREDIT CO.....	.....	..	.....	..3FE	8,236,957	108,856	8,185,971	7,520,000	.....	.....8,185,971	(7,479)	(43,507)	6.625	4.788	FA.....	188,209	249,100	08/01/2011	08/15/2017
369604	AY	9	GENERAL ELECTRIC CO.....	.....	..	.....	..1FE	10,524,400	104,210	10,421,000	10,000,000	.....	.....10,171,794	(153,413)	.....	.....5.000	3.369	FA.....	208,333	500,000	08/20/2009	02/01/2013
370334	AS	3	GENERAL MILLS INC.....	.....	..	.....	..2FE	10,695,400	100,580	10,058,000	10,000,000	.....	.....10,032,015	(263,128)	.....	.....6.000	3.295	FA.....	226,667	600,000	05/26/2009	02/15/2012
375558	AR	4	GILEAD SCIENCES INC.....	.....	..	.....	..2FE	2,996,250	101,801	3,054,030	3,000,000	.....	.....2,996,292	42	.....	.....2.400	2.444	JD.....	3,600	.....	12/06/2011	12/01/2014
41283L	AA	3	HARLEY-DAVIDSON FINL SER.....	.....	..	.....	..2FE	15,027,200	103,591	15,538,650	15,000,000	.....	.....15,022,641	(4,559)	.....	.....3.875	3.835	MS.....	171,146	308,385	03/02/2011	03/15/2016

SCHEDULE D - PART 1

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

1	2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4		5	8	9	12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value				Fair Value	Par Value											Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
437076 AP 7	HOME DEPOT INC.....	.....	..	.....	..1FE	4,386,880	115.497	4,619,880	4,000,000	4,289,069	.....	.....(63,392)	.....	.....	.....5.400	3.519	MS.....	72,000	216,000	06/10/2010	03/01/2016		
502413 AY 3	L-3 COMMUNICATIONS CORP.....	.....	..	.....	..2FE	5,879,765	101.442	5,579,310	5,500,000	5,833,725	.....	.....(35,479)	.....	.....	.....5.200	4.275	AO.....	60,378	286,000	10/06/2010	10/15/2019		
50540R AH 5	LABORATORY CRP OF AMER HLDGS.....	.....	..	.....	..2FE	8,986,050	103.878	9,349,020	9,000,000	8,988,469	.....	.....2,343	.....	.....	.....3.125	3.156	MN.....	35,938	278,125	11/16/2010	05/15/2016		
58405U AF 9	MEDCO HEALTH SOLUTIONS INC.....	.....	..	.....	..2FE	9,472,278	100.566	9,568,855	9,515,000	9,480,236	.....	.....7,959	.....	.....	.....2.750	2.854	MS.....	77,045	265,297	01/26/2011	09/15/2015		
811065 AA 9	SCRIPPS NETWORKS INTERAC.....	.....	..	.....	..2FE	14,981,700	100.053	15,007,950	15,000,000	14,981,791	.....	.....91	.....	.....	.....2.700	2.726	JD.....	33,750	.....	11/28/2011	12/15/2016		
855244 AC 3	STARBUCKS CORP.....	.....	..	.....	..2FE	24,952,750	118.729	29,682,250	25,000,000	24,967,313	.....	.....4,393	.....	.....	.....6.250	6.276	FA.....	590,278	1,562,500	08/20/2007	08/15/2017		
88166H AA 5	TEVA PHARMA FIN IV LLC.....	.....	..	.....	..1FE	14,980,350	100.773	15,115,950	15,000,000	14,981,143	.....	.....793	.....	.....	.....1.700	1.745	MN.....	36,125	.....	11/07/2011	11/10/2014		
89233P 5N 2	TOYOTA MOTOR CREDIT.....	.....	..	.....	..1FE	14,967,000	100.558	15,083,700	15,000,000	14,968,262	.....	.....1,262	.....	.....	.....1.250	1.325	MN.....	22,917	.....	11/14/2011	11/17/2014		
907818 DC 9	UNION PACIFIC CORP.....	.....	..	.....	..2FE	13,158,154	108.187	12,949,984	11,970,000	12,758,131	.....	.....(358,076)	.....	.....	.....5.125	1.942	FA.....	231,753	613,463	01/03/2011	02/15/2014		
982526 AM 7	WRIGLEY (WM.) JR CO.....	.....	..	.....	..2FE	14,916,415	103.093	14,974,258	14,525,000	14,786,123	.....	.....(99,550)	.....	.....	.....3.700	2.947	JD.....	1,493	537,425	10/07/2010	06/30/2014		
05565Q BF 4	BP CAPITAL MARKETS PLC.....	.....	F	.....	..1FE	5,358,650	107.256	5,362,800	5,000,000	5,155,830	.....	.....(80,290)	.....	.....	.....5.250	3.493	MN.....	39,375	262,500	05/21/2009	11/07/2013		
71645W AT 8	PETROBRAS INTL FIN CO.....	.....	F	.....	..2FE	35,070,500	103.021	36,057,350	35,000,000	35,065,212	.....	.....(5,288)	.....	.....	.....3.875	3.824	JJ.....	580,174	678,125	06/13/2011	01/27/2016		
902133 AE 7	TYCO ELECTRONICS GROUP S.....	.....	F	.....	..2FE	8,034,106	103.509	7,659,666	7,400,000	7,621,241	.....	.....(290,354)	.....	.....	.....6.000	1.960	AO.....	111,000	444,000	07/22/2010	10/01/2012		
92857W AW 0	VODAFONE GROUP PLC.....	.....	F	.....	..1FE	14,925,900	103.760	15,564,000	15,000,000	14,936,526	.....	.....10,626	.....	.....	.....2.875	2.982	MS.....	125,781	215,625	03/09/2011	03/16/2016		
928670 AD 0	VOLKSWAGEN INTL FIN NV.....	.....	F	.....	..1FE	24,910,750	100.246	25,061,500	25,000,000	24,932,340	.....	.....21,590	.....	.....	.....1.875	1.998	AO.....	117,188	235,677	03/23/2011	04/01/2014		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....	.....	.....	.....	.....	.....354,065,757	XXX.....	362,054,634	344,387,000	350,615,088	191,253	(2,296,556)	.....	.....0	XXX.....	XXX.....	XXX.....	3,965,353	11,650,767	XXX.....	XXX.....		
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
05533D FT 8	BCAP 2010-RR7 14A1.....	.....	..	.....2	..1FM	12,246,980	99.500	12,140,219	12,201,226	12,358,274	.....	.....87,537	.....	.....	.....2.787	3.433	MON...	28,341	344,237	10/20/2010	02/01/2023		
073879 ZG 6	BSABS 2005-HE7 M1.....	.....	..	.....2	..1FM	4,216,730	95.863	4,311,770	4,497,846	4,436,993	.....	.....44,416	.....	.....	.....0.814	3.305	MON...	712	34,223	01/14/2008	02/25/2013		
07387A GH 2	BSARM 2005-12 25A1.....	.....	..	.....2	..1FM	1,940,159	51.432	1,605,437	3,121,475	1,751,766	.....	.....(2,790)	182,578	.....	.....0.000	0.000	MON...	87,681	.....	08/23/2007	03/25/2036		
126673 ZM 3	CWL 2005-7 MV6.....	.....	..	.....2	..1FM	980,639	16.724	2,003,201	11,978,000	980,639	.....	.....	.....	.....	.....1.094	14.340	MON...	2,547	125,127	08/09/2007	07/25/2013		
144531 BE 9	CARR 2005-NC1 M4.....	.....	..	.....2	..1FM	4,934,382	30.798	3,296,844	10,704,733	3,667,154	.....	.....(133,469)	191,095	.....	.....1.074	3.010	MON...	2,235	109,655	08/08/2007	09/25/2026		
17307G JM 1	CMLTI 2004-OPT1 M5.....	.....	..	.....2	..1FM	1,435,888	52.214	1,047,189	2,005,571	17,222	.....	.....	.....	.....	.....1.344	2.020	MON...	524	26,035	08/14/2007	10/25/2022		
35729P JE 1	FHLT 2005-1 M4.....	.....	..	.....2	..1FM	3,612,500	64.216	3,210,800	5,000,000	4,450,004	.....	.....205,383	.....	.....	.....0.974	4.781	MON...	947	46,149	04/28/2008	03/25/2018		
576433 UF 1	MARM 2004-13 3A1.....	.....	..	.....2	..1FM	4,436,198	94.954	4,326,770	4,556,701	4,708,824	.....	.....114,965	.....	.....	.....2.718	3.415	MON...	10,321	127,887	08/20/2007	11/01/2034		
57643L GJ 9	MABS 2005-NC1 M4.....	.....	..	.....2	..1FM	1,398,018	59.863	1,436,311	2,399,330	.....	.....	.....	.....	.....	.....1.054	1.930	MON...	492	24,091	08/13/2007	03/25/2028		
65535V AA 6	NAA 2001-R1A A1.....	.....	..	.....2	..4AM	222,475	100.023	219,576	219,525	219,576	.....	.....(501)	2,306	.....	.....7.000	6.583	MON...	1,281	15,367	05/25/2001	04/01/2027		
65535V BZ 0	NAA 2003-A3 A1.....	.....	..	.....2	..1FM	169,165	98.194	165,691	168,738	171,609	12,579	(436)	.....	.....	.....5.500	4.911	MON...	773	9,281	09/15/2003	03/01/2022		
65536H BC 1	NHELI 2005-HE1 M1.....	.....	..	.....2	..1FM	1,041,087	97.711	1,124,040	1,150,372	1,131,148	.....	.....10,900	.....	.....	.....0.734	4.397	MON...	164	7,818	04/03/2008	12/25/2012		
68389F KP 8	OOMLT 2006-1 2A3.....	.....	..	.....2	..1FM	5,331,034	74.557	4,437,506	5,951,830	5,042,911	.....	.....13,534	.....	.....	.....0.484	0.560	MON...	560	25,365	04/21/2008	06/25/2017		
83611M KE 7	SVHE 2005-4 M1B.....	.....	..	.....2	..1FM	4,253,125	54.094	2,704,700	5,000,000	2,704,700	.....	.....(573,755)	145,755	.....	.....0.764	2.554	MON...	742	35,503	02/19/2008	01/25/2019		
855541 AB 4	STARM 2007-S1 2A1.....	.....	..	.....2	..1FM	2,880,493	87.248	2,861,568	3,279,810	2,816,516	.....	.....1,067	128,126	.....	.....2.861	3.260	MON...	7,820	99,357	09/13/2007	09/25/2035		
90331H LG 6	USBNA 2007-1 A.....	.....	..	.....2	..1FE	2,641,983	102.106	2,698,151	2,642,500	2,633,375	.....	.....(2,265)	.....	.....	.....5.920	5.858	MON...	13,036	156,436	06/05/2007	05/01/2012		
9497EN AA 1	WFHET 2005-3 M1.....	.....	..	.....2	..1FM	6,835,000	83.056	6,644,480	8,000,000	7,489,437	.....	.....130,417	.....	.....	.....0.704	3.766	MON...	1,094	51,909	05/16/2008	06/25/2015		
94980Q AA 7	WFMBS 2004-W A1.....	.....	..	.....2	..1FM	7,411,460	93.057	7,063,856	7,590,892	7,402,814	.....	.....150,735	385,048	.....	.....2.608	2.670	MON...	16,499	206,284	02/07/2007	10/25/2034		
94983C AD 9	WFMBS 2005-AR10 2A1.....	.....	..	.....2	..1FM	8,507,158	90.942	7,884,412	8,669,715	8,559,439	.....	.....(198,022)	.....	.....	.....2.689	4.165	MON...	19,426	239,695	01/24/2007	05/01/2035		
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					74,494,474	XXX.....	69,182,521	99,138,264	70,542,401		(561,677)	570,033	886,847	0	...XXX.....	...XXX.....	XXX.....	107,514	1,772,100	XXX.....	XXX.....	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
05947U X7 8	BACM 2005-4 XP IO.....	.....	..	.....2,4.....	..1FE	5,120,433	0.171	760,977	.....	.....749,328	.....	.....(924,972)	.....	.....	.....0.349	5.040	MON...	129,274	1,132,549	05/05/2006	09/01/2012		
07383F YH 5	BSCMS 2004-PWR3 A4.....	.....	..	.....2	..1FM	8,615,039	104.862	9,437,580	9,000,000	8,857,686	.....	.....67,366	.....	.....	.....4.715	5.634	MON...	35,363	424,350	02/08/2008	01/01/2014		
07383F YJ 1	BSCMS 2004-PWR3 B.....	.....	..	.....2	..1FM	6,050,732	100.254	6,442,322	6,426,000	6,266,777	.....	.....66,726	.....	.....	.....4.810	6.106	MON...	25,758	309,091	07/09/2008	02/01/2014		
07383F YP 7	BSCMS 2004-PWR3 X2 IO.....	.....	..	.....2,4.....	..1FE	1,273,702	0.172	38,977	.....	.....38,105	.....	.....(224,053)	.....	.....	.....1.208	4.437	MON...	22,821	247,167	03/04/2004	03/01/2012		

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
			Code	F o r e i g n			Bond CHAR																NAIC Designation	Rate Used to Obtain Fair Value	Fair 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
07388L	AK	6	BSCMS 2006-PW13 X2 IO	2.4	.1FE	2,963,404	0.779	1,595,364		1,570,871		(857,376)			0.631	4.417	MON	107,747	1,058,347	02/16/2010	09/01/2013	
14986D	AL	4	CD 2006-CD3 XP IO	2.4	.1FE	5,501,101	0.900	3,402,042		3,356,561		(1,481,814)			0.669	4.962	MON	210,880	1,972,709	02/24/2010	10/01/2013	
20047G	BQ	9	COMM 2004 LB3A A5	2	.1FM	9,987,600	107.476	9,973,773	9,280,000	9,768,545		(210,466)			5.526	2.983	MON	42,736	502,435	12/10/2010	06/01/2014	
20047P	AH	0	COMM 2005-LP5 AJ	2	.1FM	4,652,148	102.769	5,138,450	5,000,000	4,815,311		47,591			5.046	6.335	MON	21,025	252,300	04/07/2008	04/01/2015	
22541N	UJ	6	CSFB 2002-CP5 A2	2	.1FM	9,942,578	101.903	10,190,300	10,000,000	9,974,230		9,190			4.940	5.090	MON	41,167	494,000	04/11/2008	10/01/2012	
22541Q	DJ	8	CSFB 2003-C3 A5	2	.1FM	2,878,143	102.113	3,144,059	3,079,000	3,024,239		42,324			3.936	5.509	MON	10,099	121,189	04/11/2008	05/01/2013	
225458	WL	8	CSFB 2005-C3 ASP IO	2.4	.1FE	6,292,925	0.296	797,860		789,422		(1,609,342)			0.819	4.538	MON	183,867	1,934,641	02/16/2010	06/01/2012	
22545D	AB	3	CSMC 2006-C3 A2	2	.1FM	4,482,232	100.466	4,482,754	4,461,961	4,453,117		(557)			6.009	5.832	MON	22,342	263,318	06/21/2006	07/01/2015	
22545L	AJ	8	CSMC 2006-C5 ASP IO	2.4	.1FE	16,742,812	1.303	10,842,184		10,674,507		(4,971,917)			0.865	4.552	MON	599,938	6,273,046	06/10/2010	12/01/2013	
30224X	AA	2	ESA 2010-ESHA A	2	.1FM	9,848,734	100.194	9,818,747	9,799,735	9,848,366		(367)			2.951	2.815	MON	24,095		12/16/2011	11/01/2015	
36158Y	HJ	1	GECMC 2002-3A G	2	.1FM	6,724,245	101.251	7,649,513	7,555,000	7,368,084		188,417			6.024	9.009	MON	37,926	455,113	02/19/2008	11/01/2012	
361849	M9	0	GMACC 2005-C1 X2 IO	2.4	.1FE	441,204	0.260	52,650		51,882		(114,900)			0.731	5.904	MON	12,342	127,117	07/16/2007	06/01/2012	
361849	ZT	2	GMACC 2003-C3 A4	2	.1FM	26,976,054	104.727	26,797,545	25,588,000	26,290,836		(436,685)			5.023	3.226	MON	107,107	1,285,285	06/24/2010	11/01/2013	
36228C	XG	3	GSMS 2006-GG6 XP IO	2.4	.1FE	2,991,022	0.047	311,703		303,843		(328,445)			0.119	5.086	MON	65,993	334,126	03/23/2006	03/01/2013	
396789	BU	2	GCCFC 2002-C1 J	2	.1FM	5,925,938	96.125	5,767,500	6,000,000	5,974,711		14,663			6.306	6.666	MON	31,530	378,360	05/14/2008	12/01/2012	
396789	JS	9	GCCFC 2005-GG3 A3	2	.1FM	8,062,266	100.342	8,418,694	8,390,000	8,260,111		50,445			4.569	5.309	MON	31,945	383,294	08/20/2007	10/01/2014	
46625Y	QW	6	JPMCC 2005-CB12 X2 IO	2.4	.1FE	5,144,461	0.174	812,532		800,215		(1,591,017)			0.489	4.620	MON	190,124	1,872,857	12/18/2009	07/01/2012	
46628F	AB	7	JPMCC 2006-LDP7 A2	2	.1FM	1,004,605	99.878	1,000,879	1,002,102	999,826		(346)			6.051	5.903	MON	59,537		06/23/2006	01/01/2012	
46635T	AD	4	JPMCC 2011-C3 A2	2	.1FM	18,347,945	104.136	18,744,480	18,000,000	18,317,771		(30,173)			3.673	3.199	MON	55,091	312,180	09/19/2011	01/01/2018	
46637C	AC	1	JPMCC 2011- FL1 B	2	.1AM	9,950,000	99.885	9,988,500	10,000,000	9,952,606		2,606			4.028	4.292	MON	19,023	17,822	11/16/2011	12/15/2013	
46637E	AJ	2	JPMCC 2011-PLSD B	2	.1AM	5,024,990	101.305	5,065,250	5,000,000	5,024,848		(142)			4.304	4.217	MON	13,152		12/02/2011	11/09/2016	
52108H	5C	4	LBUBS 2005-C3 XCP IO	2.4	.1FE	6,330,728	0.356	908,776		895,777		(1,480,983)			0.904	4.833	MON	128,238	2,080,382	01/26/2010	06/11/2012	
52108M	AQ	6	LBUBS 2005-C7 XCP IO	2.4	.1FE	6,867,733	0.189	1,086,599		1,074,073		(1,235,415)			0.337	5.017	MON	107,664	1,407,158	05/04/2010	10/11/2012	
59022H	DU	3	MLMT 2004-KEY2 A4	2	.1FM	10,032,469	106.087	10,140,856	9,559,000	9,876,328		(121,445)			4.864	3.474	MON	38,746	464,950	09/13/2010	09/01/2014	
60687V	BB	0	MLCFC 2006-3 XP IO	2.4	.1FE	11,993,836	1.738	9,260,456		9,150,360		(2,599,638)			0.882	4.014	MON	391,786	3,986,166	07/21/2010	09/01/2014	
617059	DL	1	JPMC 1997-C5 F	2	.1FM	839,763	101.865	824,864	809,762	820,336		(10,647)			7.561	4.389	MON	5,102	63,958	06/10/2010	02/01/2014	
92935V	AC	2	WFRBS 2011-C3 A2	2	.1FM	18,179,622	102.840	18,511,200	18,000,000	18,157,349		(22,273)			3.240	3.006	MON	48,600	291,600	05/26/2011	06/01/2016	
92936C	AC	3	WFRBS 2011-C4 A2	2	.1FM	13,887,253	103.677	14,255,588	13,750,000	13,875,342		(11,910)			3.454	3.221	MON	39,577	158,308	07/21/2011	07/01/2016	
929766	CU	5	WBCMT 2003-C3 A2	2	.1FM	16,300,552	102.448	17,406,738	16,990,803	16,835,213		136,736			4.867	5.796	MON	68,912	826,942	08/09/2007	01/01/2013	
929766	KH	5	WBCMT 2003-C7 A1	2	.1FM	4,628,921	100.547	4,767,278	4,741,343	4,723,715		8,299			4.241	5.034	MON	16,757	201,080	09/26/2006	02/01/2013	
92977Q	AF	5	WBCMT 2006-C27 XP IO	2.4	.1FE	12,080,736	0.547	5,284,351		5,191,894		(2,270,218)			0.494	4.781	MON	397,586	3,510,639	02/02/2011	08/01/2013	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					286,085,926	XXX	243,121,341	202,432,706	238,132,185	0	(19,900,738)	0	0	XXX	XXX	XXX	3,284,313	33,202,016	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
34528R	AF	9	FORDO 2009-A A4	2	.1FE	16,203,688	103.384	15,300,832	14,800,000	15,109,546		(486,764)			6.070	2.677	MON	39,927	898,360	09/10/2009	12/15/2012	
44921A	AC	5	HART 2009-A A3	2	.1FE	4,794,394	100.395	4,813,462	4,794,524	4,794,504		38			2.030	2.040	MON	4,326	97,329	09/02/2009	08/15/2012	
493268	AP	1	KSLT 1999-A A2	2	.1FE	5,571,691	95.000	5,606,420	5,901,495	5,659,832		61,243			0.904	2.783	MJSD	741	37,956	03/08/2010	09/27/2016	
587681	AC	1	MBALT 2011-1A A3	2	.1FE	4,999,658	100.254	5,012,700	5,000,000	4,999,829		171			1.180	1.187	MON	2,622	48,019	02/16/2011	03/15/2013	
587728	AD	8	MBART 2011-1 A4	2	.1FE	14,997,087	100.444	15,066,600	15,000,000	14,997,525		438			1.220	1.230	MON	8,133	73,708	07/14/2011	07/15/2014	
73328V	AK	9	PILOT 2011-1 A4	2	.1FE	8,998,146	99.866	8,987,940	9,000,000	8,998,251		105			1.260	1.273	MON	3,465	10,710	11/09/2011	02/20/2014	
92867F	AC	9	VWALT 2011-A A3	2	.1FE	14,998,056	100.074	15,011,100	15,000,000	14,998,164		108			1.200	1.210	MON	5,500	14,000	11/16/2011	02/20/2014	
98158N	AD	5	WOLS 2011-A A4	2	.1FE	9,998,650	100.881	10,088,100	10,000,000	9,998,988		338			1.780	1.792	MON	7,911	108,778	04/27/2011	02/15/2014	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					80,561,370	XXX	79,887,154	79,496,019	79,556,639	0	(424,323)	0	0	XXX	XXX	XXX	72,625	1,288,860	XXX	XXX	

E10.3

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 Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
38999999.	Total - Industrial & Miscellaneous (Unaffiliated).....					795,207,527	...XXX.....	754,245,650	725,453,989	738,846,313	(370,424)	(22,051,584)	886,847	0	...XXX.....	...XXX.....	.XXX...	7,429,805	47,913,743	XXX.....	XXX.....
Totals																					
77999999.	Total - Issuer Obligations.....					634,741,281	...XXX.....	648,857,833	620,757,000	629,916,922	191,253	(2,554,784)	0	0	...XXX.....	...XXX.....	.XXX...	5,769,034	18,553,548	XXX.....	XXX.....
78999999.	Total - Residential Mortgage-Backed Securities.....					74,595,118	...XXX.....	69,293,902	99,234,030	70,644,021	(561,677)	569,063	886,847	0	...XXX.....	...XXX.....	.XXX...	108,081	1,778,978	XXX.....	XXX.....
79999999.	Total - Commercial Mortgage-Backed Securities.....					313,292,580	...XXX.....	268,807,193	202,432,706	264,085,083	0	(21,154,496)	0	0	...XXX.....	...XXX.....	.XXX...	3,688,048	34,995,517	XXX.....	XXX.....
80999999.	Total - Other Loan-Backed and Structured Securities.....					80,561,370	...XXX.....	79,887,154	79,496,019	79,556,639	0	(424,323)	0	0	...XXX.....	...XXX.....	.XXX...	72,625	1,288,860	XXX.....	XXX.....
83999999.	Grand Total - Bonds.....					1,103,190,349	...XXX.....	1,066,846,082	1,001,919,755	1,044,202,665	(370,424)	(23,564,540)	886,847	0	...XXX.....	...XXX.....	.XXX...	9,637,788	56,616,903	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 Design- ation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
69350J	AA	7	PNC PREFERRED FUNDING .....	.....	....	.10,000,000.000	1.00	.....	.....7,200,000	0.720	7,200,000	3,103,100	28,964	651,700	.....	.....(600,000)	.....	.....(600,000)	.....	P2VFE.....	07/23/2007
86800X	AA	6	SUNTRUST PREFERRED CAP I.....	.....	....	.12,000,000.000	1.00	0.250	8,160,000	0.680	8,160,000	3,000,000	21,333	702,360	.....	.....(840,000)	.....	.....(840,000)	.....	P3VFE.....	10/29/2008
92978A	AA	0	WACHOVIA CAPITAL .....	.....	....	.46,900,000.000	1.00	.....	.....39,747,750	0.848	39,747,750	19,698,000	123,355	3,355,540	.....	.....(2,884,625)	.....	.....(2,884,625)	.....	P2VFE.....	12/01/2007
05530R	AB	4	BBVA INTL PREF UNIPERSON.....	.....	F..	.14,535,000.000	1.00	.....	.....9,622,606	0.662	9,622,606	5,784,930	174,455	860,472	.....	.....(1,278,644)	.....	.....(1,278,644)	.....	P2VFE.....	11/01/2007
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....																		
			64,730,356.....XXX.....64,730,356.....31,586,030.....348,107.....5,570,072.....0.....(5,603,269).....0.....0.....(1,278,644).....(5,603,269).....0.....(5,603,269).....0.....XXX.....XXX.....																		
8999999.			Total - Preferred Stocks.....64,730,356.....XXX.....64,730,356.....31,586,030.....348,107.....5,570,072.....0.....(5,603,269).....0.....0.....(5,603,269).....0.....XXX.....XXX.....																		

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
00130H	10	5	AES CORPORATION.....		107,800.000	1,276,352	11.840	1,276,352	1,352,179				(75,827)		(75,827)		L.....	03/15/2011
00206R	10	2	AT&T INC.....		17,500.000	529,200	30.240	529,200	684,751		30,100		15,050		15,050		L.....	03/28/2007
002824	10	0	ABBOTT LABORATORIES.....		73,900.000	4,155,397	56.230	4,155,397	4,036,983		138,932		614,848		614,848		L.....	02/05/2010
009158	10	6	AIR PRODUCTS & CHEMICALS INC.....		7,900.000	673,001	85.190	673,001	540,318	4,582	17,617		(45,504)		(45,504)		L.....	02/05/2010
015351	10	9	ALEXION PHARMACEUTICALS INC.....		18,000.000	1,287,000	71.500	1,287,000	853,534				433,466		433,466		L.....	05/23/2011
023135	10	6	AMAZON.COM INC.....		11,200.000	1,938,720	173.100	1,938,720	1,935,772				2,948		2,948		L.....	06/08/2011
02503Y	10	3	AMERICAN CAPITAL LTD.....		48,500.000	326,405	6.730	326,405	333,743				(7,338)		(7,338)		L.....	12/21/2011
025816	10	9	AMERICAN EXPRESS CO.....		1,700.000	80,189	47.170	80,189	73,491		1,224		7,225		7,225		L.....	12/21/2010
028591	10	5	AMERICAN NATIONAL INSURANCE.....		2,500.000	182,575	73.030	182,575	212,836		7,700		(31,475)		(31,475)		L.....	12/22/2010
035710	40	9	ANNALY CAPITAL MGMT INC.....		27,700.000	442,092	15.960	442,092	459,154	15,789	69,527		(54,292)		(54,292)		L.....	12/21/2010
037411	10	5	APACHE CORP.....		12,400.000	1,123,192	90.580	1,123,192	1,457,692		5,580		(334,500)		(334,500)		L.....	03/15/2011
037604	10	5	APOLLO GROUP INC CLASS A.....		16,400.000	883,468	53.870	883,468	729,096				154,372		154,372		L.....	06/08/2011
038336	10	3	APTARGROUP INC.....		13,400.000	699,078	52.170	699,078	468,171		10,720		61,640		61,640		L.....	02/05/2010
045487	10	5	ASSOCIATED BANC-CORP.....		74,000.000	826,580	11.170	826,580	798,378		164		13,201		13,201		L.....	12/21/2011
053484	10	1	AVALONBAY COMMUNITIES INC.....		5,700.000	744,420	130.600	744,420	426,774	5,087	20,349		102,885		102,885		L.....	02/05/2010
053611	10	9	AVERY DENNISON CORP.....		8,100.000	232,308	28.680	232,308	264,260		8,100		(110,646)		(110,646)		L.....	02/05/2010
060505	10	4	BANK OF AMERICA CORP.....		30,300.000	168,468	5.560	168,468	240,225		413		(71,757)		(71,757)		L.....	09/27/2011
062540	10	9	BANK OF HAWAII CORP.....		1,600.000	71,184	44.490	71,184	75,476		2,880		(4,352)		(4,352)		L.....	12/21/2010
063671	10	1	BANK OF MONTREAL.....		6,197.000	339,658	54.810	339,658	278,505		6,422		61,152		61,152		L.....	07/06/2011
064058	10	0	THE BANK OF NEW YORK MELLON.....		129,700.000	2,582,327	19.910	2,582,327	2,905,946		19,232		(405,905)		(405,905)		L.....	12/21/2011
075896	10	0	BED BATH & BEYOND INC.....		8,100.000	469,557	57.970	469,557	253,698				71,442		71,442		L.....	03/26/2008
084670	70	2	BERKSHIRE HATHAWAY INC.....		40,600.000	3,097,780	76.300	3,097,780	3,344,662				(243,918)		(243,918)		L.....	03/15/2011
105368	20	3	BRANDYWINE REALTY TRUST.....		57,500.000	546,250	9.500	546,250	626,911		34,500		(123,625)		(123,625)		L.....	12/21/2010
110122	10	8	BRISTOL-MYERS SQUIBB CO.....		44,400.000	1,564,656	35.240	1,564,656	1,055,712		58,608		388,944		388,944		L.....	02/05/2010
112463	10	4	BROOKDALE SENIOR LIVING INC.....		39,500.000	686,905	17.390	686,905	606,704				80,201		80,201		L.....	12/21/2011
115637	20	9	BROWN FORMAN CORP CLASS B.....		21,000.000	1,690,710	80.510	1,690,710	1,395,940		20,790		294,770		294,770		L.....	03/16/2011
12504L	10	9	CBRE GROUP INC.....		30,800.000	468,776	15.220	468,776	121,672				(162,008)		(162,008)		L.....	12/23/2008
125581	80	1	CIT GROUP INC.....		3,100.000	108,097	34.870	108,097	139,103				(37,913)		(37,913)		L.....	12/21/2010
12572Q	10	5	CME GROUP INC.....		1,812.000	441,530	243.670	441,530	505,266		10,147		(141,481)		(141,481)		L.....	02/05/2010
126408	10	3	CSX CORPORATION.....		51,900.000	1,093,014	21.060	1,093,014	655,843		23,182		(24,739)		(24,739)		L.....	06/16/2011
151020	10	4	CELGENE CORP.....		18,500.000	1,250,600	67.600	1,250,600	984,650				156,510		156,510		L.....	03/28/2007
156782	10	4	CERNER CORP.....		27,400.000	1,678,250	61.250	1,678,250	1,388,664				289,586		289,586		L.....	06/27/2011
169656	10	5	CHIPOTLE MEXICAN GRILL INC.....		3,100.000	1,046,994	337.740	1,046,994	793,546				253,448		253,448		L.....	03/15/2011
178566	10	5	CITY NATIONAL CORP.....		5,400.000	238,572	44.180	238,572	224,316		4,320		(92,772)		(92,772)		L.....	06/24/2008
18451C	10	9	CLEAR CHANNEL OUTDOOR-CL A.....		29,800.000	373,990	12.550	373,990	283,550				(44,402)		(44,402)		L.....	06/24/2010
189054	10	9	CLOROX COMPANY.....		10,800.000	718,848	66.560	718,848	651,110		24,840		35,424		35,424		L.....	02/05/2010
189754	10	4	COACH INC.....		15,200.000	927,808	61.040	927,808	894,283	3,420	3,420		33,525		33,525		L.....	06/08/2011
200340	10	7	COMERICA INC.....		14,200.000	366,360	25.800	366,360	260,002	1,420	5,680		(233,448)		(233,448)		L.....	06/24/2008
20605P	10	1	CONCHO RESOURCES INC.....		15,200.000	1,425,000	93.750	1,425,000	1,562,364				(137,364)		(137,364)		L.....	03/15/2011
20825C	10	4	CONOCOPHILLIPS.....		53,000.000	3,862,110	72.870	3,862,110	2,966,793		128,964		140,272		140,272		L.....	03/15/2011
209115	10	4	CONSOLIDATED EDISON INC.....		18,700.000	1,159,961	62.030	1,159,961	801,441		44,880		233,002		233,002		L.....	02/05/2010

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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			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
21036P	10	8			100.000	2.067	20.670	2.067	1.268				(148)		(148)		L.....	03/28/2007
219023	10	8			10,100.000	531,159	52.590	531,159	520,165	2,020			10,994		10,994		L.....	12/21/2011
244199	10	5			36,000.000	2,784,600	77.350	2,784,600	1,591,499	14,760	54,720		(205,200)		(205,200)		L.....	02/05/2010
254687	10	6			24,000.000	900,000	37.500	900,000	994,176	14,400			(94,176)		(94,176)		L.....	03/15/2011
25470F	10	4			27,600.000	1,130,772	40.970	1,130,772	1,097,448				33,324		33,324		L.....	03/15/2011
25490A	10	1			40,800.000	1,744,608	42.760	1,744,608	1,237,484				115,464		115,464		L.....	02/05/2010
263534	10	9			31,000.000	1,419,180	45.780	1,419,180	1,009,875		50,840		(127,100)		(127,100)		L.....	02/05/2010
26483E	10	0			11,800.000	882,994	74.830	882,994	918,864		12,744		(35,870)		(35,870)		L.....	03/15/2011
26875P	10	1			12,300.000	1,211,673	98.510	1,211,673	789,783		7,811		87,330		87,330		L.....	09/27/2006
30161N	10	1			28,700.000	1,244,719	43.370	1,244,719	1,183,588		60,270		128,091	78,440	49,651		L.....	02/05/2010
30162A	10	8			8,900.000	80,545	9.050	80,545	106,454	919			(25,909)		(25,909)		L.....	11/01/2011
302130	10	9			24,100.000	987,136	40.960	987,136	1,132,522		12,050		(145,386)		(145,386)		L.....	03/15/2011
307000	10	9			12,300.000	709,218	57.660	709,218	250,182	2,214	8,549		97,785		97,785		L.....	03/26/2008
311900	10	4			11,200.000	488,432	43.610	488,432	195,590		7,280		152,936		152,936		L.....	05/23/2011
31620R	10	5			38.000	605	15.930	605	712		18		86		86		L.....	03/26/2008
345550	10	7			56,300.000	665,466	11.820	665,466	659,949				5,517		5,517		L.....	12/21/2011
354613	10	1			4,000.000	384,240	96.060	384,240	386,188		13,080		(60,600)		(60,600)		L.....	02/05/2010
35671D	85	7			30,900.000	1,136,811	36.790	1,136,811	1,555,361		38,625		(418,550)		(418,550)		L.....	03/15/2011
369550	10	8			18,000.000	1,195,380	66.410	1,195,380	1,194,462		32,940		(81,900)		(81,900)		L.....	02/05/2010
369604	10	3			154,100.000	2,759,931	17.910	2,759,931	2,953,937	26,197	46,230		(194,006)		(194,006)		L.....	06/08/2011
371901	10	9			6,000.000	177,540	29.590	177,540	153,689		720		23,851		23,851		L.....	09/27/2011
382388	10	6			6,000.000	742,200	123.700	742,200	514,532	1,740	1,740		227,668		227,668		L.....	06/08/2011
382550	10	1			22,600.000	320,242	14.170	320,242	335,576				(15,334)		(15,334)		L.....	03/15/2011
38259P	50	8			9,780.000	6,316,902	645.900	6,316,902	3,979,189				507,875		507,875		L.....	09/27/2006
406216	10	1			38,800.000	1,338,988	34.510	1,338,988	1,623,983		11,097		(341,506)		(341,506)		L.....	03/15/2011
416515	10	4			22,100.000	359,125	16.250	359,125	508,377	2,210	7,735		(226,304)		(226,304)		L.....	02/05/2010
421933	10	2			34,800.000	256,476	7.370	256,476	250,901				5,575		5,575		L.....	12/21/2011
42217K	10	6			11,800.000	643,454	54.530	643,454	609,279		16,874		34,175		34,175		L.....	06/08/2011
428236	10	3			106,500.000	2,743,440	25.760	2,743,440	4,538,896	12,780	30,784		(1,469,629)		(1,469,629)		L.....	06/08/2011
438516	10	6			28,500.000	1,548,975	54.350	1,548,975	1,152,825		39,045		33,915		33,915		L.....	09/27/2006
443683	10	7			65,000.000	406,250	6.250	406,250	398,853				7,397		7,397		L.....	12/21/2011
448579	10	2			16,700.000	628,588	37.640	628,588	641,494				(135,604)		(135,604)		L.....	03/23/2010
458140	10	0			239,900.000	5,817,575	24.250	5,817,575	3,516,934		187,698		772,478		772,478		L.....	09/27/2006
459200	10	1			60,300.000	11,087,964	183.880	11,087,964	8,316,927		151,845		1,900,991		1,900,991		L.....	06/08/2011
460146	10	3			19,700.000	583,120	29.600	583,120	437,614		19,208		46,492		46,492		L.....	02/05/2010
460690	10	0			38,400.000	373,632	9.730	373,632	310,145		9,216		(34,176)		(34,176)		L.....	06/24/2010
46625H	10	0			192,800.000	6,410,600	33.250	6,410,600	8,355,986		132,150		(1,945,386)		(1,945,386)		L.....	06/23/2011
469814	10	7			10,300.000	417,974	40.580	417,974	379,542				(54,281)		(54,281)		L.....	12/15/2009
478160	10	4			57,600.000	3,777,408	65.580	3,777,408	3,378,831		101,304		401,125		401,125		L.....	03/15/2011
49446R	10	9			21,200.000	344,288	16.240	344,288	273,783	4,028	15,264		(38,160)		(38,160)		L.....	02/05/2010
500255	10	4			600.000	29,610	49.350	29,610	26,070		600		(2,994)		(2,994)		L.....	06/24/2009
501044	10	1			24,900.000	603,078	24.220	603,078	526,349		10,707		46,314		46,314		L.....	02/05/2010

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			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
530555	10	1			9,000,000	369,270	41.030	369,270	217,399				50,850		50,850		L.....	02/05/2010
539830	10	9			9,900,000	800,910	80.900	800,910	743,682		32,175		108,801		108,801		L.....	02/05/2010
548661	10	7			43,700,000	1,109,106	25.380	1,109,106	942,303		21,850		13,110		13,110		L.....	02/05/2010
55261F	10	4			4,900,000	374,066	76.340	374,066	308,922		13,720		(52,479)		(52,479)		L.....	12/15/2009
552953	10	1			49,300,000	514,199	10.430	514,199	463,474				50,725		50,725		L.....	12/21/2011
574599	10	6			16,200,000	169,776	10.480	169,776	199,526		2,430		(29,750)		(29,750)		L.....	06/08/2011
585055	10	6			43,200,000	1,652,400	38.250	1,652,400	1,607,571		30,672		44,829		44,829		L.....	03/15/2011
59156R	10	8			16,500,000	514,470	31.180	514,470	675,901		12,210		(161,431)		(161,431)		L.....	06/23/2011
594918	10	4			124,400,000	3,229,424	25.960	3,229,424	3,147,631		64,688		81,793		81,793		L.....	03/15/2011
61166W	10	1			12,600,000	882,882	70.070	882,882	830,827		11,088		32,516		32,516		L.....	03/15/2011
61945C	10	3			15,900,000	801,837	50.430	801,837	998,828		1,590		(196,991)		(196,991)		L.....	06/23/2011
620076	30	7			27,474,000	1,271,771	46.290	1,271,771	1,137,976	6,044	6,044		50,026		50,026		L.....	03/15/2011
620097	10	5			24,052,000	933,218	38.800	933,218	454,894				478,323		478,323		L.....	03/15/2011
626717	10	2			9,000,000	501,660	55.740	501,660	449,650		9,900		(169,290)		(169,290)		L.....	02/05/2010
628530	10	7			24,200,000	519,332	21.460	519,332	283,825				7,986		7,986		L.....	03/26/2008
636180	10	1			8,600,000	477,988	55.580	477,988	473,883	3,053			4,105		4,105		L.....	12/21/2011
637071	10	1			29,821,000	2,027,530	67.990	2,027,530	422,195		13,419		22,068		22,068		L.....	04/22/2008
651639	10	6			10,600,000	636,106	60.010	636,106	473,979		10,600		(15,052)		(15,052)		L.....	02/05/2010
655664	10	0			16,800,000	835,128	49.710	835,128	716,841		11,592		118,287		118,287		L.....	03/15/2011
664397	10	6			44,500,000	1,605,115	36.070	1,605,115	1,503,539		36,713		101,576		101,576		L.....	03/15/2011
674599	10	5			48,776,000	4,570,311	93.700	4,570,311	2,811,676	22,437	77,026		(210,665)		(210,665)		L.....	03/15/2011
675232	10	2			17,800,000	821,114	46.130	821,114	706,695		8,010		114,419		114,419		L.....	06/13/2011
68389X	10	5			33,000,000	846,450	25.650	846,450	1,014,301		5,940		(167,851)		(167,851)		L.....	03/15/2011
688239	20	1			13,900,000	297,182	21.380	297,182	105,438				(192,654)		(192,654)		L.....	12/23/2008
690742	10	1			3,200,000	91,904	28.720	91,904	40,896				(7,776)		(7,776)		L.....	03/26/2008
693475	10	5			16,500,000	951,555	57.670	951,555	483,285		18,975		(50,325)		(50,325)		L.....	06/24/2008
693656	10	0			19,700,000	1,388,653	70.490	1,388,653	1,277,139		1,478		111,514		111,514		L.....	06/23/2011
693718	10	8			10,200,000	382,194	37.470	382,194	346,445	7,140	6,120		(202,674)		(202,674)		L.....	02/05/2010
713448	10	8			82,980,000	5,505,723	66.350	5,505,723	5,267,268	42,735	145,258		133,202		133,202		L.....	03/15/2011
717081	10	3			40,700,000	880,748	21.640	880,748	744,403		32,560		168,091		168,091		L.....	12/15/2009
729251	10	8			8,700,000	318,072	36.560	318,072	312,722		14,616		(7,743)		(7,743)		L.....	02/05/2010
74144T	10	8			6,000,000	341,700	56.950	341,700	290,122		7,440		(45,540)		(45,540)		L.....	02/05/2010
741503	40	3			1,000,000	467,710	467.710	467,710	456,582				11,129		11,129		L.....	03/15/2011
742718	10	9			68,700,000	4,582,977	66.710	4,582,977	4,194,162		141,302		163,506		163,506		L.....	02/05/2010
744320	10	2			45,100,000	2,260,412	50.120	2,260,412	2,552,023		65,395		(415,632)		(415,632)		L.....	06/23/2011
75281A	10	9			16,000,000	991,040	61.940	991,040	810,181		1,920		180,859		180,859		L.....	03/15/2011
754730	10	9			100,000	3,096	30.960	3,096	1,721	13	52		(174)		(174)		L.....	06/24/2008
759351	60	4			16,800,000	877,800	52.250	877,800	1,009,198		6,048		(131,398)		(131,398)		L.....	06/08/2011
772739	20	7			5,200,000	300,040	57.700	300,040	334,095		2,080		(34,055)		(34,055)		L.....	06/23/2011
776696	10	6			19,000,000	1,650,530	86.870	1,650,530	1,566,153		6,270		84,377		84,377		L.....	03/15/2011
786514	20	8			44,100,000	927,864	21.040	927,864	996,629	6,395	18,081		(68,765)		(68,765)		L.....	03/15/2011
790849	10	3			15,900,000	545,370	34.300	545,370	596,794	3,339	10,017		(134,355)		(134,355)		L.....	02/05/2010

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			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
816851	10	9			13,800,000	759,000	55,000	759,000	681,852	6,624	25,254		34,776		34,776		L.....	02/05/2010
835495	10	2			35,800,000	1,179,968	32,960	1,179,968	1,250,180		31,146		(70,212)		(70,212)		L.....	03/16/2011
855244	10	9			24,400,000	1,122,644	46,010	1,122,644	526,608		13,664		338,672		338,672		L.....	02/05/2010
863667	10	1			14,800,000	735,708	49,710	735,708	752,673	3,145	10,656		(59,052)		(59,052)		L.....	02/05/2010
867652	40	6			45,000,000	280,350	6,230	280,350	245,417				34,934		34,934		L.....	12/21/2011
87264S	10	6			23,200,000	756,320	32,600	756,320	707,837				48,483		48,483		L.....	12/21/2011
87612E	10	6			49,300,000	2,525,146	51,220	2,525,146	2,463,660		47,430		(184,905)		(184,905)		L.....	03/15/2011
88579Y	10	1			21,700,000	1,773,541	81,730	1,773,541	1,085,506		47,740		(99,169)		(99,169)		L.....	12/15/2009
89417E	10	9			18,000,000	1,065,060	59,170	1,065,060	898,551		28,620		62,280		62,280		L.....	02/05/2010
90384S	30	3			7,500,000	486,900	64,920	486,900	531,803				(44,903)		(44,903)		L.....	09/27/2011
907818	10	8			11,600,000	1,228,904	105,940	1,228,904	713,044	6,960	19,836		154,048		154,048		L.....	02/05/2010
910047	10	9			26,800,000	505,716	18,870	505,716	593,189				(87,473)		(87,473)		L.....	06/08/2011
91324P	10	2			31,300,000	1,586,284	50,680	1,586,284	1,321,571		15,509		263,153		263,153		L.....	03/15/2011
919794	10	7			346,000	4,280	12,370	4,280	3,672	60	238		(432)		(432)		L.....	05/04/2011
92343V	10	4			165,700,000	6,647,884	40,120	6,647,884	5,100,446		283,846		810,357		810,357		L.....	03/15/2011
92532F	10	0			14,600,000	484,866	33,210	484,866	617,949				(145,723)		(145,723)		L.....	03/15/2011
92553P	20	1			7,500,000	340,575	45,410	340,575	130,577	1,875	4,875		43,500		43,500		L.....	12/23/2008
92826C	83	9			55,000,000	5,584,150	101,530	5,584,150	3,967,639		27,550		1,616,511		1,616,511		L.....	06/08/2011
931142	10	3			60,700,000	3,627,432	59,760	3,627,432	3,206,962	22,156	33,580		420,470		420,470		L.....	06/08/2011
931422	10	9			62,600,000	2,069,556	33,060	2,069,556	2,084,038		46,580		(410,846)		(410,846)		L.....	03/15/2011
941848	10	3			9,600,000	710,880	74,050	710,880	893,983				(183,103)		(183,103)		L.....	06/08/2011
94973V	10	7			13,800,000	914,250	66,250	914,250	848,735		13,800		129,582		129,582		L.....	02/05/2010
962166	10	4			38,300,000	715,061	18,670	715,061	944,765		17,235		(229,704)		(229,704)		L.....	03/15/2011
968223	20	6			9,100,000	404,040	44,400	404,040	367,024	1,820	6,552		(7,644)		(7,644)		L.....	02/05/2010
98310W	10	8			27,700,000	1,047,891	37,830	1,047,891	174,408		16,620		217,999		217,999		L.....	12/23/2008
98419M	10	0			8,900,000	228,641	25,690	228,641	251,910		901		(23,269)		(23,269)		L.....	11/01/2011
000886	28	3	F.		11,000,000	272,470	24,770	272,470	141,954	1,100	1,100		(244,530)		(244,530)		L.....	12/23/2008
002256	90	7	F.		4,000,000	114,120	28,530	114,120	109,756				4,240		4,240		L.....	06/24/2010
00B446	CM	2	F.		34,900,000	528,037	15,130	528,037	507,997				20,040		20,040		L.....	12/21/2011
010038	34	7	F.		19,000,000	887,490	46,710	887,490	897,408		9,500		(9,918)		(9,918)		L.....	06/08/2011
806857	10	8	F.		66,000,000	4,508,460	68,310	4,508,460	4,709,649	16,500	42,699		(1,014,672)		(1,014,672)		L.....	06/08/2011
G0450A	10	5	F.		14,700,000	547,281	37,230	547,281	340,523				115,836		115,836		L.....	05/12/2011
G54050	10	2	F.		100,000	2,611	26,110	2,611	2,692		61		(1,338)		(1,338)		L.....	03/26/2008
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....					198,838,496	XXX.....	198,838,496	174,697,548	262,962	3,371,706	0	1,383,289	78,440	1,304,849	0	XXX.....	XXX.....
9799999.	Total - Common Stock.....					198,838,496	XXX.....	198,838,496	174,697,548	262,962	3,371,706	0	1,383,289	78,440	1,304,849	0	XXX.....	XXX.....
9899998.	Total - Preferred Stock from Section 1.....					64,730,356	XXX.....	64,730,356	31,586,030	348,107	5,570,072		(5,603,269)		(5,603,269)		XXX.....	XXX.....
9899999.	Total - Preferred and Common Stock.....					263,568,852	XXX.....	263,568,852	206,283,578	611,069	8,941,778	0	(4,219,980)	78,440	(4,298,420)	0	XXX.....	XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$......0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description			3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828	PM	6	US TREASURY NOTE 2.125% 12/31/15.....		01/05/2011	Barclays Capital.....		50,011,719	50,000,000	17,611
912828	QA	1	US TREASURY NOTE 2.250% 03/31/16.....		04/01/2011	Barclays Capital.....		2,244,375	2,250,000	553
912828	QE	3	US TREASURY NOTE 0.625% 04/30/13.....		05/12/2011	Barclays Capital.....		26,543,477	26,500,000	5,851
912828	RB	8	US TREASURY NOTE 0.500% 08/15/14.....		08/23/2011	Goldman Sachs.....		25,083,984	25,000,000	2,717
0599999.	Total - Bonds - U.S. Government.....							103,883,555	103,750,000	26,732
Bonds - U.S. States, Territories and Possessions										
882716	W5	8	TEXAS ST 0.100% 12/01/23.....		11/30/2011	Goldman Sachs.....		6,200,000	6,200,000	640
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							6,200,000	6,200,000	640
Bonds - U.S. Special Revenue and Special Assessment										
20775F	CG	0	CONNECTICUT ST HSG FIN AUTH 4.500% 06/01/26.....		10/19/2011	Merrill Lynch.....		7,035,910	6,680,000	
3137AA	4X	8	FHMS 2011-K013 X1 IO 0.840% 01/25/21.....		12/08/2011	Various.....		14,272,992		162,773
3137AD	TK	3	FHMS 2011-K014 X1 IO 1.453% 04/25/21.....		07/26/2011	JP Morgan Securities.....		12,933,662		53,300
45506A	EK	3	INDIANA ST HSG & CMNTY 4.500% 12/01/27.....		11/16/2011	Royal Bank of Canada.....		7,528,850	7,000,000	
60416Q	FS	8	MINNESOTA ST HSG FIN AG 4.250% 07/01/35.....		11/22/2011	Royal Bank of Canada.....		2,883,249	2,700,000	
88880C	AA	1	TOBACCO SECURITIZATION AUTH MN 2.643% 03/01/14.....		11/17/2011	Barclays Capital.....		6,000,000	6,000,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							50,654,663	22,380,000	216,073
Bonds - Industrial and Miscellaneous										
26882P	AX	0	ERAC USA FINANCE COMPAN 6.200% 11/01/16.....		01/04/2011	JP Morgan Securities.....		10,542,468	9,376,000	106,574
302182	AF	7	EXPRESS SCRIPTS INC 3.125% 05/15/16.....		05/25/2011	Barclays Capital.....		10,068,400	10,000,000	25,174
30224X	AA	2	ESA 2010-ESHA A 2.951% 11/05/27.....		12/16/2011	JP Morgan Securities.....		9,848,734	9,799,735	16,063
345397	VP	5	FORD MOTOR CREDIT CO 6.625% 08/15/17.....		08/01/2011	Progressive Investment Co Inc.....		8,236,957	7,520,000	229,726
375558	AR	4	GILEAD SCIENCES INC 2.400% 12/01/14.....		12/06/2011	Barclays Capital.....		2,996,250	3,000,000	
41283L	AA	3	HARLEY-DAVIDSON FINL SE 3.875% 03/15/16.....		03/02/2011	Citicorp Securities Inc.....		15,027,200	15,000,000	4,844
46635T	AD	4	JPMCC 2011-C3 A2 3.673% 02/15/46.....		09/19/2011	JP Morgan Securities.....		18,347,945	18,000,000	35,299
46637C	AC	1	JPMCC 2011- FL1 B 4.028% 11/15/28.....		11/16/2011	JP Morgan Securities.....		9,950,000	10,000,000	
46637E	AJ	2	JPMCC 2011-PLSD B 4.304% 11/13/44.....		12/02/2011	JP Morgan Securities.....		5,024,990	5,000,000	7,174
58405U	AF	9	MEDCO HEALTH SOLUTIONS 2.750% 09/15/15.....		01/26/2011	Barclays Capital.....		9,472,278	9,515,000	102,484
587681	AC	1	MBALT 2011-1A A3 1.180% 11/15/13.....		02/16/2011	JP Morgan Securities.....		4,999,658	5,000,000	
587728	AD	8	MBART 2011-1 A4 1.220% 12/15/17.....		07/14/2011	Royal Bank of Scotland.....		14,997,087	15,000,000	
73328V	AK	9	PILOT 2011-1 A4 1.260% 11/20/17.....		11/09/2011	JP Morgan Securities.....		8,998,146	9,000,000	
811065	AA	9	SCRIPPS NETWORKS INTERA 2.700% 12/15/16.....		11/28/2011	JP Morgan Securities.....		14,981,700	15,000,000	
88166H	AA	5	TEVA PHARMA FIN IV LLC 1.700% 11/10/14.....		11/07/2011	Citicorp Securities Inc.....		14,980,350	15,000,000	
89233P	5N	2	TOYOTA MOTOR CREDIT 1.250% 11/17/14.....		11/14/2011	Barclays Capital.....		14,967,000	15,000,000	
907818	DC	9	UNION PACIFIC CORP 5.125% 02/15/14.....		01/03/2011	Bank of America Corp.....		7,069,937	6,495,000	130,374
92867F	AC	9	VWALT 2011-A A3 1.200% 10/20/14.....		11/16/2011	Barclays Capital.....		14,998,056	15,000,000	
92935V	AC	2	WFRBS 2011-C3 A2 3.240% 03/15/44.....		05/26/2011	Wells Fargo Bank.....		18,179,622	18,000,000	12,960
92936C	AC	3	WFRBS 2011-C4 A2 3.454% 06/15/44.....		07/21/2011	Wells Fargo Bank.....		13,887,253	13,750,000	10,554
92977Q	AF	5	WBCMT 2006-C27 XP IO 0.494% 07/15/45.....		02/02/2011	Deutsche Bank.....		1,327,766		7,654
98158N	AD	5	WOLS 2011-A A4 1.780% 09/15/16.....		04/27/2011	Bank of America Corp.....		9,998,650	10,000,000	
71645W	AT	8	PETROBRAS INTL FIN CO 3.875% 01/27/16.....	F.....	06/13/2011	Various.....		35,070,500	35,000,000	74,809
92857W	AW	0	VODAFONE GROUP PLC 2.875% 03/16/16.....	F.....	03/09/2011	Barclays Capital.....		14,925,900	15,000,000	
928670	AD	0	VOLKSWAGEN INTL FIN NV 1.875% 04/01/14.....	F.....	03/23/2011	Deutsche Bank.....		24,910,750	25,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous.....							313,807,597	309,455,735	763,689
8399997.	Total - Bonds - Part 3.....							474,545,815	441,785,735	1,007,134
8399998.	Total - Bonds - Summary Item from Part 5.....							197,258,868	196,850,000	137,153
8399999.	Total - Bonds.....							671,804,683	638,635,735	1,144,287

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
Common Stocks - Industrial and Miscellaneous											
00130H	10	5	AES CORPORATION.....		03/15/2011	State Street Bank.....		107,800.000	1,352,179	XXX	
015351	10	9	ALEXION PHARMACEUTICALS.....		03/15/2011	State Street Bank.....		9,000.000	853,534	XXX	
023135	10	6	AMAZON.COM INC.....		06/08/2011	State Street Bank.....		11,200.000	1,935,772	XXX	
02503Y	10	3	AMERICAN CAPITAL LTD.....		12/21/2011	State Street Bank.....		48,500.000	333,743	XXX	
037411	10	5	APACHE CORP.....		03/15/2011	State Street Bank.....		12,400.000	1,457,692	XXX	
037604	10	5	APOLLO GROUP INC CLASS.....		06/08/2011	State Street Bank.....		16,400.000	729,096	XXX	
045487	10	5	ASSOCIATED BANC-CORP.....		12/21/2011	State Street Bank.....		69,900.000	751,264	XXX	
060505	10	4	BANK OF AMERICA CORP.....		09/27/2011	State Street Bank.....		30,300.000	240,225	XXX	
063671	10	1	BANK OF MONTREAL.....		07/06/2011	Tax Free Exchange.....		6,197.000	278,505	XXX	
064058	10	0	THE BANK OF NEW YORK ME.....		12/21/2011	State Street Bank.....		106,100.000	2,275,512	XXX	
084670	70	2	BERKSHIRE HATHAWAY INC.....		03/15/2011	State Street Bank.....		32,800.000	2,716,840	XXX	
112463	10	4	BROOKDALE SENIOR LIVING.....		12/21/2011	State Street Bank.....		39,500.000	606,704	XXX	
115637	20	9	BROWN FORMAN CORP CLASS.....		03/16/2011	State Street Bank.....		21,000.000	1,395,940	XXX	
156782	10	4	CERNER CORP.....		03/15/2011	State Street Bank.....		13,700.000	1,388,664	XXX	
169656	10	5	CHIPOTLE MEXICAN GRILL.....		03/15/2011	State Street Bank.....		3,100.000	793,546	XXX	
189754	10	4	COACH INC.....		06/08/2011	State Street Bank.....		15,200.000	894,283	XXX	
20605P	10	1	CONCHO RESOURCES INC.....		03/15/2011	State Street Bank.....		15,200.000	1,562,364	XXX	
20825C	10	4	CONOCOPHILLIPS.....		03/15/2011	State Street Bank.....		16,600.000	1,242,998	XXX	
219023	10	8	CORN PRODUCTS INTL INC.....		12/21/2011	State Street Bank.....		10,100.000	520,165	XXX	
254687	10	6	DISNEY (WALT) CO.....		03/15/2011	State Street Bank.....		24,000.000	994,176	XXX	
25470F	10	4	DISCOVERY COMMUNICATION.....		03/15/2011	State Street Bank.....		27,600.000	1,097,448	XXX	
26483E	10	0	DUN & BRADSTREET CORP.....		03/15/2011	State Street Bank.....		11,800.000	918,864	XXX	
30162A	10	8	EXELIS INC.....		11/01/2011	Spin Off.....		8,900.000	106,454	XXX	
302130	10	9	EXPEDITORS INTL WASH IN.....		03/15/2011	State Street Bank.....		24,100.000	1,132,522	XXX	
345550	10	7	FOREST CITY ENTERPRISES.....		12/21/2011	State Street Bank.....		56,300.000	659,949	XXX	
35671D	85	7	FREEPORT-MCMORAN COPPER.....		03/15/2011	State Street Bank.....		30,900.000	1,555,361	XXX	
369604	10	3	GENERAL ELECTRIC CO.....		06/08/2011	State Street Bank.....		154,100.000	2,953,937	XXX	
371901	10	9	GENTEX CORP.....		09/27/2011	State Street Bank.....		6,000.000	153,689	XXX	
382388	10	6	GOODRICH CORP.....		06/08/2011	State Street Bank.....		6,000.000	514,532	XXX	
382550	10	1	GOODYEAR TIRE & RUBBER.....		03/15/2011	State Street Bank.....		22,600.000	335,576	XXX	
406216	10	1	HALLIBURTON CO.....		03/15/2011	State Street Bank.....		31,900.000	1,398,767	XXX	
421933	10	2	HEALTH MGMT ASSOCIATES.....		12/21/2011	State Street Bank.....		34,800.000	250,901	XXX	
42217K	10	6	HEALTH CARE REIT INC.....		06/08/2011	State Street Bank.....		11,800.000	609,279	XXX	
428236	10	3	HEWLETT-PACKARD CO.....		06/08/2011	State Street Bank.....		41,200.000	1,463,939	XXX	
443683	10	7	HUDSON CITY BANCORP INC.....		12/21/2011	State Street Bank.....		65,000.000	398,853	XXX	
459200	10	1	INTL BUSINESS MACHINES.....		06/08/2011	State Street Bank.....		24,000.000	3,859,585	XXX	
46625H	10	0	JP MORGAN CHASE & CO.....		06/23/2011	State Street Bank.....		192,800.000	8,355,986	XXX	
478160	10	4	JOHNSON & JOHNSON.....		03/15/2011	State Street Bank.....		52,400.000	3,054,663	XXX	
552953	10	1	MGM RESORTS INTERNATION.....		12/21/2011	State Street Bank.....		49,300.000	463,474	XXX	
574599	10	6	MASCO CORP.....		06/08/2011	State Street Bank.....		16,200.000	199,526	XXX	
585055	10	6	MEDTRONIC INC.....		03/15/2011	State Street Bank.....		43,200.000	1,607,571	XXX	
59156R	10	8	METLIFE INC.....		06/23/2011	State Street Bank.....		16,500.000	675,901	XXX	
594918	10	4	MICROSOFT CORP.....		03/15/2011	State Street Bank.....		124,400.000	3,147,631	XXX	
61166W	10	1	MONSANTO CO.....		03/15/2011	State Street Bank.....		11,700.000	787,690	XXX	
61945C	10	3	MOSAIC CO/THE.....		06/23/2011	State Street Bank.....		15,900.000	998,828	XXX	
620076	30	7	MOTOROLA SOLUTIONS INC.....		03/15/2011	State Street Bank.....		20,900.000	842,759	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	620097	10 5		03/15/2011	State Street Bank	18,300.000	424,986	XXX	
	620097	10 5		01/04/2011	Spin Off	5,752.000	29,908	XXX	
	636180	10 1		12/21/2011	State Street Bank	8,600.000	473,883	XXX	
	655664	10 0		03/15/2011	State Street Bank	16,800.000	716,841	XXX	
	664397	10 6		03/15/2011	State Street Bank	44,500.000	1,503,539	XXX	
	674599	10 5		03/15/2011	State Street Bank	10,500.000	1,026,101	XXX	
	675232	10 2		03/15/2011	State Street Bank	8,900.000	706,695	XXX	
	68389X	10 5		03/15/2011	State Street Bank	33,000.000	1,014,301	XXX	
	693656	10 0		06/23/2011	State Street Bank	19,700.000	1,277,139	XXX	
	713448	10 8		03/15/2011	State Street Bank	20,700.000	1,303,769	XXX	
	741503	40 3		03/15/2011	State Street Bank	1,000.000	456,582	XXX	
	744320	10 2		06/23/2011	State Street Bank	34,000.000	2,024,363	XXX	
	75281A	10 9		03/15/2011	State Street Bank	16,000.000	810,181	XXX	
	759351	60 4		06/08/2011	State Street Bank	16,800.000	1,009,198	XXX	
	772739	20 7		06/23/2011	State Street Bank	5,200.000	334,095	XXX	
	776696	10 6		03/15/2011	State Street Bank	19,000.000	1,566,153	XXX	
	786514	20 8		03/15/2011	State Street Bank	44,100.000	996,629	XXX	
	835495	10 2		03/16/2011	State Street Bank	35,800.000	1,250,180	XXX	
	867652	40 6		12/21/2011	State Street Bank	45,000.000	245,417	XXX	
	87264S	10 6		12/21/2011	State Street Bank	23,200.000	707,837	XXX	
	87612E	10 6		03/15/2011	State Street Bank	27,200.000	1,381,178	XXX	
	90384S	30 3		09/27/2011	State Street Bank	7,500.000	531,803	XXX	
	910047	10 9		06/08/2011	State Street Bank	26,800.000	593,189	XXX	
	91324P	10 2		03/15/2011	State Street Bank	29,300.000	1,250,911	XXX	
	92343V	10 4		03/15/2011	State Street Bank	84,800.000	2,942,925	XXX	
	92532F	10 0		03/15/2011	State Street Bank	11,400.000	518,493	XXX	
	92826C	83 9		06/08/2011	State Street Bank	55,000.000	3,967,639	XXX	
	931142	10 3		06/08/2011	State Street Bank	60,700.000	3,206,962	XXX	
	931422	10 9		03/15/2011	State Street Bank	20,000.000	820,706	XXX	
	941848	10 3		06/08/2011	State Street Bank	9,600.000	893,983	XXX	
	962166	10 4		03/15/2011	State Street Bank	38,300.000	944,765	XXX	
	98419M	10 0		11/01/2011	Spin Off	8,900.000	251,910	XXX	
	00B446	CM 2	F	12/21/2011	State Street Bank	34,900.000	507,997	XXX	
	010038	34 7	F	06/08/2011	State Street Bank	19,000.000	897,408	XXX	
	806857	10 8	F	06/08/2011	State Street Bank	29,100.000	2,441,982	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous							98,896,535	XXX	0
9799997. Total - Common Stocks - Part 3							98,896,535	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5							4,757,575	XXX	
9799999. Total - Common Stocks							103,654,110	XXX	0
9899999. Total - Preferred and Common Stocks							103,654,110	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks							775,458,793	XXX	1,144,287

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
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)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 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																							
912827	6T	4	US TREASURY NOTE 5.000% 02/15/11.....	01/05/2011.	Various.....		4,609,000	4,585,000	4,684,218	4,587,725			(316)		(316)		4,587,408		21,591	21,591	89,707	02/15/2011.	
912828	KD	1	US TREASURY NOTE 2.750% 02/15/19.....	05/12/2011.	Barclays Capital.....		26,580,742	26,500,000	27,074,070	26,980,597			(19,613)		(19,613)		26,960,984		(380,242)	(380,242)	539,517	02/15/2019.	
912828	KG	4	US TREASURY NOTE 1.375% 03/15/12.....	01/05/2011.	Various.....		180,530,415	178,460,000	179,589,436	178,926,229			(5,311)		(5,311)		178,920,918		1,609,496	1,609,496	765,973	03/15/2012.	
912828	LB	4	US TREASURY NOTE 1.500% 07/15/12.....	03/25/2011.	CSFBdirect.....		1,418,813	1,400,000	1,397,047	1,398,458			228		228		1,398,686		20,127	20,127	14,677	07/15/2012.	
0599999	Total - Bonds - U.S. Government.....						213,138,970	210,945,000	212,744,771	211,893,009	0	(25,012)	0	(25,012)	0	211,867,996	0	1,270,972	1,270,972	1,409,874	XXX.....		
Bonds - U.S. Special Revenue and Special Assessment																							
01030R	ET	5	ALABAMA HSG FIN SF 5.500% 10/01/37.....	10/01/2011.	Call	100.0000.....	1,555,000	1,555,000	1,645,610	1,604,623			(49,623)		(49,623)		1,555,000			0	63,388	10/01/2015.	
01030R	GB	2	ALABAMA HSG FIN SF 5.500% 10/01/38.....	10/01/2011.	Call	100.0000.....	530,000	530,000	563,825	548,596			(18,596)		(18,596)		530,000			0	22,000	10/01/2015.	
196479	HJ	1	COLORADO HSG & FIN 4.750% 05/01/30.....	11/01/2011.	Call	100.0000.....	780,000	780,000	783,229	780,918			(918)		(918)		780,000			0	27,431	05/01/2013.	
31392C	MS	0	FNW 2002-W1 2A 7.108% 02/25/42.....	12/01/2011.	Paydown.....		9,340	9,340	9,815	10,005			(666)		(666)		9,340			0	384	07/01/2017.	
34073N	ZT	0	FLORIDA HSG FIN CORP 5.100% 01/01/36.....	07/01/2011.	Call	100.0000.....	1,785,000	1,785,000	1,865,450	1,805,646			(20,646)		(20,646)		1,785,000			0	67,703	01/01/2013.	
341080	AS	8	FLORIDA PORTS FING COMM 5.375% 06/01/27.....	06/27/2011.	Call	100.0000.....	6,000,000	6,000,000	6,235,920	6,000,000					0		6,000,000			0	184,542	06/01/2027.	
46246L	PK	0	IOWA FIN AUTH SF MTG 3.500% 07/01/33.....	01/01/2011.	Call	100.0000.....	245,000	245,000	243,667	244,973			27		27		245,000			0	4,288	07/01/2011.	
49130P	JG	0	KENTUCKY HSG CORP 3.415% 07/01/13.....	12/01/2011.	Call	100.0000.....	2,445,000	2,445,000	2,347,738	2,413,620			31,381		31,381		2,445,000			0	78,346	07/01/2012.	
60415N	QU	9	MINNESOTA ST HSG 5.000% 01/01/33.....	07/01/2011.	Call	100.0000.....	1,040,000	1,040,000	1,088,766	1,049,284			(9,284)		(9,284)		1,040,000			0	38,750	07/01/2012.	
60415N	VV	1	MINNESOTA ST HSG 5.000% 01/01/36.....	07/01/2011.	Call	100.0000.....	835,000	835,000	879,080	848,194			(13,194)		(13,194)		835,000			0	31,250	01/01/2014.	
60636X	JQ	7	MISSOURI ST HSG SF 5.550% 09/01/34.....	09/01/2011.	Call	100.0000.....	465,000	465,000	491,831	473,070			(8,070)		(8,070)		465,000			0	18,315	09/01/2012.	
61212R	A6	3	MONTANA ST BRD HSG 5.500% 12/01/37.....	12/01/2011.	Call	100.0000.....	1,185,000	1,185,000	1,260,034	1,224,422			(39,422)		(39,422)		1,185,000			0	48,538	06/01/2016.	
61212R	PJ	9	MONTANA ST BRD HSG 5.000% 12/01/34.....	12/01/2011.	Call	100.0000.....	945,000	945,000	977,073	957,917			(12,917)		(12,917)		945,000			0	35,125	12/01/2013.	
61212R	RK	4	MONTANA ST BRD HSG 5.750% 12/01/35.....	12/01/2011.	Call	100.0000.....	395,000	395,000	420,794	401,232			(6,232)		(6,232)		395,000			0	16,963	12/01/2012.	
61212R	ZE	9	MONTANA ST BRD HSG 5.500% 06/01/37.....	12/01/2011.	Call	100.0000.....	1,095,000	1,095,000	1,161,609	1,131,621			(36,621)		(36,621)		1,095,000			0	44,825	06/01/2016.	
613349	G4	5	MONTGOMERY CNTY MD HSG 5.750% 07/01/32.....	12/14/2011.	Call	100.0000.....	650,000	650,000	698,809	659,437			(9,437)		(9,437)		650,000			0	41,156	01/01/2013.	
63967C	3T	7	NEBRASKA FIN SF HSG 5.750% 03/01/36.....	12/01/2011.	Call	100.0000.....	1,100,000	1,100,000	1,164,647	1,123,610			(23,610)		(23,610)		1,100,000			0	57,332	03/01/2014.	
64469D	JD	4	NEW HAMPSHIRE ST HSG 6.750% 07/01/39.....	11/30/2011.	Call	100.0000.....	350,000	350,000	367,497	368,385			(18,385)		(18,385)		350,000			0	26,717	07/01/2039.	
647200	FM	1	NEW MEXICO MTG FIN AGY 5.500% 07/01/36.....	07/01/2011.	Call	100.0000.....	380,000	380,000	406,600	403,523			(23,523)		(23,523)		380,000			0	16,363	07/01/2017.	
647200	PY	4	NEW MEXICO MTG FIN AGY 5.750% 07/01/38.....	07/01/2011.	Call	100.0000.....	955,000	955,000	1,029,013	994,946			(39,946)		(39,946)		955,000			0	40,969	01/01/2018.	
649716	2Y	2	NEW YORK NY CITY FIN 14.000% 11/01/29.....	11/01/2011.	Call	100.0000.....	43,285,000	43,285,000	34,924,195	41,984,200			1,300,800		1,300,800		43,285,000			0		11/01/2011.	
658886	EP	7	NORTH DAKOTA ST HSG 5.750% 07/01/38.....	07/01/2011.	Call	100.0000.....	385,000	385,000	388,119	387,436			(2,436)		(2,436)		385,000			0	16,963	07/01/2017.	
658909	BF	2	NORTH DAKOTA ST HSG FIN 4.500% 07/01/41.....	07/01/2011.	Call	100.0000.....	55,000	55,000	58,215	58,165			(3,165)		(3,165)		55,000			0	1,437	01/01/2021.	
676907	FG	8	OHIO HSG FIN AGY 5.250% 09/01/31.....	09/01/2011.	Call	100.0000.....	1,025,000	1,025,000	1,075,133	1,036,899			(11,899)		(11,899)		1,025,000			0	40,163	09/01/2012.	
676907	GU	6	OHIO HSG FIN AGY 5.000% 03/01/35.....	09/01/2011.	Call	100.0000.....	1,580,000	1,580,000	1,649,789	1,606,480			(26,480)		(26,480)		1,580,000			0	58,625	03/01/2015.	
68608R	5G	4	OREGON ST HSG & CMNTY 5.125% 01/01/29.....	09/30/2011.	Call	100.0000.....	330,000	330,000	346,701	332,969			(2,969)		(2,969)		330,000			0	12,417	07/01/2012.	
68608R	5Y	5	OREGON ST HSG & CMNTY 5.100% 01/01/30.....	09/30/2011.	Call	100.0000.....	835,000	835,000	875,214	845,729			(10,729)		(10,729)		835,000			0	35,361	07/01/2013.	
68608R	V5	9	OREGON ST HSG & CMNTY 3.900% 07/01/29.....	02/01/2011.	Call	100.0000.....	255,000	255,000	254,554	254,976			24		24		255,000			0	5,801	07/01/2011.	
708796	CS	4	PENNSYLVANIA HSG FIN 5.755% 10/01/37.....	01/12/2011.	Call	100.0000.....	340,000	340,000	340,000	340,000					0		340,000			0	5,490	04/01/2011.	
762212	VW	5	RHODE ISLAND HSG 4.000% 10/01/20.....	10/01/2011.	Call	100.0000.....	220,000	220,000	219,938	219,976			24		24		220,000			0	8,800	10/01/2012.	
83755G	3G	0	SOUTH DAKOTA HSG 5.500% 11/01/36.....	08/15/2011.	Call	100.0000.....	1,095,000	1,095,000	1,161,182	1,130,734			(35,734)		(35,734)		1,095,000			0	33,605	05/01/2016.	
83755G	P6	8	SOUTH DAKOTA HSG 5.250% 05/01/28.....	11/20/2011.	Call	100.0000.....	1,555,000	1,555,000	1,635,984	1,574,205			(19,205)		(19,205)		1,555,000			0	46,409	05/01/2012.	
83755G	S3	2	SOUTH DAKOTA HSG 5.250% 05/01/27.....	08/15/2011.	Call	100.0000.....	845,000	845,000	890,588	860,320			(15,320)		(15,320)		845,000			0	24,713	05/01/2013.	
83755G	W9	4	SOUTH DAKOTA HSG 5.750% 05/01/31.....	08/15/2011.	Call	100.0000.....	2,025,000	2,025,000	2,136,537	2,083,807			(58,807)		(58,807)		2,025,000			0	64,876	11/01/2014.	
92418P	BX	4	VERMONT HSG FIN SF 5.750% 11/01/36.....	11/01/2011.	Call	100.0000.....	2,030,000	2,030,000	2,147,821	2,072,979			(42,979)		(42,979)		2,030,000			0	86,825	05/01/2013.	
924190	DA	6	VERMONT HSG FIN AGY 5.750% 11/01/36.....	11/01/2011.	Call	100.0000.....	1,875,000	1,875,000	1,971,563	1,916,798			(41,798)		(41,798)		1,875,000			0	80,356	05/01/2014.	

SCHEDULE D - PART 4

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

1	2	3 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
93978T LQ 0	WASHINGTON ST HSG 4.400% 06/01/40.....		12/01/2011.	Call	100.0000.....			115,000	115,000	118,565	117,865	.....	.....(2,865)	.....	.....115,000	.....	.....	.....0	4,070	11/30/2019.
95662M UT 5	WEST VIRGINIA ST HSG 5.750% 05/01/37.....		11/01/2011.	Call	100.0000.....			1,700,000	1,700,000	1,818,116	1,760,959	.....	.....(60,959)	.....	.....1,700,000	.....	.....	.....0	72,738	11/01/2015.
97689P 2G 2	WISCONSIN HSG & ECON 4.875% 03/01/36.....		09/01/2011.	Call	100.0000.....			2,205,000	2,205,000	2,297,169	2,233,991	.....	.....(28,991)	.....	.....2,205,000	.....	.....	.....0	80,194	03/01/2014.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							84,499,340	84,499,340	77,950,390	83,862,510	0	636,830	0	84,499,340	0	0	0	1,543,228	XXX.....
Bonds - Industrial and Miscellaneous																				
03523T AL 2	ANHEUSER-BUSCH WORLDWIDE 3.000% 10/15/12.....		01/25/2011.	Banque National Di Paris.....		4,046,400		3,925,000	3,991,136	.....	.....3,968,182	.....	.....(1,778)	.....	.....3,966,404	.....	.....79,997	79,997	33,690	10/15/2012.
03523T AM 0	ANHEUSER-BUSCH WORLDWIDE 4.125% 01/15/15.....		08/25/2011.	Wells Fargo Bank.....		10,935,150	10,000,000	10,887,500	10,861,450	.....	.....	.....	.....(131,152)	.....	.....10,730,298	.....	.....204,853	204,853	452,031	01/15/2015.
045424 CJ 5	ASC 1996-D3 ACS2 IO 1.275% 10/11/26.....		09/11/2011.	Paydown.....		.....		.....458,756	82,512	.....	.....	.....	.....(82,512)	.....	.....	.....	.....	.....0	90,687	09/11/2011.
05533D FT 8	BCAP 2010-RR7 14A1 2.787% 07/26/35.....		12/01/2011.	Paydown.....		1,915,869	1,915,869	1,923,054	1,926,784	.....	.....	.....	.....(10,915)	.....	.....1,915,869	.....	.....	.....0	31,242	02/01/2023.
05947U B9 8	BACM 2004-6 XP IO 0.456% 12/10/42.....		12/01/2011.	Paydown.....		.....		.....4,456,062	1,010,815	.....	.....	.....	.....(1,010,815)	.....	.....	.....	.....	.....0	1,136,944	12/01/2011.
05947U X7 8	BACM 2005-4 XP IO 0.349% 07/10/45.....		09/01/2011.	Paydown.....		.....		.....974,273	318,572	.....	.....	.....	.....(318,572)	.....	.....	.....	.....	.....0	137,780	09/01/2012.
07383F YP 7	BSCMS 2004-PWR3 X2 IO 1.208% 02/11/41.....		08/01/2011.	Paydown.....		113,669		23,396	23,396	.....	.....	.....	.....(23,396)	.....	.....	.....	.....	.....0	5,026	03/01/2012.
073879 ZG 6	BSABS 2005-HE7 M1 0.814% 07/25/35.....		12/25/2011.	Paydown.....		2,778,485	2,778,485	2,604,829	2,713,457	.....	.....	.....	.....65,028	.....	.....2,778,485	.....	.....	.....0	11,158	02/25/2013.
07387A GH 2	BSARM 2005-12 25A1 0.000% 04/25/51.....		12/01/2011.	Paydown.....		1,240	64,441	42,324	2,739	.....	.....	.....	.....	.....1,499	1,240	.....	.....	.....0	1,687	03/25/2036.
07388L AK 6	BSCMS 2006-PW13 X2 IO 0.631% 09/11/41.....		09/01/2011.	Paydown.....		.....		.....240,405	196,990	.....	.....	.....	.....(196,990)	.....	.....	.....	.....	.....0	65,030	09/01/2013.
07388N AA 4	BSCMS 2006-T24 A1 4.905% 10/12/41.....		05/01/2011.	Paydown.....		4,304,000	4,304,000	4,260,860	4,290,948	.....	.....	.....	.....13,052	.....	.....4,304,000	.....	.....	.....0	64,026	08/01/2011.
09657C AD 2	BMWLT 2009-1 A4 3.660% 08/15/13.....		07/15/2011.	Paydown.....		11,500,000	11,500,000	11,845,000	11,603,629	.....	.....	.....	.....(103,629)	.....	.....11,500,000	.....	.....	.....0	245,525	07/15/2011.
12557T AC 2	CITEC 2009-VT1 A3 3.070% 08/15/16.....		12/15/2011.	Paydown.....		4,813,889	4,813,889	4,874,250	4,837,327	.....	.....	.....	.....(23,438)	.....	.....4,813,889	.....	.....	.....0	70,973	01/15/2012.
144531 BE 9	CARR 2005-NC1 M4 1.074% 02/25/45.....		12/25/2011.	Paydown.....		2,103,267	2,103,267	969,508	2,140,813	.....	.....	.....	.....	.....37,546	2,103,267	.....	.....	.....0	17,901	09/25/2026.
14986D AL 4	CD 2006-CD3 XP IO 0.669% 10/15/48.....		10/01/2011.	Paydown.....		.....		.....509,151	447,813	.....	.....	.....	.....(447,813)	.....	.....	.....	.....	.....0	98,517	10/01/2013.
17307G JM 1	CMLTI 2004-OPT1 M5 1.344% 07/25/37.....		09/25/2011.	Paydown.....		322,773	322,773	231,089	322,773	.....	.....	.....	.....0	.....	.....322,773	.....	.....	.....0	3,121	10/25/2022.
225458 WL 8	CSFB 2005-C3 ASP IO 0.819% 07/15/37.....		06/01/2011.	Paydown.....		.....		.....1,089,012	415,114	.....	.....	.....	.....(415,114)	.....	.....	.....	.....	.....0	163,938	06/01/2012.
22545D AB 3	CSMC 2006-C3 A2 6.009% 06/15/38.....		12/01/2011.	Paydown.....		10,288,039	10,288,039	10,334,778	10,268,933	.....	.....	.....	.....19,106	.....	.....10,288,039	.....	.....	.....0	399,744	07/01/2015.
22545L AJ 8	CSMC 2006-C5 ASP IO 0.865% 12/15/39.....		12/01/2011.	Paydown.....		.....		.....1,336,079	1,248,587	.....	.....	.....	.....(1,248,587)	.....	.....	.....	.....	.....0	500,590	12/01/2013.
26138E AK 5	DR PEPPER SNAPPLE GROUP 1.700% 12/21/11.....		12/21/2011.	Maturity.....		12,000,000	12,000,000	12,020,880	12,015,488	.....	.....	.....	.....(15,488)	.....	.....12,000,000	.....	.....	.....0	204,000	12/21/2011.
26138E AL 3	DR PEPPER SNAPPLE GROUP 2.350% 12/21/12.....		04/11/2011.	CSFBdirect.....		5,090,450	5,000,000	4,998,150	4,998,751	.....	.....	.....	.....112	.....	.....4,998,864	.....	.....91,586	91,586	36,882	12/21/2012.
26882P BD 3	ERAC USA FINANCE COMPAN 5.800% 10/15/12.....		01/04/2011.	JP Morgan Securities.....		10,715,200	10,000,000	9,992,300	9,995,954	.....	.....	.....	.....10	.....	.....9,995,964	.....	.....719,236	719,236	132,111	10/15/2012.
297599 AC 6	ETHAN ALLEN GLOBAL 5.375% 10/01/15.....		03/08/2011.	Various.....		9,579,375	9,750,000	9,534,195	9,373,065	244,870	5,223	.....	.....250,093	.....	.....9,623,157	.....	.....(43,782)	(43,782)	232,917	10/01/2015.
302182 AC 4	EXPRESS SCRIPTS INC 5.250% 06/15/12.....		05/24/2011.	Various.....		11,493,570	11,000,000	11,636,650	11,607,486	.....	.....	.....	.....(168,056)	.....	.....11,439,430	.....	.....54,140	54,140	259,875	06/15/2012.
33736X EB 1	FUNBC 2001-C4 A2 6.223% 12/12/33.....		11/01/2011.	Paydown.....		11,484,639	11,484,639	11,809,339	11,543,351	.....	.....	.....	.....(58,712)	.....	.....11,484,639	.....	.....	.....0	429,172	11/01/2011.
349631 AM 3	FORTUNE BRANDS INC 5.125% 01/15/11.....		01/15/2011.	Maturity.....		6,000,000	6,000,000	5,993,160	5,999,656	.....	.....	.....	.....344	.....	.....6,000,000	.....	.....	.....0	153,750	01/15/2011.
361849 M9 0	GMACC 2005-C1 X2 IO 0.731% 05/10/43.....		12/01/2011.	Paydown.....		.....		.....43,267	16,356	.....	.....	.....	.....(16,356)	.....	.....	.....	.....	.....0	9,516	06/01/2012.
36228C BG 7	GSMS 1998-GLII F 22.275% 04/13/31.....		06/01/2011.	Paydown.....		.....		.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	90,978	12/01/2010.
36228C SQ 7	GSMS 2004-C1 F 4.358% 10/10/28.....		05/01/2011.	Paydown.....		3,000,000	3,000,000	2,797,383	2,994,670	.....	.....	.....	.....5,330	.....	.....3,000,000	.....	.....	.....0	40,751	05/01/2011.
36228C XG 3	GSMS 2006-GG6 XP IO 0.119% 04/10/38.....		09/01/2011.	Paydown.....		.....		.....230,578	48,743	.....	.....	.....	.....(48,743)	.....	.....	.....	.....	.....0	10,223	03/01/2013.
43812T AD 6	HAROT 2008-1 A4 4.880% 11/18/13.....		10/18/2011.	Paydown.....		5,000,000	5,000,000	4,998,634	4,999,725	.....	.....	.....	.....275	.....	.....5,000,000	.....	.....	.....0	157,290	10/18/2011.
44921A AC 5	HART 2009-A A3 2.030% 08/15/13.....		12/15/2011.	Paydown.....		7,205,476	7,205,476	7,205,280	7,205,390	.....	.....	.....	.....86	.....	.....7,205,476	.....	.....	.....0	96,997	08/15/2012.
46625Y QW 6	JPMCC 2005-CB12 X2 IO 0.489% 09/12/37.....		07/01/2011.	Paydown.....		.....		.....743,374	345,533	.....	.....	.....	.....(345,533)	.....	.....	.....	.....	.....0	110,621	07/01/2012.
46628F AB 7	JPMCC 2006-LDP7 A2 0.000% 04/15/45.....		12/01/2011.	Paydown.....		15,580,665	15,580,665	15,619,582	15,550,653	.....	.....	.....	.....30,011	.....	.....15,580,665	.....	.....	.....0	422,631	01/01/2012.
493268 AP 1	KSLT 1999-A A2 0.904% 12/27/29.....		12/27/2011.	Paydown.....		1,543,975	1,543,975	1,457,691	1,464,728	.....	.....	.....	.....79,248	.....	.....1,543,975	.....	.....	.....0	6,010	09/27/2016.
52108H 5C 4	LBUBS 2005-C3 XCP IO 0.904% 07/15/40.....		06/11/2011.	Paydown.....		.....		.....2,282,890	857,071	.....	.....	.....	.....(857,071)	.....	.....	.....	.....	.....0	376,109	06/11/2012.
52108M AQ 6	LBUBS 2005-C7 XCP IO 0.337% 11/15/40.....		10/11/2011.	Paydown.....		.....		.....730,045	245,500	.....	.....	.....	.....(245,500)	.....	.....	.....	.....	.....0	123,305	10/11/2012.
576433 UF 1	MARM 2004-13 3A1 2.718% 02/25/35.....		12/01/2011.	Paydown.....		884,489	884,489	861,099	891,702	.....	.....	.....	.....(7,213)	.....	.....884,489	.....	.....	.....0	11,978	11/01/2034.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP 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
57643L GJ 9	MABS 2005-NC1 M4 1.054% 12/25/34.....				10/25/2011.	Paydown.....		3,143,666	3,143,666	1,831,720	2,204,356				0		2,204,356		939,310	939,310	10,583	03/25/2028.
579780 AF 4	MCCORMICK & CO INC 5.750% 12/15/17.....				01/26/2011.	Wells Fargo Bank.....		11,352,900	10,000,000	9,996,000	9,996,803		(417)		(417)		9,996,386		1,356,514	1,356,514	73,472	12/15/2017.
60687V BB 0	MLCFC 2006-3 XP IO 0.882% 07/12/46.....				09/01/2011.	Paydown.....				1,206,652	1,182,120		(1,182,120)		(1,182,120)					0	169,928	09/01/2014.
617059 DL 1	JPMC 1997-C5 F 7.561% 09/01/29.....				12/01/2011.	Paydown.....		736,368	736,368	763,650	755,665		(19,298)		(19,298)		736,368			0	34,472	02/01/2014.
61746W FL 9	MSDWC 2001-TOP1 B 6.810% 02/15/33.....				04/01/2011.	Paydown.....		11,793,000	11,793,000	11,863,209	11,765,076		27,924		27,924		11,793,000			0	245,313	04/01/2011.
61746W GB 0	MSDWC 2001-TOP1 A4 6.660% 02/15/33.....				02/01/2011.	Paydown.....		5,463,674	5,463,674	5,621,866	5,458,518		5,155		5,155		5,463,674			0	43,399	12/01/2011.
61746W LV 0	MSDWC 2001-TOP5 C 6.720% 10/15/35.....				11/01/2011.	Paydown.....		9,500,000	9,500,000	9,468,672	9,457,911		42,089		42,089		9,500,000			0	553,308	11/01/2011.
61746W ZH 6	MSDWC 2003-TOP9 X2 IO 1.463% 11/13/36.....				02/01/2011.	Paydown.....			960,506	30,782			(30,782)		(30,782)					0	62,110	02/01/2011.
65475D AD 2	NALT 2009-B A4 2.650% 01/15/15.....				11/15/2011.	Paydown.....		20,000,000	20,000,000	20,234,375	20,100,830		(100,830)		(100,830)		20,000,000			0	457,334	11/15/2011.
65475G AC 7	NALT 2010-B A3 1.120% 12/15/13.....				09/21/2011.	Bank of America Corp.....		7,534,277	7,500,000	7,499,501	7,499,530		181		181		7,499,712		34,566	34,566	65,567	03/15/2013.
65535V AA 6	NAA 2001-R1A A1 7.000% 02/01/30.....				12/01/2011.	Paydown.....		21,510		21,799	21,338		(210)		172		21,510			0	775	04/01/2027.
65535V BZ 0	NAA 2003-A3 A1 5.500% 08/25/33.....				12/01/2011.	Paydown.....		61,384	61,384	61,539	58,011		4,576		(1,203)		61,384			0	1,362	03/01/2022.
65536H BC 1	NHELI 2005-HE1 M1 0.734% 09/25/35.....				12/25/2011.	Paydown.....		1,222,248	1,222,248	1,106,135	1,190,243		32,005		32,005		1,222,248			0	3,985	12/25/2012.
68389F KP 8	OOMLT 2006-1 2A3 0.484% 01/25/36.....				12/25/2011.	Paydown.....		1,378,809	1,378,809	1,234,995	1,378,809				0		1,378,809			0	2,932	06/25/2017.
784419 AD 5	SLCLT 2006-A A4 0.369% 01/19/19.....				04/27/2011.	Royal Bank of Scotland.....		11,643,987	11,791,380	11,010,201	11,132,108		80,305		80,305		11,212,413		431,574	431,574	27,002	07/15/2015.
784419 AD 5	SLCLT 2006-A A4 0.369% 01/19/19.....				04/15/2011.	Paydown.....		458,620	458,620	428,237	432,978		25,642		25,642		458,620			0	964	07/15/2015.
855244 AC 3	STARBUCKS CORP 6.250% 08/15/17.....				05/06/2011.	US Bank.....		5,778,350	5,000,000	4,990,550	4,992,584		156		156		4,992,720		785,610	785,610	230,903	08/15/2017.
855541 AB 4	STARM 2007-S1 2A1 2.861% 01/25/37.....				12/01/2011.	Paydown.....		388,410	388,410	344,917	399,787				(11,377)		388,410			0	5,419	09/25/2035.
88522R AA 2	TMST 2006-5 A1 5.403% 07/25/22.....				08/25/2011.	Call 100.0000.....		7,735,063	7,735,063	7,377,316	7,615,513		119,549		119,549		7,735,063			0	17,916	07/25/2022.
88522R AA 2	TMST 2006-5 A1 5.403% 07/25/22.....				08/25/2011.	Paydown.....		1,758,682	1,758,682	1,677,343	1,731,501		27,181		27,181		1,758,682			0	2,060	07/25/2022.
90327A AD 6	USAOT 2008-2 A4 5.160% 11/15/13.....				12/15/2011.	Paydown.....		18,000,000	18,000,000	17,995,144	17,998,775		1,226		1,226		18,000,000			0	823,278	12/15/2011.
90331H LG 6	USBNA 2007-1 A 5.920% 05/25/12.....				12/01/2011.	Paydown.....		685,420	685,420	685,286	683,641		1,779		1,779		685,420			0	19,700	05/01/2012.
929766 CU 5	WBCMT 2003-C3 A2 4.867% 02/15/35.....				12/01/2011.	Paydown.....		509,197	509,197	488,511	500,436		8,761		8,761		509,197			0	22,846	01/01/2013.
929766 KH 5	WBCMT 2003-C7 A1 4.241% 10/15/35.....				12/01/2011.	Paydown.....		1,299,054	1,299,054	1,268,252	1,291,950		7,104		7,104		1,299,054			0	24,961	02/01/2013.
92977Q AF 5	WBCMT 2006-C27 XP IO 0.494% 07/15/45.....				08/01/2011.	Paydown.....				2,062,627	1,176,686		(1,176,686)		(1,176,686)					0	140,772	08/01/2013.
94980Q AA 7	WFMB 2004-W A1 2.608% 11/25/34.....				12/01/2011.	Paydown.....		1,135,042	1,135,042	1,114,493	1,141,955		18,437		25,350	(6,913)	1,135,042			0	15,521	10/25/2034.
94983C AD 9	WFMB 2005-AR10 2A1 2.689% 06/25/35.....				12/01/2011.	Paydown.....		1,710,522	1,710,522	1,678,450	1,727,834		(17,312)		(17,312)		1,710,522			0	24,016	05/01/2035.
98157V AC 0	WOLS 2009-A A3 1.650% 02/15/13.....				12/15/2011.	Paydown.....		10,000,000	10,000,000	10,026,172	10,013,416		(13,416)		(13,416)		10,000,000			0	116,880	12/15/2011.
902118 AX 6	TYCO INTL GROUP SA 6.375% 02/15/06.....			F.	12/07/2011.	Class Action Litigation.....		92							0				92	92		04/22/2004.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							285,897,226	281,757,056	297,114,350	288,773,812	249,828	(7,704,338)	75,772	(7,530,282)	0	281,243,533	0	4,653,696	4,653,696	9,631,509	XXX.....
8399997.	Total - Bonds - Part 4.....							583,535,536	577,201,396	587,809,511	584,529,331	249,828	(7,092,520)	75,772	(6,918,464)	0	577,610,869	0	5,924,668	5,924,668	12,584,611	XXX.....
8399998.	Total - Bonds - Summary Item from Part 5.....							200,338,989	196,850,000	197,258,868			(166,574)		(166,574)		197,092,292		3,246,695	3,246,695	962,366	XXX.....
8399999.	Total - Bonds.....							783,874,525	774,051,396	785,068,379	584,529,331	249,828	(7,259,094)	75,772	(7,085,038)	0	774,703,161	0	9,171,363	9,171,363	13,546,977	XXX.....
Preferred Stocks - Industrial and Miscellaneous																						
92978A AA 0	WACHOVIA CAPITAL.....				03/29/2011.	Banque National Di Paris.....		4,350,000.000		3,980,250			1,827,000	1,827,000			1,827,000		2,153,250	2,153,250	137,591	XXX.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....							3,980,250	XXX.....	1,827,000	1,827,000	0	0	0	0	0	1,827,000	0	2,153,250	2,153,250	137,591	XXX.....
8999997.	Total - Preferred Stocks - Part 4.....							3,980,250	XXX.....	1,827,000	1,827,000	0	0	0	0	0	1,827,000	0	2,153,250	2,153,250	137,591	XXX.....
8999999.	Total - Preferred Stocks.....							3,980,250	XXX.....	1,827,000	1,827,000	0	0	0	0	0	1,827,000	0	2,153,250	2,153,250	137,591	XXX.....
Common Stocks - Industrial and Miscellaneous																						
01449J 10 5	ALERE INC.....				12/21/2011.	State Street Bank.....		5,100.000		114,382	XXX.....	159,678	186,660		(26,982)		159,678		(45,296)	(45,296)		XXX.....
060505 10 4	BANK OF AMERICA CORP.....				06/23/2011.	State Street Bank.....		249,000.000		2,644,728	XXX.....	3,658,109	3,321,660		336,449		3,658,109		(1,013,381)	(1,013,381)	4,980	XXX.....
060505 10 4	BANK OF AMERICA CORP.....				09/12/2011.	Class Action Litigation.....				7,322	XXX.....					0			7,322	7,322		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
E14.3	101137	10 7		12/21/2011.	State Street Bank.....	65,000.000	335,290	XXX	530,719	492,050	38,669	.....	.....	.....38,669	.....	.....530,719	.....	.....(195,429)	(195,429)	.....	....XXX.....
	12572Q	10 5		12/21/2011.	State Street Bank.....	1,288.000	310,376	XXX	426,232	414,414	11,818	.....	.....	.....11,818	.....	.....426,232	.....	.....(115,857)	(115,857)	7,213	XXX.....
	156708	10 9		10/17/2011.	State Street Bank.....	12,600.000	1,026,900	XXX	772,906	777,672	(4,766)	.....	.....	.....(4,766)	.....	.....772,906	.....	.....253,994	253,994	.....	....XXX.....
	203668	10 8		06/23/2011.	State Street Bank.....	2,000.000	49,466	XXX	73,860	74,740	(880)	.....	.....	.....(880)	.....	.....73,860	.....	.....(24,394)	(24,394)	.....	....XXX.....
	336433	10 7		12/21/2011.	State Street Bank.....	3,600.000	114,669	XXX	405,985	468,504	(62,519)	.....	.....	.....(62,519)	.....	.....405,985	.....	.....(291,316)	(291,316)	.....	....XXX.....
	35906A	10 8		12/21/2011.	State Street Bank.....	19,419.000	97,270	XXX	151,493	188,947	(37,454)	.....	.....	.....(37,454)	.....	.....151,493	.....	.....(54,223)	(54,223)	14,564	XXX.....
	38141G	10 4		12/21/2011.	State Street Bank.....	3,300.000	298,900	XXX	278,487	554,928	(276,441)	.....	.....	.....(276,441)	.....	.....278,487	.....	.....20,413	20,413	4,620	XXX.....
	450911	20 1		12/21/2011.	State Street Bank.....	4,450.000	87,625	XXX	71,221	76,890	(5,669)	.....	.....	.....(5,669)	.....	.....71,221	.....	.....16,404	16,404	4,855	XXX.....
	450911	20 1		11/01/2011.	Spin Off.....	358,364	358,364	XXX	358,364	386,889	(28,525)	.....	.....	.....(28,525)	.....	.....358,364	.....	.....	.....0	.....	....XXX.....
	450911	20 1		11/01/2011.	State Street Bank.....	4,450.000	.....	.....XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	4,450	XXX.....
	472319	10 2		12/21/2011.	State Street Bank.....	4,200.000	57,678	XXX	76,440	111,846	(35,406)	.....	.....	.....(35,406)	.....	.....76,440	.....	.....(18,762)	(18,762)	1,260	XXX.....
	48020Q	10 7		12/21/2011.	State Street Bank.....	4,900.000	292,005	XXX	418,718	411,208	7,510	.....	.....	.....7,510	.....	.....418,718	.....	.....(126,713)	(126,713)	1,470	XXX.....
	495582	10 8		02/02/2011.	State Street Bank.....	10,500.000	149,625	XXX	94,914	147,525	(52,611)	.....	.....	.....(52,611)	.....	.....94,914	.....	.....54,711	54,711	.....	....XXX.....
	552715	10 4		06/23/2011.	State Street Bank.....	15,000.000	124,118	XXX	159,668	168,900	(9,233)	.....	.....	.....(9,233)	.....	.....159,668	.....	.....(35,549)	(35,549)	.....	....XXX.....
	571837	10 3		07/06/2011.	Tax Free Exchange.....	49,300.000	278,506	XXX	278,506	341,156	(62,650)	.....	.....	.....(62,650)	.....	.....278,506	.....	.....	.....0	986	XXX.....
	620076	30 7		01/19/2011.	State Street Bank.....	.....	.....11	XXX	12	17	(4)	.....	.....	.....(4)	.....	.....12	.....	.....(1)	(1)	.....	....XXX.....
	620076	30 7		01/04/2011.	Spin Off.....	.....	.....29,911	XXX	29,911	38,398	(8,487)	.....	.....	.....(8,487)	.....	.....29,911	.....	.....	.....0	.....	....XXX.....
	63934E	10 8		12/21/2011.	State Street Bank.....	5,700.000	212,882	XXX	205,035	330,087	(125,052)	.....	.....	.....(125,052)	.....	.....205,035	.....	.....7,847	7,847	.....	....XXX.....
	64110L	10 6		12/21/2011.	State Street Bank.....	4,000.000	284,834	XXX	660,478	702,800	(42,322)	.....	.....	.....(42,322)	.....	.....660,478	.....	.....(375,644)	(375,644)	.....	....XXX.....
	649445	10 3		12/21/2011.	State Street Bank.....	10,900.000	130,983	XXX	120,171	205,465	(85,294)	.....	.....	.....(85,294)	.....	.....120,171	.....	.....10,811	10,811	10,900	XXX.....
	750438	10 3		06/23/2011.	State Street Bank.....	5,600.000	73,250	XXX	47,992	103,544	(55,552)	.....	.....	.....(55,552)	.....	.....47,992	.....	.....25,258	25,258	.....	....XXX.....
	87264S	10 6		05/03/2011.	Morgan Stanley.....	26,400.000	1,488,668	XXX	85,491	1,391,280	(1,305,789)	.....	.....	.....(1,305,789)	.....	.....85,491	.....	.....1,403,177	1,403,177	.....	....XXX.....
	919794	10 7		06/02/2011.	State Street Bank.....	.....	.....6	XXX	5	7	(2)	.....	.....	.....(2)	.....	.....5	.....	.....1	1	.....	....XXX.....
	9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					8,567,769	XXX	9,064,395	10,895,587	(1,831,192)	0	0	(1,831,192)	0	9,064,395	0	(496,627)	(496,627)	55,298	XXX.....
	9799997.	Total - Common Stocks - Part 4.....					8,567,769	XXX	9,064,395	10,895,587	(1,831,192)	0	0	(1,831,192)	0	9,064,395	0	(496,627)	(496,627)	55,298	XXX.....
	9799998	Total - Common Stocks - Summary Item from Part 5.....					3,291,941	XXX	4,757,575	.....	.....	.....	.....	.....0	.....	.....4,757,575	.....	.....(1,465,633)	(1,465,633)	28,841	XXX.....
	9799999.	Total - Common Stocks.....					11,859,710	XXX	13,821,970	10,895,587	(1,831,192)	0	0	(1,831,192)	0	13,821,970	0	(1,962,260)	(1,962,260)	84,139	XXX.....
	9899999.	Total - Preferred and Common Stocks.....					15,839,960	XXX	15,648,970	12,722,587	(1,831,192)	0	0	(1,831,192)	0	15,648,970	0	190,990	190,990	221,730	XXX.....
	9999999.	Total - Bonds, Preferred and Common Stocks.....					799,714,485	XXX	800,717,349	597,251,918	(1,581,364)	(7,259,094)	75,772	(8,916,230)	0	790,352,131	0	9,362,353	9,362,353	13,768,707	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 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends															
															12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.																				
CUSIP Identification	Description																																						
Bonds - U.S. Government																																							
912828	PM	6	US TREASURY NOTE	2.125%	12/31/15	...	01/05/2011	Barclays Capital	03/23/2011	Various	.....	140,000,000	.....	140,032,813	.....	141,742,188	.....	140,030,232	.....	.....	.....	(2,580)	.....	.....	(2,580)	.....	.....	1,711,955	.....	1,711,955	.....	567,352	.....	49,309					
912828	QA	1	US TREASURY NOTE	2.250%	03/31/16	...	04/01/2011	Barclays Capital	09/23/2011	Goldman Sachs	.....	7,750,000	.....	7,730,625	.....	8,279,785	.....	7,732,386	.....	.....	.....	1,761	.....	.....	1,761	.....	.....	547,399	.....	547,399	.....	85,282	.....	1,906					
912828	QJ	2	US TREASURY NOTE	2.125%	02/29/16	...	03/25/2011	CSFBdirect	06/08/2011	Goldman Sachs	.....	16,600,000	.....	16,571,469	.....	17,133,016	.....	16,572,443	.....	.....	.....	975	.....	.....	975	.....	.....	560,572	.....	560,572	.....	96,815	.....	26,840					
0599999. Total - Bonds - U.S. Government												164,350,000		164,334,907		167,154,989		164,335,061			0		156		0		156		0		0		2,819,926		2,819,926		749,449		78,055
Bonds - U.S. Special Revenue and Special Assessment																																							
3137AA	4X	8	FHMS 2011-K013 X1 IO	0.840%	01/25/21	...	05/17/2011	Bank of America Corp	12/01/2011	Paydown				55,680								(55,680)			(55,680)						0		3,288		725				
3137AD	TK	3	FHMS 2011-K014 X1 IO	1.453%	04/25/21	...	07/26/2011	JP Morgan Securities	12/01/2011	Paydown				41,440								(41,440)			(41,440)						0		1,380		171				
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments												0		97,120		0		0		0		0		(97,120)		0		(97,120)		0		0		0		4,668		896	
Bonds - Industrial and Miscellaneous																																							
428236	BK	8	HEWLETT-PACKARD CO	1.550%	05/30/14	...	05/25/2011	JP Morgan Securities	08/02/2011	Jefferies & Co		7,500,000		7,497,825		7,625,700		7,497,901				76			76				127,799		127,799		20,990						
50075N	BB	9	KRAFT FOODS INC	4.125%	02/09/16	...	05/17/2011	Morgan Stanley	07/26/2011	Morgan Stanley	.....	5,000,000	.....	5,308,300	.....	5,407,250	.....	5,296,659	.....	.....	.....	(11,641)	.....	.....	(11,641)	.....	.....	110,591	.....	110,591	.....	97,396	.....	57,865					
89233P	4R	4	TOYOTA MOTOR CREDIT	2.800%	01/11/16	...	01/05/2011	Barclays Capital	03/02/2011	Citicorp Securities Inc.	.....	15,000,000	.....	14,979,150	.....	15,135,300	.....	14,979,440	.....	.....	.....	290	.....	.....	290	.....	.....	155,860	.....	155,860	.....	65,333	.....	.....					
92977Q	AF	5	WBCMT 2006-C27 XP IO	0.494%	07/15/45	...	02/02/2011	Deutsche Bank	08/01/2011	Paydown	.....	.....	.....	58,416	.....	.....	.....	.....	.....	.....	.....	(58,416)	.....	.....	(58,416)	.....	.....	.....	0	.....	13,228	.....	337						
71645W	AT	8	PETROBRAS INTL FIN CO	3.875%	01/27/16	F	01/20/2011	JP Morgan Securities	02/15/2011	Goldman Sachs	.....	5,000,000	.....	4,983,150	.....	5,015,750	.....	4,983,231	.....	.....	.....	81	.....	.....	81	.....	.....	32,519	.....	32,519	.....	11,302	.....	.....					
3899999. Total - Bonds - Industrial and Miscellaneous												32,500,000		32,826,841		33,184,000		32,757,231			0		(69,610)		0		(69,610)		0		0		426,769		426,769		208,249		58,202
8399998. Total - Bonds												196,850,000		197,258,868		200,338,989		197,092,292			0		(166,574)		0		(166,574)		0		0		3,246,695		3,246,695		962,366		137,153
Common Stocks - Industrial and Miscellaneous																																							
060505	10	4	BANK OF AMERICA CORP		07/26/2011	State Street Bank	12/21/2011	State Street Bank		22,000,000		221,371		113,307		221,371									0				(108,064)		(108,064)		440						
063671	10	1	BANK OF MONTREAL	.....	07/06/2011	Tax Free Exchange	07/19/2011	State Street Bank	.....	1	.....	1	.....	1	.....	1	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	0	.....	.....	.....					
159864	10	7	CHARLES RIVER LABORATOR	.....	06/08/2011	State Street Bank	12/21/2011	State Street Bank	.....	19,300,000	.....	751,988	.....	518,973	.....	751,988	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	(233,015)	.....	(233,015)	.....	.....	.....					
20605P	10	1	CONCHO RESOURCES INC	.....	03/15/2011	State Street Bank	06/23/2011	State Street Bank	.....	1,600,000	.....	164,459	.....	136,312	.....	164,459	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	(28,147)	.....	(28,147)	.....	.....	.....					
38141G	10	4	GOLDMAN SACHS GROUP		03/15/2011	State Street Bank	12/21/2011	State Street Bank		6,000,000		940,162		543,455		940,162									0				(396,707)		(396,707)		6,300						
620097	10	5	MOTOROLA MOBILITY HOLDI	.....	01/04/2011	Spin Off	01/19/2011	State Street Bank	.....	1,000	.....	2	.....	16	.....	2	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	14	.....	14	.....	.....	.....					
637640	10	3	NATIONAL SEMICONDUCTOR	.....	06/08/2011	State Street Bank	09/26/2011	State Street Bank	.....	13,600,000	.....	334,708	.....	340,000	.....	334,708	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	5,292	.....	5,292	.....	.....	.....					
64110L	10	6	NETFLIX INC	.....	06/08/2011	State Street Bank	12/21/2011	State Street Bank	.....	1,300,000	.....	340,848	.....	92,571	.....	340,848	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	(248,276)	.....	(248,276)	.....	.....	.....					
919794	10	7	VALLEY NATIONAL BANCORP	.....	05/04/2011	Stock Dividend	06/02/2011	State Street Bank	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	0	.....	.....	.....					
922207	10	5	VARIAN SEMICONDUCTOR EQ	.....	06/08/2011	State Street Bank	11/11/2011	State Street Bank	.....	10,100,000	.....	620,105	.....	636,300	.....	620,105	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	16,195	.....	16,195	.....	.....	.....					
963320	10	6	WHIRLPOOL CORP		06/08/2011	State Street Bank	12/21/2011	State Street Bank		8,500,000		632,501		412,863		632,501									0				(219,638)		(219,638)		8,500						
884903	10	5	THOMSON REUTERS CORP		A. 03/15/2011	State Street Bank	12/21/2011	State Street Bank		19,500,000		751,431		498,143		751,431									0				(253,287)		(253,287)		13,601						
9099999. Total - Common Stocks - Industrial and Miscellaneous												4,757,575		3,291,941		4,757,575			0		0		0		0		0		0			(1,465,633)		(1,465,633)		28,841		0	
9799998. Total - Common Stocks												4,757,575		3,291,941		4,757,575			0		0		0		0		0		0			(1,465,633)		(1,465,633)		28,841		0	
9899999. Total - Preferred and Common Stocks												4,757,575		3,291,941		4,757,575			0		0		0		0		0		0			(1,465,633)		(1,465,633)		28,841		0	
9999999. Total - Bonds, Preferred and Common Stocks												202,016,443		203,630,930		201,849,867			0		(166,574)		0		(166,574)		0		0		0		1,781,062		1,781,062		991,207		137,153

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

Class One Money Market Mutual Funds

861123	BA	8	SSGA FDS MONEY MARKET FUND.....	.....	..	12/30/2011.	State Street Bank.....	XXX.....	279,060	.....	.....	.....	.....	.....279,060	.....	.....	.....0.005	0.005	MON..	71	.....	
8999999. Total - Class One Money Market Mutual Funds.....									279,060	0	0	0	0	XXX.....	279,060	0	0	XXX.....	XXX.....	XXX.....	71	0
9199999. Total - Short-Term Investments.....									279,060	0	0	0	0	XXX.....	279,060	0	0	XXX.....	XXX.....	XXX.....	71	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						
CITIBANK..... NEW YORK, NY.....	.....	.....	.....	.....	.....	XXX
0199999. Total - Open Depositories.....	.XXX...	...XXX.....	0	0	0	XXX..
0399999. Total Cash on Deposit.....	.XXX...	...XXX.....	0	0	0	XXX..
0599999. Total Cash.....	.XXX...	...XXX.....	0	0	0	XXX..

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

1. January.....	.....	4. April.....	.....	7. July.....	.....	10. October.....	.....
2. February.....	.....	5. May.....	.....	8. August.....	.....	11. November.....	.....
3. March.....	.....	6. June.....	.....	9. September.....	.....	12. December.....	.....

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AMERICAN EXPRESS CREDIT.....		12/29/2011	0.010	01/05/2012	16,799,981		14
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					16,799,981	0	14
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					16,799,981	0	14
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					16,799,981	0	14
8399999. Subtotals - Bonds.....					16,799,981	0	14
8699999. Total - Cash Equivalents.....					16,799,981	0	14

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR	B....	Collateral for Insurance Underwriting.....	234,397	250,569	.....	.....
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B....	Collateral for Insurance Underwriting.....	.....	.....	.....59,846	63,975
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B....	Collateral for Insurance Underwriting.....	.....	.....	.....528,640	565,112
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B....	Collateral for Insurance Underwriting.....	.....	.....	.....334,140	357,194
33. New York.....NY						
34. North Carolina.....NC	B....	Collateral for Insurance Underwriting.....	.....	.....	.....349,102	373,188
35. North Dakota.....ND						
36. Ohio.....OH	B....	Collateral for Insurance Underwriting.....	2,732,970	2,921,525	.....	.....
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B....	Collateral for Insurance Underwriting.....	.....	.....	.....219,436	234,575
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B....	Collateral for Insurance Underwriting.....	.....	.....	.....324,166	346,531
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CN						
58. Aggregate Alien and Other.....OT	...XXX..	XXX.....	0	0	0	0
59. Total.....	...XXX..	XXX.....	2,967,367	3,172,094	1,815,330	1,940,575

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

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