1 3 3 3 1 2 0 1 1 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Motorists Commercial Mutual Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 13331 Employer's ID Number 41-0299900

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

Country of Domicile United States of America

Incorporated/Organized 05/25/1899 Commenced Business 01/04/1900

Statutory Home Office 471 East Broad Street (Street and Number), Columbus , OH 43215 (City or Town, State and Zip Code)

Main Administrative Office 471 East Broad Street (Street and Number)

Columbus , OH 43215 (City or Town, State and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 East Broad Street (Street and Number or P.O. Box), Columbus , OH 43215 (City or Town, State and Zip Code)

Primary Location of Books and Records 471 East Broad Street (Street and Number)

Columbus , OH 43215 (City or Town, State and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address MotoristsGroup.com

Statutory Statement Contact Joel B. Kratzer (Name), 614-225-8327 (Area Code) (Telephone Number)

Accounting@MotoristsGroup.com (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

Chairman, President & CEO	John Jacob Bishop	Treasurer	Michael Lee Wiseman
Secretary	Susan Elizabeth Haack	Executive Vice President	David Lynn Kaufman

OTHER

Steven Eugene Manteufel Senior Vice President

DIRECTORS OR TRUSTEES

John Jacob Bishop	Larry Lee Forrester	Susan Elizabeth Haack
Sandra Werth Harbrecht #	David Lynn Kaufman	David William Lemon
Robert Lee McCracken	Thomas Charles Ogg	Robert Charles Smith
Charles Donovan Stapleton #	Robert Lynn Western #	Michael Lee Wiseman

State of Ohio
County of Franklin SS:

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

John J. Bishop Chairman, President & CEO	Susan E. Haack Secretary	Michael L. Wiseman Treasurer

Subscribed and sworn to before me this 20th day of February, 2012

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	33,453,731	13.140	33,453,731		33,453,731	13.140
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	3,072,500	1.207	3,072,500		3,072,500	1.207
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	8,976,322	3.526	8,976,322		8,976,322	3.526
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	29,635,732	11.641	29,635,732		29,635,732	11.641
1.43 Revenue and assessment obligations	20,230,933	7.947	20,230,933		20,230,933	7.947
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	2,969,633	1.166	2,969,633		2,969,633	1.166
1.512 Issued or guaranteed by FNMA and FHLMC	13,603,159	5.343	13,603,159		13,603,159	5.343
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,965,333	0.772	1,965,333		1,965,333	0.772
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	4,530,865	1.780	4,530,865		4,530,865	1.780
1.523 All other	8,650,080	3.398	8,650,080		8,650,080	3.398
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	45,022,137	17.684	45,022,137		45,022,137	17.684
2.2 Unaffiliated non-U.S. securities (including Canada)	1,671,605	0.657	1,671,605		1,671,605	0.657
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	15,832,124	6.219	15,832,124		15,832,124	6.219
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	25,577,945	10.047	25,577,945		25,577,945	10.047
3.4 Other equity securities:						
3.41 Affiliated	16,055,851	6.307	16,055,851		16,055,851	6.307
3.42 Unaffiliated	32,785	0.013	32,785		32,785	0.013
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	9,415	0.004	9,415		9,415	0.004
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,058,772	0.809	2,058,772		2,058,772	0.809
11. Other invested assets	21,240,017	8.343	21,240,017		21,240,017	8.343
12. Total invested assets	254,588,939	100.000	254,588,939		254,588,939	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		24,165,033
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	196,490	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	691,578	888,068
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(804,023)	
	5.2 Totals, Part 3, Column 9		(804,023)
6.	Total gain (loss) on disposals, Part 3, Column 19		(190,766)
7.	Deduct amounts received on disposals, Part 3, Column 16		2,783,172
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(35,123)	
	9.2 Totals, Part 3, Column 14		(35,123)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		21,240,017
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		21,240,017

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		231,643,400
2.	Cost of bonds and stocks acquired, Part 3, Column 7		83,667,270
3.	Accrual of discount		125,245
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	532,977	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(403,261)	
	4.4. Part 4, Column 11	(2,419,625)	(2,289,909)
5.	Total gain (loss) on disposals, Part 4, Column 19		3,929,641
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		84,290,639
7.	Deduct amortization of premium		1,241,606
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	197,739	
	9.4. Part 4, Column 13		197,739
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		231,345,662
11.	Deduct total nonadmitted amounts		64,927
12.	Statement value at end of current period (Line 10 minus Line 11)		231,280,734

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	37,200,458	40,919,562	36,493,370	34,725,089
	2.	Canada				
	3.	Other Countries				
	4.	Totals	37,200,458	40,919,562	36,493,370	34,725,089
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	11,796,267	12,971,539	12,020,743	10,950,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	28,466,465	31,831,300	28,950,267	27,230,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	36,444,151	39,171,466	36,801,843	35,266,324
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	55,522,317	57,931,110	56,219,389	53,039,743
	9.	Canada				
	10.	Other Countries	4,352,370	4,307,073	4,382,680	4,250,000
	11.	Totals	59,874,687	62,238,183	60,602,069	57,289,743
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	173,782,028	187,132,050	174,868,292	165,461,156
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	41,010,688	41,010,688	37,771,441	
	21.	Canada				
	22.	Other Countries	432,166	432,166	430,563	
	23.	Totals	41,442,854	41,442,854	38,202,004	
Parent, Subsidiaries and Affiliates	24.	Totals	16,120,779	16,120,779	11,828,299	
	25.	Total Common Stocks	57,563,633	57,563,633	50,030,303	
	26.	Total Stocks	57,563,633	57,563,633	50,030,303	
	27.	Total Bonds and Stocks	231,345,662	244,695,683	224,898,595	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	547,793	22,563,386	8,145,420	4,705,179	1,238,681	37,200,459	21.1	49,783,690	27.9	37,200,459	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	547,793	22,563,386	8,145,420	4,705,179	1,238,681	37,200,459	21.1	49,783,690	27.9	37,200,459	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1		2,408,343	9,387,923			11,796,266	6.7	16,614,757	9.3	11,796,266	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		2,408,343	9,387,923			11,796,266	6.7	16,614,757	9.3	11,796,266	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1		6,102,993	17,994,588	4,368,883		28,466,464	16.1	30,421,961	17.1	28,466,464	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals		6,102,993	17,994,588	4,368,883		28,466,464	16.1	30,421,961	17.1	28,466,464	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	3,589,946	11,868,487	16,656,548	2,309,199	2,019,972	36,444,152	20.6	39,195,395	22.0	36,444,152	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	3,589,946	11,868,487	16,656,548	2,309,199	2,019,972	36,444,152	20.6	39,195,395	22.0	36,444,152	

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	3,894,432	33,900,446	16,702,439	3,053,056		57,550,373	32.6	41,341,084	23.2	57,550,373	
6.2 Class 2		1,377,497	3,726,236			5,103,733	2.9	887,927	0.5	5,103,733	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals	3,894,432	35,277,943	20,428,675	3,053,056		62,654,106	35.5	42,229,011	23.7	62,654,106	
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 8,032,171	76,843,655	68,886,918	14,436,317	3,258,653	171,457,714	97.1	XXX	XXX	171,457,714	
9.2 Class 2	(d)	1,377,497	3,726,236			5,103,733	2.9	XXX	XXX	5,103,733	
9.3 Class 3	(d)							XXX	XXX		
9.4 Class 4	(d)							XXX	XXX		
9.5 Class 5	(d)					(c)		XXX	XXX		
9.6 Class 6	(d)					(c)		XXX	XXX		
9.7 Totals	8,032,171	78,221,152	72,613,154	14,436,317	3,258,653	(b) 176,561,447	100.0	XXX	XXX	176,561,447	
9.8 Line 9.7 as a % of Col. 6	4.5	44.3	41.1	8.2	1.8	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Class 1	16,986,382	70,820,153	62,663,399	21,942,175	4,944,778	XXX	XXX	177,356,887	99.5	177,356,887	
10.2 Class 2		887,927				XXX	XXX	887,927	0.5	887,927	
10.3 Class 3						XXX	XXX				
10.4 Class 4						XXX	XXX				
10.5 Class 5						XXX	XXX	(c)			
10.6 Class 6						XXX	XXX	(c)			
10.7 Totals	16,986,382	71,708,080	62,663,399	21,942,175	4,944,778	XXX	XXX	(b) 178,244,814	100.0	178,244,814	
10.8 Line 10.7 as a % of Col. 8	9.5	40.2	35.2	12.3	2.8	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Class 1	8,032,171	76,843,655	68,886,918	14,436,317	3,258,653	171,457,714	97.1	177,356,887	99.5	171,457,714	XXX
11.2 Class 2		1,377,497	3,726,236			5,103,733	2.9	887,927	0.5	5,103,733	XXX
11.3 Class 3											XXX
11.4 Class 4											XXX
11.5 Class 5											XXX
11.6 Class 6											XXX
11.7 Totals	8,032,171	78,221,152	72,613,154	14,436,317	3,258,653	176,561,447	100.0	178,244,814	100.0	176,561,447	XXX
11.8 Line 11.7 as a % of Col. 6	4.5	44.3	41.1	8.2	1.8	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.5	44.3	41.1	8.2	1.8	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Class 1										XXX	
12.2 Class 2										XXX	
12.3 Class 3										XXX	
12.4 Class 4										XXX	
12.5 Class 5										XXX	
12.6 Class 6										XXX	
12.7 Totals										XXX	
12.8 Line 12.7 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

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

(b) Includes $ 286,599 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 $ current year, $ prior year of bonds with 5* designations and $, current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations		21,066,855	7,528,638	4,428,722	1,206,610	34,230,825	19.4	40,056,804	22.5	34,230,825	
1.2 Residential Mortgage-Backed Securities	547,793	1,496,531	616,782	276,457	32,071	2,969,634	1.7	9,726,886	5.5	2,969,634	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	547,793	22,563,386	8,145,420	4,705,179	1,238,681	37,200,459	21.1	49,783,690	27.9	37,200,459	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		2,408,343	9,387,923			11,796,266	6.7	16,614,757	9.3	11,796,266	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		2,408,343	9,387,923			11,796,266	6.7	16,614,757	9.3	11,796,266	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		6,102,993	17,994,588	4,368,883		28,466,464	16.1	30,421,961	17.1	28,466,464	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		6,102,993	17,994,588	4,368,883		28,466,464	16.1	30,421,961	17.1	28,466,464	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations		4,927,485	13,652,769			18,580,254	10.5	14,145,305	7.9	18,580,254	
5.2 Residential Mortgage-Backed Securities	3,589,946	6,941,002	3,003,778	2,309,199	2,019,972	17,863,897	10.1	25,050,091	14.1	17,863,897	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	3,589,946	11,868,487	16,656,547	2,309,199	2,019,972	36,444,151	20.6	39,195,396	22.0	36,444,151	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	2,779,419	24,548,508	15,103,659	3,053,056		45,484,642	25.8	40,097,467	22.5	45,484,642	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities	120,248	4,836,174	5,325,016			10,281,438	5.8	881,586	0.5	10,281,438	
6.4 Other Loan-Backed and Structured Securities	994,765	5,893,261				6,888,026	3.9	1,249,959	0.7	6,888,026	
6.5 Totals	3,894,432	35,277,943	20,428,675	3,053,056		62,654,106	35.5	42,229,012	23.7	62,654,106	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	2,779,419	59,054,184	63,667,577	11,850,661	1,206,610	138,558,451	78.5	XXX	XXX	138,558,451	
9.2 Residential Mortgage-Backed Securities	4,137,739	8,437,533	3,620,560	2,585,656	2,052,043	20,833,531	11.8	XXX	XXX	20,833,531	
9.3 Commercial Mortgage-Backed Securities	120,248	4,836,174	5,325,016			10,281,438	5.8	XXX	XXX	10,281,438	
9.4 Other Loan-Backed and Structured Securities	994,765	5,893,261				6,888,026	3.9	XXX	XXX	6,888,026	
9.5 Totals	8,032,171	78,221,152	72,613,153	14,436,317	3,258,653	176,561,446	100.0	XXX	XXX	176,561,446	
9.6 Line 9.5 as a % of Col. 6	4.5	44.3	41.1	8.2	1.8	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	9,794,306	57,465,089	55,928,605	16,982,114	1,166,180	XXX	XXX	141,336,294	79.3	141,336,294	
10.2 Residential Mortgage-Backed Securities	6,463,254	13,329,064	6,257,993	4,949,504	3,777,162	XXX	XXX	34,776,977	19.5	34,776,977	
10.3 Commercial Mortgage-Backed Securities	75,410	333,743	472,432			XXX	XXX	881,585	0.5	881,585	
10.4 Other Loan-Backed and Structured Securities	660,306	589,653				XXX	XXX	1,249,959	0.7	1,249,959	
10.5 Totals	16,993,276	71,717,549	62,659,030	21,931,618	4,943,342	XXX	XXX	178,244,815	100.0	178,244,815	
10.6 Line 10.5 as a % of Col. 8	9.5	40.2	35.2	12.3	2.8	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,779,419	59,054,184	63,667,577	11,850,661	1,206,610	138,558,451	78.5	141,336,294	79.3	138,558,451	XXX
11.2 Residential Mortgage-Backed Securities	4,137,739	8,437,533	3,620,560	2,585,656	2,052,043	20,833,531	11.8	34,776,977	19.5	20,833,531	XXX
11.3 Commercial Mortgage-Backed Securities	120,248	4,836,174	5,325,016			10,281,438	5.8	881,585	0.5	10,281,438	XXX
11.4 Other Loan-Backed and Structured Securities	994,765	5,893,261				6,888,026	3.9	1,249,959	0.7	6,888,026	XXX
11.5 Totals	8,032,171	78,221,152	72,613,153	14,436,317	3,258,653	176,561,446	100.0	178,244,815	100.0	176,561,446	XXX
11.6 Line 11.5 as a % of Col. 6	4.5	44.3	41.1	8.2	1.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.5	44.3	41.1	8.2	1.8	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 Totals										XXX	
12.6 Line 12.5 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	6,287,856	6,287,856			
2. Cost of short-term investments acquired	161,131,194	161,131,194			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	164,639,632	164,639,632			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,779,418	2,779,418			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,779,418	2,779,418			

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,000,000	2,000,000	
2. Cost of cash equivalents acquired			
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	(101)	(101)	
6. Deduct consideration received on disposals	1,999,899	1,999,899	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	Location: 4 City	Location: 5 State	6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value: 13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/Adjusted Carrying Value	18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated																			
	Blackrock Enhanced Commodity Muni Fund LLC		Wilmington	DE	Blackrock Financial Management		06/27/2007		7,800,000	7,829,806	7,829,806	(1,377,104)							18.780
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		05/31/2007	1	496,913	412,090	412,090	32,553				(13,440)		36,229	0.080
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	1,471,112	1,687,306	1,687,306	190,145						956,250	0.090
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	292,070	312,677	312,677	26,930						150,000	0.100
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	351,516	422,088	422,088	74,876						137,500	0.020
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	662,428	640,838	640,838	13,060				(21,683)		285,305	0.370
	HarbourVest Partners IX Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	90,357	75,173	75,173	(15,184)						2,910,000	0.390
	HarbourVest Partners IX Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	30,313	28,438	28,438	(1,875)						470,000	0.270
	HarbourVest Partners IX Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	75,820	68,315	68,315	(7,505)						1,425,000	0.210
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		635,000	769,052	769,052	112,215						277,500	0.340
	TCW Senior Secured Floating Rate Fund LP		Dover	DE	Trust Company of the West		05/01/2007		6,600,000	7,585,441	7,585,441	147,865							9.370
1999999. Joint Venture Interests - Other - Unaffiliated									18,505,529	19,831,225	19,831,225	(804,023)				(35,123)		6,647,784	XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	CA	Private Placement		03/28/2006		1,618,309	1,408,793	1,408,793								
3599999. All Other Low Income Housing Tax Credit - Unaffiliated									1,618,309	1,408,793	1,408,793								XXX
3999999. Total - Unaffiliated									20,123,838	21,240,017	21,240,017	(804,023)				(35,123)		6,647,784	XXX
4099999. Total - Affiliated																			XXX
4199999 - Totals									20,123,838	21,240,017	21,240,017	(804,023)				(35,123)		6,647,784	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated										
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	05/31/2007	1		21,824		0.080
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	3		262,500		0.090
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	2		82,500		0.100
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	1		67,500		0.020
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	3		109,754		0.370
	HarbourVest Partners IX Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	3	90,357			0.390
	HarbourVest Partners IX Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	2	30,313			0.270
	HarbourVest Partners IX Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	1	75,820			0.210
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	03/29/2007			147,500		0.340
1999999. Joint Venture Interests - Other - Unaffiliated							196,490	691,578		XXX
3999999. Total - Unaffiliated							196,490	691,578		XXX
4099999. Total - Affiliated										XXX
4199999 - Totals							196,490	691,578		XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Other - Unaffiliated																			
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	06/27/2007	04/01/2011	11,706,910							2,500,000	2,500,000				
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	05/31/2007	10/25/2011	406,191							35,106	35,106	68		68	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/01/2011	1,318,904							84,243	84,243				
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	12/22/2011	252,931							49,684	49,684				
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/23/2011	302,018							22,306	22,306				
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/23/2011	554,980							14,332	14,332	(941)		(941)	
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	12/22/2011	586,837							77,500	77,500				
1999999. Joint Venture Interests - Other - Unaffiliated							15,128,772							2,783,172	2,783,172	(873)		(873)	
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	Investment Writedown	03/28/2006	11/30/2011	0										(189,894)	(189,894)	
3599999. All Other Low Income Housing Tax Credit - Unaffiliated							0										(189,894)	(189,894)	
3999999. Total - Unaffiliated							15,128,772							2,783,172	2,783,172	(873)	(189,894)	(190,766)	
4099999. Total - Affiliated																			
4199999 - Totals							15,128,772							2,783,172	2,783,172	(873)	(189,894)	(190,766)	

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amor- tization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Maturity
Bonds - U.S. Governments - Issuer Obligations																					
3137EA-CW-7	Federal Home Loan Mtg Corp				1	777,126	103.9870	779,903	750,000	777,095		(31)			2.000	1.199	FA	5,250		12/28/2011	08/25/2016
912810-FS-2	U S Treasury Notes TIPS				1	1,002,059	140.1750	1,401,746	1,000,000	1,078,426	38,121	3,448			2.000	2.463	JJ	10,540	22,377	05/06/2009	01/15/2026
912810-PS-1	U S Treasury Notes TIPS				1	1,064,848	144.9690	1,449,685	1,000,000	1,138,285	40,101	(801)			2.375	2.266	JJ	12,318	26,153	04/07/2009	01/15/2027
912810-PV-4	U S Treasury Notes TIPS				1	1,123,097	129.8720	1,493,529	1,150,000	1,182,838	41,731	2,975			1.750	2.107	JJ	10,048	21,333	03/03/2010	01/15/2028
912810-PZ-5	U S Treasury Notes TIPS				1	989,453	139.3240	1,323,573	950,000	1,029,174	36,267	(1,675)			2.500	2.238	JJ	11,463	24,565	08/14/2009	01/15/2029
912810-QF-8	U S Treasury Notes TIPS				1	1,163,295	140.3670	1,508,946	1,075,000	1,206,610	42,529	(2,099)			2.125	1.800	FA	9,039	23,508	07/30/2010	02/15/2040
912828-BW-9	U S Treasury Notes TIPS				1	1,130,138	129.8060	1,252,624	965,000	1,217,461	40,551	(14,482)			2.000	0.621	JJ	10,925	23,195	02/13/2009	01/15/2014
912828-CP-3	U S Treasury Notes TIPS				1	376,400	129.4380	388,313	300,000	380,653	3,722	(981)			2.000	(0.262)	JJ	3,329	2,356	11/30/2011	07/15/2014
912828-DC-1	U S Treasury Notes	SD			1	1,063,906	111.0710	1,221,781	1,100,000	1,087,496		3,961			4.250	4.676	MN	6,036	46,750	03/23/2005	11/15/2014
912828-DH-0	U S Treasury Notes TIPS				1	1,443,706	127.9360	1,535,233	1,200,000	1,474,304	51,939	(16,137)			1.625	0.428	JJ	10,682	22,678	07/01/2010	01/15/2015
912828-EE-6	U S Treasury Notes	SD			1	4,396,641	113.3600	5,101,200	4,500,000	4,456,294		10,816			4.250	4.542	FA	72,238	191,250	10/28/2005	08/15/2015
912828-FL-9	U S Treasury Notes TIPS				1	1,509,422	129.7140	1,621,422	1,250,000	1,526,702	27,020	(15,374)			2.500	0.461	JJ	16,185	24,208	06/28/2011	07/15/2016
912828-GD-6	U S Treasury Notes TIPS				1	880,475	130.3200	977,399	750,000	899,968	31,610	(10,650)			2.375	0.973	JJ	9,239	19,615	12/17/2009	01/15/2017
912828-GX-2	U S Treasury Notes TIPS				1	1,249,673	130.0390	1,495,447	1,150,000	1,306,572	45,856	(8,032)			2.625	1.862	JJ	15,235	32,345	06/22/2009	07/15/2017
912828-HN-3	U S Treasury Notes TIPS				1	857,278	123.1010	984,807	800,000	889,696	31,326	(3,811)			1.625	1.127	JJ	6,491	13,780	01/28/2010	01/15/2018
912828-HQ-6	U S Treasury Notes	SD			1	2,503,125	102.9220	2,573,050	2,500,000	2,500,696		(656)			2.875	2.847	JJ	30,078	71,875	02/25/2008	01/31/2013
912828-HW-3	U S Treasury Notes TIPS				1	91,340	108.7980	97,918	90,000	96,118	3,390	112			0.625	0.750	AO	128	594	09/21/2009	04/15/2013
912828-HY-9	U S Treasury Notes	SD			1	2,492,969	103.8830	2,597,075	2,500,000	2,497,948		1,436			3.125	3.186	AO	13,307	78,125	05/02/2008	04/30/2013
912828-JB-7	U S Treasury Notes	SD			1	1,167,075	104.6370	1,224,253	1,170,000	1,169,090		599			3.500	3.555	MN	3,580	40,950	06/23/2008	05/31/2013
912828-JE-1	U S Treasury Notes TIPS				1	503,941	118.8800	594,400	500,000	527,137	18,582	(297)			1.375	1.310	JJ	3,335	7,080	01/06/2010	07/15/2018
912828-JX-9	U S Treasury Notes TIPS				1	1,134,767	123.5810	1,186,379	960,000	1,122,359	(1,071)	(8,857)			2.125	0.318	JJ	9,798	4,616	07/18/2011	01/15/2019
912828-KM-1	U S Treasury Notes TIPS				1	1,137,608	112.1540	1,200,053	1,070,000	1,172,021	23,511	(2,803)			1.250	0.171	AO	3,050	8,513	11/28/2011	04/15/2014
912828-LA-6	U S Treasury Notes TIPS				1	527,538	124.9320	624,662	500,000	548,067	19,297	(2,130)			1.875	1.403	JJ	4,593	9,750	01/06/2010	07/15/2019
912828-LU-2	U S Treasury Notes	SD			1	125,352	110.9300	138,663	125,000	125,248		(48)			3.125	3.080	AO	665	3,906	11/05/2009	10/31/2016
912828-MD-9	U S Treasury Notes	SD			1	548,711	111.7040	614,372	550,000	549,049		172			3.250	3.288	JD	49	17,875	01/06/2010	12/31/2016
912828-MF-4	U S Treasury Notes TIPS				1	326,959	119.1920	327,778	275,000	325,889	(641)	(429)			1.375	(0.247)	JJ	1,829		11/28/2011	01/15/2020
912828-MY-3	U S Treasury Notes TIPS				1	1,258,786	109.3610	1,312,336	1,200,000	1,291,052	41,680	(9,415)			0.500	(0.398)	AO	1,336	6,187	02/23/2011	04/15/2015
912828-NM-8	U S Treasury Notes TIPS				1	1,004,773	117.4250	998,110	850,000	1,003,501	(802)	(469)			1.250	(0.332)	JJ	5,096		12/19/2011	07/15/2020
912828-PS-3	U S Treasury Notes	SD			1	494,141	105.5470	527,735	500,000	495,121		980			2.000	2.251	JJ	4,185	5,000	02/17/2011	01/31/2016
912828-QV-5	U S Treasury Notes TIPS				1	907,689	107.4380	913,223	850,000	905,449	(1,740)	(500)			0.625	(0.008)	JJ	2,465		11/23/2011	07/15/2021
912828-RU-6	U S Treasury Notes				1	250,508	100.3050	250,763	250,000	250,507		(1)			0.875	0.833	MN	191		12/30/2011	11/30/2016
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						33,502,796	XXX	37,716,375	31,830,000	34,230,825	532,977	(75,177)			XXX	XXX	XXX	292,704	748,585	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
3620A8-MT-7	GNMA Pool #722270			2	1	765,133	110.8780	827,672	746,471	764,664		(186)			5.000	4.525	MON	3,110	37,324	08/14/2009	09/15/2039
362195-Z2-8	GNMA Pool #268161			2	1	473,696	107.5170	481,009	447,379	458,964		(2,416)			10.250	9.177	MON	3,821	45,856	03/02/2005	02/15/2017
36290S-RR-4	GNMA Pool #616196			2	1	468,800	112.7030	506,812	449,688	463,776		264			5.500	4.814	MON	2,061	24,733	01/21/2004	01/15/2024
36296S-E3-5	GNMA Pool #699554			2	1	303,228	110.8780	339,877	306,532	303,287		12			5.000	5.351	MON	1,277	15,327	10/21/2008	11/15/2038
36296X-JS-4	GNMA Pool #704173			2	1	518,899	110.8780	554,967	500,520	518,455		(141)			5.000	4.052	MON	2,086	25,026	01/06/2009	01/15/2039
36297A-AT-0	GNMA Pool #705718			2	1	460,819	110.8780	492,850	444,497	460,487		(65)			5.000	3.445	MON	1,852	22,225	01/06/2009	01/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,990,573	XXX	3,203,187	2,895,089	2,969,633		(2,531)			XXX	XXX	XXX	14,208	170,490	XXX	XXX
0599999. Total - U.S. Government Bonds						36,493,370	XXX	40,919,562	34,725,089	37,200,458	532,977	(77,708)			XXX	XXX	XXX	306,911	919,075	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
040654-SH-9	Arizona St Trans Bd Ser B Rev			1	1FE	807,278	108.9290	816,968	750,000	804,525		(2,752)			5.000	3.730	JJ	18,750		08/10/2011	07/01/2018
373382-X2-1	Georgia St Ser B				1FE	1,531,665	113.4740	1,702,110	1,500,000	1,509,759		(2,753)			4.800	4.580	AO	18,000	72,000	05/28/2002	04/01/2015
373384-GV-2	Georgia St Ser B				1FE	2,537,366	123.8510	2,910,499	2,350,000	2,486,999		(15,321)			5.000	4.090	JJ	58,750	117,500	06/30/2008	07/01/2019
546415-TS-9	Louisiana St Ser A				1FE	218,102	111.3970	222,794	200,000	209,113		(3,337)			5.000	3.149	FA	4,167	10,000	03/19/2009	08/01/2014
604129-ED-4	Minnesota St				1FE	729,170	111.5620	725,153	650,000	689,472		(14,603)			5.000	2.555	FA	13,542	32,500	03/17/2009	08/01/2014
604129-UD-6	Minnesota St Ser B			1	1FE	1,192,760	125.2690	1,252,690	1,000,000	1,169,267		(17,253)			5.000	2.770	FA	20,833	47,500	08/03/2010	08/01/2020
880541-PB-7	Tennessee St Ser A			1	1FE	1,091,390	113.6230	1,136,230	1,000,000	1,078,200		(11,199)			4.000	2.650	MN	6,667	40,444	10/14/2010	05/01/2018
882722-JU-6	Texas St Ser A				1FE	909,518	125.8160	943,620	750,000	890,037		(16,295)			5.000	2.350	AO	9,375	37,500	10/15/2010	10/01/2019
882722-KA-8	Texas St BAB			1	1FE	852,432	119.6080	956,864	800,000	847,177		(4,943)			5.643	4.724	AO	11,286	45,144	12/03/2010	10/01/2019

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
92817L-LG-6	Virginia St Ser A			1	1FE	861,855	126.1920	946,440	750,000	846,153		(9,340)			5.000	3.300	AO	9,375	37,500	03/26/2010	10/01/2020
93974B-VJ-8	Washington St			1	1FE	1,289,208	113.1810	1,358,172	1,200,000	1,265,566		(11,700)			5.000	3.790	JJ	30,000	60,000	12/03/2009	01/01/2017
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						12,020,743	XXX	12,971,539	10,950,000	11,796,267		(109,497)			XXX	XXX	XXX	200,744	500,088	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						12,020,743	XXX	12,971,539	10,950,000	11,796,267		(109,497)			XXX	XXX	XXX	200,744	500,088	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
059132-4N-7	Baltimore Cnty MD			1	1FE	190,191	111.0910	188,855	170,000	180,088		(3,729)			5.000	2.609	FA	3,542	8,500	03/18/2009	08/01/2014
05914F-FG-0	Baltimore Cnty MD BAB				1FE	1,720,332	120.8900	2,055,130	1,700,000	1,718,883		(613)			5.650	5.550	MN	16,008	96,050	10/28/2009	11/01/2029
230822-PE-2	Cumberland Valley PA Sch Dist				1FE	217,074	111.9130	223,826	200,000	209,082		(2,968)			5.000	3.328	MN	1,278	10,000	03/18/2009	11/15/2014
258885-YL-0	Douglas Cnty CO Sch Dist Ser B			1	1FE	1,153,922	112.3140	1,235,454	1,100,000	1,134,056		(6,048)			5.000	4.299	JD	2,444	55,000	07/10/2008	12/15/2016
349460-Z9-9	Fort Worth TX ISD			1	1FE	2,278,395	111.5520	2,342,592	2,100,000	2,241,008		(16,876)			5.000	3.910	FA	39,667	105,000	09/21/2009	02/15/2019
358775-YF-5	Frisco TX			1	1FE	903,952	112.8810	903,048	800,000	860,393		(18,302)			5.250	2.711	FA	15,867	42,000	07/23/2009	02/15/2015
394532-EU-5	Greene Cnty MO Reorg Sch Dist			1	1FE	868,288	116.3800	931,040	800,000	848,548		(8,326)			5.250	3.939	MS	14,000	42,000	07/21/2009	03/01/2017
403755-VV-0	Gwinnett Cnty GA Sch Dist			1	1FE	3,287,910	123.0030	3,690,090	3,000,000	3,197,099		(28,334)			5.000	3.780	FA	62,500	150,000	09/16/2008	02/01/2018
442331-RJ-5	Houston TX Ser A			1	1FE	424,444	114.3370	457,348	400,000	419,340		(2,271)			5.000	4.210	MS	6,667	20,000	08/21/2009	03/01/2019
481304-3J-0	Judson TX ISD			1	1FE	1,019,760	118.6120	1,186,120	1,000,000	1,012,932		(2,210)			5.000	4.710	FA	20,833	50,000	09/23/2008	02/01/2017
490303-HZ-0	Kent County MI Bldg Auth BAB Ser A			1	1FE	1,900,000	114.9930	2,184,867	1,900,000	1,900,000					6.250	6.250	JD	9,896	118,750	11/10/2009	12/01/2030
49474E-RD-7	King Cnty WA Harborview Md Ctr			1	1FE	1,477,028	109.8610	1,494,110	1,360,000	1,419,530		(23,380)			5.000	3.105	JD	5,667	68,000	06/23/2009	06/01/2014
542264-AL-0	Lone Star College Sys TX			1	1FE	2,079,300	119.6710	2,393,420	2,000,000	2,057,247		(7,285)			5.000	4.495	FA	37,778	100,000	08/08/2008	08/15/2018
544646-A6-9	Los Angeles CA Ser J-1				1FE	750,000	117.8480	883,860	750,000	750,000					5.981	5.982	JJ	22,429	51,711	04/22/2010	05/01/2027
586145-PA-6	Memphis TN				1FE	434,732	118.8270	475,308	400,000	421,546		(4,076)			5.000	3.750	AO	5,000	20,000	08/12/2008	10/01/2016
592112-DZ-6	Nashville & Davidson Ctny TN Ser A			1	1FE	1,441,850	122.6490	1,533,113	1,250,000	1,417,330		(16,888)			5.000	3.190	JJ	31,250	66,146	07/08/2010	07/01/2020
64966H-GT-1	New York NY Ser H-1			1	1FE	648,798	120.3450	722,070	600,000	638,219		(4,487)			5.250	4.210	MS	10,500	31,500	07/23/2009	03/01/2019
64966H-KY-5	New York NY Ser J-1			1	1FE	875,568	114.4430	915,544	800,000	864,674		(7,495)			5.000	3.735	MN	5,111	40,000	07/08/2010	05/15/2019
662523-WY-1	North Slope Boro AK BAB				1FE	1,600,000	116.1730	1,858,768	1,600,000	1,600,000					5.126	5.126	JD	228	82,244	10/21/2009	06/30/2020
681712-PK-5	Omaha NE				1FE	1,226,350	128.9660	1,289,660	1,000,000	1,200,198		(18,741)			5.250	2.780	AO	13,125	52,500	08/03/2010	04/01/2021
718814-UC-8	Phoenix AZ			1	1FE	1,932,233	109.5590	2,026,842	1,850,000	1,878,298		(10,539)			4.750	4.100	JJ	43,938	87,875	05/16/2006	07/01/2014
727199-KH-3	Plano TX ISD BAB			1	1FE	1,720,026	113.7310	1,933,427	1,700,000	1,716,609		(1,837)			6.170	5.998	FA	39,625	104,890	10/29/2009	02/15/2019
734260-U5-9	Harris Cnty TX Ser A				1FE	800,115	120.9080	906,810	750,000	781,383		(3,344)			5.000	4.357	AO	9,375	37,500	01/14/2010	10/01/2019
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						28,950,267	XXX	31,831,300	27,230,000	28,466,465		(187,748)			XXX	XXX	XXX	416,726	1,439,665	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						28,950,267	XXX	31,831,300	27,230,000	28,466,465		(187,748)			XXX	XXX	XXX	416,726	1,439,665	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
25477G-HX-6	District Columbia Ser G			1	1FE	286,680	115.5610	288,903	250,000	286,599		(81)			5.000	3.260	JD	313		12/16/2011	12/01/2021
349515-NQ-5	Fort Worth TX Ser C Rev				1FE	905,708	124.0230	930,173	750,000	884,996		(17,297)			5.000	2.250	FA	14,167	35,833	10/08/2010	02/15/2019
442435-YM-9	Houston TX Rev Ser C				1FE	903,098	123.1400	923,550	750,000	880,132		(17,255)			5.000	2.259	MN	4,792	45,208	08/25/2010	11/15/2018
45884A-WW-9	Intermountain Pwr Agy UT Pwr Ser A				1FE	1,077,310	118.2170	1,182,170	1,000,000	1,051,452		(8,223)			5.000	3.950	JJ	25,000	50,000	09/10/2008	07/01/2017
48542K-JG-5	Kansas St Rev				1FE	2,247,060	111.8280	2,236,560	2,000,000	2,210,454		(36,606)			5.000	1.210	MN	16,667	50,000	06/30/2011	11/01/2014
534357-JS-8	Lincoln NE Wtrwks			1	1FE	1,277,918	110.1420	1,294,169	1,175,000	1,229,555		(19,674)			5.000	3.140	FA	22,194	58,750	06/24/2009	08/15/2014
586158-MK-0	Memphis TN				1FE	2,133,760	122.7070	2,454,140	2,000,000	2,095,000		(11,620)			5.000	4.201	JD	8,333	100,000	06/19/2008	12/01/2018
63968A-SB-2	Nebraska Pub Pwr Dist Rev			1	1FE	750,938	109.1170	818,378	750,000	750,854		(74)			5.000	4.984	JJ	18,750	26,146	12/09/2010	01/01/2021
645918-YB-3	New Jersey Economic Dev Auth Rev				1FE	1,591,845	119.0530	1,785,795	1,500,000	1,584,666		(7,179)			5.000	4.060	JD	3,333	75,000	04/18/2011	12/15/2018
649906-DK-7	New York St Dorm Auth Ser A Rev			1	1FE	1,372,450	117.1490	1,464,363	1,250,000	1,366,946		(5,504)			5.000	3.838	AO	35,243		05/19/2011	10/01/2021
665444-JD-8	Northern Mun Pwr Agy MN Ser A-1 Rev				1FE	855,503	119.6730	897,548	750,000	843,428		(10,087)			5.000	3.221	JJ	18,750	26,146	10/07/2010	01/01/2020
736742-PT-8	Portland OR Swr Sys Ser A				1FE	1,303,416	106.6590	1,279,908	1,200,000	1,232,172		(21,915)			5.000	3.050	JD	5,000	60,000	08/13/2008	06/01/2013
736742-RN-9	Portland OR Swr Sys Ser B			1	1FE	2,083,700	117.1980	2,343,960	2,000,000	2,058,606		(7,679)			5.000	4.472	JD	4,444	100,000	06/26/2008	06/15/2018
79642B-HM-8	San Antonio TX Wtr BAB Ser B				1FE	750,000	114.1930	856,448	750,000	750,000					4.543	4.543	MN	4,354	34,073	11/18/2009	05/15/2019
843375-WN-2	Southern MN Pwr Agy Ser A				1FE	1,129,380	117.9290	1,179,290	1,000,000	1,100,090		(18,250)			5.250	3.075	JJ	26,250	52,500	05/12/2010	01/01/2017
976834-EP-2	Wisconsin Public Power Ser A			1	1FE	259,615	108.8960	272,240	250,000	255,303		(1,375)			5.000	4.340	JJ	6,250	12,500	09/05/2008	07/01/2015
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						18,928,379	XXX	20,207,592	17,375,000	18,580,254		(182,816)			XXX	XXX	XXX	213,840	726,156	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128MB-X6-9	FHLMC Pool #G13201			2	1	664,866	106.1080	738,396	695,891	666,765		476			4.500	6.935	MON	2,610	31,315	08/19/2008	07/01/2023
3128MB-XQ-5	FHLMC Pool #G13187			2	1	659,795	106.1080	729,978	687,958	661,966		563			4.500	6.206	MON	2,580	30,958	06/20/2008	06/01/2023
3128MC-GZ-2	FHLMC Pool #G13616			2	1	468,592	106.0290	487,549	459,826	468,090		(135)			4.500	3.587	MON	1,724	20,692	08/12/2009	07/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128PL-CS-9	FHLMC Pool #J08181			2	1	548,332	106.1080	606,659	571,737	549,661		69			4.500	7.126	MON	2,144	25,728	06/20/2008	06/01/2023
3128PM-6D-7	FHLMC Pool #J09868			2	1	774,799	106.0290	801,719	756,132	773,622		(123)			4.500	3.377	MON	2,835	34,026	05/06/2009	06/01/2024
3128PQ-FE-6	FHLMC Pool #J11065			2	1	1,055,828	107.6080	1,094,430	1,017,053	1,053,123		(490)			4.500	3.312	MON	3,814	45,767	11/04/2009	10/01/2024
312944-FE-6	FHLMC Pool #A95565			2	1	2,294,840	105.0340	2,448,544	2,331,192	2,295,405		534			4.000	4.213	MON	7,771	93,248	12/21/2010	12/01/2040
312944-VQ-1	FHLMC Pool #A96023			2	1	4,633,571	105.0340	4,887,061	4,652,837	4,633,782		211			4.000	4.067	MON	15,509	170,604	01/10/2011	01/01/2041
312988-KQ-0	FHLMC Pool #B70303			2	1	414,650	110.8200	456,095	411,564	414,464		108			5.000	4.681	MON	1,715	20,578	03/02/2004	02/01/2034
31396Q-F2-0	Federal National Mtg Assn CMO			2	1	712,364	103.4110	728,383	704,357	709,400		(1,362)			4.000	3.412	MON	2,348	28,174	07/21/2009	10/25/2015
31412U-L7-3	FNMA Pool #935150			2	1	903,354	107.5660	933,768	868,088	900,541		(582)			4.500	3.256	MON	3,255	39,064	10/06/2009	04/01/2024
31412V-BJ-6	FNMA Pool #935741			2	1	1,319,370	107.6690	1,364,276	1,267,102	1,314,768		(1,452)			4.500	3.441	MON	4,752	57,020	10/06/2009	10/01/2024
31414P-M2-2	FNMA Pool #972077			2	1	1,028,804	106.7000	1,067,624	1,000,584	1,026,550		(429)			4.500	3.255	MON	3,752	45,026	04/07/2009	02/01/2023
31415C-NH-6	FNMA Pool #982892			2	1	402,891	106.7000	446,669	418,622	403,295		108			4.500	7.677	MON	1,570	18,838	06/26/2008	05/25/2023
31415M-4F-9	FNMA Pool #984722			2	1	424,429	106.7000	468,305	438,899	425,165		7			4.500	6.735	MON	1,646	19,750	06/30/2008	06/25/2023
31416T-JN-0	FNMA Pool #AA9268			2	1	311,246	105.4970	331,201	313,943	311,367		(1)			4.000	4.246	MON	1,046	12,558	05/28/2009	07/01/2024
38373A-D9-4	Government National Mtg Assn CMO			2	1	299,094	106.4150	314,497	295,539	298,818		(176)			4.000	3.546	MON	985	11,822	08/05/2009	10/20/2023
38376G-M8-0	Government National Mtg Assn CMO			2	1	956,641	105.8720	1,058,720	1,000,000	957,114		473			4.015	4.300	MON	3,346	26,767	04/05/2011	05/16/2046
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						17,873,464	XXX	18,963,874	17,891,324	17,863,897		(2,201)			XXX	XXX	XXX	63,402	731,936	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						36,801,843	XXX	39,171,466	35,266,324	36,444,151		(185,017)			XXX	XXX	XXX	277,242	1,458,091	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
05531F-AF-0	BB&T Corp				1FE	1,062,070	107.5960	1,075,960	1,000,000	1,048,952		(10,520)			3.950	2.742	AO	6,803	39,500	09/28/2010	04/29/2016
05567L-G6-8	BNP Paribas				1FE	2,078,780	94.7560	1,895,120	2,000,000	2,057,399		(17,133)			3.250	2.312	MS	19,861	65,000	09/28/2010	03/11/2015
07385T-AJ-5	Bear Stearns Cos Inc				1FE	529,477	109.0100	545,050	500,000	510,201		(3,240)			5.700	4.927	MN	3,642	28,500	03/02/2005	11/15/2014
073902-CD-8	Bear Stearns Cos Inc				1FE	454,141	102.6820	513,410	500,000	473,440		3,298			4.650	5.637	JJ	11,560	23,250	03/02/2005	07/02/2018
084664-AT-8	Berkshire Hathaway				1FE	2,052,203	111.1710	2,223,420	2,000,000	2,019,124		(5,759)			4.850	4.509	JJ	44,728	97,000	07/16/2005	01/15/2015
10138M-AH-8	Bottling Group LLC				1FE	1,453,000	112.8560	1,410,700	1,250,000	1,355,739		(45,766)			6.950	2.957	MS	25,580	86,875	10/29/2009	03/15/2014
126408-GQ-0	CSX Corp				2FE	604,680	125.1620	625,810	500,000	596,808		(7,872)			7.375	4.187	FA	15,365	18,438	04/20/2011	02/01/2019
172967-FD-8	Citigroup Inc				1FE	1,051,620	101.3840	1,013,840	1,000,000	1,038,418		(10,521)			4.750	3.534	MN	5,542	47,500	09/22/2010	05/19/2015
191216-AU-4	Coca Cola Co				1FE	1,256,388	102.2350	1,277,938	1,250,000	1,256,328		(60)			1.800	1.686	MS	8,813		12/14/2011	09/01/2016
1912EQ-AD-4	Coca Cola HBC Finance BV				1FE	528,250	109.3640	546,820	500,000	511,559		(2,791)			5.500	4.810	MS	7,944	27,500	03/02/2005	09/17/2015
208251-AE-8	Conoco Inc				1FE	3,193,750	136.9410	3,423,525	2,500,000	3,053,056		(19,731)			6.950	5.020	AO	36,681	173,750	06/17/2003	04/15/2029
209111-EV-1	Consolidated Edison NY				1FE	1,473,978	129.1520	1,614,400	1,250,000	1,428,543		(21,411)			7.125	4.683	JD	7,422	89,063	10/21/2009	12/01/2018
22541L-AR-4	Credit Suisse Bank				1FE	1,280,353	104.5650	1,339,478	1,281,000	1,280,796		53			4.875	4.880	JJ	28,796	62,449	03/02/2005	01/15/2015
260003-AJ-7	Dover Corp				1FE	1,530,265	112.9880	1,694,820	1,500,000	1,528,562		(1,703)			4.300	4.049	MS	21,500	33,863	04/26/2011	03/01/2021
291011-BA-1	Emerson Electric Co				1FE	1,082,760	118.0640	1,180,640	1,000,000	1,076,574		(6,186)			5.000	3.787	AO	10,556	25,000	04/20/2011	04/15/2019
302570-BC-9	FPL Group Capital				2FE	915,563	120.5340	904,005	750,000	862,108		(25,819)			7.875	3.771	JD	2,625	59,063	11/17/2009	12/15/2015
369604-AY-9	General Electric				1FE	1,068,730	104.6480	1,046,480	1,000,000	1,023,893		(21,459)			5.000	2.744	FA	20,833	50,000	11/12/2009	02/01/2013
36962G-4L-5	General Electric Capital Corp				1FE	889,151	105.0250	892,713	850,000	879,226		(7,913)			3.500	2.467	JD	165	29,750	09/22/2010	06/29/2015
38141E-A7-4	Goldman Sachs Group Inc				1FE	998,820	98.0070	980,070	1,000,000	999,112		222			3.700	3.726	FA	15,417	37,308	07/21/2010	08/01/2015
38143U-AB-7	Goldman Sachs				1FE	511,379	101.6720	508,360	500,000	503,055		(1,398)			5.150	4.831	JJ	11,874	25,750	03/02/2005	01/15/2014
46625H-HS-2	J P Morgan Chase & Co				1FE	759,120	100.3870	752,903	750,000	758,092		(771)			4.400	4.248	JJ	14,575	33,000	08/19/2010	07/22/2020
53947M-AA-4	Lloyds TSB Bank				1FE	1,029,090	96.0190	960,190	1,000,000	1,021,128		(6,485)			4.375	3.632	JJ	20,538	43,750	09/30/2010	01/12/2015
565849-AD-8	Marathon Oil Corp				2FE	788,837	116.5710	815,997	700,000	780,164		(8,673)			6.000	3.765	AO	10,500	21,000	04/14/2011	10/01/2017
59018Y-RZ-6	Merrill Lynch & Co Inc				1FE	1,301,675	96.0520	1,200,650	1,250,000	1,269,820		(4,740)			5.300	4.830	MS	16,747	66,250	02/17/2004	09/30/2015
61747Y-CL-7	Morgan Stanley				1FE	746,663	95.2610	714,458	750,000	747,821		646			4.100	4.201	JJ	13,240	30,750	03/08/2010	01/26/2015
61747Y-CT-0	Morgan Stanley				1FE	244,983	92.1560	230,390	250,000	245,879		897			3.450	3.916	MN	1,414	8,625	01/26/2011	11/02/2015
693476-BJ-1	PNC Funding Corp				1FE	933,126	112.7700	969,822	860,000	925,315		(6,701)			5.125	4.017	FA	17,508	44,075	10/26/2010	02/08/2020
771196-AQ-5	Roche Holdings Inc				1FE	1,033,220	108.9350	1,039,240	954,000	994,556		(17,882)			5.000	2.958	MS	15,900	47,700	10/14/2009	03/01/2014
863667-AB-7	Stryker Corp				1FE	512,465	112.2260	561,130	500,000	511,391		(1,074)			4.375	4.040	JJ	10,087	10,938	01/31/2011	01/15/2020
887317-AF-2	Time Warner Inc				2FE	783,248	108.8750	816,563	750,000	781,189		(2,058)			4.875	4.268	MS	10,766	18,281	05/03/2011	03/15/2020
88732J-AV-0	Time Warner Cable				2FE	519,090	105.0650	525,325	500,000	515,389		(3,701)			3.500	2.457	FA	7,292	8,750	03/16/2011	02/01/2015
925524-BG-4	Viacom Inc				2FE	798,304	105.6500	845,200	800,000	798,407		103			4.500	4.526	MS	12,000	18,900	04/26/2011	03/01/2021
927804-FH-2	Virginia Electric & Power Co				1FE	1,611,060	116.9640	1,754,460	1,500,000	1,603,182		(7,878)			5.000	3.932	JD	208	75,000	04/20/2011	06/30/2019
931142-BY-8	Wal-Mart Stores Inc				1FE	1,094,225	112.1100	1,121,100	1,000,000	1,075,530		(18,695)			4.500	2.244	JJ	22,500	22,500	01/31/2011	07/01/2015
931142-DD-2	Wal-Mart Stores Inc				1FE	1,007,540	115.6390	1,156,390	1,000,000	1,007,057		(483)			4.250	4.157	AO	8,972	20,896	04/18/2011	04/15/2021
94974B-EU-0	Wells Fargo Co				1FE	1,061,810	104.9380	1,049,380	1,000,000	1,045,374		(13,172)			3.625	2.187	AO	7,653	36,250	09/28/2010	04/15/2015

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
98389B-AM-2	Xcel Energy Inc				2FE	771,030	111.8050	838,538	750,000	769,668		(1,362)			4.700	4.323	MN	4,504	35,250	04/14/2011	05/15/2020
05565Q-BL-1	BP Capital Mkts PLC		R		1FE	1,290,000	105.7940	1,322,425	1,250,000	1,271,293		(8,640)			3.625	2.870	MN	6,671	45,313	10/14/2009	05/08/2014
06739G-BB-4	Barclays Bank PLC		F		1FE	619,584	101.0520	606,312	600,000	615,497		(4,087)			3.900	3.062	AO	5,460	23,400	01/26/2011	04/07/2015
2515A1-4E-8	Deutsche Bank AG London		F		1FE	400,376	101.3790	405,516	400,000	400,312		(64)			3.250	3.229	JJ	6,139	6,500	01/26/2011	01/11/2016
44328M-AC-8	HSBC Bank PLC		R		1FE	2,072,720	98.6410	1,972,820	2,000,000	2,065,267		(6,340)			4.125	3.679	FA	31,854	82,500	10/20/2010	08/12/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						43,393,521	XXX	44,371,365	40,695,000	42,705,223		(316,869)			XXX	XXX	XXX	550,231	1,719,184	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12514A-AE-1	Citigroup/Deutche Bank CMO			2	1FM	955,898	108.4490	976,041	900,000	952,582		(3,316)			5.886	3.949	MON	4,415	8,829	10/11/2011	08/15/2017
12527E-AD-0	CFCRE Comm Mtg Trust CMO			2	1FM	1,012,656	111.0870	1,110,870	1,000,000	1,012,023		(633)			4.961	4.794	MON	4,134	20,672	07/20/2011	03/15/2021
50179M-AE-1	LB-UBS Comm Mtg Trust CMO			2	1FM	3,747,082	110.8960	3,798,188	3,425,000	3,724,764		(22,318)			5.372	3.267	MON	10,222	68,829	11/03/2011	09/15/2016
92903P-AA-7	Vornado DP LLC CMO			2	1FM	806,131	102.1980	823,850	806,131	806,100		(19)			2.970	2.983	MON	1,396	23,939	08/10/2010	09/13/2020
92936C-AJ-8	WF-RBS Comm Mtg Trust CMO			2	1FM	3,787,395	111.7740	4,191,525	3,750,000	3,785,968		(1,427)			4.902	4.798	MON	15,319	61,275	07/21/2011	07/15/2021
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						10,309,162	XXX	10,900,474	9,881,131	10,281,438		(27,713)			XXX	XXX	XXX	35,486	183,544	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005A-BB-3	Ally Master Owner Trust			2	1FE	1,000,000	100.3180	1,003,180	1,000,000	1,000,000					1.155	1.157	MON	513	10,021	01/13/2011	01/15/2014
02005A-BC-1	Ally Master Owner Trust			2	1FE	999,990	101.9930	1,019,930	1,000,000	999,993		2			2.150	2.160	MON	956	19,410	01/13/2011	01/15/2014
03064N-AE-6	Americredit Auto Rec Trust			2	1FE	999,982	99.4490	994,490	1,000,000	999,985		2			2.330	2.342	MON	1,489	15,274	04/06/2011	03/08/2016
12622X-AD-2	CNH Equipment Trust			2	1FE	299,933	102.2240	306,672	300,000	299,943		10			2.040	2.055	MON	272	3,621	05/04/2011	01/15/2016
61750W-AX-1	Morgan Stanley Capital I			2	1FM	2,178,672	110.3750	2,207,500	2,000,000	2,167,641		(11,030)			5.332	3.244	MON	8,887	26,660	09/07/2011	11/15/2016
61760R-AZ-5	Morgan Stanley Capital I			2	1FM	732,228	102.5900	743,778	725,000	731,866		(363)			0.999	0.783	MON	604	3,896	09/14/2011	09/15/2016
92869A-AC-8	Volkswagen Auto Loan			2	1FE	688,580	100.3170	690,795	688,612	688,599		10			1.310	1.317	MON	276	9,021	01/22/2010	01/20/2013
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,899,385	XXX	6,966,344	6,713,612	6,888,026		(11,368)			XXX	XXX	XXX	12,995	87,902	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						60,602,069	XXX	62,238,183	57,289,743	59,874,687		(355,950)			XXX	XXX	XXX	598,712	1,990,630	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						136,795,707	XXX	147,098,171	128,080,000	135,779,032	532,977	(872,106)			XXX	XXX	XXX	1,674,244	5,133,679	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						20,864,037	XXX	22,167,061	20,786,412	20,833,530		(4,732)			XXX	XXX	XXX	77,610	902,426	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						10,309,162	XXX	10,900,474	9,881,131	10,281,438		(27,713)			XXX	XXX	XXX	35,486	183,544	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						6,899,385	XXX	6,966,344	6,713,612	6,888,026		(11,368)			XXX	XXX	XXX	12,995	87,902	XXX	XXX
8399999 - Total Bonds						174,868,292	XXX	187,132,050	165,461,155	173,782,028	532,977	(915,920)			XXX	XXX	XXX	1,800,336	6,307,551	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	Foreign	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 Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
000361-10-5	AAR Corp			2,520.000	48,308	19.170	48,308	35,787		530		(18,372)		(18,372)		L	09/30/2011
001055-10-2	AFLAC Inc			390.000	16,871	43.260	16,871	16,185		372		(2,560)		(2,560)		L	09/30/2011
00130H-10-5	AES Corp			550.000	6,512	11.840	6,512	3,196				(187)		(187)		L	03/28/2007
001547-10-8	AK Steel Holding Corp			100.000	826	8.260	826	712		20		(811)		(811)		L	08/20/2008
00164V-10-3	AMC Networks Inc			60.000	2,255	37.580	2,255	2,300				(46)		(46)		L	07/01/2011
00206R-10-2	AT&T Inc			5,040.000	152,410	30.240	152,410	134,255		8,204		4,640		4,640		L	09/30/2011
002535-30-0	Aaron's Inc			1,670.000	44,556	26.680	44,556	34,435	25	64		8,231		8,231		L	11/07/2011
002824-10-0	Abbott Laboratories			6,990.000	393,048	56.230	393,048	333,919		12,426		61,369		61,369		L	02/14/2011
002896-20-7	Abercrombie & Fitch Co			90.000	4,396	48.840	4,396	2,076		63		(791)		(791)		L	08/24/2007
00724F-10-1	Adobe Systems Inc			240.000	6,785	28.270	6,785	6,674				110		110		L	07/29/2011
007903-10-7	Advanced Micro Devices			470.000	2,538	5.400	2,538	1,979				(1,307)		(1,307)		L	03/28/2007
00817Y-10-8	Aetna Inc			400.000	16,876	42.190	16,876	12,680		180		4,672		4,672		L	03/28/2007
00846U-10-1	Agilent Technologies Inc			270.000	9,431	34.930	9,431	8,248				(1,755)		(1,755)		L	07/23/2010
008492-10-0	Agree Realty Corp			0.000					320							L	04/01/2009
009158-10-6	Air Products & Chemicals Inc			2,700.000	230,013	85.190	230,013	185,786	1,566	5,564		(12,940)		(12,940)		L	09/30/2011
009363-10-2	Airgas Inc			100.000	7,808	78.080	7,808	6,549		122		1,562		1,562		L	07/23/2010
00971T-10-1	Akamai Technologies Inc			160.000	5,165	32.280	5,165	2,790				(2,363)		(2,363)		L	07/24/2007
011311-10-7	Alamo Group Inc			900.000	24,237	26.930	24,237	14,448		216		(801)		(801)		L	12/29/2009
012348-10-8	Albany International Corp CL A			1,600.000	36,992	23.120	36,992	20,947		450		2,889		2,889		L	09/30/2011
013817-10-1	Alcoa Inc			1,170.000	10,121	8.650	10,121	9,833		140		(7,886)		(7,886)		L	07/23/2010
017175-10-0	Alleghany Corp			143.000	40,796	285.290	40,796	36,839				(1,964)		(1,964)		L	09/30/2011
01741R-10-2	Allegheny Technologies Inc			80.000	3,824	47.800	3,824	2,364		58		(590)		(590)		L	03/28/2007
01748X-10-2	Allegiant Travel Co			950.000	50,673	53.340	50,673	40,690				6,703		6,703		L	09/30/2011
018490-10-2	Allergan Inc			290.000	25,445	87.740	25,445	16,235		58		5,530		5,530		L	04/13/2010
020002-10-1	Allstate Corp			560.000	15,350	27.410	15,350	12,358	118	465		(2,503)		(2,503)		L	01/30/2008
02076X-10-2	Alpha Natural Resources Inc			123.000	2,513	20.430	2,513	3,849				(1,337)		(1,337)		L	06/02/2011
021441-10-0	Altera Corp			280.000	10,388	37.100	10,388	5,617		78		426		426		L	03/28/2007
02209S-10-3	Altria Group Inc			1,700.000	50,405	29.650	50,405	34,265	697	2,635		8,551		8,551		L	03/03/2010
023135-10-6	Amazon.com Inc			310.000	53,661	173.100	53,661	26,814				(3,589)		(3,589)		L	09/30/2011
023608-10-2	Ameren Corp			120.000	3,976	33.130	3,976	2,783		187		593		593		L	03/28/2007
025537-10-1	American Electric Power			470.000	19,416	41.310	19,416	12,197		870		2,505		2,505		L	04/17/2009
025676-20-6	American Eqty Inv Life Hld Co			1,500.000	15,600	10.400	15,600	6,647		180		(3,225)		(3,225)		L	04/01/2009
025816-10-9	American Express Co			3,885.000	183,255	47.170	183,255	170,072		1,110		5,687		5,687		L	09/30/2011
025932-10-4	American Financial Group			800.000	29,512	36.890	29,512	12,496		530		3,680		3,680		L	04/01/2009
026874-78-4	American Intl Group Inc			430.000	9,976	23.200	9,976	9,267				(3,632)		(3,632)		L	11/22/2011
029912-20-1	American Tower Corp CL A			270.000	16,203	60.010	16,203	11,883		95		2,260		2,260		L	11/20/2007
03073E-10-5	AmerisourceBergen Corp			300.000	11,157	37.190	11,157	5,349		138		921		921		L	03/28/2007
03076C-10-6	Ameriprise Financial Inc			190.000	9,432	49.640	9,432	4,438		165		(1,503)		(1,503)		L	03/28/2007
031162-10-0	Amgen Inc			2,985.000	191,667	64.210	191,667	172,492		1,672		19,364		19,364		L	05/17/2011
032037-10-3	Ampco-Pittsburgh Corp			900.000	17,406	19.340	17,406	20,190		648		(612)	7,227	(7,839)		L	01/21/2010
032095-10-1	Amphenol Corp CL A			170.000	7,716	45.390	7,716	5,875	3	10		(1,256)		(1,256)		L	07/24/2009
032511-10-7	Anadarko Petroleum Corp			5,665.000	432,409	76.330	432,409	324,536		1,782		11,750		11,750		L	09/30/2011
032654-10-5	Analog Devices Inc			260.000	9,303	35.780	9,303	5,010		252		(491)		(491)		L	03/28/2007
037347-10-1	Anworth Mortgage Asset Corp			2,600.000	16,328	6.280	16,328	16,156	546	2,470		(1,872)		(1,872)		L	04/01/2009
037389-10-3	Aon Corp			180.000	8,424	46.800	8,424	6,796		108		142		142		L	03/03/2009
037411-10-5	Apache Corp			2,735.000	247,736	90.580	247,736	240,704		1,272		(46,839)		(46,839)		L	09/30/2011
03748R-10-1	Apartment Invt & Mgmt Co CL A			127.000	2,910	22.910	2,910	1,277		61		(372)		(372)		L	03/28/2007
037598-10-9	Apogee Enterprises Inc			2,290.000	28,075	12.260	28,075	24,576		648		(925)		(925)		L	09/30/2011
037604-10-5	Apollo Group Inc CL A			150.000	8,081	53.870	8,081	6,609				2,157		2,157		L	07/23/2010
037833-10-0	Apple Computer Inc			790.000	319,950	405.000	319,950	98,508				62,196		62,196		L	09/30/2011
038222-10-5	Applied Materials Inc			1,320.000	14,137	10.710	14,137	13,372		409		(4,409)		(4,409)		L	08/31/2006
039483-10-2	Archer-Daniels-Midland			550.000	15,730	28.600	15,730	15,243		360		(814)		(814)		L	07/23/2010
04269Q-10-0	Arris Group Inc			1,100.000	11,902	10.820	11,902	13,413				(440)		(440)		L	03/17/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
044103-10-9	Ashford Hospitality Trust			1,800.000	14,400	8.000	14,400	12,983	180	540		(2,970)		(2,970)		L	07/21/2010
045487-10-5	Associated Banc-Corp			800.000	8,936	11.170	8,936	9,200		32		(3,184)		(3,184)		L	01/05/2010
04621X-10-8	Assurant Inc			3,080.000	126,465	41.060	126,465	95,309		1,733		10,406		10,406		L	09/30/2011
052769-10-6	Autodesk Inc			200.000	6,066	30.330	6,066	5,082				(1,574)		(1,574)		L	03/28/2007
053015-10-3	Automatic Data Process			310.000	16,743	54.010	16,743	13,235	122	446		2,396		2,396		L	07/23/2010
05329W-10-2	Autonation Inc			90.000	3,318	36.870	3,318	1,850				780		780		L	06/22/2010
053332-10-2	Autozone Inc			40.000	12,999	324.970	12,999	5,489				2,095		2,095		L	04/17/2009
053484-10-1	Avalonbay Communities Inc			72.000	9,403	130.600	9,403	4,228	64	257		1,300		1,300		L	03/28/2007
053611-10-9	Avery Dennison Corp			110.000	3,155	28.680	3,155	4,014		110		(1,503)		(1,503)		L	01/30/2008
05379B-10-7	Avista Corp			1,200.000	30,900	25.750	30,900	28,809		990		2,091		2,091		L	05/23/2011
054303-10-2	Avon Products			420.000	7,337	17.470	7,337	8,144		386		408	5,276	(4,868)		L	10/30/2008
054937-10-7	BB&T Corp			410.000	10,320	25.170	10,320	9,638		131		603		603		L	09/30/2011
05508R-10-6	B&G Foods Inc			1,570.000	37,790	24.070	37,790	23,719	361	781		13,429		13,429		L	09/30/2011
055921-10-0	BMC Software Inc			160.000	5,245	32.780	5,245	4,986				(2,298)		(2,298)		L	03/28/2007
057224-10-7	Baker Hughes Inc			290.000	14,106	48.640	14,106	13,438		174		(2,474)		(2,474)		L	07/23/2010
058498-10-6	Ball Corp			180.000	6,428	35.710	6,428	3,790		50		303		303		L	02/16/2011
060505-10-4	Bank Amer Corp			10,148.000	56,423	5.560	56,423	87,827		401		(31,745)	47,273	(79,019)		L	03/28/2011
063671-10-1	Bank Of Montreal			25.000	1,370	54.810	1,370	1,084		29		286		286		L	07/06/2011
064058-10-0	Bank of NY Mellon Corp			1,385.000	27,575	19.910	27,575	38,062		665		(14,250)		(14,250)		L	05/20/2011
067383-10-9	Bard C R Inc			100.000	8,550	85.500	8,550	8,314		74		(627)		(627)		L	11/20/2007
071813-10-9	Baxter Intl Inc			3,225.000	159,573	49.480	159,573	152,143	1,080	3,999		(3,677)		(3,677)		L	07/28/2010
073730-10-3	Beam Inc			10.000	512	51.230	512	342		2		170		170		L	10/04/2011
075887-10-9	Becton Dickinson			270.000	20,174	74.720	20,174	19,268		454		(2,646)		(2,646)		L	07/23/2010
075896-10-0	Bed Bath & Beyond Inc			220.000	12,753	57.970	12,753	5,592				1,940		1,940		L	03/28/2007
081437-10-5	Bemis Co			130.000	3,910	30.080	3,910	3,972		125		(335)		(335)		L	07/23/2010
08160H-10-1	Benchmark Electronics Inc			1,800.000	24,246	13.470	24,246	20,058				(8,442)		(8,442)		L	04/01/2009
084670-70-2	Berkshire Hathaway Inc CL B			1,426.000	108,804	76.300	108,804	109,129				(5,433)		(5,433)		L	07/23/2010
085789-10-5	Berry Petroleum Co CL A			1,840.000	77,317	42.020	77,317	31,250		496		(702)		(702)		L	09/30/2011
086516-10-1	Best Buy Co Inc			200.000	4,674	23.370	4,674	5,552	32	122		733	2,917	(2,184)		L	07/23/2010
089302-10-3	Big Lots Inc			100.000	3,776	37.760	3,776	3,172				730		730		L	03/28/2007
09062X-10-3	Biogen Idec Inc			210.000	23,111	110.050	23,111	15,509				6,158		6,158		L	09/30/2011
091826-10-7	Black Box Corp			400.000	11,216	28.040	11,216	15,659	28	104		(4,100)		(4,100)		L	12/15/2010
09247X-10-1	BlackRock Inc			77.000	13,724	178.240	13,724	15,579		318		(1,854)		(1,854)		L	04/01/2011
093671-10-5	H&R Block Inc			290.000	4,736	16.330	4,736	3,454	58	174		1,282		1,282		L	03/28/2007
096761-10-1	Bob Evans Farms			900.000	30,186	33.540	30,186	20,228		810		522		522		L	04/01/2009
097023-10-5	Boeing Co			630.000	46,211	73.350	46,211	36,679		920		5,618		5,618		L	09/30/2011
09746Y-10-5	Boise Inc			4,700.000	33,464	7.120	33,464	35,693		1,240		(2,229)		(2,229)		L	09/30/2011
101121-10-1	Boston Properties Inc			100.000	9,960	99.600	9,960	6,707	55	200		1,350		1,350		L	03/28/2007
101137-10-7	Boston Scientific Corp			1,730.000	9,238	5.340	9,238	12,233				(3,858)		(3,858)		L	07/23/2010
105368-20-3	Brandywine Realty Trust			3,700.000	35,150	9.500	35,150	33,604				1,546		1,546		L	12/29/2011
109473-40-5	Brightpoint Inc			2,700.000	29,052	10.760	29,052	23,097				5,458		5,458		L	01/03/2011
109641-10-0	Brinker International Inc			1,400.000	37,464	26.760	37,464	29,302		224		8,162		8,162		L	09/30/2011
109696-10-4	Brinks Co			2,485.000	66,797	26.880	66,797	64,674		904		871		871		L	09/30/2011
110122-10-8	Bristol-Myers Squibb			1,453.000	51,204	35.240	51,204	37,337		1,581		11,059		11,059		L	09/30/2011
111320-10-7	Broadcom Corp			390.000	11,450	29.360	11,450	7,792		140		(5,534)		(5,534)		L	03/28/2007
11133T-10-3	Broadridge Financial Solutions			995.000	22,437	22.550	22,437	21,047	159	500		833		833		L	09/30/2011
115637-20-9	Brown-Forman CP CL B			100.000	8,051	80.510	8,051	5,109		131		1,089		1,089		L	12/17/2008
124830-10-0	CBL & Associates Properties			1,700.000	26,690	15.700	26,690	22,202	357	1,411		(3,060)		(3,060)		L	09/22/2010
124857-20-2	CBS Corp CL B			670.000	18,184	27.140	18,184	5,487	67	201		5,420		5,420		L	03/28/2007
12504L-10-9	CBRE Group Inc CL A			130.000	1,979	15.220	1,979	562				(684)		(684)		L	03/28/2007
125269-10-0	CF Industries Holdings Inc			50.000	7,249	144.980	7,249	5,504		50		492		492		L	09/25/2008
12541W-20-9	C H Robinson Worldwide Inc			170.000	11,863	69.780	11,863	9,690	56	197		(1,770)		(1,770)		L	07/23/2010
125509-10-9	CIGNA Corp			220.000	9,240	42.000	9,240	3,707		9		1,175		1,175		L	03/28/2007
12561W-10-5	Cleco Corp New			1,120.000	42,672	38.100	42,672	28,671		1,095		7,430		7,430		L	09/30/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
12572Q-10-5	CME Group Inc			80.000	19,494	243.670	19,494	18,855		448		(6,067)		(6,067)		L	02/23/2011
125896-10-0	CMS Energy Corp			200.000	4,416	22.080	4,416	2,368		168		696		696		L	03/28/2007
125906-10-7	CSS Industries Inc			1,100.000	21,912	19.920	21,912	19,141		660		(759)		(759)		L	04/01/2009
126349-10-9	CSG Systems International Inc			3,420.000	50,308	14.710	50,308	54,681				(12,669)		(12,669)		L	09/30/2011
126408-10-3	CSX Corp			750.000	15,795	21.060	15,795	9,715		335		(358)		(358)		L	06/16/2011
126650-10-0	CVS Caremark Corp			970.000	39,557	40.780	39,557	32,941		485		5,830		5,830		L	03/28/2007
12673P-10-5	CA Inc			380.000	7,682	20.215	7,682	6,692		72		(1,606)		(1,606)		L	03/28/2007
12686C-10-9	Cable Vision System CL A			240.000	3,413	14.220	3,413	6,085		138		(2,481)		(2,481)		L	12/17/2010
127097-10-3	Cabot Oil & Gas Corp			120.000	9,108	75.900	9,108	3,822		14		4,566		4,566		L	07/23/2010
131193-10-4	Callaway Golf Co			3,440.000	19,023	5.530	19,023	23,925		119		(7,035)		(7,035)		L	09/30/2011
132011-10-7	Cambrex Corp			3,900.000	28,002	7.180	28,002	20,088				7,839		7,839		L	02/12/2010
133034-10-8	Camden National Corp			400.000	13,040	32.600	13,040	12,401		600		(1,452)		(1,452)		L	01/26/2010
13342B-10-5	Cameron Intl Corp			180.000	8,854	49.190	8,854	7,904				(277)		(277)		L	01/30/2008
134429-10-9	Campbell Soup Co			210.000	6,980	33.240	6,980	6,105	61	244		(317)		(317)		L	12/17/2008
140288-10-1	CapLease Inc			5,900.000	23,836	4.040	23,836	25,955	384	494		(1,702)		(1,702)		L	09/30/2011
14040H-10-5	Capital One Financial Corp			320.000	13,533	42.290	13,533	13,511		49		206		206		L	09/30/2011
14067E-50-6	Capstead Mortgage Corp			2,000.000	24,880	12.440	24,880	21,420	860	3,440		(300)		(300)		L	04/01/2009
14149Y-10-8	Cardinal Health Inc			290.000	11,777	40.610	11,777	9,925	62	238		667		667		L	03/28/2007
143130-10-2	CarMax Inc			180.000	5,486	30.480	5,486	4,295				1,192		1,192		L	09/30/2011
143658-30-0	Carnival Cruise Lines CL A			400.000	13,056	32.640	13,056	12,525		273		(2,702)		(2,702)		L	09/30/2011
144577-10-3	Carrizo Oil & Gas Inc			1,055.000	27,799	26.350	27,799	34,270				(6,470)		(6,470)		L	09/30/2011
146229-10-9	Carter's Inc			505.000	20,104	39.810	20,104	12,672				5,018		5,018		L	09/30/2011
147195-10-1	Cascade Corp			500.000	23,585	47.170	23,585	20,906	125			2,679		2,679		L	12/14/2011
149123-10-1	Caterpillar Inc			510.000	46,206	90.600	46,206	30,470		918		(1,561)		(1,561)		L	11/17/2009
149150-10-4	Cathay General Bancorp			1,600.000	23,888	14.930	23,888	20,732		16		3,156		3,156		L	11/21/2011
151020-10-4	Celgene Corp			360.000	24,336	67.600	24,336	19,109				3,046		3,046		L	12/17/2008
15189T-10-7	CenterPoint Energy Inc			250.000	5,023	20.090	5,023	4,498		198		1,093		1,093		L	03/28/2007
156700-10-6	CenturyLink Inc			446.000	16,591	37.200	16,591	16,654		1,137		(2,941)		(2,941)		L	04/01/2011
156782-10-4	Cerner Corp			160.000	9,800	61.250	9,800	6,134				2,221		2,221		L	06/27/2011
165167-10-7	Chesapeake Energy Corp			570.000	12,705	22.290	12,705	12,774		107		(1,979)		(1,979)		L	09/30/2011
166764-10-0	Chevron Corp			1,740.000	185,136	106.400	185,136	125,142		5,062		23,504		23,504		L	07/29/2011
169656-10-5	Chipotle Mexican Grill Inc			20.000	6,755	337.740	6,755	6,059				696		696		L	09/30/2011
170032-80-9	Chiquita Brands Intl Inc			1,800.000	15,012	8.340	15,012	11,728				(10,224)		(10,224)		L	04/01/2009
171232-10-1	Chubb Corp			3,495.000	241,924	69.220	241,924	193,700	1,363	2,911		36,536		36,536		L	09/30/2011
171798-10-1	Cimarex Energy Co			885.000	54,782	61.900	54,782	22,256		293		(18,543)		(18,543)		L	09/30/2011
171871-10-6	Cincinnati Bell Inc			7,500.000	22,725	3.030	22,725	17,762				1,725		1,725		L	04/01/2009
172062-10-1	Cincinnati Financial Corp			140.000	4,264	30.460	4,264	4,070	56	224		(172)		(172)		L	03/28/2007
17275R-10-2	Cisco Systems Inc			16,281.000	294,360	18.080	294,360	306,091		2,186		(16,955)	5,042	(21,997)		L	11/10/2011
172908-10-5	Cintas Corp			110.000	3,829	34.810	3,829	2,555		59		754		754		L	03/28/2007
172967-42-4	Citigroup Inc			2,541.000	66,854	26.310	66,854	99,815		72		(48,938)		(48,938)		L	11/22/2011
177376-10-0	Citrix Systems Inc			160.000	9,715	60.720	9,715	3,622				(1,230)		(1,230)		L	03/28/2007
178566-10-5	City National Corp			375.000	16,568	44.180	16,568	18,292		261		(4,936)		(4,936)		L	09/30/2011
18683K-10-1	Cliffs Natural Resources Inc			120.000	7,482	62.350	7,482	6,872		101		(1,879)		(1,879)		L	03/03/2010
189054-10-9	Clorox Co			20.000	1,331	66.560	1,331	1,314		46		66		66		L	07/24/2007
189754-10-4	Coach Inc			290.000	17,702	61.040	17,702	7,398	65	218		1,662		1,662		L	03/28/2007
191216-10-0	Coca Cola Co			1,960.000	137,141	69.970	137,141	92,064		3,361		7,818		7,818		L	09/30/2011
19122T-10-9	Coca Cola Enterprises Inc			250.000	6,445	25.780	6,445	5,028		128		188		188		L	03/28/2007
192446-10-2	Cognizant Technology Solutions			250.000	16,078	64.310	16,078	8,898				(1,399)		(1,399)		L	09/30/2011
194162-10-3	Colgate Palmolive			360.000	33,260	92.390	33,260	24,444		817		4,327		4,327		L	09/29/2009
20030N-10-1	Comcast Corp			2,340.000	55,481	23.710	55,481	44,379	263	905		4,421		4,421		L	09/30/2011
200340-10-7	Comerica Inc			140.000	3,612	25.800	3,612	2,779	14	56		(2,302)		(2,302)		L	03/28/2007
201723-10-3	Commercial Metals Co			1,900.000	26,277	13.830	26,277	21,571		912		(5,244)		(5,244)		L	04/01/2009
203233-10-1	CommonWealth REIT			900.000	14,976	16.640	14,976	11,753		1,800		(7,983)		(7,983)		L	04/01/2009
203607-10-6	Community Bank System Inc			1,000.000	27,800	27.800	27,800	20,973	260	294		3,579		3,579		L	09/30/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
205363-10-4	Computer Sciences			130.000	3,081	23.700	3,081	4,789	26	104		(3,367)		(3,367)		L	03/28/2007
205638-10-9	Compuware Corp			250.000	2,080	8.320	2,080	2,393				(838)		(838)		L	03/28/2007
205826-20-9	Comtech Telecommunications			800.000	22,896	28.620	22,896	21,894		220		1,002		1,002		L	09/28/2011
205887-10-2	ConAgra Inc			8,285.000	218,724	26.400	218,724	194,593		7,482		30,152		30,152		L	05/20/2011
20825C-10-4	ConocoPhillips			1,080.000	78,700	72.870	78,700	59,916		2,851		5,152		5,152		L	07/23/2010
20854P-10-9	CONSOL Energy Inc			140.000	5,138	36.700	5,138	5,491		60		(1,686)		(1,686)		L	03/28/2007
209115-10-4	Consolidated Edison Inc			340.000	21,090	62.030	21,090	16,292		768		4,195		4,195		L	03/28/2011
209341-10-6	Consolidated Graphics Inc			450.000	21,726	48.280	21,726	5,820				(68)		(68)		L	04/01/2009
21036P-10-8	Constellation Brands Inc CL A			190.000	3,927	20.670	3,927	3,027				(281)		(281)		L	03/28/2007
210371-10-0	Constellation Energy Group			140.000	5,554	39.670	5,554	2,892	34	134		1,266		1,266		L	03/28/2007
212485-10-6	Convergys Corp			2,200.000	28,094	12.770	28,094	18,125				(880)		(880)		L	04/01/2009
216831-10-7	Cooper Tire & Rubber			1,100.000	15,411	14.010	15,411	21,439		462		(10,527)		(10,527)		L	03/18/2010
21871D-10-3	CoreLogic Inc			2,635.000	34,071	12.930	34,071	43,837				(10,994)		(10,994)		L	09/30/2011
219350-10-5	Corning Inc			1,080.000	14,018	12.980	14,018	17,089		236		(6,500)		(6,500)		L	09/30/2011
22025Y-40-7	Corrections Corp of America			1,685.000	34,323	20.370	34,323	34,874				(6,430)		(6,430)		L	09/30/2011
22160K-10-5	Costco Wholesale Corp			350.000	29,162	83.320	29,162	18,936		324		3,889		3,889		L	07/23/2010
222862-10-4	Coventry Health Care Inc			910.000	27,637	30.370	27,637	11,757				3,613		3,613		L	04/01/2009
226553-10-5	CreXus Investment Corp			3,100.000	32,178	10.380	32,178	32,450	700			(272)		(272)		L	12/30/2011
228903-10-0	Cryolife Inc			4,600.000	22,080	4.800	22,080	19,970				2,110		2,110		L	10/04/2011
231021-10-6	Cummins Inc			200.000	17,604	88.020	17,604	11,360		265		(4,398)		(4,398)		L	06/22/2010
231561-10-1	Curtiss-Wright Corp			900.000	31,797	35.330	31,797	26,465		144		5,332		5,332		L	09/30/2011
23331A-10-9	Dr Horton Inc			210.000	2,648	12.610	2,648	1,485		32		143		143		L	03/28/2007
233331-10-7	DTE Energy Co			140.000	7,623	54.450	7,623	3,878	82	321		1,278		1,278		L	07/24/2007
235851-10-2	Danaher Corp			500.000	23,520	47.040	23,520	13,627	13	43		(65)		(65)		L	04/17/2009
237194-10-5	Darden Restaurants Inc			130.000	5,925	45.580	5,925	3,663		195		(112)		(112)		L	03/28/2007
23918K-10-8	DaVita Inc			100.000	7,581	75.810	7,581	5,590				632		632		L	09/25/2008
242370-10-4	Dean Foods Co			130.000	1,456	11.200	1,456	1,149				307		307		L	01/30/2008
244199-10-5	Deere & Co			340.000	26,299	77.350	26,299	15,874	139	517		(1,938)		(1,938)		L	11/17/2009
24702R-10-1	Dell Inc			1,580.000	23,115	14.630	23,115	14,978				1,706		1,706		L	03/28/2007
247916-20-8	Denbury Resources Inc			2,640.000	39,864	15.100	39,864	38,048				(7,416)		(7,416)		L	09/30/2011
248019-10-1	Deluxe Corp			1,200.000	27,312	22.760	27,312	16,688		1,200		(312)		(312)		L	05/29/2009
249030-10-7	Dentsply International Inc			140.000	4,899	34.990	4,899	4,826	8	28		115		115		L	09/29/2009
25179M-10-3	Devon Energy Corp New			6,250.000	387,500	62.000	387,500	395,268		3,322		(67,056)		(67,056)		L	09/30/2011
252603-10-5	Diamond Foods Inc			580.000	18,717	32.270	18,717	20,672				(1,956)		(1,956)		L	11/15/2011
25271C-10-2	Diamond Offshore Drilling			70.000	3,868	55.260	3,868	4,681		245		(813)		(813)		L	08/26/2009
253922-10-8	Dime Community Bancshares			1,800.000	22,680	12.600	22,680	22,130		252		550		550		L	10/28/2011
254687-10-6	Walt Disney Co			4,130.000	154,875	37.500	154,875	142,729	936	624		6,341		6,341		L	12/27/2011
254709-10-8	Discover Financial Service			522.000	12,528	24.000	12,528	5,672	52	104		2,855		2,855		L	11/17/2009
25470F-10-4	Discovery Communications Inc CL A			90.000	3,687	40.970	3,687	3,328				(66)		(66)		L	07/23/2010
25490A-10-1	DirectTV CL A			640.000	27,366	42.760	27,366	20,782				1,811		1,811		L	12/28/2009
25746U-10-9	Dominion Resources Inc VA			500.000	26,540	53.080	26,540	22,145		985		5,180		5,180		L	03/28/2007
257867-10-1	Donnelley (RR) & Sons			130.000	1,876	14.430	1,876	953		135		(395)		(395)		L	03/28/2007
260003-10-8	Dover Corp			4,375.000	253,969	58.050	253,969	200,622		4,475		7,591		7,591		L	09/30/2011
260543-10-3	Dow Chemical Co			1,000.000	28,760	28.760	28,760	22,722	250	624		(2,813)		(2,813)		L	09/30/2011
26138E-10-9	Dr Pepper Snapple Group Inc			190.000	7,501	39.480	7,501	7,370	61			131		131		L	09/30/2011
263534-10-9	Du Pont De Nemours			980.000	44,864	45.780	44,864	37,844		1,607		(4,018)		(4,018)		L	08/24/2010
26441C-10-5	Duke Energy Corp			1,130.000	24,860	22.000	24,860	21,757		756		3,662		3,662		L	09/30/2011
26483E-10-0	Dun & Bradstreet Corp			60.000	4,490	74.830	4,490	4,735		86		(436)		(436)		L	04/17/2009
26817Q-50-6	Dynex Capital Inc			2,000.000	18,260	9.130	18,260	18,510	560	2,160		(3,580)		(3,580)		L	07/08/2010
268648-10-2	EMC Corp			1,480.000	31,879	21.540	31,879	22,198				(2,013)		(2,013)		L	07/23/2010
26875P-10-1	EOG Resources Inc			2,860.000	281,739	98.510	281,739	260,044		1,069		19,012		19,012		L	09/30/2011
26884L-10-9	EQT Corp			130.000	7,123	54.790	7,123	5,879		114		1,294		1,294		L	12/28/2009
269246-40-1	E Trade Financial Corp			15.000	119	7.960	119	216				(121)		(121)		L	07/23/2010
277432-10-0	Eastman Chemical Co			160.000	6,250	39.060	6,250	2,144	42	154		(477)		(477)		L	10/04/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
278058-10-2	Eaton Corp			300.000	13,059	43.530	13,059	5,808		408		(2,168)		(2,168)		L	03/01/2011
278642-10-3	EBay Inc			820.000	24,871	30.330	24,871	13,886				2,050		2,050		L	07/23/2010
278865-10-0	Ecolab Inc			170.000	9,828	57.810	9,828	7,949	34	119		1,256		1,256		L	04/16/2008
281020-10-7	Edison International			220.000	9,108	41.400	9,108	7,652	72	282		616		616		L	03/28/2007
28176E-10-8	Edwards Lifesciences Corp			60.000	4,242	70.700	4,242	4,277				(35)		(35)		L	09/30/2011
28336L-10-9	El Paso Corp			640.000	17,005	26.570	17,005	9,389	6	26		8,198		8,198		L	03/28/2007
285512-10-9	Electronic Arts Inc			280.000	5,768	20.600	5,768	5,093				1,182		1,182		L	03/28/2007
291011-10-4	Emerson Electric Co			530.000	24,693	46.590	24,693	22,615		761		(5,607)		(5,607)		L	03/28/2007
29264F-20-5	Endo Pharmaceuticals			700.000	24,171	34.530	24,171	12,310				(826)		(826)		L	04/01/2009
29266R-10-8	Energizer Holdings Inc			1,470.000	113,896	77.480	113,896	87,305				8,130		8,130		L	09/30/2011
29364G-10-3	Entergy Corp			180.000	13,149	73.050	13,149	11,934		149		1,215		1,215		L	09/30/2011
294429-10-5	Equifax Inc			100.000	3,874	38.740	3,874	3,668		64		314		314		L	03/28/2007
29476L-10-7	Equity Residential Properties			210.000	11,976	57.030	11,976	7,094	119	309		1,067		1,067		L	03/28/2007
30161N-10-1	Exelon Corp			760.000	32,961	43.370	32,961	35,460		1,596		1,315		1,315		L	07/23/2010
30162A-10-8	Exelis Inc			180.000	1,629	9.050	1,629	2,786	19			(1,157)		(1,157)		L	11/01/2011
30212P-30-3	Expedia Inc			100.000	2,902	29.020	2,902	885				2,017		2,017		L	12/21/2011
302130-10-9	Expeditors Intl of Wash Inc			220.000	9,011	40.960	9,011	6,224		110		(3,001)		(3,001)		L	10/17/2007
302182-10-0	Express Scripts Inc			460.000	20,557	44.690	20,557	18,753				(4,306)		(4,306)		L	11/17/2009
30225X-10-3	Exterran Holdings Inc			1,520.000	13,832	9.100	13,832	14,065				(420)	16,909	(17,329)		L	09/30/2011
30231G-10-2	Exxon Mobil Corp			6,794.000	575,859	84.760	575,859	422,965		12,100		79,171		79,171		L	09/30/2011
302445-10-1	Flir Systems Inc			20.000	501	25.070	501	396		5		(94)		(94)		L	03/03/2009
30249U-10-1	FMC Technologies Inc			220.000	11,491	52.230	11,491	4,518				1,711		1,711		L	04/01/2011
30303#-10-7	Facility Insurance Corp CL A			56,429.000	32,785	0.581	32,785			1,885		1,749		1,749		A	08/21/1997
303726-10-3	Fairchild Semiconductor Corp			1,600.000	19,264	12.040	19,264	24,163				(5,712)		(5,712)		L	12/15/2010
307000-10-9	Family Dollar Stores			90.000	5,189	57.660	5,189	2,550	16	63		716		716		L	03/28/2007
311900-10-4	Fastenal Co			260.000	11,339	43.610	11,339	5,114		169		3,550		3,550		L	05/23/2011
313549-40-4	Federal-Mogul Corporation			2,000.000	29,500	14.750	29,500	29,612				(112)		(112)		L	09/30/2011
314211-10-3	Federated Investors Inc CL B			80.000	1,212	15.150	1,212	1,781		77		(882)		(882)		L	03/28/2007
31428X-10-6	FedEx Corp			270.000	22,548	83.510	22,548	19,517	35	42		1,486		1,486		L	09/30/2011
315405-10-0	Ferro Corp			2,300.000	11,247	4.890	11,247	11,247					23,761	(23,761)		L	02/02/2011
315616-10-2	F5 Networks Inc			100.000	10,612	106.120	10,612	13,427				(2,404)		(2,404)		L	12/17/2010
31620M-10-6	Fidelity National Information			130.000	3,457	26.590	3,457	2,366		26		(104)		(104)		L	03/28/2007
316773-10-0	Fifth Third Bancorp			500.000	6,360	12.720	6,360	5,055	40			1,305		1,305		L	09/30/2011
31847R-10-2	First American Corp			485.000	6,145	12.670	6,145	8,455	29	96		(950)		(950)		L	09/30/2011
320517-10-5	First Horizon National Corp			228.000	1,824	8.000	1,824	1,824	2	7		179	993	(814)		L	12/08/2010
33582V-10-8	First Niagra Financial Group			1,640.000	14,153	8.630	14,153	17,328		618		(4,107)		(4,107)		L	10/24/2011
336433-10-7	First Solar Inc			50.000	1,688	33.760	1,688	1,688				198	5,017	(4,819)		L	12/28/2009
336901-10-3	1st Source Corp			1,000.000	25,330	25.330	25,330	15,256		640		5,090		5,090		L	01/29/2010
337738-10-8	FISERV Inc			130.000	7,636	58.740	7,636	6,882				23		23		L	03/28/2007
337932-10-7	FirstEnergy Corp			360.000	15,948	44.300	15,948	16,188		297		(146)		(146)		L	09/30/2011
343412-10-2	Fluor Corp			2,170.000	109,043	50.250	109,043	116,674	271	583		(27,557)		(27,557)		L	09/30/2011
343498-10-1	Flowers Foods Inc			3,252.000	61,723	18.980	61,723	56,109		1,648		3,036		3,036		L	09/30/2011
34354P-10-5	Flowserve Corp			60.000	5,959	99.320	5,959	5,292	19	75		(1,194)		(1,194)		L	08/26/2009
343873-10-5	Flushing Financial Corp			1,600.000	20,208	12.630	20,208	9,951		832		(2,192)		(2,192)		L	04/01/2009
345370-86-0	Ford Motor Co			3,018.000	32,474	10.760	32,474	10,154				(18,199)		(18,199)		L	07/23/2010
345838-10-6	Forest Laboratories Inc			320.000	9,683	30.260	9,683	8,150				(550)		(550)		L	10/17/2007
346091-70-5	Forest Oil Corp			1,035.000	14,024	13.550	14,024	12,528				(11,160)	120	(11,280)		L	09/30/2011
34964C-10-6	Fortune Brands Home & Security			10.000	170	17.030	170	95		6		39		39		L	07/23/2010
350060-10-9	LB Foster Co			900.000	25,461	28.290	25,461	19,418		23		6,043		6,043		L	10/05/2011
354613-10-1	Franklin Resources			140.000	13,448	96.060	13,448	8,929		458		(2,121)		(2,121)		L	03/28/2007
35671D-85-7	Freeport McMoran Copper			810.000	29,800	36.790	29,800	26,242		1,080		(16,637)		(16,637)		L	11/22/2011
35906A-10-8	Frontier Communications Corp CL B			920.000	4,738	5.150	4,738	7,805		690		(4,214)		(4,214)		L	07/02/2010
361652-20-9	GFI Group Inc			4,500.000	18,540	4.120	18,540	15,585		900		(2,565)		(2,565)		L	04/01/2009
36191U-10-6	GT Advanced Technologies Inc			4,200.000	30,408	7.240	30,408	37,232				(6,824)		(6,824)		L	09/30/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
36467W-10-9	GameStop Corp			130.000	3,137	24.130	3,137	2,816				163		163		L	12/21/2007
364730-10-1	Gannett Co Inc			180.000	2,407	13.370	2,407	1,440	14	36		(310)		(310)		L	03/28/2007
364760-10-8	Gap Inc			130.000	2,412	18.550	2,412	2,276	15	57		(467)		(467)		L	03/28/2007
369550-10-8	General Dynamics Corp			310.000	20,587	66.410	20,587	18,079		282		1,542		1,542		L	09/30/2011
369604-10-3	General Electric			8,990.000	161,011	17.910	161,011	145,013	1,528	5,087		(2,696)		(2,696)		L	11/22/2011
370334-10-4	General Mills			5,750.000	232,358	40.410	232,358	197,748		6,686		27,393		27,393		L	05/20/2011
372460-10-5	Genuine Parts Co			160.000	9,792	61.200	9,792	6,074	72	282		1,578		1,578		L	12/21/2007
37247D-10-6	Genworth Financial Inc CL A			480.000	3,144	6.550	3,144	1,749				(1,950)	1,214	(3,163)		L	04/13/2010
375558-10-3	Gilead Sciences Inc			640.000	26,195	40.930	26,195	22,706				3,002		3,002		L	07/23/2010
38141G-10-4	Goldman Sachs Group Inc			430.000	38,885	90.430	38,885	60,206		581		(31,952)		(31,952)		L	09/30/2011
382388-10-6	B F Goodrich Co			130.000	16,081	123.700	16,081	4,813	38	113		4,632		4,632		L	03/05/2008
382550-10-1	Goodyear Tire & Rubber Co			160.000	2,267	14.170	2,267	955				371		371		L	03/28/2007
38259P-50-8	Google Inc CL A			230.000	148,557	645.900	148,557	107,957				13,008		13,008		L	11/22/2011
384802-10-4	W W Grainger Inc			60.000	11,231	187.190	11,231	5,332		151		2,945		2,945		L	07/24/2009
39153L-10-6	Greatbatch Inc			2,425.000	53,593	22.100	53,593	50,798				1,050		1,050		L	10/25/2011
404132-10-2	HCC Insurance Holdings Inc			740.000	20,350	27.500	20,350	22,155	115	271		(1,805)		(1,805)		L	09/30/2011
40414L-10-9	HCP Inc			230.000	9,529	41.430	9,529	8,446		442		1,067		1,067		L	04/16/2008
406216-10-1	Halliburton Co			780.000	26,918	34.510	26,918	24,042		230		(2,973)		(2,973)		L	09/30/2011
410345-10-2	Hanesbrands Inc			1,575.000	34,430	21.860	34,430	35,566				(1,137)		(1,137)		L	12/22/2011
412822-10-8	Harley Davidson Inc			200.000	7,774	38.870	7,774	3,394		95		840		840		L	03/28/2007
413086-10-9	Harman Intl Industries			80.000	3,043	38.040	3,043	2,508		16		(661)		(661)		L	07/23/2010
413875-10-5	Harris Corp			150.000	5,406	36.040	5,406	6,817		159		(1,389)		(1,389)		L	07/23/2010
416515-10-4	Hartford Finl Services Grp			510.000	8,288	16.250	8,288	10,258	51	179		(5,222)		(5,222)		L	07/23/2010
418056-10-7	Hasbro Inc			150.000	4,784	31.890	4,784	4,322		173		(2,294)		(2,294)		L	03/28/2007
419879-10-1	Hawaiian Holdings Inc			4,900.000	28,420	5.800	28,420	20,233				8,187		8,187		L	10/04/2011
42217K-10-6	Health Care REIT Inc			140.000	7,634	54.530	7,634	6,153		397		965		965		L	07/23/2010
423074-10-3	H J Heinz Co			300.000	16,212	54.040	16,212	13,636	144	558		1,374		1,374		L	10/30/2008
423452-10-1	Helmerich & Payne Inc			130.000	7,587	58.360	7,587	5,331		34		1,284		1,284		L	07/23/2010
427866-10-8	Hershey Foods Corp			110.000	6,796	61.780	6,796	3,821		152		1,609		1,609		L	03/28/2007
42809H-10-7	Hess Corp			190.000	10,792	56.800	10,792	10,309	19	76		(3,751)		(3,751)		L	07/23/2010
428236-10-3	Hewlett Packard Co			1,755.000	45,209	25.760	45,209	50,539	211	494		(24,552)		(24,552)		L	09/30/2011
431571-10-8	Hillenbrand Inc			2,085.000	46,537	22.320	46,537	41,440		1,379		3,911		3,911		L	09/30/2011
437076-10-2	Home Depot Inc			1,170.000	49,187	42.040	49,187	29,815		1,217		8,167		8,167		L	07/23/2010
438516-10-6	Honeywell Intl Inc			660.000	35,871	54.350	35,871	23,168		904		785		785		L	09/29/2009
440327-10-4	Horace Mann Educators Corp			4,175.000	57,239	13.710	57,239	44,416		1,775		(15,239)		(15,239)		L	09/30/2011
441060-10-0	Hospira Inc			100.000	3,037	30.370	3,037	4,057				(2,532)		(2,532)		L	03/28/2007
44106M-10-2	Hospitality Properties Trust			1,300.000	29,874	22.980	29,874	15,796		2,340		(78)		(78)		L	04/01/2009
44107P-10-4	Host Hotels & Resorts Inc			768.000	11,343	14.770	11,343	9,206	38	77		(2,381)		(2,381)		L	12/17/2010
443320-10-6	Hub Group Inc CL A			1,105.000	35,835	32.430	35,835	24,282				(975)		(975)		L	11/01/2011
443683-10-7	Hudson City Bancorp Inc			510.000	3,188	6.250	3,188	3,188		199		530	3,840	(3,310)		L	07/24/2009
444859-10-2	Humana Inc			130.000	11,389	87.610	11,389	4,846	33	65		4,273		4,273		L	03/28/2007
446150-10-4	Huntington Bancshares			5,373.000	29,498	5.490	29,498	13,222	215	314		(5,643)		(5,643)		L	09/30/2011
446413-10-6	Huntington Ingalls Industries			55.000	1,720	31.280	1,720	1,709				11		11		L	03/31/2011
45031U-10-1	IStar Financial Inc			6,040.000	31,952	5.290	31,952	46,970				(15,019)		(15,019)		L	09/30/2011
450911-20-1	ITT Corp			90.000	1,740	19.330	1,740	2,218		98		(37)		(37)		L	12/21/2007
452308-10-9	Illinois Tool Works			4,310.000	201,320	46.710	201,320	195,970	1,552	5,837		(27,994)		(27,994)		L	09/30/2011
457153-10-4	Ingram Micro Inc CL A			1,100.000	20,009	18.190	20,009	13,570				(990)		(990)		L	04/01/2009
458118-10-6	Integrated Device Technology			1,900.000	10,374	5.460	10,374	10,235				(2,280)		(2,280)		L	09/10/2010
458140-10-0	Intel Corp			4,470.000	108,398	24.250	108,398	77,111		3,217		14,242		14,242		L	09/30/2011
45822P-10-5	Integrys Energy Group Inc			80.000	4,334	54.180	4,334	3,819		218		454		454		L	07/23/2010
45865V-10-0	IntercontinentalExchange Inc			70.000	8,439	120.550	8,439	5,771				98		98		L	10/17/2007
459044-10-3	International Bancshares Corp			1,700.000	31,170	18.335	31,170	27,144		646		(2,882)		(2,882)		L	11/03/2009
459200-10-1	IBM Corp			2,095.000	385,229	183.880	385,229	282,858		5,192		56,809		56,809		L	08/31/2011
459902-10-2	International Game Technology			290.000	4,988	17.200	4,988	3,448	17	70		(142)		(142)		L	03/28/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
460146-10-3	International Paper Co			500.000	14,800	29.600	14,800	6,983		486		1,174		1,174		L	03/28/2011
460321-20-1	International Shipholding Corp			900.000	16,821	18.690	16,821	17,866		1,350		(6,039)		(6,039)		L	04/01/2009
460690-10-0	Interpublic Group			430.000	4,184	9.730	4,184	1,703		103		(383)		(383)		L	03/28/2007
461202-10-3	Intuit Inc			270.000	14,199	52.590	14,199	7,287		41		888		888		L	03/28/2007
46120E-60-2	Intuitive Surgical Inc			40.000	18,520	463.010	18,520	11,113				8,210		8,210		L	06/25/2008
462846-10-6	Iron Mountain Inc			180.000	5,544	30.800	5,544	5,069	45	158		1,042		1,042		L	05/19/2009
46612J-50-7	JDS Uniphase Corp			160.000	1,670	10.440	1,670	584				(646)		(646)		L	03/28/2007
46625H-10-0	J P Morgan Chase & Co			8,102.000	269,392	33.250	269,392	302,523		6,288		(73,298)		(73,298)		L	09/30/2011
466313-10-3	Jabil Circuit Inc			190.000	3,735	19.660	3,735	3,323		55		(82)		(82)		L	12/28/2009
469814-10-7	Jacobs Engineering Group			110.000	4,464	40.580	4,464	4,253				(580)		(580)		L	11/20/2007
47102X-10-5	Janus Capital Group Inc			170.000	1,073	6.310	1,073	1,073		26		82	1,214	(1,132)		L	03/28/2007
478160-10-4	Johnson & Johnson			5,805.000	380,692	65.580	380,692	346,418		12,624		21,166		21,166		L	09/30/2011
478366-10-7	Johnson Controls Inc			620.000	19,381	31.260	19,381	18,173	112	397		(4,303)		(4,303)		L	09/28/2010
481165-10-8	Joy Global Inc			80.000	5,998	74.970	5,998	4,991		14		1,006		1,006		L	09/30/2011
48203R-10-4	Juniper Networks Inc			5,875.000	119,909	20.410	119,909	106,820				8,158		8,158		L	10/03/2011
482480-10-0	KLA-Tencor Corp			160.000	7,720	48.250	7,720	3,486		192		1,538		1,538		L	03/28/2007
482686-10-2	K-Swiss Inc			2,620.000	7,650	2.920	7,650	8,313				(6,158)	13,050	(19,207)		L	09/30/2011
486587-10-8	Kaydon Corp			525.000	16,013	30.500	16,013	14,719	105	331		(4,281)		(4,281)		L	09/30/2011
487836-10-8	Kellogg Co			230.000	11,631	50.570	11,631	11,957		384		(117)		(117)		L	07/24/2007
489170-10-0	Kennametal Inc			2,490.000	90,935	36.520	90,935	95,589		774		(4,654)		(4,654)		L	09/30/2011
493267-10-8	KeyCorp			1,000.000	7,690	7.690	7,690	7,286		100		(1,160)		(1,160)		L	07/23/2010
494368-10-3	Kimberly Clark			2,040.000	150,062	73.560	150,062	130,807	1,428	5,990		20,494		20,494		L	05/20/2011
49446R-10-9	Kimco Realty Corp			240.000	3,898	16.240	3,898	3,247	46	173		(432)		(432)		L	11/20/2007
494580-10-3	Kindred Healthcare Inc			1,200.000	14,124	11.770	14,124	17,207				(7,920)		(7,920)		L	04/01/2009
500255-10-4	Kohl's Corp			160.000	7,896	49.350	7,896	7,852		48		(14)		(14)		L	09/30/2011
50075N-10-4	Kraft Foods Inc			1,497.000	55,928	37.360	55,928	46,961	434	1,505		8,341		8,341		L	09/30/2011
501044-10-1	Kroger Co			530.000	12,837	24.220	12,837	10,881		228		986		986		L	03/28/2007
50105F-10-5	Kronos Worldwide Inc			1,800.000	32,472	18.040	32,472	29,044		270		3,428		3,428		L	09/30/2011
502161-10-2	LSI Logic Corp			710.000	4,225	5.950	4,225	2,998				(28)		(28)		L	05/04/2007
502424-10-4	L-3 Communications Hldgs Inc			80.000	5,334	66.680	5,334	6,049		144		(305)		(305)		L	12/02/2005
50540R-40-9	Laboratory Corp of Amer Hldgs			80.000	6,878	85.970	6,878	6,255				464		464		L	09/30/2011
518439-10-4	Estee Lauder Cos CL A			110.000	12,355	112.320	12,355	3,808		116		3,478		3,478		L	10/30/2008
524660-10-7	Leggett & Platt			160.000	3,686	23.040	3,686	3,421	45	174		45		45		L	07/23/2010
524901-10-5	Legg Mason Inc			120.000	2,886	24.050	2,886	2,629	10	34		(1,466)		(1,466)		L	03/28/2007
52602E-10-2	Lender Processing Services Inc			1,500.000	22,605	15.070	22,605	24,200		150		(1,595)		(1,595)		L	11/17/2011
526057-10-4	Lennar Corp CL A			130.000	2,555	19.650	2,555	1,127		21		117		117		L	08/24/2007
527288-10-4	Leucadia National Corp			130.000	2,956	22.740	2,956	3,093		33		(837)		(837)		L	01/30/2008
529771-10-7	Lexmark Intl Group Inc			90.000	2,976	33.070	2,976	2,421		23		(158)		(158)		L	03/28/2007
53217V-10-9	Life Technologies Corp			165.000	6,420	38.910	6,420	6,958				(2,737)		(2,737)		L	04/17/2009
53219L-10-9	LifePoint Hospitals Inc			1,915.000	71,142	37.150	71,142	46,008				635		635		L	09/30/2011
532457-10-8	Eli Lilly and Co			810.000	33,664	41.560	33,664	28,185		1,588		5,281		5,281		L	09/28/2010
532716-10-7	Limited Inc			260.000	10,491	40.350	10,491	2,610		988		2,501		2,501		L	03/28/2007
534187-10-9	Lincoln National Corp			290.000	5,632	19.420	5,632	6,339		58		(2,433)		(2,433)		L	11/17/2009
535678-10-6	Linear Technology			3,670.000	110,210	30.030	110,210	112,163		3,404		(15,693)		(15,693)		L	09/30/2011
53635B-10-7	Liquidity Services Inc			176.000	6,494	36.900	6,494	2,247				4,044		4,044		L	02/01/2011
538034-10-9	Live Nation Entertainment Inc			2,675.000	22,229	8.310	22,229	28,349				(6,120)		(6,120)		L	09/30/2011
539830-10-9	Lockheed Martin Corp			220.000	17,798	80.900	17,798	16,250		715		2,418		2,418		L	12/17/2008
540424-10-8	Loews Corp			68.000	2,560	37.650	2,560	2,624		17		(86)		(86)		L	08/24/2010
54222A-10-6	Lone Pine Resources Inc			633.000	4,437	7.010	4,437	4,800				(362)		(362)		L	09/30/2011
544147-10-1	Lorillard Inc			116.000	13,224	114.000	13,224	9,833		408		2,273		2,273		L	09/30/2011
548661-10-7	Lowe's Cos Inc			900.000	22,842	25.380	22,842	21,218		450		270		270		L	07/23/2010
55261F-10-4	M&T Bank Corp			70.000	5,344	76.340	5,344	4,019		196		(750)		(750)		L	03/28/2007
552715-10-4	MEMC Electronic Materials Inc			250.000	985	3.940	985	985				37	1,867	(1,830)		L	09/28/2010
55272X-10-2	MFA Financial Inc			4,300.000	28,896	6.720	28,896	30,229	86	1,075		(1,333)		(1,333)		L	09/30/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
55616P-10-4	Macy's Inc			470.000	15,125	32.180	15,125	8,811	47	141		3,234		3,234		L	08/24/2010
56062Y-10-2	MainSource Financial Group Inc			2,700.000	23,841	8.830	23,841	22,445		108		(4,266)		(4,266)		L	04/01/2009
565849-10-6	Marathon Oil Corp			560.000	16,391	29.270	16,391	10,701		448		3,000		3,000		L	07/23/2010
56585A-10-2	Marathon Petroleum Corp			280.000	9,321	33.290	9,321	5,870		126		3,451		3,451		L	06/27/2011
57164Y-10-7	Marriott Vacations Worldwide			23.000	395	17.160	395	330				65		65		L	11/22/2011
571748-10-2	Marsh & Mclennan Cos Inc			5,860.000	185,293	31.620	185,293	138,135		4,887		24,663		24,663		L	09/30/2011
571903-20-2	Marriott International CL A			230.000	6,709	29.170	6,709	5,565	23	86		(2,310)		(2,310)		L	03/28/2007
574599-10-6	Masco Corp			270.000	2,830	10.480	2,830	3,005		81		(589)		(589)		L	03/28/2007
57636Q-10-4	MasterCard Inc CL A			100.000	37,282	372.820	37,282	18,110		60		14,871		14,871		L	05/14/2010
577081-10-2	Mattel Inc			5,460.000	151,570	27.760	151,570	138,463		3,329		10,278		10,278		L	08/05/2011
579780-20-6	McCormick & Co			120.000	6,050	50.420	6,050	3,848	37	134		467		467		L	10/30/2008
580135-10-1	McDonalds Corp			3,045.000	305,505	100.330	305,505	179,899		7,612		71,217		71,217		L	09/30/2011
580645-10-9	McGraw Hill			290.000	13,041	44.970	13,041	6,725		290		2,482		2,482		L	10/17/2007
58155Q-10-3	McKesson HBOC Inc			180.000	14,024	77.910	14,024	13,487	36	64		(41)		(41)		L	07/29/2011
582839-10-6	Mead Johnson Nutrition Co			165.000	11,340	68.730	11,340	8,978	43	95		608		608		L	09/30/2011
583334-10-7	Meadwestvaco Corp			190.000	5,691	29.950	5,691	4,684		190		720		720		L	07/23/2010
583928-10-6	Medallion Financial Corp			1,700.000	19,346	11.380	19,346	12,697		1,190		5,406		5,406		L	04/01/2009
58405U-10-2	Medco Health Solutions Inc			310.000	17,329	55.900	17,329	13,943				(1,665)		(1,665)		L	07/23/2010
585055-10-6	Medtronic Inc			9,509.000	363,719	38.250	363,719	355,988		8,344		13,662		13,662		L	09/30/2011
587118-10-0	Men's Wearhouse			800.000	25,928	32.410	25,928	20,872		96		5,056		5,056		L	09/30/2011
58933Y-10-5	Merck & Co Inc			10,550.000	397,735	37.700	397,735	356,572	4,431	15,975		17,794		17,794		L	03/28/2011
59156R-10-8	MetLife Inc			800.000	24,944	31.180	24,944	28,296		592		(10,608)		(10,608)		L	11/17/2009
591708-10-2	MetroPCS Communications Inc			290.000	2,517	8.680	2,517	2,654				(1,146)		(1,146)		L	07/23/2010
594918-10-4	Microsoft Corp			16,130.000	418,735	25.960	418,735	428,708		10,189		(24,639)		(24,639)		L	11/22/2011
595017-10-4	Microchip Technology Inc			200.000	7,326	36.630	7,326	6,570		208		484		484		L	12/21/2007
595112-10-3	Micron Technology Inc			640.000	4,026	6.290	4,026	3,091				(1,107)		(1,107)		L	03/28/2007
59522J-10-3	Mid-America Apartment Comm Inc			480.000	30,024	62.550	30,024	17,067		1,045		(254)		(254)		L	09/30/2011
600551-20-4	Miller Industries Inc			1,200.000	18,876	15.730	18,876	20,700		144		(1,824)		(1,824)		L	10/03/2011
608554-10-1	Molex Inc			130.000	3,102	23.860	3,102	1,786	26	98		148		148		L	03/28/2007
60871R-20-9	Molson Coors Brewing Co - B			170.000	7,402	43.540	7,402	7,923		211		(1,131)		(1,131)		L	07/23/2010
61166W-10-1	Monsanto Co			370.000	25,926	70.070	25,926	21,141		363		180		180		L	08/31/2011
611742-10-7	Monster Worldwide Inc			110.000	872	7.930	872	1,330				(1,727)		(1,727)		L	03/28/2007
615369-10-5	Moodys Corp			170.000	5,726	33.680	5,726	3,415		91		1,214		1,214		L	03/28/2007
617446-44-8	Morgan Stanley			1,225.000	18,534	15.130	18,534	27,238		245		(11,335)	3,463	(14,798)		L	06/22/2010
61945C-10-3	The Mosaic Co			220.000	11,095	50.430	11,095	10,776		11		319		319		L	09/30/2011
620076-30-7	Motorola Solutions Inc			337.000	15,600	46.290	15,600	8,012	74	74		7,587		7,587		L	03/28/2011
620097-10-5	Motorola Mobility Holdings Inc			343.000	13,308	38.800	13,308	6,326				6,982		6,982		L	03/28/2011
62541B-10-1	Multi-Fineline Electronix Inc			600.000	12,330	20.550	12,330	10,122				(3,564)		(3,564)		L	04/01/2009
626717-10-2	Murphy Oil Corp			170.000	9,476	55.740	9,476	9,187		187		(3,198)		(3,198)		L	03/28/2007
628530-10-7	Mylan Laboratories			190.000	4,077	21.460	4,077	2,204				63		63		L	03/28/2007
62855J-10-4	Myriad Genetics Inc			2,825.000	59,156	20.940	59,156	58,346				1,084		1,084		L	09/30/2011
629337-10-6	NN Inc			2,100.000	12,600	6.000	12,600	28,875				(16,275)		(16,275)		L	07/14/2011
629491-10-1	NYSE Euronext			230.000	6,003	26.100	6,003	6,297		276		(892)		(892)		L	11/20/2007
629579-10-3	Nacco Industries Inc			370.000	33,011	89.220	33,011	26,239		359		6,772		6,772		L	09/30/2011
631103-10-8	Nasdaq Stock Market Inc			130.000	3,186	24.510	3,186	2,577				104		104		L	10/30/2008
631158-10-2	Nash Finch Co			700.000	20,496	29.280	20,496	19,491		504		(9,261)		(9,261)		L	04/01/2009
637071-10-1	National-Oilwell Varco Inc			470.000	31,955	67.990	31,955	21,003		212		348		348		L	12/17/2010
637138-10-8	National Penn Bancshares Inc			7,025.000	59,291	8.440	59,291	46,931		393		7,704		7,704		L	09/30/2011
640079-10-9	Neenah Paper Inc			1,700.000	37,944	22.320	37,944	30,191		484		7,753		7,753		L	09/21/2011
64031N-10-8	Nelnet Inc CL A			1,300.000	31,811	24.470	31,811	11,352		481		1,014		1,014		L	04/01/2009
64110D-10-4	NetApp Inc			290.000	10,518	36.270	10,518	5,287				(5,420)		(5,420)		L	03/28/2007
64110L-10-6	NetFlix Inc			20.000	1,386	69.290	1,386	4,262				(2,877)		(2,877)		L	02/23/2011
651229-10-6	Newell Rubbermaid Inc			270.000	4,361	16.150	4,361	2,641		78		(548)		(548)		L	12/21/2007
651290-10-8	Newfield Exploration Co			160.000	6,037	37.730	6,037	11,515				(5,501)		(5,501)		L	12/17/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
651639-10-6	Newmont Mining Corp			410.000	24,604	60.010	24,604	17,593		410		(582)		(582)		L	07/24/2007
65248E-10-4	News Corp CL A			1,810.000	32,290	17.840	32,290	18,329		308		5,937		5,937		L	07/23/2010
65339F-10-1	NextEra Energy Inc			400.000	24,352	60.880	24,352	21,964		880		3,556		3,556		L	08/26/2009
654106-10-3	Nike Inc CL B			1,985.000	191,294	96.370	191,294	155,675	715	694		27,407		27,407		L	09/30/2011
65473P-10-5	NiSource Inc			250.000	5,953	23.810	5,953	2,743		230		1,548		1,548		L	03/28/2007
655044-10-5	Noble Energy Inc			160.000	15,102	94.390	15,102	8,621		128		1,330		1,330		L	11/20/2007
655664-10-0	Nordstrom Inc			180.000	8,948	49.710	8,948	5,173		166		1,319		1,319		L	03/28/2007
655844-10-8	Norfolk Southern Corp			170.000	12,386	72.860	12,386	8,509		282		1,707		1,707		L	03/28/2007
664397-10-6	Northeast Utilities			170.000	6,132	36.070	6,132	3,913		187		712		712		L	07/24/2009
665859-10-4	Northern Trust Corp			190.000	7,535	39.660	7,535	7,850	53	213		458	3,451	(2,993)		L	07/23/2010
666807-10-2	Northrop Grumman Corp			330.000	19,298	58.480	19,298	16,703		650		(95)		(95)		L	08/24/2010
670008-10-1	Novellus Systems Inc			110.000	4,542	41.290	4,542	1,357				987		987		L	03/28/2007
670346-10-5	Nucor Corp			260.000	10,288	39.570	10,288	8,721	95	87		1,329		1,329		L	09/30/2011
67066G-10-4	NVIDIA Corp			380.000	5,267	13.860	5,267	3,747				(585)		(585)		L	03/28/2007
67103H-10-7	O'Reilly Automotive Inc			130.000	10,394	79.950	10,394	5,043				2,539		2,539		L	04/17/2009
674599-10-5	Occidental Petroleum Corp			5,312.000	497,734	93.700	497,734	421,065	2,444	7,631		(10,395)		(10,395)		L	09/30/2011
680223-10-4	Old Republic Intl Corp			6,045.000	56,037	9.270	56,037	68,151		2,947		(17,107)		(17,107)		L	09/30/2011
681919-10-6	Omnicom Group Inc			260.000	11,591	44.580	11,591	6,084	65	247		(317)		(317)		L	03/28/2007
68210P-10-7	Omega Protein Corp			1,100.000	7,843	7.130	7,843	14,456				(6,613)		(6,613)		L	06/21/2011
682680-10-3	ONEOK Inc			120.000	10,403	86.690	10,403	5,516		259		3,746		3,746		L	07/23/2010
68389X-10-5	Oracle Corp			3,350.000	85,928	25.650	85,928	66,409		694		(17,780)		(17,780)		L	09/30/2011
685564-10-6	Orbital Sciences Corp			2,000.000	29,060	14.530	29,060	25,706				3,354		3,354		L	09/30/2011
690768-40-3	Owens-Illinois Inc			170.000	3,295	19.380	3,295	5,299				(1,924)		(1,924)		L	07/24/2009
69329Y-10-4	PDL Biopharma Inc			2,400.000	14,880	6.200	14,880	14,952		1,440		(72)		(72)		L	08/06/2009
69331C-10-8	PG & E Corp			350.000	14,427	41.220	14,427	13,356	159	637		(2,317)		(2,317)		L	12/17/2008
693320-20-2	PHH Corp			1,300.000	13,910	10.700	13,910	29,784				(16,185)		(16,185)		L	03/17/2010
693475-10-5	PNC Financial Services Grp			5,450.000	314,302	57.670	314,302	311,814		5,537		(8,095)		(8,095)		L	09/30/2011
693506-10-7	PPG Industries			1,505.000	125,652	83.490	125,652	123,994		3,190		(4,588)		(4,588)		L	09/30/2011
69351T-10-6	PPL Corp			530.000	15,593	29.420	15,593	14,044	186	742		1,643		1,643		L	07/23/2010
693718-10-8	PACCAR Inc			285.000	10,679	37.470	10,679	9,179		171		(5,686)		(5,686)		L	07/23/2010
696429-30-7	Pall Corp			110.000	6,287	57.150	6,287	4,498		77		833		833		L	06/25/2008
69888P-10-6	Par Pharmaceutical Cos Inc			900.000	29,457	32.730	29,457	19,575				(5,202)		(5,202)		L	10/13/2009
700658-10-7	Park National Corp			440.000	28,626	65.060	28,626	24,535		1,654		(3,348)		(3,348)		L	04/01/2009
701081-10-1	Parker Drilling Co			7,000.000	50,190	7.170	50,190	31,020				19,170		19,170		L	09/30/2011
701094-10-4	Parker-Hannifin			3,200.000	244,000	76.250	244,000	179,993		3,892		(17,632)		(17,632)		L	09/30/2011
703395-10-3	Patterson Cos Inc			80.000	2,362	29.520	2,362	2,658		37		(89)		(89)		L	03/28/2007
704326-10-7	Paychex			230.000	6,925	30.110	6,925	7,047		288		(184)		(184)		L	03/28/2007
704549-10-4	Peabody Energy Corp			300.000	9,933	33.110	9,933	13,647		102		(9,261)		(9,261)		L	12/17/2010
708160-10-6	J C Penney Inc			260.000	9,139	35.150	9,139	5,766		208		738		738		L	07/23/2010
709600-10-0	Penson Worldwide Inc			2,100.000	2,436	1.160	2,436	2,436				3,395	11,228	(7,833)		L	04/01/2009
712704-10-5	People's United Financial Inc			350.000	4,498	12.850	4,498	4,904		220		(406)		(406)		L	12/17/2008
713448-10-8	Pepsico Inc			5,990.000	397,437	66.350	397,437	376,837	3,085	11,159		8,221		8,221		L	09/30/2011
717081-10-3	Pfizer Inc			22,972.000	497,114	21.640	497,114	358,147		17,775		94,376		94,376		L	09/30/2011
718172-10-9	Philip Morris Intl Inc			1,460.000	114,581	78.480	114,581	65,375	1,124	3,927		29,127		29,127		L	07/23/2010
723484-10-1	Pinnacle West Capital Corp			90.000	4,336	48.180	4,336	2,507		189		606		606		L	04/17/2009
723787-10-7	Pioneer Natural Resources Co			110.000	9,843	89.480	9,843	6,336		9		293		293		L	09/25/2008
724479-10-0	Pitney Bowes Inc			140.000	2,596	18.540	2,596	3,567		207		(790)		(790)		L	03/28/2007
729251-10-8	Plum Creek Timber Co Inc			160.000	5,850	36.560	5,850	6,146		269		(142)		(142)		L	03/28/2007
736508-84-7	Portland Gen Electric Co			1,600.000	40,464	25.290	40,464	36,323	424	869		4,141		4,141		L	09/30/2011
74005P-10-4	Praxair Inc			300.000	32,070	106.900	32,070	21,717		600		3,429		3,429		L	11/20/2007
740189-10-5	Precision Castparts Corp			90.000	14,831	164.790	14,831	7,090	3	11		2,302		2,302		L	07/24/2007
740884-10-1	Presidential Life Corp			3,000.000	29,970	9.990	29,970	24,640	188	400		2,435		2,435		L	09/30/2011
74144T-10-8	T Rowe Price Group Inc			210.000	11,960	56.950	11,960	9,954		260		(1,594)		(1,594)		L	03/28/2007
741503-40-3	Priceline.Com Inc			50.000	23,386	467.710	23,386	11,433				3,408		3,408		L	07/23/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
74251V-10-2	Principal Financial Group Inc			370.000	9,102	24.600	9,102	8,978		259		(3,001)		(3,001)		L	02/23/2011
742718-10-9	Procter & Gamble Co			7,001.000	467,037	66.710	467,037	416,260		14,143		15,853		15,853		L	05/20/2011
743263-10-5	Progress Energy Inc			320.000	17,926	56.020	17,926	15,166	83	794		4,013		4,013		L	07/23/2010
743315-10-3	Progressive Corp			570.000	11,121	19.510	11,121	12,380		227		(205)		(205)		L	03/28/2007
74340W-10-3	ProLogis Inc			441.000	12,608	28.590	12,608	9,521		191		3,087		3,087		L	09/30/2011
744320-10-2	Prudential Financial Inc			4,625.000	231,805	50.120	231,805	237,451		6,706		(30,539)		(30,539)		L	11/03/2011
744573-10-6	Public Service Enterprise Grp			310.000	10,233	33.010	10,233	9,991		425		372		372		L	09/28/2010
74460D-10-9	Public Storage Inc			130.000	17,480	134.460	17,480	10,123		475		4,295		4,295		L	10/17/2007
745867-10-1	Pulte Homes Inc			277.000	1,748	6.310	1,748	1,756				900	1,232	(331)		L	02/23/2011
74733V-10-0	QEP Resources Inc			160.000	4,688	29.300	4,688	2,328		13		(1,122)		(1,122)		L	07/01/2010
747525-10-3	QUALCOMM Inc			1,420.000	77,674	54.700	77,674	58,192		1,056		7,577		7,577		L	09/30/2011
74762E-10-2	Quanta Services Inc			190.000	4,093	21.540	4,093	4,473				308		308		L	07/24/2009
74834L-10-0	Quest Diagnostics Inc			3,030.000	175,922	58.060	175,922	151,800		1,142		13,226		13,226		L	09/30/2011
750438-10-3	Radioshack Corp COM			2,120.000	20,585	9.710	20,585	19,090		1,060		(18,614)		(18,614)		L	04/01/2009
751028-10-1	Ralcorp Holdings Inc			195.000	16,673	85.500	16,673	12,207				3,174		3,174		L	09/30/2011
751212-10-1	Ralph Lauren Corp			60.000	8,285	138.080	8,285	2,725	12	42		1,630		1,630		L	03/28/2007
75281A-10-9	Range Resources Corp			150.000	9,291	61.940	9,291	6,174		24		2,544		2,544		L	04/16/2008
755111-50-7	Raytheon Co			430.000	20,803	48.380	20,803	22,282	185	716		877		877		L	07/23/2010
756577-10-2	Red Hat Inc			190.000	7,845	41.290	7,845	5,305				(828)		(828)		L	09/29/2009
758075-40-2	Redwood Trust Inc			1,335.000	13,590	10.180	13,590	19,709		1,434		(5,515)		(5,515)		L	09/30/2011
7591EP-10-0	Regions Financial Corp			1,350.000	5,805	4.300	5,805	7,019	14	54		(3,645)		(3,645)		L	07/23/2010
760281-20-4	Republic Bancorp Ky CL A			1,000.000	22,900	22.900	22,900	18,641	154	594		(850)		(850)		L	04/01/2009
760759-10-0	Republic Services Inc			53.000	1,460	27.550	1,460	1,480	12	43		(122)		(122)		L	12/05/2008
761624-10-5	REX American Resources Corp			900.000	19,899	22.110	19,899	14,310				5,589		5,589		L	06/24/2011
761713-10-6	Reynolds American Inc			300.000	12,426	41.420	12,426	6,047	168	624		2,640		2,640		L	03/28/2007
770323-10-3	Robert Half International Inc			130.000	3,700	28.460	3,700	2,707		73		(278)		(278)		L	03/28/2007
773903-10-9	Rockwell International Corp			130.000	9,538	73.370	9,538	4,191		202		216		216		L	03/28/2007
774341-10-1	Rockwell Collins Inc			80.000	4,430	55.370	4,430	3,127		77		(231)		(231)		L	03/28/2007
776696-10-6	Roper Industries Inc			100.000	8,687	86.870	8,687	6,202		44		1,044		1,044		L	07/23/2010
778296-10-3	Ross Stores Inc			260.000	12,358	47.530	12,358	7,245		114		4,135		4,135		L	12/16/2011
779382-10-0	Rowan Companies Inc			100.000	3,033	30.330	3,033	1,197				(458)		(458)		L	05/21/2008
781182-10-0	Ruby Tuesday Inc			2,500.000	17,250	6.900	17,250	7,956				(15,400)		(15,400)		L	04/01/2009
781258-10-8	Ruddick Corp			660.000	28,142	42.640	28,142	22,953	86	225		4,120		4,120		L	09/30/2011
78442P-10-6	SLM Corp			420.000	5,628	13.400	5,628	3,738		126		340		340		L	03/05/2008
78503N-10-7	SWS Group Inc			2,800.000	19,236	6.870	19,236	20,173		84		5,096		5,096		L	09/08/2010
786514-20-8	Safeway Inc			340.000	7,154	21.040	7,154	8,082	49	180		(493)		(493)		L	03/28/2007
78709Y-10-5	Saia Inc			2,565.000	32,011	12.480	32,011	32,385				(6,796)		(6,796)		L	09/30/2011
790849-10-3	St Jude Medical Inc			240.000	8,232	34.300	8,232	9,130	50	151		(2,028)		(2,028)		L	03/28/2007
79466L-30-2	Salesforce.com Inc			90.000	9,131	101.460	9,131	4,715				(2,749)		(2,749)		L	09/25/2008
80004C-10-1	SanDisk Corp			200.000	9,842	49.210	9,842	5,962				725		725		L	09/30/2011
803111-10-3	Sara Lee			430.000	8,136	18.920	8,136	4,210	49	148		606		606		L	03/28/2007
80589M-10-2	SCANA Corp			100.000	4,506	45.060	4,506	2,908	49	193		446		446		L	03/03/2009
806857-10-8	Schlumberger Ltd			1,092.000	74,595	68.310	74,595	69,661	273	1,039		(16,442)		(16,442)		L	11/22/2011
807066-10-5	Scholastic Corp			1,000.000	29,970	29.970	29,970	30,402		400		430		430		L	01/06/2010
808513-10-5	Charles Schwab Corp			820.000	9,233	11.260	9,233	15,104		197		(4,797)		(4,797)		L	03/28/2007
811065-10-1	Scripps Networks Interactive			80.000	3,394	42.420	3,394	3,557		30		(746)		(746)		L	07/01/2008
81211K-10-0	Sealed Air Corp New			100.000	1,721	17.210	1,721	1,494		52		(824)		(824)		L	03/28/2007
812350-10-6	Sears Holding Corp			50.000	1,589	31.780	1,589	1,944				(2,099)		(2,099)		L	08/24/2007
816300-10-7	Selective Insurance Group			1,585.000	28,102	17.730	28,102	26,958				1,144		1,144		L	12/28/2011
816851-10-9	Sempra Energy			230.000	12,650	55.000	12,650	13,262	110	421		580		580		L	07/24/2009
824348-10-6	Sherwin-Williams Co			100.000	8,927	89.270	8,927	5,717		146		552		552		L	01/30/2008
82620P-10-2	Sierra Bancorp			900.000	7,920	8.800	7,920	8,743		216		(1,737)		(1,737)		L	04/01/2009
826552-10-1	Sigma-Aldrich Corp			120.000	7,495	62.460	7,495	6,118		86		(492)		(492)		L	08/26/2009
828806-10-9	Simon Property Group Inc			227.000	29,269	128.940	29,269	17,908		795		6,685		6,685		L	07/23/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
829226-10-9	Sinclair Broadcast Group-A			2,400.000	27,192	11.330	27,192	19,716		1,152		7,476		7,476		L	02/08/2011
830879-10-2	SkyWest Inc			900.000	11,331	12.590	11,331	11,101	36	144		(2,727)		(2,727)		L	04/01/2009
832696-40-5	J M Smucker Co			96.000	7,504	78.170	7,504	3,754		177		1,202		1,202		L	11/12/2008
833551-10-4	Snyders-Lance Inc			310.000	6,975	22.500	6,975	6,593		93		224		224		L	09/30/2011
842587-10-7	Southern Co			740.000	34,255	46.290	34,255	26,630		1,386		5,964		5,964		L	10/30/2008
84470P-10-9	Southside Bancshares Inc			1,000.000	21,660	21.660	21,660	16,701		892		1,599		1,599		L	04/18/2011
844741-10-8	Southwest Airlines Co			2,613.000	22,367	8.560	22,367	25,854	12	26		(4,526)	8,185	(12,710)		L	09/30/2011
845467-10-9	Southwestern Energy Co			1,225.000	39,127	31.940	39,127	42,426				(6,183)		(6,183)		L	09/30/2011
847560-10-9	Spectra Energy Corp			530.000	16,298	30.750	16,298	10,870		562		3,053		3,053		L	03/28/2007
852061-10-0	Sprint Corp			3,350.000	7,839	2.340	7,839	7,912				(6,331)		(6,331)		L	02/23/2011
85254C-30-5	Stage Stores Inc			2,200.000	30,558	13.890	30,558	24,674		582		(5,514)		(5,514)		L	09/30/2011
852891-10-0	Stancorp Financial Group			500.000	18,375	36.750	18,375	11,407		445		(4,195)		(4,195)		L	04/01/2009
854231-10-7	Standex International Corp			500.000	17,085	34.170	17,085	10,055		125		2,130		2,130		L	01/11/2010
854502-10-1	Stanley Black & Decker Inc			179.000	12,100	67.600	12,100	8,081		294		131		131		L	07/23/2010
855030-10-2	Staples Inc			650.000	9,029	13.890	9,029	9,029	65	254		1,327	7,099	(5,772)		L	09/14/2006
855244-10-9	Starbucks Corp			610.000	28,066	46.010	28,066	5,771		342		8,467		8,467		L	03/28/2007
85590A-40-1	Starwood Hotels & Resorts Inc			170.000	8,155	47.970	8,155	3,043		85		(2,178)		(2,178)		L	03/28/2007
857477-10-3	State Street Corp			290.000	11,690	40.310	11,690	10,641	52	160		(1,749)		(1,749)		L	07/23/2010
858155-20-3	Steelcase Inc Cl A			3,300.000	24,618	7.460	24,618	20,856				3,762		3,762		L	09/30/2011
858586-10-0	Stepan Co			300.000	24,048	80.160	24,048	17,820		318		1,167		1,167		L	01/29/2010
858912-10-8	Stericycle Inc			80.000	6,234	77.920	6,234	4,408				(240)		(240)		L	12/17/2008
859152-10-0	STERIS Corp			225.000	6,710	29.820	6,710	5,367		125		(1,239)		(1,239)		L	09/30/2011
859158-10-7	Sterling Bancorp			1,785.000	15,422	8.640	15,422	15,931		558		(2,277)		(2,277)		L	09/30/2011
861642-10-6	Stone Energy Corp			900.000	23,742	26.380	23,742	27,646				(3,904)		(3,904)		L	08/04/2011
863667-10-1	Stryker Corp			190.000	9,445	49.710	9,445	9,570	40	137		(758)		(758)		L	03/28/2007
86677E-10-0	Sun Healthcare Group Inc			1,700.000	6,596	3.880	6,596	6,596					16,650	(16,650)		L	04/25/2011
86764P-10-9	Sunoco Inc			110.000	4,512	41.020	4,512	2,871		66		78		78		L	03/28/2007
867892-10-1	Sunstone Hotel Investors Inc			3,700.000	30,155	8.150	30,155	21,090				9,065		9,065		L	09/30/2011
867914-10-3	Suntrust Banks Inc			570.000	10,089	17.700	10,089	12,094		68		(6,745)		(6,745)		L	02/23/2011
868536-10-3	Super Valu Inc			160.000	1,299	8.120	1,299	1,541		56		(242)		(242)		L	03/28/2007
871503-10-8	Symantec Corp			850.000	13,303	15.650	13,303	16,388				(927)		(927)		L	05/04/2007
871829-10-7	Sysco Corp			7,980.000	234,053	29.330	234,053	249,802		7,557		(384)		(384)		L	09/30/2011
871851-10-1	Systemax Inc			1,200.000	19,692	16.410	19,692	17,616				2,076		2,076		L	12/12/2011
872375-10-0	TECO Energy Inc			200.000	3,828	19.140	3,828	2,230		170		268		268		L	06/25/2008
872540-10-9	TJX Cos Inc			370.000	23,884	64.550	23,884	13,185		266		7,459		7,459		L	09/29/2009
874083-10-8	TAL International Group Inc			800.000	23,032	28.790	23,032	24,215		1,592		(1,664)		(1,664)		L	12/20/2010
87612E-10-6	Target Corp			570.000	29,195	51.220	29,195	27,814		507		(3,417)		(3,417)		L	09/30/2011
878237-10-6	Tech Data Corp			800.000	39,528	49.410	39,528	21,665				4,468		4,468		L	09/30/2011
87929J-10-3	TeleCommunication Systems Inc CL A			5,500.000	12,925	2.350	12,925	25,493				(12,568)		(12,568)		L	07/19/2011
88033G-10-0	Tenet Healthcare Corp			430.000	2,206	5.130	2,206	2,791				(671)		(671)		L	03/28/2007
880349-10-5	Tenneco Inc			1,460.000	43,479	29.780	43,479	55,017				(11,538)		(11,538)		L	10/28/2011
88076W-10-3	Teradata Corp			160.000	7,762	48.510	7,762	2,595				1,176		1,176		L	10/01/2007
880770-10-2	Teradyne Inc			170.000	2,317	13.630	2,317	745				(70)		(70)		L	03/28/2007
881609-10-1	Tesoro Petroleum Corp			1,430.000	33,405	23.360	33,405	22,683				6,893		6,893		L	11/29/2010
882508-10-4	Texas Instruments Inc			710.000	20,668	29.110	20,668	11,722		398		(2,407)		(2,407)		L	03/28/2007
883203-10-1	Textron Inc			200.000	3,698	18.490	3,698	1,148	4	16		(1,030)		(1,030)		L	03/28/2007
883556-10-2	Thermo Fisher Scientific Inc			260.000	11,692	44.970	11,692	11,973				(2,701)		(2,701)		L	03/28/2007
88579Y-10-1	3M Co			3,245.000	265,214	81.730	265,214	260,863		6,298		(10,277)		(10,277)		L	09/30/2011
886547-10-8	Tiffany & Co			120.000	7,951	66.260	7,951	2,587	35	130		479		479		L	03/28/2007
887317-30-3	Time Warner Inc			886.000	32,020	36.140	32,020	26,342		692		3,955		3,955		L	09/30/2011
88732J-20-7	Time Warner Cable			292.000	18,562	63.570	18,562	10,378		561		(718)		(718)		L	09/29/2009
891027-10-4	Torchmark Corp			120.000	5,207	43.390	5,207	3,142		53		428		428		L	07/05/2011
891092-10-8	Toro Co			540.000	32,756	60.660	32,756	23,618	119	203		1,993		1,993		L	09/30/2011
891777-10-4	Tower Group Inc			1,200.000	24,204	20.170	24,204	31,562		845		(7,358)		(7,358)		L	02/10/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
891906-10-9	Total System Services Inc			120.000	2,347	19.560	2,347	1,680	12	34		502		502		L	12/18/2007
89417E-10-9	Travelers Cos Inc			5,230.000	309,459	59.170	309,459	253,097		7,714		21,152		21,152		L	09/30/2011
896522-10-9	Trinity Industries Inc			1,355.000	40,731	30.060	40,731	17,148		401		5,785		5,785		L	09/30/2011
896945-20-1	TripAdvisor Inc			100.000	2,521	25.210	2,521	931				1,590		1,590		L	12/21/2011
901109-10-8	Tutor Perini Corp			1,400.000	17,276	12.340	17,276	33,265				(15,989)		(15,989)		U	03/01/2011
902494-10-3	Tyson Foods Inc CL A			200.000	4,128	20.640	4,128	1,752		32		684		684		L	03/28/2007
902681-10-5	UGI Corp			1,625.000	47,775	29.400	47,775	39,255	423	1,362		(2,151)		(2,151)		L	09/30/2011
902973-30-4	US Bancorp			9,670.000	261,574	27.050	261,574	230,711	1,209	4,049		1,351		1,351		L	05/20/2011
90333E-10-8	USEC Inc			2,700.000	3,078	1.140	3,078	3,078				(3,576)	9,600	(13,176)		L	10/16/2009
90341G-10-3	USA Mobility Inc			1,300.000	18,031	13.870	18,031	12,110		1,300		(5,070)		(5,070)		L	04/01/2009
90341W-10-8	US Airways Group Inc			2,200.000	11,154	5.070	11,154	24,386				(10,868)		(10,868)		L	11/29/2010
907818-10-8	Union Pacific Corp			470.000	49,792	105.940	49,792	30,545	282	804		6,242		6,242		L	07/23/2010
910331-10-7	United Fire & Casualty Co			1,300.000	26,234	20.180	26,234	26,864	195	642		(1,845)		(1,845)		L	09/30/2011
911312-10-6	United Parcel Service Inc			860.000	62,943	73.190	62,943	58,601		1,789		525		525		L	07/23/2010
912909-10-8	United States Steel Corp			160.000	4,234	26.460	4,234	5,603		32		(5,114)		(5,114)		L	07/23/2010
913017-10-9	United Technologies			5,515.000	403,091	73.090	403,091	359,296		9,711		(28,172)		(28,172)		L	09/30/2011
91324P-10-2	UnitedHealth Group Inc			5,065.000	256,694	50.680	256,694	151,585		3,078		73,226		73,226		L	09/30/2011
913456-10-9	Universal Corp			600.000	27,576	45.960	27,576	24,420		1,152		3,156		3,156		L	03/11/2010
91529Y-10-6	Unum Group			270.000	5,689	21.070	5,689	6,086		107		(851)		(851)		L	03/28/2007
917047-10-2	Urban Outfitters Inc			150.000	4,134	27.560	4,134	5,130				(1,238)		(1,238)		L	07/23/2010
918204-10-8	V F Corp			70.000	8,889	126.990	8,889	5,760		183		2,857		2,857		L	03/28/2007
91913Y-10-0	Valero Energy Corp			470.000	9,894	21.050	9,894	10,171		141		(973)		(973)		L	03/28/2007
92220P-10-5	Varian Medical Systems Inc			100.000	6,713	67.130	6,713	4,705				(215)		(215)		L	03/28/2007
92276F-10-0	Ventas Inc			160.000	8,821	55.130	8,821	6,304		368		424		424		L	09/29/2009
92343E-10-2	VeriSign Inc			160.000	5,715	35.720	5,715	4,000		440		488		488		L	03/28/2007
92343V-10-4	Verizon Communications			2,400.000	96,288	40.120	96,288	73,385		4,398		10,078		10,078		L	09/30/2011
92553P-20-1	Viacom Inc CL B			500.000	22,705	45.410	22,705	9,530	125	325		2,900		2,900		L	03/28/2007
92826C-83-9	Visa Inc CL A			430.000	43,658	101.530	43,658	35,881		263		12,471		12,471		L	09/30/2011
929042-10-9	Vornado Realty Trust			172.000	13,220	76.860	13,220	11,770		475		(1,113)		(1,113)		L	07/23/2010
929160-10-9	Vulcan Materials Co			100.000	3,935	39.350	3,935	4,436		76		(501)		(501)		L	11/20/2007
92922P-10-6	W & T Offshore Inc			600.000	12,726	21.210	12,726	12,997		474		(271)		(271)		L	02/10/2011
931142-10-3	Wal-Mart Stores Inc			1,510.000	90,238	59.760	90,238	70,442	551	2,110		8,803		8,803		L	03/28/2007
931422-10-9	Walgreen Co			770.000	25,456	33.060	25,456	22,423		507		(3,392)		(3,392)		L	09/30/2011
94106L-10-9	Waste Management Inc			380.000	12,430	32.710	12,430	12,950		517		(1,581)		(1,581)		L	03/28/2007
941848-10-3	Waters Corp			90.000	6,665	74.050	6,665	5,471				(329)		(329)		L	03/05/2008
942683-10-3	Watson Pharmaceuticals Inc			120.000	7,241	60.340	7,241	4,844				1,043		1,043		L	07/23/2010
947890-10-9	Webster Financial Corp			1,400.000	28,546	20.390	28,546	21,434		70		7,112		7,112		L	09/30/2011
948849-10-4	Weis Markets Inc			700.000	27,958	39.940	27,958	24,938		1,519		(273)		(273)		L	01/29/2010
94973V-10-7	Wellpoint Inc			230.000	15,238	66.250	15,238	10,757		230		2,160		2,160		L	03/28/2007
949746-10-1	Wells Fargo & Co New			12,387.000	341,386	27.560	341,386	347,498		5,876		(41,629)		(41,629)		L	05/20/2011
958102-10-5	Western Digital Corp			180.000	5,571	30.950	5,571	5,436				(531)		(531)		L	07/24/2009
959319-10-4	Western Refining Inc			1,700.000	22,593	13.290	22,593	21,199				1,394		1,394		L	09/30/2011
959802-10-9	Western Union Co			600.000	10,956	18.260	10,956	13,476		186		(186)		(186)		L	03/28/2007
962166-10-4	Weyerhaeuser Co			273.000	5,097	18.670	5,097	4,474		164		(71)		(71)		L	09/28/2010
963320-10-6	Whirlpool Corp			70.000	3,322	47.450	3,322	2,895		135		(2,897)		(2,897)		L	05/04/2007
966387-10-2	Whiting Petroleum Corp			1,335.000	62,331	46.690	62,331	23,036				(10,448)		(10,448)		L	09/30/2011
966837-10-6	Whole Foods Market Inc			120.000	8,350	69.580	8,350	1,133		48		2,279		2,279		L	03/28/2007
969457-10-0	Williams Companies Inc			500.000	16,510	33.020	16,510	14,265		388		4,150		4,150		L	03/28/2007
97381W-10-4	Windstream Corp			300.000	3,522	11.740	3,522	2,418	75	300		(660)		(660)		L	03/28/2007
976391-30-0	Winthrop Realty Trust			1,315.000	13,374	10.170	13,374	14,773	214	351		(1,400)		(1,400)		L	09/30/2011
976657-10-6	Wisconsin Energy Corp			240.000	8,390	34.960	8,390	4,909		250		1,327		1,327		L	03/02/2011
981419-10-4	World Acceptance Corp			440.000	32,340	73.500	32,340	7,634				9,108		9,108		L	04/01/2009
981811-10-2	Worthington Industries Inc			1,500.000	24,570	16.380	24,570	28,068		360		(3,498)		(3,498)		L	09/01/2011
98310W-10-8	Wyndham Worldwide Corp			150.000	5,675	37.830	5,675	983		90		1,181		1,181		L	03/28/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
983134-10-7	Wynn Resorts Ltd			70.000	7,734	110.490	7,734	5,662		455		466		466		L	08/24/2010
98389B-10-0	Xcel Energy Inc			410.000	11,332	27.640	11,332	8,795	107	420		1,677		1,677		L	10/17/2007
983919-10-1	Xilinx Inc			260.000	8,336	32.060	8,336	6,666		190		801		801		L	03/28/2007
984121-10-3	Xerox Corp			1,184.000	9,425	7.960	9,425	8,734	50	201		(4,215)		(4,215)		L	06/22/2010
98419M-10-0	Xylem Inc			180.000	4,624	25.690	4,624	6,705		18		(2,081)		(2,081)		L	11/01/2011
984332-10-6	Yahoo Inc			1,090.000	17,582	16.130	17,582	13,330				(545)		(545)		L	06/22/2010
988498-10-1	Yum Brands Inc			370.000	21,834	59.010	21,834	12,757		383		3,685		3,685		L	07/23/2010
98956P-10-2	Zimmer Holdings Inc			160.000	8,547	53.420	8,547	8,562				(14)		(14)		L	09/30/2011
989701-10-7	Zions Bancorporation			200.000	3,256	16.280	3,256	3,788		8		(1,562)		(1,562)		L	02/23/2011
G0450A-10-5	Arch Capital Group Ltd			990.000	36,858	37.230	36,858	26,417				7,205		7,205		L	09/30/2011
G47791-10-1	Ingersoll-Rand PLC			300.000	9,141	30.470	9,141	10,098		72		(957)		(957)		L	08/31/2011
G491BT-10-8	Invesco Ltd			330.000	6,630	20.090	6,630	7,760		158		(1,310)		(1,310)		L	09/25/2008
G98290-10-2	XL Group PLC			360.000	7,117	19.770	7,117	2,656		152		(843)		(843)		L	03/28/2011
H89128-10-4	Tyco International Ltd			250.000	11,678	46.710	11,678	9,619		247		1,318		1,318		L	08/24/2010
318672-70-6	First Bancorp Puerto Rico		F	326.000	1,138	3.490	1,138	1,138					1,112	(1,112)		L	01/01/2011
68618W-10-0	Oriental Financial Group Inc		R	1,300.000	15,743	12.110	15,743	17,474		234		(494)		(494)		L	04/09/2010
733174-10-6	Popular Inc		F	5,920.000	8,229	1.390	8,229	17,338				(8,748)		(8,748)		L	09/30/2011
G05384-10-5	Aspen Insurance Holdings Ltd		F	400.000	10,600	26.500	10,600	8,866		240		(848)		(848)		L	04/01/2009
G0585R-10-6	Assured Guaranty Ltd		F	8,520.000	111,953	13.140	111,953	132,936		1,241		(17,008)		(17,008)		L	09/30/2011
G1151C-10-1	Accenture PLC CL A		F	540.000	28,744	53.230	28,744	31,411		365		(2,667)		(2,667)		L	09/30/2011
G2554F-11-3	Covidien PLC		R	480.000	21,605	45.010	21,605	24,830		300		(3,226)		(3,226)		L	03/28/2011
G30397-10-6	Endurance Specialty Hlds Ltd		F	600.000	22,950	38.250	22,950	14,934		720		(4,692)		(4,692)		L	04/01/2009
G36738-10-5	Fresh Del Monte Produce Inc		F	700.000	17,507	25.010	17,507	11,191		210		42		42		L	04/01/2009
G39300-10-1	Global Sources Ltd		F	3,312.000	16,063	4.850	16,063	23,816				(12,261)		(12,261)		L	10/13/2011
G6359F-10-3	Nabors Industries Ltd		F	260.000	4,508	17.340	4,508	5,691				(1,591)		(1,591)		L	08/24/2007
G7127P-10-0	Platinum Underwriters Hld Ltd		F	300.000	10,233	34.110	10,233	8,588		96		(3,258)		(3,258)		L	04/01/2009
G9618E-10-7	White Mountains Ins Grp Ltd		F	45.000	20,406	453.460	20,406	17,518				2,888		2,888		L	08/09/2011
H0023R-10-5	ACE Ltd		F	290.000	20,335	70.120	20,335	16,399		204		2,512		2,512		L	09/30/2011
H5833N-10-3	Noble Corp		F	250.000	7,555	30.220	7,555	11,308		114		(3,753)		(3,753)		L	03/28/2011
H84989-10-4	TE Connectivity Ltd		F	250.000	7,703	30.810	7,703	7,830		45		(128)		(128)		L	11/22/2011
P16994-13-2	Banco Latinoamericano de Expor		F	1,400.000	22,470	16.050	22,470	14,189		1,120		(3,374)		(3,374)		L	04/01/2009
P8744Y-10-2	Steiner Leisure Ltd		F	1,860.000	84,425	45.390	84,425	65,105				76		76		L	09/30/2011
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					25,610,730	XXX	25,610,730	21,692,812	37,499	487,505		101,245	197,739	(96,494)		XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates																	
00131@-10-0	MCM Insurance Agency Inc			200.000	64,927	324.636	64,927	609,000				(24,689)		(24,689)		A	04/19/2011
61944@-10-9	Motorists Life Insurance Co			90,000.000	16,055,851	178.398	16,055,851	11,219,299				1,149,858		1,149,858		A	02/13/2003
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					16,120,779	XXX	16,120,779	11,828,299				1,125,169		1,125,169		XXX	XXX
Mutual Funds																	
04314H-85-7	Artisan Intl Val Fund Instl Shares			304,791.000	7,656,350	25.120	7,656,350	8,028,752		28,752		(448,091)		(448,091)		A	12/15/2011
29875E-10-0	American EuroPacific Growth Fd Cl F-2			207,151.000	7,273,061	35.110	7,273,061	7,623,673		142,032		(1,159,647)		(1,159,647)		L	12/28/2011
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund			5,660.000	902,713	159.490	902,713	856,768	2,996	8,740		(21,937)		(21,937)		L	09/30/2011
9299999. Subtotal - Mutual Funds					15,832,124	XXX	15,832,124	16,509,192	2,996	179,523		(1,629,676)		(1,629,676)		XXX	XXX
9799999 - Total Common Stocks					57,563,633	XXX	57,563,633	50,030,302	40,495	667,028		(403,261)	197,739	(601,001)		XXX	XXX
9899999 - Total Preferred and Common Stocks					57,563,633	XXX	57,563,633	50,030,302	40,495	667,028		(403,261)	197,739	(601,001)		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 17,276

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. Governments								
3137EA-CW-7	Federal Home Loan Mtg Corp 2.000% 08/25/16		12/28/2011	Barclays Capital		777,126	750,000	5,167
912828-CP-3	U S Treasury Notes TIPS 2.000% 07/15/14		11/30/2011	BNP		260,832	200,000	1,819
912828-FL-9	U S Treasury Notes TIPS 2.500% 07/15/16		06/28/2011	Barclays Capital		955,628	750,000	9,514
912828-JX-9	U S Treasury Notes TIPS 2.125% 01/15/19		07/18/2011	RBC Capital Markets		907,881	750,000	182
912828-KM-1	U S Treasury Notes TIPS 1.250% 04/15/14		11/28/2011	BNP		479,084	425,000	700
912828-MF-4	U S Treasury Notes TIPS 1.375% 01/15/20		11/28/2011	Morgan Stanley		326,959	275,000	1,477
912828-MY-3	U S Treasury Notes TIPS 0.500% 04/15/15		02/23/2011	Deutsche Bank Secur		1,258,786	1,200,000	2,200
912828-NM-8	U S Treasury Notes TIPS 1.250% 07/15/20		12/19/2011	Nomura Sec Intl		1,004,773	850,000	4,740
912828-PS-3	U S Treasury Notes 2.000% 01/31/16		02/17/2011	BNY Mellon		494,141	500,000	497
912828-QV-5	U S Treasury Notes TIPS 0.625% 07/15/21		11/23/2011	Deutsche Bank Secur		907,689	850,000	1,976
912828-RU-6	U S Treasury Notes 0.875% 11/30/16		12/30/2011	Barclays Capital		250,508	250,000	179
0599999. Subtotal - Bonds - U.S. Governments						7,623,407	6,800,000	28,450
Bonds - U.S. States, Territories and Possessions								
040654-SH-9	Arizona St Trans Bd Ser B Rev 5.000% 07/01/31		08/10/2011	Janney Montgomery Scott Inc		807,278	750,000	4,583
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						807,278	750,000	4,583
Bonds - U.S. Special Revenues								
25477G-HX-6	District Columbia Ser G 5.000% 12/01/28		12/16/2011	Wachovia Cap Mrkts, LLC		286,680	250,000	
312944-VQ-1	FHLMC Pool #A96023 4.000% 01/01/41		01/10/2011	Barclays Capital		4,633,571	4,652,837	6,204
38376G-M8-0	Government National Mtg Assn CMO 4.015% 08/16/51		04/05/2011	Bank Of America		956,641	1,000,000	3,123
48542K-JG-5	Kansas St Rev 5.000% 11/01/14		06/30/2011	Morgan Stanley		2,247,060	2,000,000	16,389
645918-YB-3	New Jersey Economic Dev Auth Rev 5.000% 12/15/18		04/18/2011	Fidelity Capital Markets		1,591,845	1,500,000	26,250
649906-DK-7	New York St Dorm Auth Ser A Rev 5.000% 10/01/22		05/19/2011	Jefferies & Co		1,372,450	1,250,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						11,088,247	10,652,837	51,965
Bonds - Industrial and Miscellaneous (Unaffiliated)								
02005A-BB-3	Ally Master Owner Trust 1.155% 01/15/16		01/13/2011	Credit Suisse		1,000,000	1,000,000	
02005A-BC-1	Ally Master Owner Trust 2.150% 01/15/16		01/13/2011	Credit Suisse		999,990	1,000,000	
03064N-AE-6	Americredit Auto Rec Trust 2.330% 03/08/16		04/06/2011	Deutsche Bank Secur		999,982	1,000,000	
12514A-AE-1	Citigroup/Deutche Bank CMO 5.886% 11/15/44		10/11/2011	Cantor Fitzgerald & Co		955,898	900,000	1,913
12527E-AD-0	CFCRE Comm Mtg Trust CMO 4.961% 03/15/21		07/20/2011	Cantor Fitzgerald & Co		1,012,656	1,000,000	3,308
12622X-AD-2	CNH Equipment Trust 2.040% 10/17/16		05/04/2011	Bank Of America		299,933	300,000	
126408-GQ-0	CSX Corp 7.375% 02/01/19		04/20/2011	Jefferies & Co		604,680	500,000	8,707
191216-AU-4	Coca Cola Co 1.800% 09/01/16		12/14/2011	Tax Free Exchange		1,256,388	1,250,000	7,750
260003-AJ-7	Dover Corp 4.300% 03/01/21		04/26/2011	Various		1,530,265	1,500,000	11,765
291011-BA-1	Emerson Electric Co 5.000% 04/15/19		04/20/2011	Morgan Stanley		1,082,760	1,000,000	1,528
50179M-AE-1	LB-UBS Comm Mtg Trust CMO 5.372% 09/15/39		11/03/2011	Various		3,747,082	3,425,000	6,499
565849-AD-8	Marathon Oil Corp 6.000% 10/01/17		04/14/2011	J P Morgan		788,837	700,000	2,100
61747Y-CT-0	Morgan Stanley 3.450% 11/02/15		01/26/2011	Credit Suisse		244,983	250,000	2,132
61750W-AX-1	Morgan Stanley Capital I 5.332% 12/15/43		09/07/2011	Nomura Sec Intl		2,178,672	2,000,000	3,258
61760R-AZ-5	Morgan Stanley Capital I 0.999% 07/15/49		09/14/2011	Morgan Stanley		732,228	725,000	260
863667-AB-7	Stryker Corp 4.375% 01/15/20		01/31/2011	Citigroup Global		512,465	500,000	1,094
887317-AF-2	Time Warner Inc 4.875% 03/15/20		05/03/2011	Deutsche Bank Secur		783,248	750,000	5,180
88732J-AV-0	Time Warner Cable 3.500% 02/01/15		03/16/2011	Wells Fargo Financial		519,090	500,000	2,431
925524-BG-4	Viacom Inc 4.500% 03/01/21		04/26/2011	J P Morgan		798,304	800,000	6,700
927804-FH-2	Virginia Electric & Power Co 5.000% 06/30/19		04/20/2011	Various		1,611,060	1,500,000	24,167
92936C-AJ-8	WF-RBS Comm Mtg Trust CMO 4.902% 07/15/21		07/21/2011	Wells Fargo Financial		3,787,395	3,750,000	4,085
931142-BY-8	Wal-Mart Stores Inc 4.500% 07/01/15		01/31/2011	Various		1,094,225	1,000,000	4,000
931142-DD-2	Wal-Mart Stores Inc 4.250% 04/15/21		04/18/2011	Goldman Sachs		1,007,540	1,000,000	354
98389B-AM-2	Xcel Energy Inc 4.700% 05/15/20		04/14/2011	Morgan Stanley		771,030	750,000	15,079
06739G-BB-4	Barclays Bank PLC 3.900% 04/07/15	F	01/26/2011	Citigroup Global		619,584	600,000	7,410
2515A1-4E-8	Deutsche Bank AG London 3.250% 01/11/16	F	01/26/2011	Citigroup Global		400,376	400,000	722
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						29,338,670	28,100,000	120,440
8399997. Total - Bonds - Part 3						48,857,602	46,302,837	205,440
8399998. Total - Bonds - Part 5						26,924,068	26,480,624	50,462
8399999. Total - Bonds						75,781,670	72,783,461	255,901
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
000361-10-5	AAR Corp		09/30/2011	Investment Technology	250.000	4,323		

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
001055-10-2	AFLAC Inc		09/30/2011	Investment Technology	120.000	4,195		
00164V-10-3	AMC Networks Inc		07/01/2011	Spin Off	60.000	2,300		
00206R-10-2	AT&T Inc		09/30/2011	Investment Technology	360.000	10,271		
002535-30-0	Aaron's Inc		11/07/2011	Investment Technology	445.000	11,347		
002824-10-0	Abbott Laboratories		02/14/2011	Instinet	1,625.000	74,642		
00724F-10-1	Adobe Systems Inc		07/29/2011	Citigroup Global	240.000	6,674		
009158-10-6	Air Products & Chemicals Inc		09/30/2011	BNY Mellon	205.000	16,033		
012348-10-8	Albany International Corp CL A		09/30/2011	Weeden & Co	700.000	12,782		
017175-10-0	Alleghany Corp		09/30/2011	Investment Technology	25.000	7,317		
017175-10-0	Alleghany Corp		04/01/2011	Stock Dividend	2.000			
01748X-10-2	Allegiant Travel Co		09/30/2011	Various	495.000	21,566		
02076X-10-2	Alpha Natural Resources Inc		06/02/2011	Tax Free Exchange	123.000	3,849		
023135-10-6	Amazon.com Inc		09/30/2011	Investment Technology	40.000	8,650		
025816-10-9	American Express Co		09/30/2011	Various	3,125.000	144,949		
026874-78-4	American Intl Group Inc		11/22/2011	Investment Technology	270.000	5,885		
031162-10-0	Amgen Inc		05/17/2011	Various	1,730.000	103,404		
032511-10-7	Anadarko Petroleum Corp		09/30/2011	Various	1,045.000	68,800		
037411-10-5	Apache Corp		09/30/2011	BNY Mellon	820.000	66,250		
037598-10-9	Apogee Enterprises Inc		09/30/2011	Investment Technology	405.000	3,610		
037833-10-0	Apple Computer Inc		09/30/2011	Investment Technology	50.000	19,060		
04621X-10-8	Assurant Inc		09/30/2011	Investment Technology	965.000	34,589		
05379B-10-7	Avista Corp		05/23/2011	Various	1,200.000	28,809		
054937-10-7	BB&T Corp		09/30/2011	Various	350.000	8,139		
05508R-10-6	B&G Foods Inc		09/30/2011	Various	705.000	12,485		
058498-10-6	Ball Corp		02/16/2011	Stock Split	90.000			
060505-10-4	Bank Amer Corp		03/28/2011	Citigroup Global	480.000	6,470		
063671-10-1	Bank Of Montreal		07/06/2011	Tax Free Exchange	25.000	1,084		
064058-10-0	Bank of NY Mellon Corp		05/20/2011	Weeden & Co	1.000	23		
073730-10-3	Beam Inc		10/04/2011	Spin Off	10.000	342		
085789-10-5	Berry Petroleum Co CL A		09/30/2011	Investment Technology	325.000	11,814		
09062X-10-3	Biogen Idec Inc		09/30/2011	Investment Technology	110.000	10,248		
09247X-10-1	BlackRock Inc		04/01/2011	Deutsche Bank Secur	77.000	15,579		
097023-10-5	Boeing Co		09/30/2011	Investment Technology	110.000	6,657		
09746Y-10-5	Boise Inc		09/30/2011	Various	4,700.000	35,693		
105368-20-3	Brandywine Realty Trust		12/29/2011	Various	3,700.000	33,604		
109473-40-5	Brightpoint Inc		01/03/2011	Investment Technology	300.000	2,642		
109641-10-0	Brinker International Inc		09/30/2011	Weeden & Co	1,400.000	29,302		
109696-10-4	Brinks Co		09/30/2011	Investment Technology	300.000	7,193		
110122-10-8	Bristol-Myers Squibb		09/30/2011	Investment Technology	340.000	10,673		
11133T-10-3	Broadridge Financial Solutions		09/30/2011	Investment Technology	175.000	3,621		
12561W-10-5	Cleco Corp New		09/30/2011	Investment Technology	200.000	6,943		
12572Q-10-5	CME Group Inc		02/23/2011	Investment Technology	10.000	3,038		
126349-10-9	CSG Systems International Inc		09/30/2011	Various	800.000	13,354		
126408-10-3	CSX Corp		06/16/2011	Stock Split	500.000			
131193-10-4	Callaway Golf Co		09/30/2011	Investment Technology	610.000	3,220		
140288-10-1	CapLease Inc		09/30/2011	Weeden & Co	4,000.000	14,480		
14040H-10-5	Capital One Financial Corp		09/30/2011	Investment Technology	100.000	3,964		
143130-10-2	CarMax Inc		09/30/2011	Investment Technology	180.000	4,295		
143658-30-0	Carnival Cruise Lines CL A		09/30/2011	Investment Technology	170.000	5,153		
144577-10-3	Carrizo Oil & Gas Inc		09/30/2011	Various	1,055.000	34,270		
146229-10-9	Carter's Inc		09/30/2011	Investment Technology	90.000	2,839		
147195-10-1	Cascade Corp		12/14/2011	Various	500.000	20,906		
149150-10-4	Cathay General Bancorp		11/21/2011	Various	1,600.000	20,732		
156700-10-6	CenturyLink Inc		02/23/2011	Investment Technology	100.000	4,031		
156700-10-6	CenturyLink Inc		04/01/2011	Tax Free Exchange	116.000	4,883		
156782-10-4	Cerner Corp		06/27/2011	Stock Split	80.000			
165167-10-7	Chesapeake Energy Corp		09/30/2011	Investment Technology	240.000	6,134		
166764-10-0	Chevron Corp		07/29/2011	Citigroup Global	210.000	22,020		
169656-10-5	Chipotle Mexican Grill Inc		09/30/2011	Investment Technology	20.000	6,059		
171232-10-1	Chubb Corp		09/30/2011	Various	1,605.000	92,668		
171798-10-1	Cimarex Energy Co		09/30/2011	Investment Technology	155.000	8,698		
17275R-10-2	Cisco Systems Inc		11/10/2011	Various	5,666.000	101,616		
172967-42-4	Citigroup Inc		11/22/2011	Investment Technology	200.000	5,062		
178566-10-5	City National Corp		09/30/2011	Investment Technology	65.000	2,482		

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
191216-10-0	Coca Cola Co		09/30/2011	Investment Technology	230.000	15,541		
192446-10-2	Cognizant Technology Solutions		09/30/2011	Investment Technology	80.000	5,017		
20030N-10-1	Comcast Corp		09/30/2011	Investment Technology	330.000	6,900		
203607-10-6	Community Bank System Inc		09/30/2011	Weeden & Co	700.000	15,890		
205826-20-9	Comtech Telecommunications		09/28/2011	Various	800.000	21,894		
205887-10-2	ConAgra Inc		05/20/2011	Weeden & Co	485.000	12,448		
209115-10-4	Consolidated Edison Inc		03/28/2011	Citigroup Global	80.000	4,007		
21871D-10-3	CoreLogic Inc		09/30/2011	Various	875.000	12,469		
219350-10-5	Corning Inc		09/30/2011	Investment Technology	50.000	619		
22025Y-40-7	Corrections Corp of America		09/30/2011	Investment Technology	625.000	14,190		
226553-10-5	CreXus Investment Corp		12/30/2011	Various	3,100.000	32,450		
228903-10-0	Cryolife Inc		10/04/2011	Various	4,600.000	19,970		
231561-10-1	Curtiss-Wright Corp		09/30/2011	Various	900.000	26,465		
247916-20-8	Denbury Resources Inc		09/30/2011	Investment Technology	425.000	4,996		
25179M-10-3	Devon Energy Corp New		09/30/2011	Various	1,830.000	107,541		
252603-10-5	Diamond Foods Inc		11/15/2011	Various	580.000	20,672		
253922-10-8	Dime Community Bancshares		10/28/2011	Investment Technology	1,800.000	22,130		
254687-10-6	Walt Disney Co		12/27/2011	Various	2,570.000	90,018		
260003-10-8	Dover Corp		09/30/2011	BNY Mellon	795.000	37,126		
260543-10-3	Dow Chemical Co		09/30/2011	Investment Technology	220.000	4,943		
26138E-10-9	Dr Pepper Snapple Group Inc		09/30/2011	Investment Technology	190.000	7,370		
26441C-10-5	Duke Energy Corp		09/30/2011	Investment Technology	490.000	9,800		
26875P-10-1	EOG Resources Inc		09/30/2011	Various	2,670.000	245,359		
277432-10-0	Eastman Chemical Co		10/04/2011	Stock Split	80.000			
278058-10-2	Eaton Corp		03/01/2011	Stock Split	150.000			
28176E-10-8	Edwards Lifesciences Corp		09/30/2011	Investment Technology	60.000	4,277		
29266R-10-8	Energizer Holdings Inc		09/30/2011	Investment Technology	260.000	17,557		
29364G-10-3	Entergy Corp		09/30/2011	Investment Technology	180.000	11,934		
30162A-10-8	Exelis Inc		11/01/2011	Spin Off	180.000	2,786		
30212P-30-3	Expedia Inc		12/21/2011	Taxable Exchange	100.000	885		
30225X-10-3	Exterran Holdings Inc		09/30/2011	Various	670.000	10,803		
30231G-10-2	Exxon Mobil Corp		09/30/2011	Various	340.000	24,772		
30249U-10-1	FMC Technologies Inc		04/01/2011	Stock Split	110.000			
311900-10-4	Fastenal Co		05/23/2011	Stock Split	130.000			
313549-40-4	Federal-Mogul Corporation		09/30/2011	Weeden & Co	2,000.000	29,612		
31428X-10-6	FedEx Corp		09/30/2011	Investment Technology	160.000	10,830		
315405-10-0	Ferro Corp		02/02/2011	Various	2,300.000	35,008		
316773-10-0	Fifth Third Bancorp		09/30/2011	Investment Technology	500.000	5,055		
31847R-10-2	First American Corp		09/30/2011	Investment Technology	85.000	1,119		
320517-10-5	First Horizon National Corp		01/03/2011	Stock Dividend	4.000			
33582V-10-8	First Niagra Financial Group		10/24/2011	Investment Technology	900.000	7,915		
337932-10-7	FirstEnergy Corp		09/30/2011	Various	350.000	15,724		
343412-10-2	Fluor Corp		09/30/2011	Various	1,190.000	71,664		
343498-10-1	Flowers Foods Inc		09/30/2011	Various	965.000	21,156		
343498-10-1	Flowers Foods Inc		06/29/2011	Stock Split	892.000			
346091-70-5	Forest Oil Corp		09/30/2011	Various	195.000	2,193		
350060-10-9	LB Foster Co		10/05/2011	Investment Technology	900.000	19,418		
35671D-85-7	Freeport McMoran Copper		11/22/2011	Investment Technology	90.000	3,205		
35671D-85-7	Freeport McMoran Copper		02/02/2011	Stock Split	360.000			
36191U-10-6	GT Advanced Technologies Inc		09/30/2011	Various	4,200.000	37,232		
369550-10-8	General Dynamics Corp		09/30/2011	Investment Technology	210.000	11,949		
369604-10-3	General Electric		11/22/2011	Investment Technology	220.000	3,303		
370334-10-4	General Mills		05/20/2011	Weeden & Co	75.000	2,991		
38141G-10-4	Goldman Sachs Group Inc		09/30/2011	Investment Technology	20.000	1,891		
38259P-50-8	Google Inc CL A		11/22/2011	Investment Technology	30.000	16,755		
39153L-10-6	Greatbatch Inc		10/25/2011	Various	1,535.000	31,049		
404132-10-2	HCC Insurance Holdings Inc		09/30/2011	Various	740.000	22,155		
406216-10-1	Halliburton Co		09/30/2011	Investment Technology	190.000	5,801		
410345-10-2	Hanesbrands Inc		12/22/2011	Various	1,575.000	35,566		
419879-10-1	Hawaiian Holdings Inc		10/04/2011	Credit Suisse	4,900.000	20,233		
428236-10-3	Hewlett Packard Co		09/30/2011	Investment Technology	210.000	4,717		
431571-10-8	Hillenbrand Inc		09/30/2011	Investment Technology	370.000	6,937		
440327-10-4	Horace Mann Educators Corp		09/30/2011	Investment Technology	440.000	5,099		
443320-10-6	Hub Group Inc CL A		11/01/2011	Various	410.000	12,388		

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
446150-10-4	Huntington Bancshares		09/30/2011	Investment Technology	890.000	4,343		
446413-10-6	Huntington Ingalls Industries		03/31/2011	Spin Off	55.000	1,709		
45031U-10-1	IStar Financial Inc		09/30/2011	Various	6,040.000	46,970		
452308-10-9	Illinois Tool Works		09/30/2011	BNY Mellon	80.000	3,432		
458140-10-0	Intel Corp		09/30/2011	Investment Technology	490.000	10,457		
459200-10-1	IBM Corp		08/31/2011	Various	1,175.000	193,401		
460146-10-3	International Paper Co		03/28/2011	Citigroup Global	10.000	278		
46625H-10-0	J P Morgan Chase & Co		09/30/2011	Various	545.000	22,121		
478160-10-4	Johnson & Johnson		09/30/2011	Investment Technology	260.000	16,567		
481165-10-8	Joy Global Inc		09/30/2011	Investment Technology	80.000	4,991		
48203R-10-4	Juniper Networks Inc		10/03/2011	Various	5,565.000	100,305		
482686-10-2	K-Swiss Inc		09/30/2011	Various	1,165.000	8,714		
486587-10-8	Kaydon Corp		09/30/2011	Investment Technology	95.000	2,784		
489170-10-0	Kennametal Inc		09/30/2011	Various	2,490.000	95,589		
494368-10-3	Kimberly Clark		05/20/2011	Weeden & Co	180.000	12,314		
500255-10-4	Kohl's Corp		09/30/2011	Investment Technology	150.000	7,367		
50075N-10-4	Kraft Foods Inc		09/30/2011	Investment Technology	200.000	6,718		
50105F-10-5	Kronos Worldwide Inc		09/30/2011	Credit Suisse	1,800.000	29,044		
50540R-40-9	Laboratory Corp of Amer Hldgs		09/30/2011	Investment Technology	70.000	5,534		
52602E-10-2	Lender Processing Services Inc		11/17/2011	Various	1,500.000	24,200		
53219L-10-9	LifePoint Hospitals Inc		09/30/2011	Investment Technology	250.000	9,319		
535678-10-6	Linear Technology		09/30/2011	BNY Mellon	165.000	4,665		
53635B-10-7	Liquidity Services Inc		02/01/2011	Various	110.000	1,523		
538034-10-9	Live Nation Entertainment Inc		09/30/2011	Various	2,675.000	28,349		
54222A-10-6	Lone Pine Resources Inc		09/30/2011	Spin Off	633.000	4,800		
544147-10-1	Lorillard Inc		09/30/2011	Investment Technology	50.000	5,536		
55272X-10-2	MFA Financial Inc		09/30/2011	Weeden & Co	4,300.000	30,229		
56585A-10-2	Marathon Petroleum Corp		06/27/2011	Spin Off	280.000	5,870		
57164Y-10-7	Marriott Vacations Worldwide		11/22/2011	Spin Off	23.000	330		
571748-10-2	Marsh & Mclennan Cos Inc		09/30/2011	Various	290.000	8,346		
577081-10-2	Mattel Inc		08/05/2011	Various	5,160.000	133,663		
580135-10-1	McDonalds Corp		09/30/2011	Investment Technology	50.000	4,392		
58155Q-10-3	McKesson HBOC Inc		07/29/2011	Citigroup Global	130.000	10,545		
582839-10-6	Mead Johnson Nutrition Co		09/30/2011	Investment Technology	70.000	4,819		
585055-10-6	Medtronic Inc		09/30/2011	Various	790.000	26,670		
587118-10-0	Men's Wearhouse		09/30/2011	Weeden & Co	800.000	20,872		
58933Y-10-5	Merck & Co Inc		03/28/2011	Citigroup Global	80.000	2,602		
594918-10-4	Microsoft Corp		11/22/2011	Various	2,165.000	53,471		
59522J-10-3	Mid-America Apartment Comm Inc		09/30/2011	Investment Technology	85.000	5,199		
600551-20-4	Miller Industries Inc		10/03/2011	Investment Technology	1,200.000	20,700		
61166W-10-1	Monsanto Co		08/31/2011	Citigroup Global	70.000	4,854		
61945C-10-3	The Mosaic Co		09/30/2011	Investment Technology	220.000	10,776		
620076-30-7	Motorola Solutions Inc		03/28/2011	Citigroup Global	70.000	3,086		
620076-30-7	Motorola Solutions Inc		01/04/2011	Tax Free Exchange	267.000	4,927		
620097-10-5	Motorola Mobility Holdings Inc		03/28/2011	Citigroup Global	110.000	2,841		
620097-10-5	Motorola Mobility Holdings Inc		01/04/2011	Spin Off	233.000	3,485		
62855J-10-4	Myriad Genetics Inc		09/30/2011	Various	1,810.000	34,889		
629337-10-6	NN Inc		07/14/2011	Various	2,100.000	28,875		
629579-10-3	Nacco Industries Inc		09/30/2011	Various	370.000	26,239		
637138-10-8	National Penn Bancshares Inc		09/30/2011	Various	4,785.000	33,600		
640079-10-9	Neenah Paper Inc		09/21/2011	Various	1,700.000	30,191		
64110L-10-6	NetFlix Inc		02/23/2011	Investment Technology	20.000	4,262		
654106-10-3	Nike Inc CL B		09/30/2011	Various	1,735.000	142,533		
670346-10-5	Nucor Corp		09/30/2011	Investment Technology	200.000	6,330		
674599-10-5	Occidental Petroleum Corp		09/30/2011	Various	1,460.000	130,248		
680223-10-4	Old Republic Intl Corp		09/30/2011	Various	4,600.000	53,449		
68210P-10-7	Omega Protein Corp		06/21/2011	Investment Technology	1,100.000	14,456		
68389X-10-5	Oracle Corp		09/30/2011	Investment Technology	450.000	12,938		
685564-10-6	Orbital Sciences Corp		09/30/2011	Investment Technology	2,000.000	25,706		
693475-10-5	PNC Financial Services Grp		09/30/2011	Various	1,895.000	106,537		
693506-10-7	PPG Industries		09/30/2011	Various	1,355.000	117,630		
701081-10-1	Parker Drilling Co		09/30/2011	Investment Technology	7,000.000	31,020		
701094-10-4	Parker-Hannifin		09/30/2011	BNY Mellon	645.000	41,135		
713448-10-8	Pepsico Inc		09/30/2011	Various	1,145.000	72,692		

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
717081-10-3	Pfizer Inc		09/30/2011	BNY Mellon	1,005.000	18,095		
736508-84-7	Portland Gen Electric Co		09/30/2011	Various	1,600.000	36,323		
740884-10-1	Presidential Life Corp		09/30/2011	Credit Suisse	1,400.000	11,647		
74251V-10-2	Principal Financial Group Inc		02/23/2011	Investment Technology	70.000	2,335		
742718-10-9	Procter & Gamble Co		05/20/2011	Weeden & Co	255.000	17,214		
74340W-10-3	ProLogis Inc		09/30/2011	Investment Technology	200.000	4,852		
74340W-10-3	ProLogis Inc		06/03/2011	Tax Free Exchange	241.000	4,669		
744320-10-2	Prudential Financial Inc		11/03/2011	Various	925.000	45,117		
745867-10-1	Pulte Homes Inc		02/23/2011	Investment Technology	10.000	71		
747525-10-3	QUALCOMM Inc		09/30/2011	Investment Technology	210.000	10,214		
74834L-10-0	Quest Diagnostics Inc		09/30/2011	BNY Mellon	235.000	11,850		
751028-10-1	Ralcorp Holdings Inc		09/30/2011	Investment Technology	65.000	5,047		
758075-40-2	Redwood Trust Inc		09/30/2011	Investment Technology	235.000	2,683		
761624-10-5	REX American Resources Corp		06/24/2011	Investment Technology	900.000	14,310		
778296-10-3	Ross Stores Inc		12/16/2011	Stock Split	130.000			
781258-10-8	Ruddick Corp		09/30/2011	Various	335.000	12,049		
78709Y-10-5	Saia Inc		09/30/2011	Various	1,045.000	13,590		
80004C-10-1	SanDisk Corp		09/30/2011	Investment Technology	90.000	3,632		
806857-10-8	Schlumberger Ltd		11/22/2011	Investment Technology	10.000	690		
816300-10-7	Selective Insurance Group		12/28/2011	Various	1,585.000	26,958		
829226-10-9	Sinclair Broadcast Group-A		02/08/2011	Various	2,400.000	19,716		
833551-10-4	Snyders-Lance Inc		09/30/2011	Investment Technology	220.000	4,641		
84470P-10-9	Southside Bancshares Inc		04/18/2011	Stock Dividend	48.000			
844741-10-8	Southwest Airlines Co		09/30/2011	Investment Technology	345.000	2,827		
844741-10-8	Southwest Airlines Co		05/03/2011	Tax Free Exchange	1,598.000	23,554		
845467-10-9	Southwestern Energy Co		09/30/2011	Investment Technology	150.000	5,072		
852061-10-0	Sprint Corp		02/23/2011	Investment Technology	10.000	42		
85254C-30-5	Stage Stores Inc		09/30/2011	Weeden & Co	600.000	8,328		
858155-20-3	Steelcase Inc Cl A		09/30/2011	Weeden & Co	3,300.000	20,856		
859152-10-0	STERIS Corp		09/30/2011	Investment Technology	40.000	1,204		
859158-10-7	Sterling Bancorp		09/30/2011	Investment Technology	315.000	2,308		
861642-10-6	Stone Energy Corp		08/04/2011	Various	900.000	27,646		
86677E-10-0	Sun Healthcare Group Inc		04/25/2011	Various	1,700.000	23,246		
867892-10-1	Sunstone Hotel Investors Inc		09/30/2011	Weeden & Co	3,700.000	21,090		
867914-10-3	Suntrust Banks Inc		02/23/2011	Investment Technology	10.000	309		
871829-10-7	Sysco Corp		09/30/2011	Various	1,130.000	33,047		
871851-10-1	Systemax Inc		12/12/2011	Various	1,200.000	17,616		
87612E-10-6	Target Corp		09/30/2011	Investment Technology	150.000	7,358		
878237-10-6	Tech Data Corp		09/30/2011	Weeden & Co	200.000	8,648		
87929J-10-3	TeleCommunication Systems Inc CL A		07/19/2011	Various	5,500.000	25,493		
880349-10-5	Tenneco Inc		10/28/2011	Various	1,460.000	55,017		
88579Y-10-1	3M Co		09/30/2011	Various	550.000	42,912		
887317-30-3	Time Warner Inc		09/30/2011	Investment Technology	200.000	5,996		
891027-10-4	Torchmark Corp		07/05/2011	Stock Split	40.000			
891092-10-8	Toro Co		09/30/2011	Various	350.000	19,052		
891777-10-4	Tower Group Inc		02/10/2011	Various	1,200.000	31,562		
89417E-10-9	Travelers Cos Inc		09/30/2011	BNY Mellon	510.000	25,355		
896522-10-9	Trinity Industries Inc		09/30/2011	Investment Technology	240.000	5,276		
896945-20-1	TripAdvisor Inc		12/21/2011	Taxable Exchange	100.000	931		
901109-10-8	Tutor Perini Corp		03/01/2011	Various	1,400.000	33,265		
902681-10-5	UGI Corp		09/30/2011	Investment Technology	290.000	7,767		
902973-30-4	US Bancorp		05/20/2011	Weeden & Co	350.000	8,862		
910331-10-7	United Fire & Casualty Co		09/30/2011	Investment Technology	230.000	4,196		
913017-10-9	United Technologies		09/30/2011	BNY Mellon	415.000	29,791		
91324P-10-2	UnitedHealth Group Inc		09/30/2011	BNY Mellon	55.000	2,557		
92343V-10-4	Verizon Communications		09/30/2011	Various	260.000	9,641		
92826C-83-9	Visa Inc CL A		09/30/2011	Various	60.000	5,146		
92922P-10-6	W & T Offshore Inc		02/10/2011	Merrill Lynch	600.000	12,997		
931422-10-9	Walgreen Co		09/30/2011	Investment Technology	190.000	6,251		
947890-10-9	Webster Financial Corp		09/30/2011	Weeden & Co	1,400.000	21,434		
949746-10-1	Wells Fargo & Co New		05/20/2011	Weeden & Co	290.000	8,129		
959319-10-4	Western Refining Inc		09/30/2011	Weeden & Co	1,700.000	21,199		
966387-10-2	Whiting Petroleum Corp		09/30/2011	Investment Technology	235.000	8,324		
966387-10-2	Whiting Petroleum Corp		02/23/2011	Stock Split	550.000			

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
976391-30-0	Winthrop Realty Trust		09/30/2011	Various	1,315.000	14,773		
976657-10-6	Wisconsin Energy Corp		03/02/2011	Stock Split	120.000			
981811-10-2	Worthington Industries Inc		09/01/2011	Various	1,500.000	28,068		
98419M-10-0	Xylem Inc		11/01/2011	Spin Off	180.000	6,705		
98956P-10-2	Zimmer Holdings Inc		09/30/2011	Investment Technology	160.000	8,562		
989701-10-7	Zions Bancorporation		02/23/2011	Investment Technology	40.000	941		
G0450A-10-5	Arch Capital Group Ltd		09/30/2011	Investment Technology	175.000	5,732		
G0450A-10-5	Arch Capital Group Ltd		05/12/2011	Stock Split	543.000			
G47791-10-1	Ingersoll-Rand PLC		08/31/2011	Citigroup Global	300.000	10,098		
G98290-10-2	XL Group PLC		03/28/2011	Citigroup Global	60.000	1,414		
318672-70-6	First Bancorp Puerto Rico	F	01/01/2011	Tax Free Exchange	326.000	2,249		
733174-10-6	Popular Inc	F	09/30/2011	Investment Technology	1,050.000	1,685		
G0585R-10-6	Assured Guaranty Ltd	F	09/30/2011	Various	4,100.000	50,727		
G1151C-10-1	Accenture PLC CL A	F	09/30/2011	Various	540.000	31,411		
G2554F-11-3	Covidien PLC	R	03/28/2011	Citigroup Global	480.000	24,830		
G39300-10-1	Global Sources Ltd	F	10/13/2011	Various	1,770.000	13,644		
G9618E-10-7	White Mountains Ins Grp Ltd	F	08/09/2011	Various	45.000	17,518		
H0023R-10-5	ACE Ltd	F	09/30/2011	Investment Technology	140.000	8,485		
H5833N-10-3	Noble Corp	F	03/28/2011	Citigroup Global	250.000	11,308		
H84989-10-4	TE Connectivity Ltd	F	11/22/2011	Investment Technology	250.000	7,830		
P8744Y-10-2	Steiner Leisure Ltd	F	09/30/2011	Various	500.000	20,837		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,541,774	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates								
00131@-10-0	MCM Insurance Agency Inc		04/19/2011	Capital Contribution	0.000	50,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						50,000	XXX	
Common Stocks - Mutual Funds								
04314H-85-7	Artisan Intl Val Fund Instl Shares		12/15/2011	Artisan Funds	43,792.000	1,028,752		
29875E-10-0	American EuroPacific Growth Fd Cl F-2		12/28/2011	Fidelity Investments	18,651.000	642,032		
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund		09/30/2011	Investment Technology	330.000	46,906		
9299999. Subtotal - Common Stocks - Mutual Funds						1,717,689	XXX	
9799997. Total - Common Stocks - Part 3						7,309,463	XXX	
9799998. Total - Common Stocks - Part 5						576,137	XXX	
9799999. Total - Common Stocks						7,885,600	XXX	
9899999. Total - Preferred and Common Stocks						7,885,600	XXX	
9999999 - Totals						83,667,270	XXX	255,901

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Bonds - U.S. Governments																				
3137EA-CA-5	Fed Home Loan Mtg Corp 3.75% 03/27/19		04/15/2011	Bank Of America		985,697	950,000	1,018,744	1,016,461		(2,126)		(2,126)		1,014,335		(28,638)	(28,638)	19,891	03/27/2019
3137EA-CG-2	Fed Home Loan Mtg Corp 1.375%01/09/13		04/15/2011	Bank Of America		860,809	850,000	840,652	843,622		918		918		844,540		16,268	16,268	9,058	01/09/2013
31398A-4M-1	Fed Natl Mtg Assn 1.625% 10/26/15		01/03/2011	Morgan Stanley		975,567	1,000,000	1,000,615	1,000,574		(1)		(1)		1,000,573		(25,006)	(25,006)	3,069	10/26/2015
3620A8-MT-7	GNMA Pool #722270 5.000% 09/15/39		12/01/2011	Paydown		113,427	113,427	116,262	116,219		(2,793)		(2,793)		113,427				3,993	09/15/2039
3620C5-YY-7	GNMA Pool #749627 4.000% 11/15/40		04/27/2011	Various		3,999,689	3,971,147	4,143,643	4,142,968		(1,420)		(1,420)		4,141,548		(141,858)	(141,858)	63,097	11/15/2040
3620C5-YY-7	GNMA Pool #749627 4.000% 11/15/40		04/01/2011	Paydown		23,405	23,405	24,421	24,417		(1,013)		(1,013)		23,405				194	11/15/2040
36210K-PS-8	GNMA Pool #494633 6.850% 05/15/34		05/01/2011	Paydown		1,864,589	1,864,589	1,924,606	1,910,208		(45,619)		(45,619)		1,864,589				53,071	05/15/2034
362195-Z2-8	GNMA Pool #268161 10.250% 02/15/17		12/01/2011	Paydown		62,002	62,002	65,649	63,942		(1,940)		(1,940)		62,002				3,497	02/15/2017
36290S-RR-4	GNMA Pool #616196 5.500% 01/15/24		12/01/2011	Paydown		63,483	63,483	66,181	65,434		(1,951)		(1,951)		63,483				1,684	01/15/2024
36296S-E3-5	GNMA Pool #699554 5.000% 11/15/38		12/01/2011	Paydown		98,402	98,402	97,341	97,356		1,046		1,046		98,402				3,019	11/15/2038
36296X-JS-4	GNMA Pool #704173 5.000% 01/15/39		12/01/2011	Paydown		118,451	118,451	122,800	122,729		(4,278)		(4,278)		118,451				2,915	01/15/2039
36297A-AT-0	GNMA Pool #705718 5.000% 01/15/39		12/01/2011	Paydown		204,077	204,077	211,570	211,448		(7,371)		(7,371)		204,077				6,034	01/15/2039
912828-AF-7	U S Treasury Notes TIPS 3.000% 07/15/12		11/28/2011	Bank Of America		901,729	700,000	856,608	875,882	(51,368)	(13,417)		(64,784)		811,097		90,632	90,632	35,801	07/15/2012
912828-BW-9	U S Treasury Notes TIPS 2.000% 01/15/14		03/28/2011	BNP		1,297,909	1,000,000	1,215,538	1,322,656	(203,838)	(9,605)		(213,442)		1,109,214		188,695	188,695	16,644	01/15/2014
912828-DH-0	U S Treasury Notes TIPS 1.625% 01/15/15		11/04/2011	Various		1,263,602	1,000,000	1,179,012	1,183,319	(8,702)	(5,878)		(14,581)		1,168,738		94,863	94,863	17,271	01/15/2015
912828-ET-3	U S Treasury Notes TIPS 2.000% 01/15/16		03/14/2011	HSBC Securities Inc		1,378,145	1,120,000	1,316,903	1,312,491	(2,621)	(3,131)		(5,752)		1,306,739		71,405	71,405	16,384	01/15/2016
912828-EX-4	U S Treasury Notes 4.500% 02/28/11		02/28/2011	Maturity		500,000	500,000	498,281	499,883		117		117		500,000				11,250	02/28/2011
912828-GN-4	U S Treasury Notes TIPS 2.000% 04/15/12		07/18/2011	RBC Capital Markets		880,016	775,000	827,577	843,769	(28,244)	(3,891)		(32,135)		811,634		68,381	68,381	12,901	04/15/2012
912828-JB-7	U S Treasury Notes 3.500% 05/31/13		05/13/2011	BNY Mellon		1,250,063	1,180,000	1,177,050	1,178,478		227		227		1,178,705		71,358	71,358	18,608	05/31/2013
912828-LZ-1	U S Treasury Notes 2.125% 11/30/14		05/13/2011	BNY Mellon		721,875	700,000	687,148	689,605		923		923		690,528		31,347	31,347	6,702	11/30/2014
912828-MD-9	U S Treasury Notes 3.250% 12/31/16		05/13/2011	BNY Mellon		159,094	150,000	149,648	149,694		13		13		149,707		9,387	9,387	1,791	12/31/2016
912828-NM-8	U S Treasury Notes TIPS 1.250% 07/15/20		08/24/2011	BNP		1,092,303	950,000	989,987	990,751	(1,705)	(2,587)		(4,292)		986,458		105,845	105,845	13,462	07/15/2020
0599999. Subtotal - Bonds - U.S. Governments						18,814,332	17,393,981	18,530,238	18,661,907	(296,477)	(103,778)		(400,255)		18,261,652		552,679	552,679	320,336	XXX
Bonds - U.S. States, Territories and Possessions																				
20772G-XJ-2	Connecticut St Ser B 5.000% 05/01/17		01/13/2011	Cantor Fitzgerald		2,276,520	2,000,000	2,129,660	2,089,160		(629)		(629)		2,088,531		187,989	187,989	21,667	05/01/2017
546415-QQ-6	Louisiana St Ser A 5.000% 04/01/21		05/19/2011	JP Morgan		1,248,252	1,200,000	1,232,064	1,214,559		(4,559)		(4,559)		1,210,000		38,252	38,252	38,833	04/01/2012
646039-AQ-0	New Jersey St Ser H 5.250% 07/01/11		07/01/2011	Maturity		1,000,000	1,000,000	1,107,150	1,006,566		(6,566)		(6,566)		1,000,000				52,500	07/01/2011
837107-H4-6	South Carolina St Ser B 4.500% 04/01/15		04/01/2011	Call 101.0000		1,010,000	1,000,000	1,005,820	1,000,779		(103)		(103)		1,000,676		9,324	9,324	22,500	04/01/2012
93974A-GA-6	Washington St Ser B 5.000% 01/01/14		05/19/2011	BB&T Capital Markets		205,766	200,000	212,780	205,207		(2,059)		(2,059)		203,149		2,617	2,617	8,972	01/01/2012
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,740,538	5,400,000	5,687,474	5,516,271		(13,916)		(13,916)		5,502,355		238,183	238,183	144,472	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
088281-AU-4	Bexar Cnty TX Ser A 5.0% 06/15/28		04/12/2011	SWS Securities Inc		423,892	400,000	418,884	416,735		(492)		(492)		416,244		7,648	7,648	6,667	06/15/2019
49474E-RD-7	King Cnty WA Harborview Md 5.0% 12/1/16		08/11/2011	Pershing		556,435	500,000	543,025	530,481		(5,327)		(5,327)		525,154		31,281	31,281	17,639	06/01/2014
495289-WE-6	King Cnty WA 5.000% 01/01/28		04/26/2011	ProEquities		786,330	750,000	823,140	820,532		(2,076)		(2,076)		818,456		(32,126)	(32,126)	28,125	07/01/2020
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,766,657	1,650,000	1,785,049	1,767,748		(7,895)		(7,895)		1,759,854		6,803	6,803	52,431	XXX
Bonds - U.S. Special Revenues																				
056559-AK-3	Badger Tob Asset Sec WI 6.125% 6/01/27		05/24/2011	RH Investment		853,894	810,000	884,010	880,269		(1,068)		(1,068)		879,202		(25,308)	(25,308)	24,255	06/01/2027
3128MB-X6-9	FHLMC Pool #G13201 4.500% 07/01/23		12/01/2011	Paydown		443,898	443,898	424,108	425,015		18,883		18,883		443,898				9,848	07/01/2023
3128MB-XQ-5	FHLMC Pool #G13187 4.500% 06/01/23		12/01/2011	Paydown		299,615	299,615	287,349	288,050		11,565		11,565		299,615				6,668	06/01/2023
3128MC-GZ-2	FHLMC Pool #G13616 4.500% 07/01/24		12/01/2011	Paydown		239,981	239,981	244,555	244,364		(4,383)		(4,383)		239,981				6,294	07/01/2024
3128PL-CS-9	FHLMC Pool #J08181 4.500% 06/01/23		12/01/2011	Paydown		463,151	463,151	444,191	445,212		17,939		17,939		463,151				8,398	06/01/2023
3128PM-6D-7	FHLMC Pool #J09868 4.500% 06/01/24		12/01/2011	Paydown		375,416	375,416	384,684	384,161		(8,745)		(8,745)		375,416				9,953	06/01/2024
3128PQ-E9-8	FHLMC Pool #J11060 4.500% 10/01/24		04/21/2011	Cantor Fitzgerald		1,270,544	1,208,603	1,253,359	1,251,009		(195)		(195)		1,250,814		19,731	19,731	21,906	10/01/2024
3128PQ-E9-8	FHLMC Pool #J11060 4.500% 10/01/24		04/01/2011	Paydown		78,718	78,718	81,633	81,480		(2,762)		(2,762)		78,718				656	10/01/2024
3128PQ-FE-6	FHLMC Pool #J11065 4.500% 10/01/24		12/01/2011	Paydown		302,138	302,138	313,657	312,999		(10,861)		(10,861)		302,138				8,434	10/01/2024
3128PR-FW-4	FHLMC Pool #J11981 4.500% 04/01/25		04/21/2011	Cantor Fitzgerald		1,768,509	1,682,291	1,750,569	1,748,623		(659)		(659)		1,747,964		20,545	20,545	30,492	04/01/2025
3128PR-FW-4	FHLMC Pool #J11981 4.500% 04/01/25		04/01/2011	Paydown		137,858	137,858	143,454	143,294		(5,436)		(5,436)		137,858				974	04/01/2025
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		12/01/2011	Paydown		168,808	168,808	166,175	166,178		2,630		2,630		168,808				4,431	12/01/2040
312988-KQ-0	FHLMC Pool #B70303 5.000% 02/01/34		12/01/2011	Paydown		172,768	172,768	174,063	173,940		(1,172)		(1,172)		172,768				6,318	02/01/2034
31394R-Y6-0	Fed Home Loan Mtg CMO 4.00% 12/15/33		06/07/2011	Suntrust Cap Mkts Inc		707,989	675,885	691,937	690,759		(79)		(79)		690,680		17,309	17,309	14,194	11/15/2019
31394R-Y6-0	Fed Home Loan Mtg CMO 4.00& 12/15/33		06/01/2011	Paydown		103,780	103,780	106,245	106,064		(2,284)		(2,284)		103,780				1,125	11/15/2019
31396Q-F2-0	Fed Natl Mtg Assn CMO 4.000% 04/25/27		12/01/2011	Paydown		163,560	163,560	165,419	165,047		(1,487)		(1,487)		163,560				3,836	10/25/2015
31398T-TH-4	Fed Natl Mtg Assn CMO 3.000% 08/25/25		06/07/2011	Various		2,595,119	2,551,204	2,625,348	2,620,473		993		993		2,621,465		(26,346)	(26,346)	36,094	11/25/2023
31398T-TH-4	Fed Natl Mtg Assn CMO 3.000% 08/25/25		06/01/2011	Paydown		322,220	322,220	331,585	330,969		(8,749)		(8,749)		322,220				2,052	11/25/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31403D-YB-9	FNMA Pool #746006 ARM 2.518% 12/01/33		06/07/2011	Suntrust Cap Mkts Inc		889,625	849,284	878,489	877,563		396		396		877,959		11,666	11,666	11,996	12/01/2033
31403D-YB-9	FNMA Pool #746006 ARM 2.518% 12/01/33		06/01/2011	Paydown		172,604	172,604	178,539	178,351		(5,747)		(5,747)		172,604				1,220	12/01/2033
31412U-L7-3	FNMA Pool #935150 4.500% 04/01/24		12/01/2011	Paydown		241,096	241,096	250,890	250,271		(9,175)		(9,175)		241,096				6,626	04/01/2024
31412V-BJ-6	FNMA Pool #935741 4.500% 10/01/24		12/01/2011	Paydown		267,248	267,248	278,272	277,608		(10,360)		(10,360)		267,248				6,618	10/01/2024
31414P-M2-2	FNMA Pool #972077 4.500% 02/01/23		12/01/2011	Paydown		456,116	456,116	468,980	468,147		(12,032)		(12,032)		456,116				9,284	02/01/2023
31415C-NH-6	FNMA Pool #982892 4.500% 05/25/23		12/01/2011	Paydown		549,600	549,600	528,947	529,337		20,263		20,263		549,600				11,057	05/25/2023
31415M-4F-9	FNMA Pool #984722 4.500% 06/25/23		12/01/2011	Paydown		432,621	432,621	418,358	419,077		13,545		13,545		432,621				11,246	06/25/2023
31416T-JN-0	FNMA Pool #AA9268 4.000% 07/01/24		12/01/2011	Paydown		112,999	112,999	112,027	112,071		927		927		112,999				2,806	07/01/2024
38373A-D9-4	Gov Natl Mtg Assn CMO 4.000%08/20/39		12/01/2011	Paydown		83,171	83,171	84,172	84,143		(972)		(972)		83,171				1,707	10/20/2023
3199999. Subtotal - Bonds - U.S. Special Revenues						13,673,046	13,364,633	13,671,017	13,654,474		975		975		13,655,450		17,597	17,597	258,487	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
191219-BT-0	Coca Cola Entpr Inc 7.375% 03/03/14		08/22/2011	Taxable Exchange		1,454,600	1,250,000	1,468,525	1,411,766		(31,432)		(31,432)		1,380,334		74,266	74,266	88,606	03/03/2014
71713U-AW-2	Pharmacia Corp 6.600% 12/01/28		09/27/2011	Wells Fargo Financial		2,575,120	2,000,000	2,515,140	2,421,139		(11,341)		(11,341)		2,409,797		165,323	165,323	109,267	12/01/2028
771196-AQ-5	Roche Holdings Inc 5.000% 03/01/14		03/24/2011	Call 109.9310		600,223	546,000	591,340	579,446		(2,322)		(2,322)		577,124		23,099	23,099	15,394	03/01/2014
92869A-AC-8	Volkswagen Auto Loan 1.310% 01/20/14		12/20/2011	Paydown		561,388	561,388	561,362	561,370		19		19		561,388				5,679	01/20/2013
92903P-AA-7	Vornado DP LLC CMO 2.970% 09/13/28		12/10/2011	Paydown		75,468	75,468	75,468	75,467		1		1		75,468				1,221	09/13/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,266,800	4,432,856	5,211,835	5,049,187		(45,076)		(45,076)		5,004,111		262,688	262,688	220,168	XXX
8399997. Total - Bonds - Part 4						45,261,373	42,241,471	44,885,613	44,649,588	(296,477)	(169,689)		(466,166)		44,183,422		1,077,950	1,077,950	995,894	XXX
8399998. Total - Bonds - Part 5						27,391,508	26,480,624	26,924,068			(30,753)		(30,753)		26,893,315		498,193	498,193	323,070	XXX
8399999. Total - Bonds						72,652,881	68,722,095	71,809,682	44,649,588	(296,477)	(200,442)		(496,919)		71,076,737		1,576,143	1,576,143	1,318,964	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
000361-10-5	AAR Corp		06/10/2011	Various	685.000	17,763		10,430	18,817	(8,387)			(8,387)		10,430		7,333	7,333	31	
001055-10-2	AFLAC Inc		06/10/2011	Investment Technology	270.000	12,109		13,613	15,236	(1,623)			(1,623)		13,613		(1,504)	(1,504)	162	
00206R-10-2	AT&T Inc		06/10/2011	Investment Technology	1,020.000	30,936		25,704	29,968	(4,264)			(4,264)		25,704		5,232	5,232	877	
002535-30-0	Aaron's Inc		06/10/2011	Various	725.000	18,341		12,586	14,783	(2,197)			(2,197)		12,586		5,755	5,755	22	
002824-10-0	Abbott Laboratories		09/30/2011	Various	2,740.000	144,930		139,233	131,273	7,960			7,960		139,233		5,697	5,697	2,737	
00724F-10-1	Adobe Systems Inc		05/20/2011	Investment Technology	600.000	21,174		18,252	18,468	(216)			(216)		18,252		2,921	2,921		
00846U-10-1	Agilent Technologies Inc		06/10/2011	Investment Technology	130.000	6,263		4,354	5,386	(1,032)			(1,032)		4,354		1,910	1,910		
008492-10-0	Agree Realty Corp		12/21/2011	Various	1,200.000	28,795		18,628	31,428	(12,800)			(12,800)		18,628		10,167	10,167	1,732	
009158-10-6	Air Products & Chemicals Inc		06/10/2011	Various	600.000	54,924		41,313	54,570	(13,257)			(13,257)		41,313		13,611	13,611	642	
00949P-10-8	AirTran Holdings Inc		03/22/2011	Weeden & Co	1,155.000	8,427		5,467	8,535	(3,068)			(3,068)		5,467		2,960	2,960		
00949P-10-8	AirTran Holdings Inc		05/03/2011	Tax Free Exchange	6,770.000	57,422		32,035	50,030	(17,995)			(17,995)		32,035		25,388	25,388		
011311-10-7	Alamo Group Inc		06/10/2011	Weeden & Co	400.000	9,806		6,432	11,128	(4,696)			(4,696)		6,432		3,374	3,374	36	
012348-10-8	Albany International Corp CL A		06/10/2011	Weeden & Co	900.000	22,571		8,165	21,321	(13,156)			(13,156)		8,165		14,406	14,406	268	
017175-10-0	Alleghany Corp		06/10/2011	Various	64.000	21,351		16,552	19,703	(3,151)			(3,151)		16,552		4,799	4,799		
017361-10-6	Alleghany Energy Inc		02/11/2011	Tax Free Exchange	150.000	3,476		3,476	3,636	(161)			(161)		3,476				18	
01748X-10-2	Allegiant Travel Co		06/10/2011	Various	460.000	20,146		19,566	22,650	(3,084)			(3,084)		19,566		580	580		
018581-10-8	Alliance Data Systems Corp		07/25/2011	Various	2,285.000	207,592		111,270	162,304	(51,033)			(51,033)		111,270		96,322	96,322		
023135-10-6	Amazon.com Inc		05/20/2011	Investment Technology	100.000	19,858		11,889	18,000	(6,111)			(6,111)		11,889		7,969	7,969		
025676-20-6	American Eqty Inv Life Hld Co		03/21/2011	Weeden & Co	1,900.000	24,643		8,420	23,845	(15,425)			(15,425)		8,420		16,223	16,223		
025816-10-9	American Express Co		05/20/2011	Investment Technology	610.000	31,219		11,316	26,181	(14,866)			(14,866)		11,316		19,904	19,904	220	
025932-10-4	American Financial Group		06/10/2011	Weeden & Co	400.000	13,880		6,248	12,916	(6,668)			(6,668)		6,248		7,632	7,632	130	
026874-78-4	American Intl Group Inc		01/20/2011	Spin Off	0.000	655		655	1,496	(841)			(841)		655					
029912-20-1	American Tower Corp CL A		06/10/2011	Investment Technology	120.000	5,999		5,281	6,197	(916)			(916)		5,281		717	717		
031162-10-0	Amgen Inc		09/30/2011	Various	505.000	29,962		27,856	27,725	132			132		27,856		2,106	2,106	11	
032037-10-3	Ampco-Pittsburgh Corp		06/10/2011	Weeden & Co	300.000	6,732		8,665	8,415	250			250		8,665		(1,933)	(1,933)	108	
032511-10-7	Anadarko Petroleum Corp		11/08/2011	Various	2,850.000	223,315		139,711	217,056	(77,345)			(77,345)		139,711		83,604	83,604	326	
037411-10-5	Apache Corp		12/19/2011	Various	2,500.000	276,671		215,005	298,075	(83,070)			(83,070)		215,005		61,666	61,666	691	
037598-10-9	Apogee Enterprises Inc		06/10/2011	Various	2,915.000	39,172		32,422	39,265	(6,843)			(6,843)		32,422		6,750	6,750	227	
037833-10-0	Apple Computer Inc		06/10/2011	Investment Technology	90.000	29,687		23,396	29,030	(5,635)			(5,635)		23,396		6,291	6,291		
039483-10-2	Archer-Daniels-Midland		06/10/2011	Investment Technology	190.000	5,611		5,278	5,715	(437)			(437)		5,278		332	332	61	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
042690-10-0	Arris Group Inc		06/10/2011	Weeden & Co	2,500.000	26,294		30,716	28,050	2,666			2,666		30,716		(4,423)	(4,423)		
044103-10-9	Ashford Hospitality Trust		06/10/2011	Weeden & Co	2,400.000	29,104		18,419	23,160	(4,741)			(4,741)		18,419		10,685	10,685	170	
045487-10-5	Associated Banc-Corp		05/20/2011	Weeden & Co	800.000	11,448		8,935	12,120	(3,185)			(3,185)		8,935		2,512	2,512	16	
04621X-10-8	Assurant Inc		11/10/2011	Various	3,590.000	135,322		112,568	138,287	(25,718)			(25,718)		112,568		22,753	22,753	1,024	
053015-10-3	Automatic Data Process		06/10/2011	Investment Technology	270.000	14,021		11,866	12,496	(629)			(629)		11,866		2,155	2,155	292	
054937-10-7	BB&T Corp		06/10/2011	Investment Technology	600.000	15,492		15,277	15,774	(497)			(497)		15,277		214	214	192	
05508R-10-6	B&G Foods Inc		06/10/2011	Investment Technology	310.000	5,502		4,015	4,256	(241)			(241)		4,015		1,487	1,487	118	
057224-10-7	Baker Hughes Inc		06/10/2011	Investment Technology	200.000	14,416		7,158	11,434	(4,276)			(4,276)		7,158		7,258	7,258	60	
060505-10-4	Bank Amer Corp		08/31/2011	Citigroup Global	10.000	82		135	133	2			2		135		(54)	(54)		
064058-10-0	Bank of NY Mellon Corp		08/08/2011	Various	5,617.000	128,088		155,304	169,627	(14,323)			(14,323)		155,304		(27,216)	(27,216)	1,930	
071813-10-9	Baxter Intl Inc		09/30/2011	Various	1,220.000	71,955		59,986	61,756	(1,770)			(1,770)		59,986		11,969	11,969	983	
08160H-10-1	Benchmark Electronics Inc		06/10/2011	Weeden & Co	400.000	6,196		4,457	7,264	(2,807)			(2,807)		4,457		1,739	1,739		
084670-70-2	Berkshire Hathaway Inc CL B		05/20/2011	Investment Technology	360.000	28,335		28,339	28,840	(500)			(500)		28,339		(4)	(4)		
085789-10-5	Berry Petroleum Co CL A		06/10/2011	Various	890.000	42,641		10,055	38,893	(28,838)			(28,838)		10,055		32,586	32,586	88	
086516-10-1	Best Buy Co Inc		06/10/2011	Investment Technology	200.000	5,684		7,592	6,858	734			734		7,592		(1,908)	(1,908)	60	
09062X-10-3	Biogen Idec Inc		05/20/2011	Investment Technology	210.000	20,374		11,231	14,081	(2,850)			(2,850)		11,231		9,143	9,143		
096761-10-1	Bob Evans Farms		06/10/2011	Weeden & Co	200.000	6,438		4,495	6,592	(2,097)			(2,097)		4,495		1,943	1,943	80	
097023-10-5	Boeing Co		05/20/2011	Investment Technology	350.000	27,128		14,935	22,841	(7,907)			(7,907)		14,935		12,193	12,193	294	
109473-40-5	Brightpoint Inc		03/21/2011	Weeden & Co	1,900.000	20,349		16,176	16,587	(411)			(411)		16,176		4,172	4,172		
109696-10-4	Brinks Co		06/10/2011	Various	1,115.000	32,436		29,416	29,971	(555)			(555)		29,416		3,019	3,019	191	
110122-10-8	Bristol-Myers Squibb		06/10/2011	Investment Technology	850.000	23,324		22,752	22,508	244			244		22,752		572	572	561	
11133T-10-3	Broadridge Financial Solutions		06/10/2011	Various	485.000	10,624		10,255	10,636	(381)			(381)		10,255		369	369	146	
124830-10-0	CBL & Associates Properties		06/10/2011	Weeden & Co	900.000	16,025		11,369	15,750	(4,381)			(4,381)		11,369		4,656	4,656	327	
12561W-10-5	Cleco Corp New		06/10/2011	Various	545.000	18,527		11,917	16,764	(4,847)			(4,847)		11,917		6,610	6,610	229	
125906-10-7	CSS Industries Inc		06/10/2011	Weeden & Co	100.000	1,820		1,740	2,061	(321)			(321)		1,740		80	80	30	
12612L-10-8	CNA Surety Corp		01/03/2011	Investment Technology	200.000	4,787		3,690	4,736	(1,046)			(1,046)		3,690		1,097	1,097		
126349-10-9	CSG Systems International Inc		06/10/2011	Various	1,135.000	21,361		16,458	21,497	(5,039)			(5,039)		16,458		4,903	4,903		
126408-10-3	CSX Corp		06/10/2011	Investment Technology	160.000	11,755		6,957	10,338	(3,381)			(3,381)		6,957		4,798	4,798	99	
126650-10-0	CVS Caremark Corp		06/10/2011	Investment Technology	220.000	8,184		7,471	7,649	(178)			(178)		7,471		713	713	55	
12686C-10-9	Cable Vision System CL A		07/01/2011	Spin Off	0.000	2,300		2,300	2,228	72			72		2,300					
128030-20-2	Cal-Maine Foods Inc		11/15/2011	Various	600.000	20,442		13,167	18,948	(5,781)			(5,781)		13,167		7,275	7,275	497	
131193-10-4	Callaway Golf Co		06/10/2011	Various	1,670.000	11,097		12,219	13,477	(1,258)			(1,258)		12,219		(1,121)	(1,121)	27	
133034-10-8	Camden National Corp		05/20/2011	Weeden & Co	300.000	9,681		9,301	10,869	(1,568)			(1,568)		9,301		380	380	150	
140288-10-1	CapLease Inc		06/10/2011	Weeden & Co	4,600.000	23,328		27,479	26,772	707			707		27,479		(4,151)	(4,151)	520	
14040H-10-5	Capital One Financial Corp		05/20/2011	Investment Technology	300.000	16,518		12,558	12,768	(210)			(210)		12,558		3,960	3,960	30	
14170T-10-1	CareFusion Corp		06/10/2011	Investment Technology	145.000	4,009		72	3,727	(3,655)			(3,655)		72		3,937	3,937		
143658-30-0	Carnival Cruise Lines CL A		06/10/2011	Investment Technology	270.000	9,663		6,566	12,450	(5,883)			(5,883)		6,566		3,097	3,097	135	
146229-10-9	Carter's Inc		06/10/2011	Various	245.000	6,922		5,808	7,230	(1,422)			(1,422)		5,808		1,114	1,114		
149123-10-1	Caterpillar Inc		06/10/2011	Investment Technology	110.000	10,646		7,288	10,303	(3,015)			(3,015)		7,288		3,358	3,358	97	
156700-10-6	CenturyLink Inc		05/20/2011	Investment Technology	17.000	735		763	785	(23)			(23)		763		(28)	(28)	12	
156708-10-9	Cephalon Inc		10/14/2011	Corp Reorg/Merger	70.000	5,705		5,447	4,320	1,127			1,127		5,447		258	258		
165167-10-7	Chesapeake Energy Corp		07/29/2011	Various	420.000	13,374		10,766	10,882	(117)			(117)		10,766		2,609	2,609	81	
166764-10-0	Chevron Corp		06/10/2011	Investment Technology	250.000	24,915		18,523	22,813	(4,290)			(4,290)		18,523		6,392	6,392	375	
170032-80-9	Chiquita Brands Intl Inc		06/10/2011	Weeden & Co	1,100.000	15,273		7,167	15,422	(8,255)			(8,255)		7,167		8,106	8,106		
171232-10-1	Chubb Corp		06/10/2011	Various	345.000	22,365		18,441	20,576	(2,135)			(2,135)		18,441		3,924	3,924	262	
17163B-10-2	CIBER Inc		02/22/2011	Various	5,400.000	25,942		14,843	25,272	(10,429)			(10,429)		14,843		11,099	11,099		
171798-10-1	Cimarex Energy Co		06/10/2011	Various	430.000	41,879		7,986	38,068	(30,082)			(30,082)		7,986		33,893	33,893	60	
171871-10-6	Cincinnati Bell Inc		12/19/2011	Various	3,300.000	9,807		7,815	9,240	(1,425)			(1,425)		7,815		1,992	1,992		
17275R-10-2	Cisco Systems Inc		09/30/2011	Various	2,170.000	34,621		35,371	43,899	(8,528)			(8,528)		35,371		(750)	(750)	179	
172967-42-4	Citigroup Inc		05/09/2011	Rev Stock Split	21,069.000															
178566-10-5	City National Corp		06/10/2011	Various	190.000	10,519		9,742	11,658	(1,917)			(1,917)		9,742		778	778	61	
189054-10-9	Clorox Co		06/10/2011	Investment Technology	120.000	7,993		7,883	7,594	289			289		7,883		110	110	132	
191216-10-0	Coca Cola Co		06/10/2011	Investment Technology	640.000	42,861		34,379	42,093	(7,714)			(7,714)		34,379		8,482	8,482	301	
194162-10-3	Colgate Palmolive		05/20/2011	Investment Technology	200.000	17,308		16,696	16,074	622			622		16,696		612	612	222	
20030N-10-1	Comcast Corp		06/10/2011	Investment Technology	1,170.000	28,881		19,750	25,705	(5,955)			(5,955)		19,750		9,132	9,132	242	
203233-10-1	CommonWealth REIT		06/10/2011	Weeden & Co	500.000	12,265		6,529	12,755	(6,226)			(6,226)		6,529		5,735	5,735	500	
203607-10-6	Community Bank System Inc		06/10/2011	Weeden & Co	600.000	14,366		10,165	16,662	(6,497)			(6,497)		10,165		4,201	4,201	288	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
205887-10-2	ConAgra Inc		09/30/2011	Various	1,280.000	31,228		26,119	28,902	(2,784)			(2,784)		26,119		5,110	5,110	722	
20825C-10-4	ConocoPhillips		05/20/2011	Investment Technology	620.000	45,011		31,663	42,222	(10,559)			(10,559)		31,663		13,348	13,348	818	
209341-10-6	Consolidated Graphics Inc		06/10/2011	Weeden & Co	250.000	13,709		3,233	12,108	(8,874)			(8,874)		3,233		10,476	10,476		
212172-10-0	Continucare Corp		06/10/2011	Weeden & Co	6,700.000	30,528		32,043	31,356	687			687		32,043		(1,514)	(1,514)		
212172-10-0	Continucare Corp		10/05/2011	Taxable Exchange	2,200.000	14,164		10,566	10,296	270			270		10,566		3,598	3,598		
212485-10-6	Convergys Corp		06/10/2011	Weeden & Co	1,500.000	19,964		12,358	19,755	(7,397)			(7,397)		12,358		7,606	7,606		
216831-10-7	Cooper Tire & Rubber		06/10/2011	Weeden & Co	1,100.000	25,190		21,104	25,938	(4,834)			(4,834)		21,104		4,085	4,085	158	
21871D-10-3	CoreLogic Inc		06/10/2011	Various	1,215.000	21,402		16,804	22,502	(5,698)			(5,698)		16,804		4,598	4,598		
219350-10-5	Corning Inc		06/10/2011	Investment Technology	750.000	13,770		9,953	14,490	(4,538)			(4,538)		9,953		3,817	3,817	75	
22025Y-40-7	Corrections Corp of America		06/10/2011	Various	630.000	14,232		12,294	15,788	(3,494)			(3,494)		12,294		1,938	1,938		
22160K-10-5	Costco Wholesale Corp		06/10/2011	Investment Technology	150.000	11,743		8,472	10,832	(2,360)			(2,360)		8,472		3,271	3,271	67	
222862-10-4	Coventry Health Care Inc		06/10/2011	Weeden & Co	200.000	6,802		2,530	5,280	(2,750)			(2,750)		2,530		4,272	4,272		
224399-10-5	Crane Co		01/25/2011	Various	1,300.000	56,450		21,514	53,391	(31,877)			(31,877)		21,514		34,936	34,936		
229678-10-7	Cubist Pharmaceuticals Inc		05/20/2011	Various	1,700.000	53,997		39,071	36,380	2,691			2,691		39,071		14,926	14,926		
244199-10-5	Deere & Co		06/10/2011	Investment Technology	80.000	6,543		2,630	6,644	(4,014)			(4,014)		2,630		3,913	3,913	56	
24522P-10-3	Del Monte Foods Co		03/09/2011	Corp Reorg/Merger	4,090.000	77,710		39,981	76,892	(36,911)			(36,911)		39,981		37,729	37,729	368	
247916-20-8	Denbury Resources Inc		06/10/2011	Various	1,160.000	25,382		16,991	22,144	(5,154)			(5,154)		16,991		8,391	8,391		
248019-10-1	Deluxe Corp		06/10/2011	Weeden & Co	800.000	20,520		11,168	18,416	(7,248)			(7,248)		11,168		9,352	9,352	325	
25179M-10-3	Devon Energy Corp New		11/08/2011	Various	1,980.000	159,375		132,879	155,450	(22,571)			(22,571)		132,879		26,497	26,497	364	
25470F-10-4	Discovery Communications Inc CL A		08/31/2011	Citigroup Global	240.000	10,069		8,875	10,008	(1,133)			(1,133)		8,875		1,194	1,194		
25490A-10-1	DirectTV CL A		06/10/2011	Investment Technology	400.000	19,560		14,210	15,972	(1,762)			(1,762)		14,210		5,350	5,350		
25746U-10-9	Dominion Resources Inc VA		01/18/2011	Various	1,359.000	58,596		57,432	58,056	(625)			(625)		57,432		1,164	1,164		
260003-10-8	Dover Corp		06/10/2011	Various	1,010.000	63,678		49,147	59,035	(9,888)			(9,888)		49,147		14,532	14,532	370	
260543-10-3	Dow Chemical Co		05/20/2011	Investment Technology	540.000	19,440		8,149	18,436	(10,287)			(10,287)		8,149		11,291	11,291	162	
26138E-10-9	Dr Pepper Snapple Group Inc		06/10/2011	Investment Technology	250.000	10,075		5,393	8,790	(3,398)			(3,398)		5,393		4,682	4,682	125	
263534-10-9	Du Pont De Nemours		08/31/2011	Citigroup Global	50.000	2,420		1,684	2,494	(811)			(811)		1,684		736	736	62	
26441C-10-5	Duke Energy Corp		06/10/2011	Investment Technology	960.000	17,539		17,961	17,098	863			863		17,961		(422)	(422)	470	
267475-10-1	Dycom Industries Inc		05/25/2011	Various	2,300.000	35,410		13,244	33,925	(20,681)			(20,681)		13,244		22,166	22,166		
26817Q-50-6	Dynex Capital Inc		06/10/2011	Weeden & Co	1,800.000	18,181		16,726	19,656	(2,930)			(2,930)		16,726		1,455	1,455	729	
268648-10-2	EMC Corp		06/10/2011	Investment Technology	860.000	23,531		17,389	19,694	(2,305)			(2,305)		17,389		6,142	6,142		
26875P-10-1	EOG Resources Inc		11/08/2011	Various	1,265.000	131,222		121,809	115,634	6,176			6,176		121,809		9,413	9,413	626	
269246-40-1	E Trade Financial Corp		06/10/2011	Investment Technology	220.000	3,003		3,032	3,520	(488)			(488)		3,032		(29)	(29)		
277432-10-0	Eastman Chemical Co		01/24/2011	Various	700.000	63,963		18,736	58,856	(40,120)			(40,120)		18,736		45,227	45,227	329	
278642-10-3	EBay Inc		05/20/2011	Investment Technology	480.000	15,576		6,029	13,358	(7,330)			(7,330)		6,029		9,547	9,547		
283677-85-4	El Paso Electric Co		08/10/2011	Various	1,900.000	58,385		40,308	52,307	(11,999)			(11,999)		40,308		18,077	18,077	132	
291011-10-4	Emerson Electric Co		05/20/2011	Investment Technology	330.000	17,846		16,296	18,866	(2,570)			(2,570)		16,296		1,550	1,550	228	
29264F-20-5	Endo Pharmaceuticals		06/10/2011	Weeden & Co	1,000.000	37,580		17,586	35,710	(18,124)			(18,124)		17,586		19,994	19,994		
29266R-10-8	Energizer Holdings Inc		06/10/2011	Various	715.000	50,684		40,828	52,124	(11,296)			(11,296)		40,828		9,856	9,856		
29275Y-10-2	EnerSys		01/24/2011	Investment Technology	1,200.000	38,589		14,942	38,544	(23,602)			(23,602)		14,942		23,647	23,647		
29364G-10-3	Entergy Corp		05/20/2011	Investment Technology	220.000	15,186		17,757	15,583	2,174			2,174		17,757		(2,571)	(2,571)	365	
29476L-10-7	Equity Residential Properties		07/29/2011	Citigroup Global	50.000	3,094		1,689	2,598	(909)			(909)		1,689		1,405	1,405	57	
30212P-10-5	Expedia Inc		12/21/2011	Taxable Exchange	200.000	1,816		1,816	5,018	(3,202)			(3,202)		1,816				56	
30225X-10-3	Exterran Holdings Inc		06/10/2011	Various	510.000	10,920		11,835	12,215	(380)			(380)		11,835		(915)	(915)		
30231G-10-2	Exxon Mobil Corp		06/10/2011	Various	1,675.000	136,228		114,300	122,476	(8,176)			(8,176)		114,300		21,928	21,928	1,435	
302563-10-1	FPIC Insurance Group Inc		07/12/2011	Merrill Lynch	500.000	20,880		12,575	18,480	(5,905)			(5,905)		12,575		8,304	8,304		
303726-10-3	Fairchild Semiconductor Corp		06/10/2011	Weeden & Co	1,600.000	28,802		21,631	24,976	(3,345)			(3,345)		21,631		7,172	7,172		
31428X-10-6	FedEx Corp		05/20/2011	Investment Technology	250.000	23,452		16,038	23,253	(7,215)			(7,215)		16,038		7,415	7,415	30	
31620M-10-6	Fidelity National Information		06/10/2011	Investment Technology	250.000	7,890		7,028	6,848	180			180		7,028		862	862	13	
316773-10-0	Fifth Third Bancorp		06/10/2011	Investment Technology	790.000	9,665		7,972	11,597	(3,626)			(3,626)		7,972		1,694	1,694	55	
31847R-10-2	First American Corp		07/28/2011	Various	1,080.000	17,176		19,859	16,135	3,724			3,724		19,859		(2,684)	(2,684)	149	
320517-10-5	First Horizon National Corp		01/03/2011	Cash Adjustment	0.000	1		1	1						1					
33582V-10-8	First Niagra Financial Group		06/10/2011	Various	440.000	6,159		5,285	6,151	(866)			(866)		5,285		874	874	114	
336901-10-3	1st Source Corp		06/10/2011	Weeden & Co	400.000	7,952		5,928	8,096	(2,168)			(2,168)		5,928		2,024	2,024	128	
337932-10-7	FirstEnergy Corp		05/20/2011	Various	230.000	10,292		10,684	8,515	2,169			2,169		10,684		(392)	(392)	253	
343412-10-2	Fluor Corp		06/10/2011	Various	1,305.000	93,110		59,306	86,469	(27,163)			(27,163)		59,306		33,804	33,804	197	
343498-10-1	Flowers Foods Inc		07/27/2011	Various	2,865.000	86,936		66,677	77,106	(10,429)			(10,429)		66,677		20,259	20,259	649	
343873-10-5	Flushing Financial Corp		06/10/2011	Weeden & Co	500.000	6,150		3,110	7,000	(3,890)			(3,890)		3,110		3,040	3,040	130	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
345370-86-0	Ford Motor Co		06/10/2011	Investment Technology	620.000	8,271		7,893	10,410	(2,517)			(2,517)		7,893		378	378		
346091-70-5	Forest Oil Corp		06/10/2011	Various	510.000	16,178		8,203	19,365	(11,162)			(11,162)		8,203		7,975	7,975		
346091-70-5	Forest Oil Corp		09/30/2011	Spin Off	0.000	3,973		3,973	8,783	(4,810)			(4,810)		3,973					
34964C-10-6	Fortune Brands Home & Security		06/10/2011	Investment Technology	170.000	10,727		7,242	10,243	(3,001)			(3,001)		7,242		3,485	3,485	65	
34964C-10-6	Fortune Brands Home & Security		10/04/2011	Spin Off	0.000	342		342	471	(129)			(129)		342					
35671D-85-7	Freeport McMoran Copper		05/20/2011	Investment Technology	180.000	17,413		11,147	21,616	(10,469)			(10,469)		11,147		6,266	6,266	225	
369550-10-8	General Dynamics Corp		05/20/2011	Investment Technology	340.000	24,826		25,729	24,126	1,603			1,603		25,729		(903)	(903)	303	
369604-10-3	General Electric		06/10/2011	Investment Technology	600.000	10,986		9,720	10,974	(1,254)			(1,254)		9,720		1,266	1,266	168	
370023-10-3	General Growth Properties Inc		02/23/2011	Various	3.000	47		4	47	(43)			(43)		4		43	43		
370334-10-4	General Mills		09/30/2011	Various	935.000	35,875		26,886	33,277	(6,391)			(6,391)		26,886		8,989	8,989	676	
371532-10-2	Genesco Inc		10/20/2011	Various	700.000	38,280		13,264	26,243	(12,979)			(12,979)		13,264		25,017	25,017		
37244E-10-7	Genon Energy Inc		10/14/2011	Various	3,685.000	12,193		14,750	14,040	710			710		14,750		(2,557)	(2,557)		
372917-10-4	Genzyme Corp		04/01/2011	Citigroup Global	270.000	20,528		15,919	19,224	(3,305)			(3,305)		15,919		4,609	4,609		
375558-10-3	Gilead Sciences Inc		06/10/2011	Investment Technology	380.000	15,283		15,386	13,771	1,615			1,615		15,386		(103)	(103)		
38141G-10-4	Goldman Sachs Group Inc		05/20/2011	Investment Technology	120.000	16,201		18,270	20,179	(1,909)			(1,909)		18,270		(2,069)	(2,069)	42	
38259P-50-8	Google Inc CL A		06/10/2011	Investment Technology	20.000	10,188		6,961	11,879	(4,918)			(4,918)		6,961		3,227	3,227		
39153L-10-6	Greatbatch Inc		06/10/2011	Investment Technology	320.000	8,858		7,165	7,728	(563)			(563)		7,165		1,692	1,692		
406216-10-1	Halliburton Co		05/20/2011	Investment Technology	440.000	20,754		13,781	17,965	(4,184)			(4,184)		13,781		6,974	6,974	40	
412824-10-4	Harleysville Group Inc		12/19/2011	Various	500.000	23,894		15,828	18,370	(2,542)			(2,542)		15,828		8,066	8,066	402	
427096-50-8	Hercules Tech Growth Cap Inc		11/03/2011	Various	2,800.000	28,686		14,338	29,008	(14,670)			(14,670)		14,338		14,348	14,348	1,276	
42809H-10-7	Hess Corp		06/10/2011	Investment Technology	140.000	10,197		7,967	10,716	(2,748)			(2,748)		7,967		2,230	2,230	28	
428236-10-3	Hewlett Packard Co		06/10/2011	Investment Technology	330.000	11,626		14,152	13,893	259			259		14,152		(2,526)	(2,526)	26	
431571-10-8	Hillenbrand Inc		06/10/2011	Various	1,010.000	22,476		20,828	21,018	(190)			(190)		20,828		1,648	1,648	192	
437076-10-2	Home Depot Inc		06/10/2011	Investment Technology	740.000	26,761		17,035	25,944	(8,910)			(8,910)		17,035		9,726	9,726	185	
440327-10-4	Horace Mann Educators Corp		06/10/2011	Various	2,010.000	33,093		21,289	36,260	(14,972)			(14,972)		21,289		11,804	11,804	263	
440543-10-6	Hornbeck Offshore Services		02/25/2011	Various	1,145.000	30,427		17,628	23,908	(6,279)			(6,279)		17,628		12,799	12,799		
44106M-10-2	Hospitality Properties Trust		06/10/2011	Weeden & Co	400.000	9,152		4,860	9,216	(4,356)			(4,356)		4,860		4,292	4,292	360	
443320-10-6	Hub Group Inc CL A		06/10/2011	Various	410.000	14,556		7,017	14,407	(7,391)			(7,391)		7,017		7,540	7,540		
446150-10-4	Huntington Bancshares		06/10/2011	Various	2,445.000	15,586		4,486	16,797	(12,311)			(12,311)		4,486		11,100	11,100	49	
450911-20-1	ITT Corp		11/01/2011	Spin Off	0.000	9,491		9,491	7,603	1,888			1,888		9,491					
450911-20-1	ITT Corp		11/01/2011	Rev Stock Split	90.000														90	
452308-10-9	Illinois Tool Works		06/10/2011	Various	990.000	55,829		51,079	52,866	(1,787)			(1,787)		51,079		4,750	4,750	673	
457153-10-4	Ingram Micro Inc CL A		06/10/2011	Weeden & Co	800.000	13,600		9,869	15,272	(5,403)			(5,403)		9,869		3,731	3,731		
458118-10-6	Integrated Device Technology		06/10/2011	Weeden & Co	4,100.000	31,691		21,903	27,306	(5,403)			(5,403)		21,903		9,788	9,788		
458140-10-0	Intel Corp		06/10/2011	Investment Technology	1,630.000	36,939		23,896	34,279	(10,383)			(10,383)		23,896		13,043	13,043	591	
459044-10-3	International Bancshares Corp		06/10/2011	Weeden & Co	500.000	7,950		8,291	10,015	(1,724)			(1,724)		8,291		(342)	(342)	95	
459200-10-1	IBM Corp		06/10/2011	Various	260.000	42,292		33,647	38,158	(4,510)			(4,510)		33,647		8,645	8,645	289	
460321-20-1	International Shipholding Corp		06/10/2011	Weeden & Co	100.000	2,007		1,985	2,540	(555)			(555)		1,985		22	22	75	
46625H-10-0	J P Morgan Chase & Co		09/23/2011	Various	4,123.000	133,613		181,204	174,898	6,306			6,306		181,204		(47,590)	(47,590)	2,009	
478160-10-4	Johnson & Johnson		09/30/2011	Various	1,505.000	99,120		93,666	93,084	582			582		93,666		5,453	5,453	1,525	
48203R-10-4	Juniper Networks Inc		06/10/2011	Investment Technology	280.000	8,613		7,330	10,338	(3,008)			(3,008)		7,330		1,283	1,283		
482480-10-0	KLA-Tencor Corp		02/11/2011	Various	6,740.000	300,929		200,323	260,434	(60,111)			(60,111)		200,323		100,607	100,607		
482686-10-2	K-Swiss Inc		06/10/2011	Various	1,275.000	12,877		11,084	15,899	(4,815)			(4,815)		11,084		1,793	1,793		
486587-10-8	Kaydon Corp		06/10/2011	Various	255.000	9,313		7,078	10,384	(3,306)			(3,306)		7,078		2,235	2,235	112	
494368-10-3	Kimberly Clark		09/30/2011	Various	815.000	54,287		55,480	51,378	4,102			4,102		55,480		(1,193)	(1,193)	1,406	
494580-10-3	Kindred Healthcare Inc		06/10/2011	Weeden & Co	400.000	9,300		5,736	7,348	(1,612)			(1,612)		5,736		3,564	3,564		
49460W-20-8	Kinetic Concepts Inc		11/07/2011	Various	2,365.000	131,999		73,811	99,046	(25,235)			(25,235)		73,811		58,188	58,188		
495582-10-8	King Pharmaceuticals Inc		01/28/2011	Various	7,735.000	109,463		77,336	108,677	(31,341)			(31,341)		77,336		32,127	32,127		
500255-10-4	Kohl's Corp		05/20/2011	Investment Technology	340.000	18,577		15,074	18,476	(3,402)			(3,402)		15,074		3,503	3,503	85	
53219L-10-9	LifePoint Hospitals Inc		06/10/2011	Various	785.000	30,978		16,281	28,849	(12,567)			(12,567)		16,281		14,697	14,697		
532457-10-8	Eli Lilly and Co		06/10/2011	Investment Technology	350.000	12,960		12,499	12,264	235			235		12,499		462	462	343	
535678-10-6	Linear Technology		06/10/2011	Various	205.000	6,594		6,272	7,091	(819)			(819)		6,272		323	323	98	
53635B-10-7	Liquidity Services Inc		12/07/2011	Various	605.000	17,417		6,608	8,500	(1,892)			(1,892)		6,608		10,809	10,809		
539830-10-9	Lockheed Martin Corp		06/10/2011	Investment Technology	100.000	7,729		6,991	6,991						6,991		738	738	150	
540424-10-8	Loews Corp		07/29/2011	Citigroup Global	260.000	10,400		10,958	10,117	841			841		10,958		(558)	(558)	33	
544147-10-1	Lorillard Inc		06/10/2011	Investment Technology	90.000	8,985		6,182	7,385	(1,204)			(1,204)		6,182		2,804	2,804	234	
548661-10-7	Lowe's Cos Inc		06/10/2011	Investment Technology	720.000	16,012		17,887	18,058	(171)			(171)		17,887		(1,874)	(1,874)	158	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
565849-10-6	Marathon Oil Corp		06/10/2011	Investment Technology	240.000	12,057		6,310	8,887	(2,578)			(2,578)		6,310		5,748	5,748	120	
565849-10-6	Marathon Oil Corp		06/27/2011	Spin Off	0.000	5,870		5,870	7,346	(1,476)			(1,476)		5,870					
571748-10-2	Marsh & Mclennan Cos Inc		06/10/2011	Various	1,545.000	46,918		32,555	42,240	(9,686)			(9,686)		32,555		14,364	14,364	427	
571837-10-3	Marshall & Ilsley		07/06/2011	Tax Free Exchange	200.000	1,090		1,090	1,384	(294)			(294)		1,090				4	
571903-20-2	Marriott International CL A		11/22/2011	Spin Off	0.000	330		330	535	(205)			(205)		330					
576206-10-6	Massey Energy Co		06/02/2011	Tax Free Exchange	60.000	2,525		607	3,219	(2,612)			(2,612)		607		1,918	1,918	4	
57685L-10-5	Matrixx Initiatives Inc		02/22/2011	Various	800.000	6,920		3,384	6,768	(3,384)			(3,384)		3,384		3,536	3,536		
579064-10-6	McAfee Inc		03/01/2011	Corp Reorg/Merger	150.000	7,200		6,563	6,947	(384)			(384)		6,563		638	638		
580135-10-1	McDonalds Corp		09/30/2011	Various	880.000	73,733		40,131	67,549	(27,418)			(27,418)		40,131		33,602	33,602	1,089	
58155Q-10-3	McKesson HBOC Inc		05/20/2011	Investment Technology	250.000	21,265		15,729	17,595	(1,866)			(1,866)		15,729		5,536	5,536	90	
582839-10-6	Mead Johnson Nutrition Co		05/20/2011	Investment Technology	340.000	22,878		14,886	21,165	(6,279)			(6,279)		14,886		7,992	7,992	165	
58405U-10-2	Medco Health Solutions Inc		06/10/2011	Various	210.000	11,767		13,232	12,867	365			365		13,232		(1,465)	(1,465)		
585055-10-6	Medtronic Inc		06/10/2011	Various	2,045.000	85,259		75,849	75,849						75,849		9,410	9,410	920	
58933Y-10-5	Merck & Co Inc		06/10/2011	Various	1,135.000	41,064		37,869	40,905	(3,036)			(3,036)		37,869		3,195	3,195	863	
594918-10-4	Microsoft Corp		09/30/2011	Various	3,200.000	81,191		84,783	89,344	(4,561)			(4,561)		84,783		(3,592)	(3,592)	1,229	
59522J-10-3	Mid-America Apartment Comm Inc		06/10/2011	Various	235.000	15,161		7,061	14,920	(7,859)			(7,859)		7,061		8,100	8,100	238	
61166W-10-1	Monsanto Co		06/10/2011	Investment Technology	240.000	16,502		17,338	16,714	624			624		17,338		(836)	(836)	134	
617446-44-8	Morgan Stanley		03/28/2011	Citigroup Global	120.000	3,268		2,760	3,265	(505)			(505)		2,760		508	508	6	
620076-10-9	Motorola Solutions Inc		01/04/2011	Spin Off	0.000	3,496		3,496	7,038	(3,542)			(3,542)		3,496					
620076-10-9	Motorola Solutions Inc		01/04/2011	Tax Free Exchange	1,870.000	4,929		4,929	9,923	(4,994)			(4,994)		4,929					
62855J-10-4	Myriad Genetics Inc		06/10/2011	Various	1,245.000	28,534		28,934	28,436	498			498		28,934		(400)	(400)		
629377-50-8	NRG Energy Inc		06/10/2011	Investment Technology	290.000	6,896		6,641	5,667	974			974		6,641		255	255		
637138-10-8	National Penn Bancshares Inc		06/10/2011	Various	1,325.000	9,746		7,164	10,640	(3,476)			(3,476)		7,164		2,582	2,582	21	
637640-10-3	National Semiconductor Corp		09/27/2011	Corp Reorg/Merger	220.000	5,500		2,259	3,027	(768)			(768)		2,259		3,241	3,241	44	
64031N-10-8	Nelnet Inc CL A		06/10/2011	Weeden & Co	1,000.000	20,823		8,732	23,690	(14,958)			(14,958)		8,732		12,091	12,091	110	
65248E-10-4	News Corp CL A		06/10/2011	Investment Technology	750.000	12,270		6,818	10,920	(4,103)			(4,103)		6,818		5,452	5,452	56	
655844-10-8	Norfolk Southern Corp		05/20/2011	Investment Technology	200.000	14,450		10,874	12,564	(1,691)			(1,691)		10,874		3,576	3,576	160	
665859-10-4	Northern Trust Corp		05/20/2011	Investment Technology	60.000	2,935		3,827	3,325	502			502		3,827		(892)	(892)	34	
666807-10-2	Northrop Grumman Corp		03/31/2011	Spin Off	0.000	1,709		1,709	1,984	(275)			(275)		1,709					
668074-30-5	NorthWestern Corp		06/06/2011	Various	1,100.000	35,486		23,793	31,713	(7,920)			(7,920)		23,793		11,693	11,693	396	
670006-10-5	Novell Inc		04/28/2011	Corp Reorg/Merger	310.000	1,891		1,321	1,835	(515)			(515)		1,321		570	570		
670346-10-5	Nucor Corp		05/20/2011	Investment Technology	290.000	12,119		11,204	12,708	(1,504)			(1,504)		11,204		915	915	210	
67066G-10-4	NVIDIA Corp		06/10/2011	Investment Technology	40.000	684		394	616	(222)			(222)		394		290	290		
674599-10-5	Occidental Petroleum Corp		11/08/2011	Various	1,865.000	189,583		132,844	182,957	(50,112)			(50,112)		132,844		56,739	56,739	2,912	
680223-10-4	Old Republic Intl Corp		12/06/2011	Various	4,890.000	54,985		48,166	66,651	(18,484)			(18,484)		48,166		6,819	6,819	1,945	
68389X-10-5	Oracle Corp		06/10/2011	Investment Technology	520.000	16,192		11,541	16,276	(4,735)			(4,735)		11,541		4,651	4,651	57	
690368-10-5	Overseas Shipholding Group Inc		01/28/2011	Various	1,100.000	36,919		25,003	38,962	(13,959)			(13,959)		25,003		11,916	11,916		
691497-30-9	Oxford Industries Inc		04/27/2011	Various	1,400.000	46,873		8,454	35,854	(27,400)			(27,400)		8,454		38,419	38,419	245	
693320-20-2	PHH Corp		06/10/2011	Weeden & Co	600.000	12,396		13,778	13,890	(112)			(112)		13,778		(1,382)	(1,382)		
693475-10-5	PNC Financial Services Grp		06/10/2011	Various	710.000	42,046		39,113	43,111	(3,998)			(3,998)		39,113		2,933	2,933	320	
693718-10-8	PACCAR Inc		06/10/2011	Investment Technology	120.000	5,492		3,091	6,890	(3,799)			(3,799)		3,091		2,400	2,400	29	
69888P-10-6	Par Pharmaceutical Cos Inc		06/10/2011	Weeden & Co	700.000	22,734		15,225	26,957	(11,732)			(11,732)		15,225		7,509	7,509		
700658-10-7	Park National Corp		06/10/2011	Weeden & Co	60.000	3,754		3,346	4,360	(1,015)			(1,015)		3,346		408	408	113	
701094-10-4	Parker-Hannifin		06/10/2011	Various	345.000	29,877		15,472	29,774	(14,302)			(14,302)		15,472		14,405	14,405	238	
713448-10-8	Pepsico Inc		06/10/2011	Various	1,270.000	89,841		61,386	82,969	(21,583)			(21,583)		61,386		28,455	28,455	1,441	
717081-10-3	Pfizer Inc		06/10/2011	Various	5,180.000	107,371		89,893	90,702	(809)			(809)		89,893		17,478	17,478	2,072	
71714F-10-4	PharMerica Corp		05/20/2011	Weeden & Co	4,200.000	50,236		38,592	48,090	(9,498)			(9,498)		38,592		11,644	11,644		
718172-10-9	Philip Morris Intl Inc		05/20/2011	Investment Technology	540.000	37,896		27,362	31,606	(4,244)			(4,244)		27,362		10,535	10,535	691	
740585-10-4	Premiere Global Services Inc		03/21/2011	Weeden & Co	41.000	291		318	279	39			39		318		(27)	(27)		
742718-10-9	Procter & Gamble Co		09/30/2011	Various	725.000	46,808		34,248	46,639	(12,391)			(12,391)		34,248		12,560	12,560	887	
742962-10-3	PrivateBancorp Inc		07/01/2011	Various	3,100.000	45,904		45,129	44,578	551			551		45,129		774	774	41	
743410-10-2	ProLogis Trust		06/03/2011	Tax Free Exchange	540.000	4,670		4,670	7,798	(3,127)			(3,127)		4,670				122	
744320-10-2	Prudential Financial Inc		06/10/2011	Various	555.000	34,596		27,172	32,584	(5,412)			(5,412)		27,172		7,424	7,424		
744573-10-6	Public Service Enterprise Grp		08/31/2011	Citigroup Global	270.000	9,110		7,957	8,589	(632)			(632)		7,957		1,153	1,153	185	
747277-10-1	QLogic Corp		02/23/2011	Investment Technology	150.000	2,625		2,561	2,553	8			8		2,561		65	65		
747525-10-3	QUALCOMM Inc		05/20/2011	Investment Technology	650.000	37,283		27,852	32,169	(4,317)			(4,317)		27,852		9,431	9,431	124	
74834L-10-0	Quest Diagnostics Inc		06/10/2011	Various	720.000	41,899		41,930	38,858	3,072			3,072		41,930		(32)	(32)	144	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
749121-10-9	Qwest Communications Intl Inc		04/01/2011	Tax Free Exchange	1,980.000	9,806		9,806	15,068	(5,262)			(5,262)		9,806				158	
749941-10-0	RF Micro Devices Inc		05/20/2011	Weeden & Co	8,000.000	47,583		34,814	58,800	(23,987)			(23,987)		34,814		12,769	12,769		
751028-10-1	Ralcorp Holdings Inc		12/23/2011	Various	750.000	62,134		45,117	48,758	(3,640)			(3,640)		45,117		17,017	17,017		
755111-50-7	Raytheon Co		08/08/2011	Various	3,230.000	133,496		160,851	149,678	11,172			11,172		160,851		(27,354)	(27,354)	3,836	
758075-40-2	Redwood Trust Inc		06/10/2011	Various	650.000	9,948		11,960	9,705	2,255			2,255		11,960		(2,012)	(2,012)	261	
760759-10-0	Republic Services Inc		06/10/2011	Investment Technology	310.000	9,256		9,528	9,257	271			271		9,528		(272)	(272)	124	
781182-10-0	Ruby Tuesday Inc		06/10/2011	Weeden & Co	600.000	6,324		1,909	7,836	(5,927)			(5,927)		1,909		4,414	4,414		
781258-10-8	Ruddick Corp		06/10/2011	Various	320.000	12,712		7,482	11,789	(4,307)			(4,307)		7,482		5,230	5,230	96	
78503N-10-7	SWS Group Inc		05/20/2011	Weeden & Co	1,500.000	9,315		10,813	7,575	3,238			3,238		10,813		(1,498)	(1,498)	30	
78709Y-10-5	Saia Inc		06/10/2011	Various	1,045.000	15,885		12,788	17,337	(4,548)			(4,548)		12,788		3,097	3,097		
79466L-30-2	Salesforce.com Inc		06/10/2011	Investment Technology	50.000	7,014		5,718	6,600	(882)			(882)		5,718		1,296	1,296		
80004C-10-1	SanDisk Corp		06/10/2011	Various	150.000	6,406		3,003	7,479	(4,476)			(4,476)		3,003		3,403	3,403		
806857-10-8	Schlumberger Ltd		06/10/2011	Investment Technology	100.000	8,365		3,900	8,350	(4,450)			(4,450)		3,900		4,464	4,464	71	
807066-10-5	Scholastic Corp		06/10/2011	Weeden & Co	300.000	7,509		9,070	8,862	208			208		9,070		(1,561)	(1,561)	60	
811904-10-1	SEACOR Holdings Inc		03/21/2011	Weeden & Co	500.000	47,249		29,467	50,545	(21,078)			(21,078)		29,467		17,782	17,782		
817070-50-1	Seneca Foods Corp CL A		07/29/2011	Various	1,200.000	31,567		37,891	32,376	5,515			5,515		37,891		(6,324)	(6,324)		
82620P-10-2	Sierra Bancorp		06/10/2011	Weeden & Co	1,100.000	11,903		10,685	11,803	(1,118)			(1,118)		10,685		1,218	1,218	132	
828806-10-9	Simon Property Group Inc		06/10/2011	Investment Technology	100.000	11,088		8,887	9,949	(1,062)			(1,062)		8,887		2,201	2,201	160	
833551-10-4	Snyders-Lance Inc		12/23/2011	Various	1,845.000	38,447		39,963	43,247	(3,283)			(3,283)		39,963		(1,517)	(1,517)	840	
84470P-10-9	Southside Bancshares Inc		06/10/2011	Weeden & Co	261.000	5,258		4,576	5,497	(921)			(921)		4,576		682	682	89	
844895-10-2	Southwest Gas Corp		03/21/2011	Weeden & Co	500.000	19,295		10,469	18,335	(7,866)			(7,866)		10,469		8,826	8,826	125	
845467-10-9	Southwestern Energy Co		06/10/2011	Various	410.000	17,392		12,132	15,346	(3,215)			(3,215)		12,132		5,260	5,260		
85254C-30-5	Stage Stores Inc		06/10/2011	Weeden & Co	400.000	6,062		4,086	6,936	(2,850)			(2,850)		4,086		1,975	1,975	45	
852891-10-0	Stancorp Financial Group		03/21/2011	Weeden & Co	400.000	18,384		9,126	18,056	(8,930)			(8,930)		9,126		9,258	9,258		
854231-10-7	Standex International Corp		06/10/2011	Weeden & Co	300.000	9,345		6,145	8,973	(2,828)			(2,828)		6,145		3,200	3,200	36	
857477-10-3	State Street Corp		06/10/2011	Investment Technology	280.000	11,956		12,975	12,975						12,975		(1,019)	(1,019)	53	
859152-10-0	STERIS Corp		06/10/2011	Various	610.000	21,661		13,729	22,241	(8,512)			(8,512)		13,729		7,933	7,933	97	
859158-10-7	Sterling Bancorp		06/10/2011	Various	870.000	8,142		7,787	9,109	(1,322)			(1,322)		7,787		355	355	78	
871829-10-7	Sysco Corp		06/10/2011	Citigroup Global	465.000	14,178		15,335	13,671	1,664			1,664		15,335		(1,158)	(1,158)	242	
874083-10-8	TAL International Group Inc		06/10/2011	Weeden & Co	600.000	19,946		18,151	18,522	(371)			(371)		18,151		1,794	1,794	370	
87612E-10-6	Target Corp		05/20/2011	Investment Technology	410.000	20,368		21,279	24,653	(3,374)			(3,374)		21,279		(911)	(911)	205	
878237-10-6	Tech Data Corp		06/10/2011	Weeden & Co	300.000	15,180		6,509	13,206	(6,698)			(6,698)		6,509		8,671	8,671		
879939-10-6	Teletech Holdings Inc		01/31/2011	Investment Technology	1,800.000	38,884		19,950	37,062	(17,112)			(17,112)		19,950		18,934	18,934		
881609-10-1	Tesoro Petroleum Corp		06/10/2011	Weeden & Co	1,300.000	31,991		20,237	24,102	(3,865)			(3,865)		20,237		11,755	11,755		
882508-10-4	Texas Instruments Inc		06/10/2011	Investment Technology	410.000	13,177		6,769	13,325	(6,556)			(6,556)		6,769		6,408	6,408	107	
883556-10-2	Thermo Fisher Scientific Inc		06/10/2011	Investment Technology	150.000	9,424		8,208	8,304	(96)			(96)		8,208		1,216	1,216		
88579Y-10-1	3M Co		06/10/2011	Various	520.000	48,052		43,532	44,876	(1,344)			(1,344)		43,532		4,520	4,520	572	
887317-30-3	Time Warner Inc		05/20/2011	Investment Technology	610.000	22,435		17,147	19,624	(2,477)			(2,477)		17,147		5,289	5,289	143	
88732J-20-7	Time Warner Cable		03/28/2011	Citigroup Global	60.000	4,214		1,885	3,962	(2,077)			(2,077)		1,885		2,329	2,329	29	
891092-10-8	Toro Co		06/10/2011	Various	110.000	6,832		2,644	6,780	(4,136)			(4,136)		2,644		4,188	4,188	35	
89417E-10-9	Travelers Cos Inc		06/10/2011	Various	1,010.000	61,891		41,164	56,267	(15,103)			(15,103)		41,164		20,727	20,727	491	
896522-10-9	Trinity Industries Inc		06/10/2011	Various	665.000	21,266		6,196	17,696	(11,499)			(11,499)		6,196		15,070	15,070	86	
902681-10-5	UGI Corp		06/10/2011	Various	790.000	25,152		18,441	24,948	(6,508)			(6,508)		18,441		6,712	6,712	395	
902973-30-4	US Bancorp		09/30/2011	Various	1,125.000	27,002		25,324	30,341	(5,018)			(5,018)		25,324		1,678	1,678	334	
90333E-10-8	USEC Inc		06/10/2011	Weeden & Co	3,100.000	10,726		14,560	18,662	(4,102)			(4,102)		14,560		(3,834)	(3,834)		
90341G-10-3	USA Mobility Inc		06/10/2011	Weeden & Co	900.000	13,782		8,384	15,993	(7,609)			(7,609)		8,384		5,398	5,398	450	
90341W-10-8	US Airways Group Inc		06/10/2011	Weeden & Co	1,400.000	11,947		15,455	14,014	1,441			1,441		15,455		(3,508)	(3,508)		
911312-10-6	United Parcel Service Inc		05/20/2011	Investment Technology	250.000	18,510		17,603	18,145	(543)			(543)		17,603		907	907	260	
913017-10-9	United Technologies		06/10/2011	Various	1,085.000	91,948		74,455	85,411	(10,956)			(10,956)		74,455		17,493	17,493	953	
91324P-10-2	UnitedHealth Group Inc		12/27/2011	Various	2,870.000	135,661		66,387	103,636	(37,249)			(37,249)		66,387		69,275	69,275	536	
913456-10-9	Universal Corp		05/20/2011	Weeden & Co	200.000	8,772		8,140	8,140						8,140		632	632	192	
92826C-83-9	Visa Inc CL A		06/10/2011	Investment Technology	90.000	6,898		8,005	6,334	1,670			1,670		8,005		(1,106)	(1,106)	27	
92924F-10-6	WGL Holdings Inc		03/09/2011	Various	910.000	35,103		29,965	32,551	(2,586)			(2,586)		29,965		5,139	5,139	344	
931142-10-3	Wal-Mart Stores Inc		06/22/2011	Various	4,330.000	230,353		221,137	233,517	(12,380)			(12,380)		221,137		9,217	9,217	4,471	
931422-10-9	Walgreen Co		05/20/2011	Investment Technology	530.000	23,510		13,075	20,649	(7,574)			(7,574)		13,075		10,435	10,435	186	
948849-10-4	Weis Markets Inc		06/10/2011	Weeden & Co	400.000	15,744		14,290	16,132	(1,842)			(1,842)		14,290		1,454	1,454	232	
94973V-10-7	Wellpoint Inc		05/20/2011	Investment Technology	200.000	16,104		9,354	11,372	(2,018)			(2,018)		9,354		6,750	6,750	50	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
949746-10-1	Wells Fargo & Co New		09/30/2011	Various	1,115.000	30,015		36,423	34,554	1,869			1,869		36,423		(6,408)	(6,408)	292	
962166-10-4	Weyerhaeuser Co		05/20/2011	Investment Technology	630.000	13,702		10,032	11,926	(1,894)			(1,894)		10,032		3,671	3,671	189	
966387-10-2	Whiting Petroleum Corp		06/10/2011	Various	325.000	41,778		8,693	38,087	(29,393)			(29,393)		8,693		33,085	33,085		
981419-10-4	World Acceptance Corp		06/10/2011	Weeden & Co	260.000	16,044		4,511	13,728	(9,217)			(9,217)		4,511		11,533	11,533		
988498-10-1	Yum Brands Inc		06/10/2011	Investment Technology	160.000	8,446		6,661	7,848	(1,187)			(1,187)		6,661		1,785	1,785	80	
98956P-10-2	Zimmer Holdings Inc		05/20/2011	Investment Technology	220.000	14,771		9,613	11,810	(2,197)			(2,197)		9,613		5,158	5,158		
G0450A-10-5	Arch Capital Group Ltd		08/31/2011	Various	668.000	65,955		50,532	58,847	(8,315)			(8,315)		50,532		15,423	15,423		
G39319-10-1	Global Indemnity PLC		05/20/2011	Weeden & Co	1,449.000	32,426		23,832	29,632	(5,800)			(5,800)		23,832		8,594	8,594		
H89128-10-4	Tyco International Ltd		06/10/2011	Investment Technology	330.000	15,335		12,698	13,675	(978)			(978)		12,698		2,637	2,637	161	
192448-10-8	Cogo Group Inc	F	08/03/2011	Investment Technology	3,000.000	13,809		20,410	26,550	(6,140)			(6,140)		20,410		(6,601)	(6,601)		
318672-10-2	First Bancorp Puerto Rico	R	01/01/2011	Tax Free Exchange	4,900.000	2,254		2,254	2,254						2,254					
68618W-10-0	Oriental Financial Group Inc	R	06/10/2011	Weeden & Co	1,100.000	12,871		13,127	13,739	(612)			(612)		13,127		(256)	(256)	99	
733174-10-6	Popular Inc	F	06/10/2011	Various	2,880.000	8,129		9,830	9,043	787			787		9,830		(1,701)	(1,701)		
G05384-10-5	Aspen Insurance Holdings Ltd	F	06/10/2011	Weeden & Co	100.000	2,631		2,216	2,862	(646)			(646)		2,216		415	415	30	
G0585R-10-6	Assured Guaranty Ltd	F	06/10/2011	Various	3,555.000	53,067		25,889	62,924	(37,035)			(37,035)		25,889		27,178	27,178	257	
G30397-10-6	Endurance Specialty Hlds Ltd	F	03/21/2011	Weeden & Co	100.000	4,712		2,489	4,607	(2,118)			(2,118)		2,489		2,223	2,223	30	
G39300-10-1	Global Sources Ltd	F	06/10/2011	Various	920.000	9,377		5,718	8,758	(3,040)			(3,040)		5,718		3,660	3,660		
G7127P-10-0	Platinum Underwriters Hld Ltd	F	06/10/2011	Weeden & Co	100.000	3,378		2,863	4,497	(1,635)			(1,635)		2,863		515	515	16	
H0023R-10-5	ACE Ltd	F	06/10/2011	Investment Technology	230.000	15,175		12,135	14,318	(2,183)			(2,183)		12,135		3,040	3,040	152	
H01531-10-4	Allied World Assurance Co	F	06/02/2011	Investment Technology	300.000	18,062		11,083	17,832	(6,749)			(6,749)		11,083		6,979	6,979		
P16994-13-2	Banco Latinoamericano de Expor	F	06/10/2011	Weeden & Co	600.000	10,064		6,081	11,076	(4,995)			(4,995)		6,081		3,983	3,983	240	
P8744Y-10-2	Steiner Leisure Ltd	F	06/10/2011	Various	840.000	39,329		20,987	39,228	(18,241)			(18,241)		20,987		18,342	18,342		
Y93691-10-6	Verigy Ltd	F	07/08/2011	Various	7,865.000	116,100		66,585	102,402	(35,818)			(35,818)		66,585		49,515	49,515		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,855,493	XXX	7,491,038	9,526,465	(2,035,427)			(2,035,427)		7,491,038		2,364,455	2,364,455	77,924	XXX
Common Stocks - Mutual Funds																				
29875E-10-0	American EuroPacific Growth Fd Cl F-2		08/23/2011	Fidelity Investments	26,789.000	1,000,000		1,032,195	1,107,191	(74,996)			(74,996)		1,032,195		(32,195)	(32,195)		
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund		06/10/2011	Investment Technology	1,200.000	208,659		184,891	197,616	(12,725)			(12,725)		184,891		23,768	23,768	1,079	
9299999. Subtotal - Common Stocks - Mutual Funds						1,208,659	XXX	1,217,086	1,304,807	(87,721)			(87,721)		1,217,086		(8,427)	(8,427)	1,079	XXX
9799997. Total - Common Stocks - Part 4						11,064,152	XXX	8,708,124	10,831,272	(2,123,148)			(2,123,148)		8,708,124		2,356,028	2,356,028	79,003	XXX
9799998. Total - Common Stocks - Part 5						573,607	XXX	576,137							576,137		(2,530)	(2,530)	3,049	XXX
9799999. Total - Common Stocks						11,637,759	XXX	9,284,261	10,831,272	(2,123,148)			(2,123,148)		9,284,261		2,353,498	2,353,498	82,052	XXX
9899999. Total - Preferred and Common Stocks						11,637,759	XXX	9,284,261	10,831,272	(2,123,148)			(2,123,148)		9,284,261		2,353,498	2,353,498	82,052	XXX
9999999 - Totals						84,290,639	XXX	81,093,942	55,480,860	(2,419,625)	(200,442)		(2,620,067)		80,360,998		3,929,641	3,929,641	1,401,016	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
3133XX-YX-9	Fed Home Loan Bank 1.875%06/21/13		05/25/2011	Jefferies & Co	06/07/2011	J P Morgan	2,000,000	2,050,900	2,054,320	2,050,087		(813)		(813)			4,233	4,233	17,396	16,146
3135G0-BR-3	Fed Natl Mtg Assn 0.500% 08/09/13		06/24/2011	Various	09/19/2011	J P Morgan	1,450,000	1,448,890	1,454,736	1,449,011		122		122			5,725	5,725	1,873	160
3135G0-CM-3	Fed Natl Mtg Assn 1.250% 09/28/16		09/23/2011	Jefferies & Co	09/27/2011	J P Morgan	350,000	350,739	348,775	350,738		(1)		(1)			(1,963)	(1,963)	474	450
31398A-5W-8	Fed Natl Mtg Assn 0.750% 12/18/13		01/10/2011	Barclays Capital	01/18/2011	Morgan Stanley	2,500,000	2,471,155	2,472,558	2,471,369		214		214			1,189	1,189	1,615	1,198
912810-FP-8	US Treasury Notes 5.375% 02/15/31		03/28/2011	Barclays Capital	05/23/2011	Goldman Sachs	950,000	1,090,834	1,129,457	1,090,113		(721)		(721)			39,345	39,345	13,824	5,924
912828-MF-4	US Treasury Notes TIPS 1.375%01/15/20		03/28/2011	Morgan Stanley	08/24/2011	Bank Of America	1,200,000	1,280,866	1,403,323	1,278,194		(2,672)		(2,672)			125,129	125,129	10,518	3,387
912828-NM-8	US Treasury Notes TIPS 1.250%07/15/20		03/14/2011	UBS Securities Inc	08/24/2011	BNP	750,000	785,633	862,345	784,232		(1,401)		(1,401)			78,113	78,113	5,926	1,539
912828-RC-6	US Treasury Notes 2.125% 08/15/21		08/24/2011	Goldman Sachs	09/27/2011	Various	3,360,000	3,339,538	3,392,975	3,339,626		88		88			53,348	53,348	6,014	1,940
0599999. Subtotal - Bonds - U.S. Governments							12,560,000	12,818,554	13,118,488	12,813,370		(5,185)		(5,185)			305,118	305,118	57,638	30,744
Bonds - U.S. Special Revenues																				
056559-AK-3	Badger Tob Asset Sec WI 6.125% 6/1/27		06/01/2011	Pershing	06/02/2011	Call 100.0000	215,000	227,631	215,000	227,631							(12,631)	(12,631)		37
312944-VQ-1	FHLMC Pool #A96023 4.000% 01/01/41		01/10/2011	Barclays Capital	12/01/2011	Paydown	343,151	341,730	343,151	343,151		1,421		1,421					9,743	458
3136A0-MB-0	Fed Natl Mtg Assn CMO 4.500% 06/25/36		07/07/2011	Jefferies & Co	09/27/2011	Suntrust Cap Mkts Inc	386,335	407,825	408,067	407,067		(758)		(758)			999	999	4,250	1,352
3136A0-MB-0	Fed Natl Mtg Assn CMO 4.500% 06/25/36		07/07/2011	Jefferies & Co	09/01/2011	Paydown	13,665	14,425	13,665	13,665		(760)		(760)					79	48
31397U-YR-4	Fed Natl Mtg Assn CMO 3.500% 12/25/20		07/05/2011	Keybanc Capital Mrkt	09/27/2011	Keybanc Capital Mrkt	1,383,077	1,450,718	1,440,993	1,437,534		(13,184)		(13,184)			3,460	3,460	11,833	941
31397U-YR-4	Fed Natl Mtg Assn CMO 3.500%12/25/20		07/05/2011	Keybanc Capital Mrkt	09/01/2011	Paydown	79,396	83,279	79,396	79,396		(3,883)		(3,883)					357	54
31417Y-WJ-2	FNMA Pool #MA0648 3.500% 02/01/26		01/10/2011	Barclays Capital	10/26/2011	Various	8,658,251	8,729,952	8,925,100	8,726,539		(3,413)		(3,413)			198,561	198,561	220,582	15,152
31417Y-WJ-2	FNMA Pool #MA0648 3.500% 02/01/26		01/10/2011	Barclays Capital	10/01/2011	Paydown	591,749	596,650	591,749	591,749		(4,900)		(4,900)					9,738	1,036
3199999. Subtotal - Bonds - U.S. Special Revenues							11,670,624	11,852,210	12,017,121	11,826,732		(25,478)		(25,478)			190,389	190,389	256,582	19,077
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
14041N-BG-5	Cap One Multi-Asst Tr 0.495% 12/15/16		03/15/2011	Barclays Capital	06/08/2011	Nomura Sec Intl	500,000	498,242	499,785	498,417		175		175			1,368	1,368	543	19
14041N-BN-0	Cap One Multi-Asst Tr 0.505% 3/15/17		03/21/2011	Barclays Capital	06/08/2011	Nomura Sec Intl	500,000	498,262	499,727	498,409		147		147			1,318	1,318	556	59
191216-AS-9	Coca Cola Co 144A 1.800% 09/01/16		08/22/2011	Taxable Exchange	12/14/2011	Tax Free Exchange	1,250,000	1,256,800	1,256,388	1,256,388		(412)		(412)					7,750	563
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,250,000	2,253,304	2,255,899	2,253,214		(90)		(90)			2,686	2,686	8,849	641
8399998. Total - Bonds							26,480,624	26,924,068	27,391,508	26,893,315		(30,753)		(30,753)			498,193	498,193	323,070	50,462
8999998. Total - Preferred Stocks																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00752H-10-2	Advanced Battery Tech Inc		02/08/2011	Various	05/20/2011	Weeden & Co	12,700.000	48,030	29,169	48,030							(18,860)	(18,860)		
017175-10-0	Alleghany Corp		04/01/2011	Stock Dividend	06/10/2011	Various	1.000													
026874-15-6	American Intl Group Inc		01/20/2011	Spin Off	02/24/2011	Corp Reorg/Merger	85.000	655	1,353	655							697	697		
037833-10-0	Apple Computer Inc		03/28/2011	Citigroup Global	05/20/2011	Investment Technology	40.000	14,124	13,409	14,124							(715)	(715)		
04621X-10-8	Assurant Inc		08/10/2011	Various	11/11/2011	Merrill Lynch	975.000	36,025	37,518	36,025							1,492	1,492	400	
054937-10-7	BB&T Corp		03/28/2011	Citigroup Global	06/10/2011	Investment Technology	30.000	823	775	823							(48)	(48)	5	
063671-10-1	Bank Of Montreal		07/06/2011	Tax Free Exchange	07/06/2011	Cash Adjustment	0.000	6	9	6							3	3		
064058-10-0	Bank of NY Mellon Corp		05/20/2011	Weeden & Co	08/08/2011	Barclays Capital	194.000	5,504	4,267	5,504							(1,237)	(1,237)	25	
144577-10-3	Carrizo Oil & Gas Inc		02/01/2011	Various	06/10/2011	Various	510.000	16,914	18,096	16,914							1,182	1,182		
156700-10-6	CenturyLink Inc		04/01/2011	Tax Free Exchange	05/20/2011	Investment Technology	213.000	4,902	9,199	4,902							4,296	4,296		
156700-10-6	CenturyLink Inc		04/01/2011	Tax Free Exchange	04/01/2011	Cash Adjustment	0.000	21	19	21							(2)	(2)		
166764-10-0	Chevron Corp		02/23/2011	Investment Technology	06/10/2011	Investment Technology	10.000	1,028	997	1,028							(31)	(31)	8	
29266R-10-8	Energizer Holdings Inc		08/19/2011	Investment Technology	09/07/2011	Merrill Lynch	305.000	21,323	22,127	21,323							804	804		
302520-10-1	FNB Corp		09/30/2011	Weeden & Co	12/21/2011	Various	2,500.000	21,450	27,631	21,450							6,181	6,181	300	
315405-10-0	Ferro Corp		01/20/2011	Investment Technology	06/10/2011	Weeden & Co	900.000	13,680	12,438	13,680							(1,243)	(1,243)		
337932-10-7	FirstEnergy Corp		02/11/2011	Tax Free Exchange	05/20/2011	Investment Technology	100.000	3,476	4,477	3,476							1,002	1,002	57	
343498-10-1	Flowers Foods Inc		06/29/2011	Stock Split	07/27/2011	Corp Reorg/Merger	0.000													
346091-70-5	Forest Oil Corp		09/30/2011	Various	09/30/2011	Spin Off	0.000	834	834	834										
35671D-85-7	Freeport McMoran Copper		02/02/2011	Stock Split	05/20/2011	Investment Technology	180.000												135	
370023-10-3	General Growth Properties Inc		01/03/2011	Stock Dividend	02/23/2011	Various	0.000													
404132-10-2	HCC Insurance Holdings Inc		01/28/2011	Instinet	06/10/2011	Various	360.000	10,898	11,377	10,898							480	480	32	
45031U-10-1	IStar Financial Inc		05/03/2011	Various	06/10/2011	Investment Technology	1,080.000	10,154	8,536	10,154							(1,618)	(1,618)		
459200-10-1	IBM Corp		02/11/2011	Macquarie Securities	09/30/2011	Various	395.000	64,831	67,827	64,831							2,996	2,996	424	
482480-10-0	KLA-Tencor Corp		09/08/2011	Direct Access	10/14/2011	Citigroup Global	10.000	350	438	350							88	88		
489170-10-0	Kennametal Inc		03/14/2011	BNY Convergex	06/10/2011	Various	805.000	30,587	31,521	30,587							933	933	70	
54222A-10-6	Lone Pine Resources Inc		09/30/2011	Spin Off	09/30/2011	Cash Adjustment	1.000	7	6	7							(1)	(1)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
576206-10-6	Massey Energy Co		02/23/2011	Investment Technology	06/02/2011	Tax Free Exchange	60.000	3,728	2,525	3,728							(1,203)	(1,203)	4	
577081-10-2	Mattel Inc		03/23/2011	Various	09/30/2011	Various	680.000	16,690	17,598	16,690							909	909	238	
580135-10-1	McDonalds Corp		02/23/2011	Investment Technology	05/20/2011	Investment Technology	200.000	15,066	16,464	15,066							1,398	1,398	122	
592142-10-3	Metro Health Networks Inc		10/05/2011	Taxable Exchange	12/16/2011	Investment Technology	91.000	413	706	413							293	293		
592142-10-3	Metro Health Networks Inc		10/05/2011	Taxable Exchange	10/05/2011	Cash Adjustment	0.000													
620076-30-7	Motorola Solutions Inc		01/04/2011	Tax Free Exchange	01/19/2011	Corp Reorg/Merger	0.000	3	5	3							3	3		
620097-10-5	Motorola Mobility Holdings Inc		01/04/2011	Spin Off	01/19/2011	Corp Reorg/Merger	1.000	11	25	11							14	14		
640079-10-9	Neenah Paper Inc		01/14/2011	Various	06/10/2011	Weeden & Co	1,500.000	29,300	30,878	29,300							1,578	1,578	253	
67066G-10-4	NVIDIA Corp		02/23/2011	Investment Technology	06/10/2011	Investment Technology	240.000	5,359	4,104	5,359							(1,255)	(1,255)		
693506-10-7	PPG Industries		02/10/2011	Merrill Lynch	06/10/2011	Various	165.000	14,408	14,161	14,408							(247)	(247)	185	
736508-84-7	Portland Gen Electric Co		01/21/2011	Various	06/10/2011	Weeden & Co	1,100.000	24,229	27,241	24,229							3,013	3,013	182	
74340W-10-3	ProLogis Inc		06/03/2011	Tax Free Exchange	06/03/2011	Cash Adjustment	0.000	2	2	2										
744320-10-2	Prudential Financial Inc		02/23/2011	Investment Technology	05/20/2011	Investment Technology	10.000	643	636	643							(7)	(7)		
755111-50-7	Raytheon Co		05/20/2011	Weeden & Co	08/08/2011	Merrill Lynch	350.000	17,353	13,915	17,353							(3,438)	(3,438)	151	
761624-10-5	REX American Resources Corp		05/17/2011	Investment Technology	08/02/2011	Merrill Lynch	50.000	817	891	817							74	74		
829226-10-9	Sinclair Broadcast Group-A		01/19/2011	Investment Technology	06/10/2011	Weeden & Co	800.000	6,381	7,392	6,381							1,011	1,011	192	
84470P-10-9	Southside Bancshares Inc		04/18/2011	Stock Dividend	06/10/2011	Weeden & Co	13.000												2	
844741-10-8	Southwest Airlines Co		05/03/2011	Tax Free Exchange	06/10/2011	Investment Technology	575.000	8,479	6,662	8,479							(1,817)	(1,817)	1	
844741-10-8	Southwest Airlines Co		05/03/2011	Tax Free Exchange	05/03/2011	Cash Adjustment	0.000	2	2	2										
880349-10-5	Tenneco Inc		05/04/2011	Cantor Fitzgerald & Co	06/10/2011	Investment Technology	225.000	9,776	8,875	9,776							(901)	(901)		
88732J-20-7	Time Warner Cable		02/23/2011	Investment Technology	03/28/2011	Citigroup Global	10.000	697	702	697							5	5	5	
891777-10-4	Tower Group Inc		01/26/2011	Various	06/10/2011	Weeden & Co	500.000	13,068	11,705	13,068							(1,363)	(1,363)	99	
901109-10-8	Tutor Perini Corp		02/08/2011	Various	06/10/2011	Weeden & Co	700.000	16,338	14,944	16,338							(1,394)	(1,394)		
92922P-10-6	W & T Offshore Inc		02/09/2011	Various	08/03/2011	Various	1,600.000	30,762	38,079	30,762							7,317	7,317	108	
931422-10-9	Walgreen Co		06/22/2011	J P Morgan	07/21/2011	Various	1,225.000	52,504	49,519	52,504							(2,985)	(2,985)		
966387-10-2	Whiting Petroleum Corp		02/23/2011	Stock Split	06/10/2011	Various	325.000													
976391-30-0	Winthrop Realty Trust		03/29/2011	Various	06/10/2011	Investment Technology	385.000	4,482	4,550	4,482							68	68	52	
G0450A-10-5	Arch Capital Group Ltd		05/12/2011	Stock Split	08/31/2011	Various	547.000													
318672-70-6	First Bancorp Puerto Rico	F	01/01/2011	Tax Free Exchange	01/01/2011	Cash Adjustment	1.000	5	4	5										
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								576,137	573,607	576,137							(2,530)	(2,530)	3,049	
9799998. Total - Common Stocks								576,137	573,607	576,137							(2,530)	(2,530)	3,049	
9899999. Total - Preferred and Common Stocks								576,137	573,607	576,137							(2,530)	(2,530)	3,049	
9999999 - Totals								27,500,205	27,965,115	27,469,452		(30,753)		(30,753)			495,663	495,663	326,119	50,462

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
Subtotal - Common Stock - U.S. Life Insurer									
61944@-10-9	Motorists Life Insurance Company		66311	2CIB1	NO		16,055,851	90,000.000	30.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							16,055,851	XXX	XXX
Subtotal - Common Stock - Other Affiliates									
00131@-10-0	MCM Insurance Agency, Inc.		None	2CIB2	NO		64,927	200.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							64,927	XXX	XXX
1899999. Total Common Stocks							16,120,779	XXX	XXX
1999999 - Totals							16,120,779	XXX	XXX

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: $ 115,152,831

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	Change in Book/Adjusted Carrying Value 10	Change in Book/Adjusted Carrying Value 11	Change in Book/Adjusted Carrying Value 12	13	14	Interest 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	21
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
Class One Money Market Mutual Funds																				
09248U-61-9	Blackrock Liquidity Temp Fund			10/31/2011	Motorists	XXX	11						11			0.000	0.000		11	
26188J-20-6	Dreyfus Corporation Inst Cash Management			12/30/2011	BNY Mellon	XXX	2,779,367						2,779,367			0.000	0.000		300	
52470G-30-4	Western Asset Institutional Cash Reserves			10/31/2011	Motorists	XXX	15						15			0.000	0.000		72	
60934N-20-3	Federated Investors Prime Obligations Fund			10/31/2011	Motorists	XXX	17						17			0.000	0.000		17	
61747C-71-5	Morgan Stanley Institutional Liquidity Fund			10/31/2011	Motorists	XXX	10						10			0.000	0.000		13	
8999999. Subtotal - Class One Money Market Mutual Funds							2,779,419					XXX	2,779,419			XXX	XXX	XXX	413	
Other Short-Term Invested Assets																				
9199999 - Totals							2,779,419					XXX	2,779,419			XXX	XXX	XXX	413	

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
PNC Bank	Columbus, OH					(924,675)	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH					135,273	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			67,755	XXX
0199999. Totals - Open Depositories		XXX	XXX			(721,647)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(721,647)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,000	XXX
0599999 Total - Cash		XXX	XXX			(720,647)	XXX

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

1. January	10,391,855	4. April	(1,547,203)	7. July	(1,993,414)	10. October	(2,384,575)
2. February	(1,401,402)	5. May	(4,222,920)	8. August	(1,042,034)	11. November	(2,070,148)
3. March	(1,975,040)	6. June	(1,490,019)	9. September	(1,190,200)	12. December	(721,647)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ	B	Workers' Compensation			209,637	234,578
4.	Arkansas AR	B	Property & Casualty			124,903	130,796
5.	California CA	B	Workers' Compensation			3,588,192	3,794,831
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Property & Casualty			144,868	153,137
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Property & Casualty			129,899	136,028
12.	Hawaii HI						
13.	Idaho ID	B	Property & Casualty			179,841	189,760
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	Workers' Compensation			49,914	55,852
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Workers' Compensation			125,248	138,663
30.	New Hampshire NH						
31.	New Jersey NJ	B	Workers' Compensation			2,497,948	2,597,075
32.	New Mexico NM	B	Workers' Compensation			419,436	457,143
33.	New York NY						
34.	North Carolina NC	B	Workers' Compensation			344,732	360,998
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	2,475,719	2,833,000		
37.	Oklahoma OK						
38.	Oregon OR	B	Workers' Compensation			2,590,606	2,915,268
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	2,475,719	2,833,000	10,405,225	11,164,128
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ANNUAL STATEMENT BLANK (Continued)