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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Motorists Mutual Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 14621 Employer's ID Number 31-4259550

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

Country of Domicile United States of America

Incorporated/Organized 11/08/1928 Commenced Business 11/27/1928

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 & COO	David Lynn Kaufman

OTHER

Grady Brendan Campbell Senior VP, Marketing Services & Personal Lines	Charles Robert Gaskill Senior VP, General Counsel	Charles Donovan Stapleton Senior VP, Commercial Lines & Affiliate Operations
Charles Arthur Wickert Senior VP, Corporate Services		

DIRECTORS OR TRUSTEES

John Jacob Bishop	Larry Lee Forrester	Archie Mason Griffin
Susan Elizabeth Haack	Sandra Werth Harbrecht	David Lynn Kaufman
Robert Lee McCracken	Thomas Charles Ogg	Robert Charles Smith
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	Susan E. Haack	Michael L. Wiseman
Chairman, President & CEO	Secretary	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	81,242,702	8.546	81,242,702		81,242,702	8.546
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	1,968,640	0.207	1,968,640		1,968,640	0.207
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	68,228,904	7.177	68,228,904		68,228,904	7.177
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	48,862,847	5.140	48,862,847		48,862,847	5.140
1.43 Revenue and assessment obligations	75,680,321	7.961	75,680,321		75,680,321	7.961
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	61,592,838	6.479	61,592,838		61,592,838	6.479
1.512 Issued or guaranteed by FNMA and FHLMC	23,829,843	2.507	23,829,843		23,829,843	2.507
1.513 All other	9,943,680	1.046	9,943,680		9,943,680	1.046
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,620,659	0.381	3,620,659		3,620,659	0.381
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	2,288,216	0.241	2,288,216		2,288,216	0.241
1.523 All other	6,135,468	0.645	6,135,468		6,135,468	0.645
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	218,163,247	22.950	218,163,247		218,163,247	22.950
2.2 Unaffiliated non-U.S. securities (including Canada)	26,631,520	2.801	26,631,520		26,631,520	2.801
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	36,457,819	3.835	36,457,819		36,457,819	3.835
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	94,626,267	9.954	94,626,267		94,626,267	9.954
3.4 Other equity securities:						
3.41 Affiliated	51,446,523	5.412	51,446,523		51,446,523	5.412
3.42 Unaffiliated	2,957,386	0.311	2,957,386		2,957,386	0.311
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	622,249	0.065	622,249		622,249	0.065
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	25,783,877	2.712	25,783,877		25,783,877	2.712
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	715,732	0.075	715,732		715,732	0.075
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	122,718	0.013	122,718		122,718	0.013
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	17,841	0.002	17,841		17,841	0.002
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	6,826,185	0.718	6,826,185		6,826,185	0.718
11. Other invested assets	102,857,023	10.820	102,857,023		102,857,023	10.820
12. Total invested assets	950,622,504	100.000	950,622,504		950,622,504	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		26,341,799
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	577,744	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,107,373	1,685,117
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		(45)
5.	Deduct amounts received on disposals, Part 3, Column 15		135,344
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,269,183	
	8.2 Totals, Part 3, Column 9	16	1,269,199
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		26,622,328
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		26,622,328

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		641,208
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		18,960
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		622,249
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		622,249
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		622,249

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		104,036,419
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	661,063	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,535,576	4,196,638
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	(2,409,715)	
	5.2 Totals, Part 3, Column 9		(2,409,715)
6.	Total gain (loss) on disposals, Part 3, Column 19		(608,681)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,663,958
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(176,348)	
	9.2 Totals, Part 3, Column 14		(176,348)
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)		103,374,355
12.	Deduct total nonadmitted amounts		517,332
13.	Statement value at end of current period (Line 11 minus Line 12)		102,857,023

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		856,438,727
2.	Cost of bonds and stocks acquired, Part 3, Column 7		306,501,647
3.	Accrual of discount		277,667
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	2,162,257	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,015,367	
	4.4. Part 4, Column 11	(7,376,309)	(4,198,685)
5.	Total gain (loss) on disposals, Part 4, Column 19		15,112,190
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		355,722,267
7.	Deduct amortization of premium		3,982,666
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	12,647	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	734,247	
	9.4. Part 4, Column 13		746,894
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		813,679,719
11.	Deduct total nonadmitted amounts		2,840
12.	Statement value at end of current period (Line 10 minus Line 11)		813,676,880

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	144,804,180	154,599,274	143,313,745	132,396,389
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	144,804,180	154,599,274	143,313,745	132,396,389
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	71,152,954	76,644,864	72,760,323	67,330,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	50,999,755	55,165,299	52,027,505	48,075,000
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	98,069,866	102,050,325	99,187,302	92,837,530
	8. United States	234,471,118	246,369,505	235,203,105	230,496,042
Industrial and Miscellaneous and	9. Canada				
Hybrid Securities (unaffiliated)	10. Other Countries	28,691,013	30,013,225	28,804,773	28,000,000
	11. Totals	263,162,131	276,382,730	264,007,878	258,496,042
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	628,188,886	664,842,492	631,296,753	599,134,961
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	132,171,853	132,171,853	118,456,750	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries	1,869,618	1,869,618	1,891,938	
	23. Totals	134,041,471	134,041,471	120,348,688	
Parent, Subsidiaries and Affiliates	24. Totals	51,449,362	51,449,362	20,786,613	
	25. Total Common Stocks	185,490,834	185,490,833	141,135,301	
	26. Total Stocks	185,490,834	185,490,833	141,135,301	
	27. Total Bonds and Stocks	813,679,719	850,333,325	772,432,054	

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	2,954,653	36,067,538	45,267,729	46,789,280	13,724,980	144,804,180	22.4	244,326,976	35.7	144,804,180	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	2,954,653	36,067,538	45,267,729	46,789,280	13,724,980	144,804,180	22.4	244,326,976	35.7	144,804,180	
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		25,991,661	37,130,245	8,031,048		71,152,954	11.0	87,239,536	12.7	71,152,954	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		25,991,661	37,130,245	8,031,048		71,152,954	11.0	87,239,536	12.7	71,152,954	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1		16,664,791	28,220,422	6,114,542		50,999,755	7.9	66,766,869	9.8	50,999,755	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals		16,664,791	28,220,422	6,114,542		50,999,755	7.9	66,766,869	9.8	50,999,755	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	6,935,664	29,551,741	42,783,999	6,812,645	11,985,817	98,069,866	15.2	129,200,451	18.9	98,069,866	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	6,935,664	29,551,741	42,783,999	6,812,645	11,985,817	98,069,866	15.2	129,200,451	18.9	98,069,866	

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	25,978,950	134,728,782	73,475,623	7,111,250	5,062,637	246,357,242	38.1	149,668,898	21.9	233,789,274	12,567,968
6.2 Class 2		4,312,466	31,517,500			35,829,966	5.5	7,430,428	1.1	35,829,966	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals	25,978,950	139,041,248	104,993,123	7,111,250	5,062,637	282,187,208	43.6	157,099,326	22.9	269,619,240	12,567,968
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) 35,869,267	243,004,513	226,878,018	74,858,765	30,773,434	611,383,997	94.5	XXX	XXX	598,816,029	12,567,968
9.2 Class 2	(d)	4,312,466	31,517,500			35,829,966	5.5	XXX	XXX	35,829,966	
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	35,869,267	247,316,979	258,395,518	74,858,765	30,773,434	(b) 647,213,963	100.0	XXX	XXX	634,645,995	12,567,968
9.8 Line 9.7 as a % of Col. 6	5.5	38.2	39.9	11.6	4.8	100.0	XXX	XXX	XXX	98.1	1.9
10. Total Bonds Prior Year											
10.1 Class 1	58,350,069	230,126,560	220,960,669	129,375,649	38,389,783	XXX	XXX	677,202,730	98.9	671,262,357	5,940,373
10.2 Class 2	644,938	1,450,670	4,044,239	1,290,581		XXX	XXX	7,430,428	1.1	2,643,473	4,786,955
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	58,995,007	231,577,230	225,004,908	130,666,230	38,389,783	XXX	XXX	(b) 684,633,158	100.0	673,905,830	10,727,328
10.8 Line 10.7 as a % of Col. 8	8.6	33.8	32.9	19.1	5.6	XXX	XXX	100.0	XXX	98.4	1.6
11. Total Publicly Traded Bonds											
11.1 Class 1	35,723,594	242,457,298	215,002,938	74,858,765	30,773,434	598,816,029	92.5	671,262,357	98.0	598,816,029	XXX
11.2 Class 2		4,312,466	31,517,500			35,829,966	5.5	2,643,473	0.4	35,829,966	XXX
11.3 Class 3											XXX
11.4 Class 4											XXX
11.5 Class 5											XXX
11.6 Class 6											XXX
11.7 Totals	35,723,594	246,769,764	246,520,438	74,858,765	30,773,434	634,645,995	98.1	673,905,830	98.4	634,645,995	XXX
11.8 Line 11.7 as a % of Col. 6	5.6	38.9	38.8	11.8	4.8	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.5	38.1	38.1	11.6	4.8	98.1	XXX	XXX	XXX	98.1	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	145,673	547,215	11,875,080			12,567,968	1.9	5,940,373	0.9	XXX	12,567,968
12.2 Class 2								4,786,955	0.7	XXX	
12.3 Class 3										XXX	
12.4 Class 4										XXX	
12.5 Class 5										XXX	
12.6 Class 6										XXX	
12.7 Totals	145,673	547,215	11,875,080			12,567,968	1.9	10,727,328	1.6	XXX	12,567,968
12.8 Line 12.7 as a % of Col. 6	1.2	4.4	94.5			100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.1	1.8			1.9	XXX	XXX	XXX	XXX	1.9

(a) Includes $ 692,899 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 5,863,516 current year, $ 0 prior year of bonds with Z designations and $ 0 , current year $ 75,509,933 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		25,137,016	32,970,901	22,360,845	2,742,580	83,211,342	12.9	179,597,342	26.2	83,211,342	
1.2 Residential Mortgage-Backed Securities	2,954,653	10,930,522	12,296,828	24,428,435	10,982,400	61,592,838	9.5	64,729,634	9.5	61,592,838	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	2,954,653	36,067,538	45,267,729	46,789,280	13,724,980	144,804,180	22.4	244,326,976	35.7	144,804,180	
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		25,991,661	37,130,245	8,031,048		71,152,954	11.0	87,239,536	12.7	71,152,954	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		25,991,661	37,130,245	8,031,048		71,152,954	11.0	87,239,536	12.7	71,152,954	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		16,664,791	28,220,422	6,114,542		50,999,755	7.9	66,766,869	9.8	50,999,755	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		16,664,791	28,220,422	6,114,542		50,999,755	7.9	66,766,869	9.8	50,999,755	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations		16,556,172	37,923,221	4,934,971	11,205,000	70,619,364	10.9	57,569,417	8.4	70,619,364	
5.2 Residential Mortgage-Backed Securities	6,935,664	12,995,569	4,860,778	1,877,674	780,817	27,450,502	4.2	71,631,034	10.5	27,450,502	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	6,935,664	29,551,741	42,783,999	6,812,645	11,985,817	98,069,866	15.2	129,200,451	18.9	98,069,866	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	19,025,077	69,771,803	90,550,577	5,413,283	4,928,751	189,689,491	29.3	57,380,980	8.4	182,814,411	6,875,080
6.2 Residential Mortgage-Backed Securities	1,074,949	2,042,500	1,480,106	755,194	133,886	5,486,635	0.8	6,537,016	1.0	5,486,635	
6.3 Commercial Mortgage-Backed Securities	2,426,535	59,288,907	6,766,260			68,481,702	10.6	64,415,565	9.4	68,481,702	
6.4 Other Loan-Backed and Structured Securities	3,452,389	7,938,038	6,196,180	942,773		18,529,380	2.9	28,765,765	4.2	12,836,492	5,692,888
6.5 Totals	25,978,950	139,041,248	104,993,123	7,111,250	5,062,637	282,187,208	43.6	157,099,326	22.9	269,619,240	12,567,968
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	19,025,077	154,121,443	226,795,366	46,854,689	18,876,331	465,672,906	72.0	XXX	XXX	458,797,826	6,875,080
9.2 Residential Mortgage-Backed Securities	10,965,266	25,968,591	18,637,712	27,061,303	11,897,103	94,529,975	14.6	XXX	XXX	94,529,975	
9.3 Commercial Mortgage-Backed Securities	2,426,535	59,288,907	6,766,260			68,481,702	10.6	XXX	XXX	68,481,702	
9.4 Other Loan-Backed and Structured Securities	3,452,389	7,938,038	6,196,180	942,773		18,529,380	2.9	XXX	XXX	12,836,492	5,692,888
9.5 Totals	35,869,267	247,316,979	258,395,518	74,858,765	30,773,434	647,213,963	100.0	XXX	XXX	634,645,995	12,567,968
9.6 Line 9.5 as a % of Col. 6	5.5	38.2	39.9	11.6	4.8	100.0	XXX	XXX	XXX	98.1	1.9
10. Total Bonds Prior Year											
10.1 Issuer Obligations	33,841,120	143,622,755	171,047,377	86,180,590	13,862,302	XXX	XXX	448,554,144	65.5	448,554,144	
10.2 Residential Mortgage-Backed Securities	13,225,940	34,391,248	28,866,774	41,886,241	24,527,481	XXX	XXX	142,897,684	20.9	142,897,684	
10.3 Commercial Mortgage-Backed Securities	1,138,924	42,302,545	20,974,096			XXX	XXX	64,415,565	9.4	64,415,565	
10.4 Other Loan-Backed and Structured Securities	10,789,023	11,260,682	4,116,661	2,599,399		XXX	XXX	28,765,765	4.2	18,038,437	10,727,328
10.5 Totals	58,995,007	231,577,230	225,004,908	130,666,230	38,389,783	XXX	XXX	684,633,158	100.0	673,905,830	10,727,328
10.6 Line 10.5 as a % of Col. 8	8.6	33.8	32.9	19.1	5.6	XXX	XXX	100.0	XXX	98.4	1.6
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	19,025,077	154,121,443	219,920,286	46,854,689	18,876,331	458,797,826	70.9	448,554,144	65.5	458,797,826	XXX
11.2 Residential Mortgage-Backed Securities	10,965,266	25,968,591	18,637,712	27,061,303	11,897,103	94,529,975	14.6	142,897,684	20.9	94,529,975	XXX
11.3 Commercial Mortgage-Backed Securities	2,426,535	59,288,907	6,766,260			68,481,702	10.6	64,415,565	9.4	68,481,702	XXX
11.4 Other Loan-Backed and Structured Securities	3,306,716	7,390,823	1,196,180	942,773		12,836,492	2.0	18,038,437	2.6	12,836,492	XXX
11.5 Totals	35,723,594	246,769,764	246,520,438	74,858,765	30,773,434	634,645,995	98.1	673,905,830	98.4	634,645,995	XXX
11.6 Line 11.5 as a % of Col. 6	5.6	38.9	38.8	11.8	4.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	5.5	38.1	38.1	11.6	4.8	98.1	XXX	XXX	XXX	98.1	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations			6,875,080			6,875,080	1.1			XXX	6,875,080
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	145,673	547,215	5,000,000			5,692,888	0.9	10,727,328	1.6	XXX	5,692,888
12.5 Totals	145,673	547,215	11,875,080			12,567,968	1.9	10,727,328	1.6	XXX	12,567,968
12.6 Line 12.5 as a % of Col. 6	1.2	4.4	94.5			100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.1	1.8			1.9	XXX	XXX	XXX	XXX	1.9

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	15,260,090	15,260,090			
2. Cost of short-term investments acquired	422,326,545	422,326,545			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	418,561,558	418,561,558			
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)	19,025,077	19,025,077			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	19,025,077	19,025,077			

(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	1,000,000	1,000,000	
2. Cost of cash equivalents acquired			
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	(51)	(51)	
6. Deduct consideration received on disposals	999,949	999,949	
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

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100')		Columbus	OH	11/01/1974	01/28/1992	33,777,963		8,638,439	16,900,000	878,823			(878,823)		5,519,084	5,256,351
1 story brick office building with 2 bays, drive-thru, and lot (240' x 330')		Blue Ash	OH	02/01/1981		603,137		342,545	1,027,650	9,824			(9,824)		97,200	97,972
1 story brick office building with 2 bays, drive-thru, and lot (485' x 332')		Uniontown	OH	02/01/1984		652,014		354,825	444,490	12,553			(12,553)		84,000	72,423
1 story brick office building with 2 bays, drive-thru, and lot (210' x 530')		North Olmsted	OH	10/01/1984		1,118,315		667,386	1,000,000	19,462			(19,462)		163,200	163,981
1 story brick office building with 2 bays, drive-thru, and lot (214' x 571')		Monroeville	PA	12/01/1985		1,303,382		859,644	918,600	21,166			(21,166)		126,000	91,792
1 story brick service garage		Columbus	OH	09/01/1985		49,175		4,320	130,500	497			(497)		3,840	31,571
11 parking lots		Columbus	OH	09/01/1985		1,741,657		1,517,102	2,651,300	2,648			(2,648)		278,030	400,812
1 story brick office building with 2 bays, drive-thru, and lot (310' x 286')		Dayton	OH	10/01/1986		753,317		480,861	718,060	14,157			(14,157)		94,800	101,787
Parking lots		Columbus	OH	02/01/1993		404,158		394,792	413,800	1,729			(1,729)		24,176	34,853
1 story data center (19,891 sq ft) and seven acres of land		New Albany	OH	12/29/2008		12,431,171		12,068,937	12,431,171	290,396			(290,396)		601,200	384,792
0299999. Property occupied by the reporting entity - Administrative						52,834,289		25,328,851	36,635,571	1,251,253			(1,251,253)		6,991,530	6,636,334
0399999. Total Property occupied by the reporting entity						52,834,289		25,328,851	36,635,571	1,251,253			(1,251,253)		6,991,530	6,636,334
1 story (4,000 sq ft) building and 2 story white block warehouse (20,000 sq ft)		Columbus	OH	03/01/1990	10/24/2004	617,055		378,576	550,000	11,047			(11,047)		53,123	57,017
2 story structure and lot (2,940 sq ft)		Columbus	OH	12/01/2001		395,661		337,156	366,700	6,883			(6,883)		22,750	42,477
Land (.57 acreage) and structure (4,344 sq ft)		Columbus	OH	08/04/2011		455,025		455,025	595,000							16,623
0499999. Properties held for the production of income						1,467,741		1,170,758	1,511,700	17,930			(17,930)		75,873	116,118
1 bi-level building (1,902 sq ft) and lot (151' x 210')		Nashport	OH	11/14/2011	09/29/2011	122,718		122,718	122,718							2,323
0599999. Properties held for sale						122,718		122,718	122,718							2,323
0699999 - Totals						54,424,749		26,622,328	38,269,989	1,269,183			(1,269,183)		7,067,403	6,754,774

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Miscellaneous building improvements on 1 story data center (19,891 sq ft) and seven acres of land	New Albany	OH	01/07/2011	Ware Construction Consulting				4,029
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	01/26/2011	William J. Shaffer				21,508
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/24/2011	Heapy Engineering				466
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/10/2011	Heapy Engineering				1,620
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/25/2011	Corna-Kokosing Construction Co.				212,405
Miscellaneous building improvements on 1 story data center (19,891 sq ft) and seven acres of land	New Albany	OH	05/25/2011	Corna-Kokosing Construction Co.				165,759
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/21/2011	Lithko Restoration Technologies				56,617
Land (.57 acreage) and structure (4,344 sq ft)	Columbus	OH	08/04/2011	WestWater Company	455,025			
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/08/2011	Lithko Restoration Technologies				73,713
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/26/2011	William J. Shaffer				7,545
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/21/2011	William J. Shaffer				7,980
Miscellaneous building improvements on 1 story data center (19,891 sq ft) and seven acres of land	New Albany	OH	10/01/2011	Design Group				4,753
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/01/2011	Division 7, Inc				212,703
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/01/2011	William J. Shaffer				32,800
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/01/2011	Division 7, Inc				305,475
1 bi-level building (1,902 sq ft) and lot (151' x 210')	Nashport	OH	10/01/2011	Bradley M. Stubbs	600			
1 bi-level building (1,902 sq ft) and lot (151' x 210')	Nashport	OH	10/01/2011	The Inspection Group	545			
1 bi-level building (1,902 sq ft) and lot (151' x 210')	Nashport	OH	11/01/2011	John F. Ginikos, SRA	700			
1 bi-level building (1,902 sq ft) and lot (151' x 210')	Nashport	OH	10/01/2011	Benjamin and Zlata Wilson	120,873			
0199999. Acquired by Purchase					577,744			1,107,373
0399999 - Totals					577,744			1,107,373

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Building improvements	Columbus	OH	12/01/2011	Remodeling	462		45	16			(16)		45			(45)	(45)		51
Condo 1 1/2 story (1,700 sq ft)	De Pere	WI	12/09/2011	Tammy J Woulf			135,344						135,344	135,344					5,885
0199999. Property Disposed					462		135,389	16			(16)		135,389	135,344		(45)	(45)		5,936
0399999 - Totals					462		135,389	16			(16)		135,389	135,344		(45)	(45)		5,936

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in good standing - Residential mortgages-insured or guaranteed														
10001		Bettendorf	IA		07/20/2009	5.000	312,688						324,500	
10002		Hopkinton	NH		08/03/2009	5.000	309,561						355,000	
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							622,249						679,500	XXX
0899999. Total Mortgages in good standing							622,249						679,500	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							622,249						679,500	XXX

General Interrogatory:

1. Mortgages in good standing $ ....0 unpaid taxes $ ....0 interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayments																	
10001	Bettendorf	IA		07/20/2009	12/31/2011	317,813							5,125	5,125			
10002	Hopkinton	NH		08/03/2009	12/31/2011	323,395							13,834	13,834			
0299999. Mortgages with partial repayments						641,208							18,960	18,960			
0599999 - Totals						641,208							18,960	18,960			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			
	1 Agency Loan		Westerville	OH	Private Placement		01/02/1997		146,023	146,023	146,023						9,371		
	1 Agency Loan		Worthington	OH	Private Placement		10/01/2007		100,278	100,278	100,278						6,884		
	1 Agency Loan		Maumee	OH	Private Placement		02/01/2008		18,648	18,648	18,648						0		
	1 Agency Loan		Strongsville	OH	Private Placement		08/01/2008		1,664	1,664	1,664						96		
	1 Agency Loan		Worthington	OH	Private Placement		10/24/2008		5,522	5,522	5,522						350		
	1 Agency Loan		North Canton	OH	Private Placement		01/05/2009		4,546	4,546	4,546						288		
	1 Agency Loan		Connersville	IN	Private Placement		02/01/2009		219	219	219						10		
	1 Agency Loan		Aurora	IN	Private Placement		02/01/2009		311	311	311						15		
	1 Agency Loan		Dry Ridge	KY	Private Placement		02/01/2009		1,003	1,003	1,003						47		
	1 Agency Loan		Brookville	OH	Private Placement		02/01/2009		1,214	1,214	1,214						57		
	1 Agency Loan		New Lebanon	OH	Private Placement		06/01/2009		2,304	2,304	2,304						127		
	1 Agency Loan		Shiremanstown	PA	Private Placement		08/01/2009		4,459	4,459	4,459						224		
	1 Agency Loan		Lexington	KY	Private Placement		09/01/2009		73,241	73,241	73,241						4,583		
	1 Agency Loan		Lexington	KY	Private Placement		09/01/2009		107,707	107,707	107,707						6,739		
	1 Agency Loan		Elyria	OH	Private Placement		10/01/2009		7,002	7,002	7,002						444		
	1 Agency Loan		Worthington	OH	Private Placement		11/01/2009		2,982	2,982	2,982						184		
	1 Agency Loan		Independence	OH	Private Placement		11/17/2009		7,785	7,785	7,785						534		
	1 Agency Loan		Bethel Park	PA	Private Placement		12/31/2009		2,310	2,310	2,310						146		
	1 Agency Loan		Leesburg	OH	Private Placement		12/31/2009		2,731	2,731	2,731						173		
	1 Agency Loan		Parker City	IN	Private Placement		12/31/2009		3,968	3,968	3,968						252		
	1 Agency Loan		Pittsburgh	PA	Private Placement		12/31/2009		7,002	7,002	7,002						444		
	1 Agency Loan		Louisville	OH	Private Placement		12/31/2009		15,170	15,170	15,170						962		
	1 Agency Loan		Charleston	WV	Private Placement		01/25/2010		8,407	8,407	8,407						582		
	1 Agency Loan		Middletown	OH	Private Placement		06/01/2010		2,888	2,888	2,888						203		
	1 Agency Loan		Tell City	OH	Private Placement		02/01/2011		3,930	3,930	3,930						232		
	1 Agency Loan		Avon	OH	Private Placement		02/01/2011		4,093	4,093	4,093						241		
	1 Agency Loan		Indianapolis	IN	Private Placement		02/01/2011		11,228	11,228	11,228						661		
	1 Agency Loan		Independence	OH	Private Placement		02/01/2011		11,758	11,758	11,758						693		
	1 Agency Loan		Worthington	OH	Private Placement		02/01/2011		19,640	19,640	19,640						1,157		
	1 Agency Loan		Warren	OH	Private Placement		03/01/2011		31,554	31,554	31,554						785		
	1 Agency Loan		Leo	IN	Private Placement		08/18/2011		50,000	50,000	50,000						0		
	1 Agency Loan		Westerville	OH	Private Placement		09/21/2011		9,464	9,464	9,464						186		
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated									669,048	669,048	669,048						36,670		XXX
Joint Venture Interests - Other - Unaffiliated																			
	Blackrock Enhanced Commodity Muni Fund LLC		Wilmington	DE	Blackrock Financial Management		06/27/2007		32,250,000	29,332,755	29,332,755	(5,249,218)							70.350
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		05/31/2007	1	1,367,169	1,133,250	1,133,250	89,525				(36,960)		99,630	0.230
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	7,355,554	8,436,519	8,436,519	950,725						4,781,250	0.430
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	876,207	938,019	938,019	80,784						697,500	0.310
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	2,460,616	2,954,614	2,954,614	524,133						962,500	0.170
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	4,258,451	4,119,662	4,119,662	83,954				(139,389)		1,834,103	2.360
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	180,713	150,346	150,346	(30,367)						5,820,000	0.780
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	60,625	56,877	56,877	(3,748)						940,000	0.540
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	151,640	136,629	136,629	(15,011)						2,850,000	0.410
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		3,175,000	3,845,254	3,845,254	561,068						1,387,500	1.680
	TCW Senior Secured Floating Rate Fund LP		Dover	DE	Trust Company of the West		05/01/2007		26,700,000	30,699,793	30,699,793	598,440							37.920
1999999. Joint Venture Interests - Other - Unaffiliated									78,835,975	81,803,718	81,803,718	(2,409,715)				(176,348)		19,372,484	XXX
Surplus Debentures, etc - Affiliated																			
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		11/05/2001		10,000,000	10,000,000	10,000,000						325,000		0.000
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		05/20/2010		3,000,000	3,000,000	3,000,000						97,500		0.000
	Iowa Mutual Insurance Company		De Witt	IA	Private Placement		12/02/2003		3,000,000	3,000,000	3,000,000								0.000
2299999. Surplus Debentures, etc - Affiliated									16,000,000	16,000,000	16,000,000						422,500		XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
All Other Low Income Housing Tax Credit - Unaffiliated																			
	5 Units LTD Partnership Boston Financial Institutional Tax Credits III		Boston	MA	Private Placement		04/10/1992		725,981	678,175	678,175								
	9.157509 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	CA	Private Placement		03/28/2006		4,849,899	4,223,412	4,223,412								
3599999. All Other Low Income Housing Tax Credit - Unaffiliated									5,575,881	4,901,588	4,901,588								XXX
3999999. Total - Unaffiliated									85,080,904	87,374,355	87,374,355	(2,409,715)				(176,348)	36,670	19,372,484	XXX
4099999. Total - Affiliated									16,000,000	16,000,000	16,000,000						422,500		XXX
4199999 - Totals									101,080,904	103,374,355	103,374,355	(2,409,715)				(176,348)	459,170	19,372,484	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
Fixed or Variable Rate - Other Fixed Income - Unaffiliated										
	1 Agency Loan	Tell City	OH	Private Placement	02/01/2011		7,000			
	1 Agency Loan	Avon	OH	Private Placement	02/01/2011		7,290			
	1 Agency Loan	Indianapolis	IN	Private Placement	02/01/2011		20,000			
	1 Agency Loan	Lima	OH	Private Placement	02/01/2011		33,369			
	1 Agency Loan	Independence	OH	Private Placement	02/01/2011		20,943			
	1 Agency Loan	Worthington	OH	Private Placement	02/01/2011		34,983			
	1 Agency Loan	Warren	OH	Private Placement	03/01/2011		39,000			
	1 Agency Loan	Cincinnati	OH	Private Placement	04/01/2011		6,500			
	1 Agency Loan	Leo	IN	Private Placement	08/18/2011		50,000			
	1 Agency Loan	Cincinnati	OH	Private Placement	09/01/2011		39,000			
	1 Agency Loan	Westerville	OH	Private Placement	09/21/2011		10,000			
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							268,085			XXX
Joint Venture Interests - Other - Unaffiliated										
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	3		1,312,500		0.430
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	2		247,500		0.310
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	1		472,500		0.170
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	3		705,560		2.360
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007			737,500		1.680
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	05/31/2007	1		60,016		0.230
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	3	180,713			0.780
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	2	60,625			0.540
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	1	151,640			0.410
1999999. Joint Venture Interests - Other - Unaffiliated							392,978	3,535,576		XXX
3999999. Total - Unaffiliated							661,063	3,535,576		XXX
4099999. Total - Affiliated										XXX
4199999 - Totals							661,063	3,535,576		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			
	1 Agency Loan	Painesville	OH	Private Placement	02/01/2008	01/31/2011	325							325	325				2
	1 Agency Loan	Napoleon	OH	Private Placement	02/28/2007	02/28/2011	725							725	725				7
	1 Agency Loan	Columbus	OH	Private Placement	02/01/2009	02/28/2011	7,002							7,002	7,002				47
	1 Agency Loan	Hamilton	OH	Private Placement	03/13/2009	02/28/2011	1,343							1,343	1,343				13
	1 Agency Loan	Lima	OH	Private Placement	02/01/2011	03/31/2011	0							33,369	33,369				237
	1 Agency Loan	Cincinnati	OH	Private Placement	04/01/2011	04/30/2011	0							6,500	6,500				0
	1 Agency Loan	Hilliard	OH	Private Placement	05/29/2001	06/30/2011	7,112							7,112	7,112				167
	1 Agency Loan	Reynoldsburg	OH	Private Placement	07/01/2009	06/30/2011	6,364							6,364	6,364				149
	1 Agency Loan	Painesville	OH	Private Placement	07/19/2007	07/31/2011	2,497							2,497	2,497				67
	1 Agency Loan	Akron	OH	Private Placement	12/31/2009	08/31/2011	21,582							21,582	21,582				894
	1 Agency Loan	Cincinnati	OH	Private Placement	09/01/2011	09/30/2011	0							39,000	39,000				0
	1 Agency Loan	Lexington	KY	Private Placement	12/31/2009	10/31/2011	7,534							7,534	7,534				268
	1 Agency Loan	Westerville	OH	Private Placement	01/02/1997	12/31/2011	195,691							49,668	49,668				3,188
	1 Agency Loan	Worthington	OH	Private Placement	10/01/2007	12/31/2011	113,611							13,333	13,333				915
	1 Agency Loan	Strongsville	OH	Private Placement	08/01/2008	12/31/2011	4,343							2,679	2,679				155
	1 Agency Loan	Worthington	OH	Private Placement	10/24/2008	12/31/2011	10,213							4,691	4,691				297
	1 Agency Loan	North Canton	OH	Private Placement	01/05/2009	12/31/2011	8,407							3,861	3,861				245
	1 Agency Loan	Connersville	IN	Private Placement	02/01/2009	12/31/2011	2,731							2,512	2,512				117
	1 Agency Loan	Aurora	IN	Private Placement	02/01/2009	12/31/2011	3,890							3,578	3,578				167
	1 Agency Loan	Mt Sterling	KY	Private Placement	02/01/2009	12/31/2011	7,002							7,002	7,002				327
	1 Agency Loan	Dry Ridge	KY	Private Placement	02/01/2009	12/31/2011	12,531							11,528	11,528				539
	1 Agency Loan	Brookville	OH	Private Placement	02/01/2009	12/31/2011	15,170							13,956	13,956				652
	1 Agency Loan	New Lebanon	OH	Private Placement	06/01/2009	12/31/2011	7,531							5,227	5,227				287
	1 Agency Loan	Shiremanstown	PA	Private Placement	08/01/2009	12/31/2011	6,929							2,470	2,470				124
	1 Agency Loan	Lexington	KY	Private Placement	09/01/2009	12/31/2011	79,828							6,587	6,587				412
	1 Agency Loan	Lexington	KY	Private Placement	09/01/2009	12/31/2011	117,394							9,687	9,687				606
	1 Agency Loan	Elyria	OH	Private Placement	10/01/2009	12/31/2011	12,949							5,948	5,948				377
	1 Agency Loan	Worthington	OH	Private Placement	11/01/2009	12/31/2011	5,995							3,014	3,014				186
	1 Agency Loan	Independence	OH	Private Placement	11/17/2009	12/31/2011	11,398							3,613	3,613				248
	1 Agency Loan	Bethel Park	PA	Private Placement	12/31/2009	12/31/2011	4,273							1,963	1,963				124
	1 Agency Loan	Leesburg	OH	Private Placement	12/31/2009	12/31/2011	5,050							2,320	2,320				147
	1 Agency Loan	Parker City	IN	Private Placement	12/31/2009	12/31/2011	7,338							3,370	3,370				214
	1 Agency Loan	Pittsburgh	PA	Private Placement	12/31/2009	12/31/2011	12,949							5,948	5,948				377
	1 Agency Loan	Louisville	OH	Private Placement	12/31/2009	12/31/2011	28,057							12,887	12,887				817
	1 Agency Loan	Charleston	WV	Private Placement	01/25/2010	12/31/2011	11,972							3,565	3,565				247
	1 Agency Loan	Middletown	OH	Private Placement	06/01/2010	12/31/2011	3,930							1,042	1,042				73
	1 Agency Loan	Tell City	OH	Private Placement	02/01/2011	12/31/2011	0							3,070	3,070				181
	1 Agency Loan	Avon	OH	Private Placement	02/01/2011	12/31/2011	0							3,197	3,197				188
	1 Agency Loan	Indianapolis	IN	Private Placement	02/01/2011	12/31/2011	0							8,772	8,772				517
	1 Agency Loan	Independence	OH	Private Placement	02/01/2011	12/31/2011	0							9,185	9,185				541
	1 Agency Loan	Worthington	OH	Private Placement	02/01/2011	12/31/2011	0							15,343	15,343				904
	1 Agency Loan	Warren	OH	Private Placement	03/01/2011	12/31/2011	0							7,446	7,446				185
	1 Agency Loan	Westerville	OH	Private Placement	09/21/2011	12/31/2011	0							536	536				11
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							743,664							361,349	361,349				15,221
Joint Venture Interests - Other - Unaffiliated																			
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	05/31/2007	10/25/2011	1,117,026							96,543	96,543	186		186	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/01/2011	6,594,517							421,223	421,223				
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	12/22/2011	758,792							149,057	149,057				
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/23/2011	2,114,123							156,142	156,142				
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/23/2011	3,567,727							92,144	92,144	(6,047)		(6,047)	
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	12/22/2011	2,934,186							387,500	387,500				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
1999999. Joint Venture Interests - Other - Unaffiliated							17,086,371							1,302,609	1,302,609	(5,860)		(5,860)	
All Other Low Income Housing Tax Credit - Affiliated																			
	5 Units LTD Partnership Boston Financial Institutional Tax Credits III	Boston	MA	Investment Writedown	01/30/1998	11/30/2011	0										(33,139)	(33,139)	
	9.157509 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	Investment Writedown	03/28/2006	11/30/2011	0										(569,682)	(569,682)	
3699999. All Other Low Income Housing Tax Credit - Affiliated							0										(602,821)	(602,821)	
3999999. Total - Unaffiliated							17,830,035							1,663,958	1,663,958	(5,860)		(5,860)	15,221
4099999. Total - Affiliated							0										(602,821)	(602,821)	
4199999 - Totals							17,830,035							1,663,958	1,663,958	(5,860)	(602,821)	(608,681)	15,221

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
Bonds - U.S. Governments - Issuer Obligations																					
3137EA-CW-7	Federal Home Loan Mtg Corp				1	1,968,719	103.9870	1,975,753	1,900,000	1,968,640		(80)			2.000	1.199	FA	13,300		12/28/2011	08/25/2016
912810-FQ-6	U S Treasury Notes TIPS				1	1,172,889	196.4850	1,479,530	753,000	1,207,682	42,517	(9,556)			3.375	1.847	AO	6,909	31,995	09/03/2010	04/15/2032
912810-FR-4	U S Treasury Notes TIPS	SD			1	6,077,000	152.6460	7,475,076	4,897,000	6,299,205	221,846	(27,082)			2.375	1.763	JJ	64,537	137,017	09/02/2010	01/15/2025
912810-FS-2	U S Treasury Notes TIPS				1	3,968,292	140.1750	4,903,307	3,498,000	4,127,131	145,464	(8,267)			2.000	1.722	JJ	36,869	78,275	09/02/2010	01/15/2026
912810-PS-1	U S Treasury Notes TIPS				1	3,387,541	144.9690	4,179,443	2,883,000	3,508,948	123,616	(15,150)			2.375	1.735	JJ	35,514	75,399	09/02/2010	01/15/2027
912810-PV-4	U S Treasury Notes TIPS				1	3,777,179	129.8720	4,766,304	3,670,000	3,942,888	139,011	1,132			1.750	1.791	JJ	32,066	68,079	09/03/2010	01/15/2028
912810-PZ-5	U S Treasury Notes TIPS	SD			1	4,370,424	139.3240	5,412,718	3,885,000	4,482,673	158,100	(20,527)			2.500	1.784	JJ	46,877	100,458	09/03/2010	01/15/2029
912810-QF-8	U S Treasury Notes TIPS				1	1,473,337	140.3670	1,963,735	1,399,000	1,534,899	54,098	(1,781)			2.125	1.906	FA	11,763	30,593	05/10/2010	02/15/2040
912828-ET-3	U S Treasury Notes TIPS	SD			1	6,470,744	127.5640	6,836,170	5,359,000	6,560,271	182,326	(85,890)			2.000	0.173	JJ	56,483	97,876	05/20/2011	01/15/2016
912828-GD-6	U S Treasury Notes TIPS	SD			1	6,451,088	130.3200	7,121,981	5,465,000	6,590,780	231,759	(84,299)			2.375	0.867	JJ	67,320	142,926	09/02/2010	01/15/2017
912828-GX-2	U S Treasury Notes TIPS				1	1,225,191	130.0390	1,300,389	1,000,000	1,238,958	32,526	(18,758)			2.625	0.190	JJ	13,248	14,273	04/07/2011	07/15/2017
912828-HQ-6	U S Treasury Notes	SD			1	630,788	102.9220	648,409	630,000	630,175		(165)			2.875	2.847	JJ	7,580	18,113	02/25/2008	01/31/2013
912828-HW-3	U S Treasury Notes TIPS				1	3,531,202	108.7980	3,590,341	3,300,000	3,596,471	126,836	(50,333)			0.625	(0.829)	AO	4,702	21,806	11/02/2010	04/15/2013
912828-JE-1	U S Treasury Notes TIPS	SD			1	5,811,273	118.8800	6,347,001	5,339,000	5,954,249	180,846	(40,977)			1.375	0.409	JJ	35,608	41,775	03/14/2011	07/15/2018
912828-KM-1	U S Treasury Notes TIPS				1	4,519,691	112.1540	4,486,178	4,000,000	4,510,432	46,458	(55,718)			1.250	(1.074)	AO	11,400	26,721	06/13/2011	04/15/2014
912828-LA-6	U S Treasury Notes TIPS				1	9,208,586	124.9320	10,159,506	8,132,000	9,391,204	198,399	(37,361)			1.875	0.626	JJ	74,693	102,028	11/18/2011	07/15/2019
912828-MY-3	U S Treasury Notes TIPS	SD			1	7,089,118	109.3610	7,667,321	7,011,000	7,371,222	259,789	(13,418)			0.500	0.307	AO	7,805	36,148	09/02/2010	04/15/2015
912828-PK-0	U S Treasury Notes	SD			1	969,810	106.7040	1,067,040	1,000,000	973,942		4,005			2.250	2.730	MN	1,967	22,500	12/17/2010	11/30/2017
912828-PP-9	U S Treasury Notes TIPS				1	5,749,388	115.4170	5,770,874	5,000,000	5,732,588	(11,243)	(5,557)			1.125	(0.063)	JJ	26,896		11/28/2011	01/15/2021
912828-QV-5	U S Treasury Notes TIPS				1	3,096,821	107.4380	3,115,701	2,900,000	3,089,179	(5,935)	(1,707)			0.625	(0.008)	JJ	8,411		11/23/2011	07/15/2021
912828-RU-6	U S Treasury Notes				1	499,806	100.3050	501,525	500,000	499,807					0.875	0.883	MN	383		12/29/2011	11/30/2016
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						81,448,888	XXX	90,768,300	72,521,000	83,211,342	2,126,412	(471,488)			XXX	XXX	XXX	564,331	1,045,981	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36200T-NU-8	GNMA Pool #572003			2	1	1,511,696	100.6970	1,444,586	1,434,587	1,483,168		(3,382)			7.250	6.704	MON	8,667	104,008	03/15/2002	03/15/2025
36200V-SR-5	GNMA Pool #573928			2	1	1,113,309	100.9320	1,088,314	1,078,265	1,104,441		(1,070)			6.970	6.726	MON	6,263	75,155	04/08/2002	03/15/2032
36202E-7F-0	GNMA Pool #4494			2	1	7,344,820	107.1220	7,588,107	7,083,612	7,338,225		(4,527)			4.000	3.538	MON	23,612	283,345	09/10/2010	07/20/2039
36202F-E5-1	GNMA Pool #4656			2	1	4,649,938	107.1840	4,806,741	4,484,570	4,646,743		(2,005)			4.000	3.414	MON	14,949	179,383	09/10/2010	03/20/2040
36202F-KM-7	GNMA Pool #4800			2	1	8,250,946	107.1840	8,557,551	7,983,982	8,244,721		(4,628)			4.000	3.603	MON	26,613	319,359	09/21/2010	09/20/2040
36206A-6W-8	GNMA Pool #405985			2	1	996,431	101.9450	995,894	976,894	995,556		(445)			7.000	6.881	MON	5,699	68,382	12/09/2009	09/15/2040
362088-MF-0	GNMA Pool #056158			2	1	1,219	100.5910	1,129	1,122	1,122		(7)			13.500	12.544	MON	13	152	04/16/1986	10/15/2012
36209V-EA-8	GNMA Pool #482629			2	1	5,184,203	106.1870	5,408,609	5,093,476	5,158,353		(2,517)			6.750	6.663	MON	28,651	343,810	04/01/1999	04/15/2034
3620AD-NY-4	GNMA Pool #726807			2	1	391,146	110.8780	423,375	381,839	390,933		(85)			5.000	4.483	MON	1,591	19,092	08/19/2009	09/15/2039
3620C5-YY-7	GNMA Pool #749627			2	1	8,774,004	107.4340	9,033,856	8,408,749	8,764,210		(8,364)			4.000	3.600	MON	28,029	336,350	10/21/2010	11/15/2040
3620C6-EG-6	GNMA Pool #749935			2	1	977,173	107.4340	1,006,113	936,494	976,261		(754)			4.000	3.509	MON	3,122	37,460	10/21/2010	11/15/2040
36210F-HR-0	GNMA Pool #490840			2	1	6,013,099	106.5400	6,323,362	5,935,200	5,990,884		(2,117)			6.600	6.545	MON	32,644	391,723	04/23/1999	04/15/2034
36210F-HS-8	GNMA Pool #490841			2	1	5,754,633	106.1280	5,966,585	5,622,065	5,709,606		(4,356)			6.750	6.595	MON	31,624	379,489	04/01/1999	04/15/2030
36212W-5M-5	GNMA Pool #546352			2	1	1,138,376	99.9570	1,053,599	1,054,052	1,116,604		(2,342)			8.000	7.324	MON	7,027	84,324	01/17/2001	12/15/2030
36213N-G9-1	GNMA Pool #559224			2	1	2,889,160	109.1510	3,111,236	2,850,397	2,884,449		(704)			7.400	7.368	MON	17,577	210,929	04/15/2004	09/15/2043
362142-UN-9	GNMA Pool #122189			2	1	1,058	100.6110	974	968	982		(5)			12.000	11.000	MON	10	116	04/15/1987	03/15/2015
362160-G9-8	GNMA Pool #179424			2	1	8,514	100.4010	8,239	8,206	8,273		(19)			9.000	8.635	MON	62	739	04/04/1994	10/15/2016
36217J-EA-5	GNMA Pool #194629			2	1	15,632	104.4230	15,327	14,678	14,909		(55)			9.000	8.303	MON	110	1,321	12/31/1993	11/15/2016
36218N-JE-2	GNMA Pool #227161			2	1	7,858	100.4860	7,775	7,738	7,765		(10)			10.000	9.974	MON	64	774	06/08/1989	05/15/2019
362194-KB-7	GNMA Pool #266790			2	1	1,819,798	107.6930	1,848,864	1,716,791	1,787,188		(2,642)			9.000	8.543	MON	12,876	154,511	10/01/1992	08/15/2031
36291E-F8-9	GNMA Pool #625791			2	1	608,075	101.9140	575,140	564,339	581,739		(3,576)			5.750	4.475	MON	2,704	32,450	02/09/2004	02/15/2017
36291E-H8-7	GNMA Pool #625855			2	1	383,206	103.0980	360,801	349,959	377,491		(957)			5.750	4.975	MON	1,677	20,123	06/03/2005	05/15/2035
36291H-C9-3	GNMA Pool #628396			2	1	1,048,548	115.9340	1,144,117	986,869	1,032,497		(8,247)			6.500	5.874	MON	5,346	64,146	02/20/2004	10/15/2028
36291J-W3-0	GNMA Pool #629866			2	1	514,588	99.9140	506,548	506,984	514,065		(264)			6.250	6.142	MON	2,641	31,686	12/09/2009	09/15/2034
36291J-XA-3	GNMA Pool #629873			2	1	459,222	105.2720	476,288	452,435	458,226		(501)			5.750	5.530	MON	2,168	26,015	12/09/2009	11/15/2023
36295F-YU-2	GNMA Pool #669523			2	1	1,603,897	106.0750	1,643,801	1,549,659	1,600,389		(1,148)			6.000	5.763	MON	7,748	92,980	08/14/2008	07/15/2043
36297D-K3-0	GNMA Pool #708714			2	1	404,306	110.8780	434,045	391,461	404,041		(56)			5.000	3.556	MON	1,631	19,573	03/25/2009	04/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						61,864,857	XXX	63,830,975	59,875,389	61,592,838		(54,784)			XXX	XXX	XXX	273,116	3,277,394	XXX	XXX
0599999. Total - U.S. Government Bonds						143,313,745	XXX	154,599,274	132,396,389	144,804,180	2,126,412	(526,272)			XXX	XXX	XXX	837,447	4,323,375	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
20772G-4K-1	Connecticut St Ser A				1FE	562,330	108.9880	544,940	500,000	534,351		(16,794)			5.000	1.500	JJ	12,500	25,000	04/23/2010	01/01/2014
341426-KM-5	Florida St Brd of Ed Ser I			1	1FE	2,965,620	105.0960	3,152,880	3,000,000	2,970,090		1,576			4.500	4.600	JD	11,250	135,000	01/27/2009	06/01/2025
341535-J5-2	Florida St Brd of Ed Ser A			1	1FE	5,148,300	110.4200	5,521,000	5,000,000	5,094,728		(15,108)			5.000	4.600	JD	20,833	250,000	03/14/2008	06/01/2017
373384-DT-0	Georgia St Ser E			1	1FE	3,606,785	114.4820	4,006,870	3,500,000	3,573,278		(11,303)			5.000	4.570	FA	72,917	175,000	11/14/2008	08/01/2017
373384-GW-0	Georgia St Ser B			1	1FE	1,074,420	121.7810	1,217,810	1,000,000	1,052,065		(6,865)			5.000	4.080	JJ	25,000	50,000	07/24/2008	07/01/2018
419780-M5-7	Hawaii St Ser DE			1	1FE	1,615,560	109.5860	1,643,790	1,500,000	1,574,494		(25,589)			5.000	3.100	AO	18,750	75,000	05/13/2010	10/01/2014
419791-XZ-6	Hawaii St Ser DY				1	2,309,060	119.3260	2,386,520	2,000,000	2,237,222		(43,250)			5.000	2.500	FA	41,667	100,000	04/23/2010	02/01/2017
574192-4U-1	Maryland St Ser C				1FE	2,382,500	119.8730	2,397,460	2,000,000	2,279,962		(54,726)			5.000	1.951	MN	16,667	100,000	02/08/2010	11/01/2016
641461-EG-9	Nevada St Ser B			1	1FE	6,175,440	108.9870	6,539,220	6,000,000	6,116,602		(16,812)			5.000	4.620	JD	25,000	300,000	04/04/2008	12/01/2017
641461-JA-7	Nevada St Ser C			1	1FE	5,366,200	115.9160	5,795,800	5,000,000	5,265,864		(35,636)			5.000	4.050	JD	20,833	250,000	01/22/2009	06/01/2018
649787-7E-2	New York St Ser A				1	5,667,250	109.8090	5,490,450	5,000,000	5,377,188		(173,989)			5.000	1.380	FA	94,444	250,000	04/23/2010	02/15/2014
658256-E2-4	North Carolina St Ser A				1	3,483,150	117.9100	3,537,300	3,000,000	3,354,543		(77,317)			5.000	2.130	MN	25,000	150,000	04/23/2010	05/01/2016
837147-G4-3	South Carolina St Ser B				1FE	5,074,450	111.0170	5,550,850	5,000,000	5,060,958		(4,641)			5.000	4.845	JJ	125,000	250,000	11/14/2008	01/01/2022
880541-JB-4	Tennessee St Ser A			1	1FE	1,518,375	107.7260	1,615,890	1,500,000	1,510,245		(2,494)			4.400	4.200	AO	16,500	66,000	07/24/2008	10/01/2015
880541-LB-1	Tennessee St Ser A				1FE	3,491,430	118.0740	3,542,220	3,000,000	3,360,447		(78,698)			5.000	2.085	MN	25,000	150,000	04/23/2010	05/01/2016
882721-NR-0	Texas St Ser A			1	1FE	5,242,900	116.5400	5,827,000	5,000,000	5,156,655		(26,107)			5.000	4.325	AO	62,500	250,000	07/01/2008	04/01/2017
882722-QF-1	Texas St Ser B				1	2,681,632	115.1550	2,677,354	2,325,000	2,573,560		(66,383)			5.000	1.899	FA	48,438	142,083	04/23/2010	08/01/2015
93974C-JG-6	Washington St Ser R-2010A				1FE	4,189,782	119.2290	4,345,897	3,645,000	4,061,712		(77,192)			5.000	2.550	JJ	91,125	182,250	04/23/2010	01/01/2017
93974C-KY-5	Washington St Ser 2010B				1FE	4,713,280	122.9550	4,918,200	4,000,000	4,572,119		(78,655)			5.000	2.620	FA	83,333	200,000	03/03/2010	08/01/2018
97705L-PR-2	Wisconsin St Ser B			1	1FE	5,491,860	110.6980	5,933,413	5,360,000	5,426,871		(18,258)			5.000	4.590	MN	44,667	268,000	03/13/2008	05/01/2015
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						72,760,323	XXX	76,644,864	67,330,000	71,152,954		(828,241)			XXX	XXX	XXX	881,424	3,368,333	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						72,760,323	XXX	76,644,864	67,330,000	71,152,954		(828,241)			XXX	XXX	XXX	881,424	3,368,333	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
181059-KA-3	Clark Cnty NV Sch Dist Ser A			1	1FE	5,110,050	114.4530	5,722,650	5,000,000	5,079,061		(8,852)			4.500	4.250	JD	10,000	225,000	04/03/2008	06/15/2019
232760-WD-6	Cypress-Fairbanks TX ISD			1	1FE	5,156,850	112.3720	5,618,600	5,000,000	5,089,070		(19,300)			5.000	4.520	FA	94,444	250,000	04/03/2008	02/15/2016
246001-YN-5	Delaware Cnty PA Ser A				1FE	1,137,950	108.1450	1,081,450	1,000,000	1,067,029		(37,728)			5.000	1.120	AO	12,500	50,000	02/08/2010	10/01/2013
262633-EY-2	DuPage Cnty IL			2	1FE	1,542,646	119.2660	1,669,724	1,400,000	1,476,887		(6,675)			5.600	4.840	JJ	39,200	78,400	02/02/1999	01/01/2021
262651-RL-8	DuPage Cnty IL Ser A			1	1FE	5,025,500	108.6020	5,430,100	5,000,000	5,013,685		(3,273)			4.500	4.420	MN	37,500	225,000	02/26/2008	11/01/2015
263453-CG-5	DuPage Cnty IL Cmnty HS Dist			1	1FE	3,483,186	104.4700	3,489,298	3,340,000	3,357,121		(16,285)			5.600	5.068	JJ	93,520	187,040	05/20/2002	01/01/2013
366155-XP-9	Garland TX ISD			1	1FE	550,325	115.2180	576,090	500,000	548,144		(2,181)			5.000	3.620	FA	9,444	3,056	06/23/2011	02/15/2020
386154-Y7-7	Grand Prairie TX ISD				1FE	2,153,300	110.6120	2,212,240	2,000,000	2,136,908		(8,473)			5.000	4.270	FA	37,778	100,000	01/06/2010	02/15/2024
438670-RG-8	Honolulu HI Ser A				1FE	529,819	122.4050	563,063	460,000	514,836		(7,897)			5.000	2.900	AO	5,750	23,000	01/26/2010	04/01/2018
472736-P7-6	Jefferson Cnty CO				1FE	4,705,720	123.5120	4,940,480	4,000,000	4,574,078		(74,023)			5.000	2.721	JD	8,889	200,000	03/03/2010	12/15/2018
521840-2Q-0	Leander TX ISD			1	1FE	2,612,300	112.7820	2,819,550	2,500,000	2,574,210		(11,421)			5.000	4.397	FA	47,222	125,000	05/29/2008	08/15/2017
542264-ED-4	Lone Star College Sys TX			1	1FE	608,465	122.9480	614,740	500,000	607,992		(473)			5.000	2.355	FA	5,972		12/12/2011	02/15/2021
584002-PG-8	Mecklenburg Cnty NC Ser C				1FE	2,727,458	123.7780	2,877,839	2,325,000	2,648,059		(47,806)			5.000	2.550	MS	38,750	116,250	04/23/2010	03/01/2018
64966G-AG-7	New York NY Ser D				1FE	2,259,000	109.1470	2,182,940	2,000,000	2,137,886		(64,570)			5.000	1.620	FA	41,667	100,000	02/03/2010	02/01/2014
64966H-SN-1	New York NY Ser E			1	1FE	563,205	116.1260	580,630	500,000	561,952		(1,253)			5.000	3.150	FA	10,417		10/25/2011	08/01/2019
718814-XX-9	Phoenix AZ Ser A			1	1FE	3,963,857	108.0310	4,375,256	4,050,000	3,977,634		3,772			4.500	4.680	JJ	91,125	182,250	02/27/2008	07/01/2025
736679-RD-5	Portland OR Ser A			1	1FE	1,063,070	110.1690	1,101,690	1,000,000	1,058,214		(4,856)			5.000	3.800	JD	4,167	25,000	06/24/2011	06/01/2017
770077-K2-0	Roanoke VA Ser A				1FE	4,681,880	123.7200	4,948,800	4,000,000	4,550,830		(73,330)			5.000	2.750	AO	50,000	200,000	03/04/2010	10/01/2018
899645-SE-6	Tulsa OK				1FE	4,152,925	124.5760	4,360,160	3,500,000	4,026,159		(70,566)			5.000	2.560	AO	43,750	175,000	03/03/2010	10/01/2018
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						52,027,505	XXX	55,165,299	48,075,000	50,999,755		(455,189)			XXX	XXX	XXX	682,095	2,264,996	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						52,027,505	XXX	55,165,299	48,075,000	50,999,755		(455,189)			XXX	XXX	XXX	682,095	2,264,996	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
010608-J7-3	Alabama St Pub Sch & College Ser A				1FE	2,763,975	113.8510	2,846,275	2,500,000	2,665,562		(46,677)			5.000	2.900	MN	20,833	125,000	11/05/2009	05/01/2015
01244Q-CC-8	Albany NY Ser A			1	1FE	1,043,720	109.7070	1,097,070	1,000,000	1,041,967		(1,753)			5.000	4.471	JD	4,167	20,972	06/24/2011	12/01/2021
02765U-DD-3	American Mun Pwr OH Ser C				1FE	1,164,087	107.3010	1,228,596	1,145,000	1,158,082		(2,930)			3.500	3.201	FA	15,139	40,075	11/24/2009	02/15/2016
15504R-CW-7	Central Puget Sound WA Ser A			1	1FE	3,678,255	106.4660	3,726,310	3,500,000	3,676,563		(1,692)			5.000	4.020	MN	29,167		12/06/2011	11/01/2017
167736-WG-8	Chicago IL Wtr			1	1FE	5,270,650	107.8150	5,390,750	5,000,000	5,190,179		(23,469)			5.000	4.350	MN	41,667	250,000	05/13/2008	11/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
222102-AA-3	Coulee Med Fndtn WA BAB			1	1FE	5,000,000	108.4830	5,424,150	5,000,000	5,000,000					6.500	6.500	MON	9,931	325,000	12/27/2010	04/20/2036
235036-SH-4	Dallas Fort Worth TX Int'l Ser D Rev				1FE	2,369,780	121.2080	2,424,160	2,000,000	2,367,917		(1,863)			5.000	2.650	MN	16,667		12/08/2011	11/01/2020
303891-VL-6	Fairfax Cnty VA Water Auth			1	1FE	4,923,850	107.7140	5,385,700	5,000,000	4,934,971		3,149			4.500	4.625	AO	56,250	225,000	02/26/2008	04/01/2026
343136-V9-5	Florida St Tpk Auth Ser A			1	1FE	1,031,660	109.4550	1,094,550	1,000,000	1,030,464		(1,196)			5.000	4.601	JJ	23,194		06/24/2011	07/01/2021
41422E-DM-2	Harris Cnty TX Met Tran Auth Ser A Rev			1	1FE	1,062,530	109.1230	1,091,230	1,000,000	1,062,188		(342)			5.000	4.220	MN	8,333		12/05/2011	11/01/2021
438701-CU-6	Honolulu HI Rev Ser A			1	1FE	1,576,438	113.0700	1,588,634	1,405,000	1,524,466		(32,304)			5.000	2.450	JJ	35,125	70,250	05/12/2010	07/01/2015
452226-M4-2	Illinois St Sales Tax			1	1FE	2,661,375	100.3450	2,508,625	2,500,000	2,500,000		(9,181)			5.375	4.541	JD	5,972	134,375	10/19/2001	06/15/2016
455167-A8-9	Indiana University Ser O			1	1FE	1,077,090	107.4610	1,074,610	1,000,000	1,038,868		(23,791)			5.000	2.480	FA	20,833	50,000	05/13/2010	08/01/2013
45884A-PT-4	Intermountain Pwr Agy UT Pwr Ser A			1	1FE	1,687,755	105.5160	1,582,740	1,500,000	1,500,000					6.150	3.575	JJ	46,125	92,250	11/02/2001	07/01/2014
49151E-XD-0	Kentucky St Prop & Bldg Rev				1FE	2,386,220	121.1630	2,423,260	2,000,000	2,383,952		(2,268)			5.000	2.283	AO	25,000		12/08/2011	10/01/2019
560459-LT-4	Maine Mun Bd Bk Ser B			1	1FE	1,905,625	112.4300	1,939,418	1,725,000	1,842,188		(39,450)			5.000	2.500	MN	14,375	86,250	05/13/2010	11/01/2014
57583U-NA-2	Massachusetts St Rev				1FE	592,415	120.0720	600,360	500,000	592,415					5.000	2.296	JJ			12/09/2011	07/01/2019
586158-MQ-7	Memphis TN Elec Sys				1FE	1,987,049	123.0020	2,084,884	1,695,000	1,932,425		(30,756)			5.000	2.761	JD	7,063	84,750	03/03/2010	12/01/2018
59259Y-CF-4	Metropolitan Trans Auth NY BAB Rev				1FE	2,069,180	110.3640	2,207,280	2,000,000	2,059,489		(6,088)			5.304	4.844	MN	13,555	106,080	05/21/2010	11/15/2019
594614-ZN-2	Michigan St Bldg Auth Ser I			1	1FE	509,715	103.6400	518,200	500,000	509,455		(260)			5.000	4.450	AO	5,278		11/17/2011	10/15/2015
644693-KP-7	New Hampshire St Turnpike Sys			1	1FE	577,350	118.8050	594,025	500,000	576,526		(824)			5.000	2.900	AO	6,250		11/21/2011	04/01/2020
65825P-CX-6	North Carolina St Ser A			1	1FE	2,330,760	121.4630	2,429,260	2,000,000	2,324,920		(5,840)			5.000	2.800	MN	16,667	70,833	10/26/2011	05/01/2020
679111-UJ-1	Oklahoma State Turnpike Ser A				1FE	2,963,050	124.5090	3,112,725	2,500,000	2,954,443		(8,607)			5.000	2.481	JJ	27,083		10/26/2011	01/01/2020
795560-CD-1	Salt Lake & Sandy UT Ser A				1FE	2,880,175	114.5350	2,863,375	2,500,000	2,761,218		(71,513)			5.000	1.900	JJ	62,500	125,000	04/23/2010	07/01/2015
843375-WK-8	Southern MN Pwr Agy Ser A				1FE	1,113,630	108.4580	1,084,580	1,000,000	1,056,332		(27,194)			5.250	2.350	JJ	26,250	52,500	11/06/2009	01/01/2014
914119-KP-6	University of Cincinnati OH Ser A			1	1FE	1,743,944	112.9090	1,789,608	1,585,000	1,740,132		(3,811)			5.000	3.027	JD	6,604	39,625	11/08/2011	06/01/2017
914119-PQ-9	University of Cincinnati OH Ser C			1	1FE	569,015	115.1510	575,755	500,000	568,689		(326)			5.000	3.034	JD	2,083		12/13/2011	12/01/2019
92817S-KV-9	Virginia St Pub Sch Auth				1FE	4,499,563	121.1700	4,677,162	3,860,000	4,362,033		(82,832)			5.000	2.490	FA	80,417	193,000	04/23/2010	08/01/2017
968369-AA-6	Wilkes Cnty GA Hosp Auth Ser A BAB			1	1FE	6,205,000	100.4660	6,233,915	6,205,000	6,205,000					7.200	7.200	MON	13,651	446,760	12/27/2010	02/20/2037
977092-QZ-1	Wisconsin St Ser 1 Rev			1	1FE	4,062,893	118.6430	4,093,184	3,450,000	4,058,917		(3,976)			5.000	2.050	JD	14,375		12/12/2011	06/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						71,706,748	XXX	73,690,390	66,070,000	70,619,364		(425,793)			XXX	XXX	XXX	654,553	2,537,721	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128M1-Q7-7	FHLMC Pool #G12378			2	1	139,228	106.5140	154,804	145,337	139,837		173			4.500	6.355	MON	545	6,540	08/23/2007	09/15/2021
3128MC-JK-2	FHLMC Pool #G13666			2	1	1,293,923	106.0290	1,319,762	1,244,718	1,291,227		(826)			4.500	2.843	MON	4,668	56,012	10/06/2009	09/01/2024
3128MJ-P9-5	FHLMC Pool #G08447			2	1	1,307,746	106.0010	1,343,810	1,267,733	1,306,971		(775)			4.500	3.301	MON	4,754	28,524	05/13/2011	05/01/2041
3128MJ-QD-5	FHLMC Pool #G08451			2	1	1,302,012	106.0010	1,337,918	1,262,175	1,301,225		(787)			4.500	3.274	MON	4,733	28,399	05/13/2011	06/01/2041
3128MS-JA-9	FHLMC Pool #H00257			2	1	3,458,430	106.5660	3,589,055	3,367,917	3,455,394		(691)			5.000	4.193	MON	14,033	168,396	03/19/2009	04/01/2035
3128PP-6C-2	FHLMC Pool #J10867			2	1	664,988	106.9420	685,757	641,242	663,400		(109)			4.500	3.271	MON	2,405	28,856	10/21/2009	09/01/2024
3128PP-H4-8	FHLMC Pool #J10251			2	1	1,026,992	104.9820	1,088,532	1,036,875	1,027,643		72			4.000	4.265	MON	3,456	41,475	06/04/2009	07/01/2024
3128PP-H5-5	FHLMC Pool #J10252			2	1	871,518	104.9820	923,741	879,905	871,946		51			4.000	4.333	MON	2,933	35,196	06/04/2009	07/01/2024
3128PP-HZ-9	FHLMC Pool #J10248			2	1	1,284,901	106.0290	1,339,142	1,262,996	1,283,544		203			4.500	3.682	MON	4,736	56,835	06/03/2009	07/01/2024
3128PP-WM-1	FHLMC Pool #J10652			2	1	1,760,323	106.0290	1,814,844	1,711,648	1,753,415		(3,213)			4.500	4.072	MON	6,419	77,024	09/03/2009	10/01/2024
3128PQ-E9-8	FHLMC Pool #J11060			2	1	689,231	107.0450	711,442	664,619	687,498		(441)			4.500	3.356	MON	2,492	29,908	11/04/2009	10/01/2024
3137AC-P3-7	Federal Home Loan Mtg Corp CMO			2	1	971,576	105.7730	981,064	927,518	970,365		(1,211)			4.000	2.212	MON	1,649	15,459	07/12/2011	12/15/2023
31385X-EW-3	FNMA Pool #555544 ARM			2	1	1,073,396	108.0090	1,139,424	1,054,935	1,068,525		(1,408)			5.000	4.279	MON	4,396	52,747	03/25/2008	06/01/2018
31385X-NF-0	FNMA Pool #555790 ARM			2	1	716,990	105.1420	743,633	707,265	715,961		(669)			4.042	3.749	MON	2,382	18,552	01/22/2004	10/01/2033
31390U-MU-7	FNMA Pool #656571 ARM			2	1	335,308	105.6830	353,480	334,472	335,200		(2)			3.977	3.881	MON	1,109	8,670	06/02/2005	05/01/2033
31394E-GN-2	Federal National Mtg Assn CMO			2	1	387,952	101.3810	403,783	398,283	395,497		1,537			5.000	6.054	MON	1,660	19,914	05/05/2006	09/25/2012
31395M-QS-1	Federal Home Loan Mtg CMO			2	1	377,808	105.1880	387,008	367,920	375,754		(792)			4.500	3.412	MON	1,380	16,556	06/24/2009	12/15/2017
31397Q-S6-6	Federal National Mtg Assn CMO			2	1	635,076	103.7440	642,196	619,020	633,156		(1,920)			3.500	1.906	MON	1,805	16,249	03/01/2011	09/25/2019
31402H-Z2-0	FNMA Pool #729861 ARM			2	1	322,693	105.6890	330,716	312,915	321,271		(671)			4.356	3.922	MON	1,136	8,609	01/23/2004	11/01/2033
31402R-AD-1	FNMA Pool #735404			2	1	185,868	107.0130	205,187	191,740	186,740		254			4.500	5.569	MON	719	8,628	11/07/2007	04/01/2020
31403D-YB-9	FNMA Pool #746006 ARM			2	1	903,847	103.4170	902,577	872,755	901,983		192			2.518	1.505	MON	1,831	21,966	03/24/2004	12/01/2033
31405Q-AX-6	FNMA Pool #795722 ARM			2	1	355,966	104.8490	367,712	350,706	355,440		(332)			4.638	4.347	MON	1,355	8,524	10/04/2004	10/01/2034
31412U-AJ-9	FNMA Pool #934809			2	1	681,894	108.2320	712,747	658,536	679,809		(862)			4.500	3.505	MON	2,470	29,634	09/18/2009	03/01/2024
31414R-PK-5	FNMA Pool #973926			2	1	1,542,117	106.4650	1,617,551	1,519,327	1,541,617		(948)			4.959	3.963	MON	6,279	73,565	04/15/2008	05/01/2038
31418V-KJ-0	FNMA Pool #AD7496			2	1	242,451	104.6670	251,877	240,646	242,319		(132)			3.500	3.370	MON	702	19,434	01/13/2011	01/01/2026
31418X-SH-2	FNMA Pool #AD9519			2	1	3,701,385	106.4980	3,744,163	3,515,712	3,698,878		(943)			4.500	2.780	MON	13,184	158,207	10/18/2010	07/01/2040
38376G-XT-2	Government National Mtg Assn CMO			2	1	1,246,935	104.7410	1,268,012	1,210,616	1,245,888		(929)			3.074	2.889	MON	3,101	37,216	09/30/2010	06/16/2045

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
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						27,480,554	XXX	28,359,935	26,767,530	27,450,502		(15,181)			XXX	XXX	XXX	96,331	1,071,095	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						99,187,302	XXX	102,050,325	92,837,530	98,069,866		(440,974)			XXX	XXX	XXX	750,884	3,608,816	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
0258M0-DC-0	American Express Credit				1FE	2,999,890	101.3930	3,041,790	3,000,000	2,999,887		(3)			2.800	2.800	MS	23,800		12/12/2011	09/19/2016
05531F-AF-0	BB&T Corp				1FE	259,885	107.5960	268,990	250,000	258,270		(1,615)			3.950	3.126	AO	1,701	9,875	01/26/2011	04/29/2016
05567L-G6-8	BNP Paribas				1FE	251,855	94.7560	236,890	250,000	251,458		(397)			3.250	3.056	MS	2,483	8,125	01/26/2011	03/11/2015
05567L-T3-1	BNP Paribas				1FE	1,007,190	96.3010	963,010	1,000,000	1,007,137		(53)			5.000	4.901	JJ	23,056		10/26/2011	01/15/2021
05567L-U5-4	BNP Paribas				1FE	1,019,810	96.4970	964,970	1,000,000	1,017,485		(2,325)			3.600	3.146	FA	12,800	18,000	05/24/2011	02/23/2016
06051G-ED-7	Bank of America Corp				1FE	1,520,625	93.4710	1,402,065	1,500,000	1,518,127		(2,498)			3.700	3.346	MS	18,500	27,750	06/13/2011	09/01/2015
06051G-EH-8	Bank of America Corp				1FE	1,250,100	91.8610	1,148,263	1,250,000	1,250,115		15			5.000	4.998	MN	8,333	31,250	08/03/2011	05/13/2021
06406H-BY-4	Bank of New York Mellon			1	1FE	1,508,565	103.2610	1,548,915	1,500,000	1,508,567		2			3.550	3.480	MS	14,496		10/26/2011	08/23/2021
126408-GQ-0	CSX Corp				2FE	2,418,720	125.1620	2,503,240	2,000,000	2,387,231		(31,489)			7.375	4.187	FA	61,458	73,750	04/20/2011	02/01/2019
126408-GV-9	CSX Corp				2FE	497,495	107.1700	535,850	500,000	497,605		110			4.250	4.312	JD	1,771	10,979	05/20/2011	06/01/2021
126650-BW-9	CVS Caremark Corp			1	2FE	2,960,520	107.2290	3,216,870	3,000,000	2,962,447		1,927			4.125	4.288	MN	15,813	62,906	05/09/2011	05/15/2021
172967-FD-8	Citigroup Inc				1FE	1,322,750	101.3840	1,267,300	1,250,000	1,307,983		(14,767)			4.750	3.289	MN	6,927	59,375	01/25/2011	05/19/2015
172967-FF-3	Citigroup Inc				1FE	3,426,778	103.6180	3,367,585	3,250,000	3,419,372		(7,406)			5.375	4.632	FA	68,905	26,875	08/11/2011	08/09/2020
172967-FS-5	Citigroup Inc				1FE	1,530,576	99.7480	1,496,220	1,500,000	1,527,478		(3,098)			3.953	3.505	JD	2,635	29,648	06/08/2011	06/15/2016
20030N-AG-6	Comcast Corp				2FE	2,206,940	110.9660	2,219,320	2,000,000	2,186,202		(20,738)			4.950	2.717	JD	4,400	49,500	06/15/2011	06/15/2016
25470D-AE-9	Discovery Communications LLC				2FE	1,987,540	106.1240	2,122,480	2,000,000	1,988,022		482			4.375	4.453	JD	3,889	42,535	06/13/2011	06/15/2021
260003-AJ-7	Dover Corp				1FE	2,041,205	112.9880	2,259,760	2,000,000	2,038,888		(2,317)			4.300	4.043	MS	28,667	45,150	04/26/2011	03/01/2021
26442C-AJ-3	Duke Energy Carolinas LLC				1FE	4,989,450	113.6050	5,680,250	5,000,000	4,990,415		965			4.300	4.327	JD	9,556	215,000	02/09/2011	06/15/2020
294549-AM-2	EQT Corp				2FE	2,068,720	103.4340	2,068,680	2,000,000	2,035,772		(4,894)			5.150	4.810	MS	34,333	103,000	02/20/2004	03/01/2018
29736R-AD-2	Estee Lauder Co				1FE	3,817,364	111.6330	3,890,410	3,485,000	3,622,906		(69,892)			7.750	5.446	MN	45,015	270,088	01/22/2009	11/01/2013
341099-CP-2	Florida Power Corp				1FE	997,960	102.8330	1,028,330	1,000,000	998,002		42			3.100	3.124	FA	11,453		08/15/2011	08/15/2021
36962G-4N-1	General Electric Capital Corp				1FE	5,000,000	98.5500	4,927,500	5,000,000	5,000,000					0.999	1.053	FMAN	6,938	106,605	08/24/2010	08/11/2015
38141E-A6-6	Goldman Sachs Group Inc				1FE	1,073,400	103.4450	1,034,450	1,000,000	1,069,812		(3,588)			6.000	4.978	JD	2,667	30,000	06/13/2011	06/15/2020
38141G-EA-8	Goldman Sachs Group Inc				1FE	2,581,225	102.1690	2,554,225	2,500,000	2,529,703		(8,908)			5.125	4.700	JJ	59,080	128,125	06/02/2005	01/15/2015
38141G-GQ-1	Goldman Sachs Group Inc				1FE	2,269,848	98.3360	2,212,560	2,250,000	2,268,817		(1,031)			5.250	5.136	JJ	50,531		12/07/2011	07/27/2021
459284-AB-1	Coca-Cola Enterprises				2FE	2,668,848	104.2330	2,866,408	2,750,000	2,673,112		4,264			3.500	3.881	MS	28,340	48,125	05/27/2011	09/15/2020
46625H-HU-7	J P Morgan Chase & Co				1FE	963,220	101.4250	1,014,250	1,000,000	965,821		2,601			4.250	4.729	AO	8,972	41,792	02/22/2011	10/15/2020
46625H-HW-3	J P Morgan Chase & Co				1FE	1,218,050	98.8440	1,235,550	1,250,000	1,223,692		5,642			2.600	3.159	JJ	14,986	21,396	01/25/2011	01/15/2016
46625H-HZ-6	J P Morgan Chase & Co				1FE	1,781,903	102.8280	1,799,490	1,750,000	1,780,924		(979)			4.625	4.392	MN	11,466	40,469	08/11/2011	05/10/2021
46625H-JA-9	J P Morgan Chase & Co				1FE	1,998,713	100.4810	2,009,620	2,000,000	1,998,835		122			3.150	3.164	JJ	31,850		06/23/2011	07/05/2016
50075N-BB-9	Kraft Foods Inc				2FE	2,141,660	108.4420	2,168,840	2,000,000	2,126,265		(15,395)			4.125	2.497	FA	32,542	41,250	06/15/2011	02/09/2016
53947M-AA-4	Lloyds TSB Bank				1FE	249,600	96.0190	240,048	250,000	249,688		88			4.375	4.419	JJ	5,135	5,469	01/26/2011	01/12/2015
539830-AT-6	Lockheed Martin Corp				1FE	2,853,895	106.6450	2,932,738	2,750,000	2,847,690		(6,205)			4.250	3.725	MN	14,934	58,438	05/27/2011	11/15/2019
55907R-AA-6	Magellan Midstream Partners				2FE	2,022,960	104.5630	2,091,260	2,000,000	2,021,901		(1,059)			4.250	4.104	FA	35,417	42,500	06/09/2011	02/01/2021
585055-AR-7	Medtronic Inc				1FE	4,609,440	106.1520	4,776,840	4,500,000	4,586,359		(23,081)			3.000	2.374	MS	39,750	135,000	02/03/2011	03/15/2015
58933Y-AB-1	Merck & Co Inc				1FE	2,015,020	104.7160	2,094,320	2,000,000	2,013,336		(1,684)			2.250	2.077	JJ	20,750	26,875	06/14/2011	01/15/2016
59018Y-RZ-6	Merrill Lynch & Co Inc				1FE	2,082,680	96.0520	1,921,040	2,000,000	2,031,712		(7,585)			5.300	4.830	MS	26,794	106,000	02/17/2004	09/30/2015
617446-7P-8	Morgan Stanley				1FE	1,005,770	91.5060	915,060	1,000,000	1,005,382		(388)			5.500	5.420	JJ	23,986	27,500	02/24/2011	07/24/2020
61747W-AF-6	Morgan Stanley				1FE	443,325	94.1000	470,500	500,000	443,662		337			5.750	7.483	JJ	12,458		11/30/2011	01/25/2021
61747Y-CT-0	Morgan Stanley				1FE	1,227,588	92.1560	1,151,950	1,250,000	1,231,625		4,037			3.450	3.865	MN	7,068	43,125	01/25/2011	11/02/2015
61747Y-DD-4	Morgan Stanley F				1FE	2,975,360	92.4130	2,772,390	3,000,000	2,976,542		1,182			3.800	3.995	AO	19,633	57,000	09/13/2011	04/29/2016
666807-BA-9	Northrop Grumman Corp				2FE	3,000,520	111.2670	3,059,843	2,750,000	2,985,343		(15,177)			5.050	3.743	FA	57,865	69,438	06/01/2011	08/01/2019
674599-BZ-7	Occidental Petroleum Corp				1FE	3,039,330	105.1480	3,154,440	3,000,000	3,034,579		(4,751)			2.500	2.203	FA	31,250	46,875	05/23/2011	02/01/2016
693476-BH-5	PNC Funding Corp				1FE	259,758	105.4400	263,600	250,000	257,617		(2,141)			3.625	2.596	FA	3,600	9,063	01/26/2011	02/08/2015
693476-BL-6	PNC Funding Corp				1FE	1,104,989	108.1170	1,135,229	1,050,000	1,104,114		(874)			4.375	3.671	FA	17,865		10/26/2011	08/11/2020
69351U-AP-8	PPL Electric Utilities				1FE	495,955	101.1940	505,970	500,000	496,066		111			3.000	3.094	MS	5,333		08/18/2011	09/15/2021
694308-GV-3	Pacific Gas & Electric Co				1FE	2,777,803	109.4540	3,009,985	2,750,000	2,776,376		(1,427)			4.250	4.125	MN	14,934	59,087	05/24/2011	05/15/2021
71713U-AW-2	Pharmacia Corp				1FE	5,659,065	130.9370	5,892,165	4,500,000	5,413,283		(34,280)			6.600	4.830	JD	24,750	297,000	06/19/2003	12/01/2028
74456Q-AX-4	Public Svc Elec & Gas				1FE	4,835,863	106.8720	5,022,984	4,700,000	4,833,642		(2,327)			3.500	3.118	FA	62,144	62,781	10/18/2011	08/15/2020
837004-CE-8	South Carolina Electric & Gas				1FE	2,640,375	117.4360	2,935,900	2,500,000	2,639,368		(1,008)			5.450	5.081	FA	56,771	69,639	07/13/2011	02/01/2041
84756N-AB-5	Spectra Energy Partners			1	2FE	499,835	103.7580	518,790	500,000	499,836		1			4.600	4.604	JD	1,022	11,883	06/06/2011	06/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
863667-AB-7	Stryker Corp				1FE	4,612,185	112.2260	5,050,170	4,500,000	4,602,522		(9,663)			4.375	4.040	JJ	90,781	98,438	01/31/2011	01/15/2020
88732J-AW-8	Time Warner Cable				2FE	2,857,525	110.0750	3,027,063	2,750,000	2,851,455		(6,070)			5.000	4.451	FA	57,292	68,750	05/24/2011	02/01/2020
904764-AL-1	Unilever Capital Corp				1FE	2,497,450	106.6350	2,665,875	2,500,000	2,497,839		389			2.750	2.772	FA	26,927	34,375	02/07/2011	02/10/2016
907818-CW-6	Union Pacific Corp				2FE	2,295,160	116.9750	2,339,500	2,000,000	2,269,966		(25,194)			5.650	2.899	MN	18,833	56,500	06/13/2011	05/01/2017
925524-BG-4	Viacom Inc				2FE	2,508,380	105.6500	2,641,250	2,500,000	2,508,021		(359)			4.500	4.456	MS	37,500	59,063	05/25/2011	03/01/2021
927804-FB-5	Virginia Electric & Power Co				1FE	2,291,920	128.3880	2,567,760	2,000,000	2,289,383		(2,537)			6.000	4.988	MN	15,333	60,000	07/13/2011	05/15/2037
931142-BY-8	Wal-Mart Stores Inc				1FE	4,375,950	112.1100	4,484,400	4,000,000	4,301,367		(74,583)			4.500	2.249	JJ	90,000	90,000	01/31/2011	07/01/2015
931142-DD-2	Wal-Mart Stores Inc				1FE	3,022,620	115.6390	3,469,170	3,000,000	3,021,170		(1,450)			4.250	4.157	AO	26,917	62,688	04/18/2011	04/15/2021
93114K-AD-5	Wal-Mart Stores Inc			2	1FE	1,325,378	110.4260	1,255,629	1,137,078	1,245,420		(32,420)			8.850	5.372	JJ	50,036	100,631	06/02/2009	01/02/2015
949746-QU-8	Wells Fargo & Co New				1FE	2,117,080	104.6950	2,093,900	2,000,000	2,110,088		(6,992)			3.676	2.367	MS	21,648	36,760	09/09/2011	06/15/2016
94974B-EU-0	Wells Fargo Co				1FE	1,040,680	104.9380	1,049,380	1,000,000	1,032,179		(8,501)			3.625	2.597	AO	7,653	36,250	01/26/2011	04/15/2015
94974B-EV-8	Wells Fargo Co				1FE	2,551,225	109.8280	2,745,700	2,500,000	2,548,737		(2,488)			4.600	4.341	AO	28,750	58,139	05/26/2011	04/01/2021
98389B-AM-2	Xcel Energy Inc				2FE	3,158,035	111.8050	3,354,150	3,000,000	3,148,736		(9,299)			4.700	3.997	MN	18,017	70,500	05/13/2011	05/15/2020
988498-AG-6	Yum Brands Inc				2FE	2,684,688	102.0520	2,806,430	2,750,000	2,688,051		3,363			3.875	4.182	MN	17,760	53,281	05/23/2011	11/01/2020
06739G-AR-0	Barclays Bank PLC		F		1FE	1,474,125	102.4430	1,536,645	1,500,000	1,474,367		242			5.125	5.390	JJ	36,943		11/30/2011	01/08/2020
06739G-BB-4	Barclays Bank PLC		F		1FE	516,320	101.0520	505,260	500,000	512,914		(3,406)			3.900	3.062	AO	4,550	19,500	01/26/2011	04/07/2015
22546Q-AE-7	Credit Suisse New York		R		1FE	770,160	99.8600	748,950	750,000	765,862		(4,298)			3.500	2.809	MS	7,146	26,250	01/25/2011	03/23/2015
22546Q-AF-4	Credit Suisse New York		F		1FE	1,705,900	97.9620	1,714,335	1,750,000	1,707,620		1,720			4.375	4.720	FA	31,050	16,406	12/06/2011	08/05/2020
2515A1-4E-8	Deutsche Bank AG London		F		1FE	2,252,695	101.3790	2,281,028	2,250,000	2,252,648		(47)			3.250	3.218	JJ	34,531	4,063	12/12/2011	01/11/2016
25243Y-AJ-8	Diageo Cap PLC		F		1FE	4,971,780	115.7570	5,209,065	4,500,000	4,903,174		(68,606)			5.500	3.437	MS	62,563	247,500	02/08/2011	09/30/2016
25243Y-AP-4	Diageo Cap PLC		F		1FE	1,089,950	114.3720	1,143,720	1,000,000	1,079,348		(7,747)			4.828	3.734	JJ	22,262	56,461	08/04/2010	07/15/2020
404280-AK-5	HSBC Holdings PLC		F		1FE	2,925,038	106.4860	2,928,365	2,750,000	2,919,436		(5,601)			5.100	4.286	AO	33,504	70,125	08/11/2011	04/05/2021
44328M-AB-0	HSBC Bank PLC		R		1FE	2,312,843	103.2410	2,322,923	2,250,000	2,303,426		(9,417)			3.500	2.781	JD	656	78,750	05/26/2011	06/28/2015
80685Q-AA-4	Schlumberger Oilfield UK PLC		F		1FE	5,906,520	109.1660	6,549,960	6,000,000	5,913,402		6,882			4.200	4.395	JJ	116,200	129,500	02/10/2011	01/15/2021
822582-AQ-5	Shell International Fin		F		1FE	3,133,590	107.3550	3,220,650	3,000,000	3,114,761		(18,829)			3.100	1.961	JD	775	93,000	05/23/2011	06/28/2015
893526-DH-3	Trans-Canada Pipelines		F		1FE	787,283	106.1540	796,155	750,000	782,377		(4,906)			3.400	2.084	JD	2,125	12,750	06/14/2011	06/01/2015
980888-AD-3	Woolworths LTD		F		1FE	958,570	105.6170	1,056,170	1,000,000	961,677		3,107			4.000	4.536	MS	11,000	40,000	02/08/2011	09/22/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						171,722,979	XXX	177,482,732	165,622,078	170,664,413		(558,158)			XXX	XXX	XXX	1,999,572	4,348,916	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
126380-AB-0	Credit Suisse Mtg Cap Cert CMO			2	1FM	654,457	90.2680	621,960	689,015	621,960	6,067		12,647		5.500	6.365	MON	3,158	37,896	09/08/2006	04/25/2036
452570-AE-4	IMPAC Secured Assets Corp CMO			2	1FM	2,717,830	85.7050	2,329,316	2,717,830	2,717,830					0.296	0.297	MON	157	13,236	03/27/2007	11/25/2036
55265K-2G-3	Master Asset Sec Tr CMO			2	1FM	1,615,452	104.6480	1,753,557	1,675,672	1,647,921		4,264			5.250	6.102	MON	7,331	87,964	12/23/2005	06/25/2027
62888X-AB-0	NCUA Guaranteed Notes CMO			2	1FE	498,725	105.0450	525,225	500,000	498,924		175			2.900	2.960	MON	161	14,500	11/03/2010	01/01/2018
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						5,486,465	XXX	5,230,058	5,582,517	5,486,636	6,067	4,440	12,647		XXX	XXX	XXX	10,807	153,596	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05947U-M2-1	Bank of America Comm Mtg CMO			2	1FM	4,866,600	108.4380	5,421,900	5,000,000	4,942,825		14,341			4.857	5.262	MON	20,238	242,850	12/14/2005	05/10/2015
07388N-AE-6	Bear Stearns Comm Mtg CMO			2	1FM	4,408,750	112.7070	4,508,280	4,000,000	4,385,930		(22,820)			5.537	2.823	MON	18,457	36,913	10/04/2011	09/12/2016
126171-AF-4	Comm Mortgage Pass-Thru CMO			2	1FM	4,875,781	109.2400	5,462,000	5,000,000	4,943,680		13,365			5.116	5.508	MON	21,317	255,800	03/23/2006	07/10/2015
17310M-AE-0	Citigroup Comm Mtg Trust CMO			2	1FM	3,861,387	110.7120	4,151,700	3,750,000	3,833,528		(18,378)			5.431	4.435	MON	16,972	203,663	07/07/2010	10/15/2016
20173Q-AB-7	Greenwich Capital Comm Fding CMO			2	1FM	1,568,460	100.6250	1,563,121	1,553,412	1,552,394		(3,467)			5.381	5.183	MON	6,966	83,589	03/28/2007	07/10/2012
225470-F7-3	Credit Suisse Mtg Cap Cert CMO			2	1FM	3,933,281	109.1160	4,364,640	4,000,000	3,964,092		6,229			5.609	5.880	MON	18,697	221,066	05/09/2006	01/15/2016
350910-AN-5	Four Times Square Trust CMO			2	1FM	5,024,910	111.9040	5,595,200	5,000,000	5,015,852		(1,968)			5.401	5.401	MON	15,003	270,050	12/11/2006	12/13/2020
36228C-WX-7	GS Mortgage Securities Corp II CMO			2	1FM	2,980,898	108.2340	3,247,020	3,000,000	2,988,643		1,622			5.553	5.688	MON	13,883	166,590	08/09/2006	12/10/2015
36249K-AC-4	GS Mortgage Securities Corp II CMO			2	1FM	1,029,960	110.7280	1,107,280	1,000,000	1,026,360		(2,644)			4.592	4.243	MON	3,827	45,920	08/04/2010	07/10/2020
50179M-AE-1	LB-UBS Comm Mtg Trust CMO			2	1FM	767,051	110.8960	831,720	750,000	762,932		(2,621)			5.372	4.976	MON	2,238	40,290	05/24/2010	09/15/2016
52108H-PN-8	LB UBS Comm Mtg Trust CMO			2	1FM	4,782,422	101.9640	5,098,200	5,000,000	4,959,634		33,273			4.394	5.172	MON	12,206	219,700	12/14/2005	02/15/2013
52108M-AF-0	LB UBS Comm Mtg Trust CMO			2	1FM	5,942,813	110.1680	6,610,080	6,000,000	5,973,929		6,165			5.197	5.382	MON	17,323	311,820	05/08/2006	08/15/2015
52108M-DH-3	LB UBS Comm Mtg Trust CMO			2	1FM	5,527,283	109.8520	6,041,860	5,500,000	5,509,880		(3,320)			5.156	5.136	MON	15,754	283,580	01/20/2006	01/15/2016
52108R-AE-2	LB UBS Comm Mtg Trust CMO			2	1FM	5,541,262	111.1710	6,114,405	5,500,000	5,519,108		(4,639)			5.897	5.856	MON	18,019	327,453	07/12/2006	05/15/2016
617451-FL-8	Morgan Stanley Capital I CMO			2	1FM	4,378,887	108.2010	4,869,045	4,500,000	4,442,220		13,085			5.424	5.861	MON	20,589	246,861	07/12/2006	12/12/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
67087M-AA-4	OBP Depositor LLC Trust CMO			2	1FM	1,749,990	109.3920	1,914,360	1,750,000	1,749,538		(291)			4.646	4.652	MON	6,776	81,309	06/25/2010	07/15/2020
92976B-DT-6	Wachovia Bank Comm Mtg Trust CMO			2	1FM	974,922	109.2530	1,092,530	1,000,000	987,101		2,448			5.418	5.801	MON	4,515	54,180	04/27/2006	01/15/2016
92977Q-AD-0	Wachovia Bank Comm Mtg Trust CMO			2	1FM	5,922,821	110.4600	6,572,370	5,950,000	5,924,056		2,331			5.765	5.889	MON	28,585	343,017	08/14/2008	07/15/2016
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						68,137,477	XXX	74,565,711	68,253,412	68,481,702		32,713			XXX	XXX	XXX	261,362	3,434,652	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03064E-AD-8	AmeriCredit Auto Rec CL B			2	1FE	749,973	100.2650	751,988	750,000	749,988		9			2.730	2.749	MON	1,308	20,475	05/13/2010	03/08/2013
161542-DQ-5	Chase Fdg Ln Acq Trust			2	1FM	352,464	24.3980	85,516	350,505	85,516	29,779				1.494	1.432	MON	101	5,083	11/21/2006	04/25/2025
161571-CP-7	Chase Issuance Trust			2	1FE	2,482,031	104.1280	2,603,200	2,500,000	2,496,099		3,009			4.650	4.830	MON	5,167	116,250	06/18/2009	03/15/2013
17305E-CP-8	Citibank Credit Card Issuance			2	1FE	4,122,422	111.5230	5,018,535	4,500,000	4,261,572		32,393			4.550	7.933	JD	6,256	204,750	08/26/2008	06/20/2015
20047M-AP-9	Comm Mortgage Pass-Thru 144A				1FM	5,016,973	94.0410	4,702,050	5,000,000	5,000,000		(364)			5.570	5.570	MON	20,114	282,363	02/10/2006	02/05/2019
41283N-AE-1	Harley-Davidson Motorcycle Tr			2	1FE	999,893	99.7980	997,980	1,000,000	999,907		15			1.310	1.323	MON	582	4,476	08/04/2011	03/15/2015
44923Y-AD-9	Hyundai Auto Receivables Trust			2	1FE	699,935	100.8880	706,216	700,000	699,954		12			1.630	1.640	MON	507	11,410	08/19/2010	02/15/2015
57164W-AA-9	Marriott Vacation Clb Own Trst			2	1FE	1,741,967	105.8040	1,843,097	1,741,992	1,741,009		(265)			7.198	7.256	MON	10,449	125,389	06/03/2008	03/20/2028
826502-AB-2	Sierra Rec Fding Co 144A			2	1FE	692,889	94.5980	655,459	692,889	692,889					0.292	0.292	MON	62	2,668	05/16/2007	03/21/2016
82651L-AA-1	Sierra Rec Fding Co 144A			2	1FE	729,309	102.0670	744,522	729,445	729,334		14			4.480	4.527	MON	999	32,679	03/12/2010	11/20/2018
82651N-AA-7	Sierra Rec Fding Co 144A			2	1FE	1,073,102	92.7750	995,666	1,073,205	1,073,113		10			3.510	3.538	MON	1,151	37,669	10/14/2010	04/20/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						18,660,956	XXX	19,104,229	19,038,035	18,529,381	29,779	34,834			XXX	XXX	XXX	46,696	843,212	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						264,007,877	XXX	276,382,730	258,496,042	263,162,132	35,846	(486,171)	12,647		XXX	XXX	XXX	2,318,436	8,780,376	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						449,666,443	XXX	473,751,584	419,618,078	446,647,828	2,126,412	(2,738,869)			XXX	XXX	XXX	4,781,974	13,565,947	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						94,831,876	XXX	97,420,968	92,225,436	94,529,976	6,067	(65,526)	12,647		XXX	XXX	XXX	380,254	4,502,084	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						68,137,477	XXX	74,565,711	68,253,412	68,481,702		32,713			XXX	XXX	XXX	261,362	3,434,652	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						18,660,956	XXX	19,104,229	19,038,035	18,529,381	29,779	34,834			XXX	XXX	XXX	46,696	843,212	XXX	XXX
8399999 - Total Bonds						631,296,753	XXX	664,842,492	599,134,961	628,188,886	2,162,257	(2,736,848)	12,647		XXX	XXX	XXX	5,470,286	22,345,896	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 CUSIP Identi-fication	2 Description	Codes 3 Code	Codes 4 For-eign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 NAIC Market Indicator (a)	18 Date Acquired
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
000361-10-5	AAR Corp			9,920.000	190,166	19.170	190,166	186,722		1,754		(48,431)		(48,431)		L	09/30/2011
001055-10-2	AFLAC Inc			1,420.000	61,429	43.260	61,429	55,885		1,108		(3,458)		(3,458)		L	09/30/2011
001204-10-6	AGL Resources Inc			150.000	6,339	42.260	6,339	5,907				432		432		L	12/15/2011
00130H-10-5	AES Corp			2,380.000	28,179	11.840	28,179	13,828				(809)		(809)		L	03/28/2007
001547-10-8	AK Steel Holding Corp			410.000	3,387	8.260	3,387	2,919		82		(3,325)		(3,325)		L	08/20/2008
00206R-10-2	AT&T Inc			17,800.000	538,272	30.240	538,272	482,846		30,616		15,308		15,308		L	12/17/2010
002535-30-0	Aaron's Inc			6,855.000	182,891	26.680	182,891	139,875	103	232		30,852		30,852		L	11/07/2011
002824-10-0	Abbott Laboratories			24,795.000	1,394,223	56.230	1,394,223	1,188,486		43,205		212,146		212,146		L	09/30/2011
002896-20-7	Abercrombie & Fitch Co			370.000	18,071	48.840	18,071	8,536		259		(3,252)		(3,252)		L	08/24/2007
00724F-10-1	Adobe Systems Inc			2,050.000	57,954	28.270	57,954	63,099				(5,146)		(5,146)		L	03/28/2007
00739W-10-7	Advance America Cash Advance			14,600.000	130,670	8.950	130,670	55,557		3,650		48,326		48,326		L	01/05/2010
007903-10-7	Advanced Micro Devices			2,390.000	12,906	5.400	12,906	10,609				(4,620)	2,024	(6,644)		L	12/28/2009
00817Y-10-8	Aetna Inc			1,060.000	44,721	42.190	44,721	33,602		477		12,381		12,381		L	03/28/2007
00829J-10-7	Affinity Financial Corp			1,020.000	10,455	10.250	10,455	10,455								A	12/01/2008
00846U-10-1	Agilent Technologies Inc			870.000	30,389	34.930	30,389	29,136				(5,655)		(5,655)		L	03/28/2007
008492-10-0	Agree Realty Corp			1,600.000	39,008	24.380	39,008	37,197	1,240	2,736		(2,896)		(2,896)		L	01/21/2010
009158-10-6	Air Products & Chemicals Inc			9,915.000	844,659	85.190	844,659	684,280	5,751	19,002		(34,361)		(34,361)		L	09/30/2011
009363-10-2	Airgas Inc			230.000	17,958	78.080	17,958	13,726		147		4,232		4,232		L	08/22/2011
00971T-10-1	Akamai Technologies Inc			680.000	21,950	32.280	21,950	11,859				(10,044)		(10,044)		L	07/24/2007
011311-10-7	Alamo Group Inc			3,400.000	91,562	26.930	91,562	51,618		816		(3,026)		(3,026)		L	12/01/2009
011659-10-9	Alaska Air Group			1,500.000	112,635	75.090	112,635	29,430				27,600		27,600		L	08/11/2005
013817-10-1	Alcoa Inc			3,180.000	27,507	8.650	27,507	23,341		382		(21,433)		(21,433)		L	03/08/2007
017175-10-0	Alleghany Corp			524.000	149,492	285.290	149,492	136,016				(6,903)		(6,903)		L	09/30/2011
01741R-10-2	Allegheny Technologies Inc			350.000	16,730	47.800	16,730	10,343		252		(2,583)		(2,583)		L	03/28/2007
01748X-10-2	Allegiant Travel Co			3,755.000	200,292	53.340	200,292	162,197				26,082		26,082		L	09/30/2011
018490-10-2	Allergan Inc			910.000	79,843	87.740	79,843	55,753		134		16,138		16,138		L	08/22/2011
018804-10-4	Alliant Techsystems Inc			1,000.000	57,160	57.160	57,160	59,840		200		(2,680)		(2,680)		L	10/28/2011
020002-10-1	Allstate Corp			1,810.000	49,612	27.410	49,612	41,168	380	315		3,607		3,607		L	09/30/2011
02076X-10-2	Alpha Natural Resources Inc			348.000	7,110	20.430	7,110	3,436				3,674		3,674		L	06/02/2011
021441-10-0	Altera Corp			1,160.000	43,036	37.100	43,036	50,622		186		(7,586)		(7,586)		L	06/24/2011
02209S-10-3	Altria Group Inc			6,620.000	196,283	29.650	196,283	138,819	2,714	8,961		31,874		31,874		L	08/22/2011
023135-10-6	Amazon.com Inc			1,210.000	209,451	173.100	209,451	164,434				(9,901)		(9,901)		L	11/22/2011
023608-10-2	Ameren Corp			860.000	28,492	33.130	28,492	19,943		1,337		4,248		4,248		L	07/24/2007
025537-10-1	American Electric Power			1,380.000	57,008	41.310	57,008	34,859		2,553		7,355		7,355		L	03/28/2007
025676-20-6	American Eqty Inv Life Hld Co			7,500.000	78,000	10.400	78,000	68,996		900		(16,125)		(16,125)		L	04/07/2010
025816-10-9	American Express Co			14,150.000	667,456	47.170	667,456	567,455		4,302		20,798		20,798		L	09/30/2011
026375-10-5	American Greetings Corp			4,300.000	53,793	12.510	53,793	42,482	645	1,935		(41,495)		(41,495)		L	06/03/2002
026874-15-6	American Intl Group Inc			26.000	143	5.510	143	158				(15)		(15)		L	01/20/2011
026874-78-4	American Intl Group Inc			1,534.000	35,589	23.200	35,589	31,906				(14,515)		(14,515)		L	09/30/2011
029912-20-1	American Tower Corp CL A			1,390.000	83,414	60.010	83,414	67,544		487		10,224		10,224		L	09/30/2011
03073E-10-5	AmerisourceBergen Corp			950.000	35,331	37.190	35,331	35,465		124		(135)		(135)		L	09/30/2011
03076C-10-6	Ameriprise Financial Inc			980.000	48,647	49.640	48,647	22,893		853		(7,752)		(7,752)		L	03/28/2007
031162-10-0	Amgen Inc			11,195.000	718,831	64.210	718,831	639,319		5,765		82,030		82,030		L	09/30/2011
032037-10-3	Ampco-Pittsburgh Corp			3,200.000	61,888	19.340	61,888	63,744		2,304		7,838	35,710	(27,872)		L	01/21/2010
032095-10-1	Amphenol Corp CL A			630.000	28,596	45.390	28,596	31,761	9	10		(3,453)		(3,453)		L	06/24/2011
032511-10-7	Anadarko Petroleum Corp			20,800.000	1,587,664	76.330	1,587,664	1,212,265		6,066		61,385		61,385		L	09/30/2011
032654-10-5	Analog Devices Inc			840.000	30,055	35.780	30,055	16,187		815		(1,588)		(1,588)		L	03/28/2007
037347-10-1	Anworth Mortgage Asset Corp			9,600.000	60,288	6.280	60,288	54,298	2,016	9,120		(6,912)		(6,912)		L	03/16/2009
037389-10-3	Aon Corp			1,150.000	53,820	46.800	53,820	46,141		438		3,160		3,160		L	09/30/2011
037411-10-5	Apache Corp			9,835.000	890,854	90.580	890,854	897,430		4,115		(157,252)		(157,252)		L	09/30/2011
03748R-10-1	Apartment Invt & Mgmt Co CL A			576.000	13,196	22.910	13,196	5,792		276		(1,688)		(1,688)		L	03/28/2007
037598-10-9	Apogee Enterprises Inc			9,405.000	115,305	12.260	115,305	99,480		2,499		(806)		(806)		L	09/30/2011
037604-10-5	Apollo Group Inc CL A			450.000	24,242	53.870	24,242	17,771				6,471		6,471		L	01/27/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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
037833-10-0	Apple Computer Inc			2,865.000	1,160,325	405.000	1,160,325	646,267				217,429		217,429		L	09/30/2011
038222-10-5	Applied Materials Inc			2,430.000	26,025	10.710	26,025	24,616		753		(8,116)		(8,116)		L	07/19/2006
039483-10-2	Archer-Daniels-Midland			2,270.000	64,922	28.600	64,922	63,061		1,487		(3,360)		(3,360)		L	03/28/2007
039670-10-4	Arctic Cat Inc			4,800.000	108,240	22.550	108,240	48,195				37,968		37,968		L	12/17/1999
04269Q-10-0	Arris Group Inc			5,300.000	57,346	10.820	57,346	64,585				(2,120)		(2,120)		L	03/17/2010
044103-10-9	Ashford Hospitality Trust			11,500.000	92,000	8.000	92,000	104,593	1,150	2,580		(12,593)		(12,593)		L	09/30/2011
04621X-10-8	Assurant Inc			12,690.000	521,051	41.060	521,051	402,487		6,575		45,987		45,987		L	09/30/2011
052769-10-6	Autodesk Inc			950.000	28,814	30.330	28,814	24,140				(7,477)		(7,477)		L	03/28/2007
053015-10-3	Automatic Data Process			1,600.000	86,416	54.010	86,416	62,276	632	2,164		12,226		12,226		L	08/22/2011
053332-10-2	Autozone Inc			100.000	32,497	324.970	32,497	29,161				3,336		3,336		L	06/24/2011
053484-10-1	Avalonbay Communities Inc			340.000	44,404	130.600	44,404	19,966	303	1,214		6,137		6,137		L	03/28/2007
05379B-10-7	Avista Corp			3,800.000	97,850	25.750	97,850	79,101		4,180		12,274		12,274		L	05/19/2010
054303-10-2	Avon Products			1,550.000	27,079	17.470	27,079	36,351		1,426		(1,142)	16,822	(17,965)		L	08/20/2008
054937-10-7	BB&T Corp			2,260.000	56,884	25.170	56,884	57,336		1,446		(2,531)		(2,531)		L	07/24/2007
05508R-10-6	B&G Foods Inc			6,425.000	154,650	24.070	154,650	97,482	1,478	2,987		54,684		54,684		L	09/30/2011
055921-10-0	BMC Software Inc			610.000	19,996	32.780	19,996	23,380				(3,703)		(3,703)		L	09/30/2011
057224-10-7	Baker Hughes Inc			1,466.000	71,306	48.640	71,306	54,089		880		(12,505)		(12,505)		L	03/19/2010
058498-10-6	Ball Corp			40.000	1,428	35.710	1,428	919		11		67		67		L	02/16/2011
060505-10-4	Bank Amer Corp			27,014.000	150,198	5.560	150,198	229,315		1,081		(26,546)	183,623	(210,169)		L	01/20/2010
064058-10-0	Bank of NY Mellon Corp			3,042.000	60,566	19.910	60,566	83,634		1,460		(31,298)		(31,298)		L	06/16/2011
067383-10-9	Bard C R Inc			360.000	30,780	85.500	30,780	34,405		266		(2,257)		(2,257)		L	04/16/2008
071813-10-9	Baxter Intl Inc			11,825.000	585,101	49.480	585,101	599,215	3,961	13,710		(15,674)		(15,674)		L	08/25/2011
073730-10-3	Beam Inc			420.000	21,517	51.230	21,517	13,565		80		7,951		7,951		L	10/04/2011
075887-10-9	Becton Dickinson			580.000	43,338	74.720	43,338	48,879		974		(5,684)		(5,684)		L	11/20/2007
075896-10-0	Bed Bath & Beyond Inc			660.000	38,260	57.970	38,260	16,777				5,821		5,821		L	03/28/2007
08160H-10-1	Benchmark Electronics Inc			5,300.000	71,391	13.470	71,391	71,818				(24,857)		(24,857)		L	10/14/2008
084670-70-2	Berkshire Hathaway Inc CL B			6,096.000	465,125	76.300	465,125	459,462				(13,134)		(13,134)		L	11/22/2011
085789-10-5	Berry Petroleum Co CL A			7,300.000	306,746	42.020	306,746	142,606		1,849		967		967		L	09/30/2011
086516-10-1	Best Buy Co Inc			1,200.000	28,044	23.370	28,044	33,732	192	732		(13,104)		(13,104)		L	12/21/2006
089302-10-3	Big Lots Inc			2,110.000	79,674	37.760	79,674	70,932				12,337		12,337		L	09/30/2011
09062X-10-3	Biogen Idec Inc			670.000	73,734	110.050	73,734	48,378				17,585		17,585		L	07/29/2011
091826-10-7	Black Box Corp			2,400.000	67,296	28.040	67,296	71,280	168	624		(24,600)		(24,600)		L	05/06/2004
09247X-10-1	BlackRock Inc			278.000	49,551	178.240	49,551	56,245		1,147		(6,694)		(6,694)		L	04/01/2011
093671-10-5	H&R Block Inc			1,320.000	21,556	16.330	21,556	15,721	264	792		5,834		5,834		L	03/28/2007
096761-10-1	Bob Evans Farms			2,800.000	93,912	33.540	93,912	67,750		2,520		1,624		1,624		L	10/23/2008
097023-10-5	Boeing Co			2,340.000	171,639	73.350	171,639	99,848		3,931		18,931		18,931		L	03/28/2007
09746Y-10-5	Boise Inc			7,300.000	51,976	7.120	51,976	64,641		2,920		(12,665)		(12,665)		L	04/19/2011
101121-10-1	Boston Properties Inc			410.000	40,836	99.600	40,836	27,499	226	820		5,535		5,535		L	03/28/2007
101137-10-7	Boston Scientific Corp			5,990.000	31,987	5.340	31,987	46,363				(13,358)		(13,358)		L	10/30/2008
105368-20-3	Brandywine Realty Trust			7,800.000	74,100	9.500	74,100	70,410				3,690		3,690		L	12/29/2011
109473-40-5	Brightpoint Inc			4,500.000	48,420	10.760	48,420	39,205				9,112		9,112		L	01/03/2011
109696-10-4	Brinks Co			7,465.000	200,659	26.880	200,659	191,264		2,434		5,345		5,345		L	09/30/2011
110122-10-8	Bristol-Myers Squibb			4,197.000	147,902	35.240	147,902	115,488		5,227		36,139		36,139		L	03/28/2011
111320-10-7	Broadcom Corp			1,690.000	49,618	29.360	49,618	44,289		395		(15,884)		(15,884)		L	09/30/2011
11133T-10-3	Broadridge Financial Solutions			3,960.000	89,298	22.550	89,298	83,608	634	1,821		3,660		3,660		L	09/30/2011
115637-20-9	Brown-Forman CP CL B			400.000	32,204	80.510	32,204	20,800		524		4,356		4,356		L	03/28/2007
118255-10-8	Buckeye Technologies Inc			4,500.000	150,480	33.440	150,480	84,813		990		56,262		56,262		L	01/24/2011
124830-10-0	CBL & Associates Properties			9,200.000	144,440	15.700	144,440	125,103	1,932	4,814		4,282		4,282		L	09/30/2011
124857-20-2	CBS Corp CL B			1,870.000	50,752	27.140	50,752	15,315	187	561		15,128		15,128		L	03/28/2007
12504L-10-9	CBRE Group Inc CL A			770.000	11,719	15.220	11,719	3,326				(4,050)		(4,050)		L	03/28/2007
125269-10-0	CF Industries Holdings Inc			150.000	21,747	144.980	21,747	16,512		150		1,475		1,475		L	09/25/2008
12541W-20-9	C H Robinson Worldwide Inc			340.000	23,725	69.780	23,725	24,636	112	99		(911)		(911)		L	07/29/2011
125509-10-9	CIGNA Corp			1,020.000	42,840	42.000	42,840	17,187		41		5,447		5,447		L	03/28/2007
12561W-10-5	Cleco Corp New			4,440.000	169,164	38.100	169,164	117,243		4,097		28,259		28,259		L	09/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
12572Q-10-5	CME Group Inc			230.000	56,044	243.670	56,044	48,838		1,288		(17,958)		(17,958)		L	04/17/2009
125906-10-7	CSS Industries Inc			3,400.000	67,728	19.920	67,728	72,732		2,040		(2,346)		(2,346)		L	11/24/2008
12621E-10-3	CNO Financial Group Inc			13,200.000	83,292	6.310	83,292	71,544				11,748		11,748		L	09/30/2011
126349-10-9	CSG Systems International Inc			12,040.000	177,108	14.710	177,108	208,765				(40,537)		(40,537)		L	09/30/2011
126408-10-3	CSX Corp			3,430.000	72,236	21.060	72,236	69,664		1,088		(8,414)		(8,414)		L	07/29/2011
126501-10-5	CTS Corp			5,600.000	51,520	9.200	51,520	57,806	196	672		(10,416)		(10,416)		L	05/09/2008
126650-10-0	CVS Caremark Corp			3,830.000	156,187	40.780	156,187	130,067		1,915		23,018		23,018		L	03/28/2007
12673P-10-5	CA Inc			1,690.000	34,163	20.215	34,163	29,761		321		(7,140)		(7,140)		L	03/28/2007
12686C-10-9	Cable Vision System CL A			950.000	13,509	14.220	13,509	24,011		285		(10,502)		(10,502)		L	05/26/2011
127097-10-3	Cabot Oil & Gas Corp			300.000	22,770	75.900	22,770	17,411		20		5,040		5,040		L	06/24/2011
131193-10-4	Callaway Golf Co			15,320.000	84,720	5.530	84,720	104,384		499		(28,360)		(28,360)		L	09/30/2011
132011-10-7	Cambrex Corp			14,700.000	105,546	7.180	105,546	77,728				29,547		29,547		L	02/12/2010
133034-10-8	Camden National Corp			2,200.000	71,720	32.600	71,720	66,942		3,300		(7,986)		(7,986)		L	01/29/2010
13342B-10-5	Cameron Intl Corp			790.000	38,860	49.190	38,860	17,325				(1,217)		(1,217)		L	04/16/2008
134429-10-9	Campbell Soup Co			910.000	30,248	33.240	30,248	34,362	264	1,056		(1,374)		(1,374)		L	09/25/2008
140288-10-1	CapLease Inc			16,200.000	65,448	4.040	65,448	97,160	1,053	4,212		(28,836)		(28,836)		L	12/06/2010
14040H-10-5	Capital One Financial Corp			1,600.000	67,664	42.290	67,664	64,826		268		368		368		L	09/30/2011
14067E-50-6	Capstead Mortgage Corp			8,200.000	102,008	12.440	102,008	84,376	3,526	14,104		(1,230)		(1,230)		L	05/31/2007
14149Y-10-8	Cardinal Health Inc			1,390.000	56,448	40.610	56,448	47,569	299	1,140		3,197		3,197		L	03/28/2007
14170T-10-1	CareFusion Corp			790.000	20,074	25.410	20,074	18,928				1,146		1,146		L	09/30/2011
143130-10-2	CarMax Inc			940.000	28,651	30.480	28,651	33,238				(1,316)		(1,316)		L	12/17/2010
143658-30-0	Carnival Cruise Lines CL A			1,600.000	52,224	32.640	52,224	38,912		1,600		(21,552)		(21,552)		L	10/30/2008
144577-10-3	Carrizo Oil & Gas Inc			4,180.000	110,143	26.350	110,143	131,984				(21,841)		(21,841)		L	09/30/2011
146229-10-9	Carter's Inc			2,000.000	79,620	39.810	79,620	51,274				19,593		19,593		L	09/30/2011
147195-10-1	Cascade Corp			1,600.000	75,472	47.170	75,472	53,440	400			22,032		22,032		L	09/30/2011
149123-10-1	Caterpillar Inc			2,230.000	202,038	90.600	202,038	151,918		3,277		4,072		4,072		L	09/30/2011
149150-10-4	Cathay General Bancorp			4,400.000	65,692	14.930	65,692	57,489		44		8,203		8,203		L	11/21/2011
149205-10-6	Cato Corp			3,500.000	84,700	24.200	84,700	46,563	805	2,905		(11,235)		(11,235)		L	06/10/2002
151020-10-4	Celgene Corp			1,060.000	71,656	67.600	71,656	56,053				8,968		8,968		L	03/28/2007
15189T-10-7	CenterPoint Energy Inc			1,210.000	24,309	20.090	24,309	21,768		956		5,288		5,288		L	03/28/2007
156700-10-6	CenturyLink Inc			1,942.000	72,242	37.200	72,242	56,632		4,855		7,377		7,377		L	04/01/2011
156782-10-4	Cerner Corp			580.000	35,525	61.250	35,525	28,069				7,456		7,456		L	06/27/2011
163731-10-2	Chemical Financial Corp			4,800.000	102,336	21.320	102,336	72,909		960		29,427		29,427		L	10/03/2011
165167-10-7	Chesapeake Energy Corp			2,330.000	51,936	22.290	51,936	62,468		653		(7,739)		(7,739)		L	11/22/2011
165303-10-8	Chesapeake Utilities Corp			2,100.000	91,035	43.350	91,035	83,699	725	345		7,336		7,336		L	10/17/2011
166764-10-0	Chevron Corp			6,510.000	692,664	106.400	692,664	464,234		17,408		96,460		96,460		L	11/22/2011
169656-10-5	Chipotle Mexican Grill Inc			120.000	40,529	337.740	40,529	35,191				5,338		5,338		L	06/24/2011
170032-80-9	Chiquita Brands Intl Inc			8,100.000	67,554	8.340	67,554	52,776				(46,008)		(46,008)		L	04/01/2009
171232-10-1	Chubb Corp			12,410.000	859,020	69.220	859,020	691,705	4,840	9,356		130,677		130,677		L	09/30/2011
171798-10-1	Cimarex Energy Co			3,775.000	233,673	61.900	233,673	105,025		1,174		(70,381)		(70,381)		L	09/30/2011
171871-10-6	Cincinnati Bell Inc			19,900.000	60,297	3.030	60,297	65,439				4,577		4,577		L	08/27/2009
172062-10-1	Cincinnati Financial Corp			710.000	21,627	30.460	21,627	20,640	286	1,138		(873)		(873)		L	03/28/2007
17275R-10-2	Cisco Systems Inc			56,705.000	1,025,226	18.080	1,025,226	1,005,783		7,341		(37,985)	13,551	(51,536)		L	11/10/2011
172908-10-5	Cintas Corp			10.000	348	34.810	348	266		5		69		69		L	04/17/2009
172967-42-4	Citigroup Inc			9,800.000	257,838	26.310	257,838	390,605		263		(170,726)		(170,726)		L	09/30/2011
174420-30-7	Citizens Republic Bancorp Inc			810.000	9,234	11.400	9,234	5,589				4,253		4,253		L	01/10/2007
177376-10-0	Citrix Systems Inc			770.000	46,754	60.720	46,754	65,737				(18,983)		(18,983)		L	05/26/2011
17770A-10-9	City Bank Lynwood WA			2,200.000	352	0.160	352	264				88		88		L	11/03/2008
178566-10-5	City National Corp			1,520.000	67,154	44.180	67,154	72,716		991		(17,422)		(17,422)		L	09/30/2011
18683K-10-1	Cliffs Natural Resources Inc			410.000	25,564	62.350	25,564	25,637		344		(6,421)		(6,421)		L	04/13/2010
189054-10-9	Clorox Co			380.000	25,293	66.560	25,293	24,962		874		1,246		1,246		L	07/24/2007
189754-10-4	Coach Inc			820.000	50,053	61.040	50,053	20,918	185	615		4,699		4,699		L	03/28/2007
191216-10-0	Coca Cola Co			7,280.000	509,382	69.970	509,382	347,188		11,741		28,092		28,092		L	09/30/2011
19122T-10-9	Coca Cola Enterprises Inc			630.000	16,241	25.780	16,241	12,669		321		473		473		L	03/28/2007

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
192446-10-2	Cognizant Technology Solutions			1,070.000	68,812	64.310	68,812	45,565				(4,001)		(4,001)		L	09/30/2011
194162-10-3	Colgate Palmolive			1,390.000	128,422	92.390	128,422	92,541		3,155		16,708		16,708		L	09/28/2010
20030N-10-1	Comcast Corp			7,710.000	182,804	23.710	182,804	130,145	867	3,331		13,415		13,415		L	03/28/2007
200340-10-7	Comerica Inc			170.000	4,386	25.800	4,386	3,375	17	68		(2,795)		(2,795)		L	03/05/2008
203233-10-1	CommonWealth REIT			3,700.000	61,568	16.640	61,568	48,781		7,400		(32,819)		(32,819)		L	04/01/2009
204149-10-8	Community Trust Bancorp Inc			3,700.000	108,854	29.420	108,854	98,305	1,147	2,276		10,549		10,549		L	06/03/2011
205363-10-4	Computer Sciences			600.000	14,220	23.700	14,220	22,104	120	480		(15,540)		(15,540)		L	03/28/2007
205826-20-9	Comtech Telecommunications			3,300.000	94,446	28.620	94,446	92,730		908		1,716		1,716		L	09/30/2011
205887-10-2	ConAgra Inc			30,030.000	792,792	26.400	792,792	697,163		24,684		102,874		102,874		L	09/30/2011
20825C-10-4	ConocoPhillips			3,810.000	277,635	72.870	277,635	212,592		10,058		18,174		18,174		L	09/29/2009
20854P-10-9	CONSOL Energy Inc			670.000	24,589	36.700	24,589	19,148		285		(8,067)		(8,067)		L	08/20/2008
209115-10-4	Consolidated Edison Inc			990.000	61,410	62.030	61,410	48,352		2,376		12,335		12,335		L	12/21/2007
209341-10-6	Consolidated Graphics Inc			1,800.000	86,904	48.280	86,904	35,100				(270)		(270)		L	01/28/2009
21036P-10-8	Constellation Brands Inc CL A			870.000	17,983	20.670	17,983	13,859				(1,288)		(1,288)		L	03/28/2007
210371-10-0	Constellation Energy Group			850.000	33,720	39.670	33,720	20,403	204	816		7,684		7,684		L	05/14/2010
216831-10-7	Cooper Tire & Rubber			4,900.000	68,649	14.010	68,649	94,744		2,058		(46,893)		(46,893)		L	03/18/2010
21871D-10-3	CoreLogic Inc			10,605.000	137,123	12.930	137,123	171,624				(38,714)		(38,714)		L	09/30/2011
219350-10-5	Corning Inc			4,380.000	56,852	12.980	56,852	58,123		986		(27,769)		(27,769)		L	03/28/2007
22025Y-40-7	Corrections Corp of America			6,870.000	139,942	20.370	139,942	144,287				(24,838)		(24,838)		L	09/30/2011
22160K-10-5	Costco Wholesale Corp			1,410.000	117,481	83.320	117,481	82,863		1,180		13,725		13,725		L	06/24/2011
222862-10-4	Coventry Health Care Inc			650.000	19,741	30.370	19,741	9,672				2,581		2,581		L	07/24/2007
228903-10-0	Cryolife Inc			15,900.000	76,320	4.800	76,320	69,262				7,058		7,058		L	10/04/2011
231021-10-6	Cummins Inc			400.000	35,208	88.020	35,208	23,680		530		(8,796)		(8,796)		L	03/03/2010
23331A-10-9	Dr Horton Inc			1,170.000	14,754	12.610	14,754	9,324		176		796		796		L	01/29/2010
233331-10-7	DTE Energy Co			600.000	32,670	54.450	32,670	28,619	353	344		3,809		3,809		L	09/30/2011
235851-10-2	Danaher Corp			1,520.000	71,501	47.040	71,501	57,507	38	105		2,517		2,517		L	08/22/2011
237194-10-5	Darden Restaurants Inc			50.000	2,279	45.580	2,279	1,409		75		(43)		(43)		L	03/28/2007
23918K-10-8	DaVita Inc			310.000	23,501	75.810	23,501	21,483				2,018		2,018		L	08/22/2011
242370-10-4	Dean Foods Co			660.000	7,392	11.200	7,392	5,834				1,558		1,558		L	08/20/2008
244199-10-5	Deere & Co			1,450.000	112,158	77.350	112,158	62,646	595	1,505		231		231		L	09/30/2011
24702R-10-1	Dell Inc			5,880.000	86,024	14.630	86,024	55,742				6,350		6,350		L	03/28/2007
247916-20-8	Denbury Resources Inc			10,185.000	153,794	15.100	153,794	144,947				(23,951)		(23,951)		L	09/30/2011
248019-10-1	Deluxe Corp			4,300.000	97,868	22.760	97,868	58,937		4,300		(1,118)		(1,118)		L	10/14/2008
249030-10-7	Dentsply International Inc			650.000	22,744	34.990	22,744	19,806	36	130		533		533		L	07/24/2009
25179M-10-3	Devon Energy Corp New			22,605.000	1,401,510	62.000	1,401,510	1,439,653		12,058		(238,310)		(238,310)		L	09/30/2011
252603-10-5	Diamond Foods Inc			2,370.000	76,480	32.270	76,480	84,472				(7,992)		(7,992)		L	11/15/2011
25271C-10-2	Diamond Offshore Drilling			30.000	1,658	55.260	1,658	2,212		105		(348)		(348)		L	04/17/2009
253922-10-8	Dime Community Bancshares			5,000.000	63,000	12.600	63,000	61,496		700		1,504		1,504		L	10/28/2011
254687-10-6	Walt Disney Co			15,240.000	571,500	37.500	571,500	529,620	3,540	1,816		24,382		24,382		L	12/27/2011
254709-10-8	Discover Financial Service			1,500.000	36,000	24.000	36,000	14,295	150	300		8,205		8,205		L	07/02/2007
25470F-10-4	Discovery Communications Inc CL A			960.000	39,331	40.970	39,331	33,325				1,578		1,578		L	09/30/2011
25490A-10-1	DirectTV CL A			2,390.000	102,196	42.760	102,196	85,981				5,641		5,641		L	08/22/2011
25746U-10-9	Dominion Resources Inc VA			1,610.000	85,459	53.080	85,459	71,307		3,172		16,680		16,680		L	03/28/2007
257867-10-1	Donnelley (RR) & Sons			760.000	10,967	14.430	10,967	5,571		790		(2,310)		(2,310)		L	03/28/2007
260003-10-8	Dover Corp			15,465.000	897,743	58.050	897,743	738,279		14,573		32,384		32,384		L	09/30/2011
260543-10-3	Dow Chemical Co			3,700.000	106,412	28.760	106,412	55,833	925	2,960		(19,906)		(19,906)		L	11/30/2006
26138E-10-9	Dr Pepper Snapple Group Inc			330.000	13,028	39.480	13,028	11,827	106	106		1,201		1,201		L	08/22/2011
263534-10-9	Du Pont De Nemours			2,590.000	118,570	45.780	118,570	104,401		3,719		(8,018)		(8,018)		L	08/22/2011
26441C-10-5	Duke Energy Corp			3,710.000	81,620	22.000	81,620	68,942		3,546		15,472		15,472		L	03/28/2011
26483E-10-0	Dun & Bradstreet Corp			220.000	16,463	74.830	16,463	16,364		317		(1,597)		(1,597)		L	12/17/2008
26817Q-50-6	Dynex Capital Inc			9,000.000	82,170	9.130	82,170	78,250	2,520	6,480		(7,560)		(7,560)		L	09/30/2011
268648-10-2	EMC Corp			5,470.000	117,824	21.540	117,824	86,421				(7,439)		(7,439)		L	03/03/2010
26875P-10-1	EOG Resources Inc			10,640.000	1,048,146	98.510	1,048,146	991,359		3,919		73,302		73,302		L	09/30/2011
26884L-10-9	EQT Corp			420.000	23,012	54.790	23,012	21,785		92		1,226		1,226		L	08/22/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
269246-40-1	E Trade Financial Corp			179.000	1,425	7.960	1,425	2,220				(1,439)		(1,439)		L	10/17/2007
277432-10-0	Eastman Chemical Co			500.000	19,530	39.060	19,530	24,648	130	130		(5,118)		(5,118)		L	10/04/2011
278058-10-2	Eaton Corp			1,200.000	52,236	43.530	52,236	33,047		979		1,087		1,087		L	09/30/2011
278642-10-3	EBay Inc			3,610.000	109,491	30.330	109,491	45,342				9,025		9,025		L	03/28/2007
278865-10-0	Ecolab Inc			760.000	43,936	57.810	43,936	37,536	152	532		5,616		5,616		L	09/25/2008
281020-10-7	Edison International			1,360.000	56,304	41.400	56,304	39,182	442	1,741		3,808		3,808		L	04/16/2008
28176E-10-8	Edwards Lifesciences Corp			470.000	33,229	70.700	33,229	41,214				(7,985)		(7,985)		L	05/26/2011
28336L-10-9	El Paso Corp			2,710.000	72,005	26.570	72,005	52,013	27	61		21,375		21,375		L	11/22/2011
285512-10-9	Electronic Arts Inc			1,270.000	26,162	20.600	26,162	23,101				5,359		5,359		L	03/28/2007
286082-10-2	Electronics for Imaging Inc			1,567.000	22,330	14.250	22,330	22,799				(94)		(94)		L	04/29/2008
291011-10-4	Emerson Electric Co			2,600.000	121,134	46.590	121,134	109,822		2,872		(14,353)		(14,353)		L	09/30/2011
29264F-20-5	Endo Pharmaceuticals			2,400.000	82,872	34.530	82,872	42,207				(2,832)		(2,832)		L	04/01/2009
29266R-10-8	Energizer Holdings Inc			5,580.000	432,338	77.480	432,338	335,615				32,945		32,945		L	09/30/2011
293389-10-2	Ennis Inc			3,400.000	45,322	13.330	45,322	41,174		2,108		(12,818)		(12,818)		L	02/26/2007
29355X-10-7	Enpro Industries Inc			1,200.000	39,576	32.980	39,576	32,489				(10,296)		(10,296)		L	05/08/2008
29362U-10-4	Entegris Inc			8,300.000	72,418	8.725	72,418	60,317				12,101		12,101		L	01/28/2011
29364G-10-3	Entergy Corp			620.000	45,291	73.050	45,291	41,106		515		4,185		4,185		L	09/30/2011
294429-10-5	Equifax Inc			430.000	16,658	38.740	16,658	15,772		275		1,350		1,350		L	03/28/2007
29476L-10-7	Equity Residential Properties			830.000	47,335	57.030	47,335	28,037	471	1,220		4,216		4,216		L	03/28/2007
30161N-10-1	Exelon Corp			2,680.000	116,232	43.370	116,232	130,069		5,628		4,636		4,636		L	04/17/2009
30162A-10-8	Exelis Inc			790.000	7,150	9.050	7,150	12,043	82			(4,894)		(4,894)		L	11/01/2011
30212P-30-3	Expedia Inc			280.000	8,126	29.020	8,126	2,249				5,876		5,876		L	12/21/2011
302130-10-9	Expeditors Intl of Wash Inc			920.000	37,683	40.960	37,683	26,027		460		(12,549)		(12,549)		L	04/16/2008
302182-10-0	Express Scripts Inc			1,360.000	60,778	44.690	60,778	48,496				(9,839)		(9,839)		L	08/22/2011
30225X-10-3	Exterran Holdings Inc			6,230.000	56,693	9.100	56,693	58,019				(2,020)	63,359	(65,379)		L	09/30/2011
30231G-10-2	Exxon Mobil Corp			24,066.000	2,039,834	84.760	2,039,834	1,433,363		42,121		281,695		281,695		L	09/30/2011
30239F-10-6	FBL Financial Group Inc			1,701.000	57,868	34.020	57,868	33,088		489		9,100		9,100		L	11/05/1999
302491-30-3	FMC Corp			310.000	26,672	86.040	26,672	17,572	47	178		1,907		1,907		L	09/29/2009
30249U-10-1	FMC Technologies Inc			670.000	34,994	52.230	34,994	23,755				7,986		7,986		L	08/22/2011
307000-10-9	Family Dollar Stores			400.000	23,064	57.660	23,064	19,112	72	72		3,952		3,952		L	08/22/2011
311900-10-4	Fastenal Co			1,040.000	45,354	43.610	45,354	33,652		176		10,933		10,933		L	09/30/2011
000000-00-0	Federal Home Loan Bank Of Cincinnati			19,393.000	1,939,300	100.000	1,939,300	1,939,300		81,185						A	04/14/2011
313549-40-4	Federal-Mogul Corp			4,800.000	70,800	14.750	70,800	71,069				(269)		(269)		L	09/30/2011
314211-10-3	Federated Investors Inc CL B			370.000	5,606	15.150	5,606	8,236		355		(4,077)		(4,077)		L	03/28/2007
31428X-10-6	FedEx Corp			1,070.000	89,356	83.510	89,356	68,641	139	407		(10,165)		(10,165)		L	03/28/2007
315616-10-2	F5 Networks Inc			330.000	35,020	106.120	35,020	44,591				(7,933)		(7,933)		L	12/17/2010
316773-10-0	Fifth Third Bancorp			2,272.000	28,900	12.720	28,900	6,652	182	477		(4,453)		(4,453)		L	06/17/2008
31847R-10-2	First American Corp			1,985.000	25,150	12.670	25,150	33,870	119	359		(3,635)		(3,635)		L	09/30/2011
33582V-10-8	First Niagra Financial Group			6,725.000	58,037	8.630	58,037	69,920		2,372		(15,225)		(15,225)		L	10/24/2011
336433-10-7	First Solar Inc			230.000	7,765	33.760	7,765	7,765				4,140	26,307	(22,167)		L	09/28/2010
336901-10-3	1st Source Corp			5,400.000	136,782	25.330	136,782	81,571		3,456		27,486		27,486		L	02/08/2010
337738-10-8	FISERV Inc			590.000	34,657	58.740	34,657	31,235				106		106		L	03/28/2007
337930-50-7	Flagstar Bancorp Inc			550.000	278	0.505	278	278					619	(619)		L	11/22/1999
337932-10-7	FirstEnergy Corp			1,746.000	77,348	44.300	77,348	75,868		3,606		13,731		13,731		L	02/11/2011
343412-10-2	Fluor Corp			7,900.000	396,975	50.250	396,975	426,812	988	1,974		(93,440)		(93,440)		L	09/30/2011
343498-10-1	Flowers Foods Inc			13,100.000	248,638	18.980	248,638	229,135		6,242		10,339		10,339		L	09/30/2011
343873-10-5	Flushing Financial Corp			6,300.000	79,569	12.630	79,569	39,183		3,276		(8,631)		(8,631)		L	04/01/2009
345370-86-0	Ford Motor Co			9,032.000	97,184	10.760	97,184	31,377				(54,463)		(54,463)		L	07/24/2009
345838-10-6	Forest Laboratories Inc			650.000	19,669	30.260	19,669	16,556				(1,118)		(1,118)		L	08/24/2007
346091-70-5	Forest Oil Corp			4,120.000	55,826	13.550	55,826	50,923				(28,366)	10,211	(38,577)		L	09/30/2011
34964C-10-6	Fortune Brands Home & Security			420.000	7,153	17.030	7,153	3,772		239		1,646		1,646		L	03/28/2007
350060-10-9	LB Foster Co			3,200.000	90,528	28.290	90,528	69,085		80		21,443		21,443		L	10/05/2011
354613-10-1	Franklin Resources			410.000	39,385	96.060	39,385	26,150		1,341		(6,212)		(6,212)		L	03/28/2007
35671D-85-7	Freeport McMoran Copper			3,320.000	122,143	36.790	122,143	116,036		3,693		(60,251)		(60,251)		L	09/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
35906A-10-8	Frontier Communications Corp CL B			530.000	2,730	5.150	2,730	4,254		398		(2,427)		(2,427)		L	07/01/2010
361652-20-9	GFI Group Inc			12,900.000	53,148	4.120	53,148	70,130		2,580		(7,353)		(7,353)		L	03/17/2010
36191U-10-6	GT Advanced Technologies Inc			7,500.000	54,300	7.240	54,300	74,635				(20,335)		(20,335)		L	04/15/2011
36467W-10-9	GameStop Corp			670.000	16,167	24.130	16,167	14,512				838		838		L	12/21/2007
364730-10-1	Gannett Co Inc			990.000	13,236	13.370	13,236	7,920	79	198		(1,703)		(1,703)		L	05/21/2008
369550-10-8	General Dynamics Corp			1,450.000	96,295	66.410	96,295	98,847		2,654		(6,598)		(6,598)		L	10/17/2007
369604-10-3	General Electric			31,790.000	569,359	17.910	569,359	514,998	5,404	18,438		(12,080)		(12,080)		L	10/30/2008
370334-10-4	General Mills			20,710.000	836,891	40.410	836,891	697,168		21,907		92,378		92,378		L	08/25/2011
372460-10-5	Genuine Parts Co			700.000	42,840	61.200	42,840	26,572	315	1,232		6,902		6,902		L	03/28/2007
37247A-10-2	Gentiva Health Services Inc			2,300.000	15,525	6.750	15,525	15,525				(13,533)	32,122	(45,655)		L	08/11/2009
37247D-10-6	Genworth Financial Inc CL A			1,530.000	10,022	6.550	10,022	2,907				(10,083)		(10,083)		L	03/28/2007
375558-10-3	Gilead Sciences Inc			2,540.000	103,962	40.930	103,962	99,126				11,913		11,913		L	08/26/2009
377316-10-4	Glafelter (P H)			6,200.000	87,544	14.120	87,544	91,124		1,116		(3,580)		(3,580)		L	06/16/2011
38141G-10-4	Goldman Sachs Group Inc			1,665.000	150,566	90.430	150,566	218,657		1,964		(103,660)		(103,660)		L	09/30/2011
382388-10-6	B F Goodrich Co			440.000	54,428	123.700	54,428	39,548	128	102		14,880		14,880		L	09/30/2011
382550-10-1	Goodyear Tire & Rubber Co			740.000	10,486	14.170	10,486	4,418				1,717		1,717		L	03/28/2007
38259P-50-8	Google Inc CL A			790.000	510,261	645.900	510,261	369,847				49,779		49,779		L	09/30/2011
384802-10-4	W W Grainger Inc			190.000	35,566	187.190	35,566	25,211		125		10,355		10,355		L	08/22/2011
39153L-10-6	Greatbatch Inc			9,030.000	199,563	22.100	199,563	189,489				3,322		3,322		L	10/25/2011
404132-10-2	HCC Insurance Holdings Inc			2,935.000	80,713	27.500	80,713	87,257	455	983		(6,544)		(6,544)		L	09/30/2011
40414L-10-9	HCP Inc			1,420.000	58,831	41.430	58,831	51,757		2,006		7,449		7,449		L	09/30/2011
406216-10-1	Halliburton Co			3,060.000	105,601	34.510	105,601	95,128		859		(10,069)		(10,069)		L	09/30/2011
410345-10-2	Hanesbrands Inc			6,465.000	141,325	21.860	141,325	145,980				(4,655)		(4,655)		L	12/22/2011
412822-10-8	Harley Davidson Inc			900.000	34,983	38.870	34,983	15,273		428		3,780		3,780		L	03/28/2007
413086-10-9	Harman Intl Industries			270.000	10,271	38.040	10,271	4,517		54		(2,230)		(2,230)		L	03/28/2007
413875-10-5	Harris Corp			320.000	11,533	36.040	11,533	15,131		339		(2,963)		(2,963)		L	09/25/2008
416515-10-4	Hartford Finl Services Grp			1,570.000	25,513	16.250	25,513	28,429	157	473		(13,867)		(13,867)		L	11/22/2011
419879-10-1	Hawaiian Holdings Inc			16,700.000	96,860	5.800	96,860	69,027				27,833		27,833		L	10/04/2011
42217K-10-6	Health Care REIT Inc			620.000	33,809	54.530	33,809	28,785		507		4,762		4,762		L	09/30/2011
423074-10-3	H J Heinz Co			900.000	48,636	54.040	48,636	39,573	432	1,674		4,122		4,122		L	03/05/2008
423452-10-1	Helmerich & Payne Inc			380.000	22,177	58.360	22,177	23,062		53		(885)		(885)		L	06/24/2011
427866-10-8	Hershey Foods Corp			500.000	30,890	61.780	30,890	28,130		345		2,760		2,760		L	08/22/2011
42809H-10-7	Hess Corp			1,050.000	59,640	56.800	59,640	57,846	105	248		(10,377)		(10,377)		L	09/30/2011
428236-10-3	Hewlett Packard Co			5,950.000	153,272	25.760	153,272	219,633	714	1,904		(97,223)		(97,223)		L	01/30/2008
431571-10-8	Hillenbrand Inc			8,270.000	184,586	22.320	184,586	164,234		5,143		16,692		16,692		L	09/30/2011
437076-10-2	Home Depot Inc			4,440.000	186,658	42.040	186,658	108,143		4,618		30,991		30,991		L	08/26/2009
438516-10-6	Honeywell Intl Inc			2,730.000	148,376	54.350	148,376	108,687		2,852		11,472		11,472		L	09/30/2011
440327-10-4	Horace Mann Educators Corp			9,000.000	123,390	13.710	123,390	110,313		3,407		(24,646)		(24,646)		L	09/30/2011
440452-10-0	Hormel (Geo A) Co			450.000	13,181	29.290	13,181	12,596		57		585		585		L	08/22/2011
441060-10-0	Hospira Inc			170.000	5,163	30.370	5,163	6,897				(4,304)		(4,304)		L	03/28/2007
44107P-10-4	Host Hotels & Resorts Inc			2,185.000	32,272	14.770	32,272	16,198	109	219		(6,774)		(6,774)		L	03/28/2007
443320-10-6	Hub Group Inc CL A			4,530.000	146,908	32.430	146,908	105,541				(1,717)		(1,717)		L	11/01/2011
443683-10-7	Hudson City Bancorp Inc			2,030.000	12,688	6.250	12,688	12,688		792		1,665	14,839	(13,175)		L	03/28/2007
444172-10-0	Hudson Valley Holding Corp			1,000.000	21,220	21.220	21,220	21,080				140		140		L	12/29/2011
444859-10-2	Humana Inc			580.000	50,814	87.610	50,814	31,551	145	150		14,025		14,025		L	09/30/2011
446150-10-4	Huntington Bancshares			22,225.000	122,015	5.490	122,015	59,121	889	1,199		(20,518)		(20,518)		L	09/30/2011
45031U-10-1	IStar Financial Inc			24,745.000	130,901	5.290	130,901	188,850				(57,949)		(57,949)		L	09/30/2011
450911-20-1	ITT Corp			395.000	7,635	19.330	7,635	9,592		431		(164)		(164)		L	05/21/2008
452308-10-9	Illinois Tool Works			15,840.000	739,886	46.710	739,886	738,384	5,702	18,707		(79,807)		(79,807)		L	09/30/2011
45245A-10-7	Imation Corp			6,000.000	34,380	5.730	34,380	52,320				(27,480)		(27,480)		L	10/31/2008
45665Q-10-3	Infinity P & C Corp			500.000	28,370	56.740	28,370	18,111		360		(2,530)		(2,530)		L	06/26/2009
457030-10-4	Ingles Markets Inc CL A			4,500.000	67,770	15.060	67,770	68,291		2,970		(18,630)		(18,630)		L	06/23/2009
458118-10-6	Integrated Device Technology			6,800.000	37,128	5.460	37,128	36,779				(8,160)		(8,160)		L	09/10/2010
458140-10-0	Intel Corp			14,680.000	355,990	24.250	355,990	215,209		11,486		47,270		47,270		L	05/04/2007

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	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
45865V-10-0	IntercontinentalExchange Inc			270.000	32,549	120.550	32,549	22,598				378		378		L	01/29/2010
459044-10-3	International Bancshares Corp			6,900.000	126,512	18.335	126,512	95,700		2,622		(11,696)		(11,696)		L	11/03/2009
459200-10-1	IBM Corp			7,725.000	1,420,473	183.880	1,420,473	1,047,895		18,838		204,085		204,085		L	09/30/2011
459506-10-1	Intl Flavors & Fragrances Inc			260.000	13,629	52.420	13,629	13,876	81	81		(247)		(247)		L	08/22/2011
459902-10-2	International Game Technology			1,390.000	23,908	17.200	23,908	16,527	83	334		(681)		(681)		L	03/28/2007
460146-10-3	International Paper Co			1,330.000	39,368	29.600	39,368	15,694		1,297		3,139		3,139		L	11/20/2007
460690-10-0	Interpublic Group			1,360.000	13,233	9.730	13,233	5,386		326		(1,210)		(1,210)		L	03/28/2007
461202-10-3	Intuit Inc			720.000	37,865	52.590	37,865	33,426		108		3,993		3,993		L	07/29/2011
46120E-60-2	Intuitive Surgical Inc			70.000	32,411	463.010	32,411	19,459				14,368		14,368		L	06/25/2008
462846-10-6	Iron Mountain Inc			710.000	21,868	30.800	21,868	21,451	178	166		669		669		L	09/30/2011
46581@-10-8	Insurance Value Added Network			42,250.000	847,535	20.060	847,535	88,725		507,000		23,660		23,660		A	07/29/1994
46612J-50-7	JDS Uniphase Corp			730.000	7,621	10.440	7,621	2,665				(2,949)		(2,949)		L	03/28/2007
46625H-10-0	J P Morgan Chase & Co			27,806.000	924,550	33.250	924,550	1,042,029		18,886		(215,182)		(215,182)		L	11/22/2011
469814-10-7	Jacobs Engineering Group			520.000	21,102	40.580	21,102	20,103				(2,740)		(2,740)		L	01/30/2008
47012E-10-6	JAKKS Pacific Inc			2,500.000	35,275	14.110	35,275	30,300	250	250		(10,275)		(10,275)		L	01/08/2009
47102X-10-5	Janus Capital Group Inc			780.000	4,922	6.310	4,922	4,922		117		374	5,569	(5,195)		L	03/28/2007
478160-10-4	Johnson & Johnson			21,060.000	1,381,115	65.580	1,381,115	1,251,798		44,483		74,294		74,294		L	09/30/2011
478366-10-7	Johnson Controls Inc			2,190.000	68,459	31.260	68,459	39,428	394	1,402		(15,199)		(15,199)		L	04/17/2009
481130-10-2	Journal Communications Inc A			15,000.000	66,000	4.400	66,000	36,750				(9,750)		(9,750)		L	04/05/2007
481165-10-8	Joy Global Inc			370.000	27,739	74.970	27,739	32,064		130		(4,325)		(4,325)		L	06/24/2011
48203R-10-4	Juniper Networks Inc			21,310.000	434,937	20.410	434,937	393,297				30,902		30,902		L	10/03/2011
482480-10-0	KLA-Tencor Corp			690.000	33,293	48.250	33,293	15,035		828		6,631		6,631		L	03/28/2007
482686-10-2	K-Swiss Inc			10,415.000	30,412	2.920	30,412	34,073				(24,698)	47,264	(71,961)		L	09/30/2011
486587-10-8	Kaydon Corp			2,090.000	63,745	30.500	63,745	58,807	418	1,213		(15,480)		(15,480)		L	09/30/2011
487836-10-8	Kellogg Co			910.000	46,019	50.570	46,019	49,189		1,520		(464)		(464)		L	08/20/2008
489170-10-0	Kennametal Inc			10,240.000	373,965	36.520	373,965	385,053		3,070		(11,088)		(11,088)		L	09/30/2011
493267-10-8	KeyCorp			3,010.000	23,147	7.690	23,147	20,322		301		(3,492)		(3,492)		L	04/13/2010
494368-10-3	Kimberly Clark			7,415.000	545,447	73.560	545,447	484,067	5,191	20,505		75,889		75,889		L	06/16/2011
49446R-10-9	Kimco Realty Corp			1,070.000	17,377	16.240	17,377	14,477	203	770		(1,926)		(1,926)		L	01/30/2008
494580-10-3	Kindred Healthcare Inc			3,000.000	35,310	11.770	35,310	55,380				(19,800)		(19,800)		L	06/30/2005
49803T-10-2	Kite Realty Group Trust			10,200.000	46,002	4.510	46,002	46,661				(659)		(659)		L	12/30/2011
500255-10-4	Kohl's Corp			1,000.000	49,350	49.350	49,350	42,320		1,000		(4,990)		(4,990)		L	08/24/2007
50075N-10-4	Kraft Foods Inc			4,640.000	173,350	37.360	173,350	139,619	1,346	5,382		27,144		27,144		L	09/29/2009
501044-10-1	Kroger Co			2,460.000	59,581	24.220	59,581	50,504		1,058		4,576		4,576		L	03/28/2007
502161-10-2	LSI Logic Corp			1,410.000	8,390	5.950	8,390	7,487				(56)		(56)		L	03/28/2007
502424-10-4	L-3 Communications Hldgs Inc			230.000	15,336	66.680	15,336	16,215		414		(876)		(876)		L	12/17/2008
50540R-40-9	Laboratory Corp of Amer Hldgs			270.000	23,212	85.970	23,212	19,454				(527)		(527)		L	03/28/2007
518439-10-4	Estee Lauder Cos CL A			360.000	40,435	112.320	40,435	31,856		378		8,579		8,579		L	08/22/2011
524901-10-5	Legg Mason Inc			540.000	12,987	24.050	12,987	11,831	43	151		(6,599)		(6,599)		L	03/28/2007
52602E-10-2	Lender Processing Services Inc			3,800.000	57,266	15.070	57,266	61,111		380		(3,845)		(3,845)		L	11/17/2011
527288-10-4	Leucadia National Corp			320.000	7,277	22.740	7,277	7,613		80		(2,061)		(2,061)		L	06/25/2008
529043-10-1	Lexington Realty Trust			11,500.000	86,135	7.490	86,135	87,572	1,438	5,290		(5,290)		(5,290)		L	12/17/2010
529771-10-7	Lexmark Intl Group Inc			330.000	10,913	33.070	10,913	8,877		83		(578)		(578)		L	03/28/2007
53217V-10-9	Life Technologies Corp			752.000	29,260	38.910	29,260	35,529				(12,476)		(12,476)		L	07/24/2009
53219L-10-9	LifePoint Hospitals Inc			5,620.000	208,783	37.150	208,783	144,853				1,522		1,522		L	09/30/2011
532457-10-8	Eli Lilly and Co			3,800.000	157,928	41.560	157,928	133,742		7,448		24,776		24,776		L	09/29/2009
532716-10-7	Limited Inc			860.000	34,701	40.350	34,701	22,874		2,468		4,378		4,378		L	09/30/2011
533535-10-0	Lincoln Educ. Services Corp			800.000	6,320	7.900	6,320	12,567		656		(6,247)		(6,247)		L	02/15/2011
534187-10-9	Lincoln National Corp			1,140.000	22,139	19.420	22,139	20,542		228		(9,565)		(9,565)		L	03/05/2008
535678-10-6	Linear Technology			13,580.000	407,807	30.030	407,807	410,335		11,113		(43,517)		(43,517)		L	09/30/2011
53635B-10-7	Liquidity Services Inc			721.000	26,605	36.900	26,605	9,156				16,563		16,563		L	02/01/2011
538034-10-9	Live Nation Entertainment Inc			10,940.000	90,911	8.310	90,911	113,593				(22,682)		(22,682)		L	09/30/2011
539830-10-9	Lockheed Martin Corp			1,130.000	91,417	80.900	91,417	81,973		3,673		12,419		12,419		L	03/03/2009
540424-10-8	Loews Corp			1,400.000	52,710	37.650	52,710	53,850		350		(1,764)		(1,764)		L	10/30/2008

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
54222A-10-6	Lone Pine Resources Inc			2,523.000	17,686	7.010	17,686	23,230				(5,544)		(5,544)		L	09/30/2011
544147-10-1	Lorillard Inc			450.000	51,300	114.000	51,300	47,911		1,170		3,389		3,389		L	07/29/2011
548661-10-7	Lowe's Cos Inc			3,790.000	96,190	25.380	96,190	107,669		1,850		1,335		1,335		L	11/22/2011
55261F-10-4	M&T Bank Corp			320.000	24,429	76.340	24,429	18,371		896		(3,427)		(3,427)		L	03/28/2007
552715-10-4	MEMC Electronic Materials Inc			10,530.000	41,488	3.940	41,488	58,239				(16,751)	6,808	(23,559)		L	10/31/2011
55616P-10-4	Macy's Inc			1,180.000	37,972	32.180	37,972	12,213	118	354		8,118		8,118		L	11/20/2007
559079-20-7	Magellan Health Services Inc			1,200.000	59,364	49.470	59,364	38,823				2,628		2,628		L	08/31/2009
565849-10-6	Marathon Oil Corp			2,400.000	70,248	29.270	70,248	38,383		1,920		16,185		16,185		L	03/28/2007
56585A-10-2	Marathon Petroleum Corp			990.000	32,957	33.290	32,957	20,389		446		12,569		12,569		L	06/27/2011
57164Y-10-7	Marriott Vacations Worldwide			116.000	1,991	17.160	1,991	1,665				325		325		L	11/22/2011
571748-10-2	Marsh & Mclennan Cos Inc			20,555.000	649,949	31.620	649,949	486,429		15,115		84,217		84,217		L	09/30/2011
571903-20-2	Marriott International CL A			1,161.000	33,866	29.170	33,866	28,090	116	435		(11,660)		(11,660)		L	03/28/2007
574599-10-6	Masco Corp			1,610.000	16,873	10.480	16,873	17,919		483		(3,510)		(3,510)		L	03/28/2007
57636Q-10-4	MasterCard Inc CL A			240.000	89,477	372.820	89,477	44,406		144		35,690		35,690		L	09/29/2009
577081-10-2	Mattel Inc			20,150.000	559,364	27.760	559,364	504,114		12,193		42,331		42,331		L	08/25/2011
579780-20-6	McCormick & Co			420.000	21,176	50.420	21,176	18,795	130	118		2,381		2,381		L	08/22/2011
580135-10-1	McDonalds Corp			11,060.000	1,109,650	100.330	1,109,650	620,186		26,417		248,218		248,218		L	09/30/2011
580645-10-9	McGraw Hill			1,420.000	63,857	44.970	63,857	32,930		1,420		12,155		12,155		L	10/17/2007
58155Q-10-3	McKesson HBOC Inc			710.000	55,316	77.910	55,316	45,866	142	383		4,484		4,484		L	08/22/2011
582839-10-6	Mead Johnson Nutrition Co			358.000	24,605	68.730	24,605	15,670	93	360		2,320		2,320		L	12/18/2009
583928-10-6	Medallion Financial Corp			5,500.000	62,590	11.380	62,590	62,351				239		239		L	12/13/2011
58405U-10-2	Medco Health Solutions Inc			990.000	55,341	55.900	55,341	52,228				(5,316)		(5,316)		L	09/28/2010
58463J-30-4	Medical Properties Trust Inc			0.000						320						L	08/01/2008
585055-10-6	Medtronic Inc			34,079.000	1,303,522	38.250	1,303,522	1,255,715		28,027		57,719		57,719		L	09/30/2011
58933Y-10-5	Merck & Co Inc			38,772.000	1,461,704	37.700	1,461,704	1,293,225	16,284	50,307		83,974		83,974		L	09/30/2011
59156R-10-8	MetLife Inc			4,320.000	134,698	31.180	134,698	155,450		3,197		(56,048)		(56,048)		L	05/26/2011
594918-10-4	Microsoft Corp			55,790.000	1,448,308	25.960	1,448,308	1,458,333		35,341		(83,535)		(83,535)		L	11/22/2011
595017-10-4	Microchip Technology Inc			660.000	24,176	36.630	24,176	20,777		347		3,111		3,111		L	09/30/2011
595112-10-3	Micron Technology Inc			2,620.000	16,480	6.290	16,480	12,655				(4,533)		(4,533)		L	03/28/2007
59522J-10-3	Mid-America Apartment Comm Inc			1,945.000	121,660	62.550	121,660	73,376		3,978		(712)		(712)		L	09/30/2011
600551-20-4	Miller Industries Inc			4,100.000	64,493	15.730	64,493	70,576		492		(6,083)		(6,083)		L	10/03/2011
608554-10-1	Molex Inc			580.000	13,839	23.860	13,839	7,969	116	435		661		661		L	03/28/2007
60871R-20-9	Molson Coors Brewing Co - B			40.000	1,742	43.540	1,742	1,556		50		(266)		(266)		L	10/30/2008
61166W-10-1	Monsanto Co			1,490.000	104,404	70.070	104,404	113,753		1,699		641		641		L	12/17/2008
611742-10-7	Monster Worldwide Inc			450.000	3,569	7.930	3,569	5,441				(7,065)		(7,065)		L	03/28/2007
615369-10-5	Moodys Corp			810.000	27,281	33.680	27,281	16,273		433		5,783		5,783		L	03/28/2007
617446-44-8	Morgan Stanley			3,630.000	54,922	15.130	54,922	76,360		726		(29,449)	14,401	(43,850)		L	06/22/2010
61945C-10-3	The Mosaic Co			960.000	48,413	50.430	48,413	47,021		48		1,392		1,392		L	09/30/2011
620076-30-7	Motorola Solutions Inc			1,187.000	54,946	46.290	54,946	21,536	261	261		33,410		33,410		L	01/04/2011
620097-10-5	Motorola Mobility Holdings Inc			908.000	35,230	38.800	35,230	27,027				8,203		8,203		L	09/30/2011
62541B-10-1	Multi-Fineline Electronix Inc			2,800.000	57,540	20.550	57,540	57,527				1,595	18,227	(16,632)		L	09/22/2009
626717-10-2	Murphy Oil Corp			670.000	37,346	55.740	37,346	32,061		391		157		157		L	09/30/2011
628530-10-7	Mylan Laboratories			850.000	18,241	21.460	18,241	9,860				281		281		L	03/28/2007
62855J-10-4	Myriad Genetics Inc			11,350.000	237,669	20.940	237,669	237,985				1,229		1,229		L	09/30/2011
629377-50-8	NRG Energy Inc			840.000	15,221	18.120	15,221	17,825				(2,604)		(2,604)		L	09/30/2011
629491-10-1	NYSE Euronext			1,110.000	28,971	26.100	28,971	30,392		1,332		(4,307)		(4,307)		L	11/20/2007
629579-10-3	Nacco Industries Inc			2,225.000	198,515	89.220	198,515	153,665		2,908		15,347		15,347		L	09/30/2011
62989*-10-5	NAMICO CL B			4,620.000	1,018,086	220.365	1,018,086	231,000				174,904		174,904		A	03/11/1987
631103-10-8	Nasdaq Stock Market Inc			490.000	12,010	24.510	12,010	9,712				392		392		L	10/30/2008
631158-10-2	Nash Finch Co			1,400.000	40,992	29.280	40,992	51,209		1,008		(18,522)		(18,522)		L	06/16/2005
637071-10-1	National-Oilwell Varco Inc			1,480.000	100,625	67.990	100,625	50,022		633		2,697		2,697		L	09/30/2011
637138-10-8	National Penn Bancshares Inc			11,500.000	97,060	8.440	97,060	71,390		893		7,523		7,523		L	09/30/2011
640079-10-9	Neenah Paper Inc			4,200.000	93,744	22.320	93,744	81,553		1,848		11,466		11,466		L	01/18/2011
64031N-10-8	Nelnet Inc CL A			5,200.000	127,244	24.470	127,244	79,283		1,924		4,056		4,056		L	12/09/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
64110D-10-4	NetApp Inc			960.000	34,819	36.270	34,819	25,875				(15,240)		(15,240)		L	07/29/2011
64110L-10-6	NetFlix Inc			190.000	13,165	69.290	13,165	13,165					37,005	(37,005)		L	05/26/2011
64128B-10-8	Neutral Tandem Inc			2,300.000	24,587	10.690	24,587	24,151				436		436		L	12/30/2011
651229-10-6	Newell Rubbermaid Inc			10.000	162	16.150	162	179		3		(20)		(20)		L	06/25/2008
651290-10-8	Newfield Exploration Co			570.000	21,506	37.730	21,506	38,908				(17,402)		(17,402)		L	02/23/2011
651587-10-7	NewMarket Corp			600.000	118,866	198.110	118,866	32,755	450	1,248		44,844		44,844		L	02/06/2008
651639-10-6	Newmont Mining Corp			1,290.000	77,413	60.010	77,413	55,186		1,290		(1,832)		(1,832)		L	03/28/2007
65248E-10-4	News Corp CL A			6,360.000	113,462	17.840	113,462	57,812		1,081		20,861		20,861		L	11/20/2007
65339F-10-1	NextEra Energy Inc			990.000	60,271	60.880	60,271	50,263		2,178		8,801		8,801		L	01/27/2009
654106-10-3	Nike Inc CL B			7,440.000	716,993	96.370	716,993	586,452	2,678	3,131		102,532		102,532		L	09/30/2011
65473P-10-5	NiSource Inc			1,120.000	26,667	23.810	26,667	12,286		1,030		6,933		6,933		L	03/28/2007
655044-10-5	Noble Energy Inc			620.000	58,522	94.390	58,522	33,406		496		5,152		5,152		L	05/21/2008
655664-10-0	Nordstrom Inc			800.000	39,768	49.710	39,768	22,992		736		5,864		5,864		L	03/28/2007
655844-10-8	Norfolk Southern Corp			980.000	71,403	72.860	71,403	52,179		1,319		9,902		9,902		L	08/22/2011
664397-10-6	Northeast Utilities			560.000	20,199	36.070	20,199	18,043		308		2,156		2,156		L	08/22/2011
665859-10-4	Northern Trust Corp			750.000	29,745	39.660	29,745	41,331	210	840		(11,813)		(11,813)		L	10/30/2008
666807-10-2	Northrop Grumman Corp			770.000	45,030	58.480	45,030	39,013		1,517		(221)		(221)		L	03/28/2007
670008-10-1	Novellus Systems Inc			190.000	7,845	41.290	7,845	2,345				1,704		1,704		L	03/28/2007
670346-10-5	Nucor Corp			1,340.000	53,024	39.570	53,024	53,032	489	1,943		(5,695)		(5,695)		L	04/13/2010
67060Y-10-1	Nutraceutical Intl Corp			6,300.000	71,316	11.320	71,316	85,999				(14,683)		(14,683)		L	02/07/2011
67066G-10-4	NVIDIA Corp			1,860.000	25,780	13.860	25,780	18,340				(2,864)		(2,864)		L	03/28/2007
670872-10-0	OM Group Inc			1,300.000	29,107	22.390	29,107	24,388				(20,956)		(20,956)		L	11/05/2004
67103H-10-7	O'Reilly Automotive Inc			470.000	37,577	79.950	37,577	28,536				6,878		6,878		L	09/30/2011
674599-10-5	Occidental Petroleum Corp			19,158.000	1,795,105	93.700	1,795,105	1,500,481	8,813	24,145		11,305		11,305		L	09/30/2011
675234-10-8	OceanFirst Financial Corp			300.000	3,921	13.070	3,921	3,586		144		60		60		L	10/23/2009
680223-10-4	Old Republic Intl Corp			24,790.000	229,803	9.270	229,803	271,537		11,417		(63,102)		(63,102)		L	09/30/2011
681919-10-6	Omnicom Group Inc			1,040.000	46,363	44.580	46,363	24,336	260	988		(1,269)		(1,269)		L	03/28/2007
682680-10-3	ONEOK Inc			340.000	29,475	86.690	29,475	22,226		190		7,249		7,249		L	08/22/2011
68389X-10-5	Oracle Corp			12,520.000	321,138	25.650	321,138	266,724		2,460		(64,440)		(64,440)		L	09/30/2011
685564-10-6	Orbital Sciences Corp			7,100.000	103,163	14.530	103,163	91,255				11,908		11,908		L	09/30/2011
690768-40-3	Owens-Illinois Inc			720.000	13,954	19.380	13,954	13,954				2,612	10,762	(8,150)		L	08/26/2009
69329Y-10-4	PDL Biopharma Inc			8,800.000	54,560	6.200	54,560	60,495		5,280		(264)		(264)		L	06/03/2009
69331C-10-8	PG & E Corp			1,220.000	50,288	41.220	50,288	46,628	555	2,220		(8,076)		(8,076)		L	03/28/2007
693320-20-2	PHH Corp			4,100.000	43,870	10.700	43,870	94,275				(51,045)		(51,045)		L	03/25/2010
693475-10-5	PNC Financial Services Grp			20,026.000	1,154,899	57.670	1,154,899	1,122,572		18,818		462		462		L	09/30/2011
693506-10-7	PPG Industries			5,385.000	449,594	83.490	449,594	450,199		10,346		(6,040)		(6,040)		L	09/30/2011
69351T-10-6	PPL Corp			1,340.000	39,423	29.420	39,423	35,269	469	1,876		4,154		4,154		L	03/28/2007
693718-10-8	PACCAR Inc			1,010.000	37,845	37.470	37,845	26,018		606		(20,150)		(20,150)		L	03/28/2007
696429-30-7	Pall Corp			410.000	23,432	57.150	23,432	22,214		144		1,218		1,218		L	06/24/2011
69888P-10-6	Par Pharmaceutical Cos Inc			3,700.000	121,101	32.730	121,101	52,584				(21,386)		(21,386)		L	06/22/2009
701081-10-1	Parker Drilling Co			21,400.000	153,438	7.170	153,438	94,832				58,606		58,606		L	09/30/2011
701094-10-4	Parker-Hannifin			11,715.000	893,269	76.250	893,269	636,311		13,013		(45,735)		(45,735)		L	09/30/2011
703395-10-3	Patterson Cos Inc			480.000	14,170	29.520	14,170	15,950		221		(533)		(533)		L	03/28/2007
704326-10-7	Paychex			1,250.000	37,638	30.110	37,638	32,850		1,563		(1,000)		(1,000)		L	07/24/2007
704549-10-4	Peabody Energy Corp			400.000	13,244	33.110	13,244	15,186		136		(12,348)		(12,348)		L	03/28/2007
708160-10-6	J C Penney Inc			950.000	33,393	35.150	33,393	18,795		760		2,698		2,698		L	05/19/2009
709789-10-1	Peoples Bancorp Inc			2,600.000	38,506	14.810	38,506	38,506		1,040		9,048	11,232	(2,184)		L	06/10/2005
712704-10-5	People's United Financial Inc			1,370.000	17,605	12.850	17,605	19,194		860		(1,589)		(1,589)		L	12/17/2008
713291-10-2	Pepco Holdings Inc			730.000	14,819	20.300	14,819	15,263		788		1,497		1,497		L	10/30/2008
713448-10-8	Pepsico Inc			21,951.000	1,456,449	66.350	1,456,449	1,312,001	11,305	36,677		27,248		27,248		L	09/30/2011
717081-10-3	Pfizer Inc			82,118.000	1,777,034	21.640	1,777,034	1,397,146		59,589		334,646		334,646		L	09/30/2011
718172-10-9	Philip Morris Intl Inc			5,670.000	444,982	78.480	444,982	270,586	4,366	12,509		109,179		109,179		L	09/30/2011
719405-10-2	Photronics Inc			11,300.000	68,704	6.080	68,704	69,834				(4,757)		(4,757)		L	02/08/2011
723787-10-7	Pioneer Natural Resources Co			150.000	13,422	89.480	13,422	10,727		6		2,696		2,696		L	08/22/2011

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
724479-10-0	Pitney Bowes Inc			900.000	16,686	18.540	16,686	22,932		1,332		(5,076)		(5,076)		L	03/28/2007
729251-10-8	Plum Creek Timber Co Inc			730.000	26,689	36.560	26,689	28,039		1,226		(650)		(650)		L	03/28/2007
73179P-10-6	Polyone Corp			7,400.000	85,470	11.550	85,470	23,310	296	888		(6,956)		(6,956)		L	03/31/2005
736508-84-7	Portland Gen Electric Co			4,300.000	108,747	25.290	108,747	93,079	1,140	3,657		14,109		14,109		L	02/07/2011
74005P-10-4	Praxair Inc			830.000	88,727	106.900	88,727	67,400		1,660		9,487		9,487		L	10/17/2007
740189-10-5	Precision Castparts Corp			400.000	65,916	164.790	65,916	31,512	12	48		10,232		10,232		L	10/17/2007
740884-10-1	Presidential Life Corp			6,100.000	60,939	9.990	60,939	51,192	381	650		6,223		6,223		L	10/03/2011
74144T-10-8	T Rowe Price Group Inc			890.000	50,686	56.950	50,686	42,365		667		1,122		1,122		L	09/30/2011
741503-40-3	Priceline.Com Inc			150.000	70,157	467.710	70,157	38,454				8,821		8,821		L	08/22/2011
74251V-10-2	Principal Financial Group Inc			930.000	22,878	24.600	22,878	20,990		651		(7,403)		(7,403)		L	03/28/2007
742718-10-9	Procter & Gamble Co			24,837.000	1,656,876	66.710	1,656,876	1,413,973		46,918		60,739		60,739		L	09/30/2011
743263-10-5	Progress Energy Inc			890.000	49,858	56.020	49,858	45,159	231	2,207		11,161		11,161		L	03/28/2007
743315-10-3	Progressive Corp			1,810.000	35,313	19.510	35,313	39,313		722		(652)		(652)		L	03/28/2007
74340W-10-3	ProLogis Inc			1,577.000	45,086	28.590	45,086	46,101		883		(1,015)		(1,015)		L	06/24/2011
744320-10-2	Prudential Financial Inc			17,225.000	863,317	50.120	863,317	864,384		24,976		(101,842)		(101,842)		L	11/03/2011
744573-10-6	Public Service Enterprise Grp			1,760.000	58,098	33.010	58,098	51,867		2,411		2,112		2,112		L	03/28/2007
74460D-10-9	Public Storage Inc			210.000	28,237	134.460	28,237	25,109		399		3,127		3,127		L	07/29/2011
745867-10-1	Pulte Homes Inc			1,387.000	8,752	6.310	8,752	9,852				521	2,199	(1,678)		L	07/21/2009
747525-10-3	QUALCOMM Inc			5,410.000	295,927	54.700	295,927	229,103		4,040		28,841		28,841		L	09/30/2011
74762E-10-2	Quanta Services Inc			840.000	18,094	21.540	18,094	19,777				1,361		1,361		L	07/24/2009
74834L-10-0	Quest Diagnostics Inc			10,885.000	631,983	58.060	631,983	561,948		3,667		60,090		60,090		L	08/25/2011
749227-60-9	Rait Financial Trust			1,966.000	9,339	4.750	9,339	15,335		295		(3,578)		(3,578)		L	11/17/2004
750438-10-3	Radioshack Corp COM			8,860.000	86,031	9.710	86,031	96,906		4,430		(44,449)		(44,449)		L	09/30/2011
751028-10-1	Ralcorp Holdings Inc			805.000	68,828	85.500	68,828	52,687				11,818		11,818		L	09/30/2011
751212-10-1	Ralph Lauren Corp			10.000	1,381	138.080	1,381	795	2	7		272		272		L	06/22/2010
75281A-10-9	Range Resources Corp			530.000	32,828	61.940	32,828	21,815		85		8,989		8,989		L	05/21/2008
755111-50-7	Raytheon Co			370.000	17,901	48.380	17,901	19,373	159	616		755		755		L	03/28/2007
756577-10-2	Red Hat Inc			340.000	14,039	41.290	14,039	10,972				3,067		3,067		L	08/22/2011
758075-40-2	Redwood Trust Inc			4,890.000	49,780	10.180	49,780	69,711		4,908		(18,992)		(18,992)		L	09/30/2011
75935*-10-2	Reinsurance Building Corp			1,760.000	176,000	100.000	176,000	176,000								A	07/01/2006
76009N-10-0	Rent-A-Center Inc			1,900.000	70,300	37.000	70,300	13,987	304	836		8,968		8,968		L	11/19/1999
760276-10-5	Republic Airways Holdings Inc			4,800.000	16,464	3.430	16,464	16,464				13,644	32,316	(18,672)		L	12/26/2008
760281-20-4	Republic Bancorp Ky CL A			4,800.000	109,920	22.900	109,920	90,931	739	2,851		(4,080)		(4,080)		L	11/10/2009
760759-10-0	Republic Services Inc			1,110.000	30,581	27.550	30,581	31,158	244			(577)		(577)		L	09/30/2011
761713-10-6	Reynolds American Inc			330.000	13,669	41.420	13,669	6,651	185	686		2,904		2,904		L	03/28/2007
772739-20-7	Rock-Tenn Co			1,000.000	57,700	57.700	57,700	49,466		800		3,750		3,750		L	10/22/2009
773903-10-9	Rockwell International Corp			200.000	14,674	73.370	14,674	6,448		310		332		332		L	03/28/2007
774341-10-1	Rockwell Collins Inc			580.000	32,115	55.370	32,115	22,672		557		(1,676)		(1,676)		L	03/28/2007
776696-10-6	Roper Industries Inc			400.000	34,748	86.870	34,748	33,200		132		1,548		1,548		L	02/23/2011
778296-10-3	Ross Stores Inc			700.000	33,271	47.530	33,271	22,288		308		11,134		11,134		L	12/16/2011
781182-10-0	Ruby Tuesday Inc			6,600.000	45,540	6.900	45,540	10,296				(40,656)		(40,656)		L	03/30/2007
781258-10-8	Ruddick Corp			2,635.000	112,356	42.640	112,356	92,972	343	817		15,677		15,677		L	09/30/2011
783549-10-8	Ryder System Inc			400.000	21,256	53.140	21,256	8,128		448		200		200		L	03/13/2001
78442P-10-6	SLM Corp			2,200.000	29,480	13.400	29,480	19,580		660		1,782		1,782		L	03/05/2008
78503N-10-7	SWS Group Inc			7,400.000	50,838	6.870	50,838	53,291		222		13,468		13,468		L	09/08/2010
786514-20-8	Safeway Inc			1,530.000	32,191	21.040	32,191	36,368	222	811		(2,219)		(2,219)		L	03/28/2007
78709Y-10-5	Saia Inc			10,300.000	128,544	12.480	128,544	128,698				(23,500)		(23,500)		L	09/30/2011
790849-10-3	St Jude Medical Inc			1,150.000	39,445	34.300	39,445	42,771	242	391		(6,246)		(6,246)		L	09/30/2011
79466L-30-2	Salesforce.com Inc			430.000	43,628	101.460	43,628	41,567				(15,453)		(15,453)		L	06/24/2011
80004C-10-1	SanDisk Corp			660.000	32,479	49.210	32,479	11,085				(429)		(429)		L	07/23/2010
803111-10-3	Sara Lee			1,620.000	30,650	18.920	30,650	15,860	186	559		2,284		2,284		L	03/28/2007
806857-10-8	Schlumberger Ltd			4,025.000	274,948	68.310	274,948	254,856	1,006	3,403		(49,735)		(49,735)		L	09/30/2011
807066-10-5	Scholastic Corp			4,100.000	122,877	29.970	122,877	114,417		1,640		1,763		1,763		L	01/06/2010
808194-10-4	Schulman A Inc			3,500.000	74,130	21.180	74,130	69,033		595		5,097		5,097		L	09/22/2011

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 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
808513-10-5	Charles Schwab Corp			3,410.000	38,397	11.260	38,397	62,812		818		(19,949)		(19,949)		L	03/28/2007
811065-10-1	Scripps Networks Interactive			340.000	14,423	42.420	14,423	15,118		128		(3,172)		(3,172)		L	07/01/2008
81211K-10-0	Sealed Air Corp New			560.000	9,638	17.210	9,638	8,366		291		(4,614)		(4,614)		L	03/28/2007
812350-10-6	Sears Holding Corp			260.000	8,263	31.780	8,263	10,106				(10,912)		(10,912)		L	04/16/2008
816300-10-7	Selective Insurance Group			8,895.000	157,708	17.730	157,708	149,957		1,248		3,671		3,671		L	12/28/2011
816851-10-9	Sempra Energy			910.000	50,050	55.000	50,050	56,347	437	1,665		2,293		2,293		L	03/28/2007
824348-10-6	Sherwin-Williams Co			240.000	21,425	89.270	21,425	17,011		88		4,414		4,414		L	08/22/2011
826552-10-1	Sigma-Aldrich Corp			370.000	23,110	62.460	23,110	18,997		266		(1,517)		(1,517)		L	11/17/2009
828806-10-9	Simon Property Group Inc			813.000	104,828	128.940	104,828	62,664		2,846		23,943		23,943		L	04/17/2009
829226-10-9	Sinclair Broadcast Group-A			5,000.000	56,650	11.330	56,650	15,500		2,400		15,750		15,750		L	03/17/2008
83066R-10-7	Skilled Healthcare Group Inc CL A			7,300.000	39,858	5.460	39,858	55,094				(25,696)		(25,696)		L	01/11/2010
832696-40-5	J M Smucker Co			370.000	28,923	78.170	28,923	25,075		178		3,848		3,848		L	08/22/2011
833034-10-1	Snap-On Inc			120.000	6,074	50.620	6,074	5,537		156		(715)		(715)		L	09/28/2010
833551-10-4	Snyders-Lance Inc			1,275.000	28,688	22.500	28,688	26,922		223		1,695		1,695		L	09/30/2011
842587-10-7	Southern Co			2,360.000	109,244	46.290	109,244	86,291		4,419		19,022		19,022		L	05/19/2009
84470P-10-9	Southside Bancshares Inc			4,515.000	97,795	21.660	97,795	89,900		4,027		7,895		7,895		L	04/18/2011
844741-10-8	Southwest Airlines Co			9,825.000	84,102	8.560	84,102	106,735	44	91		(26,043)		(26,043)		L	09/30/2011
845467-10-9	Southwestern Energy Co			4,250.000	135,745	31.940	135,745	145,625				(20,748)		(20,748)		L	09/30/2011
846822-10-4	Spartan Stores Inc			5,500.000	101,750	18.500	101,750	106,892		715		(5,142)		(5,142)		L	07/22/2011
847560-10-9	Spectra Energy Corp			1,800.000	55,350	30.750	55,350	36,918		1,908		10,368		10,368		L	03/28/2007
852061-10-0	Sprint Corp			10,800.000	25,272	2.340	25,272	19,764				(20,412)		(20,412)		L	06/25/2008
85254C-30-5	Stage Stores Inc			6,200.000	86,118	13.890	86,118	49,530		2,046		(21,390)		(21,390)		L	01/09/2009
852891-10-0	Stancorp Financial Group			2,400.000	88,200	36.750	88,200	54,755		2,136		(20,136)		(20,136)		L	04/01/2009
854231-10-7	Standex International Corp			1,500.000	51,255	34.170	51,255	30,964		375		6,390		6,390		L	01/28/2010
854502-10-1	Stanley Black & Decker Inc			701.000	47,388	67.600	47,388	45,327		998		(2,908)		(2,908)		L	03/28/2011
855030-10-2	Staples Inc			2,490.000	34,586	13.890	34,586	34,586	249	971		5,074	27,186	(22,111)		L	09/14/2006
855244-10-9	Starbucks Corp			2,610.000	120,086	46.010	120,086	46,963		1,150		32,091		32,091		L	09/30/2011
85590A-40-1	Starwood Hotels & Resorts Inc			750.000	35,978	47.970	35,978	13,425		375		(9,608)		(9,608)		L	03/28/2007
857477-10-3	State Street Corp			1,760.000	70,946	40.310	70,946	77,650	317	858		(7,779)		(7,779)		L	09/30/2011
858586-10-0	Stepan Co			1,300.000	104,208	80.160	104,208	81,433		1,378		5,057		5,057		L	01/29/2010
858912-10-8	Stericycle Inc			220.000	17,142	77.920	17,142	12,122				(660)		(660)		L	12/17/2008
859152-10-0	STERIS Corp			890.000	26,540	29.820	26,540	21,700		466		(4,509)		(4,509)		L	09/30/2011
859158-10-7	Sterling Bancorp			7,100.000	61,344	8.640	61,344	62,341		2,084		(7,494)		(7,494)		L	09/30/2011
863667-10-1	Stryker Corp			1,040.000	51,698	49.710	51,698	52,385	221	749		(4,150)		(4,150)		L	03/28/2007
86677E-10-0	Sun Healthcare Group Inc			10,300.000	39,964	3.880	39,964	71,159				(31,195)	44,166	(75,362)		L	06/17/2011
86764P-10-9	Sunoco Inc			420.000	17,228	41.020	17,228	10,962		252		298		298		L	03/28/2007
867892-10-1	Sunstone Hotel Investors Inc			15,200.000	123,880	8.150	123,880	86,640				37,240		37,240		L	09/30/2011
867914-10-3	Suntrust Banks Inc			2,250.000	39,825	17.700	39,825	46,981		269		(26,566)		(26,566)		L	03/28/2011
868536-10-3	Super Valu Inc			720.000	5,846	8.120	5,846	6,934		252		(1,087)		(1,087)		L	03/28/2007
871503-10-8	Symantec Corp			3,030.000	47,420	15.650	47,420	58,843				(3,303)		(3,303)		L	05/04/2007
87162W-10-0	Synnex Corp			2,300.000	70,058	30.460	70,058	48,895				(1,702)		(1,702)		L	09/11/2006
871829-10-7	Sysco Corp			28,570.000	837,958	29.330	837,958	882,317		23,989		7,748		7,748		L	09/30/2011
872540-10-9	TJX Cos Inc			840.000	54,222	64.550	54,222	42,979		363		8,919		8,919		L	07/29/2011
874083-10-8	TAL International Group Inc			2,900.000	83,491	28.790	83,491	91,396		5,771		(7,905)		(7,905)		L	02/23/2011
87612E-10-6	Target Corp			2,360.000	120,879	51.220	120,879	115,282		1,940		(11,942)		(11,942)		L	09/30/2011
87929J-10-3	TeleCommunication Systems Inc CL A			24,300.000	57,105	2.350	57,105	98,126				(41,021)		(41,021)		L	09/30/2011
88033G-10-0	Tenet Healthcare Corp			10.000	51	5.130	51	65				(16)		(16)		L	03/28/2007
880349-10-5	Tenneco Inc			5,980.000	178,084	29.780	178,084	219,063				(40,978)		(40,978)		L	10/28/2011
88076W-10-3	Teradata Corp			520.000	25,225	48.510	25,225	28,720				(3,494)		(3,494)		L	07/29/2011
880770-10-2	Teradyne Inc			660.000	8,996	13.630	8,996	2,891				(271)		(271)		L	03/28/2007
881609-10-1	Tesoro Petroleum Corp			4,970.000	116,099	23.360	116,099	67,323				23,955		23,955		L	11/29/2010
882508-10-4	Texas Instruments Inc			3,680.000	107,125	29.110	107,125	60,757		2,061		(12,475)		(12,475)		L	03/28/2007
883203-10-1	Textron Inc			1,020.000	18,860	18.490	18,860	5,855	20	82		(5,253)		(5,253)		L	03/28/2007
883556-10-2	Thermo Fisher Scientific Inc			1,060.000	47,668	44.970	47,668	50,726				(8,551)		(8,551)		L	08/22/2011

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
88579Y-10-1	3M Co			11,605.000	948,477	81.730	948,477	913,332		21,379		(30,189)		(30,189)		L	09/30/2011
886547-10-8	Tiffany & Co			400.000	26,504	66.260	26,504	22,870	116	132		2,820		2,820		L	08/22/2011
887317-30-3	Time Warner Inc			3,323.000	120,093	36.140	120,093	93,973		3,124		13,192		13,192		L	12/28/2009
88732J-20-7	Time Warner Cable			1,130.000	71,834	63.570	71,834	68,745		1,258		(6,217)		(6,217)		L	09/30/2011
891027-10-4	Torchmark Corp			10.000	434	43.390	434	293		4		36		36		L	07/05/2011
891092-10-8	Toro Co			2,215.000	134,362	60.660	134,362	98,786	487	748		9,629		9,629		L	09/30/2011
89417E-10-9	Travelers Cos Inc			19,165.000	1,133,993	59.170	1,133,993	895,739		27,101		91,792		91,792		L	09/30/2011
896522-10-9	Trinity Industries Inc			5,405.000	162,474	30.060	162,474	72,349		1,504		24,825		24,825		L	09/30/2011
896945-20-1	TripAdvisor Inc			280.000	7,059	25.210	7,059	2,365				4,694		4,694		L	12/21/2011
901109-10-8	Tutor Perini Corp			4,700.000	57,998	12.340	57,998	110,036				(52,038)		(52,038)		U	03/01/2011
902494-10-3	Tyson Foods Inc CL A			210.000	4,334	20.640	4,334	1,972		34		718		718		L	04/16/2008
902681-10-5	UGI Corp			6,080.000	178,752	29.400	178,752	148,288	1,581	4,672		(6,058)		(6,058)		L	09/30/2011
902973-30-4	US Bancorp			36,335.000	982,862	27.050	982,862	861,890	4,542	13,348		28,898		28,898		L	09/30/2011
90333E-10-8	USEC Inc			12,700.000	14,478	1.140	14,478	14,478				(18,138)	43,838	(61,976)		L	10/16/2009
90341G-10-3	USA Mobility Inc			5,700.000	79,059	13.870	79,059	54,654		5,400		(20,406)		(20,406)		L	09/30/2011
907818-10-8	Union Pacific Corp			1,230.000	130,306	105.940	130,306	84,949	738	2,103		16,334		16,334		L	05/04/2010
910331-10-7	United Fire & Casualty Co			5,060.000	102,111	20.180	102,111	103,210	759	2,286		(5,735)		(5,735)		L	09/30/2011
911268-10-0	United Online Inc			13,000.000	70,720	5.440	70,720	57,980		5,200		(15,080)		(15,080)		L	09/21/2005
911312-10-6	United Parcel Service Inc			2,740.000	200,541	73.190	200,541	192,923		5,699		1,671		1,671		L	03/28/2007
912909-10-8	United States Steel Corp			610.000	16,141	26.460	16,141	19,953		122		(19,496)		(19,496)		L	12/28/2009
913017-10-9	United Technologies			20,365.000	1,488,478	73.090	1,488,478	1,311,940		31,741		(78,777)		(78,777)		L	09/30/2011
91324P-10-2	UnitedHealth Group Inc			18,035.000	914,014	50.680	914,014	530,509		10,376		244,229		244,229		L	09/30/2011
913456-10-9	Universal Corp			1,000.000	45,960	45.960	45,960	33,903		1,920		5,260		5,260		L	06/10/2002
918204-10-8	V F Corp			180.000	22,858	126.990	22,858	18,976		243		3,883		3,883		L	08/22/2011
91829F-10-4	Voxx International Corp			7,100.000	59,995	8.450	59,995	48,296				11,699		11,699		L	12/13/2011
91913Y-10-0	Valero Energy Corp			2,100.000	44,205	21.050	44,205	45,444		630		(4,347)		(4,347)		L	03/28/2007
92220P-10-5	Varian Medical Systems Inc			80.000	5,370	67.130	5,370	3,764				(172)		(172)		L	03/28/2007
92276F-10-0	Ventas Inc			350.000	19,296	55.130	19,296	13,777		805		928		928		L	09/29/2009
92343V-10-4	Verizon Communications			9,540.000	382,745	40.120	382,745	288,584		15,432		39,086		39,086		L	09/30/2011
92553P-20-1	Viacom Inc CL B			2,010.000	91,274	45.410	91,274	52,487	503	839		12,277		12,277		L	09/30/2011
92826C-83-9	Visa Inc CL A			1,590.000	161,433	101.530	161,433	135,198		930		44,924		44,924		L	09/30/2011
929042-10-9	Vornado Realty Trust			569.000	43,733	76.860	43,733	39,796		1,570		(3,681)		(3,681)		L	07/24/2007
929160-10-9	Vulcan Materials Co			450.000	17,708	39.350	17,708	19,962		342		(2,255)		(2,255)		L	11/20/2007
92922P-10-6	W & T Offshore Inc			3,300.000	69,993	21.210	69,993	72,011		2,607		(2,018)		(2,018)		L	02/22/2011
931142-10-3	Wal-Mart Stores Inc			4,920.000	294,019	59.760	294,019	228,231	1,796	6,876		28,684		28,684		L	10/17/2007
931422-10-9	Walgreen Co			2,540.000	83,972	33.060	83,972	65,938		2,032		(14,986)		(14,986)		L	11/20/2007
93317W-10-2	Walter Investment Management			3,524.000	72,277	20.510	72,277	58,030		2,535		8,854		8,854		L	11/15/2011
94106L-10-9	Waste Management Inc			1,400.000	45,794	32.710	45,794	47,712		1,904		(5,824)		(5,824)		L	03/28/2007
941848-10-3	Waters Corp			260.000	19,253	74.050	19,253	18,938				315		315		L	08/22/2011
942683-10-3	Watson Pharmaceuticals Inc			400.000	24,136	60.340	24,136	24,744				(608)		(608)		L	08/22/2011
947890-10-9	Webster Financial Corp			3,200.000	65,248	20.390	65,248	61,577		160		3,671		3,671		L	11/01/2011
94973V-10-7	Wellpoint Inc			1,240.000	82,150	66.250	82,150	57,995		1,240		11,644		11,644		L	03/28/2007
949746-10-1	Wells Fargo & Co New			45,490.000	1,253,704	27.560	1,253,704	1,212,313		19,513		(117,372)		(117,372)		L	09/30/2011
958102-10-5	Western Digital Corp			400.000	12,380	30.950	12,380	12,080				(1,180)		(1,180)		L	07/24/2009
959319-10-4	Western Refining Inc			8,800.000	116,952	13.290	116,952	133,460				(16,508)		(16,508)		L	09/30/2011
959802-10-9	Western Union Co			2,550.000	46,563	18.260	46,563	57,273		791		(791)		(791)		L	03/28/2007
962166-10-4	Weyerhaeuser Co			2,174.000	40,589	18.670	40,589	29,842		1,304		(565)		(565)		L	12/28/2009
963320-10-6	Whirlpool Corp			310.000	14,710	47.450	14,710	12,819		598		(12,828)		(12,828)		L	07/24/2007
966387-10-2	Whiting Petroleum Corp			4,620.000	215,708	46.690	215,708	86,925				(28,585)		(28,585)		L	09/30/2011
966837-10-6	Whole Foods Market Inc			410.000	28,528	69.580	28,528	12,392		110		6,672		6,672		L	08/22/2011
969457-10-0	Williams Companies Inc			1,630.000	53,823	33.020	53,823	46,504		1,263		13,529		13,529		L	03/28/2007
97186T-10-8	Wilshire Bancorp Inc			7,500.000	27,225	3.630	27,225	27,225				3,028	32,953	(29,925)		L	04/12/2010
97381W-10-4	Windstream Corp			1,660.000	19,488	11.740	19,488	13,380	415	1,660		(3,652)		(3,652)		L	03/28/2007
976391-30-0	Winthrop Realty Trust			5,195.000	52,833	10.170	52,833	57,398	844	1,286		(4,565)		(4,565)		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
976657-10-6	Wisconsin Energy Corp			740.000	25,870	34.960	25,870	22,385		192		3,485		3,485		L	08/22/2011
981811-10-2	Worthington Industries Inc			5,100.000	83,538	16.380	83,538	86,867		1,032		(3,329)		(3,329)		L	09/30/2011
98310W-10-8	Wyndham Worldwide Corp			570.000	21,563	37.830	21,563	14,059		131		5,163		5,163		L	09/30/2011
983134-10-7	Wynn Resorts Ltd			160.000	17,678	110.490	17,678	20,798		880		(3,120)		(3,120)		L	08/22/2011
98389B-10-0	Xcel Energy Inc			1,340.000	37,038	27.640	37,038	30,655	348	532		5,569		5,569		L	08/22/2011
983919-10-1	Xilinx Inc			920.000	29,495	32.060	29,495	25,581		175		3,915		3,915		L	09/30/2011
984121-10-3	Xerox Corp			5,097.000	40,572	7.960	40,572	35,654	217	866		(18,145)		(18,145)		L	12/29/2009
98419M-10-0	Xylem Inc			790.000	20,295	25.690	20,295	28,990		80		(8,695)		(8,695)		L	11/01/2011
984332-10-6	Yahoo Inc			2,570.000	41,454	16.130	41,454	38,310				(1,285)		(1,285)		L	07/24/2009
988498-10-1	Yum Brands Inc			1,620.000	95,596	59.010	95,596	72,990		1,317		15,967		15,967		L	09/30/2011
98956P-10-2	Zimmer Holdings Inc			560.000	29,915	53.420	29,915	23,001				151		151		L	11/22/2011
989701-10-7	Zions Bancorporation			580.000	9,442	16.280	9,442	7,424		23		(4,611)		(4,611)		L	12/28/2009
G0129K-10-4	Aircastle Ltd			9,400.000	119,568	12.720	119,568	89,582		1,410		29,986		29,986		L	09/30/2011
G0450A-10-5	Arch Capital Group Ltd			4,075.000	151,712	37.230	151,712	110,837				28,687		28,687		L	09/30/2011
G47791-10-1	Ingersoll-Rand PLC			890.000	27,118	30.470	27,118	41,981		383		(14,792)		(14,792)		L	12/17/2010
G491BT-10-8	Invesco Ltd			1,420.000	28,528	20.090	28,528	33,392		678		(5,637)		(5,637)		L	09/25/2008
G9319H-10-2	Validus Holdings LTD			2,900.000	91,350	31.500	91,350	82,297		2,900		2,581		2,581		L	09/04/2009
G98290-10-2	XL Group PLC			740.000	14,630	19.770	14,630	2,738		326		(1,517)		(1,517)		L	05/04/2007
H89128-10-4	Tyco International Ltd			1,620.000	75,670	46.710	75,670	63,959		1,083		9,013		9,013		L	09/30/2011
318672-70-6	First Bancorp Puerto Rico		F	333.000	1,162	3.490	1,162	1,162					1,136	(1,136)		L	01/01/2011
68618W-10-0	Oriental Financial Group Inc		R	7,500.000	90,825	12.110	90,825	80,713		828		5,299		5,299		L	09/30/2011
733174-10-6	Popular Inc		F	23,510.000	32,679	1.390	32,679	66,031				(32,240)		(32,240)		L	09/30/2011
G05384-10-5	Aspen Insurance Holdings Ltd		F	2,100.000	55,650	26.500	55,650	55,101		1,260		(4,452)		(4,452)		L	04/30/2008
G0585R-10-6	Assured Guaranty Ltd		F	34,980.000	459,637	13.140	459,637	536,818		4,730		(55,385)		(55,385)		L	09/30/2011
G1151C-10-1	Accenture PLC CL A		F	2,250.000	119,768	53.230	119,768	129,854		1,519		(10,087)		(10,087)		L	09/30/2011
G2554F-11-3	Covidien PLC		R	1,720.000	77,417	45.010	77,417	85,017		787		(7,600)		(7,600)		L	09/30/2011
G36738-10-5	Fresh Del Monte Produce Inc		F	3,900.000	97,539	25.010	97,539	85,979		1,170		234		234		L	08/17/2009
G39300-10-1	Global Sources Ltd		F	13,593.000	65,926	4.850	65,926	98,124				(48,094)		(48,094)		L	10/13/2011
G62185-10-6	Montpelier Re Holdings Ltd		F	6,000.000	106,500	17.750	106,500	102,851		2,400		(13,140)		(13,140)		L	12/19/2007
G6359F-10-3	Nabors Industries Ltd		F	1,200.000	20,808	17.340	20,808	11,988				(7,344)		(7,344)		L	05/21/2008
G7127P-10-0	Platinum Underwriters Hld Ltd		F	1,600.000	54,576	34.110	54,576	45,800		512		(17,376)		(17,376)		L	04/01/2009
G9618E-10-7	White Mountains Ins Grp Ltd		F	155.000	70,286	453.460	70,286	60,338				9,948		9,948		L	08/09/2011
H0023R-10-5	ACE Ltd		F	1,180.000	82,742	70.120	82,742	65,833		993		10,025		10,025		L	09/30/2011
H5833N-10-3	Noble Corp		F	1,060.000	32,033	30.220	32,033	48,000		482		(15,967)		(15,967)		L	03/28/2011
H84989-10-4	TE Connectivity Ltd		F	1,520.000	46,831	30.810	46,831	47,677		274		(846)		(846)		L	11/22/2011
P16994-13-2	Banco Latinoamericano de Expor		F	6,800.000	109,140	16.050	109,140	102,421		5,440		(16,388)		(16,388)		L	02/28/2008
P8744Y-10-2	Steiner Leisure Ltd		F	7,625.000	346,099	45.390	346,099	268,229				3,890		3,890		L	09/30/2011
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					97,583,653	XXX	97,583,653	82,678,038	140,580	2,257,256		1,144,102	734,247	409,854		XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates																	
59478*-10-9	MICO Insurance Co			563.000	13,982,869	24,836.357	13,982,869	5,155,266	1,509,966	1,598,357		(1,119,790)		(1,119,790)		A	11/05/1997
61944@-10-9	Motorists Life Insurance Co			210,000.000	37,463,653	178.398	37,463,653	15,377,642				2,683,001		2,683,001		A	02/13/2003
62006@-10-2	Motorists Service Corp			2.000	2,840	1,419.915	2,840	253,705				(2,711)		(2,711)		A	12/31/1985
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					51,449,362	XXX	51,449,362	20,786,613	1,509,966	1,598,357		1,560,500		1,560,500		XXX	XXX
Mutual Funds																	
04314H-85-7	Artisan Intl Val Fund Instl Shares			1,143,714.000	28,730,105	25.120	28,730,105	30,020,824		107,889		(1,565,504)		(1,565,504)		A	12/15/2011
29875E-10-0	American EuroPacific Growth Fd Cl F-2			127,840.000	4,488,471	35.110	4,488,471	4,539,284		87,653		(53,709)		(53,709)		L	12/28/2011
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund			20,310.000	3,239,242	159.490	3,239,242	3,110,542	10,752	30,728		(70,021)		(70,021)		L	09/30/2011
9299999. Subtotal - Mutual Funds					36,457,819	XXX	36,457,819	37,670,650	10,752	226,270		(1,689,234)		(1,689,234)		XXX	XXX
9799999 - Total Common Stocks					185,490,834	XXX	185,490,834	141,135,301	1,661,298	4,081,882		1,015,367	734,247	281,120		XXX	XXX
9899999 - Total Preferred and Common Stocks					185,490,834	XXX	185,490,834	141,135,301	1,661,298	4,081,882		1,015,367	734,247	281,120		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 $ 57,998

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		1,968,719	1,900,000	13,089
912828-ET-3	U S Treasury Notes TIPS 2.000% 01/15/16		05/20/2011	Bank Of America		2,497,950	2,000,000	15,880
912828-GX-2	U S Treasury Notes TIPS 2.625% 07/15/17		04/07/2011	Morgan Stanley		1,225,191	1,000,000	6,403
912828-JE-1	U S Treasury Notes TIPS 1.375% 07/15/18		03/14/2011	HSBC Securities Inc		5,309,201	4,850,000	11,071
912828-KM-1	U S Treasury Notes TIPS 1.250% 04/15/14		06/13/2011	J P Morgan		4,519,691	4,000,000	8,679
912828-LA-6	U S Treasury Notes TIPS 1.875% 07/15/19		11/18/2011	RBC Capital Markets		3,611,830	2,900,000	20,244
912828-PP-9	U S Treasury Notes TIPS 1.125% 01/15/21		11/28/2011	Credit Suisse		5,749,388	5,000,000	21,718
912828-QV-5	U S Treasury Notes TIPS 0.625% 07/15/21		11/23/2011	Deutsche Bank Secur		3,096,821	2,900,000	6,742
912828-RU-6	U S Treasury Notes 0.875% 11/30/16		12/29/2011	Goldman Sachs		499,806	500,000	359
0599999. Subtotal - Bonds - U.S. Governments						28,478,598	25,050,000	104,184
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
366155-XP-9	Garland TX ISD 5.000% 02/15/26		06/23/2011	SWS Securities Inc		550,325	500,000	1,875
542264-ED-4	Lone Star College Sys TX 5.000% 02/15/22		12/12/2011	RBC Capital Markets		608,465	500,000	4,861
64966H-SN-1	New York NY Ser E 5.000% 08/01/23		10/25/2011	National Fin Services		563,205	500,000	6,042
736679-RD-5	Portland OR Ser A 5.000% 06/01/27		06/24/2011	RBC Capital Markets		1,063,070	1,000,000	3,889
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,785,065	2,500,000	16,667
Bonds - U.S. Special Revenues								
01244Q-CC-8	Albany NY Ser A 5.000% 12/01/33		06/24/2011	RBC Capital Markets		1,043,720	1,000,000	
15504R-CW-7	Central Puget Sound WA Ser A 5.000% 11/01/36		12/06/2011	Barclays Capital		3,678,255	3,500,000	18,472
235036-SH-4	Dallas Fort Worth TX Int'l Ser D Rev 5.000% 11/01/20		12/08/2011	Janney Montgomery Scott Inc		2,369,780	2,000,000	28,611
3128MJ-P9-5	FHLMC Pool #G08447 4.500% 05/01/41		05/13/2011	Jefferies & Co		1,307,746	1,267,733	1,902
3128MJ-QD-5	FHLMC Pool #G08451 4.500% 06/01/41		05/13/2011	Jefferies & Co		1,302,012	1,262,175	1,893
3137AC-P3-7	Federal Home Loan Mtg Corp CMO 4.000% 09/15/40		07/12/2011	Stifel Nicholaus & Co		971,576	927,518	1,443
31397Q-S6-6	Federal National Mtg Assn CMO 3.500% 07/25/24		03/01/2011	Cantor Fitzgerald & Co		635,076	619,020	181
31418V-KJ-0	FNMA Pool #AD7496 3.500% 01/01/26		01/13/2011	Credit Suisse		242,451	240,646	421
343136-V9-5	Florida St Tpk Auth Ser A 5.000% 07/01/32		06/24/2011	Wachovia Cap Mrkts, LLC		1,031,660	1,000,000	
41422E-DM-2	Harris Cnty TX Met Tran Auth Ser A Rev 5.000% 11/01/36		12/05/2011	Jefferies & Co		1,062,530	1,000,000	5,139
49151E-XD-0	Kentucky St Prop & Bldg Rev 5.000% 10/01/19		12/08/2011	Jefferies & Co		2,386,220	2,000,000	20,000
57583U-NA-2	Massachusetts St Rev 5.000% 07/01/19		12/09/2011	Fidelity Investments		592,415	500,000	
594614-ZN-2	Michigan St Bldg Auth Ser I 5.000% 10/15/33		11/17/2011	FUNB FUNDS		509,715	500,000	2,569
644693-KP-7	New Hampshire St Turnpike Sys 5.000% 04/01/21		11/21/2011	Lebenthal & Co		577,350	500,000	3,750
65825P-CX-6	North Carolina St Ser A 5.000% 05/01/22		10/26/2011	FUNB FUNDS		2,330,760	2,000,000	70,833
679111-UJ-1	Oklahoma State Turnpike Ser A 5.000% 01/01/20		10/26/2011	Merrill Lynch		2,963,050	2,500,000	6,250
914119-KP-6	University of Cincinnati OH Ser A 5.000% 06/01/21		11/08/2011	UBS Securities Inc		1,743,944	1,585,000	34,782
914119-PQ-9	University of Cincinnati OH Ser C 5.000% 06/01/23		12/13/2011	BNY Mellon		569,015	500,000	1,042
977092-QZ-1	Wisconsin St Ser 1 Rev 5.000% 06/01/21		12/12/2011	Raymond James Assoc		4,062,893	3,450,000	6,708
3199999. Subtotal - Bonds - U.S. Special Revenues						29,380,167	26,352,092	203,996
Bonds - Industrial and Miscellaneous (Unaffiliated)								
0258M0-DC-0	American Express Credit 2.800% 09/19/16		12/12/2011	Various		2,999,890	3,000,000	19,133
05531F-AF-0	BB&T Corp 3.950% 04/29/16		01/26/2011	Keybanc Capital Mrkt		259,885	250,000	2,524
05567L-G6-8	BNP Paribas 3.250% 03/11/15		01/26/2011	HSBC Securities Inc		251,855	250,000	3,160
05567L-T3-1	BNP Paribas 5.000% 01/15/21		10/26/2011	Morgan Stanley		1,007,190	1,000,000	14,722
05567L-U5-4	BNP Paribas 3.600% 02/23/16		05/24/2011	BNP		1,019,810	1,000,000	9,400
06051G-ED-7	Bank of America Corp 3.700% 09/01/15		06/13/2011	Deutsche Bank Secur		1,520,625	1,500,000	16,188
06051G-EH-8	Bank of America Corp 5.000% 05/13/21		08/03/2011	Bank Of America		1,250,100	1,250,000	14,757
06406H-BY-4	Bank of New York Mellon 3.550% 09/23/21		10/26/2011	Citigroup Global		1,508,565	1,500,000	5,621
07388N-AE-6	Bear Stearns Comm Mtg CMO 5.537% 10/12/41		10/04/2011	Bank Of America		4,408,750	4,000,000	3,691
126408-GQ-0	CSX Corp 7.375% 02/01/19		04/20/2011	Jefferies & Co		2,418,720	2,000,000	34,826
126408-GV-9	CSX Corp 4.250% 06/01/21		05/20/2011	UBS Securities Inc		497,495	500,000	
126650-BW-9	CVS Caremark Corp 4.125% 05/15/21		05/09/2011	Barclays Capital		2,960,520	3,000,000	
172967-FD-8	Citigroup Inc 4.750% 05/19/15		01/25/2011	Goldman Sachs		1,322,750	1,250,000	11,380
172967-FF-3	Citigroup Inc 5.375% 08/09/20		08/11/2011	Various		3,426,778	3,250,000	6,532
172967-FS-5	Citigroup Inc 3.953% 06/15/16		06/08/2011	Citigroup Global		1,530,576	1,500,000	
20030N-AG-6	Comcast Corp 4.950% 06/15/16		06/15/2011	Credit Suisse		2,206,940	2,000,000	1,375
25470D-AE-9	Discovery Communications LLC 4.375% 06/15/21		06/13/2011	J P Morgan		1,987,540	2,000,000	
260003-AJ-7	Dover Corp 4.300% 03/01/21		04/26/2011	Various		2,041,205	2,000,000	15,755
26442C-AJ-3	Duke Energy Carolinas LLC 4.300% 06/15/20		02/09/2011	J P Morgan		4,989,450	5,000,000	35,236
341099-CP-2	Florida Power Corp 3.100% 08/15/21		08/15/2011	Barclays Capital		997,960	1,000,000	
38141E-A6-6	Goldman Sachs Group Inc 6.000% 06/15/20		06/13/2011	Stifel Nicholaus & Co		1,073,400	1,000,000	167
38141G-GQ-1	Goldman Sachs Group Inc 5.250% 07/27/21		12/07/2011	Various		2,269,848	2,250,000	21,146
41283N-AE-1	Harley-Davidson Motorcycle Tr 1.310% 03/15/15		08/04/2011	Citigroup Global		999,893	1,000,000	

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
459284-AB-1	Coca-Cola Enterprises 3.500% 09/15/20		05/27/2011	RBC Capital Markets		2,668,848	2,750,000	20,587
46625H-HU-7	J P Morgan Chase & Co 4.250% 10/15/20		02/22/2011	J P Morgan		963,220	1,000,000	14,639
46625H-HW-3	J P Morgan Chase & Co 2.600% 01/15/16		01/25/2011	Credit Suisse		1,218,050	1,250,000	6,319
46625H-HZ-6	J P Morgan Chase & Co 4.625% 05/10/21		08/11/2011	J P Morgan		1,781,903	1,750,000	21,583
46625H-JA-9	J P Morgan Chase & Co 3.150% 07/05/16		06/23/2011	J P Morgan		1,998,713	2,000,000	
50075N-BB-9	Kraft Foods Inc 4.125% 02/09/16		06/15/2011	Credit Suisse		2,141,660	2,000,000	30,021
53947M-AA-4	Lloyds TSB Bank 4.375% 01/12/15		01/26/2011	Citigroup Global		249,600	250,000	577
539830-AT-6	Lockheed Martin Corp 4.250% 11/15/19		05/27/2011	Various		2,853,895	2,750,000	5,519
55907R-AA-6	Magellan Midstream Partners 4.250% 02/01/21		06/09/2011	Morgan Stanley		2,022,960	2,000,000	31,403
585055-AR-7	Medtronic Inc 3.000% 03/15/15		02/03/2011	Bank Of America		4,609,440	4,500,000	53,625
58933Y-AB-1	Merck & Co Inc 2.250% 01/15/16		06/14/2011	Bank Of America		2,015,020	2,000,000	23,375
617446-7P-8	Morgan Stanley 5.500% 07/24/20		02/24/2011	Morgan Stanley		1,005,770	1,000,000	5,653
61747W-AF-6	Morgan Stanley 5.750% 01/25/21		11/30/2011	Wells Fargo Financial		443,325	500,000	10,382
61747Y-CT-0	Morgan Stanley 3.450% 11/02/15		01/25/2011	BNP		1,227,588	1,250,000	10,302
61747Y-DD-4	Morgan Stanley F 3.800% 04/29/16		09/13/2011	Various		2,975,360	3,000,000	23,539
666807-BA-9	Northrop Grumman Corp 5.050% 08/01/19		06/01/2011	Various		3,000,520	2,750,000	47,800
674599-BZ-7	Occidental Petroleum Corp 2.500% 02/01/16		05/23/2011	Citigroup Global		3,039,330	3,000,000	33,333
693476-BH-5	PNC Funding Corp 3.625% 02/08/15		01/26/2011	Wells Fargo Financial		259,758	250,000	4,355
693476-BL-6	PNC Funding Corp 4.375% 08/11/20		10/26/2011	Wells Fargo Financial		1,104,989	1,050,000	10,208
69351U-AP-8	PPL Electric Utilities 3.000% 09/15/21		08/18/2011	J P Morgan		495,955	500,000	
694308-GV-3	Pacific Gas & Electric Co 4.250% 05/15/21		05/24/2011	Various		2,777,803	2,750,000	4,545
74456Q-AX-4	Public Svc Elec & Gas 3.500% 08/15/20		10/18/2011	Wells Fargo Financial		3,090,273	2,950,000	18,929
837004-CE-8	South Carolina Electric & Gas 5.450% 02/01/41		07/13/2011	Keybanc Capital Mrkt		2,640,375	2,500,000	64,719
84756N-AB-5	Spectra Energy Partners 4.600% 06/15/21		06/06/2011	Wells Fargo Financial		499,835	500,000	
863667-AB-7	Stryker Corp 4.375% 01/15/20		01/31/2011	Citigroup Global		4,612,185	4,500,000	9,844
88732J-AW-8	Time Warner Cable 5.000% 02/01/20		05/24/2011	UBS Securities Inc		2,857,525	2,750,000	44,306
904764-AL-1	Unilever Capital Corp 2.750% 02/10/16		02/07/2011	J P Morgan		2,497,450	2,500,000	
907818-CW-6	Union Pacific Corp 5.650% 05/01/17		06/13/2011	Jefferies & Co		2,295,160	2,000,000	14,125
925524-BG-4	Viacom Inc 4.500% 03/01/21		05/25/2011	Various		2,508,380	2,500,000	26,938
927804-FB-5	Virginia Electric & Power Co 6.000% 05/15/37		07/13/2011	Deutsche Bank Secur		2,291,920	2,000,000	21,000
931142-BY-8	Wal-Mart Stores Inc 4.500% 07/01/15		01/31/2011	Various		4,375,950	4,000,000	16,000
931142-DD-2	Wal-Mart Stores Inc 4.250% 04/15/21		04/18/2011	Goldman Sachs		3,022,620	3,000,000	1,063
949746-QU-8	Wells Fargo & Co New 3.676% 06/15/16		09/09/2011	Wells Fargo Financial		2,117,080	2,000,000	36,556
94974B-EU-0	Wells Fargo Co 3.625% 04/15/15		01/26/2011	RBS Securities Inc		1,040,680	1,000,000	10,674
94974B-EV-8	Wells Fargo Co 4.600% 04/01/21		05/26/2011	Bank Of America		2,551,225	2,500,000	19,806
98389B-AM-2	Xcel Energy Inc 4.700% 05/15/20		05/13/2011	Various		3,158,035	3,000,000	1,175
988498-AG-6	Yum Brands Inc 3.875% 11/01/20		05/23/2011	Citigroup Global		2,684,688	2,750,000	7,400
06739G-AR-0	Barclays Bank PLC 5.125% 01/08/20	F	11/30/2011	Barclays Capital		1,474,125	1,500,000	31,391
06739G-BB-4	Barclays Bank PLC 3.900% 04/07/15	F	01/26/2011	Citigroup Global		516,320	500,000	6,175
22546Q-AE-7	Credit Suisse New York 3.500% 03/23/15	R	01/25/2011	Credit Suisse		770,160	750,000	9,115
22546Q-AF-4	Credit Suisse New York 4.375% 08/05/20	F	12/06/2011	Various		1,705,900	1,750,000	16,892
2515A1-4E-8	Deutsche Bank AG London 3.250% 01/11/16	F	12/12/2011	Citigroup Global		2,252,695	2,250,000	28,257
25243Y-AJ-8	Diageo Cap PLC 5.500% 09/30/16	F	02/08/2011	BNP		4,971,780	4,500,000	90,063
404280-AK-5	HSBC Holdings PLC 5.100% 04/05/21	F	08/11/2011	HSBC Securities Inc		2,925,038	2,750,000	51,035
44328M-AB-0	HSBC Bank PLC 3.500% 06/28/15	R	05/26/2011	HSBC Securities Inc		2,312,843	2,250,000	24,719
80685Q-AA-4	Schlumberger Oilfield UK PLC 4.200% 01/15/21	F	02/10/2011	BNP		5,906,520	6,000,000	24,500
822582-AQ-5	Shell International Fin 3.100% 06/28/15	F	05/23/2011	HSBC Securities Inc		3,133,590	3,000,000	38,233
893526-DH-3	Trans-Canada Pipelines 3.400% 06/01/15	F	06/14/2011	Deutsche Bank Secur		787,283	750,000	1,133
980888-AD-3	Woolworths LTD 4.000% 09/22/20	F	02/08/2011	Barclays Capital		958,570	1,000,000	15,444
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						151,761,649	147,250,000	1,202,868
8399997. Total - Bonds - Part 3						212,405,479	201,152,092	1,527,715
8399998. Total - Bonds - Part 5						57,385,478	55,678,804	171,420
8399999. Total - Bonds						269,790,957	256,830,896	1,699,135
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	Various	5,685.000	122,262		
001055-10-2	AFLAC Inc		09/30/2011	Investment Technology	710.000	24,822		
001204-10-6	AGL Resources Inc		12/15/2011	Taxable Exchange	150.000	5,907		
002535-30-0	Aaron's Inc		11/07/2011	Investment Technology	2,400.000	61,202		
002824-10-0	Abbott Laboratories		09/30/2011	Various	5,470.000	256,216		

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
009158-10-6	Air Products & Chemicals Inc		09/30/2011	Various	1,740.000	135,503		
009363-10-2	Airgas Inc		08/22/2011	Investment Technology	230.000	13,726		
017175-10-0	Alleghany Corp		09/30/2011	Investment Technology	130.000	38,051		
017175-10-0	Alleghany Corp		04/01/2011	Stock Dividend	8.000			
01748X-10-2	Allegiant Travel Co		09/30/2011	Various	2,085.000	91,979		
018490-10-2	Allergan Inc		08/22/2011	Investment Technology	320.000	23,190		
018804-10-4	Alliant Techsystems Inc		10/28/2011	Various	1,000.000	59,840		
020002-10-1	Allstate Corp		09/30/2011	Investment Technology	1,430.000	33,891		
02076X-10-2	Alpha Natural Resources Inc		06/02/2011	Tax Free Exchange	348.000	3,436		
021441-10-0	Altera Corp		06/24/2011	Investment Technology	1,160.000	50,622		
02209S-10-3	Altria Group Inc		08/22/2011	Investment Technology	1,140.000	29,492		
023135-10-6	Amazon.com Inc		11/22/2011	Citigroup Global	130.000	24,952		
025816-10-9	American Express Co		09/30/2011	Various	10,900.000	507,168		
026874-15-6	American Intl Group Inc		01/20/2011	Spin Off	26.000	158		
026874-78-4	American Intl Group Inc		09/30/2011	Investment Technology	910.000	19,984		
029912-20-1	American Tower Corp CL A		09/30/2011	Investment Technology	650.000	34,977		
03073E-10-5	AmerisourceBergen Corp		09/30/2011	Investment Technology	950.000	35,465		
031162-10-0	Amgen Inc		09/30/2011	Various	6,540.000	381,242		
032095-10-1	Amphenol Corp CL A		06/24/2011	Investment Technology	620.000	31,521		
032511-10-7	Anadarko Petroleum Corp		09/30/2011	Various	6,665.000	449,757		
037389-10-3	Aon Corp		09/30/2011	Investment Technology	560.000	23,514		
037411-10-5	Apache Corp		09/30/2011	Various	4,010.000	353,592		
037598-10-9	Apogee Enterprises Inc		09/30/2011	Investment Technology	2,320.000	20,677		
037833-10-0	Apple Computer Inc		09/30/2011	Investment Technology	320.000	121,981		
044103-10-9	Ashford Hospitality Trust		09/30/2011	Various	11,500.000	104,593		
04621X-10-8	Assurant Inc		09/30/2011	Investment Technology	5,185.000	185,972		
053015-10-3	Automatic Data Process		08/22/2011	Investment Technology	330.000	15,414		
053332-10-2	Autozone Inc		06/24/2011	Investment Technology	100.000	29,161		
05508R-10-6	B&G Foods Inc		09/30/2011	Various	3,085.000	54,108		
055921-10-0	BMC Software Inc		09/30/2011	Investment Technology	590.000	22,756		
058498-10-6	Ball Corp		02/16/2011	Stock Split	20.000			
064058-10-0	Bank of NY Mellon Corp		06/16/2011	Citigroup Global	1.000	26		
071813-10-9	Baxter Intl Inc		08/25/2011	Citigroup Global	1,025.000	54,079		
073730-10-3	Beam Inc		10/04/2011	Spin Off	420.000	13,565		
084670-70-2	Berkshire Hathaway Inc CL B		11/22/2011	Various	1,270.000	91,648		
085789-10-5	Berry Petroleum Co CL A		09/30/2011	Investment Technology	1,800.000	65,429		
089302-10-3	Big Lots Inc		09/30/2011	Weeden & Co	700.000	24,388		
09062X-10-3	Biogen Idec Inc		07/29/2011	Investment Technology	320.000	32,681		
09247X-10-1	BlackRock Inc		04/01/2011	Deutsche Bank Secur	278.000	56,245		
09746Y-10-5	Boise Inc		04/19/2011	Various	7,300.000	64,641		
105368-20-3	Brandywine Realty Trust		12/29/2011	Various	7,800.000	70,410		
109473-40-5	Brightpoint Inc		01/03/2011	Investment Technology	300.000	2,642		
109696-10-4	Brinks Co		09/30/2011	Investment Technology	1,840.000	44,115		
110122-10-8	Bristol-Myers Squibb		03/28/2011	Citigroup Global	950.000	25,783		
111320-10-7	Broadcom Corp		09/30/2011	Investment Technology	790.000	26,307		
11133T-10-3	Broadridge Financial Solutions		09/30/2011	Investment Technology	975.000	20,177		
118255-10-8	Buckeye Technologies Inc		01/24/2011	Investment Technology	600.000	12,279		
124830-10-0	CBL & Associates Properties		09/30/2011	Weeden & Co	3,400.000	38,658		
12541W-20-9	C H Robinson Worldwide Inc		07/29/2011	Investment Technology	340.000	24,636		
12561W-10-5	Cleco Corp New		09/30/2011	Investment Technology	1,095.000	38,013		
12621E-10-3	CNO Financial Group Inc		09/30/2011	Weeden & Co	13,200.000	71,544		
126349-10-9	CSG Systems International Inc		09/30/2011	Various	3,550.000	56,845		
126408-10-3	CSX Corp		07/29/2011	Investment Technology	2,150.000	53,083		
126408-10-3	CSX Corp		06/16/2011	Stock Split	853.000			
12686C-10-9	Cable Vision System CL A		05/26/2011	Investment Technology	950.000	24,011		
127097-10-3	Cabot Oil & Gas Corp		06/24/2011	Investment Technology	270.000	16,594		
131193-10-4	Callaway Golf Co		09/30/2011	Investment Technology	3,780.000	19,952		
14040H-10-5	Capital One Financial Corp		09/30/2011	Various	360.000	14,522		
14170T-10-1	CareFusion Corp		09/30/2011	Investment Technology	790.000	18,928		
144577-10-3	Carrizo Oil & Gas Inc		09/30/2011	Various	4,180.000	131,984		
146229-10-9	Carter's Inc		09/30/2011	Investment Technology	495.000	15,614		
147195-10-1	Cascade Corp		09/30/2011	Weeden & Co	1,600.000	53,440		
149123-10-1	Caterpillar Inc		09/30/2011	Investment Technology	550.000	40,618		
149150-10-4	Cathay General Bancorp		11/21/2011	Various	4,400.000	57,489		

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
156700-10-6	CenturyLink Inc		04/01/2011	Tax Free Exchange	1,071.000	24,651		
156782-10-4	Cerner Corp		02/23/2011	Investment Technology	290.000	28,069		
156782-10-4	Cerner Corp		06/27/2011	Stock Split	290.000			
163731-10-2	Chemical Financial Corp		10/03/2011	Investment Technology	4,800.000	72,909		
165167-10-7	Chesapeake Energy Corp		11/22/2011	Citigroup Global	320.000	7,596		
165303-10-8	Chesapeake Utilities Corp		10/17/2011	Various	2,100.000	83,699		
166764-10-0	Chevron Corp		11/22/2011	Various	1,120.000	104,367		
169656-10-5	Chipotle Mexican Grill Inc		06/24/2011	Investment Technology	120.000	35,191		
171232-10-1	Chubb Corp		09/30/2011	Various	6,470.000	374,081		
171798-10-1	Cimarex Energy Co		09/30/2011	Investment Technology	930.000	52,186		
17275R-10-2	Cisco Systems Inc		11/10/2011	Various	22,560.000	386,009		
172967-42-4	Citigroup Inc		09/30/2011	Various	1,978.000	58,584		
177376-10-0	Citrix Systems Inc		05/26/2011	Investment Technology	770.000	65,737		
178566-10-5	City National Corp		09/30/2011	Investment Technology	375.000	14,319		
191216-10-0	Coca Cola Co		09/30/2011	Investment Technology	1,380.000	93,247		
192446-10-2	Cognizant Technology Solutions		09/30/2011	Investment Technology	530.000	33,236		
204149-10-8	Community Trust Bancorp Inc		06/03/2011	Various	3,700.000	98,305		
205826-20-9	Comtech Telecommunications		09/30/2011	Weeden & Co	3,300.000	92,730		
205887-10-2	ConAgra Inc		09/30/2011	Various	6,005.000	147,434		
21871D-10-3	CoreLogic Inc		09/30/2011	Various	4,125.000	55,827		
22025Y-40-7	Corrections Corp of America		09/30/2011	Investment Technology	3,175.000	72,184		
22160K-10-5	Costco Wholesale Corp		06/24/2011	Investment Technology	280.000	22,159		
228903-10-0	Cryolife Inc		10/04/2011	Various	15,900.000	69,262		
233331-10-7	DTE Energy Co		09/30/2011	Investment Technology	450.000	22,064		
235851-10-2	Danaher Corp		08/22/2011	Investment Technology	410.000	16,626		
23918K-10-8	DaVita Inc		08/22/2011	Investment Technology	310.000	21,483		
244199-10-5	Deere & Co		09/30/2011	Investment Technology	460.000	29,707		
247916-20-8	Denbury Resources Inc		09/30/2011	Investment Technology	2,275.000	26,742		
25179M-10-3	Devon Energy Corp New		09/30/2011	Various	7,510.000	454,712		
252603-10-5	Diamond Foods Inc		11/15/2011	Various	2,370.000	84,472		
253922-10-8	Dime Community Bancshares		10/28/2011	Investment Technology	5,000.000	61,496		
254687-10-6	Walt Disney Co		12/27/2011	Various	9,850.000	344,940		
25470F-10-4	Discovery Communications Inc CL A		09/30/2011	Investment Technology	560.000	21,073		
25490A-10-1	DirectTV CL A		08/22/2011	Investment Technology	610.000	25,480		
260003-10-8	Dover Corp		09/30/2011	Various	5,165.000	263,324		
26138E-10-9	Dr Pepper Snapple Group Inc		08/22/2011	Investment Technology	330.000	11,827		
263534-10-9	Du Pont De Nemours		08/22/2011	Investment Technology	430.000	18,847		
26441C-10-5	Duke Energy Corp		03/28/2011	Various	520.000	9,334		
26817Q-50-6	Dynex Capital Inc		09/30/2011	Weeden & Co	3,000.000	24,210		
26875P-10-1	EOG Resources Inc		09/30/2011	Various	9,080.000	832,245		
26884L-10-9	EQT Corp		08/22/2011	Investment Technology	420.000	21,785		
277432-10-0	Eastman Chemical Co		06/24/2011	Investment Technology	250.000	24,648		
277432-10-0	Eastman Chemical Co		10/04/2011	Stock Split	250.000			
278058-10-2	Eaton Corp		09/30/2011	Investment Technology	640.000	22,726		
278058-10-2	Eaton Corp		03/01/2011	Stock Split	280.000			
28176E-10-8	Edwards Lifesciences Corp		05/26/2011	Investment Technology	470.000	41,214		
28336L-10-9	El Paso Corp		11/22/2011	Citigroup Global	1,190.000	29,714		
291011-10-4	Emerson Electric Co		09/30/2011	Investment Technology	830.000	34,296		
29266R-10-8	Energizer Holdings Inc		09/30/2011	Investment Technology	1,375.000	92,849		
29362U-10-4	Entegris Inc		01/28/2011	Various	8,300.000	60,317		
29364G-10-3	Entergy Corp		09/30/2011	Investment Technology	620.000	41,106		
30162A-10-8	Exelis Inc		11/01/2011	Spin Off	790.000	12,043		
30212P-30-3	Expedia Inc		12/21/2011	Taxable Exchange	280.000	2,249		
302182-10-0	Express Scripts Inc		08/22/2011	Investment Technology	330.000	14,946		
30225X-10-3	Exterran Holdings Inc		09/30/2011	Various	3,075.000	46,509		
30231G-10-2	Exxon Mobil Corp		09/30/2011	Various	1,740.000	125,662		
30249U-10-1	FMC Technologies Inc		08/22/2011	Investment Technology	510.000	19,895		
30249U-10-1	FMC Technologies Inc		04/01/2011	Stock Split	80.000			
307000-10-9	Family Dollar Stores		08/22/2011	Investment Technology	400.000	19,112		
311900-10-4	Fastenal Co		09/30/2011	Investment Technology	980.000	32,624		
311900-10-4	Fastenal Co		05/23/2011	Stock Split	30.000			
000000-00-0	Federal Home Loan Bank Of Cincinnati		04/14/2011	Motorists	468.000	46,800		
313549-40-4	Federal-Mogul Corporation		09/30/2011	Weeden & Co	4,800.000	71,069		
31847R-10-2	First American Corp		09/30/2011	Investment Technology	490.000	6,450		

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33582V-10-8	First Niagra Financial Group		10/24/2011	Investment Technology	4,025.000	35,516		
337932-10-7	FirstEnergy Corp		02/11/2011	Tax Free Exchange	447.000	15,524		
343412-10-2	Fluor Corp		09/30/2011	Various	4,775.000	283,352		
343498-10-1	Flowers Foods Inc		09/30/2011	Various	4,620.000	98,636		
343498-10-1	Flowers Foods Inc		06/29/2011	Stock Split	3,290.000			
346091-70-5	Forest Oil Corp		09/30/2011	Various	1,865.000	32,360		
350060-10-9	LB Foster Co		10/05/2011	Investment Technology	3,200.000	69,085		
35671D-85-7	Freeport McMoran Copper		09/30/2011	Investment Technology	1,030.000	44,891		
35671D-85-7	Freeport McMoran Copper		02/02/2011	Stock Split	1,145.000			
36191U-10-6	GT Advanced Technologies Inc		04/15/2011	Investment Technology	7,500.000	74,635		
370334-10-4	General Mills		08/25/2011	Citigroup Global	3,735.000	140,373		
377316-10-4	Glafelter (P H)		06/16/2011	Various	6,200.000	91,124		
38141G-10-4	Goldman Sachs Group Inc		09/30/2011	Investment Technology	350.000	33,096		
382388-10-6	B F Goodrich Co		09/30/2011	Investment Technology	440.000	39,548		
38259P-50-8	Google Inc CL A		09/30/2011	Investment Technology	110.000	56,583		
384802-10-4	W W Grainger Inc		08/22/2011	Investment Technology	190.000	25,211		
39153L-10-6	Greatbatch Inc		10/25/2011	Various	5,585.000	113,045		
404132-10-2	HCC Insurance Holdings Inc		09/30/2011	Various	2,935.000	87,257		
40414L-10-9	HCP Inc		09/30/2011	Investment Technology	500.000	17,535		
406216-10-1	Halliburton Co		09/30/2011	Investment Technology	900.000	27,477		
410345-10-2	Hanesbrands Inc		12/22/2011	Various	6,465.000	145,980		
416515-10-4	Hartford Finl Services Grp		11/22/2011	Citigroup Global	220.000	3,618		
419879-10-1	Hawaiian Holdings Inc		10/04/2011	Credit Suisse	16,700.000	69,027		
42217K-10-6	Health Care REIT Inc		09/30/2011	Investment Technology	590.000	27,618		
423452-10-1	Helmerich & Payne Inc		06/24/2011	Investment Technology	380.000	23,062		
427866-10-8	Hershey Foods Corp		08/22/2011	Investment Technology	500.000	28,130		
42809H-10-7	Hess Corp		09/30/2011	Investment Technology	430.000	22,562		
431571-10-8	Hillenbrand Inc		09/30/2011	Investment Technology	2,040.000	38,248		
438516-10-6	Honeywell Intl Inc		09/30/2011	Investment Technology	890.000	39,089		
440327-10-4	Horace Mann Educators Corp		09/30/2011	Investment Technology	2,220.000	25,724		
440452-10-0	Hormel (Geo A) Company		08/22/2011	Investment Technology	450.000	12,596		
443320-10-6	Hub Group Inc CL A		11/01/2011	Various	2,140.000	64,640		
444172-10-0	Hudson Valley Holding Corp		12/29/2011	Investment Technology	1,000.000	21,080		
444859-10-2	Humana Inc		09/30/2011	Investment Technology	280.000	20,367		
446150-10-4	Huntington Bancshares		09/30/2011	Investment Technology	5,100.000	24,885		
45031U-10-1	IStar Financial Inc		09/30/2011	Various	24,745.000	188,850		
452308-10-9	Illinois Tool Works		09/30/2011	Various	2,490.000	106,803		
459200-10-1	IBM Corp		09/30/2011	Various	4,515.000	745,288		
459506-10-1	Intl Flavors & Fragrances Inc		08/22/2011	Investment Technology	260.000	13,876		
461202-10-3	Intuit Inc		07/29/2011	Investment Technology	700.000	32,886		
462846-10-6	Iron Mountain Inc		09/30/2011	Investment Technology	520.000	16,448		
46625H-10-0	J P Morgan Chase & Co		11/22/2011	Various	7,345.000	271,776		
478160-10-4	Johnson & Johnson		09/30/2011	Various	1,875.000	120,229		
481165-10-8	Joy Global Inc		06/24/2011	Investment Technology	370.000	32,064		
48203R-10-4	Juniper Networks Inc		10/03/2011	Various	20,250.000	364,900		
482686-10-2	K-Swiss Inc		09/30/2011	Various	4,845.000	32,915		
486587-10-8	Kaydon Corp		09/30/2011	Investment Technology	515.000	15,091		
489170-10-0	Kennametal Inc		09/30/2011	Various	10,240.000	385,053		
494368-10-3	Kimberly Clark		06/16/2011	Citigroup Global	785.000	51,603		
49803T-10-2	Kite Realty Group Trust		12/30/2011	Various	10,200.000	46,661		
518439-10-4	Estee Lauder Cos CL A		08/22/2011	Investment Technology	360.000	31,856		
52602E-10-2	Lender Processing Services Inc		11/17/2011	Various	3,800.000	61,111		
53219L-10-9	LifePoint Hospitals Inc		09/30/2011	Investment Technology	1,385.000	51,625		
532716-10-7	Limited Inc		09/30/2011	Investment Technology	500.000	19,260		
533535-10-0	Lincoln Educ. Services Corp		02/15/2011	Various	800.000	12,567		
535678-10-6	Linear Technology		09/30/2011	Various	2,980.000	84,671		
53635B-10-7	Liquidity Services Inc		02/01/2011	Various	435.000	6,024		
538034-10-9	Live Nation Entertainment Inc		09/30/2011	Various	10,940.000	113,593		
54222A-10-6	Lone Pine Resources Inc		09/30/2011	Spin Off	2,523.000	23,230		
544147-10-1	Lorillard Inc		07/29/2011	Investment Technology	450.000	47,911		
548661-10-7	Lowe's Cos Inc		11/22/2011	Citigroup Global	90.000	2,060		
552715-10-4	MEMC Electronic Materials Inc		10/31/2011	Merrill Lynch	9,600.000	54,575		
56585A-10-2	Marathon Petroleum Corp		06/27/2011	Spin Off	990.000	20,389		
57164Y-10-7	Marriott Vacations Worldwide		11/22/2011	Spin Off	116.000	1,665		

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571748-10-2	Marsh & Mclennan Cos Inc		09/30/2011	Various	4,485.000	126,378		
577081-10-2	Mattel Inc		08/25/2011	Various	18,780.000	482,194		
579780-20-6	McCormick & Co		08/22/2011	Investment Technology	420.000	18,795		
580135-10-1	McDonalds Corp		09/30/2011	Various	1,100.000	96,902		
58155Q-10-3	McKesson HBOC Inc		08/22/2011	Investment Technology	280.000	20,569		
583928-10-6	Medallion Financial Corp		12/13/2011	Investment Technology	5,500.000	62,351		
585055-10-6	Medtronic Inc		09/30/2011	Various	5,540.000	187,291		
58933Y-10-5	Merck & Co Inc		09/30/2011	Various	7,025.000	233,568		
59156R-10-8	MetLife Inc		05/26/2011	Investment Technology	1,300.000	56,537		
594918-10-4	Microsoft Corp		11/22/2011	Various	7,735.000	190,148		
595017-10-4	Microchip Technology Inc		09/30/2011	Investment Technology	490.000	15,249		
59522J-10-3	Mid-America Apartment Comm Inc		09/30/2011	Investment Technology	480.000	29,359		
600551-20-4	Miller Industries Inc		10/03/2011	Investment Technology	4,100.000	70,576		
61945C-10-3	The Mosaic Co		09/30/2011	Investment Technology	960.000	47,021		
620076-30-7	Motorola Solutions Inc		01/04/2011	Tax Free Exchange	1,187.000	21,536		
620097-10-5	Motorola Mobility Holdings Inc		09/30/2011	Investment Technology	590.000	22,351		
620097-10-5	Motorola Mobility Holdings Inc		01/04/2011	Spin Off	318.000	4,676		
626717-10-2	Murphy Oil Corp		09/30/2011	Investment Technology	420.000	18,551		
62855J-10-4	Myriad Genetics Inc		09/30/2011	Various	6,495.000	125,552		
629377-50-8	NRG Energy Inc		09/30/2011	Investment Technology	840.000	17,825		
629579-10-3	Nacco Industries Inc		09/30/2011	Various	1,525.000	107,309		
637071-10-1	National-Oilwell Varco Inc		09/30/2011	Investment Technology	100.000	5,123		
637138-10-8	National Penn Bancshares Inc		09/30/2011	Investment Technology	2,835.000	19,958		
640079-10-9	Neenah Paper Inc		01/18/2011	Various	2,600.000	50,790		
64110D-10-4	NetApp Inc		07/29/2011	Investment Technology	370.000	17,633		
64110L-10-6	NetFlix Inc		05/26/2011	Investment Technology	190.000	50,170		
64128B-10-8	Neutral Tandem Inc		12/30/2011	Investment Technology	2,300.000	24,151		
651290-10-8	Newfield Exploration Co		02/23/2011	Investment Technology	570.000	38,908		
654106-10-3	Nike Inc CL B		09/30/2011	Various	6,070.000	497,435		
655844-10-8	Norfolk Southern Corp		08/22/2011	Investment Technology	250.000	15,643		
664397-10-6	Northeast Utilities		08/22/2011	Investment Technology	560.000	18,043		
67060Y-10-1	Nutraceutical Intl Corp		02/07/2011	Various	6,300.000	85,999		
67103H-10-7	O'Reilly Automotive Inc		09/30/2011	Investment Technology	370.000	24,657		
674599-10-5	Occidental Petroleum Corp		09/30/2011	Various	7,185.000	609,249		
680223-10-4	Old Republic Intl Corp		09/30/2011	Various	18,610.000	208,672		
682680-10-3	ONEOK Inc		08/22/2011	Investment Technology	340.000	22,226		
68389X-10-5	Oracle Corp		09/30/2011	Investment Technology	2,470.000	71,013		
685564-10-6	Orbital Sciences Corp		09/30/2011	Investment Technology	7,100.000	91,255		
693475-10-5	PNC Financial Services Grp		09/30/2011	Various	8,575.000	459,133		
693506-10-7	PPG Industries		09/30/2011	Various	4,945.000	418,643		
696429-30-7	Pall Corp		06/24/2011	Investment Technology	410.000	22,214		
701081-10-1	Parker Drilling Co		09/30/2011	Investment Technology	21,400.000	94,832		
701094-10-4	Parker-Hannifin		09/30/2011	Various	3,585.000	237,385		
713448-10-8	Pepsico Inc		09/30/2011	Various	4,175.000	267,895		
717081-10-3	Pfizer Inc		09/30/2011	Various	10,175.000	182,666		
718172-10-9	Philip Morris Intl Inc		09/30/2011	Investment Technology	1,020.000	63,638		
719405-10-2	Photronics Inc		02/08/2011	Various	10,400.000	68,142		
723787-10-7	Pioneer Natural Resources Co		08/22/2011	Investment Technology	150.000	10,727		
736508-84-7	Portland Gen Electric Co		02/07/2011	Various	3,300.000	72,938		
740884-10-1	Presidential Life Corp		10/03/2011	Various	3,500.000	28,898		
74144T-10-8	T Rowe Price Group Inc		09/30/2011	Investment Technology	470.000	22,457		
741503-40-3	Priceline.Com Inc		08/22/2011	Investment Technology	30.000	13,390		
742718-10-9	Procter & Gamble Co		09/30/2011	Various	3,330.000	212,592		
74340W-10-3	ProLogis Inc		06/24/2011	Investment Technology	1,180.000	40,321		
74340W-10-3	ProLogis Inc		06/03/2011	Tax Free Exchange	397.000	5,781		
744320-10-2	Prudential Financial Inc		11/03/2011	Various	5,730.000	290,288		
74460D-10-9	Public Storage Inc		07/29/2011	Investment Technology	210.000	25,109		
747525-10-3	QUALCOMM Inc		09/30/2011	Investment Technology	770.000	37,453		
74834L-10-0	Quest Diagnostics Inc		08/25/2011	Citigroup Global	2,290.000	108,021		
750438-10-3	Radioshack Corp COM		09/30/2011	Various	5,400.000	66,504		
751028-10-1	Ralcorp Holdings Inc		09/30/2011	Investment Technology	370.000	28,730		
756577-10-2	Red Hat Inc		08/22/2011	Investment Technology	340.000	10,972		
758075-40-2	Redwood Trust Inc		09/30/2011	Investment Technology	1,205.000	13,755		
760759-10-0	Republic Services Inc		09/30/2011	Investment Technology	1,110.000	31,158		

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776696-10-6	Roper Industries Inc		02/23/2011	Investment Technology	400.000	33,200		
778296-10-3	Ross Stores Inc		12/16/2011	Stock Split	350.000			
781258-10-8	Ruddick Corp		09/30/2011	Various	1,445.000	52,840		
78709Y-10-5	Saia Inc		09/30/2011	Various	4,665.000	58,559		
790849-10-3	St Jude Medical Inc		09/30/2011	Investment Technology	530.000	19,186		
79466L-30-2	Salesforce.com Inc		06/24/2011	Investment Technology	210.000	30,041		
806857-10-8	Schlumberger Ltd		09/30/2011	Investment Technology	480.000	28,675		
808194-10-4	Schulman A Inc		09/22/2011	Various	3,500.000	69,033		
816300-10-7	Selective Insurance Group		12/28/2011	Various	6,495.000	110,477		
824348-10-6	Sherwin-Williams Co		08/22/2011	Investment Technology	240.000	17,011		
832696-40-5	J M Smucker Co		08/22/2011	Investment Technology	370.000	25,075		
833551-10-4	Snyders-Lance Inc		09/30/2011	Investment Technology	1,235.000	26,055		
84470P-10-9	Southside Bancshares Inc		02/10/2011	Investment Technology	4,300.000	89,900		
84470P-10-9	Southside Bancshares Inc		04/18/2011	Stock Dividend	215.000			
844741-10-8	Southwest Airlines Co		09/30/2011	Investment Technology	1,880.000	15,406		
844741-10-8	Southwest Airlines Co		05/03/2011	Tax Free Exchange	5,745.000	66,182		
845467-10-9	Southwestern Energy Co		09/30/2011	Investment Technology	715.000	24,178		
846822-10-4	Spartan Stores Inc		07/22/2011	Various	5,500.000	106,892		
854502-10-1	Stanley Black & Decker Inc		03/28/2011	Citigroup Global	370.000	28,162		
855244-10-9	Starbucks Corp		09/30/2011	Investment Technology	800.000	29,840		
857477-10-3	State Street Corp		09/30/2011	Investment Technology	200.000	6,434		
859152-10-0	STERIS Corp		09/30/2011	Investment Technology	220.000	6,621		
859158-10-7	Sterling Bancorp		09/30/2011	Investment Technology	1,750.000	12,824		
86677E-10-0	Sun Healthcare Group Inc		06/17/2011	Various	10,300.000	115,326		
867892-10-1	Sunstone Hotel Investors Inc		09/30/2011	Weeden & Co	15,200.000	86,640		
867914-10-3	Suntrust Banks Inc		03/28/2011	Citigroup Global	130.000	3,830		
871829-10-7	Sysco Corp		09/30/2011	Various	8,325.000	235,007		
872540-10-9	TJX Cos Inc		07/29/2011	Investment Technology	710.000	39,533		
874083-10-8	TAL International Group Inc		02/23/2011	Various	2,900.000	91,396		
87612E-10-6	Target Corp		09/30/2011	Investment Technology	820.000	40,221		
87929J-10-3	TeleCommunication Systems Inc CL A		09/30/2011	Various	24,300.000	98,126		
880349-10-5	Tenneco Inc		10/28/2011	Various	5,980.000	219,063		
88076W-10-3	Teradata Corp		07/29/2011	Investment Technology	520.000	28,720		
883556-10-2	Thermo Fisher Scientific Inc		08/22/2011	Investment Technology	470.000	23,556		
88579Y-10-1	3M Co		09/30/2011	Various	2,580.000	199,808		
886547-10-8	Tiffany & Co		08/22/2011	Investment Technology	380.000	22,439		
88732J-20-7	Time Warner Cable		09/30/2011	Investment Technology	820.000	57,582		
891027-10-4	Torchmark Corp		07/05/2011	Stock Split	3.000			
891092-10-8	Toro Co		09/30/2011	Various	1,525.000	82,201		
89417E-10-9	Travelers Cos Inc		09/30/2011	Various	4,160.000	206,272		
896522-10-9	Trinity Industries Inc		09/30/2011	Investment Technology	1,335.000	29,347		
896945-20-1	TripAdvisor Inc		12/21/2011	Taxable Exchange	280.000	2,365		
901109-10-8	Tutor Perini Corp		03/01/2011	Various	4,700.000	110,036		
902681-10-5	UGI Corp		09/30/2011	Investment Technology	1,500.000	40,174		
902973-30-4	US Bancorp		09/30/2011	Various	7,385.000	173,182		
90341G-10-3	USA Mobility Inc		09/30/2011	Weeden & Co	400.000	5,284		
910331-10-7	United Fire & Casualty Co		09/30/2011	Investment Technology	1,250.000	22,806		
913017-10-9	United Technologies		09/30/2011	Various	4,505.000	318,756		
91324P-10-2	UnitedHealth Group Inc		09/30/2011	Various	1,985.000	90,219		
918204-10-8	V F Corp		08/22/2011	Investment Technology	180.000	18,976		
91829F-10-4	Voxx International Corp		12/13/2011	Various	7,100.000	48,296		
92343V-10-4	Verizon Communications		09/30/2011	Investment Technology	2,250.000	82,823		
92553P-20-1	Viacom Inc CL B		09/30/2011	Investment Technology	720.000	27,900		
92826C-83-9	Visa Inc CL A		09/30/2011	Investment Technology	300.000	25,719		
92922P-10-6	W & T Offshore Inc		02/22/2011	Various	3,300.000	72,011		
93317W-10-2	Walter Investment Management		11/15/2011	Corp Reorg/Merger	24.000	635		
941848-10-3	Waters Corp		08/22/2011	Investment Technology	260.000	18,938		
942683-10-3	Watson Pharmaceuticals Inc		08/22/2011	Investment Technology	400.000	24,744		
947890-10-9	Webster Financial Corp		11/01/2011	Various	3,200.000	61,577		
949746-10-1	Wells Fargo & Co New		09/30/2011	Various	7,885.000	205,698		
959319-10-4	Western Refining Inc		09/30/2011	Various	8,800.000	133,460		
966387-10-2	Whiting Petroleum Corp		09/30/2011	Investment Technology	1,140.000	40,383		
966387-10-2	Whiting Petroleum Corp		02/23/2011	Stock Split	1,740.000			
966837-10-6	Whole Foods Market Inc		08/22/2011	Investment Technology	180.000	10,220		

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	5,195.000	57,398		
976657-10-6	Wisconsin Energy Corp		08/22/2011	Investment Technology	740.000	22,385		
981811-10-2	Worthington Industries Inc		09/30/2011	Various	5,100.000	86,867		
98310W-10-8	Wyndham Worldwide Corp		09/30/2011	Investment Technology	470.000	13,404		
983134-10-7	Wynn Resorts Ltd		08/22/2011	Investment Technology	160.000	20,798		
98389B-10-0	Xcel Energy Inc		08/22/2011	Investment Technology	1,100.000	25,817		
983919-10-1	Xilinx Inc		09/30/2011	Investment Technology	920.000	25,581		
98419M-10-0	Xylem Inc		11/01/2011	Spin Off	790.000	28,990		
988498-10-1	Yum Brands Inc		09/30/2011	Investment Technology	480.000	23,712		
98956P-10-2	Zimmer Holdings Inc		11/22/2011	Citigroup Global	50.000	2,387		
G0129K-10-4	Aircastle Ltd		09/30/2011	Weeden & Co	9,400.000	89,582		
G0450A-10-5	Arch Capital Group Ltd		09/30/2011	Investment Technology	1,005.000	32,920		
G0450A-10-5	Arch Capital Group Ltd		05/12/2011	Stock Split	2,047.000			
H89128-10-4	Tyco International Ltd		09/30/2011	Investment Technology	700.000	28,532		
318672-70-6	First Bancorp Puerto Rico	F	01/01/2011	Tax Free Exchange	333.000	2,298		
68618W-10-0	Oriental Financial Group Inc	R	09/30/2011	Weeden & Co	2,900.000	28,072		
733174-10-6	Popular Inc	F	09/30/2011	Investment Technology	5,800.000	9,310		
G0585R-10-6	Assured Guaranty Ltd	F	09/30/2011	Various	18,240.000	218,724		
G1151C-10-1	Accenture PLC CL A	F	09/30/2011	Investment Technology	2,250.000	129,854		
G2554F-11-3	Covidien PLC	R	09/30/2011	Various	1,720.000	85,017		
G39300-10-1	Global Sources Ltd	F	10/13/2011	Various	8,125.000	61,965		
G9618E-10-7	White Mountains Ins Grp Ltd	F	08/09/2011	Various	155.000	60,338		
H0023R-10-5	ACE Ltd	F	09/30/2011	Investment Technology	450.000	27,275		
H5833N-10-3	Noble Corp	F	03/28/2011	Citigroup Global	1,060.000	48,000		
H84989-10-4	TE Connectivity Ltd	F	11/22/2011	Citigroup Global	1,520.000	47,677		
P8744Y-10-2	Steiner Leisure Ltd	F	09/30/2011	Various	2,680.000	111,278		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						26,378,042	XXX	
Common Stocks - Mutual Funds								
04314H-85-7	Artisan Intl Val Fund Instl Shares		12/15/2011	Artisan Funds	196,178.000	4,607,889		
29875E-10-0	American EuroPacific Growth Fd Cl F-2		12/28/2011	Fidelity Investments	104,745.000	3,587,653		
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund		09/30/2011	Investment Technology	1,570.000	223,160		
9299999. Subtotal - Common Stocks - Mutual Funds						8,418,702	XXX	
9799997. Total - Common Stocks - Part 3						34,796,743	XXX	
9799998. Total - Common Stocks - Part 5						1,913,947	XXX	
9799999. Total - Common Stocks						36,710,690	XXX	
9899999. Total - Preferred and Common Stocks						36,710,690	XXX	
9999999 - Totals						306,501,647	XXX	1,699,135

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
Bonds - U.S. Governments																				
3128X6-F5-0	Fed Home Loan Mtg Corp 5.100% 02/07/28		07/18/2011	First Tennessee		4,662,422	4,500,000	4,598,145	4,591,663		(1,823)		(1,823)		4,589,841		72,581	72,581	218,025	02/07/2028
3128X6-F6-8	Fed Home Loan Mtg Corp 5.000% 02/07/23		02/07/2011	Call 100.0000		10,525,000	10,525,000	10,726,028	10,705,409		(607)		(607)		10,704,802		(179,802)	(179,802)	263,125	02/07/2023
3136F8-M5-1	Fed National Mtg Assn 5.100% 02/07/28		08/15/2011	Stifel Nicholaus & Co		6,353,600	6,080,000	6,178,800	6,172,645		(1,988)		(1,988)		6,170,657		182,943	182,943	317,832	02/07/2028
31398A-QY-1	Fed National Mtg Assn 5.380% 11/13/28		12/14/2011	Various		18,914,906	17,255,000	17,470,688	17,406,967		(30,081)		(30,081)		17,376,886		1,538,020	1,538,020	895,951	11/13/2014
36200T-NU-8	GNMA Pool #572003 7.250% 03/15/25		12/01/2011	Paydown		59,811	59,811	63,026	61,978		(2,166)		(2,166)		59,811				2,377	03/15/2025
36200V-SR-5	GNMA Pool #573928 6.970% 03/15/32		12/01/2011	Paydown		21,912	21,912	22,624	22,466		(554)		(554)		21,912				837	03/15/2032
36202E-7F-0	GNMA Pool #4494 4.000% 07/20/39		12/01/2011	Paydown		549,944	549,944	570,223	570,062		(20,119)		(20,119)		549,944				13,938	07/20/2039
36202F-E5-1	GNMA Pool #4656 4.000% 03/20/40		12/01/2011	Paydown		536,182	536,182	555,953	555,811		(19,629)		(19,629)		536,182				11,845	03/20/2040
36202F-KM-7	GNMA Pool #4800 4.000% 09/20/40		12/01/2011	Paydown		566,377	566,377	585,315	585,202		(18,825)		(18,825)		566,377				14,264	09/20/2040
36206A-6W-8	GNMA Pool #405985 7.000% 09/15/40		12/01/2011	Paydown		9,746	9,746	9,941	9,937		(191)		(191)		9,746				374	09/15/2040
362088-MF-0	GNMA Pool #056158 13.500% 10/15/12		12/01/2011	Paydown		1,274	1,274	1,384	1,282		(8)		(8)		1,274				95	10/15/2012
36209L-GY-6	GNMA Pool #474615 6.500% 05/15/34		10/01/2011	Paydown		10,861,075	10,861,075	10,917,077	10,898,293		(37,219)		(37,219)		10,861,075				584,368	05/15/2034
36209V-EA-8	GNMA Pool #482629 6.750% 04/15/34		12/01/2011	Paydown		91,494	91,494	93,124	92,705		(1,211)		(1,211)		91,494				3,381	04/15/2034
3620AD-NY-4	GNMA Pool #726807 5.000% 09/15/39		12/01/2011	Paydown		67,690	67,690	69,340	69,317		(1,627)		(1,627)		67,690				2,186	09/15/2039
3620AE-YM-6	GNMA Pool #728016 3.450% 12/15/23		07/26/2011	Jefferies & Co		1,880,324	1,880,324	1,995,494	1,995,147		(4,962)		(4,962)		1,990,185		(109,861)	(109,861)	42,707	12/15/2023
3620AE-YM-6	GNMA Pool #728016 3.450% 12/15/23		07/01/2011	Paydown		68,876	68,876	73,094	73,081		(4,206)		(4,206)		68,876				794	12/15/2023
3620AE-YN-4	GNMA Pool #728017 3.450% 12/15/25		04/19/2011	Jefferies & Co		1,370,681	1,355,433	1,435,064	1,434,862		(1,440)		(1,440)		1,433,421		(62,740)	(62,740)	18,055	12/15/2025
3620AE-YN-4	GNMA Pool #728017 3.450% 12/15/25		04/01/2011	Paydown		23,067	23,067	24,423	24,419		(1,352)		(1,352)		23,067				166	12/15/2025
3620C5-YY-7	GNMA Pool #749627 4.000% 11/15/40		12/01/2011	Paydown		329,332	329,332	343,638	343,582		(14,249)		(14,249)		329,332				9,651	11/15/2040
3620C6-EG-6	GNMA Pool #749935 4.000% 11/15/40		12/01/2011	Paydown		62,099	62,099	64,796	64,786		(2,687)		(2,687)		62,099				1,434	11/15/2040
36210F-HR-0	GNMA Pool #490840 6.600% 04/15/34		12/01/2011	Paydown		141,273	141,273	143,127	142,648		(1,376)		(1,376)		141,273				5,103	04/15/2034
36210F-HS-8	GNMA Pool #490841 6.750% 04/15/30		12/01/2011	Paydown		146,046	146,046	149,489	148,433		(2,387)		(2,387)		146,046				5,397	04/15/2030
36210G-ZM-9	GNMA Pool #492248 6.910% 04/01/19		09/01/2011	Paydown		2,828,037	2,828,037	2,925,251	2,870,293		(42,256)		(42,256)		2,828,037				142,224	04/01/2019
36212W-5M-5	GNMA Pool #546352 8.000% 12/15/30		12/01/2011	Paydown		21,404	21,404	23,117	22,722		(1,318)		(1,318)		21,404				940	12/15/2030
36212W-5Z-6	GNMA Pool #546364 8.000% 01/15/31		05/01/2011	Paydown		471,217	471,217	507,148	498,698		(27,481)		(27,481)		471,217				15,657	01/15/2031
36213N-G9-1	GNMA Pool #559224 7.400% 09/15/43		12/01/2011	Paydown		20,400	20,400	20,677	20,649		(249)		(249)		20,400				827	09/15/2043
362142-UN-9	GNMA Pool #122189 12.000% 03/15/15		12/01/2011	Paydown		263	263	287	268		(5)		(5)		263				17	03/15/2015
362160-G9-8	GNMA Pool #179424 9.000% 10/15/16		12/01/2011	Paydown		1,903	1,903	1,974	1,922		(20)		(20)		1,903				94	10/15/2016
36217J-EA-5	GNMA Pool #194629 9.000% 11/15/16		12/01/2011	Paydown		2,295	2,295	2,444	2,340		(45)		(45)		2,295				114	11/15/2016
36218N-JE-2	GNMA Pool #227161 10.000% 05/15/19		12/01/2011	Paydown		678	678	688	681		(3)		(3)		678				37	05/15/2019
362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		12/01/2011	Paydown		29,494	29,494	31,264	30,749		(1,255)		(1,255)		29,494				1,458	08/15/2031
36291E-F8-9	GNMA Pool #625791 5.750% 02/15/17		12/01/2011	Paydown		90,474	90,474	97,485	93,836		(3,363)		(3,363)		90,474				2,844	02/15/2017
36291E-H8-7	GNMA Pool #625855 5.750% 05/15/35		12/01/2011	Paydown		6,356	6,356	6,960	6,874		(517)		(517)		6,356				200	05/15/2035
36291H-C9-3	GNMA Pool #628396 6.500% 10/15/28		12/01/2011	Paydown		37,931	37,931	40,302	40,002		(2,071)		(2,071)		37,931				1,320	10/15/2028
36291J-W3-0	GNMA Pool #629866 6.250% 09/15/34		12/01/2011	Paydown		9,106	9,106	9,242	9,238		(132)		(132)		9,106				311	09/15/2034
36291J-XA-3	GNMA Pool #629873 5.750% 11/15/23		12/01/2011	Paydown		24,813	24,813	25,186	25,159		(345)		(345)		24,813				780	11/15/2023
36295F-YU-2	GNMA Pool #669523 6.000% 07/15/43		12/01/2011	Paydown		15,198	15,198	15,730	15,706		(509)		(509)		15,198				499	07/15/2043
36296A-3Z-5	GNMA Pool #685816 4.000% 12/01/40		05/19/2011	Barclays Capital		1,004,398	985,912	1,001,933	1,001,910		(172)		(172)		1,001,738		2,660	2,660	18,513	12/01/2040
36296A-3Z-5	GNMA Pool #685816 4.000% 12/01/40		06/01/2011	Paydown		14,088	14,088	14,317	14,317		(229)		(229)		14,088				3,453	12/01/2040
36296X-5K-6	GNMA Pool #704750 4.500% 10/15/39		05/13/2011	Jefferies & Co		2,870,083	2,721,264	2,917,739	2,916,646		(82)		(82)		2,916,564		(46,482)	(46,482)	56,806	10/15/2039
36296X-5K-6	GNMA Pool #704750 4.500% 10/15/39		05/01/2011	Paydown		162,669	162,669	174,413	174,348		(11,679)		(11,679)		162,669				1,298	10/15/2039
36297D-K3-0	GNMA Pool #708714 5.000% 04/15/39		12/01/2011	Paydown		187,513	187,513	193,665	193,565		(6,053)		(6,053)		187,513				4,327	04/15/2039
912810-PV-4	U S Treasury Notes TIPS 1.750% 01/15/28		06/13/2011	Morgan Stanley		2,235,581	2,000,000	2,016,079	2,033,692	(15,876)	1,151		(14,726)		2,018,966		216,616	216,616	33,786	01/15/2028
912810-PZ-5	U S Treasury Notes TIPS 2.500% 01/15/29		06/13/2011	Bank Of America		2,423,589	2,000,000	2,195,597	2,186,956	3,298	(3,616)		(318)		2,186,637		236,952	236,952	47,096	01/15/2029
912828-BD-1	U S Treasury Notes TIPS 1.875% 07/15/13		11/18/2011	Jefferies & Co		3,711,034	2,874,000	3,666,975	3,656,005	(1,137)	(83,806)		(84,943)		3,571,061		139,973	139,973	88,479	07/15/2013
912828-ET-3	U S Treasury Notes TIPS 2.000% 01/15/16		03/14/2011	HSBC Securities Inc		3,829,274	3,112,000	3,646,738	3,646,159	(28,458)	(8,620)		(37,078)		3,609,081		220,193	220,193	45,525	01/15/2016
912828-GN-4	U S Treasury Notes TIPS 2.000% 04/15/12		05/20/2011	Various		9,187,100	8,098,000	9,111,463	9,019,516	(63,648)	(77,804)		(141,452)		8,878,064		309,036	309,036	96,582	04/15/2012
912828-JE-1	U S Treasury Notes TIPS 1.375% 07/15/18		11/28/2011	Barclays Capital		5,954,188	5,000,000	5,133,658	5,165,425	(40,386)	(11,624)		(52,010)		5,113,415		840,773	840,773	97,726	07/15/2018
912828-JY-7	U S Treasury Notes 0.875% 01/31/11		01/31/2011	Maturity		1,000,000	1,000,000	999,063	999,958		42		42		1,000,000				4,375	01/31/2011
912828-KB-5	U S Treasury Notes 1.125% 01/15/12		12/02/2011	Barclays Capital		11,013,713	11,000,000	10,996,563	10,998,635		1,158		1,158		10,999,793		13,920	13,920	171,838	01/15/2012
912828-KM-1	U S Treasury Notes TIPS 1.250% 04/15/14		06/02/2011	Various		10,895,227	9,666,000	10,643,878	10,621,555	(3,293)	(80,908)		(84,201)		10,537,355		357,873	357,873	78,650	04/15/2014
912828-LU-2	U S Treasury Notes 3.125% 10/31/16		05/19/2011	Barclays Capital		395,111	375,000	376,055	375,888		(49)		(49)		375,840		19,271	19,271	6,496	10/31/2016
912828-MF-4	U S Treasury Notes TIPS 1.375% 01/15/20		08/24/2011	Bank Of America		2,338,872	2,000,000	1,998,370	2,015,540	(16,812)	313		(16,499)		1,999,041		339,831	339,831	31,439	01/15/2020
912828-MH-0	U S Treasury Notes 2.250% 01/31/15		01/18/2011	Morgan Stanley		2,058,743	2,000,000	1,994,219	1,995,162		65		65		1,995,226		63,517	63,517	21,033	01/31/2015
912828-MN-7	U S Treasury Notes 1.375% 02/15/13		01/18/2011	Barclays Capital		2,030,228	2,000,000	2,001,719	2,001,229		(25)		(25)		2,001,203		29,024	29,024	11,732	02/15/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
912828-MQ-0	U S Treasury Notes 0.875% 02/29/12		01/12/2011	Barclays Capital		1,005,934	1,000,000	1,001,484	1,000,863		(24)		(24)		1,000,839		5,095	5,095	3,263	02/29/2012
912828-MR-8	U S Treasury Notes 2.375% 02/28/15		01/20/2011	Barclays Capital		5,153,499	5,000,000	5,002,344	5,001,916		(7)		(7)		5,001,909		151,590	151,590	46,910	02/28/2015
912828-MV-9	U S Treasury Notes 3.250% 03/31/17		04/19/2011	Goldman Sachs		3,132,761	3,000,000	2,995,313	2,995,675		244		244		2,995,919		136,843	136,843	54,078	03/31/2017
912828-MW-7	U S Treasury Notes 2.500% 03/31/15		01/20/2011	Morgan Stanley		3,105,459	3,000,000	2,988,750	2,990,194		123		123		2,990,317		115,142	115,142	23,283	03/31/2015
912828-MX-5	U S Treasury Notes 1.750% 04/15/13		01/18/2011	Goldman Sachs		3,070,888	3,000,000	3,007,969	3,006,146		(132)		(132)		3,006,014		64,874	64,874	13,846	04/15/2013
912828-MY-3	U S Treasury Notes TIPS 0.500% 04/15/15		04/07/2011	Barclays Capital		1,324,614	1,250,000	1,254,838	1,264,051	(9,844)	(249)		(10,094)		1,253,957		70,656	70,656	3,057	04/15/2015
912828-NM-8	U S Treasury Notes TIPS 1.250% 07/15/20		08/24/2011	BNP		3,928,842	3,417,000	3,504,943	3,509,663	(7,428)	(5,674)		(13,103)		3,496,560		432,281	432,281	48,419	07/15/2020
912828-NW-6	U S Treasury Notes 1.875% 08/31/17		01/20/2011	Barclays Capital		952,027	1,000,000	990,625	991,040		72		72		991,112		(39,085)	(39,085)	7,407	08/31/2017
912828-PK-0	U S Treasury Notes 2.250% 11/30/17		12/13/2011	Various		11,682,964	11,000,000	10,667,910	10,669,303		41,924		41,924		10,711,227		971,737	971,737	256,967	11/30/2017
912828-PV-6	U S Treasury Notes 0.500% 11/30/12		07/26/2011	Bank Of America		501,268	500,000	498,263	498,268		512		512		498,780		2,488	2,488	1,639	11/30/2012
0599999. Subtotal - Bonds - U.S. Governments						155,972,366	146,054,968	150,793,430	150,553,458	(183,586)	(493,426)		(677,012)		149,876,446		6,095,920	6,095,920	3,857,251	XXX
Bonds - U.S. States, Territories and Possessions																				
20772G-4K-1	Connecticut St Ser A 5.000% 01/01/14		06/27/2011	Wachovia Cap Mrkts		4,974,705	4,500,000	5,060,970	4,960,310		(74,457)		(74,457)		4,885,853		88,852	88,852	223,750	01/01/2014
373384-NZ-5	Georgia St BAB Ser H 4.503% 11/01/25		09/27/2011	Beal		2,234,900	2,000,000	2,244,000	2,237,078		(20,354)		(20,354)		2,216,724		18,176	18,176	82,055	11/01/2018
574192-5F-3	Maryland St BAB 4.600% 03/01/25		09/27/2011	Morgan Keegan		2,299,760	2,000,000	2,169,000	2,166,699		(6,673)		(6,673)		2,160,026		139,734	139,734	99,156	03/01/2025
574192-6N-5	Maryland St 4.350% 08/01/25		05/19/2011	Piper Jaffray		2,067,957	1,995,000	2,090,760	2,089,546		(1,977)		(1,977)		2,087,568		(19,611)	(19,611)	68,462	08/01/2025
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
917542-QV-7	Utah St BAB Ser B 3.539% 07/01/25		05/20/2011	Piper Jaffray		2,644,950	2,750,000	2,805,000	2,803,930		(1,617)		(1,617)		2,802,313		(157,363)	(157,363)	63,530	07/01/2022
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						15,232,272	14,245,000	15,375,550	15,258,341		(105,181)		(105,181)		15,153,160		79,112	79,112	559,452	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
167615-GZ-0	Chicago IL Park Dist 5.500% 01/01/16		07/01/2011	Call 100.0000		4,010,000	4,010,000	4,087,902	4,018,216		(8,216)		(8,216)		4,010,000				220,550	07/01/2011
167615-HF-3	Chicago IL Park Dist 5.500% 01/01/16		10/21/2011	Call 100.0000		1,310,000	1,310,000	1,335,449	1,312,684		(2,684)		(2,684)		1,310,000				94,065	07/01/2011
346622-7Z-0	Forsyth Cnty NC 4.986% 04/01/27		09/27/2011	Morgan Keegan		5,827,906	5,280,000	5,610,000	5,602,658		(21,140)		(21,140)		5,581,519		246,387	246,387	283,005	04/01/2020
442330-Q6-6	Houston TX Ser A 5.500% 03/01/11		03/01/2011	Maturity		3,000,000	3,000,000	3,309,540	3,006,224		(6,224)		(6,224)		3,000,000				82,500	03/01/2011
521840-2Q-0	Leander TX ISD 5.000% 08/15/26		04/11/2011	Barclays Capital		2,628,575	2,500,000	2,612,300	2,585,631		(3,241)		(3,241)		2,582,390		46,185	46,185	82,986	08/15/2017
741701-G9-1	Prince Georges Cnty MD BAB 4.250% 9/15/25		05/26/2011	Morgan Keegan		1,556,000	1,545,000	1,572,192	1,571,577		(935)		(935)		1,570,642		(14,641)	(14,641)	47,970	09/15/2020
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,332,481	17,645,000	18,527,383	18,096,990		(42,440)		(42,440)		18,054,550		277,931	277,931	811,077	XXX
Bonds - U.S. Special Revenues																				
3128M1-Q7-7	FHLMC Pool #G12378 4.500% 09/15/21		12/01/2011	Paydown		70,802	70,802	67,827	68,039		2,763		2,763		70,802				1,651	09/15/2021
3128MC-JK-2	FHLMC Pool #G13666 4.500% 09/01/24		12/01/2011	Paydown		568,591	568,591	591,068	590,213		(21,623)		(21,623)		568,591				14,085	09/01/2024
3128MS-JA-9	FHLMC Pool #H00257 5.000% 04/01/35		12/01/2011	Paydown		866,464	866,464	889,750	889,147		(22,683)		(22,683)		866,464				22,748	04/01/2035
3128PP-6C-2	FHLMC Pool #J10867 4.500% 09/01/24		12/01/2011	Paydown		208,555	208,555	216,278	215,797		(7,242)		(7,242)		208,555				5,996	09/01/2024
3128PP-H4-8	FHLMC Pool #J10251 4.000% 07/01/24		12/01/2011	Paydown		270,354	270,354	267,777	267,928		2,426		2,426		270,354				7,141	07/01/2024
3128PP-H5-5	FHLMC Pool #J10252 4.000% 07/01/24		12/01/2011	Paydown		335,680	335,680	332,481	332,625		3,056		3,056		335,680				7,461	07/01/2024
3128PP-HZ-9	FHLMC Pool #J10248 4.500% 07/01/24		12/01/2011	Paydown		644,501	644,501	655,679	654,883		(10,382)		(10,382)		644,501				14,482	07/01/2024
3128PP-WM-1	FHLMC Pool #J10652 4.500% 10/01/24		12/01/2011	Paydown		120,564	120,564	123,992	123,732		(3,168)		(3,168)		120,564				2,990	10/01/2024
3128PQ-E9-8	FHLMC Pool #J11060 4.500% 10/01/24		12/01/2011	Paydown		193,595	193,595	200,764	200,387		(6,793)		(6,793)		193,595				5,244	10/01/2024
3128PS-S7-3	FHLMC Pool #J13242 3.500% 10/01/25		05/19/2011	Bank Of America		12,098,782	11,908,983	12,444,887	12,437,817		(9,661)		(9,661)		12,428,156		(329,374)	(329,374)	191,040	10/01/2025
3128PS-S7-3	FHLMC Pool #J13242 3.500% 10/01/25		06/01/2011	Paydown		569,969	569,969	595,618	595,279		(25,310)		(25,310)		569,969				39,946	10/01/2025
3128PT-FS-9	FHLMC Pool #J13777 3.500% 12/01/25		05/19/2011	Bank Of America		1,476,769	1,454,945	1,489,045	1,488,878		(916)		(916)		1,487,961		(11,193)	(11,193)	23,340	12/01/2025
3128PT-FS-9	FHLMC Pool #J13777 3.500% 12/01/25		06/01/2011	Paydown		45,055	45,055	46,111	46,106		(1,051)		(1,051)		45,055				4,726	12/01/2025
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		05/19/2011	Barclays Capital		975,966	977,035	958,792	958,807		134		134		958,941		17,025	17,025	17,587	12/01/2040
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		06/01/2011	Paydown		22,965	22,965	22,536	22,537		428		428		22,965				3,540	12/01/2040
31385X-EW-3	FNMA Pool #555544 ARM 5.000% 06/01/18		12/01/2011	Paydown		422,175	422,175	429,563	428,178		(6,002)		(6,002)		422,175				10,723	06/01/2018
31385X-NF-0	FNMA Pool #555790 ARM 4.042% 10/01/33		12/01/2011	Paydown		126,853	126,853	128,597	128,532		(1,680)		(1,680)		126,853				1,773	10/01/2033
31390U-MU-7	FNMA Pool #656571 ARM 3.977% 05/01/33		12/01/2011	Paydown		80,622	80,622	80,824	80,798		(176)		(176)		80,622				930	05/01/2033
31394E-GN-2	Fed National Mtg Assn CMO 5.000% 04/25/23		12/01/2011	Paydown		637,491	637,491	620,957	630,573		6,918		6,918		637,491				16,275	09/25/2012
31395M-QS-1	Fed Home Loan Mtg CMO 4.500% 02/15/35		12/01/2011	Paydown		172,032	172,032	176,655	176,065		(4,033)		(4,033)		172,032				4,007	12/15/2017
31400H-EV-1	FNMA Pool #687848 ARM 4.586% 02/01/33		07/26/2011	Suntrust Cap Mkts Inc		160,152	154,643	158,509	158,380		(246)		(246)		158,134		2,018	2,018	2,323	02/01/2033
31400H-EV-1	FNMA Pool #687848 ARM 4.586% 02/01/33		07/01/2011	Paydown		2,990	2,990	3,065	3,063		(72)		(72)		2,990				23	02/01/2033
31401J-BR-8	FNMA Pool #709348 ARM 3.877% 06/01/33		07/26/2011	Suntrust Cap Mkts Inc		256,891	246,937	250,487	250,291		(45)		(45)		250,246		6,645	6,645	4,073	06/01/2033
31401J-BR-8	FNMA Pool #709348 ARM 3.877% 06/01/33		07/01/2011	Paydown		29,944	29,944	30,374	30,350		(407)		(407)		29,944				201	06/01/2033
31402H-Z2-0	FNMA Pool #729861 ARM 4.356% 11/01/33		12/01/2011	Paydown		32,938	32,938	33,967	33,888		(950)		(950)		32,938				684	11/01/2033
31402R-AD-1	FNMA Pool #735404 4.500% 04/01/20		12/01/2011	Paydown		74,174	74,174	71,902	72,141		2,032		2,032		74,174				1,710	04/01/2020
31403D-YB-9	FNMA Pool #746006 ARM 2.518% 12/01/33		12/01/2011	Paydown		262,676	262,676	272,034	271,415		(8,739)		(8,739)		262,676				2,708	12/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31403V-LC-1	FNMA Pool #759123 ARM 4.550% 01/01/34		08/15/2011	Jefferies & Co		821,796	790,189	811,919	810,846		(693)		(693)		810,153		11,643	11,643	13,694	01/01/2034
31403V-LC-1	FNMA Pool #759123 ARM 4.550% 01/01/34		08/01/2011	Paydown		20,492	20,492	21,055	21,027		(536)		(536)		20,492				189	01/01/2034
31405Q-AX-6	FNMA Pool #795722 ARM 4.638% 10/01/34		12/01/2011	Paydown		54,925	54,925	55,749	55,718		(793)		(793)		54,925				621	10/01/2034
31412U-AJ-9	FNMA Pool #934809 4.500% 03/01/24		12/01/2011	Paydown		157,546	157,546	163,134	162,841		(5,295)		(5,295)		157,546				3,573	03/01/2024
31414R-PK-5	FNMA Pool #973926 4.959% 05/01/38		12/01/2011	Paydown		1,076,423	1,076,423	1,092,570	1,092,887		(16,464)		(16,464)		1,076,423				22,538	05/01/2038
31418X-SH-2	FNMA Pool #AD9519 4.500% 07/01/40		12/01/2011	Paydown		1,157,441	1,157,441	1,218,569	1,218,054		(60,613)		(60,613)		1,157,441				38,116	07/01/2040
38373A-GE-0	Gov National Mtg Assn CMO 4.000% 12/16/35		09/26/2011	Suntrust Cap Mkts Inc		1,094,075	1,050,102	1,064,540	1,061,989		(2,248)		(2,248)		1,059,741		34,334	34,334	34,770	02/16/2014
38373A-GE-0	Gov National Mtg Assn CMO 4.000% 12/16/35		09/01/2011	Paydown		278,672	278,672	282,504	281,827		(3,155)		(3,155)		278,672				3,941	02/16/2014
38376G-XT-2	Gov National Mtg Assn CMO 3.074% 12/01/50		07/26/2011	Jefferies & Co		785,908	769,555	792,641	792,567		(336)		(336)		792,231		(6,323)	(6,323)	15,574	06/16/2045
38376G-XT-2	Gov National Mtg Assn CMO 3.074% 12/01/50		12/01/2011	Paydown		18,137	18,137	18,681	18,679		(542)		(542)		18,137				277	06/16/2045
44237N-CS-9	Houston TX Hotel Ser B 5.750% 09/01/16		09/01/2011	Call 100.0000		1,465,000	1,465,000	1,546,498	1,471,515		(6,515)		(6,515)		1,465,000				84,238	09/01/2011
45884A-PT-4	Intermtn Pwr Agy UT Pwr Ser A 6.15% 7/1/14		07/01/2011	Call 100.0000		440,000	440,000	495,075	440,000						440,000				27,060	07/01/2014
59455R-TN-6	Michigan Muni Bond Auth 5.000% 10/01/14		12/05/2011	Call 100.0000		2,000,000	2,000,000	2,108,880	2,009,824		(9,824)		(9,824)		2,000,000				117,778	10/01/2011
677659-V3-5	Ohio St BAB Rev 3.993% 12/01/23		09/27/2011	Piper Jaffray		3,684,152	3,395,000	3,522,313	3,520,100		(6,090)		(6,090)		3,514,010		170,142	170,142	112,216	06/01/2023
838766-AU-7	So Madison IN Cmnty Sch 5.500% 01/15/18		07/15/2011	Call 100.0000		1,750,000	1,750,000	1,797,530	1,753,183		(3,183)		(3,183)		1,750,000				96,250	07/15/2011
915137-5M-1	University of TX BAB Rev 4.125% 08/15/25		05/23/2011	RBC Capital Markets		2,204,285	2,195,000	2,251,763	2,250,944		(1,229)		(1,229)		2,249,716		(45,431)	(45,431)	61,117	08/15/2025
3199999. Subtotal - Bonds - U.S. Special Revenues						37,736,402	37,120,013	38,402,957	38,117,853		(230,938)		(230,938)		37,886,914		(150,512)	(150,512)	1,039,357	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
060505-DA-9	Bank Amer Corp 5.420% 03/15/17		01/26/2011	RBC Capital Markets		3,056,220	3,000,000	3,372,510	3,242,890		(2,845)		(2,845)		3,240,045		(183,825)	(183,825)	61,427	03/15/2017
126380-AB-0	Credit Suisse Mtg Cap Cert CMO 5.500%		12/01/2011	Paydown		62,520	62,520	60,532	57,033	3,499	1,988		5,487		62,520				1,507	04/25/2036
17305E-DE-2	Citibank Cr Card Issuance 5.300% 03/15/18		09/26/2011	Citigroup Global		876,621	750,000	831,182	820,895		(7,664)		(7,664)		813,231		63,390	63,390	41,296	03/15/2016
17305E-DF-9	Citibank Cr Card Issuance 5.450% 05/10/13		05/10/2011	Call 100.0000		2,530,000	2,530,000	2,616,969	2,541,065		(11,065)		(11,065)		2,530,000				68,943	05/10/2011
20173Q-AB-7	Greenwich Cap Comm Fding CMO 5.381%		12/01/2011	Paydown		374,735	374,735	378,366	375,326		(591)		(591)		374,735				16,331	07/10/2012
362320-AZ-6	GTE-Verizon Corp 6.840% 04/15/18		01/26/2011	Jefferies & Co		12,605,921	10,925,000	13,050,896	12,160,366		(11,775)		(11,775)		12,148,591		457,330	457,330	220,030	04/15/2018
452570-AE-4	IMPAC Secured Assets Corp CMO 0.296%		12/25/2011	Paydown		384,317	384,317	384,317	384,317						384,317				935	11/25/2036
55265K-2G-3	Master Asset Sec Tr CMO 5.250% 12/25/33		12/01/2011	Paydown		618,711	618,711	596,476	606,890		11,821		11,821		618,711				16,011	06/25/2027
57164W-AA-9	Marriott Vac Clb Own Tr 7.198% 05/20/30		12/01/2011	Paydown		510,253	510,253	510,245	510,042		210		210		510,253				19,093	03/20/2028
654746-AD-8	Nissan Auto Rec Owner 5.160% 03/17/14		11/15/2011	Call 100.0000		199,209	199,209	200,244	199,639		(254)		(254)		199,384		(175)	(175)	9,423	06/15/2012
654746-AD-8	Nissan Auto Rec Owner 5.160% 03/17/14		10/15/2011	Paydown		387,078	387,078	389,089	387,912		(834)		(834)		387,078				8,560	06/15/2012
72447W-AA-7	Pitney Bowes Inc 4.750% 05/15/18		01/26/2011	Goldman Sachs		992,580	1,000,000	1,066,060	1,037,727		(379)		(379)		1,037,348		(44,768)	(44,768)	10,028	05/15/2018
80281W-AF-8	Santander Dr Auto Rec 2007 5.520% 10/15/14	E	06/15/2011	Call 100.0000		455,419	455,419	455,354	455,401		5		5		455,406		13	13	12,570	11/15/2012
80281W-AF-8	Santander Dr Auto Rec 2007 5.520% 10/15/14	E	05/15/2011	Paydown		147,411	147,411	147,390	147,405		6		6		147,411				1,903	11/15/2012
826502-AB-2	Sierra Rec Fding Co 144A 0.292% 03/20/19		12/20/2011	Paydown		247,120	247,120	247,120	247,120						247,120				502	03/21/2016
82651L-AA-1	Sierra Rec Fding Co 144A 4.480% 07/20/26		12/20/2011	Paydown		431,628	431,628	431,548	431,554		74		74		431,628				9,621	11/20/2018
82651N-AA-7	Sierra Rec Fding Co 144A 3.510% 11/20/25		12/20/2011	Paydown		772,975	772,975	772,900	772,901		74		74		772,975				13,322	04/20/2020
87612E-AC-0	Target Corp 6.350% 01/15/11		01/15/2011	Maturity		500,000	500,000	513,715	500,243		(243)		(243)		500,000				15,875	01/15/2011
89655X-AA-6	Trinity Rail Leasing 144A 5.900% 05/14/36		03/09/2011	Credit Suisse		4,765,678	4,730,201	4,730,201	4,730,201						4,730,201		35,477	35,477	46,514	07/14/2023
89655X-AA-6	Trinity Rail Leasing 144A 5.900% 05/14/36		03/14/2011	Paydown		56,755	56,755	56,755	56,755						56,755				23,735	07/14/2023
93114K-AD-5	Wal-Mart Stores Inc 8.850% 01/02/15		07/02/2011	Redemption 100.0000		275,939	275,939	321,634	310,098		(2,362)		(2,362)		307,736		(31,797)	(31,797)	19,548	01/02/2015
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						30,251,089	28,359,271	31,133,503	29,975,781	3,499	(23,835)		(20,335)		29,955,445		295,644	295,644	617,171	XXX
8399997. Total - Bonds - Part 4						257,524,610	243,424,252	254,232,823	252,002,423	(180,087)	(895,820)		(1,075,907)		250,926,516		6,598,094	6,598,094	6,884,307	XXX
8399998. Total - Bonds - Part 5						58,090,617	55,678,804	57,385,478			(72,331)		(72,331)		57,313,147		777,470	777,470	449,858	XXX
8399999. Total - Bonds						315,615,227	299,103,056	311,618,301	252,002,423	(180,087)	(968,151)		(1,148,238)		308,239,663		7,375,564	7,375,564	7,334,165	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		06/24/2011	Various	2,430.000	64,224		36,999	66,752	(29,753)			(29,753)		36,999		27,225	27,225	84	
001055-10-2	AFLAC Inc		06/24/2011	Investment Technology	1,020.000	45,175		45,849	57,559	(11,709)			(11,709)		45,849		(674)	(674)	612	
00206R-10-2	AT&T Inc		08/22/2011	Investment Technology	4,030.000	120,939		101,556	118,401	(16,845)			(16,845)		101,556		19,383	19,383	3,831	
002535-30-0	Aaron's Inc		06/24/2011	Various	2,560.000	65,302		49,248	52,198	(2,951)			(2,951)		49,248		16,054	16,054	74	
002824-10-0	Abbott Laboratories		08/22/2011	Various	3,900.000	197,516		179,579	186,849	(7,270)			(7,270)		179,579		17,937	17,937	4,250	
00817Y-10-8	Aetna Inc		08/22/2011	Investment Technology	740.000	26,062		23,458	22,577	881			881		23,458		2,604	2,604	222	
00846U-10-1	Agilent Technologies Inc		08/22/2011	Investment Technology	440.000	13,415		15,328	18,229	(2,901)			(2,901)		15,328		(1,913)	(1,913)		

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
008492-10-0	Agree Realty Corp		12/21/2011	Various	3,100.000	73,857		72,143	81,189	(9,046)			(9,046)		72,143		1,714	1,714	3,381	
009158-10-6	Air Products & Chemicals Inc		06/16/2011	Citigroup Global	935.000	85,043		64,481	85,038	(20,558)			(20,558)		64,481		20,562	20,562	1,000	
00949P-10-8	AirTran Holdings Inc		03/22/2011	Weeden & Co	5,525.000	40,312		26,153	40,830	(14,677)			(14,677)		26,153		14,159	14,159		
00949P-10-8	AirTran Holdings Inc		05/03/2011	Tax Free Exchange	22,665.000	168,807		107,217	167,494	(60,277)			(60,277)		107,217		61,590	61,590		
011311-10-7	Alamo Group Inc		03/21/2011	Weeden & Co	1,800.000	48,961		28,944	50,076	(21,132)			(21,132)		28,944		20,017	20,017	108	
011659-10-9	Alaska Air Group		06/24/2011	Weeden & Co	400.000	26,791		7,848	22,676	(14,828)			(14,828)		7,848		18,943	18,943		
017175-10-0	Alleghany Corp		06/24/2011	Various	224.000	73,856		58,613	68,542	(9,929)			(9,929)		58,613		15,243	15,243		
017361-10-6	Allegheny Energy Inc		02/11/2011	Tax Free Exchange	670.000	15,524		15,524	16,241	(717)			(717)		15,524				81	
01748X-10-2	Allegiant Travel Co		06/24/2011	Various	1,630.000	72,352		69,306	80,261	(10,956)			(10,956)		69,306		3,046	3,046		
018490-10-2	Allergan Inc		06/24/2011	Investment Technology	470.000	38,003		25,939	32,275	(6,336)			(6,336)		25,939		12,064	12,064	47	
018581-10-8	Alliance Data Systems Corp		07/25/2011	Various	6,610.000	600,059		305,046	469,508	(164,463)			(164,463)		305,046		295,013	295,013		
020002-10-1	Allstate Corp		06/24/2011	Investment Technology	1,430.000	42,070		27,385	45,588	(18,204)			(18,204)		27,385		14,685	14,685	887	
020520-10-2	Alon USA Energy Inc		04/12/2011	Various	2,600.000	37,332		15,548	15,548						15,548		21,784	21,784	104	
021441-10-0	Altera Corp		05/26/2011	Investment Technology	1,240.000	58,379		24,874	44,119	(19,245)			(19,245)		24,874		33,505	33,505	149	
02209S-10-3	Altria Group Inc		06/24/2011	Investment Technology	1,510.000	40,437		30,125	37,176	(7,051)			(7,051)		30,125		10,312	10,312	1,721	
023135-10-6	Amazon.com Inc		08/22/2011	Investment Technology	180.000	32,000		28,683	32,400	(3,717)			(3,717)		28,683		3,317	3,317		
025676-20-6	American Eqty Inv Life Hld Co		06/24/2011	Weeden & Co	4,900.000	62,496		32,293	61,495	(29,202)			(29,202)		32,293		30,203	30,203		
025816-10-9	American Express Co		06/24/2011	Investment Technology	1,120.000	54,129		20,776	48,070	(27,294)			(27,294)		20,776		33,353	33,353	403	
026375-10-5	American Greetings Corp		06/24/2011	Weeden & Co	1,600.000	37,393		20,676	35,456	(14,780)			(14,780)		20,676		16,718	16,718	240	
026874-78-4	American Intl Group Inc		01/20/2011	Spin Off	0.000	2,310		2,310	5,835	(3,525)			(3,525)		2,310					
029912-20-1	American Tower Corp CL A		08/22/2011	Investment Technology	590.000	28,850		25,966	30,468	(4,502)			(4,502)		25,966		2,885	2,885		
03073E-10-5	AmerisourceBergen Corp		06/24/2011	Investment Technology	1,320.000	52,971		23,536	45,038	(21,503)			(21,503)		23,536		29,435	29,435	284	
031162-10-0	Amgen Inc		08/22/2011	Various	1,025.000	55,259		59,906	56,273	3,633			3,633		59,906		(4,647)	(4,647)	210	
032037-10-3	Ampco-Pittsburgh Corp		03/21/2011	Weeden & Co	1,900.000	48,558		53,514	53,295	219			219		53,514		(4,956)	(4,956)	342	
032511-10-7	Anadarko Petroleum Corp		11/08/2011	Various	6,700.000	529,136		366,467	510,272	(143,805)			(143,805)		366,467		162,669	162,669	860	
032654-10-5	Analog Devices Inc		08/22/2011	Investment Technology	320.000	9,981		6,166	12,054	(5,888)			(5,888)		6,166		3,814	3,814	150	
037389-10-3	Aon Corp		08/22/2011	Investment Technology	410.000	17,851		15,724	18,864	(3,141)			(3,141)		15,724		2,128	2,128	185	
037411-10-5	Apache Corp		12/19/2011	Various	6,900.000	744,648		550,334	822,687	(272,353)			(272,353)		550,334		194,314	194,314	2,064	
037598-10-9	Apogee Enterprises Inc		06/24/2011	Various	11,870.000	161,583		116,702	159,889	(43,187)			(43,187)		116,702		44,880	44,880	795	
037833-10-0	Apple Computer Inc		08/22/2011	Investment Technology	700.000	240,469		191,152	225,792	(34,640)			(34,640)		191,152		49,317	49,317		
038222-10-5	Applied Materials Inc		06/24/2011	Investment Technology	2,500.000	30,974		25,325	35,125	(9,800)			(9,800)		25,325		5,649	5,649	375	
039670-10-4	Arctic Cat Inc		12/27/2011	Investment Technology	1,200.000	22,808		12,305	17,568	(5,263)			(5,263)		12,305		10,503	10,503		
04269Q-10-0	Arris Group Inc		05/20/2011	Weeden & Co	7,800.000	85,998		95,924	87,516	8,408			8,408		95,924		(9,925)	(9,925)		
04621X-10-8	Assurant Inc		11/10/2011	Various	11,000.000	417,329		336,721	423,720	(86,999)			(86,999)		336,721		80,608	80,608	3,024	
05329W-10-2	Autonation Inc		06/24/2011	Investment Technology	620.000	21,346		6,398	17,484	(11,086)			(11,086)		6,398		14,948	14,948		
053332-10-2	Autozone Inc		05/26/2011	Investment Technology	150.000	44,498		19,131	40,889	(21,758)			(21,758)		19,131		25,367	25,367		
05379B-10-7	Avista Corp		06/24/2011	Weeden & Co	3,600.000	87,274		77,267	81,072	(3,805)			(3,805)		77,267		10,007	10,007	1,320	
05508R-10-6	B&G Foods Inc		06/24/2011	Investment Technology	890.000	17,255		11,527	12,220	(693)			(693)		11,527		5,728	5,728	338	
055921-10-0	BMC Software Inc		08/22/2011	Investment Technology	780.000	29,312		25,775	36,769	(10,994)			(10,994)		25,775		3,537	3,537		
058498-10-6	Ball Corp		08/22/2011	Investment Technology	400.000	26,999		18,388	27,220	(8,832)			(8,832)		18,388		8,611	8,611	56	
060505-10-4	Bank Amer Corp		06/24/2011	Various	9,270.000	97,630		117,452	123,662	(6,210)			(6,210)		117,452		(19,821)	(19,821)	185	
064058-10-0	Bank of NY Mellon Corp		08/08/2011	Various	17,216.000	395,179		481,873	519,922	(38,049)			(38,049)		481,873		(86,695)	(86,695)	5,746	
071813-10-9	Baxter Intl Inc		07/29/2011	Various	2,345.000	137,104		116,781	118,704	(1,923)			(1,923)		116,781		20,323	20,323	2,181	
081437-10-5	Bemis Co		08/22/2011	Investment Technology	400.000	11,436		10,436	13,064	(2,628)			(2,628)		10,436		1,000	1,000	288	
08160H-10-1	Benchmark Electronics Inc		05/20/2011	Weeden & Co	2,900.000	48,400		49,517	52,664	(3,147)			(3,147)		49,517		(1,117)	(1,117)		
084670-70-2	Berkshire Hathaway Inc CL B		08/22/2011	Investment Technology	1,320.000	89,481		101,719	105,745	(4,026)			(4,026)		101,719		(12,238)	(12,238)		
085789-10-5	Berry Petroleum Co CL A		06/24/2011	Various	3,165.000	154,165		35,758	138,311	(102,553)			(102,553)		35,758		118,407	118,407	289	
089302-10-3	Big Lots Inc		08/22/2011	Various	2,570.000	103,422		67,298	78,282	(10,985)			(10,985)		67,298		36,124	36,124		
09062X-10-3	Biogen Idec Inc		06/24/2011	Investment Technology	530.000	54,806		25,902	35,537	(9,635)			(9,635)		25,902		28,905	28,905		
09643P-20-7	Blyth Inc		09/06/2011	Various	1,025.000	62,565		32,144	35,342	(3,198)			(3,198)		32,144		30,421	30,421	103	
096761-10-1	Bob Evans Farms		06/24/2011	Weeden & Co	1,600.000	52,279		43,564	52,736	(9,172)			(9,172)		43,564		8,715	8,715	480	
097023-10-5	Boeing Co		08/22/2011	Investment Technology	400.000	23,348		17,068	26,104	(9,036)			(9,036)		17,068		6,280	6,280	504	
109473-40-5	Brightpoint Inc		03/21/2011	Weeden & Co	4,300.000	46,052		36,441	37,539	(1,098)			(1,098)		36,441		9,611	9,611		
109696-10-4	Brinks Co		06/24/2011	Various	3,230.000	97,941		79,925	86,822	(6,897)			(6,897)		79,925		18,016	18,016	473	
111320-10-7	Broadcom Corp		08/22/2011	Investment Technology	720.000	22,780		14,386	31,356	(16,970)			(16,970)		14,386		8,395	8,395	130	
11133T-10-3	Broadridge Financial Solutions		06/24/2011	Various	1,710.000	37,713		36,156	37,500	(1,345)			(1,345)		36,156		1,557	1,557	569	
124830-10-0	CBL & Associates Properties		06/24/2011	Weeden & Co	4,100.000	73,071		42,739	71,750	(29,011)			(29,011)		42,739		30,331	30,331	1,261	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
124857-20-2	CBS Corp CL B		08/22/2011	Investment Technology	1,160.000	25,659		9,500	22,098	(12,598)			(12,598)		9,500		16,158	16,158	232	
125269-10-0	CF Industries Holdings Inc		08/22/2011	Investment Technology	60.000	10,233		6,605	8,109	(1,504)			(1,504)		6,605		3,629	3,629	36	
12541W-20-9	C H Robinson Worldwide Inc		06/24/2011	Investment Technology	610.000	46,408		29,079	48,916	(19,837)			(19,837)		29,079		17,329	17,329	531	
12561W-10-5	Cleco Corp New		06/24/2011	Various	1,925.000	65,226		42,084	59,213	(17,129)			(17,129)		42,084		23,142	23,142	730	
125896-10-0	CMS Energy Corp		08/22/2011	Investment Technology	920.000	17,139		10,893	17,112	(6,219)			(6,219)		10,893		6,246	6,246	580	
12612L-10-8	CNA Surety Corp		01/05/2011	Investment Technology	1,300.000	31,112		23,988	30,784	(6,796)			(6,796)		23,988		7,125	7,125		
126349-10-9	CSG Systems International Inc		06/24/2011	Various	5,805.000	110,940		86,113	109,947	(23,833)			(23,833)		86,113		24,826	24,826		
126408-10-3	CSX Corp		06/24/2011	Investment Technology	613.000	45,962		23,834	39,627	(15,793)			(15,793)		23,834		22,128	22,128	380	
126501-10-5	CTS Corp		12/02/2011	Various	3,700.000	35,661		35,594	40,922	(5,328)			(5,328)		35,594		67	67	444	
126650-10-0	CVS Caremark Corp		06/24/2011	Investment Technology	1,530.000	55,706		51,959	53,198	(1,239)			(1,239)		51,959		3,747	3,747	383	
126804-30-1	Cabela's Inc		03/21/2011	Weeden & Co	3,300.000	84,016		46,872	71,775	(24,903)			(24,903)		46,872		37,144	37,144		
128030-20-2	Cal-Maine Foods Inc		11/16/2011	Various	1,700.000	57,552		48,953	53,686	(4,733)			(4,733)		48,953		8,599	8,599	1,408	
131193-10-4	Callaway Golf Co		06/24/2011	Various	12,425.000	88,305		92,204	100,270	(8,066)			(8,066)		92,204		(3,899)	(3,899)	97	
133034-10-8	Camden National Corp		06/24/2011	Weeden & Co	500.000	15,715		15,652	18,115	(2,463)			(2,463)		15,652		62	62	250	
140288-10-1	CapLease Inc		03/21/2011	Weeden & Co	2,000.000	11,500		11,920	11,640	280			280		11,920		(420)	(420)	130	
14040H-10-5	Capital One Financial Corp		06/24/2011	Investment Technology	660.000	32,669		27,628	28,090	(462)			(462)		27,628		5,042	5,042	66	
14067E-50-6	Capstead Mortgage Corp		06/24/2011	Weeden & Co	1,300.000	17,888		12,685	16,367	(3,682)			(3,682)		12,685		5,202	5,202	1,040	
146229-10-9	Carter's Inc		06/24/2011	Various	865.000	24,360		20,504	25,526	(5,022)			(5,022)		20,504		3,856	3,856		
149123-10-1	Caterpillar Inc		06/24/2011	Investment Technology	570.000	56,999		37,763	53,386	(15,624)			(15,624)		37,763		19,236	19,236	502	
149150-10-4	Cathay General Bancorp		01/26/2011	Various	1,900.000	32,578		14,345	31,730	(17,385)			(17,385)		14,345		18,233	18,233		
150602-20-9	Cedar Shopping Centers Inc		02/16/2011	Various	6,400.000	38,828		37,403	40,256	(2,853)			(2,853)		37,403		1,425	1,425	162	
151020-10-4	Celgene Corp		08/22/2011	Investment Technology	550.000	30,420		31,180	32,527	(1,347)			(1,347)		31,180		(761)	(761)		
154760-40-9	Central Pacific Financial Corp		03/21/2011	Weeden & Co	210.000	4,110		5,502	6,426	(924)			(924)		5,502		(1,392)	(1,392)		
154760-40-9	Central Pacific Financial Corp		02/03/2011	Rev Stock Split	3,990.000															
156708-10-9	Cephalon Inc		10/14/2011	Corp Reorg/Merger	270.000	22,005		21,011	16,664	4,347			4,347		21,011		994	994		
165167-10-7	Chesapeake Energy Corp		07/29/2011	Investment Technology	750.000	26,054		19,433	19,433						19,433		6,621	6,621	178	
166764-10-0	Chevron Corp		08/22/2011	Investment Technology	1,450.000	143,258		94,104	132,313	(38,209)			(38,209)		94,104		49,155	49,155	1,949	
170032-80-9	Chiquita Brands Intl Inc		03/21/2011	Weeden & Co	1,100.000	16,137		7,167	15,422	(8,255)			(8,255)		7,167		8,970	8,970		
171232-10-1	Chubb Corp		08/22/2011	Various	890.000	54,015		46,239	53,080	(6,841)			(6,841)		46,239		7,776	7,776	965	
17163B-10-2	CIBER Inc		02/22/2011	Various	11,900.000	56,451		50,924	55,692	(4,768)			(4,768)		50,924		5,527	5,527		
171798-10-1	Cimarex Energy Co		06/24/2011	Various	1,635.000	163,604		30,366	144,747	(114,380)			(114,380)		30,366		133,238	133,238	206	
171871-10-6	Cincinnati Bell Inc		12/19/2011	Various	21,400.000	56,121		59,626	59,920	(294)			(294)		59,626		(3,505)	(3,505)		
17275R-10-2	Cisco Systems Inc		06/24/2011	Investment Technology	3,690.000	55,054		60,147	74,649	(14,502)			(14,502)		60,147		(5,093)	(5,093)	221	
172908-10-5	Cintas Corp		08/22/2011	Investment Technology	480.000	13,843		12,749	13,421	(672)			(672)		12,749		1,094	1,094		
172967-42-4	Citigroup Inc		06/24/2011	Investment Technology	970.000	38,392		32,107	45,881	(13,774)			(13,774)		32,107		6,285	6,285	10	
172967-42-4	Citigroup Inc		05/09/2011	Rev Stock Split	79,128.000															
174420-30-7	Citizens Republic Bancorp Inc		07/05/2011	Cash Adjustment	1.000	5		4	4						4		1	1		
174420-30-7	Citizens Republic Bancorp Inc		07/05/2011	Rev Stock Split	7,295.000															
177376-10-0	Citrix Systems Inc		02/23/2011	Investment Technology	740.000	50,254		16,754	50,623	(33,870)			(33,870)		16,754		33,501	33,501		
178566-10-5	City National Corp		06/24/2011	Various	655.000	36,500		33,592	40,191	(6,599)			(6,599)		33,592		2,908	2,908	191	
18683K-10-1	Cliffs Natural Resources Inc		08/22/2011	Investment Technology	120.000	8,173		8,821	9,361	(540)			(540)		8,821		(648)	(648)	67	
189054-10-9	Clorox Co		08/22/2011	Investment Technology	250.000	16,150		16,422	15,820	602			602		16,422		(272)	(272)	425	
189754-10-4	Coach Inc		08/22/2011	Investment Technology	470.000	22,179		11,990	25,996	(14,006)			(14,006)		11,990		10,189	10,189	247	
191216-10-0	Coca Cola Co		08/22/2011	Investment Technology	1,420.000	93,074		70,201	93,393	(23,192)			(23,192)		70,201		22,873	22,873	1,335	
192446-10-2	Cognizant Technology Solutions		08/22/2011	Investment Technology	460.000	29,710		10,502	33,713	(23,212)			(23,212)		10,502		19,208	19,208		
194162-10-3	Colgate Palmolive		03/28/2011	Citigroup Global	190.000	15,286		15,285	15,270	15			15		15,285		1	1	101	
20030N-10-1	Comcast Corp		08/22/2011	Investment Technology	3,100.000	70,942		52,328	68,107	(15,779)			(15,779)		52,328		18,614	18,614	990	
200340-10-7	Comerica Inc		08/22/2011	Investment Technology	480.000	10,824		9,528	20,275	(10,747)			(10,747)		9,528		1,296	1,296	144	
203233-10-1	CommonWealth REIT		06/24/2011	Weeden & Co	1,875.000	47,433		25,275	47,831	(22,556)			(22,556)		25,275		22,158	22,158	1,588	
205887-10-2	ConAgra Inc		08/22/2011	Investment Technology	930.000	21,631		22,134	20,999	1,135			1,135		22,134		(503)	(503)	642	
20825C-10-4	ConocoPhillips		06/24/2011	Investment Technology	1,480.000	105,700		75,584	100,788	(25,204)			(25,204)		75,584		30,116	30,116	1,954	
209341-10-6	Consolidated Graphics Inc		03/21/2011	Weeden & Co	400.000	20,412		8,147	19,372	(11,225)			(11,225)		8,147		12,265	12,265		
212172-10-0	Continucare Corp		08/23/2011	Various	16,800.000	97,496		80,676	78,624	2,052			2,052		80,676		16,820	16,820		
212172-10-0	Continucare Corp		10/05/2011	Taxable Exchange	600.000	3,863		2,882	2,808	74			74		2,882		981	981		
21871D-10-3	CoreLogic Inc		06/24/2011	Various	4,220.000	74,154		58,328	78,154	(19,826)			(19,826)		58,328		15,826	15,826		
219350-10-5	Corning Inc		08/22/2011	Investment Technology	1,080.000	15,282		14,332	20,866	(6,534)			(6,534)		14,332		950	950	108	
22025Y-40-7	Corrections Corp of America		06/24/2011	Various	2,120.000	48,155		41,369	53,127	(11,758)			(11,758)		41,369		6,786	6,786		

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
22410J-10-6	Cracker Barrel Old Cntry Store		06/24/2011	Weeden & Co	400.000	19,436		13,496	21,908	(8,412)			(8,412)		13,496		5,939	5,939	176	
229678-10-7	Cubist Pharmaceuticals Inc		05/20/2011	Various	5,800.000	172,866		133,035	124,120	8,915			8,915		133,035		39,831	39,831		
231021-10-6	Cummins Inc		06/24/2011	Investment Technology	460.000	44,463		27,232	50,605	(23,373)			(23,373)		27,232		17,231	17,231	242	
235851-10-2	Danaher Corp		06/24/2011	Investment Technology	1,050.000	53,864		38,672	49,529	(10,857)			(10,857)		38,672		15,192	15,192	63	
237194-10-5	Darden Restaurants Inc		08/22/2011	Investment Technology	550.000	25,107		15,499	25,542	(10,043)			(10,043)		15,499		9,608	9,608	589	
23918K-10-8	DaVita Inc		06/24/2011	Investment Technology	420.000	35,258		21,160	29,186	(8,026)			(8,026)		21,160		14,099	14,099		
244199-10-5	Deere & Co		08/22/2011	Investment Technology	600.000	41,993		19,722	49,830	(30,108)			(30,108)		19,722		22,271	22,271	666	
24522P-10-3	Del Monte Foods Co		03/09/2011	Corp Reorg/Merger	14,715.000	279,585		143,920	276,642	(132,722)			(132,722)		143,920		135,665	135,665	1,324	
247916-20-8	Denbury Resources Inc		06/24/2011	Various	3,990.000	88,249		58,430	76,169	(17,739)			(17,739)		58,430		29,820	29,820		
248019-10-1	Deluxe Corp		05/20/2011	Weeden & Co	1,000.000	26,090		14,390	23,020	(8,630)			(8,630)		14,390		11,700	11,700	500	
25179M-10-3	Devon Energy Corp New		11/08/2011	Various	2,255.000	149,973		114,333	177,040	(62,707)			(62,707)		114,333		35,640	35,640	1,043	
25470F-10-4	Discovery Communications Inc CL A		08/22/2011	Investment Technology	800.000	29,015		24,504	33,360	(8,856)			(8,856)		24,504		4,511	4,511		
25490A-10-1	DirectTV CL A		06/24/2011	Investment Technology	1,650.000	78,769		56,562	65,885	(9,323)			(9,323)		56,562		22,207	22,207		
25746U-10-9	Dominion Resources Inc VA		08/22/2011	Various	4,543.000	200,028		184,561	194,077	(9,516)			(9,516)		184,561		15,467	15,467	798	
260003-10-8	Dover Corp		02/14/2011	Instinet	2,675.000	179,131		130,182	156,354	(26,171)			(26,171)		130,182		48,949	48,949		
260543-10-3	Dow Chemical Co		08/22/2011	Investment Technology	380.000	9,720		5,734	12,973	(7,239)			(7,239)		5,734		3,986	3,986	209	
26138E-10-9	Dr Pepper Snapple Group Inc		06/24/2011	Investment Technology	420.000	16,749		9,241	14,767	(5,526)			(5,526)		9,241		7,508	7,508	344	
263534-10-9	Du Pont De Nemours		06/24/2011	Investment Technology	1,150.000	59,741		46,215	57,362	(11,147)			(11,147)		46,215		13,526	13,526	943	
26441C-10-5	Duke Energy Corp		08/22/2011	Investment Technology	1,340.000	24,575		25,069	23,865	1,204			1,204		25,069		(494)	(494)	992	
267475-10-1	Dycom Industries Inc		05/25/2011	Various	5,400.000	81,157		56,395	79,650	(23,255)			(23,255)		56,395		24,762	24,762		
26817Q-50-6	Dynex Capital Inc		03/21/2011	Weeden & Co	2,300.000	24,012		21,343	25,116	(3,773)			(3,773)		21,343		2,669	2,669	621	
268648-10-2	EMC Corp		06/24/2011	Investment Technology	1,590.000	40,751		27,936	36,411	(8,475)			(8,475)		27,936		12,815	12,815		
26875P-10-1	EOG Resources Inc		11/08/2011	Goldman Sachs	2,525.000	251,312		245,369	230,810	14,558			14,558		245,369		5,943	5,943	1,603	
270321-10-2	Earthlink Inc		06/24/2011	Weeden & Co	7,600.000	58,063		52,891	65,360	(12,469)			(12,469)		52,891		5,172	5,172	760	
27579R-10-4	East West Bancorp Inc		03/21/2011	Weeden & Co	4,100.000	91,099		66,731	80,155	(13,424)			(13,424)		66,731		24,368	24,368	41	
277461-10-9	Eastman Kodak Notes		02/23/2011	Investment Technology	1,180.000	4,213		4,980	6,325	(1,345)			(1,345)		4,980		(767)	(767)		
278058-10-2	Eaton Corp		08/22/2011	Investment Technology	350.000	26,494		12,901	35,529	(22,628)			(22,628)		12,901		13,593	13,593	476	
278642-10-3	EBay Inc		08/22/2011	Investment Technology	340.000	9,299		4,270	9,462	(5,192)			(5,192)		4,270		5,028	5,028		
28336L-10-9	El Paso Corp		08/22/2011	Investment Technology	1,350.000	23,004		19,805	18,576	1,229			1,229		19,805		3,199	3,199	41	
283677-85-4	El Paso Electric Co		06/24/2011	Various	4,400.000	135,230		93,272	121,132	(27,860)			(27,860)		93,272		41,958	41,958	770	
29084Q-10-0	EMCOR Group Inc		03/21/2011	Weeden & Co	3,700.000	118,509		80,367	107,226	(26,859)			(26,859)		80,367		38,142	38,142		
291011-10-4	Emerson Electric Co		06/24/2011	Investment Technology	1,000.000	53,559		42,670	57,170	(14,500)			(14,500)		42,670		10,889	10,889	690	
292554-10-2	Encore Capital Group Inc		06/24/2011	Weeden & Co	3,000.000	90,628		15,131	70,350	(55,219)			(55,219)		15,131		75,497	75,497		
29264F-20-5	Endo Pharmaceuticals		06/24/2011	Weeden & Co	2,700.000	102,331		47,483	96,417	(48,934)			(48,934)		47,483		54,848	54,848		
29266R-10-8	Energizer Holdings Inc		06/24/2011	Various	2,420.000	169,616		138,552	176,418	(37,866)			(37,866)		138,552		31,064	31,064		
293389-10-2	Ennis Inc		05/20/2011	Weeden & Co	3,900.000	67,855		47,229	66,690	(19,461)			(19,461)		47,229		20,626	20,626	992	
29355X-10-7	Enpro Industries Inc		12/20/2011	Various	2,500.000	99,758		72,663	103,900	(31,238)			(31,238)		72,663		27,096	27,096		
29362U-10-4	Entegris Inc		12/16/2011	Various	10,600.000	94,115		70,679	79,182	(8,503)			(8,503)		70,679		23,436	23,436		
29364G-10-3	Entergy Corp		06/24/2011	Investment Technology	840.000	57,253		67,546	59,497	8,049			8,049		67,546		(10,293)	(10,293)	1,394	
29476L-10-7	Equity Residential Properties		08/22/2011	Investment Technology	380.000	21,481		12,836	19,741	(6,905)			(6,905)		12,836		8,645	8,645	430	
30212P-10-5	Expedia Inc		08/22/2011	Investment Technology	190.000	5,090		1,566	4,767	(3,202)			(3,202)		1,566		3,524	3,524	27	
30212P-10-5	Expedia Inc		12/21/2011	Taxable Exchange	560.000	4,614		4,614	14,050	(9,436)			(9,436)		4,614				157	
302182-10-0	Express Scripts Inc		06/24/2011	Investment Technology	1,150.000	62,810		44,803	62,158	(17,355)			(17,355)		44,803		18,008	18,008		
30225X-10-3	Exterran Holdings Inc		05/20/2011	Various	1,260.000	28,080		30,366	30,177	189			189		30,366		(2,286)	(2,286)		
30231G-10-2	Exxon Mobil Corp		08/22/2011	Various	4,830.000	369,458		352,443	353,170	(727)			(727)		352,443		17,015	17,015	4,677	
302445-10-1	Flir Systems Inc		08/22/2011	Investment Technology	340.000	7,602		6,708	10,115	(3,407)			(3,407)		6,708		894	894	61	
30249U-10-1	FMC Technologies Inc		06/24/2011	Investment Technology	460.000	36,578		22,194	40,899	(18,705)			(18,705)		22,194		14,384	14,384		
302520-10-1	FNB Corp		06/08/2011	Various	7,900.000	81,311		64,518	77,578	(13,060)			(13,060)		64,518		16,793	16,793	1,896	
307000-10-9	Family Dollar Stores		06/24/2011	Investment Technology	530.000	27,692		15,015	26,346	(11,331)			(11,331)		15,015		12,677	12,677	273	
311900-10-4	Fastenal Co		08/22/2011	Investment Technology	480.000	28,895		16,440	28,757	(12,317)			(12,317)		16,440		12,455	12,455	427	
31620M-10-6	Fidelity National Information		08/22/2011	Investment Technology	1,029.000	27,772		15,851	28,184	(12,333)			(12,333)		15,851		11,921	11,921	103	
31847R-10-2	First American Corp		07/28/2011	Various	4,035.000	64,648		74,196	60,283	13,914			13,914		74,196		(9,549)	(9,549)	540	
320517-10-5	First Horizon National Corp		08/22/2011	Investment Technology	921.000	5,947		9,277	10,853	(1,576)			(1,576)		9,277		(3,330)	(3,330)	18	
320517-10-5	First Horizon National Corp		12/08/2010	Cash Adjustment	1.000	9		7	8	(1)			(1)		7		2	2		
33582V-10-8	First Niagra Financial Group		06/24/2011	Various	1,545.000	21,474		18,562	21,599	(3,037)			(3,037)		18,562		2,913	2,913	362	
337932-10-7	FirstEnergy Corp		03/22/2011	Corp Reorg/Merger	1.000	33		41	33	8			8		41		(8)	(8)		
343412-10-2	Fluor Corp		06/16/2011	Various	3,580.000	254,491		161,866	237,211	(75,345)			(75,345)		161,866		92,625	92,625	563	

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
343498-10-1	Flowers Foods Inc		06/24/2011	Various	10,150.000	303,905		237,966	273,137	(35,170)			(35,170)		237,966		65,939	65,939	2,215	
34354P-10-5	Flowserve Corp		08/22/2011	Investment Technology	250.000	20,440		22,049	29,805	(7,756)			(7,756)		22,049		(1,610)	(1,610)	233	
343873-10-5	Flushing Financial Corp		03/21/2011	Weeden & Co	1,300.000	19,272		8,085	18,200	(10,115)			(10,115)		8,085		11,187	11,187	169	
345370-86-0	Ford Motor Co		08/22/2011	Investment Technology	4,060.000	40,599		55,262	68,167	(12,905)			(12,905)		55,262		(14,663)	(14,663)		
345838-10-6	Forest Laboratories Inc		08/22/2011	Investment Technology	680.000	22,290		17,320	21,746	(4,427)			(4,427)		17,320		4,970	4,970		
346091-70-5	Forest Oil Corp		06/24/2011	Various	1,785.000	58,198		28,711	67,776	(39,066)			(39,066)		28,711		29,487	29,487		
346091-70-5	Forest Oil Corp		09/30/2011	Spin Off	0.000	10,936		10,936	23,579	(12,644)			(12,644)		10,936					
34964C-10-6	Fortune Brands Home & Security		10/04/2011	Spin Off	0.000	13,565		13,565	19,799	(6,234)			(6,234)		13,565					
354613-10-1	Franklin Resources		08/22/2011	Investment Technology	280.000	31,469		17,858	31,139	(13,280)			(13,280)		17,858		13,610	13,610	210	
35671D-85-7	Freeport McMoran Copper		06/24/2011	Investment Technology	505.000	48,903		38,452	60,645	(22,193)			(22,193)		38,452		10,451	10,451	631	
35906A-10-8	Frontier Communications Corp CL B		08/22/2011	Investment Technology	2,000.000	13,980		17,192	19,460	(2,268)			(2,268)		17,192		(3,213)	(3,213)	750	
361652-20-9	GFI Group Inc		03/21/2011	Weeden & Co	8,000.000	37,923		27,706	37,520	(9,814)			(9,814)		27,706		10,217	10,217	400	
369604-10-3	General Electric		06/24/2011	Investment Technology	8,870.000	165,991		143,694	162,232	(18,538)			(18,538)		143,694		22,297	22,297	3,108	
370334-10-4	General Mills		08/22/2011	Investment Technology	270.000	9,774		9,817	9,609	208			208		9,817		(43)	(43)	234	
372917-10-4	Genzyme Corp		04/01/2011	Citigroup Global	980.000	74,508		56,696	69,776	(13,080)			(13,080)		56,696		17,812	17,812		
375558-10-3	Gilead Sciences Inc		08/22/2011	Investment Technology	1,380.000	54,168		63,743	50,011	13,732			13,732		63,743		(9,575)	(9,575)		
38141G-10-4	Goldman Sachs Group Inc		08/22/2011	Various	710.000	93,344		109,663	119,394	(9,731)			(9,731)		109,663		(16,319)	(16,319)	445	
382388-10-6	B F Goodrich Co		06/24/2011	Investment Technology	440.000	40,646		22,519	38,751	(16,232)			(16,232)		22,519		18,127	18,127	255	
38259P-50-8	Google Inc CL A		08/22/2011	Investment Technology	180.000	87,804		84,343	106,915	(22,571)			(22,571)		84,343		3,461	3,461		
384802-10-4	W W Grainger Inc		06/24/2011	Investment Technology	280.000	41,260		24,663	38,671	(14,008)			(14,008)		24,663		16,597	16,597	336	
39153L-10-6	Greatbatch Inc		06/24/2011	Investment Technology	915.000	25,273		20,538	22,097	(1,560)			(1,560)		20,538		4,735	4,735		
406216-10-1	Halliburton Co		08/22/2011	Investment Technology	1,310.000	58,590		41,029	53,487	(12,458)			(12,458)		41,029		17,561	17,561	216	
418056-10-7	Hasbro Inc		06/24/2011	Investment Technology	490.000	21,236		14,328	23,118	(8,791)			(8,791)		14,328		6,909	6,909	270	
42217K-10-6	Health Care REIT Inc		08/22/2011	Investment Technology	450.000	20,884		17,505	21,438	(3,933)			(3,933)		17,505		3,379	3,379	954	
423074-10-3	H J Heinz Co		08/22/2011	Investment Technology	460.000	23,933		20,226	22,752	(2,525)			(2,525)		20,226		3,707	3,707	635	
427096-50-8	Hercules Tech Growth Cap Inc		11/03/2011	Various	6,000.000	56,712		31,466	62,160	(30,694)			(30,694)		31,466		25,247	25,247	3,762	
427866-10-8	Hershey Foods Corp		06/24/2011	Investment Technology	650.000	36,354		23,595	30,648	(7,053)			(7,053)		23,595		12,759	12,759	449	
42809H-10-7	Hess Corp		08/22/2011	Investment Technology	320.000	17,248		18,211	24,493	(6,282)			(6,282)		18,211		(964)	(964)	96	
428236-10-3	Hewlett Packard Co		06/24/2011	Investment Technology	1,750.000	61,056		81,207	73,675	7,532			7,532		81,207		(20,151)	(20,151)	350	
431571-10-8	Hillenbrand Inc		06/24/2011	Various	3,575.000	79,204		73,801	74,396	(595)			(595)		73,801		5,404	5,404	827	
437076-10-2	Home Depot Inc		08/22/2011	Investment Technology	2,440.000	84,141		56,169	85,546	(29,378)			(29,378)		56,169		27,972	27,972	1,220	
438516-10-6	Honeywell Intl Inc		06/24/2011	Investment Technology	880.000	49,578		39,789	46,781	(6,992)			(6,992)		39,789		9,790	9,790	585	
440327-10-4	Horace Mann Educators Corp		06/24/2011	Various	3,900.000	63,717		47,376	70,356	(22,980)			(22,980)		47,376		16,342	16,342	522	
440543-10-6	Hornbeck Offshore Services		03/21/2011	Various	6,530.000	183,780		121,588	136,346	(14,758)			(14,758)		121,588		62,192	62,192		
441060-10-0	Hospira Inc		08/22/2011	Investment Technology	370.000	15,850		15,011	20,605	(5,594)			(5,594)		15,011		840	840		
443320-10-6	Hub Group Inc CL A		06/24/2011	Various	1,375.000	48,812		25,750	48,318	(22,567)			(22,567)		25,750		23,062	23,062		
444859-10-2	Humana Inc		08/22/2011	Investment Technology	280.000	19,502		10,438	15,327	(4,889)			(4,889)		10,438		9,063	9,063	70	
446150-10-4	Huntington Bancshares		06/24/2011	Various	8,950.000	57,404		16,422	61,487	(45,064)			(45,064)		16,422		40,982	40,982	198	
450911-20-1	ITT Corp		11/01/2011	Spin Off	0.000	41,034		41,034	33,367	7,667			7,667		41,034					
450911-20-1	ITT Corp		11/01/2011	Rev Stock Split	395.000														395	
452308-10-9	Illinois Tool Works		06/16/2011	Citigroup Global	480.000	26,299		24,736	25,632	(896)			(896)		24,736		1,563	1,563	326	
45665Q-10-3	Infinity P & C Corp		12/22/2011	Various	1,200.000	68,566		44,570	74,160	(29,590)			(29,590)		44,570		23,996	23,996	792	
458118-10-6	Integrated Device Technology		05/20/2011	Weeden & Co	6,000.000	50,339		31,711	39,960	(8,249)			(8,249)		31,711		18,628	18,628		
458140-10-0	Intel Corp		06/24/2011	Investment Technology	4,750.000	100,603		69,635	99,893	(30,258)			(30,258)		69,635		30,968	30,968	1,721	
45814P-10-5	Integra Bank Corp		08/03/2011	Weeden & Co	6,500.000	140		5,070	4,680	390			390		5,070		(4,930)	(4,930)		
45822P-10-5	Integrys Energy Group Inc		08/22/2011	Investment Technology	300.000	14,370		12,666	14,553	(1,887)			(1,887)		12,666		1,703	1,703	408	
459044-10-3	International Bancshares Corp		05/20/2011	Weeden & Co	1,300.000	21,554		9,958	26,039	(16,081)			(16,081)		9,958		11,595	11,595	247	
459200-10-1	IBM Corp		08/22/2011	Investment Technology	690.000	112,549		65,046	101,264	(36,218)			(36,218)		65,046		47,503	47,503	1,131	
45928H-10-6	International Coal Group Inc		01/20/2011	Merrill Lynch	10,200.000	84,741		72,417	78,948	(6,531)			(6,531)		72,417		12,324	12,324		
460146-10-3	International Paper Co		08/22/2011	Investment Technology	480.000	11,222		5,664	13,075	(7,411)			(7,411)		5,664		5,558	5,558	342	
460690-10-0	Interpublic Group		08/22/2011	Investment Technology	560.000	4,351		2,218	5,947	(3,730)			(3,730)		2,218		2,134	2,134	67	
461202-10-3	Intuit Inc		06/24/2011	Investment Technology	1,170.000	59,072		31,578	57,681	(26,103)			(26,103)		31,578		27,494	27,494		
46120E-60-2	Intuitive Surgical Inc		08/22/2011	Investment Technology	70.000	22,500		19,459	18,043	1,417			1,417		19,459		3,041	3,041		
462846-10-6	Iron Mountain Inc		08/22/2011	Investment Technology	470.000	14,255		12,376	11,755	621			621		12,376		1,879	1,879	294	
46625H-10-0	J P Morgan Chase & Co		09/23/2011	Various	14,024.000	429,929		599,501	594,898	4,602			4,602		599,501		(169,572)	(169,572)	7,713	
466313-10-3	Jabil Circuit Inc		06/24/2011	Investment Technology	840.000	16,069		7,257	16,876	(9,619)			(9,619)		7,257		8,812	8,812	118	
478160-10-4	Johnson & Johnson		08/22/2011	Various	1,470.000	93,424		89,368	90,920	(1,552)			(1,552)		89,368		4,056	4,056	1,632	

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
48203R-10-4	Juniper Networks Inc		08/22/2011	Investment Technology	1,170.000	23,060		31,344	43,196	(11,852)			(11,852)		31,344		(8,284)	(8,284)		
482480-10-0	KLA-Tencor Corp		02/11/2011	Various	19,265.000	860,790		566,799	744,400	(177,601)			(177,601)		566,799		293,991	293,991		
482686-10-2	K-Swiss Inc		06/24/2011	Various	4,505.000	46,111		39,163	56,177	(17,014)			(17,014)		39,163		6,947	6,947		
486587-10-8	Kaydon Corp		06/24/2011	Various	905.000	33,960		25,119	36,852	(11,732)			(11,732)		25,119		8,841	8,841	381	
48880L-10-7	Kendle International Inc		02/10/2011	Various	3,600.000	40,858		39,204	39,204						39,204		1,654	1,654		
494368-10-3	Kimberly Clark		08/22/2011	Various	1,590.000	101,973		109,540	100,234	9,306			9,306		109,540		(7,566)	(7,566)	1,973	
49460W-20-8	Kinetic Concepts Inc		11/07/2011	Various	6,870.000	375,412		232,979	287,716	(54,737)			(54,737)		232,979		142,433	142,433		
495582-10-8	King Pharmaceuticals Inc		01/28/2011	Various	23,320.000	329,385		252,459	327,646	(75,187)			(75,187)		252,459		76,926	76,926		
50075N-10-4	Kraft Foods Inc		08/22/2011	Investment Technology	1,310.000	43,937		40,763	41,278	(515)			(515)		40,763		3,174	3,174	1,140	
50540R-40-9	Laboratory Corp of Amer Hldgs		08/22/2011	Investment Technology	160.000	12,366		11,528	14,067	(2,539)			(2,539)		11,528		838	838		
518439-10-4	Estee Lauder Cos CL A		06/24/2011	Investment Technology	420.000	42,352		21,332	33,894	(12,562)			(12,562)		21,332		21,020	21,020		
524660-10-7	Leggett & Platt		08/22/2011	Investment Technology	730.000	13,921		16,272	16,615	(343)			(343)		16,272		(2,351)	(2,351)	591	
526057-10-4	Lennar Corp CL A		08/22/2011	Investment Technology	600.000	7,620		5,202	11,250	(6,048)			(6,048)		5,202		2,418	2,418	72	
529043-10-1	Lexington Realty Trust		06/24/2011	Weeden & Co	6,100.000	56,271		42,373	48,495	(6,122)			(6,122)		42,373		13,898	13,898	1,093	
53219L-10-9	LifePoint Hospitals Inc		06/24/2011	Various	2,430.000	95,183		51,328	89,303	(37,975)			(37,975)		51,328		43,855	43,855		
532457-10-8	Eli Lilly and Co		08/22/2011	Investment Technology	490.000	17,351		17,498	17,170	328			328		17,498		(147)	(147)	720	
532716-10-7	Limited Inc		08/22/2011	Investment Technology	590.000	19,824		5,924	18,131	(12,207)			(12,207)		5,924		13,900	13,900	826	
53635B-10-7	Liquidity Services Inc		12/07/2011	Various	1,915.000	56,755		20,968	26,906	(5,938)			(5,938)		20,968		35,786	35,786		
544147-10-1	Lorillard Inc		06/24/2011	Investment Technology	585.000	64,630		37,950	48,005	(10,055)			(10,055)		37,950		26,680	26,680	1,521	
548661-10-7	Lowe's Cos Inc		06/24/2011	Investment Technology	2,300.000	53,451		52,454	57,684	(5,231)			(5,231)		52,454		997	997	506	
55616P-10-4	Macy's Inc		08/22/2011	Investment Technology	650.000	15,216		6,728	16,445	(9,718)			(9,718)		6,728		8,489	8,489	130	
559079-20-7	Magellan Health Services Inc		06/24/2011	Weeden & Co	1,000.000	52,039		31,747	47,280	(15,533)			(15,533)		31,747		20,292	20,292		
565849-10-6	Marathon Oil Corp		06/27/2011	Spin Off	0.000	24,713		24,713	34,809	(10,096)			(10,096)		24,713					
571748-10-2	Marsh & Mclennan Cos Inc		06/24/2011	Various	4,100.000	125,115		91,004	112,094	(21,090)			(21,090)		91,004		34,111	34,111	1,119	
571837-10-3	Marshall & Ilsley		06/24/2011	Investment Technology	2,240.000	16,934		12,219	15,501	(3,281)			(3,281)		12,219		4,715	4,715	45	
571903-20-2	Marriott International CL A		11/22/2011	Spin Off	0.000	1,667		1,667	2,701	(1,035)			(1,035)		1,667					
576206-10-6	Massey Energy Co		06/02/2011	Tax Free Exchange	340.000	6,841		3,441	18,241	(14,800)			(14,800)		3,441		3,400	3,400	20	
57636Q-10-4	MasterCard Inc CL A		07/29/2011	Investment Technology	140.000	42,656		23,447	31,375	(7,928)			(7,928)		23,447		19,209	19,209	63	
579064-10-6	McAfee Inc		03/01/2011	Corp Reorg/Merger	670.000	32,160		27,145	31,028	(3,883)			(3,883)		27,145		5,015	5,015		
579780-20-6	McCormick & Co		06/24/2011	Investment Technology	500.000	24,995		15,334	23,265	(7,931)			(7,931)		15,334		9,661	9,661	280	
580135-10-1	McDonalds Corp		08/04/2011	Various	1,595.000	133,288		82,139	122,432	(40,294)			(40,294)		82,139		51,150	51,150	1,946	
58155Q-10-3	McKesson HBOC Inc		06/24/2011	Investment Technology	600.000	48,923		35,298	42,228	(6,930)			(6,930)		35,298		13,625	13,625	336	
582839-10-6	Mead Johnson Nutrition Co		08/22/2011	Investment Technology	360.000	23,850		15,757	22,410	(6,653)			(6,653)		15,757		8,092	8,092	268	
583334-10-7	Meadwestvaco Corp		08/22/2011	Investment Technology	730.000	18,206		17,111	19,097	(1,986)			(1,986)		17,111		1,095	1,095	548	
58463J-30-4	Medical Properties Trust Inc		01/26/2011	Various	6,000.000	64,983		58,802	64,980	(6,178)			(6,178)		58,802		6,181	6,181	1,200	
585055-10-6	Medtronic Inc		06/24/2011	Various	1,715.000	65,970		63,609	63,609						63,609		2,361	2,361	772	
58933Y-10-5	Merck & Co Inc		08/22/2011	Investment Technology	2,380.000	79,385		70,282	85,775	(15,494)			(15,494)		70,282		9,103	9,103	2,713	
589433-10-1	Meredith Corp		02/23/2011	Investment Technology	160.000	5,568		2,739	5,544	(2,805)			(2,805)		2,739		2,829	2,829		
594918-10-4	Microsoft Corp		08/22/2011	Various	6,980.000	168,808		190,264	194,882	(4,618)			(4,618)		190,264		(21,456)	(21,456)	2,542	
595017-10-4	Microchip Technology Inc		08/22/2011	Investment Technology	740.000	22,325		24,065	25,315	(1,251)			(1,251)		24,065		(1,739)	(1,739)	513	
59522J-10-3	Mid-America Apartment Comm Inc		06/24/2011	Various	850.000	54,133		25,539	53,967	(28,428)			(28,428)		25,539		28,594	28,594	781	
60871R-20-9	Molson Coors Brewing Co - B		08/22/2011	Investment Technology	520.000	22,365		21,683	26,099	(4,415)			(4,415)		21,683		681	681	312	
61166W-10-1	Monsanto Co		08/22/2011	Investment Technology	520.000	33,940		39,699	36,213	3,486			3,486		39,699		(5,759)	(5,759)	437	
617446-44-8	Morgan Stanley		06/24/2011	Investment Technology	1,220.000	27,083		28,060	33,196	(5,136)			(5,136)		28,060		(977)	(977)	122	
620076-10-9	Motorola Solutions Inc		01/04/2011	Spin Off	0.000	15,275		15,275	31,274	(15,999)			(15,999)		15,275					
620076-10-9	Motorola Solutions Inc		01/04/2011	Tax Free Exchange	8,310.000	21,538		21,538	44,098	(22,559)			(22,559)		21,538					
624756-10-2	Mueller Industries Inc		02/08/2011	Various	2,900.000	95,382		62,901	94,830	(31,929)			(31,929)		62,901		32,481	32,481		
626717-10-2	Murphy Oil Corp		08/22/2011	Investment Technology	520.000	24,882		28,101	38,766	(10,665)			(10,665)		28,101		(3,219)	(3,219)	429	
62855J-10-4	Myriad Genetics Inc		06/24/2011	Various	4,250.000	92,041		98,599	97,070	1,529			1,529		98,599		(6,558)	(6,558)		
62886E-10-8	NCR Corp		10/24/2011	Various	4,900.000	89,517		34,136	75,313	(41,177)			(41,177)		34,136		55,380	55,380		
629377-50-8	NRG Energy Inc		08/22/2011	Investment Technology	390.000	8,260		8,943	7,621	1,322			1,322		8,943		(683)	(683)		
637071-10-1	National-Oilwell Varco Inc		08/22/2011	Investment Technology	170.000	10,261		4,881	11,433	(6,552)			(6,552)		4,881		5,380	5,380	37	
637138-10-8	National Penn Bancshares Inc		06/24/2011	Various	4,980.000	37,904		26,821	39,989	(13,169)			(13,169)		26,821		11,083	11,083	73	
637215-10-4	National Presto Industries Inc		03/01/2011	Investment Technology	600.000	75,677		56,463	78,006	(21,543)			(21,543)		56,463		19,213	19,213		
637640-10-3	National Semiconductor Corp		09/27/2011	Corp Reorg/Merger	920.000	23,000		9,448	12,659	(3,211)			(3,211)		9,448		13,552	13,552	184	
64031N-10-8	Nelnet Inc CL A		06/24/2011	Weeden & Co	1,900.000	40,644		27,088	45,011	(17,923)			(17,923)		27,088		13,556	13,556	203	
64110D-10-4	NetApp Inc		06/24/2011	Investment Technology	900.000	44,288		12,573	49,464	(36,891)			(36,891)		12,573		31,715	31,715		

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
650111-10-7	New York Times Co		02/23/2011	Investment Technology	590.000	5,888		4,325	5,782	(1,457)			(1,457)		4,325		1,563	1,563		
651229-10-6	Newell Rubbermaid Inc		08/22/2011	Investment Technology	1,180.000	14,844		21,146	21,452	(307)			(307)		21,146		(6,301)	(6,301)	153	
651587-10-7	NewMarket Corp		06/24/2011	Weeden & Co	800.000	127,888		43,384	98,696	(55,312)			(55,312)		43,384		84,504	84,504	764	
651639-10-6	Newmont Mining Corp		08/22/2011	Investment Technology	790.000	45,149		40,693	48,530	(7,837)			(7,837)		40,693		4,456	4,456	277	
65248E-10-4	News Corp CL A		08/22/2011	Investment Technology	2,020.000	31,309		18,362	29,411	(11,049)			(11,049)		18,362		12,948	12,948	152	
65339F-10-1	NextEra Energy Inc		08/22/2011	Investment Technology	500.000	27,059		25,385	25,995	(610)			(610)		25,385		1,674	1,674	550	
654086-10-7	Nicor Inc		12/15/2011	Taxable Exchange	180.000	9,758		8,762	8,986	(223)			(223)		8,762		995	995	398	
655844-10-8	Norfolk Southern Corp		06/24/2011	Investment Technology	650.000	46,578		32,533	40,833	(8,301)			(8,301)		32,533		14,046	14,046	520	
664397-10-6	Northeast Utilities		06/24/2011	Investment Technology	750.000	25,972		18,152	23,910	(5,758)			(5,758)		18,152		7,820	7,820	413	
665859-10-4	Northern Trust Corp		08/22/2011	Investment Technology	50.000	1,754		2,755	2,771	(15)			(15)		2,755		(1,001)	(1,001)	42	
666807-10-2	Northrop Grumman Corp		08/22/2011	Investment Technology	450.000	22,509		22,800	26,445	(3,646)			(3,646)		22,800		(291)	(291)	437	
666807-10-2	Northrop Grumman Corp		03/31/2011	Spin Off	0.000	6,325		6,325	7,336	(1,011)			(1,011)		6,325					
668074-30-5	NorthWestern Corp		06/24/2011	Weeden & Co	2,400.000	78,039		53,439	69,192	(15,753)			(15,753)		53,439		24,599	24,599	1,440	
670006-10-5	Novell Inc		04/28/2011	Corp Reorg/Merger	1,390.000	8,479		5,921	8,229	(2,307)			(2,307)		5,921		2,558	2,558		
670008-10-1	Novellus Systems Inc		08/22/2011	Investment Technology	250.000	6,612		3,085	8,080	(4,995)			(4,995)		3,085		3,527	3,527		
67020Q-10-7	NTELOS Holdings Corp		03/21/2011	Weeden & Co	2,400.000	44,831		36,916	45,720	(8,804)			(8,804)		36,916		7,915	7,915	1,344	
67103H-10-7	O'Reilly Automotive Inc		08/22/2011	Investment Technology	230.000	14,221		8,922	13,897	(4,975)			(4,975)		8,922		5,299	5,299		
674599-10-5	Occidental Petroleum Corp		11/08/2011	Various	4,715.000	469,533		356,463	462,542	(106,079)			(106,079)		356,463		113,071	113,071	7,926	
676220-10-6	Office Depot Inc		02/23/2011	Investment Technology	630.000	3,427		1,877	3,402	(1,525)			(1,525)		1,877		1,550	1,550		
680223-10-4	Old Republic Intl Corp		12/06/2011	Various	16,990.000	189,171		166,648	231,574	(64,926)			(64,926)		166,648		22,523	22,523	6,756	
68389X-10-5	Oracle Corp		08/22/2011	Investment Technology	2,720.000	72,269		72,228	85,136	(12,908)			(12,908)		72,228		41	41	422	
690368-10-5	Overseas Shipholding Group Inc		01/28/2011	Various	1,600.000	53,622		61,953	56,672	5,281			5,281		61,953		(8,332)	(8,332)		
691497-30-9	Oxford Industries Inc		04/20/2011	Various	5,100.000	151,723		57,417	130,611	(73,194)			(73,194)		57,417		94,307	94,307	730	
693475-10-5	PNC Financial Services Grp		08/22/2011	Investment Technology	750.000	32,227		39,593	45,540	(5,948)			(5,948)		39,593		(7,366)	(7,366)	600	
693506-10-7	PPG Industries		08/22/2011	Investment Technology	140.000	9,650		10,041	11,770	(1,729)			(1,729)		10,041		(391)	(391)	237	
693718-10-8	PACCAR Inc		08/22/2011	Investment Technology	520.000	17,773		13,395	29,858	(16,463)			(16,463)		13,395		4,378	4,378	218	
69888P-10-6	Par Pharmaceutical Cos Inc		05/20/2011	Weeden & Co	1,900.000	60,391		25,479	73,169	(47,690)			(47,690)		25,479		34,912	34,912		
704549-10-4	Peabody Energy Corp		06/24/2011	Investment Technology	520.000	29,655		19,741	33,270	(13,528)			(13,528)		19,741		9,914	9,914	88	
713448-10-8	Pepsico Inc		08/22/2011	Investment Technology	1,960.000	127,741		131,859	128,047	3,812			3,812		131,859		(4,118)	(4,118)	2,891	
717081-10-3	Pfizer Inc		08/22/2011	Various	12,885.000	256,418		226,751	225,616	1,135			1,135		226,751		29,667	29,667	3,949	
71714F-10-4	PharMerica Corp		05/20/2011	Weeden & Co	8,900.000	108,782		80,286	101,905	(21,619)			(21,619)		80,286		28,496	28,496		
718172-10-9	Philip Morris Intl Inc		08/22/2011	Investment Technology	1,810.000	124,722		92,843	105,939	(13,096)			(13,096)		92,843		31,878	31,878	3,475	
719405-10-2	Photronics Inc		03/21/2011	Weeden & Co	2,800.000	23,744		5,264	16,548	(11,284)			(11,284)		5,264		18,480	18,480		
723787-10-7	Pioneer Natural Resources Co		06/24/2011	Investment Technology	410.000	34,616		23,615	35,596	(11,981)			(11,981)		23,615		11,001	11,001	16	
73179P-10-6	Polyone Corp		05/20/2011	Weeden & Co	4,200.000	59,287		13,230	52,458	(39,228)			(39,228)		13,230		46,057	46,057	168	
736508-84-7	Portland Gen Electric Co		06/24/2011	Weeden & Co	2,400.000	59,103		48,161	52,080	(3,919)			(3,919)		48,161		10,942	10,942	1,464	
74005P-10-4	Praxair Inc		07/29/2011	Investment Technology	510.000	53,159		41,414	48,690	(7,275)			(7,275)		41,414		11,745	11,745	510	
740189-10-5	Precision Castparts Corp		08/22/2011	Investment Technology	190.000	27,445		14,968	26,450	(11,482)			(11,482)		14,968		12,477	12,477	17	
74144T-10-8	T Rowe Price Group Inc		06/24/2011	Investment Technology	670.000	37,854		31,758	43,242	(11,484)			(11,484)		31,758		6,096	6,096	415	
741503-40-3	Priceline.Com Inc		07/29/2011	Investment Technology	90.000	48,379		30,430	35,960	(5,530)			(5,530)		30,430		17,950	17,950		
742718-10-9	Procter & Gamble Co		08/22/2011	Investment Technology	2,310.000	143,563		145,576	148,602	(3,026)			(3,026)		145,576		(2,014)	(2,014)	2,919	
742962-10-3	PrivateBancorp Inc		07/01/2011	Various	6,900.000	104,337		100,868	99,222	1,646			1,646		100,868		3,469	3,469	80	
743315-10-3	Progressive Corp		08/22/2011	Investment Technology	1,240.000	22,022		26,933	24,639	2,294			2,294		26,933		(4,911)	(4,911)	494	
743410-10-2	ProLogis Trust		06/03/2011	Tax Free Exchange	890.000	5,785		5,785	12,852	(7,067)			(7,067)		5,785				200	
74460D-10-9	Public Storage Inc		06/24/2011	Investment Technology	520.000	57,573		38,397	52,738	(14,342)			(14,342)		38,397		19,176	19,176	910	
74586W-10-6	Pulse Electronics Corp		03/21/2011	Weeden & Co	8,200.000	49,328		28,536	43,624	(15,088)			(15,088)		28,536		20,792	20,792	205	
746850-12-2	MRB Brokerage Ltd		08/11/2011	Motorists	1.000	100		100	100						100					
747277-10-1	QLogic Corp		02/23/2011	Investment Technology	650.000	11,363		11,096	11,063	33			33		11,096		267	267		
747316-10-7	Quaker Chemical Corp		05/20/2011	Weeden & Co	4,500.000	177,462		93,035	187,515	(94,480)			(94,480)		93,035		84,427	84,427	1,669	
74733V-10-0	QEP Resources Inc		08/22/2011	Various	180.000	6,311		2,619	6,536	(3,917)			(3,917)		2,619		3,692	3,692	10	
747525-10-3	QUALCOMM Inc		08/22/2011	Investment Technology	1,570.000	80,854		71,630	77,699	(6,069)			(6,069)		71,630		9,224	9,224	636	
74834L-10-0	Quest Diagnostics Inc		06/16/2011	Citigroup Global	955.000	57,264		55,699	51,541	4,157			4,157		55,699		1,565	1,565	191	
749121-10-9	Qwest Communications Intl Inc		04/01/2011	Tax Free Exchange	6,440.000	24,665		24,665	49,008	(24,343)			(24,343)		24,665				515	
749227-60-9	Rait Financial Trust		07/01/2011	Cash Adjustment	1.000	4		5	4	1			1		5		(1)	(1)		
749227-60-9	Rait Financial Trust		07/01/2011	Rev Stock Split	3,933.000														118	
751028-10-1	Ralcorp Holdings Inc		12/23/2011	Various	2,740.000	224,230		165,741	178,127	(12,386)			(12,386)		165,741		58,489	58,489		
751212-10-1	Ralph Lauren Corp		08/22/2011	Investment Technology	200.000	24,220		11,216	22,184	(10,968)			(10,968)		11,216		13,003	13,003	100	

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
755111-50-7	Raytheon Co		08/08/2011	Various	9,405.000	390,162		472,212	435,828	36,384			36,384		472,212		(82,051)	(82,051)	11,108	
756577-10-2	Red Hat Inc		06/24/2011	Investment Technology	810.000	36,465		18,124	36,977	(18,853)			(18,853)		18,124		18,342	18,342		
75689M-10-1	Red Robin Gourmet Burgers Inc		02/18/2011	Various	2,100.000	45,357		37,681	45,087	(7,406)			(7,406)		37,681		7,676	7,676		
758075-40-2	Redwood Trust Inc		06/24/2011	Various	2,115.000	32,765		38,556	31,577	6,979			6,979		38,556		(5,790)	(5,790)	774	
7591EP-10-0	Regions Financial Corp		06/24/2011	Investment Technology	5,130.000	30,420		29,922	35,910	(5,988)			(5,988)		29,922		498	498	154	
76009N-10-0	Rent-A-Center Inc		12/20/2011	Various	900.000	32,730		6,863	29,052	(22,190)			(22,190)		6,863		25,867	25,867	396	
760759-10-0	Republic Services Inc		06/24/2011	Investment Technology	1,260.000	38,404		30,866	37,624	(6,758)			(6,758)		30,866		7,539	7,539	504	
761713-10-6	Reynolds American Inc		08/22/2011	Investment Technology	1,070.000	38,252		21,566	34,903	(13,338)			(13,338)		21,566		16,686	16,686	1,659	
772739-20-7	Rock-Tenn Co		05/20/2011	Weeden & Co	600.000	42,245		29,733	32,370	(2,637)			(2,637)		29,733		12,512	12,512	180	
773903-10-9	Rockwell International Corp		08/22/2011	Investment Technology	380.000	20,406		12,251	27,250	(14,999)			(14,999)		12,251		8,154	8,154	428	
781258-10-8	Ruddick Corp		06/24/2011	Various	1,135.000	45,085		26,696	41,813	(15,117)			(15,117)		26,696		18,389	18,389	327	
783549-10-8	Ryder System Inc		08/30/2011	Various	2,100.000	107,351		42,082	110,544	(68,462)			(68,462)		42,082		65,269	65,269	1,308	
78503N-10-7	SWS Group Inc		03/21/2011	Weeden & Co	1,800.000	10,674		12,977	9,090	3,887			3,887		12,977		(2,303)	(2,303)	36	
78648T-10-0	Safety Ins Grp Inc		05/20/2011	Weeden & Co	1,800.000	81,001		64,059	85,626	(21,567)			(21,567)		64,059		16,942	16,942	900	
78709Y-10-5	Saia Inc		06/24/2011	Various	3,605.000	56,378		43,974	59,807	(15,833)			(15,833)		43,974		12,405	12,405		
790849-10-3	St Jude Medical Inc		08/22/2011	Investment Technology	580.000	23,855		22,063	24,795	(2,732)			(2,732)		22,063		1,792	1,792	244	
79466L-30-2	Salesforce.com Inc		05/26/2011	Investment Technology	160.000	24,363		8,383	21,120	(12,737)			(12,737)		8,383		15,980	15,980		
800013-10-4	Sanderson Farms Inc		03/21/2011	Weeden & Co	1,400.000	66,369		72,274	54,810	17,464			17,464		72,274		(5,905)	(5,905)	238	
80004C-10-1	SanDisk Corp		08/22/2011	Investment Technology	280.000	9,061		2,688	13,961	(11,273)			(11,273)		2,688		6,373	6,373		
803111-10-3	Sara Lee		08/22/2011	Investment Technology	930.000	15,986		9,105	16,284	(7,180)			(7,180)		9,105		6,882	6,882	214	
80589M-10-2	SCANA Corp		08/22/2011	Investment Technology	430.000	16,585		12,483	17,458	(4,975)			(4,975)		12,483		4,102	4,102	621	
806857-10-8	Schlumberger Ltd		08/22/2011	Investment Technology	1,550.000	121,025		81,170	129,425	(48,255)			(48,255)		81,170		39,855	39,855	1,100	
811904-10-1	SEACOR Holdings Inc		03/21/2011	Weeden & Co	800.000	75,599		73,912	80,872	(6,960)			(6,960)		73,912		1,687	1,687		
816300-10-7	Selective Insurance Group		12/30/2011	Various	2,100.000	37,249		34,545	38,115	(3,570)			(3,570)		34,545		2,704	2,704	1,092	
817070-50-1	Seneca Foods Corp CL A		11/17/2011	Various	2,700.000	72,116		66,894	72,846	(5,952)			(5,952)		66,894		5,222	5,222		
824348-10-6	Sherwin-Williams Co		06/24/2011	Investment Technology	370.000	31,124		22,300	30,988	(8,688)			(8,688)		22,300		8,824	8,824	270	
828806-10-9	Simon Property Group Inc		08/22/2011	Investment Technology	140.000	15,464		13,288	13,929	(641)			(641)		13,288		2,176	2,176	336	
829226-10-9	Sinclair Broadcast Group-A		03/21/2011	Weeden & Co	2,900.000	35,350		8,990	23,722	(14,732)			(14,732)		8,990		26,360	26,360	348	
83066R-10-7	Skilled Healthcare Group Inc CL A		03/21/2011	Weeden & Co	4,200.000	54,851		31,886	37,716	(5,830)			(5,830)		31,886		22,965	22,965		
831865-20-9	A O Smith Corp		03/21/2011	Weeden & Co	2,100.000	90,739		56,228	79,968	(23,740)			(23,740)		56,228		34,511	34,511	294	
832696-40-5	J M Smucker Co		06/24/2011	Investment Technology	291.000	21,793		11,154	19,104	(7,950)			(7,950)		11,154		10,639	10,639	256	
833551-10-4	Snyders-Lance Inc		12/23/2011	Various	7,445.000	154,604		161,427	174,511	(13,083)			(13,083)		161,427		(6,823)	(6,823)	3,343	
842587-10-7	Southern Co		08/22/2011	Investment Technology	700.000	28,006		25,655	26,761	(1,106)			(1,106)		25,655		2,351	2,351	980	
844741-10-8	Southwest Airlines Co		08/22/2011	Investment Technology	980.000	7,683		11,201	12,720	(1,519)			(1,519)		11,201		(3,518)	(3,518)	13	
844895-10-2	Southwest Gas Corp		03/21/2011	Weeden & Co	1,800.000	69,461		33,324	66,006	(32,682)			(32,682)		33,324		36,137	36,137	450	
845467-10-9	Southwestern Energy Co		06/24/2011	Various	1,255.000	52,815		37,135	46,975	(9,840)			(9,840)		37,135		15,681	15,681		
847560-10-9	Spectra Energy Corp		08/22/2011	Investment Technology	780.000	18,626		15,998	19,492	(3,494)			(3,494)		15,998		2,628	2,628	608	
854231-10-7	Standex International Corp		10/28/2011	Various	1,200.000	39,098		24,488	35,892	(11,404)			(11,404)		24,488		14,610	14,610	180	
855244-10-9	Starbucks Corp		07/29/2011	Investment Technology	1,270.000	51,128		12,014	40,805	(28,791)			(28,791)		12,014		39,114	39,114	330	
858912-10-8	Stericycle Inc		08/22/2011	Investment Technology	110.000	8,922		6,061	8,901	(2,840)			(2,840)		6,061		2,861	2,861		
859152-10-0	STERIS Corp		06/24/2011	Various	2,180.000	77,180		49,063	79,483	(30,420)			(30,420)		49,063		28,117	28,117	340	
859158-10-7	Sterling Bancorp		06/24/2011	Various	3,070.000	29,347		27,675	32,143	(4,468)			(4,468)		27,675		1,672	1,672	336	
863902-10-2	Student Loan Corp		01/03/2011	Corp Reorg/Merger	2,600.000	78,000		94,848	84,344	10,504			10,504		94,848		(16,848)	(16,848)	6,500	
871503-10-8	Symantec Corp		08/22/2011	Investment Technology	770.000	12,043		14,953	12,890	2,064			2,064		14,953		(2,911)	(2,911)		
871829-10-7	Sysco Corp		08/22/2011	Investment Technology	760.000	20,383		24,650	22,344	2,306			2,306		24,650		(4,267)	(4,267)	593	
872540-10-9	TJX Cos Inc		06/24/2011	Investment Technology	1,280.000	63,628		41,709	56,819	(15,110)			(15,110)		41,709		21,918	21,918	435	
87612E-10-6	Target Corp		08/22/2011	Investment Technology	1,060.000	54,206		54,488	63,738	(9,250)			(9,250)		54,488		(282)	(282)	629	
879360-10-5	Teledyne Technologies Inc		02/01/2011	Various	3,700.000	174,443		119,787	162,689	(42,902)			(42,902)		119,787		54,656	54,656		
88033G-10-0	Tenet Healthcare Corp		08/22/2011	Investment Technology	1,930.000	8,897		12,526	12,912	(386)			(386)		12,526		(3,629)	(3,629)		
88076W-10-3	Teradata Corp		06/24/2011	Investment Technology	690.000	39,619		19,212	28,400	(9,188)			(9,188)		19,212		20,407	20,407		
881609-10-1	Tesoro Petroleum Corp		05/20/2011	Weeden & Co	1,400.000	33,095		5,098	25,956	(20,858)			(20,858)		5,098		27,997	27,997		
882508-10-4	Texas Instruments Inc		08/22/2011	Investment Technology	1,340.000	33,700		22,123	43,550	(21,427)			(21,427)		22,123		11,577	11,577	523	
883556-10-2	Thermo Fisher Scientific Inc		06/24/2011	Investment Technology	870.000	54,374		40,064	48,163	(8,100)			(8,100)		40,064		14,310	14,310		
88579Y-10-1	3M Co		08/22/2011	Investment Technology	600.000	46,163		29,832	51,780	(21,948)			(21,948)		29,832		16,331	16,331	990	
886547-10-8	Tiffany & Co		06/24/2011	Investment Technology	540.000	40,872		11,642	33,626	(21,983)			(21,983)		11,642		29,229	29,229	427	
887317-30-3	Time Warner Inc		06/24/2011	Investment Technology	1,610.000	55,463		45,257	51,794	(6,537)			(6,537)		45,257		10,207	10,207	757	
88732J-20-7	Time Warner Cable		06/24/2011	Investment Technology	1,210.000	90,131		38,465	79,896	(41,431)			(41,431)		38,465		51,666	51,666	1,162	

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
891027-10-4	Torchmark Corp		08/22/2011	Investment Technology	393.000	20,868		17,287	23,498	(6,211)			(6,211)		17,287		3,581	3,581	191	
891092-10-8	Toro Co		06/24/2011	Various	395.000	24,528		9,494	24,348	(14,854)			(14,854)		9,494		15,034	15,034	132	
89417E-10-9	Travelers Cos Inc		06/24/2011	Investment Technology	660.000	37,401		34,195	36,769	(2,574)			(2,574)		34,195		3,207	3,207	508	
896522-10-9	Trinity Industries Inc		06/24/2011	Various	2,335.000	75,861		21,758	62,134	(40,377)			(40,377)		21,758		54,103	54,103	273	
896818-10-1	Triumph Group Inc		01/24/2011	Various	1,000.000	96,148		44,909	89,410	(44,501)			(44,501)		44,909		51,239	51,239		
902494-10-3	Tyson Foods Inc CL A		08/22/2011	Investment Technology	960.000	15,964		9,014	16,531	(7,517)			(7,517)		9,014		6,950	6,950	77	
902681-10-5	UGI Corp		06/24/2011	Various	2,630.000	84,260		61,391	83,055	(21,664)			(21,664)		61,391		22,869	22,869	1,463	
902973-30-4	US Bancorp		08/22/2011	Investment Technology	3,040.000	67,703		77,910	81,989	(4,079)			(4,079)		77,910		(10,207)	(10,207)	705	
90333E-10-8	USEC Inc		03/21/2011	Weeden & Co	11,800.000	56,167		52,993	71,036	(18,043)			(18,043)		52,993		3,174	3,174		
907818-10-8	Union Pacific Corp		08/22/2011	Investment Technology	580.000	54,763		43,577	53,743	(10,166)			(10,166)		43,577		11,186	11,186	716	
909205-10-6	Unisource Energy Corp		05/20/2011	Weeden & Co	2,400.000	90,862		61,371	86,016	(24,645)			(24,645)		61,371		29,491	29,491	2,016	
910331-10-7	United Fire & Casualty Co		06/24/2011	Investment Technology	475.000	8,305		10,628	10,602	26			26		10,628		(2,323)	(2,323)	214	
911312-10-6	United Parcel Service Inc		08/22/2011	Various	970.000	66,735		68,298	70,403	(2,105)			(2,105)		68,298		(1,562)	(1,562)	920	
913017-10-9	United Technologies		08/22/2011	Various	1,625.000	119,206		106,842	127,920	(21,078)			(21,078)		106,842		12,364	12,364	1,984	
91324P-10-2	UnitedHealth Group Inc		12/27/2011	Various	7,245.000	358,379		176,901	261,617	(84,716)			(84,716)		176,901		181,478	181,478	1,473	
913377-10-7	Universal American Fin Corp		03/21/2011	Weeden & Co	3,200.000	72,575		27,445	65,440	(37,995)			(37,995)		27,445		45,129	45,129		
913377-10-7	Universal American Fin Corp		05/02/2011	Tax Free Exchange	6,300.000	145,971		57,290	128,835	(71,545)			(71,545)		57,290		88,681	88,681		
913456-10-9	Universal Corp		05/20/2011	Weeden & Co	1,000.000	43,199		26,208	40,700	(14,492)			(14,492)		26,208		16,991	16,991	672	
91529Y-10-6	Unum Group		08/22/2011	Investment Technology	1,190.000	25,870		26,823	28,822	(1,999)			(1,999)		26,823		(953)	(953)	345	
918204-10-8	V F Corp		06/24/2011	Investment Technology	220.000	23,128		10,616	18,960	(8,343)			(8,343)		10,616		12,512	12,512	277	
92220P-10-5	Varian Medical Systems Inc		08/22/2011	Investment Technology	370.000	19,410		17,409	25,634	(8,225)			(8,225)		17,409		2,001	2,001		
92276F-10-0	Ventas Inc		08/22/2011	Investment Technology	330.000	16,100		12,990	17,318	(4,329)			(4,329)		12,990		3,111	3,111	421	
92343E-10-2	VeriSign Inc		06/24/2011	Investment Technology	1,010.000	33,057		25,250	32,997	(7,747)			(7,747)		25,250		7,807	7,807	2,778	
92343V-10-4	Verizon Communications		08/22/2011	Investment Technology	3,250.000	116,104		99,666	116,285	(16,619)			(16,619)		99,666		16,438	16,438	3,525	
92553P-20-1	Viacom Inc CL B		08/22/2011	Investment Technology	1,120.000	50,393		21,347	44,363	(23,016)			(23,016)		21,347		29,045	29,045	448	
927107-40-9	Village Super Market Inc CL A		10/27/2011	Various	1,000.000	29,622		30,152	33,000	(2,848)			(2,848)		30,152		(530)	(530)	240	
92826C-83-9	Visa Inc CL A		08/22/2011	Investment Technology	390.000	29,765		34,686	27,448	7,238			7,238		34,686		(4,921)	(4,921)	144	
92924F-10-6	WGL Holdings Inc		03/09/2011	Various	3,265.000	125,946		107,565	116,789	(9,224)			(9,224)		107,565		18,381	18,381	1,233	
931142-10-3	Wal-Mart Stores Inc		08/22/2011	Various	12,955.000	681,589		647,832	698,663	(50,831)			(50,831)		647,832		33,758	33,758	13,245	
931422-10-9	Walgreen Co		08/22/2011	Investment Technology	460.000	16,049		11,942	17,922	(5,980)			(5,980)		11,942		4,107	4,107	265	
93317W-10-2	Walter Investment Management		11/15/2011	Various	900.000	17,191		10,342	16,147	(5,805)			(5,805)		10,342		6,849	6,849	450	
941848-10-3	Waters Corp		06/24/2011	Investment Technology	370.000	33,843		21,901	28,753	(6,852)			(6,852)		21,901		11,942	11,942		
942683-10-3	Watson Pharmaceuticals Inc		06/24/2011	Investment Technology	420.000	27,572		11,029	21,693	(10,664)			(10,664)		11,029		16,543	16,543		
94973V-10-7	Wellpoint Inc		08/22/2011	Various	530.000	31,942		24,788	30,136	(5,348)			(5,348)		24,788		7,153	7,153	233	
949746-10-1	Wells Fargo & Co New		06/24/2011	Investment Technology	2,490.000	67,851		77,045	77,165	(120)			(120)		77,045		(9,194)	(9,194)	598	
959802-10-9	Western Union Co		08/22/2011	Investment Technology	520.000	8,268		11,679	9,656	2,023			2,023		11,679		(3,411)	(3,411)	78	
966387-10-2	Whiting Petroleum Corp		06/24/2011	Various	1,000.000	128,403		26,749	117,190	(90,441)			(90,441)		26,749		101,655	101,655		
966612-10-3	Whitney Holding Corp		02/15/2011	Various	2,600.000	35,384		23,686	36,790	(13,104)			(13,104)		23,686		11,698	11,698	26	
966837-10-6	Whole Foods Market Inc		06/24/2011	Investment Technology	340.000	20,573		3,210	17,201	(13,991)			(13,991)		3,210		17,363	17,363	102	
969457-10-0	Williams Companies Inc		08/22/2011	Investment Technology	820.000	19,540		23,395	20,270	3,124			3,124		23,395		(3,854)	(3,854)	267	
976657-10-6	Wisconsin Energy Corp		06/24/2011	Investment Technology	460.000	28,216		18,817	27,076	(8,259)			(8,259)		18,817		9,399	9,399	359	
98310W-10-8	Wyndham Worldwide Corp		08/22/2011	Investment Technology	560.000	15,400		3,668	16,778	(13,110)			(13,110)		3,668		11,732	11,732	168	
983134-10-7	Wynn Resorts Ltd		06/24/2011	Investment Technology	290.000	38,082		17,038	30,114	(13,075)			(13,075)		17,038		21,044	21,044	145	
98389B-10-0	Xcel Energy Inc		06/24/2011	Investment Technology	1,550.000	37,215		31,248	36,503	(5,255)			(5,255)		31,248		5,967	5,967	1,186	
983919-10-1	Xilinx Inc		06/24/2011	Investment Technology	1,150.000	39,824		29,486	33,327	(3,841)			(3,841)		29,486		10,338	10,338	403	
984249-30-0	YRC Worldwide Inc		03/21/2011	Weeden & Co	172.000	322		640	640						640		(318)	(318)		
984332-10-6	Yahoo Inc		06/24/2011	Investment Technology	3,480.000	51,712		42,456	57,872	(15,416)			(15,416)		42,456		9,256	9,256		
G0450A-10-5	Arch Capital Group Ltd		08/31/2011	Various	2,127.000	208,193		161,051	187,253	(26,202)			(26,202)		161,051		47,142	47,142		
H89128-10-4	Tyco International Ltd		08/22/2011	Investment Technology	880.000	33,439		33,887	36,467	(2,580)			(2,580)		33,887		(448)	(448)	648	
318672-10-2	First Bancorp Puerto Rico	R	01/01/2011	Tax Free Exchange	5,000.000	2,300		2,300	2,300						2,300					
68618W-10-0	Oriental Financial Group Inc	R	03/21/2011	Weeden & Co	3,700.000	45,731		49,706	46,213	3,493			3,493		49,706		(3,974)	(3,974)	167	
733174-10-6	Popular Inc	F	06/24/2011	Various	10,175.000	29,027		34,730	31,950	2,781			2,781		34,730		(5,704)	(5,704)		
G05384-10-5	Aspen Insurance Holdings Ltd	F	03/21/2011	Weeden & Co	900.000	24,120		23,462	25,758	(2,297)			(2,297)		23,462		658	658	135	
G0585R-10-6	Assured Guaranty Ltd	F	06/24/2011	Various	12,575.000	189,923		92,207	222,578	(130,371)			(130,371)		92,207		97,716	97,716	828	
G39300-10-1	Global Sources Ltd	F	06/24/2011	Various	3,145.000	31,691		19,653	29,940	(10,287)			(10,287)		19,653		12,038	12,038		
G62185-10-6	Montpelier Re Holdings Ltd	F	03/21/2011	Weeden & Co	1,900.000	32,774		32,681	37,886	(5,205)			(5,205)		32,681		93	93	190	
G7127P-10-0	Platinum Underwriters Hld Ltd	F	03/21/2011	Weeden & Co	300.000	11,055		8,588	13,491	(4,904)			(4,904)		8,588		2,467	2,467	24	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
H01531-10-4	Allied World Assurance Co	F	06/02/2011	Various	1,500.000	91,583		57,386	89,160	(31,774)			(31,774)		57,386		34,197	34,197		
P16994-13-2	Banco Latinoamericano de Expor	F	03/21/2011	Weeden & Co	1,900.000	33,097		29,137	35,074	(5,938)			(5,938)		29,137		3,961	3,961	380	
P8744Y-10-2	Steiner Leisure Ltd	F	06/24/2011	Various	2,975.000	138,710		74,330	138,933	(64,602)			(64,602)		74,330		64,380	64,380		
Y93691-10-6	Verigy Ltd	F	07/08/2011	Various	28,320.000	417,330		239,810	368,726	(128,917)			(128,917)		239,810		177,520	177,520		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						31,257,853	XXX	23,687,178	30,773,970	(7,086,792)			(7,086,792)		23,687,178		7,570,675	7,570,675	267,170	XXX
Common Stocks - Mutual Funds																				
04314H-85-7	Artisan Intl Val Fund Instl Shares		06/23/2011	Artisan Funds	133,746.000	3,700,000		3,587,065	3,625,851	(38,786)			(38,786)		3,587,065		112,935	112,935		
29875E-10-0	American EuroPacific Growth Fd Cl F-2		05/24/2011	Fidelity Investments	54,399.000	2,299,965		2,242,362	2,248,321	(5,959)			(5,959)		2,242,362		57,603	57,603		
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund		08/22/2011	Investment Technology	6,100.000	965,658		939,863	1,004,548	(64,685)			(64,685)		939,863		25,795	25,795	8,343	
9299999. Subtotal - Common Stocks - Mutual Funds						6,965,623	XXX	6,769,290	6,878,720	(109,430)			(109,430)		6,769,290		196,334	196,334	8,343	XXX
9799997. Total - Common Stocks - Part 4						38,223,476	XXX	30,456,467	37,652,690	(7,196,222)			(7,196,222)		30,456,467		7,767,009	7,767,009	275,513	XXX
9799998. Total - Common Stocks - Part 5						1,883,564	XXX	1,913,947							1,913,947		(30,383)	(30,383)	11,090	XXX
9799999. Total - Common Stocks						40,107,040	XXX	32,370,414	37,652,690	(7,196,222)			(7,196,222)		32,370,414		7,736,626	7,736,626	286,603	XXX
9899999. Total - Preferred and Common Stocks						40,107,040	XXX	32,370,414	37,652,690	(7,196,222)			(7,196,222)		32,370,414		7,736,626	7,736,626	286,603	XXX
9999999 - Totals						355,722,267	XXX	343,988,715	289,655,113	(7,376,309)	(968,151)		(8,344,460)		340,610,077		15,112,190	15,112,190	7,620,768	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 12	13	14	15	16	17	18	19	20	21
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																				
3135G0-BR-3	Fed National Mtg Assn 0.500% 08/09/13		06/24/2011	Citigroup Global	07/26/2011	Barclays Capital	1,500,000	1,498,965	1,497,840	1,499,005		40		40			(1,165)	(1,165)	833	208
3137EA-CR-8	Fed Home Loan Mtg Corp 1.375% 2/25/14		03/29/2011	Bank Of America	05/16/2011	Goldman Sachs	250,000	249,869	252,678	249,875		6		6			2,804	2,804	1,251	802
912810-FP-8	US Treasury Notes 5.375% 02/15/31		03/28/2011	Barclays Capital	05/19/2011	Goldman Sachs	1,500,000	1,722,369	1,764,486	1,721,309		(1,060)		(1,060)			43,177	43,177	20,936	9,354
912828-KB-5	US Treasury Notes 1.125% 01/15/12		01/13/2011	HSBC Securities Inc	01/13/2011	Deutsche Bank Secur	5,000,000	5,040,642	5,040,218	5,040,642							(424)	(424)	27,819	27,819
912828-MF-4	US Treasury Notes TIPS 1.375% 1/15/20		03/28/2011	Morgan Stanley	08/24/2011	Bank Of America	3,100,000	3,308,905	3,625,252	3,302,002		(6,902)		(6,902)			323,249	323,249	27,171	8,750
912828-RC-6	US Treasury Notes 2.125% 08/15/21		08/24/2011	Goldman Sachs	09/26/2011	Goldman Sachs	9,900,000	9,839,711	10,101,054	9,840,124		412		412			260,930	260,930	24,582	5,717
0599999. Subtotal - Bonds - U.S. Governments							21,250,000	21,660,461	22,281,528	21,652,957		(7,504)		(7,504)			628,571	628,571	102,593	52,650
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
64966H-QB-9	New York NY Ser C 5.000% 08/01/24		10/25/2011	National Fin Services	12/01/2011	Barclays Capital	1,295,000	1,446,411	1,451,332	1,444,796		(1,616)		(1,616)			6,537	6,537	21,763	15,648
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							1,295,000	1,446,411	1,451,332	1,444,796		(1,616)		(1,616)			6,537	6,537	21,763	15,648
Bonds - U.S. Special Revenues																				
3128MJ-P9-5	FHLMC Pool #G08447 4.500% 05/01/41		05/13/2011	Jefferies & Co	12/01/2011	Paydown	232,267	239,598	232,267	232,267		(7,331)		(7,331)					4,108	348
3128MJ-QD-5	FHLMC Pool #G08451 4.500% 06/01/41		05/13/2011	Jefferies & Co	12/01/2011	Paydown	237,825	245,332	237,825	237,825		(7,506)		(7,506)					4,267	357
3136A0-MB-0	Fed Natl Mtg Assn CMO 4.500% 06/25/36		07/07/2011	Jefferies & Co	09/26/2011	Jefferies & Co	3,380,435	3,568,472	3,604,389	3,563,417		(5,055)		(5,055)			40,972	40,972	37,185	11,832
3136A0-MB-0	Fed Natl Mtg Assn CMO 4.500% 06/25/36		07/07/2011	Jefferies & Co	09/01/2011	Paydown	119,565	126,216	119,565	119,565		(6,651)		(6,651)					693	418
3137AC-P3-7	Fed Home Loan Mtg Corp CMO 4.000%		07/12/2011	Stifel Nicholaus & Co	12/15/2011	Paydown	60,143	63,000	60,143	60,143		(2,857)		(2,857)					598	94
3138A6-AM-2	FNMA Pool #AH4511 3.500% 01/01/26		01/13/2011	Credit Suisse	05/19/2011	Bank Of America	4,855,661	4,892,079	4,924,703	4,890,984		(1,095)		(1,095)			33,718	33,718	63,731	8,497
3138A6-AM-2	FNMA Pool #AH4511 3.500% 01/01/26		01/13/2011	Credit Suisse	06/01/2011	Paydown	144,339	145,421	144,339	144,339		(1,083)		(1,083)					15,398	253
3138AJ-SM-5	FNMA Pool #AI5023 4.000% 06/01/26		06/08/2011	Nomura Sec Intl	08/12/2011	Jefferies & Co	2,955,913	3,096,781	3,127,726	3,095,256		(1,525)		(1,525)			32,469	32,469	24,633	4,927
3138AJ-SM-5	FNMA Pool #AI5023 4.000% 06/01/26		06/08/2011	Nomura Sec Intl	08/01/2011	Paydown	44,087	46,188	44,087	44,087		(2,101)		(2,101)					194	73
31397Q-S6-6	Fed Natl Mtg Assn CMO 3.500% 07/25/24		03/01/2011	Cantor Fitzgerald & Co	12/01/2011	Paydown	125,487	128,741	125,487	125,487		(3,255)		(3,255)					2,171	37
31397U-YR-4	Fed Natl Mtg Assn CMO 3.500% 12/25/20		07/05/2011	Keybanc Capital Mrkt	07/26/2011	Keybanc Capital Mrkt	1,218,728	1,278,331	1,275,094	1,273,481		(4,850)		(4,850)			1,612	1,612	3,199	829
31418V-KJ-0	FNMA Pool #AD7496 3.500% 01/01/26		01/13/2011	Credit Suisse	05/19/2011	Bank Of America	4,607,525	4,642,081	4,673,038	4,641,036		(1,045)		(1,045)			32,002	32,002	60,474	8,063
31418V-KJ-0	FNMA Pool #AD7496 3.500% 01/01/26		01/13/2011	Credit Suisse	12/01/2011	Paydown	151,829	152,968	151,829	151,829		(1,139)		(1,139)					3,129	266
3199999. Subtotal - Bonds - U.S. Special Revenues							18,133,804	18,625,207	18,720,491	18,579,717		(45,491)		(45,491)			140,774	140,774	219,779	35,994
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
05522R-AZ-1	Bnk of Amer Credit Card Tr 0.345%		05/05/2011	FTN Financial Sec	08/22/2011	Barclays Capital	1,000,000	995,547	996,250	995,985		438		438			265	265	939	194
126802-BS-5	Cabela's Master Cr Crd Tr 144A 0.885%		06/22/2011	Wells Fargo Financial	08/22/2011	Bank Of America	1,500,000	1,500,000	1,496,250	1,500,000							(3,750)	(3,750)	1,875	
14041N-BG-5	Capital One Multi-Asset Tr 0.495%		03/15/2011	Barclays Capital	06/13/2011	Nomura Sec Intl	8,000,000	7,971,875	7,995,000	7,974,671		2,796		2,796			20,329	20,329	8,696	310
17305E-CH-6	Citibank Credit Card Issuance 4.900%		08/11/2011	Barclays Capital	09/26/2011	Citigroup Global	2,500,000	2,831,836	2,812,109	2,820,042		(11,794)		(11,794)			(7,932)	(7,932)	37,090	22,458
17305E-DE-2	Citibank Credit Card Issuance 5.300%		08/10/2011	Citigroup Global	09/26/2011	Citigroup Global	2,000,000	2,354,141	2,337,656	2,344,980		(9,161)		(9,161)			(7,323)	(7,323)	57,122	44,167
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							15,000,000	15,653,398	15,637,266	15,635,678		(17,721)		(17,721)			1,588	1,588	105,722	67,129
8399998. Total - Bonds							55,678,804	57,385,478	58,090,617	57,313,147		(72,331)		(72,331)			777,470	777,470	449,858	171,420
8999998. Total - Preferred Stocks																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
000361-10-5	AAR Corp		01/20/2011	Investment Technology	06/24/2011	Weeden & Co	1,000.000	27,386	25,840	27,386							(1,546)	(1,546)	75	
001204-10-6	AGL Resources Inc		12/15/2011	Taxable Exchange	12/15/2011	Cash Adjustment	1.000	35	36	35							2	2		
00164V-10-3	AMC Networks Inc		07/01/2011	Spin Off	08/22/2011	Investment Technology	237.000	9,058	7,636	9,058							(1,422)	(1,422)		
00164V-10-3	AMC Networks Inc		07/01/2011	Spin Off	07/01/2011	Cash Adjustment	1.000	19	19	19							(1)	(1)		
017175-10-0	Alleghany Corp		04/01/2011	Stock Dividend	06/24/2011	Various	2.000													
02076X-10-2	Alpha Natural Resources Inc		06/02/2011	Tax Free Exchange	06/02/2011	Cash Adjustment	1.000	5	22	5							17	17		
026874-15-6	American Intl Group Inc		01/20/2011	Spin Off	02/24/2011	Corp Reorg/Merger	307.000	2,152	4,864	2,152							2,713	2,713		
037833-10-0	Apple Computer Inc		02/23/2011	Investment Technology	06/24/2011	Various	180.000	61,779	60,327	61,779							(1,452)	(1,452)		
044103-10-9	Ashford Hospitality Trust		01/21/2011	Various	06/24/2011	Weeden & Co	1,700.000	16,609	21,811	16,609							5,202	5,202	170	
04621X-10-8	Assurant Inc		08/25/2011	Various	11/11/2011	Merrill Lynch	3,785.000	134,589	145,605	134,589							11,016	11,016	1,220	
058498-10-6	Ball Corp		02/16/2011	Stock Split	08/22/2011	Investment Technology	400.000												56	
064058-10-0	Bank of NY Mellon Corp		06/16/2011	Citigroup Global	08/08/2011	Barclays Capital	2,654.000	69,775	58,313	69,775							(11,462)	(11,462)	345	
126408-10-3	CSX Corp		02/23/2011	Investment Technology	06/24/2011	Investment Technology	530.000	37,852	39,717	37,852							1,865	1,865	329	
126408-10-3	CSX Corp		06/16/2011	Stock Split	06/24/2011	Investment Technology	2,287.000													
12686C-10-9	Cable Vision System CL A		05/26/2011	Investment Technology	07/01/2011	Spin Off	0.000	9,077	9,077	9,077										
127097-10-3	Cabot Oil & Gas Corp		06/24/2011	Investment Technology	08/22/2011	Investment Technology	80.000	4,917	5,288	4,917							371	371	2	
144577-10-3	Carrizo Oil & Gas Inc		02/01/2011	Various	06/24/2011	Various	1,815.000	60,170	63,849	60,170							3,679	3,679		
149123-10-1	Caterpillar Inc		02/23/2011	Investment Technology	06/24/2011	Investment Technology	80.000	8,034	8,000	8,034							(35)	(35)	35	

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
156700-10-6	CenturyLink Inc		04/01/2011	Tax Free Exchange	04/01/2011	Cash Adjustment	1.000	14	25	14							10	10		
166764-10-0	Chevron Corp		07/29/2011	Various	08/22/2011	Investment Technology	780.000	82,754	75,479	82,754							(7,276)	(7,276)	608	
172967-42-4	Citigroup Inc		03/28/2011	Citigroup Global	05/09/2011	Rev Stock Split	3,762.000													
191216-10-0	Coca Cola Co		07/29/2011	Various	08/22/2011	Investment Technology	500.000	33,812	33,395	33,812							(416)	(416)	47	
22160K-10-5	Costco Wholesale Corp		06/24/2011	Investment Technology	08/22/2011	Investment Technology	140.000	11,080	10,417	11,080							(662)	(662)	34	
268648-10-2	EMC Corp		02/23/2011	Investment Technology	06/24/2011	Investment Technology	650.000	17,154	16,659	17,154							(494)	(494)		
26875P-10-1	EOG Resources Inc		05/26/2011	Investment Technology	08/22/2011	Investment Technology	320.000	34,253	27,628	34,253							(6,624)	(6,624)	51	
278058-10-2	Eaton Corp		03/01/2011	Stock Split	08/22/2011	Investment Technology	350.000												238	
29266R-10-8	Energizer Holdings Inc		08/25/2011	Various	09/07/2011	Merrill Lynch	2,230.000	161,727	161,782	161,727							55	55		
29362U-10-4	Entegris Inc		01/19/2011	Various	12/21/2011	Various	1,900.000	13,978	16,109	13,978							2,131	2,131		
30231G-10-2	Exxon Mobil Corp		02/23/2011	Investment Technology	03/28/2011	Citigroup Global	10.000	873	838	873							(35)	(35)		
30249U-10-1	FMC Technologies Inc		04/01/2011	Stock Split	06/24/2011	Investment Technology	460.000													
311900-10-4	Fastenal Co		05/23/2011	Stock Split	08/22/2011	Investment Technology	480.000												62	
320517-10-5	First Horizon National Corp		08/22/2011	Stock Dividend	08/22/2011	Investment Technology	17.000													
320517-10-5	First Horizon National Corp		01/01/2011	Stock Dividend	01/01/2011	Cash Adjustment	0.000													
346091-70-5	Forest Oil Corp		09/30/2011	Various	09/30/2011	Spin Off	0.000	12,298	12,298	12,298										
35671D-85-7	Freeport McMoran Copper		02/02/2011	Stock Split	06/24/2011	Investment Technology	505.000												379	
36191U-10-6	GT Advanced Technologies Inc		04/05/2011	Investment Technology	06/24/2011	Weeden & Co	2,900.000	30,243	44,340	30,243							14,097	14,097		
38141G-10-4	Goldman Sachs Group Inc		02/23/2011	Investment Technology	06/24/2011	Investment Technology	10.000	1,640	1,309	1,640							(331)	(331)	7	
404132-10-2	HCC Insurance Holdings Inc		01/28/2011	Instinet	06/24/2011	Various	1,270.000	38,444	39,971	38,444							1,527	1,527	86	
446413-10-6	Huntington Ingalls Industries		03/31/2011	Spin Off	05/26/2011	Various	203.000	6,325	7,421	6,325							1,096	1,096		
45031U-10-1	IStar Financial Inc		05/03/2011	Various	06/24/2011	Investment Technology	2,940.000	27,614	23,642	27,614							(3,972)	(3,972)		
459200-10-1	IBM Corp		07/29/2011	Various	08/22/2011	Investment Technology	320.000	55,277	51,783	55,277							(3,494)	(3,494)	240	
46625H-10-0	J P Morgan Chase & Co		05/26/2011	Various	08/22/2011	Investment Technology	1,540.000	65,881	53,134	65,881							(12,747)	(12,747)	413	
482480-10-0	KLA-Tencor Corp		09/09/2011	Direct Access	10/14/2011	Citigroup Global	45.000	1,576	1,972	1,576							397	397		
489170-10-0	Kennametal Inc		03/14/2011	BNY Convergex	05/20/2011	Various	1,940.000	73,713	77,123	73,713							3,409	3,409	101	
533535-10-0	Lincoln Educ. Services Corp		02/07/2011	Various	11/11/2011	Various	6,500.000	97,980	62,811	97,980							(35,169)	(35,169)	4,375	
54222A-10-6	Lone Pine Resources Inc		09/30/2011	Spin Off	09/30/2011	Cash Adjustment	0.000	4	3	4							(1)	(1)		
56585A-10-2	Marathon Petroleum Corp		06/27/2011	Spin Off	08/22/2011	Investment Technology	210.000	4,325	6,837	4,325							2,513	2,513	42	
57164Y-10-7	Marriott Vacations Worldwide		11/22/2011	Spin Off	12/01/2011	Corp Reorg/Merger	0.000	1	2	1										
584688-10-5	The Medicines Company		08/18/2011	Various	11/08/2011	Various	3,800.000	55,124	70,681	55,124							15,557	15,557		
592142-10-3	Metro Health Networks Inc		10/05/2011	Taxable Exchange	12/21/2011	Investment Technology	24.000	109	187	109							78	78		
592142-10-3	Metro Health Networks Inc		10/05/2011	Taxable Exchange	10/05/2011	Cash Adjustment	1.000	4	4	4							1	1		
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	07/29/2011	Various	721.000	10,599	16,225	10,599							5,626	5,626		
637071-10-1	National-Oilwell Varco Inc		03/28/2011	Citigroup Global	08/22/2011	Investment Technology	150.000	12,249	9,054	12,249							(3,195)	(3,195)	17	
67060Y-10-1	Nutraceutical Intl Corp		01/24/2011	Liquidnet Inc	03/21/2011	Weeden & Co	900.000	12,402	13,356	12,402							954	954		
68389X-10-5	Oracle Corp		05/26/2011	Investment Technology	06/24/2011	Investment Technology	2,110.000	70,706	65,683	70,706							(5,023)	(5,023)		
74340W-10-3	ProLogis Inc		06/03/2011	Tax Free Exchange	06/03/2011	Cash Adjustment	0.000	4	10	4							6	6		
755111-50-7	Raytheon Co		06/16/2011	Citigroup Global	08/08/2011	Merrill Lynch	2,040.000	99,275	81,102	99,275							(18,173)	(18,173)	877	
806857-10-8	Schlumberger Ltd		02/23/2011	Investment Technology	06/24/2011	Investment Technology	260.000	24,290	21,036	24,290							(3,254)	(3,254)	65	
832696-40-5	J M Smucker Co		03/28/2011	Citigroup Global	06/24/2011	Investment Technology	200.000	14,556	14,978	14,556							422	422	88	
84470P-10-9	Southside Bancshares Inc		02/04/2011	Investment Technology	03/21/2011	Weeden & Co	800.000	16,216	17,408	16,216							1,192	1,192	136	
844741-10-8	Southwest Airlines Co		05/03/2011	Tax Free Exchange	06/24/2011	Investment Technology	1,530.000	17,626	18,042	17,626							416	416	3	
844741-10-8	Southwest Airlines Co		05/03/2011	Tax Free Exchange	05/03/2011	Cash Adjustment	0.000	5	6	5										
874083-10-8	TAL International Group Inc		01/20/2011	Investment Technology	03/21/2011	Weeden & Co	500.000	15,820	18,170	15,820							2,350	2,350	225	
880349-10-5	Tenneco Inc		05/04/2011	Cantor Fitzgerald & Co	05/20/2011	Investment Technology	320.000	13,904	12,961	13,904							(943)	(943)		
891027-10-4	Torchmark Corp		07/05/2011	Stock Split	08/22/2011	Investment Technology	197.000													
91338E-10-1	Universal American Corp		05/02/2011	Tax Free Exchange	05/20/2011	Weeden & Co	6,300.000	57,771	60,457	57,771							2,686	2,686		
92922P-10-6	W & T Offshore Inc		02/01/2011	Various	05/20/2011	Weeden & Co	3,900.000	73,151	94,066	73,151							20,915	20,915	312	
931422-10-9	Walgreen Co		06/22/2011	J P Morgan	07/21/2011	Various	3,930.000	168,442	158,864	168,442							(9,578)	(9,578)		
949746-10-1	Wells Fargo & Co New		02/23/2011	Investment Technology	06/24/2011	Investment Technology	860.000	27,193	23,435	27,193							(3,759)	(3,759)	163	
966387-10-2	Whiting Petroleum Corp		02/23/2011	Stock Split	06/24/2011	Various	1,000.000													
976391-30-0	Winthrop Realty Trust		03/22/2011	Various	06/24/2011	Investment Technology	1,040.000	12,077	12,454	12,077							377	377	169	
976657-10-6	Wisconsin Energy Corp		03/02/2011	Stock Split	06/24/2011	Investment Technology	460.000												120	
G0450A-10-5	Arch Capital Group Ltd		05/12/2011	Stock Split	08/31/2011	Various	1,683.000													

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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
318672-70-6	First Bancorp Puerto Rico	F	01/01/2011	Tax Free Exchange	01/01/2011	Cash Adjustment	0.000	2	2	2										
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,913,947	1,883,564	1,913,947							(30,383)	(30,383)	11,090	
9799998. Total - Common Stocks								1,913,947	1,883,564	1,913,947							(30,383)	(30,383)	11,090	
9899999. Total - Preferred and Common Stocks								1,913,947	1,883,564	1,913,947							(30,383)	(30,383)	11,090	
9999999 - Totals								59,299,425	59,974,180	59,227,094		(72,331)		(72,331)			747,087	747,087	460,948	171,420

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
Subtotal - Common Stock - U.S. P&C Insurer									
59478*-10-9	MICO Insurance Company		40932	2CIB1	NO		13,982,869	563.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							13,982,869	XXX	XXX
Subtotal - Common Stock - U.S. Life Insurer									
61944@-10-9	Motorists Life Insurance		66311	2CIB1	NO		37,463,653	210,000.000	70.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							37,463,653	XXX	XXX
Subtotal - Common Stock - Other Affiliates									
62006@-10-2	Motorists Service Corporation		None	2CIB2	NO		2,840	2.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							2,840	XXX	XXX
1899999. Total Common Stocks							51,449,362	XXX	XXX
1999999 - Totals							51,449,362	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: $ 464,999,706

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
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			12/30/2011	BNY Mellon	XXX										0.000	0.000		265	
26188J-20-6	Dreyfus Corporation Inst Cash Management			12/30/2011	BNY Mellon	XXX	6,929,268						6,929,268			0.000	0.000		1,584	
316175-40-5	Fidelity Instl Cash Portfolio Prime Money Market			12/30/2011	BNY Mellon	XXX	3,000,036						3,000,036			0.000	0.000		184	
52470G-30-4	Western Asset Institutional Cash Reserves			12/30/2011	BNY Mellon	XXX	3,000,023						3,000,023			0.000	0.000		416	
60934N-20-3	Federated Investors Prime Obligations Fund			12/30/2011	BNY Mellon	XXX	3,000,361						3,000,361			0.000	0.000		32	
61747C-71-5	Morgan Stanley Institutional Liquidity Fund			12/30/2011	BNY Mellon	XXX	3,000,018						3,000,018			0.000	0.000		148	
94975P-50-4	Wells Fargo Advantage Prime Investment			12/30/2011	Supp/Excess Comp (REHR)	XXX	95,370						95,370			0.000	0.000		9	
8999999. Subtotal - Class One Money Market Mutual Funds							19,025,077					XXX	19,025,077			XXX	XXX	XXX	2,638	
Other Short-Term Invested Assets																				
9199999 - Totals							19,025,077					XXX	19,025,077			XXX	XXX	XXX	2,638	

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		0.100	965		(13,689,679)	XXX
Federal Home Loan Bank of Cincinnati	Cincinnati, OH					295,373	XXX
Vanderbilt Avenue Asset Management LLC	New York, NY		0.250	26		1,000,026	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			192,788	XXX
0199999. Totals - Open Depositories		XXX	XXX	991		(12,201,492)	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	991		(12,201,492)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,600	XXX
0599999 Total - Cash		XXX	XXX	991		(12,198,892)	XXX

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

1. January	(11,577,726)	4. April	(13,561,423)	7. July	(18,514,698)	10. October	(12,303,163)
2. February	(10,765,049)	5. May	(12,504,903)	8. August	(16,454,089)	11. November	(15,533,353)
3. March	(12,822,376)	6. June	(20,814,828)	9. September	(20,002,255)	12. December	(12,201,492)

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						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	1,604,117	1,715,449		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	1,604,117	1,715,449		
	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

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