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ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

PROGRESSIVE DIRECT INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period) NAIC Company Code..... 16322 Employer's ID Number..... 34-1524319

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... September 29, 1986 Commenced Business..... January 14, 1987

Statutory Home Office	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... 44143-2182 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... 44143-2182 *(Street and Number) (City or Town, State and Zip Code)*	440-461-5000 *(Area Code) (Telephone Number)*
Mail Address	P.O. BOX 89490….. CLEVELAND ..... OH ..... 44101-6490 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... 44143-2182 *(Street and Number) (City or Town, State and Zip Code)*	440-395-4460 *(Area Code) (Telephone Number)*
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO *(Name)*	440-395-4460 *(Area Code) (Telephone Number) (Extension)*
	FINANCIAL_REPORTING@PROGRESSIVE.COM *(E-Mail Address)*	440-446-7168 *(Fax Number)*

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

OFFICERS

Name	Title	Name	Title
SCOTT WESLEY ZIEGLER	PRESIDENT	MICHAEL ROBERT UTH	SECRETARY
CLARK HAROLD IBRAHIM KHAYAT #	TREASURER		

OTHER

TOBY KRAMER ALFRED	(VICE PRESIDENT)	SCOTT EDWARD COLEMAN	(ASST. TREASURER)
JAMES RUSSELL HAAS	(VICE PRESIDENT)	KAREN ANN KOSUDA	(ASST. SECRETARY)
SIMON GREGER LINDSAY	(VICE PRESIDENT)	MARIANN WOJTKUN MARSHALL	(VICE PRESIDENT)

DIRECTORS OR TRUSTEES

STEVEN ANTHONY BROZ	BRIAN CHARLES DOMECK	CHARLES ELWOOD JARRETT	SANJAY MAHESH VYAS #
SCOTT WESLEY ZIEGLER			

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

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

(Signature)	(Signature)	(Signature)
SCOTT WESLEY ZIEGLER	MICHAEL ROBERT UTH	SCOTT EDWARD COLEMAN
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	SECRETARY	ASSISTANT TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 16TH day of FEBRUARY, 2012

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

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	507,359,751	14.9	507,359,751		507,359,751	14.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	12,964,913	0.4	12,964,913		12,964,913	0.4
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	132,564,741	3.9	132,564,741		132,564,741	3.9
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	4,757,506	0.1	4,757,506		4,757,506	0.1
1.43 Revenue and assessment obligations	191,846,362	5.6	191,846,362		191,846,362	5.6
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	12,951,259	0.4	12,951,259		12,951,259	0.4
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	296,035	0.0	296,035		296,035	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	473,792,981	13.9	473,792,981		473,792,981	13.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,141,784,640	33.5	1,141,784,640		1,141,784,640	33.5
2.2 Unaffiliated non-U.S. securities (including Canada)	113,053,268	3.3	113,053,268		113,053,268	3.3
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	72,308,280	2.1	72,308,280		72,308,280	2.1
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	530,964,905	15.6	530,964,905		530,964,905	15.6
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	187,529,846	5.5	187,529,846		187,529,846	5.5
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities	2,912	0.0	2,912		2,912	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	22,697,860	0.7	22,697,860		22,697,860	0.7
11. Other invested assets	6,612,203	0.2			0	0.0
12. Total invested assets	3,411,487,462	100.0	3,404,875,259	0	3,404,875,259	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		195,195,589
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)	3,003,969	3,003,969
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12	414,121	
7.2	Totals, Part 3, Column 10		414,121
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	10,255,591	
8.2	Totals, Part 3, Column 9		10,255,591
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		187,529,846
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		187,529,846

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		6,656,341
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	65,862	
	5.2 Totals, Part 3, Column 9		65,862
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		110,000
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,612,203
12.	Deduct total nonadmitted amounts		6,612,203
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,950,012,245
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,137,067,665
3.	Accrual of discount		4,758,300
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(1,015,711)	
	4.2 Part 2, Section 1, Column 15	(1,614,150)	
	4.3 Part 2, Section 2, Column 13	5,187,014	
	4.4 Part 4, Column 11	(4,558,684)	(2,001,531)
5.	Total gain (loss) on disposals, Part 4, Column 19		6,043,579
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		849,711,858
7.	Deduct amortization of premium		50,478,278
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Part 1, Column 14	313,068	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	14,487	
	9.4 Part 4, Column 13	717,923	1,045,478
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		3,194,644,644
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		3,194,644,644

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	520,324,664	535,236,809	521,948,720	518,960,696
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	520,324,664	535,236,809	521,948,720	518,960,696
U.S. States, Territories and Possessions					
(Direct and guaranteed)	5. Totals	132,564,741	134,276,579	132,310,696	129,190,000
U.S. Political Subdivisions of States, Territories					
and Possessions (Direct and guaranteed)	6. Totals	4,757,506	4,956,090	4,078,860	5,000,000
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	205,093,656	209,978,634	207,613,486	182,839,333
Industrial and Miscellaneous and Hybrid	8. United States	1,615,577,621	1,653,049,173	1,708,990,997	1,590,558,157
Securities (Unaffiliated)	9. Canada				
	10. Other Countries	113,053,268	116,383,816	113,209,262	112,985,000
	11. Totals	1,728,630,889	1,769,432,989	1,822,200,259	1,703,543,157
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,591,371,456	2,653,881,101	2,688,152,021	2,539,533,186
PREFERRED STOCKS	14. United States	72,308,280	97,039,600	58,728,305	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	72,308,280	97,039,600	58,728,305	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	72,308,280	97,039,600	58,728,305	
COMMON STOCKS	20. United States	500,991,606	500,991,606	419,157,190	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,363,120	1,363,120	363,562	
	22. Other Countries	28,610,179	28,610,179	25,744,465	
	23. Totals	530,964,905	530,964,905	445,265,217	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	530,964,905	530,964,905	445,265,217	
	26. Total Stocks	603,273,185	628,004,505	503,993,522	
	27. Total Bonds and Stocks	3,194,644,641	3,281,885,606	3,192,145,543	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 Class 1	1,549,486	514,193,484	4,581,694			520,324,664	20.0	595,637,591	23.2	520,324,664	
1.2 Class 2						0	0.0		0.0		
1.3 Class 3						0	0.0		0.0		
1.4 Class 4						0	0.0		0.0		
1.5 Class 5						0	0.0		0.0		
1.6 Class 6						0	0.0		0.0		
1.7 Totals	1,549,486	514,193,484	4,581,694	0	0	520,324,664	20.0	595,637,591	23.2	520,324,664	0
2. **All Other Governments**											
2.1 Class 1	10,025,476					10,025,476	0.4		0.0	10,025,476	
2.2 Class 2						0	0.0		0.0		
2.3 Class 3						0	0.0		0.0		
2.4 Class 4						0	0.0		0.0		
2.5 Class 5						0	0.0		0.0		
2.6 Class 6						0	0.0		0.0		
2.7 Totals	10,025,476	0	0	0	0	10,025,476	0.4	0	0.0	10,025,476	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1	7,548,227	27,800,775	81,582,607	11,085,213	3,265,561	131,282,383	5.0	68,199,780	2.7	131,282,383	
3.2 Class 2		1,282,358				1,282,358	0.0	1,293,096	0.1	1,282,358	
3.3 Class 3						0	0.0		0.0		
3.4 Class 4						0	0.0		0.0		
3.5 Class 5						0	0.0		0.0		
3.6 Class 6						0	0.0		0.0		
3.7 Totals	7,548,227	29,083,133	81,582,607	11,085,213	3,265,561	132,564,741	5.1	69,492,876	2.7	132,564,741	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1	2,899,237	1,858,269				4,757,506	0.2	4,581,525	0.2	4,757,506	
4.2 Class 2						0	0.0		0.0		
4.3 Class 3						0	0.0		0.0		
4.4 Class 4						0	0.0		0.0		
4.5 Class 5						0	0.0		0.0		
4.6 Class 6						0	0.0		0.0		
4.7 Totals	2,899,237	1,858,269	0	0	0	4,757,506	0.2	4,581,525	0.2	4,757,506	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	38,672,423	111,113,969	54,401,120	906,144		205,093,656	7.9	262,430,521	10.2	205,093,656	
5.2 Class 2						0	0.0		0.0		
5.3 Class 3						0	0.0		0.0		
5.4 Class 4						0	0.0		0.0		
5.5 Class 5						0	0.0		0.0		
5.6 Class 6						0	0.0		0.0		
5.7 Totals	38,672,423	111,113,969	54,401,120	906,144	0	205,093,656	7.9	262,430,521	10.2	205,093,656	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Class 1	273,737,104	788,671,564	35,547,363	18,504,837	3,712,934	1,120,173,802	43.0	1,009,206,068	39.3	758,074,736	362,099,066
6.2 Class 2	16,241,649	493,549,642	74,945,175			584,736,466	22.5	608,343,693	23.7	504,194,743	80,541,723
6.3 Class 3		11,113,226	8,236,045			19,349,271	0.7		0.0	19,349,271	
6.4 Class 4		5,113,750				5,113,750	0.2	10,334,862	0.4		5,113,750
6.5 Class 5						0	0.0	5,494,333	0.2		
6.6 Class 6	49,970	93,575				143,545	0.0		0.0	143,545	
6.7 Totals	290,028,723	1,298,541,757	118,728,583	18,504,837	3,712,934	1,729,516,834	66.5	1,633,378,956	63.7	1,281,762,295	447,754,539
7. **Hybrid Securities**											
7.1 Class 1						0	0.0		0.0		
7.2 Class 2						0	0.0		0.0		
7.3 Class 3						0	0.0		0.0		
7.4 Class 4						0	0.0		0.0		
7.5 Class 5						0	0.0		0.0		
7.6 Class 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Class 1						0	0.0		0.0		
8.2 Class 2						0	0.0		0.0		
8.3 Class 3						0	0.0		0.0		
8.4 Class 4						0	0.0		0.0		
8.5 Class 5						0	0.0		0.0		
8.6 Class 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 Class 1	(d) 334,431,953	1,443,638,061	176,112,784	30,496,194	6,978,495	1,991,657,487	76.5	XXX	XXX	1,629,558,421	362,099,066
9.2 Class 2	(d) 16,241,649	494,832,000	74,945,175	0	0	586,018,824	22.5	XXX	XXX	505,477,101	80,541,723
9.3 Class 3	(d) 0	11,113,226	8,236,045	0	0	19,349,271	0.7	XXX	XXX	19,349,271	0
9.4 Class 4	(d) 0	5,113,750	0	0	0	5,113,750	0.2	XXX	XXX	0	5,113,750
9.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 Class 6	(d) 49,970	93,575	0	0	0	(c) 143,545	0.0	XXX	XXX	143,545	0
9.7 Totals	350,723,572	1,954,790,612	259,294,004	30,496,194	6,978,495	(b) 2,602,282,877	100.0	XXX	XXX	2,154,528,338	447,754,539
9.8 Line 9.7 as a % of Col. 6	13.5	75.1	10.0	1.2	0.3	100.0	XXX	XXX	XXX	82.8	17.2
10. **Total Bonds Prior Year**											
10.1 Class 1	372,941,015	1,384,121,422	165,380,592	14,732,189	2,880,267	XXX	XXX	1,940,055,485	75.6	1,746,826,860	193,228,625
10.2 Class 2	33,624,263	444,219,674	111,778,695	20,014,157		XXX	XXX	609,636,789	23.8	494,015,557	115,621,232
10.3 Class 3						XXX	XXX	0	0.0		
10.4 Class 4		10,334,862				XXX	XXX	10,334,862	0.4		10,334,862
10.5 Class 5		5,494,333				XXX	XXX	(c) 5,494,333	0.2	162,300	5,332,033
10.6 Class 6						XXX	XXX	(c) 0	0.0		
10.7 Totals	406,565,278	1,844,170,291	277,159,287	34,746,346	2,880,267	XXX	XXX	(b) 2,565,521,469	100.0	2,241,004,717	324,516,752
10.8 Line 10.7 as a % of Col. 8	15.8	71.9	10.8	1.4	0.1	XXX	XXX	100.0	XXX	87.4	12.6
11. **Total Publicly Traded Bonds**											
11.1 Class 1	258,125,781	1,179,570,155	156,232,845	28,651,145	6,978,495	1,629,558,421	62.6	1,746,826,860	68.1	1,629,558,421	XXX
11.2 Class 2	16,241,649	414,290,277	74,945,175			505,477,101	19.4	494,015,557	19.3	505,477,101	XXX
11.3 Class 3		11,113,226	8,236,045			19,349,271	0.7	0	0.0	19,349,271	XXX
11.4 Class 4						0	0.0	0	0.0	0	XXX
11.5 Class 5						0	0.0	162,300	0.0	0	XXX
11.6 Class 6	49,970	93,575				143,545	0.0	0	0.0	143,545	XXX
11.7 Totals	274,417,400	1,605,067,233	239,414,065	28,651,145	6,978,495	2,154,528,338	82.8	2,241,004,717	87.4	2,154,528,338	XXX
11.8 Line 11.7 as a % of Col. 6	12.7	74.5	11.1	1.3	0.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	10.5	61.7	9.2	1.1	0.3	82.8	XXX	XXX	XXX	82.8	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1	76,306,172	264,067,906	19,879,939	1,845,049		362,099,066	13.9	193,228,625	7.5	XXX	362,099,066
12.2 Class 2		80,541,723				80,541,723	3.1	115,621,232	4.5	XXX	80,541,723
12.3 Class 3						0	0.0	0	0.0	XXX	0
12.4 Class 4		5,113,750				5,113,750	0.2	10,334,862	0.4	XXX	5,113,750
12.5 Class 5						0	0.0	5,332,033	0.2	XXX	0
12.6 Class 6						0	0.0	0	0.0	XXX	0
12.7 Totals	76,306,172	349,723,379	19,879,939	1,845,049	0	447,754,539	17.2	324,516,752	12.6	XXX	447,754,539
12.8 Line 12.7 as a % of Col. 6	17.0	78.1	4.4	0.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.9	13.4	0.8	0.1	0.0	17.2	XXX	XXX	XXX	XXX	17.2

(a) Includes $.....447,754,539 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations		507,359,751				507,359,751	19.5	581,143,917	22.7	507,359,751	
1.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities	1,549,486	6,833,733	4,581,694			12,964,913	0.5	14,493,674	0.6	12,964,913	
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	1,549,486	514,193,484	4,581,694	0	0	520,324,664	20.0	595,637,591	23.2	520,324,664	0
2. **All Other Governments**											
2.1 Issuer Obligations	10,025,476					10,025,476	0.4		0.0	10,025,476	
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	10,025,476	0	0	0	0	10,025,476	0.4	0	0.0	10,025,476	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	7,548,227	29,083,133	81,582,607	11,085,213	3,265,561	132,564,741	5.1	69,492,876	2.7	132,564,741	
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	7,548,227	29,083,133	81,582,607	11,085,213	3,265,561	132,564,741	5.1	69,492,876	2.7	132,564,741	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	2,899,237	1,858,269				4,757,506	0.2	4,581,525	0.2	4,757,506	
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	2,899,237	1,858,269	0	0	0	4,757,506	0.2	4,581,525	0.2	4,757,506	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	32,156,084	94,115,176	42,086,339	887,315		169,244,914	6.5	229,860,663	9.0	169,244,914	
5.2 Residential Mortgage-Backed Securities	35,005	113,258	128,943	18,829		296,035	0.0	328,732	0.0	296,035	
5.3 Commercial Mortgage-Backed Securities	84,131	681,290	12,185,838			12,951,259	0.5	1,757,883	0.1	12,951,259	
5.4 Other Loan-Backed and Structured Securities	6,397,203	16,204,245				22,601,448	0.9	30,483,243	1.2	22,601,448	
5.5 Totals	38,672,423	111,113,969	54,401,120	906,144	0	205,093,656	7.9	262,430,521	10.2	205,093,656	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	34,955,011	742,431,211	83,181,220			860,567,442	33.1	877,601,515	34.2	712,233,892	148,333,550
6.2 Residential Mortgage-Backed Securities	20,308,770	45,514,913	18,643,841	18,504,837	3,712,934	106,685,295	4.1	145,018,954	5.7	82,856,679	23,828,616
6.3 Commercial Mortgage-Backed Securities	76,959,164	303,433,724	16,090,566			396,483,454	15.2	365,696,517	14.3	276,521,984	119,961,470
6.4 Other Loan-Backed and Structured Securities	157,805,778	207,161,909	812,956			365,780,643	14.1	245,061,970	9.6	210,149,740	155,630,903
6.5 Totals	290,028,723	1,298,541,757	118,728,583	18,504,837	3,712,934	1,729,516,834	66.5	1,633,378,956	63.7	1,281,762,295	447,754,539
7. **Hybrid Securities**											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	87,584,035	1,374,847,540	206,850,166	11,972,528	3,265,561	1,684,519,830	64.7	XXX	XXX	1,536,186,280	148,333,550
9.2 Residential Mortgage-Backed Securities	20,343,775	45,628,171	18,772,784	18,523,666	3,712,934	106,981,330	4.1	XXX	XXX	83,152,714	23,828,616
9.3 Commercial Mortgage-Backed Securities	78,592,781	310,948,747	32,858,098	0	0	422,399,626	16.2	XXX	XXX	302,438,156	119,961,470
9.4 Other Loan-Backed and Structured Securities	164,202,981	223,366,154	812,956	0	0	388,382,091	14.9	XXX	XXX	232,751,188	155,630,903
9.5 Totals	350,723,572	1,954,790,612	259,294,004	30,496,194	6,978,495	2,602,282,877	100.0	XXX	XXX	2,154,528,338	447,754,539
9.6 Line 9.5 as a % of Col. 6	13.5	75.1	10.0	1.2	0.3	100.0	XXX	XXX	XXX	82.8	17.2
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	203,995,839	1,296,114,422	240,879,173	21,691,064		XXX	XXX	1,762,680,498	68.7	1,571,651,999	191,028,499
10.2 Residential Mortgage-Backed Securities	42,166,325	61,360,889	25,884,923	13,055,282	2,880,267	XXX	XXX	145,347,686	5.7	115,381,711	29,965,975
10.3 Commercial Mortgage-Backed Securities	88,895,560	283,645,235	9,407,277			XXX	XXX	381,948,072	14.9	340,646,064	41,302,008
10.4 Other Loan-Backed and Structured Securities	71,507,554	203,049,745	987,914			XXX	XXX	275,545,213	10.7	213,324,943	62,220,270
10.5 Totals	406,565,278	1,844,170,291	277,159,287	34,746,346	2,880,267	XXX	XXX	2,565,521,469	100.0	2,241,004,717	324,516,752
10.6 Line 10.5 as a % of Col. 8	15.8	71.9	10.8	1.4	0.1	XXX	XXX	100.0	XXX	87.4	12.6
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	77,585,574	1,236,512,451	206,850,166	11,972,528	3,265,561	1,536,186,280	59.0	1,571,651,999	61.3	1,536,186,280	XXX
11.2 Residential Mortgage-Backed Securities	14,521,511	33,256,241	14,983,411	16,678,617	3,712,934	83,152,714	3.2	115,381,711	4.5	83,152,714	XXX
11.3 Commercial Mortgage-Backed Securities	75,609,544	210,061,080	16,767,532			302,438,156	11.6	340,646,064	13.3	302,438,156	XXX
11.4 Other Loan-Backed and Structured Securities	106,700,771	125,237,461	812,956			232,751,188	8.9	213,324,943	8.3	232,751,188	XXX
11.5 Totals	274,417,400	1,605,067,233	239,414,065	28,651,145	6,978,495	2,154,528,338	82.8	2,241,004,717	87.4	2,154,528,338	XXX
11.6 Line 11.5 as a % of Col. 6	12.7	74.5	11.1	1.3	0.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.5	61.7	9.2	1.1	0.3	82.8	XXX	XXX	XXX	82.8	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	9,998,461	138,335,089				148,333,550	5.7	191,028,499	7.4	XXX	148,333,550
12.2 Residential Mortgage-Backed Securities	5,822,264	12,371,930	3,789,373	1,845,049		23,828,616	0.9	29,965,975	1.2	XXX	23,828,616
12.3 Commercial Mortgage-Backed Securities	2,983,237	100,887,667	16,090,566			119,961,470	4.6	41,302,008	1.6	XXX	119,961,470
12.4 Other Loan-Backed and Structured Securities	57,502,210	98,128,693				155,630,903	6.0	62,220,270	2.4	XXX	155,630,903
12.5 Totals	76,306,172	349,723,379	19,879,939	1,845,049	0	447,754,539	17.2	324,516,752	12.6	XXX	447,754,539
12.6 Line 12.5 as a % of Col. 6	17.0	78.1	4.4	0.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.9	13.4	0.8	0.1	0.0	17.2	XXX	XXX	XXX	XXX	17.2

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	51,064,741	51,064,741			
2. Cost of short-term investments acquired	106,257,384	106,257,384			
3. Accrual of discount	151,525	151,525			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	156,641,667	156,641,667			
7. Deduct amortization of premium	542,017	542,017			
8. Total foreign exchange change in book/adjusted carrying value	595,979	595,979			
9. Deduct current year's other than temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	885,945	885,945	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	885,945	885,945	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

SCHEDULE E- VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,599,990	3,599,990	
2. Cost of cash equivalents acquired	348,391,314	348,391,314	
3. Accrual of discount	133,835	133,835	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	341,799,581	341,799,581	
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	(300,082)	(300,082)	
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,025,476	10,025,476	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	10,025,476	10,025,476	0

(a) Indicate the category of such investments, 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 Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
CAMPUS I HOME OFFICE COMPLEX		Mayfield Village	OH	10/01/2007	01/01/2008	72,111,496		54,452,256	86,000,000	4,198,035	389,601		(4,587,636)		14,126,822	7,737,554
6300 Wilson Mills Rd.													0			
Mayfield Village, Ohio 44143													0			
40.79 acres, 626,018 sq. ft.													0			
													0			
DISCOVERY TRAINING CENTER		Mayfield Village	OH	10/01/2007	01/01/2008	4,363,033		2,628,403	5,900,000	383,253	7,941		(391,194)		1,247,099	752,822
6671 Beta Dr.													0			
Mayfield Village, Ohio 44143													0			
9.44 acres, 91,490 sq. ft.													0			
													0			
EASTMARK OFFICE BUILDING		Mayfield Heights	OH	10/01/2007	08/01/2007	7,258,556		5,636,552	10,362,135	366,651			(366,651)		1,654,865	1,057,676
6055 Parkland Blvd.													0			
Mayfield Heights, Ohio 44124													0			
6.0 acres, 98,687 sq. ft.													0			
													0			
ALPHA NORTH OFFICE BUILDING		Highland Heights	OH	10/01/2007	08/01/2007	13,757,164		10,763,859	12,981,975	692,409	16,579		(708,988)		2,770,947	1,640,733
747 Alpha Dr.													0			
Highland Heights, Ohio 44143													0			
18.0 acres, 173,093 sq. ft.													0			
													0			
ALPHA SOUTH PPA CENTER		Highland Heights	OH	10/01/2007	08/01/2007	3,577,848		2,757,533	3,227,650	150,638			(150,638)		1,135,079	872,544
755 Alpha Dr.													0			
Highland Heights, Ohio 44143													0			
4.8 acres, 64,553 sq. ft.													0			
													0			
OMEGA WEST OFFICE BUILDING		Highland Heights	OH	10/01/2007	08/01/2007	4,301,930		3,392,210	2,025,000	142,328			(142,328)		718,292	440,966
624 Alpha Dr.													0			
Highland Heights, Ohio 44143													0			
4.74 acres, 40,515 sq. ft.													0			
													0			
OMEGA EAST OFFICE BUILDING		Highland Heights	OH	10/01/2007	08/01/2007	7,228,926		5,805,536	4,529,220	278,601			(278,601)		1,168,413	654,888
625 Alpha Dr.													0			
Highland Heights, Ohio 44143													0			
7.65 acres, 75,487 sq. ft.													0			
													0			
VOYAGER TRAINING CENTER		Wickliffe	OH	10/01/2007	08/01/2007	6,075,897		3,746,671	4,133,300	556,693			(556,693)		1,323,574	573,945
30440 Lakeland Blvd.													0			
Wickliffe, Ohio 44092													0			
5.79 acres, 82,667 sq. ft.													0			
													0			
													0			
													0			

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 Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
COLORADO SPRINGS CALL CENTER		Colorado Springs	CO	10/01/2007	01/01/2007	43,720,484		38,021,950	47,313,126	1,225,186			(1,225,186)		5,243,233	2,490,141
12710 Voyager Pkwy													0			
Colorado Springs, Colorado 80921													0			
31.3 acres, 321,867 sq. ft.													0			
													0			
COLORADO SPRINGS DATA CENTER / PPA CENTER		Colorado Springs	CO	10/01/2007		66,522,828		57,051,259	57,051,259	2,261,798			(2,261,798)		6,997,972	2,441,936
650 Sybilla Lane													0			
Colorado Springs, Colorado 80921													0			
22.33 acres, 189,169 sq. ft.													0			
													0			
COLORADO SPRINGS IT BUILDING LAND		Colorado Springs	CO	10/01/2007	01/01/2007	3,273,620		3,273,620	3,285,841				0			81,788
550 Sybilla Lane													0			
Colorado Springs, Colorado 80921													0			
14.96 acres (future IT building site)													0			
0299999. Properties Occupied by the Reporting Entity - Administrative						232,191,781	0	187,529,846	236,809,506	10,255,591	414,121	0	(10,669,712)	0	36,386,296	18,744,992
0399999. Total - Properties Occupied by the Reporting Entity						232,191,781	0	187,529,846	236,809,506	10,255,591	414,121	0	(10,669,712)	0	36,386,296	18,744,992
0699999. Totals						232,191,781	0	187,529,846	236,809,506	10,255,591	414,121	0	(10,669,712)	0	36,386,296	18,744,992

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
Acquired by Purchase								
CAMPUS I HOME OFFICE COMPLEX	MAYFIELD VILLAGE	OH						2,682,283
DISCOVERY TRAINING CENTER	MAYFIELD VILLAGE	OH						14,930
EASTMARK OFFICE BUILDING	MAYFIELD HEIGHTS	OH						(31,230)
ALPHA NORTH OFFICE BUILDING	HIGHLAND HEIGHTS	OH						59,461
OMEGA WEST OFFICE BUILDING	HIGHLAND HEIGHTS	OH						117,461
OMEGA EAST OFFICE BUILDING	HIGHLAND HEIGHTS	OH						(5,285)
COLORADO SPRINGS DATA CENTER / PPA CENTER	COLORADO SPRINGS	CO						166,349
0199999. Total - Acquired by Purchase					0	0	0	3,003,969
0399999. Totals					0	0	0	3,003,969

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

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 Desig-nation	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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC		GADSDEN	AL	MEIGHAN BLVD., LLC		10/18/2006		6,439,400	6,612,203	6,612,203	65,862					190,000		100.0
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									6,439,400	6,612,203	6,612,203	65,862	0	0	0	0	190,000	0	XXX
4099999. Subtotal - Affiliated									6,439,400	6,612,203	6,612,203	65,862	0	0	0	0	190,000	0	XXX
4199999. Totals									6,439,400	6,612,203	6,612,203	65,862	0	0	0	0	190,000	0	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

NONE

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC	GADSDEN	AL	RETURN OF CAPITAL	10/18/2006	05/31/2011	110,000					0			110,000			0	
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							110,000	0	0	0	0	0	0	0	110,000	0	0	0	0
4099999. Subtotal - Affiliated							110,000	0	0	0	0	0	0	0	110,000	0	0	0	0
4199999. Totals							110,000	0	0	0	0	0	0	0	110,000	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Government - Issuer Obligations																					
912828 EN 6	US TREASURY NOTE	SD			1	272,617	114.969	287,423	250,000	265,891		(3,838)			4.500	2.757	MN	1,453	11,250	03/24/2010	11/15/2015
912828 KJ 8	US TREASURY NOTE				1	436,912,154	103.273	448,146,987	433,944,000	435,303,208		(590,710)			1.750	1.607	MS	1,929,628	7,594,020	04/15/2009	03/31/2014
912828 MW 7	US TREASURY NOTE	SD			1	5,478,945	106.625	5,864,375	5,500,000	5,485,888		4,078			2.500	2.582	MS	34,939	137,500	04/01/2010	03/31/2015
912828 PZ 7	US TREASURY NOTE				1	1,599,125	102.117	1,633,872	1,600,000	1,599,339		214			1.250	1.269	MS	5,934	10,000	03/30/2011	03/15/2014
912828 QA 1	US TREASURY NOTE				1	7,481,250	106.664	7,999,800	7,500,000	7,483,797		2,547			2.250	2.303	MS	42,879	84,375	04/01/2011	03/31/2016
912828 QE 3	US TREASURY NOTE				1	42,669,891	100.582	42,847,932	42,600,000	42,647,350		(22,541)			0.625	0.541	AO	45,350	133,125	05/12/2011	04/30/2013
912828 QJ 2	US TREASURY NOTE				1	14,569,922	106.094	15,489,724	14,600,000	14,574,278		4,356			2.125	2.169	FA	104,837	155,125	03/25/2011	02/29/2016
0199999. U.S. Government - Issuer Obligations						508,983,904	XXX	522,270,113	505,994,000	507,359,751	0	(605,894)	0	0	XXX	XXX	XXX	2,165,020	8,125,395	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
3620AN RT 9	GNMA PLC			2	1	12,964,816	100.000	12,966,696	12,966,696	12,964,913		77			2.990	2.984	MON	32,309	387,704	09/16/2010	04/01/2020
0399999. U.S. Government - Commercial Mortgage-Backed Securities						12,964,816	XXX	12,966,696	12,966,696	12,964,913	0	77	0	0	XXX	XXX	XXX	32,309	387,704	XXX	XXX
0599999. Total - U.S. Government						521,948,720	XXX	535,236,809	518,960,696	520,324,664	0	(605,817)	0	0	XXX	XXX	XXX	2,197,329	8,513,099	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
167486 AJ 8	CHICAGO ILL				1FE	1,177,004	100.014	1,120,157	1,120,000	1,120,000		(19,524)			5.250	3.461	JJ	29,400	58,800	12/23/2008	01/01/2012
167486 AX 7	CHICAGO ILL				1FE	246,961	100.014	235,033	235,000	235,000		(4,096)			5.250	3.461	JJ	6,169	12,338	12/23/2008	01/01/2012
167486 FK 0	CHICAGO ILL				1FE	1,750,271	104.984	1,737,485	1,655,000	1,680,913		(24,994)			5.250	3.641	JJ	43,444	86,888	02/17/2009	01/01/2013
167486 FL 8	CHICAGO ILL				1FE	364,860	104.456	360,373	345,000	350,402		(5,210)			5.250	3.641	JJ	9,056	18,113	02/17/2009	01/01/2013
25476A 7R 4	DISTRICT COLUMBIA			1	1FE	11,420,300	113.891	11,389,100	10,000,000	11,125,919		(294,381)			5.000	1.600	JD	41,667	500,000	01/28/2011	06/01/2015
658256 HM 7	NORTH CAROLINA ST				1FE	60,450,000	100.000	60,450,000	60,450,000	60,450,000					0.130	0.140	MON	7,102	6,707	11/30/2011	05/01/2021
658256 J4 5	NORTH CAROLINA ST			1	1FE	5,685,850	113.579	5,678,950	5,000,000	5,535,852		(149,998)			5.000	1.520	MS	83,333	250,000	01/28/2011	03/01/2015
662523 VQ 9	NORTH SLOPE BORO	@			1FE	1,726,475	97.249	2,431,225	2,500,000	2,244,646		94,786			0.000	4.361	MAT			12/01/2005	06/30/2014
882721 BG 7	TEXAS ST			2	1FE	28,540,000	100.000	28,540,000	28,540,000	28,540,000					0.100	0.120	JD	2,675	20,017	11/30/2011	12/01/2034
93974B LP 5	WASHINGTON ST	@			1FE	3,214,173	99.627	3,850,584	3,865,000	3,736,527		135,287			0.000	3.722	MAT			12/01/2007	12/01/2012
93974C C4 0	WASHINGTON ST				1FE	8,797,050	124.355	9,326,625	7,500,000	8,774,522		(22,528)			5.000	2.501	JJ	54,167		10/14/2011	07/01/2019
93974C RL 6	WASHINGTON ST				1FE	5,862,050	119.094	5,954,700	5,000,000	5,715,419		(134,818)			5.000	1.980	JJ	125,000	222,917	11/23/2010	01/01/2017
956553 JB 8	WEST VIRGINIA ST			1	2FE	1,323,648	115.092	1,381,104	1,200,000	1,282,358		(10,738)			5.250	4.050	MN	10,500	63,000	12/01/2007	11/01/2016
977056 6G 0	WISCONSIN ST			2	1FE	1,752,054	102.317	1,821,243	1,780,000	1,773,183		2,464			3.500	3.793	MN	10,383	62,300	05/01/2005	11/01/2013
1199999. U.S. States, Territories & Possessions - Issuer Obligations						132,310,696	XXX	134,276,579	129,190,000	132,564,741	0	(433,750)	0	0	XXX	XXX	XXX	422,896	1,301,080	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						132,310,696	XXX	134,276,579	129,190,000	132,564,741	0	(433,750)	0	0	XXX	XXX	XXX	422,896	1,301,080	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
26371G JN 1	DUBLIN OH CITY SCH DIST	@			1FE	2,489,940	99.599	2,987,970	3,000,000	2,899,237		106,068			0.000	3.762	MAT			12/01/2007	12/01/2012
26371G JP 6	DUBLIN OH CITY SCH DIST	@			1FE	1,588,920	98.406	1,968,120	2,000,000	1,858,269		69,913			0.000	3.872	MAT			12/01/2007	12/01/2013
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						4,078,860	XXX	4,956,090	5,000,000	4,757,506	0	175,981	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						4,078,860	XXX	4,956,090	5,000,000	4,757,506	0	175,981	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
01030R GB 2	ALABAMA HSG FIN SF			1	1FE	1,213,352	106.291	1,318,008	1,240,000	1,224,011		3,302			5.500	6.171	AO	17,050	68,200	01/26/2009	10/01/2015
041083 MM 5	ARKANSAS ST HSG			1	1FE	3,654,112	104.409	3,675,197	3,520,000	3,564,071		(11,694)			5.000	4.131	JJ	88,000	176,000	02/16/2006	07/01/2015
041083 QM 1	ARKANSAS ST HSG			1	1FE	6,779,430	106.167	6,720,371	6,330,000	6,561,686		(37,088)			5.500	3.655	JJ	174,075	348,150	12/01/2007	01/01/2017
246395 JE 8	DELAWARE ST HSG			1	1FE	4,276,380	104.484	4,121,894	3,945,000	4,081,109		(25,333)			5.750	4.072	JJ	113,419	226,838	01/12/2006	07/01/2016
246395 NL 7	DELAWARE ST HSG			1	1FE	8,468,197	107.991	8,412,499	7,790,000	8,148,640		(52,028)			5.900	3.882	JJ	229,805	459,610	12/01/2007	01/01/2017
246395 PD 3	DELAWARE ST HSG			1	1FE	5,822,516	109.621	5,957,901	5,435,000	5,623,050		(29,339)			5.600	4.121	JJ	152,180	304,360	05/17/2007	07/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
60636X T8 6	MISSOURI ST HSG SF			1	1FE	2,343,300	107.375	2,351,513	2,190,000	2,327,043		(14,283)			5.700	3.472	MS	41,610	124,830	04/15/2010	09/01/2018
60636X WJ 8	MISSOURI ST HSG SF			1	1FE	3,020,210	108.157	2,990,541	2,765,000	2,877,456		(18,506)			6.000	4.100	MS	55,300	165,900	01/13/2006	09/01/2016
60636X YQ 0	MISSOURI ST HSG SF			1	1FE	13,437,330	106.405	13,375,109	12,570,000	13,331,411		(105,919)			5.900	3.169	MS	247,210	370,815	05/04/2011	03/01/2017
61212R TH 9	MONTANA ST BRD HSG			1	1FE	2,513,871	104.341	2,514,618	2,410,000	2,446,433		(14,454)			5.600	4.179	JD	11,247	134,960	03/01/2007	12/01/2013
613349 M6 3	MONTGOMERY CNTY MD HSG			1	1FE	2,601,637	106.171	2,606,498	2,455,000	2,509,704		(16,774)			5.500	3.723	JJ	67,513	135,025	12/01/2007	01/01/2015
64468T 4M 6	NEW HAMPSHIRE ST HSG			1	1FE	1,882,143	105.566	1,863,240	1,765,000	1,828,796		(23,227)			5.650	3.889	JJ	49,861	99,723	12/01/2007	07/01/2017
64469D FN 6	NEW HAMPSHIRE ST HSG			1	1FE	5,502,448	105.579	5,395,087	5,110,000	5,258,634		(75,049)			6.250	4.498	JJ	159,688	319,375	06/13/2007	07/01/2016
647200 JN 5	NEW MEXICO MTG FIN AGY			1	1FE	1,700,400	109.132	1,702,459	1,560,000	1,616,092		(11,384)			5.950	4.032	JJ	46,410	92,820	01/12/2006	07/01/2016
647200 QK 3	NEW MEXICO MTG FIN AGY			1	1FE	4,470,008	107.006	4,510,303	4,215,000	4,337,402		(20,069)			5.300	4.104	JJ	111,698	223,395	04/05/2007	01/01/2018
647200 TH 7	NEW MEXICO MTG FIN AGY			1	1FE	8,716,975	107.416	8,689,954	8,090,000	8,612,856		(38,574)			5.600	3.793	JJ	226,520	453,040	02/23/2010	07/01/2022
64971M VT 6	NEW YORK N Y CITY TRANSITIONAL				1FE	19,276,960	122.789	19,646,240	16,000,000	19,118,630		(158,330)			5.000	1.940	MN	133,333	400,000	08/12/2011	11/01/2018
64971Q MR 1	NEW YORK N Y CITY TRANSITIONAL				1FE	8,171,463	124.874	8,485,188	6,795,000	8,157,548		(13,915)			5.000	2.460	MN	56,625		11/21/2011	11/01/2020
676907 EU 8	OHIO HSG FIN AGY			1	1FE	483,926	101.158	455,211	450,000	453,284		(3,498)			5.000	3.331	MS	7,500	22,500	04/05/2004	09/01/2012
676907 KV 9	OHIO HSG FIN AGY			1	1FE	2,251,982	103.249	2,178,554	2,110,000	2,155,563		(10,074)			5.500	3.977	MS	38,683	116,050	01/25/2006	09/01/2016
677377 Q5 5	OHIO HSG FIN AGY			1	1FE	18,657,698	109.047	18,565,252	17,025,000	18,311,540		(282,161)			5.000	2.659	MN	141,875	860,708	10/15/2010	11/01/2019
67766W KD 3	OHIO ST WTR DEV AUTH	@			1FE	2,141,948	98.978	2,598,173	2,625,000	2,491,037		90,425			0.000	3.732	MAT			12/01/2007	06/01/2013
67766W KE 1	OHIO ST WTR DEV AUTH	@			1FE	6,007,800	98.406	7,380,450	7,500,000	6,986,894		253,616			0.000	3.732	MAT			12/01/2007	12/01/2013
67886R KE 7	OKLAHOMA HSG FIN SF			1	1FE	3,216,801	106.219	3,122,839	2,940,000	3,061,375		(20,047)			6.000	4.042	MS	58,800	176,400	01/12/2006	09/01/2016
686087 LC 9	OREGON ST HSG & CMNTY			1	1FE	8,817,208	107.013	8,946,287	8,360,000	8,759,437		(26,637)			5.000	3.610	JJ	209,000	356,461	07/30/2010	01/01/2022
68608R 4E 0	OREGON ST HSG & CMNTY			1	1FE	881,525	105.060	861,492	820,000	825,517		(2,267)			5.625	3.656	JJ	23,063	46,125	11/16/2004	07/01/2012
83712D QV 1	SOUTH CAROLINA HSG			1	1FE	157,215	107.770	156,267	145,000	154,120		(1,619)			6.000	3.131	JJ	4,350	8,700	06/10/2010	01/01/2017
83755G 2J 5	SOUTH DAKOTA HSG			1	1FE	3,439,873	104.476	3,332,784	3,190,000	3,299,305		(19,836)			5.750	3.967	MN	30,571	183,425	11/30/2006	11/01/2015
88275F MU 0	TEXAS ST HSG & CMNTY			1	1FE	5,110,118	106.466	5,115,691	4,805,000	4,923,107		(23,941)			5.625	4.142	MS	90,094	270,281	09/06/2007	03/01/2016
92418P AW 7	VERMONT HSG FIN SF			1	1FE	1,426,379	106.242	1,402,394	1,320,000	1,351,471		(15,532)			6.000	3.301	MN	13,200	79,200	12/01/2007	11/01/2013
92418P CZ 8	VERMONT HSG FIN SF			1	1FE	2,294,546	105.276	2,273,962	2,160,000	2,205,034		(19,252)			5.500	3.792	MN	19,800	118,800	12/01/2007	05/01/2014
924190 BC 4	VERMONT HSG FIN AGY			1	1FE	2,866,524	110.442	2,932,235	2,655,000	2,729,436		(23,364)			5.750	3.581	MN	25,444	152,663	12/01/2007	11/01/2014
93978T CW 7	WASHINGTON ST HSG			1	1FE	5,419,750	106.770	5,680,164	5,320,000	5,386,448		(6,349)			5.750	5.186	JD	25,492	305,900	05/07/2008	11/30/2015
97689P 4N 5	WISCONSIN HSG & ECON			1	1FE	4,722,796	107.399	4,682,596	4,360,000	4,526,774		(42,774)			5.750	3.872	MS	83,567	250,700	12/01/2007	03/01/2016
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						171,746,821	XXX	174,020,971	159,970,000	169,244,914	0	(815,974)	0	0	XXX	XXX	XXX	2,752,983	7,050,954	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
313921 6F 0	FNGT 2001-W3 A			2	1FE	91,863	117.162	102,871	87,802	93,824		61			7.000	5.480	MON	512	6,146	10/24/2001	12/01/2024
31392C MS 0	FNW 2002-W1 2A			2	1FE	200,927	116.306	222,762	191,531	202,211		(1,730)			7.108	5.801	MON	1,134	13,757	12/01/2005	07/01/2017
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						292,790	XXX	325,633	279,333	296,035	0	(1,669)	0	0	XXX	XXX	XXX	1,646	19,903	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137AJ MG 6	FHMS 2011-K016 X1 IO			2,4	1	12,983,875	10.863	13,089,915		12,951,259		(32,616)			1.743	6.161	MON	175,046		12/13/2011	07/01/2021
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						12,983,875	XXX	13,089,915	0	12,951,259	0	(32,616)	0	0	XXX	XXX	XXX	175,046	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
49130N CB 3	KENTUCKY HIGHER ED STUDENT LN			2	1FE	6,230,000	99.841	6,220,094	6,230,000	6,232,445		9,274			0.929	0.911	FMAN	9,807	49,237	06/23/2010	08/01/2015
647110 FD 2	NEW MEXICO EDL ASSISTANCE FNDT			2	1FE	5,815,000	99.958	5,812,558	5,815,000	5,823,540		8,543			1.227	1.135	MJSD	6,144	56,434	12/09/2010	12/01/2016
662826 EW 2	NORTH TEX HIGHER ED AUTH INC S			2	1FE	10,545,000	99.663	10,509,463	10,545,000	10,545,463		9,197			0.772	0.771	JAJO	20,807	73,726	05/20/2010	07/01/2015
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						22,590,000	XXX	22,542,115	22,590,000	22,601,448	0	27,014	0	0	XXX	XXX	XXX	36,758	179,397	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						207,613,486	XXX	209,978,634	182,839,333	205,093,656	0	(823,245)	0	0	XXX	XXX	XXX	2,966,433	7,250,254	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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R AV 4	AT&T CORP.				1FE	34,892,900	103.547	36,241,450	35,000,000	34,921,341		20,446			2.500	2.565	FA	330,556	911,458	07/27/2010	08/15/2015
032095 AA 9	AMPHENOL CORP.				2FE	18,865,799	107.147	18,761,440	17,510,000	18,446,517		(309,092)			4.750	2.798	MN	106,276	831,725	08/17/2010	11/15/2014
03523T AM 0	ANHEUSER-BUSCH INBEV WORLDWIDE				2FE	5,725,404	107.816	5,822,064	5,400,000	5,660,347		(65,057)			4.125	2.468	JJ	102,713	111,375	03/09/2011	01/15/2015
03523T AT 5	ANHEUSER-BUSCH INBEV WORLDWIDE				2FE	34,928,950	106.485	37,269,750	35,000,000	34,951,176		13,329			3.625	3.669	AO	267,847	1,268,750	03/24/2010	04/15/2015
03674B AC 8	WELLPOINT INC.				1FE	8,334,172	103.404	7,962,108	7,700,000	7,828,958		(215,066)			6.800	3.861	FA	218,167	523,600	07/29/2009	08/01/2012
126408 GL 1	CSX CORPORATION				2FE	7,278,221	105.266	7,000,189	6,650,000	6,923,597		(221,582)			5.750	2.268	MS	112,588	382,375	05/18/2010	03/15/2013
126408 GN 7	CSX CORPORATION				2FE	58,031,565	114.261	59,372,301	51,962,000	56,106,264		(1,164,942)			6.250	3.621	AO	811,906	3,247,625	01/18/2011	04/01/2015
20030N AB 7	COMCAST CORP.				2FE	13,641,617	113.364	13,672,832	12,061,000	13,115,871		(324,028)			6.500	3.443	JJ	361,495	783,965	06/23/2010	01/15/2015
25459H AN 5	DIRECTV HOLDINGS				2FE	14,988,300	104.087	15,613,050	15,000,000	14,991,744		2,225			3.550	3.567	MS	156,792	532,500	03/08/2010	03/15/2015
25470D AB 5	DISCOVERY COMMUNICATIONS INC.				2FE	24,962,750	105.174	26,293,500	25,000,000	24,973,158		7,076			3.700	3.733	JD	77,083	925,000	05/26/2010	06/01/2015
260543 BW 2	DOW CHEMICAL COMPANY				2FE	20,049,746	113.082	19,742,986	17,459,000	19,035,449		(618,088)			7.600	3.591	MN	169,546	1,326,884	01/28/2011	05/15/2014
260543 CA 9	DOW CHEMICAL COMPANY				2FE	18,049,332	111.272	18,354,316	16,495,000	17,593,557		(297,950)			5.900	3.621	FA	367,655	840,603	03/29/2011	02/15/2015
26882P AS 1	ERAC USA FINANCE COMPANY				2FE	4,924,405	109.366	5,393,931	4,932,000	4,928,619		786			5.600	5.620	MN	46,032	276,192	04/14/2005	05/01/2015
26882P AT 9	ERAC USA FINANCE COMPANY				2FE	5,756,691	110.740	5,612,303	5,068,000	5,680,313		(76,377)			5.900	2.599	MN	38,207	149,506	06/22/2011	11/15/2015
285661 AD 6	ELECTRONIC DATA SYSTEMS				1FE	51,902,940	106.007	49,823,290	47,000,000	49,035,837		(1,235,602)			6.000	3.171	FA	1,175,000	2,820,000	09/09/2009	08/01/2013
345397 VP 5	FORD MOTOR CREDIT CO.				3FE	8,287,342	108.856	8,236,045	7,566,000	8,236,045	(7,524)	(43,773)			6.625	4.788	FA	189,360	250,624	08/01/2011	08/15/2017
382388 AX 4	GOODRICH CORP.				2FE	19,957,600	104.144	20,828,800	20,000,000	19,961,123		3,263			3.600	3.625	FA	300,000	636,000	09/08/2010	02/01/2021
413875 AM 7	HARRIS CORP.				2FE	4,939,700	102.053	5,102,650	5,000,000	4,944,869		5,028			4.400	4.551	JD	9,778	227,333	12/08/2010	12/15/2020
437076 AP 7	HOME DEPOT INC.				1FE	10,424,150	115.497	12,704,670	11,000,000	10,672,657		66,688			5.400	6.219	MS	198,000	594,000	12/01/2007	03/01/2016
50075N BB 9	KRAFT FOODS INC.				2FE	15,267,500	108.573	16,285,950	15,000,000	15,241,616		(30,124)			4.125	3.690	FA	244,063	515,625	05/25/2011	02/09/2016
53217V AB 5	LIFE TECHNOLOGIES CORP.				2FE	23,212,262	103.916	23,568,149	22,680,000	23,114,759		(96,210)			4.400	3.745	MS	332,640	785,070	05/02/2011	03/01/2015
57629W BH 2	MASSMUTUTAL GLOB FNDG II				1FE	9,992,200	101.500	10,150,000	10,000,000	9,998,459		2,572			3.625	3.652	JJ	167,153	362,500	06/25/2009	07/16/2012
57629W BM 1	MASSMUTUTAL GLOB FNDG II				1FE	19,987,800	100.398	20,079,600	20,000,000	19,990,420		2,347			2.300	2.313	MS	118,833	461,300	09/20/2010	09/28/2015
582839 AD 8	MEAD JOHNSON NUTRITION CO.				2FE	27,814,452	104.429	28,811,961	27,590,000	27,772,865		(54,528)			3.500	3.249	MN	160,942	965,650	03/28/2011	11/01/2014
58405U AF 9	MEDCO HEALTH SOLUTIONS INC.				2FE	18,751,718	100.566	19,006,974	18,900,000	18,775,892		24,174			2.750	2.938	MS	153,038	469,946	03/24/2011	09/15/2015
608190 AH 7	MOHAWK INDUSTRIES INC.				3FE	11,183,400	107.500	11,131,625	10,355,000	11,113,226		(70,174)			6.875	4.856	JJ	328,268		08/01/2011	01/15/2016
63946B AB 6	NBCUNIVERSAL MEDIA LLC				2FE	26,895,509	105.547	28,339,370	26,850,000	26,880,468		(8,779)			3.650	3.612	AO	166,060	980,025	05/07/2010	04/30/2015
681919 AS 5	OMNICOM GROUP				2FE	11,922,040	111.189	11,563,656	10,400,000	11,578,172		(253,458)			5.900	3.060	AO	129,538	613,600	08/17/2010	04/15/2016
682134 AC 5	OMNICOM GROUP INC.				2FE	19,930,800	103.079	20,615,800	20,000,000	19,938,081		5,813			4.450	4.493	FA	336,222	914,722	08/02/2010	08/15/2020
690742 AA 9	OWENS CORNING INC.				2FE	26,908,375	109.138	27,628,285	25,315,000	26,550,962		(214,787)			6.500	5.356	JD	137,123	1,645,475	05/11/2010	12/01/2016
760759 AH 3	REPUBLIC SERVICES INC.				2FE	10,119,600	112.273	11,227,300	10,000,000	10,104,235		(10,251)			5.000	4.843	MS	166,667	500,000	06/22/2010	03/01/2020
760759 AL 4	REPUBLIC SERVICES INC.				2FE	9,996,900	103.584	10,358,400	10,000,000	9,996,867		(33)			3.800	3.805	MN	48,556	196,333	05/02/2011	05/15/2018
872312 AA 1	TCM SUB LLC SCRIPPS NETWORKS				2FE	34,969,900	103.674	36,285,900	35,000,000	34,981,615		5,510			3.550	3.568	JJ	572,931	1,242,500	12/08/2009	01/15/2015
87244E AG 7	TIAA GLOBAL MARKETS				1FE	7,288,648	105.826	7,196,168	6,800,000	7,002,948		(127,114)			4.950	2.951	JJ	155,210	336,600	09/11/2009	07/15/2013
88166H AA 5	TEVA PHARMA FIN IV LLC				1FE	14,980,350	100.773	15,115,950	15,000,000	14,981,143		793			1.700	1.745	MN	36,125		11/07/2011	11/10/2014
887317 AJ 4	TIME WARNER INC.				2FE	9,988,100	104.012	10,401,200	10,000,000	9,991,306		2,264			3.150	3.176	JJ	145,250	315,875	07/07/2010	07/15/2015
88732J AV 0	TIME WARNER CABLE INC.				2FE	14,902,950	104.793	15,718,950	15,000,000	14,939,811		18,028			3.500	3.638	FA	218,750	525,000	12/08/2009	02/01/2015
89233P 5E 2	TOYOTA MOTOR CREDIT				1FE	19,896,200	100.995	20,199,000	20,000,000	19,901,761		5,561			2.000	2.110	MS	117,778		09/08/2011	09/15/2016
90520G AA 4	UNION BANK OF CALIFORNIA BKNT				1FE	36,112,964	108.220	37,714,670	34,850,000	35,525,710		(134,431)			5.950	5.442	MN	287,997	2,073,575	03/01/2007	05/11/2016
94106L AR 0	WASTE MANAGEMENT INC.				2FE	27,009,971	107.170	26,385,254	24,620,000	26,240,482		(682,960)			5.000	1.935	MS	362,461	1,231,000	01/31/2011	03/15/2014
29358Q AB 5	ENSCO PLC		F		2FE	5,095,400	102.014	5,100,700	5,000,000	5,084,755		(10,645)			3.250	2.819	MS	47,847	80,347	06/03/2011	03/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
74728G AB 6	QBE INSURANCE		F		1FE	30,800,000	110.398	34,002,584	30,800,000	30,800,000					9.750	9.750	MS	892,558	3,003,000	12/30/2008	03/14/2014
87938W AN 3	TELEFONICA EMISIONES SAU		F		2FE	20,000,000	96.150	19,230,000	20,000,000	20,000,000					3.992	3.992	FA	299,400	399,200	02/07/2011	02/16/2016
87938W AP 8	TELEFONICA EMISIONES SAU		F		2FE	10,000,000	95.427	9,542,700	10,000,000	10,000,000					5.462	5.462	FA	204,825	273,100	02/07/2011	02/16/2021
893830 BA 6	TRANSOCEAN INC		F		2FE	9,990,600	102.107	10,210,700	10,000,000	9,990,327		(273)			5.050	5.071	JD	36,472		11/30/2011	12/15/2016
902133 AE 7	TYCO ELECTRONICS GROUP S		F		2FE	16,397,362	103.509	16,752,932	16,185,000	16,241,649		(75,404)			6.000	1.069	AO	242,775	971,100	11/30/2009	10/01/2012
92857W AW 0	VODAFONE GROUP PLC		F		1FE	14,925,900	103.760	15,564,000	15,000,000	14,936,526		10,626			2.875	2.982	MS	125,781	215,625	03/09/2011	03/16/2016
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						870,282,485	XXX	891,995,453	841,148,000	859,681,497	(7,524)	(6,144,199)	0	0	XXX	XXX	XXX	11,274,264	35,716,683	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00764M DX 2	AABST 2004-6 M1			2	1FM	4,026,176	93.742	3,890,947	4,150,697	4,086,473		23,761			0.834	2.290	MON	673	29,477	04/28/2010	10/25/2015
05532F AE 2	BCAP 2009-RR11 2A1			2	1FM	13,038,869	97.000	12,922,302	13,321,961	13,124,577		68,895			2.400	4.080	MON	26,644	333,937	10/05/2009	10/01/2026
05532X EZ 2	BCAP 2010-RR4 12A1			2	1FM	10,658,289	98.500	10,651,530	10,813,736	10,704,039		22,147			4.000	4.546	MON	36,046	432,416	04/09/2010	05/01/2015
05946X XP 3	BAFC 2005-E 3A1			2	1FM	10,457,975	75.836	9,802,745	12,926,242	9,353,845		(38,143)			2.857	3.620	MON	30,772	369,044	09/15/2006	01/20/2050
17307G 4V 7	CMLTI 2006-HE1 A4			2	1FM	9,064,446	92.921	10,334,692	11,122,020	10,577,278		257,589			0.564	4.355	MON	1,219	56,420	03/20/2008	10/25/2014
22540V G6 3	CSFB 2002-9 1A1			2	1FM	58,492	96.743	55,811	57,690	55,811	1,485	(623)			7.000	5.836	MON	337	4,038	04/02/2002	03/25/2040
32027N RX 1	FFML 2005-FF5 M5			2	6FM	160,266	2.687	143,545	5,342,204	143,545	(16,721)				1.094	39.440	MON	1,136	55,807	08/07/2007	05/25/2015
3622N6 AG 4	GSR 2007-AR2 4A1			2	1FM	5,514,862	79.921	4,469,212	5,592,037	5,507,243		39,652	166,639		2.761	2.780	MON	12,867	159,856	09/12/2007	11/25/2027
45660L DG 1	INDX 2005-AR1 4A1			2	1FM	4,221,649	85.338	4,319,881	5,062,083	3,952,068		(3,807)			2.625	3.210	MON	11,074	135,571	05/30/2006	02/25/2035
466247 QX 4	JPMMT 2005-A3 11A1			2	1FM	3,094,437	100.847	3,028,284	3,002,850	3,070,929	17,574	(18,440)			4.459	1.348	MON	11,159	134,160	09/14/2010	10/01/2013
46628K AT 7	JPMMT 2006-A3 6A1			2	1FM	6,620,145	84.711	5,778,409	6,821,321	5,778,409	(683,931)	105,006			2.767	3.059	MON	15,729	197,480	11/14/2006	01/01/2033
57643L GJ 9	MABS 2005-NC1 M4			2	1FM	1,514,053	59.863	1,555,525	2,598,474						1.054	1.930	MON	532	26,091	08/13/2007	03/25/2028
59020U H2 4	MLMI 2005-AR1 A3A4			2	1FM	505,799	98.910	529,403	535,237	533,246		3,815			0.704	3.660	MON	73	3,475	05/12/2008	03/25/2012
61744C TL 0	MSAC 2005-HE4 M2			2	1FM	7,362,500	45.620	3,535,550	7,750,000	3,535,550	(1,177,776)	147,491			0.764	1.946	MON	1,151	55,029	10/10/2007	03/25/2023
61748L AD 4	MSAC 2006-NC4 A2C			2	1FM	6,951,152	55.290	5,755,667	10,409,960	5,500,858		39,278			0.444	0.680	MON	898	40,142	12/14/2007	10/25/2041
71085P AW 3	PCHLT 2004-2 M2			2	1FM	9,081,782	55.094	8,306,522	15,077,000	9,081,782					1.284	2.290	MON	3,763	186,544	09/07/2007	02/25/2041
76112B HW 3	RAMP 2005-RS1 AI4			2	1FM	4,082,996	90.149	3,947,217	4,378,548	4,096,215		13,219			4.630	7.708	MON	16,894	101,363	06/21/2011	03/01/2016
855541 AB 4	STARM 2007-S1 2A1			2	1FM	3,291,992	87.248	3,270,364	3,748,354	3,217,275		(382)	146,429		2.861	3.260	MON	8,938	113,551	09/13/2007	09/25/2035
863579 XC 7	SARM 2005-18 3A1			2	1FM	14,980,619	68.542	13,452,577	19,626,764	14,366,152		127,880			2.691	3.310	MON	44,013	551,587	08/28/2007	08/25/2049
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						114,686,499	XXX	105,750,183	142,337,178	106,685,295	(1,859,369)	787,338	313,068	0	XXX	XXX	XXX	223,918	2,985,988	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03027W AG 7	AMTT 2007-1A F			2	4AM	5,337,500	102.275	5,113,750	5,000,000	5,113,750	(122,420)	(95,863)			6.639	4.506	MON	14,753	331,940	12/07/2010	04/15/2014
05947U VC 9	BACM 2004-3 A5			2	1FM	10,516,841	107.847	10,644,391	9,869,900	10,288,362		(137,377)			5.729	3.522	MON	47,123	550,006	06/21/2010	05/01/2014
05947U XN 3	BACM 2004-5 A3			2	1FM	121,848	99.956	128,781	128,838	128,652		961			4.561	5.837	MON	490	5,876	06/21/2006	01/01/2012
05950V AG 5	BACM 2006-6 XP IO			2,4	1FE	4,758,063	0.832	3,351,770		3,323,236		(1,084,974)			0.622	4.332	MON	208,974	2,039,210	06/10/2010	11/01/2013
07383F 3Z 9	BSCMS 2005-PWR7 A3			2	1FM	34,074,972	108.333	34,319,894	31,680,000	33,478,894	45,699	(487,212)			5.116	3.094	MON	135,062	1,364,949	05/26/2011	02/01/2015
07383F 7X 0	BSCMS 2005-PWR8 X2 IO			2,4	1FE	24,473,802	1.076	6,370,992		6,268,071		(3,526,975)			0.918	4.604	MON	452,956	4,820,470	11/17/2006	06/01/2013
07383F Q5 0	BSCMS 2004-PWR5 A5			2	1FM	9,712,969	107.059	9,635,310	9,000,000	9,477,876	79,010	(187,123)			4.978	2.736	MON	37,335	448,020	09/22/2010	09/01/2014
07383F X5 2	BSCMS 2004-PWR6 A6			2	1FM	8,445,902	107.473	8,490,367	7,900,000	8,271,457	26,398	(131,469)			4.825	3.008	MON	31,765	381,175	08/27/2010	11/01/2014
07387B DY 6	BSCMS 2005-PW10 A2			2	1FM	1,767,727	100.000	1,758,123	1,758,123	1,755,582		(41)			5.270	5.252	MON	7,721	111,239	12/09/2005	01/01/2012
12622D AH 7	COMM 2010-C1 B			2	1FM	5,232,227	96.824	4,841,200	5,000,000	5,220,434		(11,793)			5.240	4.653	MON	21,833	131,000	06/02/2011	10/01/2020
12622Q AB 1	COMM 2011-THL B			2	1FM	5,969,774	100.493	6,029,580	6,000,000	5,971,672		1,899			4.554	4.692	MON	22,772	113,860	07/14/2011	06/01/2016
12622Q AC 9	COMM 2011-THL C			2	1FM	11,999,854	100.716	12,085,920	12,000,000	11,998,796		(1,057)			5.163	5.192	MON	51,630	258,150	07/14/2011	06/01/2016
14986D AL 4	CD 2006-CD3 XP IO			2,4	1FE	14,400,381	0.900	8,672,070		8,276,640		(3,462,026)			0.669	8.663	MON	537,550	5,028,590	11/24/2009	10/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
173067 AD 1	CGCMT 2004-C1 A4			2	1FM	20,874,219	107.400	21,480,000	20,000,000	20,468,028		(224,135)			5.537	4.246	MON	92,279	1,088,022	02/18/2010	05/01/2014
20047P AH 0	COMM 2005-LP5 AJ			2	1FM	4,652,148	102.769	5,138,450	5,000,000	4,815,311		47,591			5.046	6.335	MON	21,025	252,300	04/07/2008	04/01/2015
20173M AB 6	GCCFC 2006-GG7 A2			2	1FM	179,761	99.924	176,305	176,439	176,265		(1,267)			6.032	3.960	MON	887	10,489	06/10/2010	01/01/2012
22541N S8 3	CSFB 2003-CK2 A4			2	1FM	21,832,450	102.922	21,406,747	20,799,000	21,173,890		(421,512)			4.801	2.714	MON	83,213	998,560	05/27/2010	01/01/2013
22541N UJ 6	CSFB 2002-CP5 A2			2	1FM	9,841,406	101.903	10,190,300	10,000,000	9,956,725		33,719			4.940	5.356	MON	41,167	494,000	04/17/2008	10/01/2012
225458 DM 7	CSFB 2005-C1 A4			2	1FM	24,008,749	107.733	24,572,820	22,809,000	23,634,960		(277,807)			5.014	3.661	MON	95,304	1,142,903	09/21/2010	01/01/2015
225458 WL 8	CSFB 2005-C3 ASP IO			2,4	1FE	9,283,026	0.296	1,033,978		1,019,427		(2,061,811)			0.819	5.731	MON	238,280	2,507,179	07/28/2009	06/01/2012
22545M BA 4	CSMC 2006-C4 ASP IO			2,4	1FE	7,916,095	0.999	4,737,422		4,710,297		(2,500,407)			0.757	4.075	MON	299,152	3,077,894	06/18/2010	09/01/2013
233050 AF 0	DBUBS 2011-LC1A B			2	1FM	4,544,696	98.116	4,415,220	4,500,000	4,541,291		(3,404)			5.471	5.383	MON	20,516	205,163	02/08/2011	01/01/2021
361849 C8 3	GMACC 2004-C1 B			2	1FM	4,887,500	101.201	5,060,050	5,000,000	4,953,655		16,785			4.991	5.440	MON	20,796	249,550	09/11/2007	03/01/2014
361849 VV 1	GMACC 2002-C3 A2			2	1FM	28,129,598	101.746	27,244,672	26,777,143	27,144,804		(626,893)			4.930	2.519	MON	110,009	1,320,113	06/01/2010	11/01/2012
36228C B2 8	GSMS 2007-EOP G			2	1FM	12,657,088	96.758	12,593,054	13,015,000	12,676,631		19,544			3.018	4.123	MON	28,366	31,639	11/04/2011	02/06/2014
36248F AC 6	GSMS 2011-GC3 A2			2	1FM	30,371,328	104.042	31,212,600	30,000,000	30,315,749		(55,579)			3.645	3.366	MON	91,125	789,750	05/12/2011	03/01/2016
36828Q KU 9	GECMC 2005-C1 XP IO			2,4	1FE	5,267,277	0.055	103,418		98,802		(1,081,094)			0.691	4.317	MON	108,203	1,035,222	02/03/2005	02/01/2012
36828Q NZ 5	GECMC 2005-C3 AJ			2	1FM	18,449,766	94.319	16,977,420	18,000,000	18,386,982		(62,784)			5.065	4.416	MON	75,975	481,175	06/06/2011	08/01/2015
396789 ER 6	GCCFC 2003-C2 A3			2	1FM	4,343,667	100.583	4,299,299	4,274,379	4,296,642		(63,867)			4.533	2.173	MON	16,146	193,758	06/10/2010	12/01/2012
46625Y FA 6	JPMCC 2004-C3 X2 IO			2,4	1FE	11,124,639						(2,360,698)			0.000	0.000	MON		2,732,519	05/08/2007	01/01/2012
46637E AA 1	JPMCC 2011-PLSD A1			2	1AM	4,999,995	100.201	5,010,050	5,000,000	4,999,982		(13)			2.190	2.190	MON	6,692		12/02/2011	11/09/2016
46637E AL 7	JPMCC 2011-PLSD C			2	1AM	10,066,107	101.456	10,145,600	10,000,000	10,065,742		(365)			5.143	5.029	MON	31,428		12/06/2011	11/09/2016
52108H 3H 5	LBUBS 2005-C2 A5			2	1FM	13,508,000	107.736	13,790,208	12,800,000	13,297,785		(142,815)			5.150	3.878	MON	36,622	659,200	07/07/2010	04/11/2015
52108H UL 6	LBUBS 2003-C7 A3			2	1FM	15,164,063	101.345	15,201,750	15,000,000	15,003,973		(18,098)			4.559	4.076	MON	37,992	683,850	10/26/2009	07/11/2012
52108M AF 0	LBUBS 2005-C7 A4			2	1FM	29,755,768	109.340	29,389,499	26,879,000	29,047,374	822,495	(602,849)			5.197	2.717	MON	77,606	1,396,902	10/29/2010	09/11/2015
55312V AQ 1	MLCFC 2006-4 XP IO			2,4	1FE	3,073,550	1.754	2,779,586		2,798,018		(392,965)			0.811	3.651	MON	107,084	1,113,802	09/21/2010	12/01/2014
61745M VJ 9	MSC 2004-T13 X2 IO			2,4	1FE	3,413,485	0.073	69,291		65,802		(830,882)			1.016	5.706	MON	80,344	867,648	03/24/2006	02/01/2012
92903P AG 4	VNO 2010-VNO B			2	1FM	6,330,244	103.442	6,516,846	6,300,000	6,328,840		(1,357)			4.741	4.717	MON	17,423	207,414	07/14/2011	09/10/2020
92936C AC 3	WFRBS 2011-C4 A2			2	1FM	13,887,253	103.677	14,255,588	13,750,000	13,875,342		(11,910)			3.454	3.221	MON	39,577	158,308	07/21/2011	07/01/2016
929766 Z7 1	WBCMT 2005-C19 XP			2,4	1FE	1,520,940	0.304	396,200		390,876		(786,196)			0.835	4.690	MON	90,687	939,922	03/09/2010	06/01/2012
92976B EE 8	WBCMT 2006-C23 X IO			2,4	1FE	11,796,980	0.163	2,726,816		2,666,839		(2,300,652)			0.257	5.624	MON	357,985	2,608,457	01/27/2010	03/01/2013
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						468,691,658	XXX	402,365,337	358,416,822	396,483,454	851,182	(23,834,771)	0	0	XXX	XXX	XXX	3,795,847	40,830,224	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
055669 AC 9	BMWLT 2010-1 A3			2	1FE	14,997,657	99.982	14,997,300	15,000,000	14,999,435		1,396			0.820	0.831	MON	5,467	123,000	09/15/2010	09/15/2012
06052J AC 6	BAAT 2010-1A A3			2	1FE	4,590,804	100.247	4,602,319	4,590,979	4,590,947		56			1.390	1.396	MON	2,836	63,815	01/22/2010	09/15/2012
12557Y AC 1	CITEC 2010-VT1A A3			2	1FE	9,476,329	100.379	9,380,333	9,344,916	9,384,672		(91,656)			2.410	1.091	MON	10,009	206,445	01/19/2011	09/15/2012
12622X AC 4	CNH 2011-A A3			2	1FE	11,998,414	100.159	12,019,080	12,000,000	11,998,844		430			1.200	1.209	MON	6,400	85,200	05/04/2011	11/15/2014
17305E DX 0	CCCIT 2007-A7 A7			2	1FE	15,008,789	100.162	15,024,300	15,000,000	15,006,178		(1,739)			0.635	0.573	MON	3,174	88,172	09/24/2010	08/20/2012
17305E ER 2	CCCIT 2009-A5 A5			2	1FE	4,995,250	101.478	5,073,900	5,000,000	4,998,403		1,584			2.250	2.283	JD	2,500	112,500	12/17/2009	12/23/2012
29372E AB 4	EFF 2011-2 A2			2	1FE	14,999,346	99.841	14,976,150	15,000,000	14,999,518		172			1.430	1.437	MON	6,554	101,292	06/23/2011	04/20/2014
34528R AF 9	FORDO 2009-A A4			2	1FE	27,371,094	103.384	25,846,000	25,000,000	25,522,881		(822,237)			6.070	2.677	MON	67,444	1,517,500	09/10/2009	12/15/2012
36161H AC 5	GEEMT 2010-1 A3			2	1FE	9,999,575	99.945	9,994,500	10,000,000	9,999,650		474			0.940	0.947	MON	4,439	94,000	09/22/2010	06/14/2013
39153V AR 5	GALC 2009-1 A4			2	1FE	12,335,625	101.741	12,208,920	12,000,000	12,179,045		(156,580)			3.190	1.658	MON	17,013	319,000	02/15/2011	03/15/2013
43812W AC 1	HAROT 2009-3 A3			2	1FE	5,708,645	100.394	5,732,109	5,709,613	5,709,509		214			2.310	2.330	MON	5,862	131,892	07/07/2009	06/15/2012
43813T AD 5	HAROT 2011-1 A4			2	1FE	14,996,006	101.612	15,241,800	15,000,000	14,997,129		1,123			1.800	1.816	MON	12,000	218,250	02/17/2011	03/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
44923X AC 3	HALST 2011-A A3			2	1FE	24,995,910	99.770	24,942,500	25,000,000	25,014,519		18,609			1.020	1.273	MON	11,333	88,542	08/04/2011	11/15/2013
493268 CG 9	KSLT 2005-A 2A2			2	1FE	1,470,621	99.079	1,511,882	1,525,936	1,492,407		16,265			0.704	3.533	MJSD	149	6,720	04/21/2010	03/27/2013
493268 CH 7	KSLT 2005-A 2A3			2	1FE	7,515,000	96.603	8,694,270	9,000,000	8,055,052		367,623			0.804	4.996	MJSD	1,005	48,759	05/26/2010	03/27/2016
55313U AD 1	MMAF 2009-AA A4			2	1FE	15,724,805	103.650	15,547,500	15,000,000	15,453,286		(215,767)			3.510	1.997	MON	23,400	526,500	09/24/2010	10/15/2015
55609M AC 4	MEFT 2011-A A3			2	1FE	19,997,280	101.063	20,212,600	20,000,000	19,994,326		(2,954)			1.910	1.932	MON	11,672	309,844	02/18/2011	02/20/2015
587681 AC 1	MBALT 2011-1A A3			2	1FE	27,998,082	100.254	28,071,120	28,000,000	27,999,042		960			1.180	1.187	MON	14,684	268,909	02/16/2011	03/15/2013
658262 DV 9	NCSEA 2005-P A1			2	1FE	8,390,877	96.848	8,353,172	8,625,033	8,362,313		(28,564)			0.637	1.383	MJSD	4,731	9,499	11/23/2011	09/01/2017
78445Q AA 9	SLMA 2010-C A1			2	1FE	5,932,182	100.300	5,949,979	5,932,182	5,932,924		1,210			1.928	1.909	MON	5,402	113,061	06/30/2010	08/15/2013
92867E AC 2	VWALT 2010-A A3			2	1FE	15,998,477	100.144	16,023,040	16,000,000	15,998,986		1,199			0.990	1.000	MON	4,840	158,400	10/27/2010	04/20/2013
92867F AD 7	VWALT 2011-A A4			2	1FE	19,998,156	100.094	20,018,800	20,000,000	19,998,235		79			1.390	1.398	MON	8,494	21,622	11/16/2011	05/20/2014
92936G AC 4	WFDB 2011-BXR XA			2,4	1FE	5,009,560	0.587	4,079,650		4,082,963		(926,597)			0.380	2.854	MON	220,083	880,333	08/01/2011	08/01/2013
981464 CJ 7	WFNMT 2010-A A			2	1FE	26,991,414	106.708	28,811,160	27,000,000	26,993,809		1,629			3.960	4.000	MON	47,520	1,069,200	07/02/2010	06/15/2015
98157V AD 8	WOLS 2009-A A4			2	1FE	20,040,841	100.122	19,936,792	19,912,498	20,017,532		24,145			2.090	1.990	MON	18,497	416,171	05/18/2010	03/15/2012
98158N AC 7	WOLS 2011-A A3			2	1FE	15,998,878	100.579	16,092,640	16,000,000	15,999,027		149			1.490	1.496	MON	10,596	145,689	04/27/2011	10/15/2013
70659P AB 7	PENAR 2011-1A A1		F	2	1FE	6,000,000	99.670	5,980,200	6,000,000	6,000,011		11			0.935	0.840	MON	2,181	28,105	06/02/2011	05/18/2013
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						368,539,617	XXX	369,322,016	361,641,157	365,780,643	0	(1,808,766)	0	0	XXX	XXX	XXX	528,285	7,152,420	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,822,200,259	XXX	1,769,432,989	1,703,543,157	1,728,630,889	(1,015,711)	(31,000,398)	313,068	0	XXX	XXX	XXX	15,822,314	86,685,315	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						1,687,402,766	XXX	1,727,519,206	1,641,302,000	1,673,608,409	(7,524)	(7,823,836)	0	0	XXX	XXX	XXX	16,615,163	52,194,112	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						114,979,289	XXX	106,075,816	142,616,511	106,981,330	(1,859,369)	785,669	313,068	0	XXX	XXX	XXX	225,564	3,005,891	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						494,640,349	XXX	428,421,948	371,383,518	422,399,626	851,182	(23,867,310)	0	0	XXX	XXX	XXX	4,003,202	41,217,928	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						391,129,617	XXX	391,864,131	384,231,157	388,382,091	0	(1,781,752)	0	0	XXX	XXX	XXX	565,043	7,331,817	XXX	XXX
8399999. Grand Total - Bonds						2,688,152,021	XXX	2,653,881,101	2,539,533,186	2,591,371,456	(1,015,711)	(32,687,229)	313,068	0	XXX	XXX	XXX	21,408,972	103,749,748	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 B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
247131 30 3	DELPHI FINANCIAL GROUP			1,000,000.000	25.00	12.200	12,200,000	24.120	24,120,000	12,200,000		1,844,000					0		RP3LFE.	05/30/2007
25746U AZ 2	DOMINION RESOURCES INC 06-B			5,000,000.000	1.00		4,575,000	0.850	4,250,000	4,575,000	800	348,728					0		RP2LFE.	06/10/2010
302570 AX 4	FPL GROUP CAPITAL INC			10,000,000.000	1.00		9,150,000	1.010	10,100,000	9,150,000	29,556	665,000					0		P2VFE...	06/10/2010
316781 AA 1	FIFTH THIRD CAP			35,000,000.000	1.00		22,113,680	0.980	34,300,000	22,112,405	480,278	2,275,000					0		RP2VFE	06/10/2010
69350J AA 7	PNC PREFERRED			15,000,000.000	1.00		10,800,000	0.720	10,800,000	4,654,650	43,447	977,550		(900,000)			(900,000)		P2VFE...	10/15/2007
86800X AA 6	SUNTRUST PREFERRED CAP I			7,345,000.000	1.00	0.250	4,994,600	0.680	4,994,600	1,836,250	13,058	429,903		(514,150)			(514,150)		P3VFE...	08/01/2007
92978A AA 0	WACHOVIA CAPITAL			10,000,000.000	1.00		8,475,000	0.848	8,475,000	4,200,000	26,302	715,467		(200,000)			(200,000)		P2VFE...	09/13/2007
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						72,308,280	XXX	97,039,600	58,728,305	593,441	7,255,648	0	(1,614,150)	0	0	(1,614,150)	0	XXX	XXX
8999999.	Total - Preferred Stocks						72,308,280	XXX	97,039,600	58,728,305	593,441	7,255,648	0	(1,614,150)	0	0	(1,614,150)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
001055 10 2	AFLAC INC.			47,100.000	2,037,546	43.260	2,037,546	2,046,718		51,993		(508,100)		(508,100)		L	06/08/2011
001084 10 2	AGCO CORP.			3,000.000	128,910	42.970	128,910	85,128				(23,070)		(23,070)		L	06/24/2010
001204 10 6	AGL RESOURCES INC.			4,900.000	207,074	42.260	207,074	178,959		9,305		31,409		31,409		L	06/24/2010
00130H 10 5	AES CORPORATION.			22,900.000	271,136	11.840	271,136	225,311				(7,786)		(7,786)		L	06/24/2010
00164V 10 3	AMC NETWORKS INC A.			6,450.000	242,391	37.580	242,391	270,708				(28,317)		(28,317)		L	07/01/2011
00206R 10 2	AT&T INC.			279,260.000	8,444,822	30.240	8,444,822	8,610,662		360,185		100,478		100,478		L	06/08/2011
002824 10 0	ABBOTT LABORATORIES.			48,901.000	2,749,703	56.230	2,749,703	2,351,372		91,934		406,856		406,856		L	06/24/2010
00507V 10 9	ACTIVISION BLIZZARD INC.			17,500.000	215,600	12.320	215,600	194,163		2,888		(2,100)		(2,100)		L	06/24/2010
00724F 10 1	ADOBE SYSTEMS INC.			25,700.000	726,539	28.270	726,539	835,638				(64,507)		(64,507)		L	02/05/2010
00751Y 10 6	ADVANCE AUTO PARTS.			3,200.000	222,816	69.630	222,816	162,421	192	768		11,136		11,136		L	06/24/2010
00817Y 10 8	AETNA INC.			17,500.000	738,325	42.190	738,325	419,825		7,875		204,400		204,400		L	09/28/2004
008252 10 8	AFFILIATED MANAGERS GROUP.			11,000.000	1,055,450	95.950	1,055,450	1,072,345				(16,895)		(16,895)		L	06/23/2011
00846U 10 1	AGILENT TECHNOLOGIES INC.			4,500.000	157,185	34.930	157,185	90,524				(29,250)		(29,250)		L	09/28/2004
009158 10 6	AIR PRODUCTS & CHEMICALS INC.			19,900.000	1,695,281	85.190	1,695,281	1,101,562	11,542	44,377		(114,624)		(114,624)		L	06/24/2010
009363 10 2	AIRGAS INC.			9,100.000	710,528	78.080	710,528	562,275		11,102		142,142		142,142		L	03/23/2010
014482 10 3	ALEXANDER & BALDWIN INC.			13,300.000	542,906	40.820	542,906	543,848				(942)		(942)		L	12/21/2011
01449J 10 5	ALERE INC.			7,700.000	177,793	23.090	177,793	211,500				(104,027)		(104,027)		L	06/24/2010
015271 10 9	ALEXANDRIA REAL ESTATE EQUIT.			16,500.000	1,138,005	68.970	1,138,005	1,270,096	8,085	22,605		(132,091)		(132,091)		L	03/15/2011
015351 10 9	ALEXION PHARMACEUTICALS INC.			2,800.000	200,200	71.500	200,200	74,363				87,430		87,430		L	05/23/2011
017175 10 0	ALLEGHANY CORP.			1,003.000	286,146	285.290	286,146	261,561				(15,118)		(15,118)		L	03/30/2011
01741R 10 2	ALLEGHENY TECHNOLOGIES INC.			3,500.000	167,300	47.800	167,300	172,669		2,520		(25,830)		(25,830)		L	06/24/2010
018490 10 2	ALLERGAN INC.			11,200.000	982,688	87.740	982,688	423,584		2,240		213,584		213,584		L	09/28/2004
018581 10 8	ALLIANCE DATA SYSTEMS CORP.			1,300.000	134,992	103.840	134,992	65,258				42,653		42,653		L	03/26/2008
020002 10 1	ALLSTATE CORP.			24,500.000	671,545	27.410	671,545	726,455	5,145	20,335		(109,515)		(109,515)		L	06/24/2010
021441 10 0	ALTERA CORP.			12,900.000	478,590	37.100	478,590	245,229		3,612		19,608		19,608		L	09/28/2004
02209S 10 3	ALTRIA GROUP INC.			130,700.000	3,875,255	29.650	3,875,255	3,092,991	53,587	148,701		471,784		471,784		L	06/08/2011
023135 10 6	AMAZON.COM INC.			19,300.000	3,340,830	173.100	3,340,830	2,050,364				(133,170)		(133,170)		L	06/24/2010
023608 10 2	AMEREN CORPORATION.			11,900.000	394,247	33.130	394,247	294,109		18,505		58,786		58,786		L	02/05/2010
025816 10 9	AMERICAN EXPRESS CO.			19,100.000	900,947	47.170	900,947	727,498		13,752		81,175		81,175		L	06/24/2010
025932 10 4	AMERICAN FINANCIAL GROUP INC.			72,700.000	2,681,903	36.890	2,681,903	2,447,795		36,350		234,108		234,108		L	03/17/2011
026874 78 4	AMERICAN INTERNATIONAL GROUP.			56,800.000	1,317,760	23.200	1,317,760	1,304,515				(444,320)		(444,320)		L	12/21/2011
029912 20 1	AMERICAN TOWER CORP CLASS A.			12,700.000	762,127	60.010	762,127	183,642		4,445		106,299		106,299		L	09/28/2004
03076C 10 6	AMERIPRISE FINANCIAL INC.			3,500.000	173,740	49.640	173,740	132,982		3,045		(27,685)		(27,685)		L	06/24/2010
031100 10 0	AMETEK INC.			8,700.000	366,270	42.100	366,270	239,489		2,088		24,795		24,795		L	06/24/2010
031162 10 0	AMGEN INC.			52,000.000	3,338,920	64.210	3,338,920	2,878,151		29,120		525,042		525,042		L	03/15/2011
032095 10 1	AMPHENOL CORP CLASS A.			5,600.000	254,184	45.390	254,184	231,377	84	336		(41,384)		(41,384)		L	06/24/2010
032511 10 7	ANADARKO PETROLEUM CORP.			41,900.000	3,198,227	76.330	3,198,227	1,867,871		14,112		14,746		14,746		L	03/15/2011
032654 10 5	ANALOG DEVICES INC.			28,500.000	1,019,730	35.780	1,019,730	1,105,344		14,250		(85,614)		(85,614)		L	06/08/2011
035710 40 9	ANNALY CAPITAL MGMT INC.			42,200.000	673,512	15.960	673,512	707,314	24,054			(33,802)		(33,802)		L	12/21/2011
03662Q 10 5	ANSYS INC.			5,100.000	292,128	57.280	292,128	219,300				26,571		26,571		L	06/24/2010
037389 10 3	AON CORP.			32,597.000	1,525,540	46.800	1,525,540	1,089,450		19,558		25,752		25,752		L	10/04/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
037411 10 5	APACHE CORP			18,438.000	1,670,114	90.580	1,670,114	1,335,470		11,063		(528,249)		(528,249)		L	06/24/2010
037833 10 0	APPLE COMPUTER INC			43,300.000	17,536,500	405.000	17,536,500	12,208,638				3,156,777		3,156,777		L	06/08/2011
039483 10 2	ARCHER-DANIELS-MIDLAND CO			66,165.000	1,892,319	28.600	1,892,319	1,403,085		35,437		(85,649)		(85,649)		L	12/21/2011
044209 10 4	ASHLAND INC			11,300.000	645,908	57.160	645,908	679,146		4,865		(29,238)		(29,238)		L	06/23/2011
045487 10 5	ASSOCIATED BANC-CORP			10,400.000	116,168	11.170	116,168	132,838		416		(41,392)		(41,392)		L	06/24/2010
04621X 10 8	ASSURANT INC			4,500.000	184,770	41.060	184,770	161,760		3,150		11,430		11,430		L	06/24/2010
04930A 10 4	ATLAS ENERGY LP			4,422.000	107,455	24.300	107,455	70,398		3,371		37,056		37,056		L	02/18/2011
049513 10 4	ATMEL CORP			62,100.000	503,010	8.100	503,010	421,994				(290,629)		(290,629)		L	06/08/2011
052769 10 6	AUTODESK INC			4,700.000	142,551	30.330	142,551	113,082				(36,989)		(36,989)		L	09/28/2004
053015 10 3	AUTOMATIC DATA PROCESSING			5,600.000	302,456	54.010	302,456	227,812	2,212	8,064		43,288		43,288		L	06/24/2010
054937 10 7	BB&T CORP			68,140.000	1,715,084	25.170	1,715,084	1,741,484		43,610		(76,317)		(76,317)		L	02/05/2010
055921 10 0	BMC SOFTWARE INC			25,900.000	849,002	32.780	849,002	581,050				(371,924)		(371,924)		L	06/24/2010
05615F 10 2	BABCOCK & WILCOX COMPANY			7,450.000	179,843	24.140	179,843	164,949				(10,803)		(10,803)		L	08/02/2010
060505 10 4	BANK OF AMERICA CORP			315,000.000	1,751,400	5.560	1,751,400	2,114,249		3,150		(362,849)		(362,849)		L	09/27/2011
062540 10 9	BANK OF HAWAII CORP			5,800.000	258,042	44.490	258,042	266,030		10,440		(15,776)		(15,776)		L	06/24/2010
063671 10 1	BANK OF MONTREAL			12.000	658	54.810	658	537		14		120		120		L	07/06/2011
064058 10 0	THE BANK OF NEW YORK MELLON			23,100.000	459,921	19.910	459,921	612,419		11,088		(237,699)		(237,699)		L	06/24/2010
071813 10 9	BAXTER INTERNATIONAL INC			63,900.000	3,161,772	49.480	3,161,772	2,845,689	21,407	68,076		(161,840)		(161,840)		L	06/08/2011
073730 10 3	BEAM INC			7,500.000	384,225	51.230	384,225	234,622		5,700		34,897		34,897		L	02/05/2010
075887 10 9	BECTON DICKINSON & CO			14,700.000	1,098,384	74.720	1,098,384	753,081		24,696		(144,060)		(144,060)		L	09/28/2004
075896 10 0	BED BATH & BEYOND INC			15,700.000	910,129	57.970	910,129	603,773				138,474		138,474		L	02/05/2010
081437 10 5	BEMIS CO			7,600.000	228,608	30.080	228,608	216,516		7,296		(19,608)		(19,608)		L	06/24/2010
084670 70 2	BERKSHIRE HATHAWAY INC			79,753.000	6,085,154	76.300	6,085,154	4,786,237				(303,859)		(303,859)		L	06/24/2010
09062X 10 3	BIOGEN IDEC INC			15,100.000	1,661,755	110.050	1,661,755	800,625				649,300		649,300		L	02/05/2010
09247X 10 1	BLACKROCK INC/NEW YORK			4,700.000	837,728	178.240	837,728	873,072		12,925		(35,344)		(35,344)		L	06/23/2011
093671 10 5	BLOCK H & R INC									1,575				0		L	06/24/2010
097023 10 5	BOEING CO			6,600.000	484,110	73.350	484,110	446,868		11,088		53,394		53,394		L	06/24/2010
101121 10 1	BOSTON PROPERTIES INC			16,100.000	1,603,560	99.600	1,603,560	1,582,386	8,855	18,200		(44,661)		(44,661)		L	06/08/2011
110122 10 8	BRISTOL-MYERS SQUIBB CO			59,600.000	2,100,304	35.240	2,100,304	1,615,021		52,470		463,475		463,475		L	06/08/2011
111320 10 7	BROADCOM CORP CLASS A			19,400.000	569,584	29.360	569,584	556,919		4,716		(153,119)		(153,119)		L	06/08/2011
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS			12,000.000	270,600	22.550	270,600	233,450	1,920	7,320		7,440		7,440		L	06/24/2010
115236 10 1	BROWN & BROWN INC			5,000.000	113,150	22.630	113,150	90,607		1,625		(6,550)		(6,550)		L	03/26/2008
115637 20 9	BROWN FORMAN CORP CLASS B			9,000.000	724,590	80.510	724,590	442,798		11,790		98,010		98,010		L	06/24/2010
124830 10 0	CBL & ASSOCIATES PROPERTIES			1,985.000	31,165	15.700	31,165	13,576	417	1,648		(3,573)		(3,573)		L	12/23/2008
125269 10 0	CF INDUSTRIES HOLDINGS INC			3,500.000	507,430	144.980	507,430	227,619		3,500		34,405		34,405		L	06/24/2010
125581 80 1	CIT GROUP INC			19,900.000	693,913	34.870	693,913	804,437				(176,727)		(176,727)		L	06/23/2011
12572Q 10 5	CME GROUP INC			4,200.000	1,023,414	243.670	1,023,414	1,165,799		11,760		(142,385)		(142,385)		L	06/23/2011
126408 10 3	CSX CORPORATION			27,300.000	574,938	21.060	574,938	386,795		12,194		(13,013)		(13,013)		L	06/16/2011
126650 10 0	CVS/CAREMARK CORP			27,300.000	1,113,294	40.780	1,113,294	1,025,025		6,825		88,269		88,269		L	06/08/2011
12673P 10 5	CA INC			12,700.000	256,731	20.215	256,731	245,765		2,413		(53,658)		(53,658)		L	06/24/2010
127097 10 3	CABOT OIL & GAS CORP			13,800.000	1,047,420	75.900	1,047,420	769,754		837		253,996		253,996		L	09/27/2011
131347 30 4	CALPINE CORP			11,400.000	186,162	16.330	186,162	148,796				34,086		34,086		L	06/24/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
14040H 10 5	CAPITAL ONE FINANCIAL CORP.			38,400.000	1,623,936	42.290	1,623,936	1,586,863		5,880		(145,530)		(145,530)		L	06/23/2011
14170T 10 1	CAREFUSION CORP.			7,900.000	200,739	25.410	200,739	187,582				(2,291)		(2,291)		L	06/24/2010
143130 10 2	CARMAX			8,348.000	254,447	30.480	254,447	85,442				(11,687)		(11,687)		L	09/28/2004
149123 10 1	CATERPILLAR INC.			7,200.000	652,320	90.600	652,320	419,210		12,960		(22,032)		(22,032)		L	12/15/2009
150870 10 3	CELANESE CORP-SERIES A			6,200.000	274,474	44.270	274,474	168,090		1,364		19,220		19,220		L	06/24/2010
156700 10 6	CENTURYLINK INC.			89,693.000	3,336,580	37.200	3,336,580	2,908,245		138,095		(230,227)		(230,227)		L	12/21/2011
156782 10 4	CERNER CORP.			5,000.000	306,250	61.250	306,250	190,682				69,400		69,400		L	06/27/2011
166764 10 0	CHEVRON CORP.			95,833.000	10,196,631	106.400	10,196,631	8,020,847		232,092		946,179		946,179		L	06/08/2011
169656 10 5	CHIPOTLE MEXICAN GRILL INC.			1,800.000	607,932	337.740	607,932	421,073				225,144		225,144		L	12/21/2010
171340 10 2	CHURCH & DWIGHT INC.			33,000.000	1,510,080	45.760	1,510,080	1,260,638		16,830		249,442		249,442		L	06/02/2011
171779 30 9	CIENA CORPORATION			33,400.000	404,140	12.100	404,140	371,846				32,294		32,294		L	12/21/2011
171798 10 1	CIMAREX ENERGY CO.			8,900.000	550,910	61.900	550,910	779,369		1,780		(228,459)		(228,459)		L	06/08/2011
17275R 10 2	CISCO SYSTEMS INC.			375,200.000	6,783,616	18.080	6,783,616	6,657,173		62,340		272,308		272,308		L	06/08/2011
172967 42 4	CITIGROUP INC.			71,960.000	1,893,268	26.310	1,893,268	2,494,987		2,159		(1,510,440)		(1,510,440)		L	06/24/2010
178566 10 5	CITY NATIONAL CORP.			16,700.000	737,806	44.180	737,806	889,906		6,680		(152,100)		(152,100)		L	06/08/2011
189054 10 9	CLOROX COMPANY			7,500.000	499,200	66.560	499,200	395,250		17,250		24,600		24,600		L	09/28/2004
19075F 10 6	COBALT INTERNATIONAL ENERGY			16,300.000	252,976	15.520	252,976	245,108				7,868		7,868		L	12/21/2011
191216 10 0	COCA-COLA CO.			145,900.000	10,208,623	69.970	10,208,623	7,688,339		257,137		627,865		627,865		L	06/08/2011
19122T 10 9	COCA-COLA ENTERPRISES			16,400.000	422,792	25.780	422,792	329,476		8,364		12,300		12,300		L	02/05/2010
192446 10 2	COGNIZANT TECH SOLUTIONS-A			7,300.000	469,463	64.310	469,463	533,758				(64,295)		(64,295)		L	06/08/2011
194162 10 3	COLGATE-PALMOLIVE CO.			29,900.000	2,762,461	92.390	2,762,461	2,438,671		52,777		307,809		307,809		L	06/08/2011
20030N 10 1	COMCAST CORP.			21,900.000	519,249	23.710	519,249	393,455	2,464	9,461		38,106		38,106		L	06/24/2010
200340 10 7	COMERICA INC.			11,800.000	304,440	25.800	304,440	334,853	1,180	4,720		(193,992)		(193,992)		L	12/15/2009
200525 10 3	COMMERCE BANCSHARES INC.			41,979.000	1,600,239	38.120	1,600,239	1,565,301		28,456		17,012		17,012		L	11/28/2011
203668 10 8	COMMUNITY HEALTH SYSTEMS INC.			27,500.000	479,875	17.450	479,875	452,235				27,640		27,640		L	12/21/2011
205363 10 4	COMPUTER SCIENCES CORP.								620					0		L	06/24/2010
205638 10 9	COMPUWARE CORP.			29,700.000	247,104	8.320	247,104	247,065				(99,495)		(99,495)		L	06/24/2010
205887 10 2	CONAGRA FOODS INC.			16,200.000	427,680	26.400	427,680	368,192		15,066		61,884		61,884		L	02/05/2010
205944 10 1	CON-WAY INC.			5,400.000	157,464	29.160	157,464	167,059		2,160		(40,014)		(40,014)		L	06/24/2010
20825C 10 4	CONOCOPHILLIPS			33,116.000	2,413,163	72.870	2,413,163	1,793,909		71,058		114,292		114,292		L	06/08/2011
20854P 10 9	CONSOL ENERGY INC.			15,900.000	583,530	36.700	583,530	665,233		5,518		(192,942)		(192,942)		L	06/08/2011
210371 10 0	CONSTELLATION ENERGY CROUP			24,900.000	987,783	39.670	987,783	913,626	5,976	7,704		74,157		74,157		L	06/08/2011
217204 10 6	COPART INC.			8,100.000	387,909	47.890	387,909	198,500				85,374		85,374		L	06/24/2010
219023 10 8	CORN PRODUCTS INTL INC.			500.000	26,295	52.590	26,295	25,751	100			544		544		L	12/21/2011
219350 10 5	CORNING INC.			102,700.000	1,333,046	12.980	1,333,046	1,513,159		18,968		(623,579)		(623,579)		L	06/08/2011
22160K 10 5	COSTCO WHOLESALE CORP.			29,600.000	2,466,272	83.320	2,466,272	1,411,698		27,380		328,856		328,856		L	06/24/2010
222816 10 0	COVANCE INC.			3,400.000	155,448	45.720	155,448	180,551				(19,346)		(19,346)		L	06/24/2010
222862 10 4	COVENTRY HEALTH CARE INC.			9,400.000	285,478	30.370	285,478	179,642				37,318		37,318		L	06/24/2010
225447 10 1	CREE INC.			25,300.000	557,612	22.040	557,612	526,207				31,405		31,405		L	12/21/2011
228227 10 4	CROWN CASTLE INTL CORP.			8,900.000	398,720	44.800	398,720	310,677				8,633		8,633		L	02/05/2010
228368 10 6	CROWN HOLDINGS INC.			10,000.000	335,800	33.580	335,800	384,796				(48,996)		(48,996)		L	06/08/2011
231021 10 6	CUMMINS INC.			23,500.000	2,068,470	88.020	2,068,470	2,001,305		27,988		(372,939)		(372,939)		L	03/15/2011

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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
23317H 10 2	DDR CORP			38,945.000	473,961	12.170	473,961	148,298	3,116	6,231		(74,774)		(74,774)		L	12/23/2008
233326 10 7	DST SYSTEMS INC			29,700.000	1,351,944	45.520	1,351,944	1,393,576		16,835		(71,021)		(71,021)		L	03/17/2011
233331 10 7	DTE ENERGY COMPANY			7,900.000	430,155	54.450	430,155	328,608	4,641	18,131		72,127		72,127		L	02/05/2010
235851 10 2	DANAHER CORP			64,400.000	3,029,376	47.040	3,029,376	1,974,571	1,610	5,474		(8,372)		(8,372)		L	02/05/2010
23918K 10 8	DAVITA			2,900.000	219,849	75.810	219,849	182,566				18,328		18,328		L	06/24/2010
242370 10 4	DEAN FOODS CO			19,700.000	220,640	11.200	220,640	161,343				46,492		46,492		L	12/21/2010
244199 10 5	DEERE & CO			15,500.000	1,198,925	77.350	1,198,925	1,348,506	6,355	18,135		(149,581)		(149,581)		L	03/15/2011
24702R 10 1	DELL INC			16,500.000	241,395	14.630	241,395	215,921				17,820		17,820		L	06/24/2010
247361 70 2	DELTA AIR LINES INC			33,900.000	274,251	8.090	274,251	315,148				(40,897)		(40,897)		L	06/08/2011
247916 20 8	DENBURY RESOURCES INC			50,800.000	767,080	15.100	767,080	890,093				(224,687)		(224,687)		L	06/08/2011
25179M 10 3	DEVON ENERGY CORPORATION			16,360.000	1,014,320	62.000	1,014,320	1,046,462		10,961		(270,104)		(270,104)		L	06/24/2010
251893 10 3	DEVRY INC			7,100.000	273,066	38.460	273,066	184,220	1,065	1,524		(67,592)		(67,592)		L	12/21/2010
254687 10 6	DISNEY (WALT) CO			90,600.000	3,397,500	37.500	3,397,500	2,979,879	54,360	24,400		(56,557)		(56,557)		L	06/08/2011
254709 10 8	DISCOVER FINANCIAL			13,900.000	333,600	24.000	333,600	199,915	1,390	2,780		76,033		76,033		L	06/24/2010
25470F 10 4	DISCOVERY COMMUNICATIONS INC			14,500.000	594,065	40.970	594,065	543,158				(10,585)		(10,585)		L	06/24/2010
25470F 30 2	DISCOVERY COMMUNICATIONS C			6,262.000	236,077	37.700	236,077	78,318				6,325		6,325		L	09/18/2008
25470M 10 9	DISH NETWORK CORP			5,500.000	156,640	28.480	156,640	112,111		11,000		48,510		48,510		L	06/24/2010
25490A 10 1	DIRECTTV			24,459.000	1,045,867	42.760	1,045,867	319,265				69,219		69,219		L	11/20/2009
256746 10 8	DOLLAR TREE INC			4,350.000	361,529	83.110	361,529	181,423				117,581		117,581		L	06/24/2010
25746U 10 9	DOMINION RESOURCES INC			10,900.000	578,572	53.080	578,572	440,306		21,473		112,924		112,924		L	06/24/2010
257559 20 3	DOMTAR CORP			6.000	480	79.960	480	68	2	7		24		24		L	03/07/2007
260543 10 3	DOW CHEMICAL COMPANY			51,200.000	1,472,512	28.760	1,472,512	1,579,365	12,800	33,010		(297,117)		(297,117)		L	06/08/2011
26138E 10 9	DR PEPPER SNAPPLE GROUP INC			5,300.000	209,244	39.480	209,244	197,273	1,696	6,042		22,896		22,896		L	06/24/2010
26153C 10 3	DREAMWORKS ANIMATION SKG-A			9,900.000	164,291	16.595	164,291	166,033				(1,742)		(1,742)		L	12/21/2011
263534 10 9	DU PONT (E.I.) DE NEMOURS & CO			48,300.000	2,211,174	45.780	2,211,174	2,122,626		57,482		(196,448)		(196,448)		L	06/08/2011
26483E 10 0	DUN & BRADSTREET CORP			6,600.000	493,878	74.830	493,878	417,077		9,504		(47,916)		(47,916)		L	06/24/2010
268648 10 2	EMC CORP-MASS			191,700.000	4,129,218	21.540	4,129,218	3,253,673				(391,967)		(391,967)		L	03/15/2011
26969P 10 8	EAGLE MATLS INC CLASS A			2,127.000	54,579	25.660	54,579	49,772	213	851		(5,509)		(5,509)		L	09/28/2004
278265 10 3	EATON VANCE CORP			39,400.000	931,416	23.640	931,416	914,064				17,352		17,352		L	12/21/2011
278642 10 3	EBAY INC			70,800.000	2,147,364	30.330	2,147,364	1,611,032				97,242		97,242		L	06/08/2011
278865 10 0	ECOLAB INC			4,800.000	277,488	57.810	277,488	220,945	960	3,360		35,472		35,472		L	06/24/2010
281020 10 7	EDISON INTERNATIONAL			37,800.000	1,564,920	41.400	1,564,920	1,080,737	12,285	48,384		105,840		105,840		L	02/05/2010
28176E 10 8	EDWARDS LIFESCIENCES CORP			3,700.000	261,590	70.700	261,590	196,396				(37,518)		(37,518)		L	06/24/2010
28336L 10 9	EL PASO CORP			11,000.000	292,270	26.570	292,270	130,829	110	440		140,910		140,910		L	06/24/2010
291011 10 4	EMERSON ELECTRIC CO			41,800.000	1,947,462	46.590	1,947,462	1,282,006		59,983		(442,244)		(442,244)		L	09/28/2004
29264F 20 5	ENDO PHARMACEUT HLDGS INC			8,100.000	279,693	34.530	279,693	182,084				(9,558)		(9,558)		L	06/24/2010
29265N 10 8	ENERGEN CORP			3,800.000	190,000	50.000	190,000	176,429		2,052		6,612		6,612		L	06/24/2010
29266R 10 8	ENERGIZER HOLDINGS INC			17,800.000	1,379,144	77.480	1,379,144	1,035,223				98,137		98,137		L	06/08/2011
29364G 10 3	ENTERGY CORP			9,600.000	701,280	73.050	701,280	575,520		31,872		21,312		21,312		L	09/28/2004
294429 10 5	EQUIFAX INC			50,400.000	1,952,496	38.740	1,952,496	1,675,248		26,672		156,504		156,504		L	03/15/2011
297178 10 5	ESSEX PROPERTY TRUST INC			7,800.000	1,095,978	140.510	1,095,978	1,070,264	8,112	16,224		25,714		25,714		L	06/08/2011
30161N 10 1	EXELON CORP			71,400.000	3,096,618	43.370	3,096,618	2,944,536		112,455		152,082	14,487	137,595		L	03/15/2011

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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
302130 10 9	EXPEDITORS INTL WASH INC.			19,700.000	806,912	40.960	806,912	498,509		9,850		(268,708)		(268,708)		L	09/28/2004
302182 10 0	EXPRESS SCRIPTS INC.			25,310.000	1,131,104	44.690	1,131,104	201,974				(236,902)		(236,902)		L	09/28/2004
30231G 10 2	EXXON MOBILE CORP.			302,394.000	25,630,915	84.760	25,630,915	18,455,440		473,777		2,612,733		2,612,733		L	06/08/2011
302491 30 3	FMC CORP.			4,400.000	378,576	86.040	378,576	268,180	660	2,530		27,060		27,060		L	06/24/2010
30249U 10 1	FMC TECHNOLOGIES INC.			11,600.000	605,868	52.230	605,868	312,773				90,190		90,190		L	04/01/2011
303726 10 3	FAIRCHILD SEMICONDUCTOR INTL CLASS A.			25,500.000	307,020	12.040	307,020	119,218				(91,035)		(91,035)		L	12/23/2008
307000 10 9	FAMILY DOLLAR STORES.			4,300.000	247,938	57.660	247,938	168,535	774	2,989		34,185		34,185		L	06/24/2010
313747 20 6	FEDERAL REALTY INVS TRUST.			20,800.000	1,887,600	90.750	1,887,600	1,677,146	14,352	28,288		210,454		210,454		L	03/15/2011
314211 10 3	FEDERATED INVESTORS INC CLASS B.			42,300.000	640,845	15.150	640,845	615,008				25,837		25,837		L	12/21/2011
315616 10 2	F5 NETWORKS INC.			8,200.000	870,184	106.120	870,184	499,948				(197,128)		(197,128)		L	06/24/2010
31620M 10 6	FIDELITY NATIONAL INFORMATION.			13,372.000	355,561	26.590	355,561	344,400		2,674		(10,698)		(10,698)		L	06/24/2010
31620R 10 5	FIDELITY NATIONAL TITLE CL A.			12,900.000	205,497	15.930	205,497	171,104		6,192		29,025		29,025		L	06/24/2010
316773 10 0	FIFTH THIRD BANCORP.			37,400.000	475,728	12.720	475,728	459,918	2,992	21		14,634		14,634		L	12/21/2011
337738 10 8	FISERV INC.			3,000.000	176,220	58.740	176,220	141,394				540		540		L	06/24/2010
337932 10 7	FIRSTENERGY CORPORATION.			6,900.000	305,670	44.300	305,670	250,479		15,180		50,232		50,232		L	06/24/2010
343412 10 2	FLUOR CORP.			13,100.000	658,275	50.250	658,275	290,493	1,638	6,550		(209,731)		(209,731)		L	09/28/2004
34354P 10 5	FLOWSERVE CORP.			8,900.000	883,948	99.320	883,948	209,595	2,848	11,125		(177,110)		(177,110)		L	09/28/2004
345370 86 0	FORD MOTOR CO.			296,300.000	3,188,188	10.760	3,188,188	3,648,776				(688,711)		(688,711)		L	12/21/2011
345838 10 6	FOREST LABORATORIES INC.			23,800.000	720,188	30.260	720,188	682,965				(40,936)		(40,936)		L	02/05/2010
346091 70 5	FOREST OIL CORP.			20,000.000	271,000	13.550	271,000	260,050				10,950		10,950		L	12/21/2011
34964C 10 6	FORTUNE BRANDS HOME & SECURI.			7,500.000	127,725	17.030	127,725	68,875				58,850		58,850		L	10/04/2011
349882 10 0	FOSSIL INC.			4,900.000	388,864	79.360	388,864	483,264				(94,400)		(94,400)		L	09/27/2011
354613 10 1	FRANKLIN RESOURCES INC.			11,100.000	1,066,266	96.060	1,066,266	597,624		36,297		(168,165)		(168,165)		L	09/28/2004
363576 10 9	GALLAGHER (ARTHUR J.) & CO.			16,900.000	565,136	33.440	565,136	388,881	5,577	22,139		73,684		73,684		L	02/05/2010
36467W 10 9	GAMESTOP CORP-CLASS A.			14,100.000	340,233	24.130	340,233	283,073				17,625		17,625		L	02/05/2010
364760 10 8	GAP INC.			27,700.000	513,835	18.550	513,835	547,796	3,116	12,119		(99,443)		(99,443)		L	06/24/2010
36866T 10 3	GEN-PROBE INC.			2,500.000	147,800	59.120	147,800	116,783				1,925		1,925		L	06/24/2010
369300 10 8	GENERAL CABLE CORP.			10,200.000	255,102	25.010	255,102	299,656				(102,816)		(102,816)		L	06/24/2010
369604 10 3	GENERAL ELECTRIC CO.			194,400.000	3,481,704	17.910	3,481,704	3,501,211	33,048	54,478		(88,496)		(88,496)		L	12/21/2011
370334 10 4	GENERAL MILLS INC.			25,200.000	1,018,332	40.410	1,018,332	565,614		29,484		121,464		121,464		L	09/28/2004
371901 10 9	GENTEX CORP.			24,200.000	716,078	29.590	716,078	633,912		5,808		82,166		82,166		L	06/08/2011
372460 10 5	GENUINE PARTS CO.			4,000.000	244,800	61.200	244,800	161,100	1,800	7,040		39,440		39,440		L	06/24/2010
375558 10 3	GILEAD SCIENCES INC.			8,200.000	335,626	40.930	335,626	295,367				38,458		38,458		L	06/24/2010
37940X 10 2	GLOBAL PAYMENTS INC.			18,800.000	890,744	47.380	890,744	939,096		752		(48,352)		(48,352)		L	06/08/2011
38141G 10 4	GOLDMAN SACHS GROUP.			7,500.000	678,225	90.430	678,225	993,987		5,250		(315,762)		(315,762)		L	06/23/2011
382388 10 6	GOODRICH CORP.			2,900.000	358,730	123.700	358,730	200,267	841	2,523		103,327		103,327		L	06/24/2010
382550 10 1	GOODYEAR TIRE & RUBBER CO.			11,500.000	162,955	14.170	162,955	134,727				26,680		26,680		L	06/24/2010
38259P 50 8	GOOGLE INC-CL A.			11,300.000	7,298,670	645.900	7,298,670	6,015,981				675,569		675,569		L	03/15/2011
384802 10 4	GRAINGER (W.W.) INC.			4,500.000	842,355	187.190	842,355	445,307		11,340		220,860		220,860		L	02/05/2010
393122 10 6	GREEN MOUNTAIN COFFEE ROASTE.			13,900.000	623,415	44.850	623,415	482,224				143,062		143,062		L	12/21/2011
404132 10 2	HCC INSURANCE HOLDINGS INC.			4,900.000	134,750	27.500	134,750	123,733	760	2,891		(7,056)		(7,056)		L	06/24/2010
410345 10 2	HANESBRANDS INC.			4,500.000	98,370	21.860	98,370	113,575				(15,930)		(15,930)		L	06/24/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
411310 10 5	HANSEN NATURAL CORPORATION			6,500.000	598,910	92.140	598,910	244,461				259,090		259,090		L	06/24/2010
412822 10 8	HARLEY-DAVIDSON INC			17,300.000	672,451	38.870	672,451	385,908		8,218		72,660		72,660		L	02/05/2010
413875 10 5	HARRIS CORP			19,200.000	691,968	36.040	691,968	675,247				16,721		16,721		L	12/21/2011
416515 10 4	HARTFORD FINANCIAL SVCS GRP			26,000.000	422,500	16.250	422,500	409,240	2,600	9,100		(266,240)		(266,240)		L	12/23/2008
42217K 10 6	HEALTH CARE REIT INC			6,500.000	354,445	54.530	354,445	272,956		18,428		44,785		44,785		L	06/24/2010
42222G 10 8	HEALTH NET INC			8,400.000	255,528	30.420	255,528	224,061				26,292		26,292		L	06/24/2010
423452 10 1	HELMERICH & PAYNE			3,400.000	198,424	58.360	198,424	133,575		884		33,592		33,592		L	06/24/2010
427866 10 8	THE HERSHEY CO			4,900.000	302,722	61.780	302,722	242,861		6,762		71,687		71,687		L	06/24/2010
42809H 10 7	HESS CORP			25,600.000	1,454,080	56.800	1,454,080	1,437,542	2,560	8,160		(481,566)		(481,566)		L	06/08/2011
428236 10 3	HEWLETT-PACKARD CO			104,478.000	2,691,353	25.760	2,691,353	2,305,053	12,537	33,433		(1,707,171)		(1,707,171)		L	06/24/2010
436106 10 8	HOLLYFRONTIER CORP			15,300.000	358,020	23.400	358,020	439,297		7,650		(81,277)		(81,277)		L	09/27/2011
436440 10 1	HOLOGIC INC			8,100.000	141,831	17.510	141,831	116,074				(10,611)		(10,611)		L	06/24/2010
437076 10 2	HOME DEPOT INC			71,300.000	2,997,452	42.040	2,997,452	2,074,894		68,752		472,469		472,469		L	03/15/2011
438516 10 6	HONEYWELL INTERNATIONAL INC			9,600.000	521,760	54.350	521,760	396,005		13,152		11,424		11,424		L	06/24/2010
44107P 10 4	HOST HOTELS & RESORTS INC			27,300.000	403,221	14.770	403,221	390,385	1,365	2,730		(84,630)		(84,630)		L	06/24/2010
443510 20 1	HUBBELL INC CLASS B			2,500.000	167,150	66.860	167,150	104,592	950	3,750		16,825		16,825		L	06/24/2010
444859 10 2	HUMANA INC			22,900.000	2,006,269	87.610	2,006,269	1,558,621	5,725	11,450		389,411		389,411		L	06/08/2011
445658 10 7	HUNT (JB) TRANSPRT SVCS INC			25,100.000	1,131,257	45.070	1,131,257	1,067,862		9,789		63,395		63,395		L	03/15/2011
447011 10 7	HUNTSMAN CORP			23,300.000	233,000	10.000	233,000	250,743		9,320		(130,713)		(130,713)		L	12/15/2009
45031U 10 1	ISTAR FINANCIAL INC			67,300.000	356,017	5.290	356,017	197,371				(170,269)		(170,269)		L	12/23/2008
452308 10 9	ILLINOIS TOOL WORKS			5,600.000	261,576	46.710	261,576	244,712	2,016	7,728		(37,464)		(37,464)		L	06/24/2010
452327 10 9	ILLUMINA INC			7,000.000	213,360	30.480	213,360	245,819				(230,020)		(230,020)		L	02/05/2010
457153 10 4	INGRAM MICRO INC CLASS A			9,000.000	163,710	18.190	163,710	144,456				(8,100)		(8,100)		L	06/24/2010
458118 10 6	INTEGRATED DEVICE TECH INC			100.000	546	5.460	546	561				(120)		(120)		L	03/26/2008
458140 10 0	INTEL CORP			229,400.000	5,562,950	24.250	5,562,950	4,785,470		137,136		725,022		725,022		L	06/08/2011
45822P 10 5	INTEGRYS ENERGY GROUP INC			41,600.000	2,253,888	54.180	2,253,888	2,097,967		56,576		155,921		155,921		L	06/08/2011
45865V 10 0	INTERCONTINENTALEXCHANGE INC			1,800.000	216,990	120.550	216,990	143,311				2,520		2,520		L	12/23/2008
459200 10 1	INTL BUSINESS MACHINES CORP			10,100.000	1,857,188	183.880	1,857,188	1,300,957		29,290		374,912		374,912		L	06/24/2010
46120E 60 2	INTUITIVE SURGICAL INC			2,800.000	1,296,428	463.010	1,296,428	957,540				369,662		369,662		L	06/08/2011
462846 10 6	IRON MOUNTAIN INC			5,700.000	175,560	30.800	175,560	134,998	1,425	4,988		33,003		33,003		L	06/24/2010
46612J 50 7	JDS UNIPHASE CORP			39,500.000	412,380	10.440	412,380	135,880				(159,580)		(159,580)		L	12/23/2008
46625H 10 0	JP MORGAN CHASE & CO			35,400.000	1,177,050	33.250	1,177,050	1,576,553		26,550		(399,503)		(399,503)		L	03/15/2011
471109 10 8	JARDEN CORP			33,600.000	1,003,968	29.880	1,003,968	1,063,935	2,898	7,484		(47,688)		(47,688)		L	06/08/2011
478160 10 4	JOHNSON & JOHNSON			112,150.000	7,354,797	65.580	7,354,797	7,253,157		252,338		418,320		418,320		L	12/15/2009
478366 10 7	JOHNSON CONTROLS INC			53,800.000	1,681,788	31.260	1,681,788	1,343,413	9,684	26,464		(338,945)		(338,945)		L	06/08/2011
481165 10 8	JOY GLOBAL INC			7,700.000	577,269	74.970	577,269	337,607		5,390		(90,706)		(90,706)		L	02/05/2010
48242W 10 6	KBR INC			6,200.000	172,794	27.870	172,794	137,529	310	1,240		(16,120)		(16,120)		L	06/24/2010
493267 10 8	KEYCORP			29,900.000	229,931	7.690	229,931	224,848		2,990		(34,684)		(34,684)		L	12/23/2008
494368 10 3	KIMBERLY-CLARK CORP			9,200.000	676,752	73.560	676,752	585,189	6,440	25,392		96,784		96,784		L	09/28/2004
500255 10 4	KOHLS CORP			25,500.000	1,258,425	49.350	1,258,425	1,291,133		14,800		(50,586)		(50,586)		L	06/08/2011
50075N 10 4	KRAFT FOODS INC			59,900.000	2,237,864	37.360	2,237,864	1,704,868	17,371	69,484		350,415		350,415		L	06/24/2010
501044 10 1	KROGER CO			13,900.000	336,658	24.220	336,658	281,653		5,977		25,854		25,854		L	06/24/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
50540R 40 9	LABORATORY CRP OF AMER HLDGS			1,500.000	128,955	85.970	128,955	65,055				(2,925)		(2,925)		L	09/28/2004
512815 10 1	LAMAR ADVERTISING CO			17,800.000	489,500	27.500	489,500	451,728				37,772		37,772		L	12/21/2011
518439 10 4	ESTEE LAUDER COMPANIES INC CLASS A			6,200.000	696,384	112.320	696,384	339,571		6,510		196,044		196,044		L	02/05/2010
521865 20 4	LEAR CORPORATION			14,400.000	573,120	39.800	573,120	542,359				30,761		30,761		L	12/21/2011
524901 10 5	LEGG MASON INC			56,100.000	1,349,205	24.050	1,349,205	1,289,915	888	3,108		(128,411)		(128,411)		L	12/21/2011
526057 10 4	LENNAR CORP A			21,500.000	422,475	19.650	422,475	426,369				(3,894)		(3,894)		L	12/21/2011
527288 10 4	LEUCADIA NATIONAL CORP			7,700.000	175,098	22.740	175,098	161,624		1,925		(49,588)		(49,588)		L	06/24/2010
530322 10 6	LIBERTY MEDIA CORP A			5,327.000	415,772	78.050	415,772	316,039				99,734		99,734		L	11/29/2011
530555 10 1	LIBERTY GLOBAL INC - A			31,101.000	1,276,074	41.030	1,276,074	1,211,664				22,093		22,093		L	12/21/2011
530555 30 9	LIBERTY GLOBAL INC - C			5,898.000	233,089	39.520	233,089	93,211				33,206		33,206		L	12/31/2008
53071M 10 4	LIBERTY MEDIA CORP INTERACTIVE A			46,600.000	755,619	16.215	755,619	691,343				(19,758)		(19,758)		L	06/08/2011
531172 10 4	LIBERTY PROPERTY TRUST			7,300.000	225,424	30.880	225,424	222,653	3,468	13,870		(7,592)		(7,592)		L	06/24/2010
532457 10 8	ELI LILLY & CO			85,200.000	3,540,912	41.560	3,540,912	2,934,590		166,992		555,504		555,504		L	06/24/2010
532716 10 7	LIMITED BRANDS			9,400.000	379,290	40.350	379,290	215,524		35,720		90,428		90,428		L	06/24/2010
534187 10 9	LINCOLN NATIONAL CORP			37,800.000	734,076	19.420	734,076	703,020				31,056		31,056		L	12/21/2011
535678 10 6	LINEAR TECHNOLOGY CORP			3,600.000	108,108	30.030	108,108	84,060		3,456		(16,416)		(16,416)		L	03/26/2008
539830 10 9	LOCKHEED MARTIN CORPORATION			24,700.000	1,998,230	80.900	1,998,230	1,958,157		64,225		69,538		69,538		L	03/15/2011
548661 10 7	LOWE'S COMPANIES			76,100.000	1,931,418	25.380	1,931,418	1,993,948		31,868		(56,839)		(56,839)		L	03/15/2011
55261F 10 4	M&T BANK CORPORATION			16,800.000	1,282,512	76.340	1,282,512	1,448,246		23,520		(165,734)		(165,734)		L	06/23/2011
552690 10 9	MDU RESOURCES GROUP INC			6,900.000	148,074	21.460	148,074	127,931	1,156	4,485		8,211		8,211		L	06/24/2010
552715 10 4	MEMC ELECTRONIC MATERIALS			82,800.000	326,232	3.940	326,232	316,669				9,563		9,563		L	12/21/2011
552953 10 1	MGM RESORTS INTERNATIONAL			34,800.000	362,964	10.430	362,964	366,848				(153,816)		(153,816)		L	12/15/2009
554382 10 1	MACERICH CO/THE			26,350.000	1,333,310	50.600	1,333,310	1,174,316		37,018		(1,059)		(1,059)		L	06/08/2011
565849 10 6	MARATHON OIL CORP			26,600.000	778,582	29.270	778,582	687,120		17,230		66,550		66,550		L	03/15/2011
56585A 10 2	MARATHON PETROLEUM CORP			13,300.000	442,757	33.290	442,757	444,758		5,985		(2,001)		(2,001)		L	07/01/2011
574599 10 6	MASCO CORP			15,500.000	162,440	10.480	162,440	183,906		4,650		(33,790)		(33,790)		L	06/24/2010
57636Q 10 4	MASTERCARD INC-CLASS A			4,200.000	1,565,844	372.820	1,565,844	1,043,642		1,740		510,251		510,251		L	06/08/2011
577081 10 2	MATTEL INC			30,100.000	835,576	27.760	835,576	596,343		27,692		70,133		70,133		L	02/05/2010
57772K 10 1	MAXIM INTEGRATED PRODUCTS			13,300.000	346,332	26.040	346,332	231,163		11,438		32,186		32,186		L	06/24/2010
580135 10 1	MCDONALD'S CORP			94,600.000	9,491,218	100.330	9,491,218	5,272,043		229,700		2,256,841		2,256,841		L	03/15/2011
580645 10 9	MCGRAW-HILL COMPANIES INC			16,100.000	724,017	44.970	724,017	518,826		16,100		137,816		137,816		L	06/24/2010
582839 10 6	MEAD JOHNSON NUTRITION CO			7,400.000	508,602	68.730	508,602	485,313	1,924	3,848		23,289		23,289		L	06/08/2011
58405U 10 2	MEDCO HEALTH SOLUTIONS INC			6,000.000	335,400	55.900	335,400	344,641				(9,241)		(9,241)		L	06/08/2011
585055 10 6	MEDTRONIC INC			28,300.000	1,082,475	38.250	1,082,475	1,198,736		26,461		32,828		32,828		L	02/05/2010
58933Y 10 5	MERCK & CO INC			171,302.000	6,458,085	37.700	6,458,085	5,789,739	71,947	236,515		417,278		417,278		L	03/15/2011
589400 10 0	MERCURY GENERAL CORP			13,600.000	620,432	45.620	620,432	528,066		32,776		35,496		35,496		L	02/05/2010
591708 10 2	METROPCS COMMUNICATIONS INC			44,800.000	388,864	8.680	388,864	331,489				(176,960)		(176,960)		L	12/15/2009
594918 10 4	MICROSOFT CORP			258,500.000	6,710,660	25.960	6,710,660	5,358,608		175,780		(504,075)		(504,075)		L	09/27/2010
595017 10 4	MICROCHIP TECHNOLOGY INC			56,400.000	2,065,932	36.630	2,065,932	1,857,408		58,712		99,054		99,054		L	03/15/2011
595112 10 3	MICRON TECHNOLOGY INC			25,500.000	160,395	6.290	160,395	247,388				(44,115)		(44,115)		L	06/24/2010
60871R 20 9	MOLSON COORS BREWING CO			3,000.000	130,620	43.540	130,620	132,053		3,720		(19,950)		(19,950)		L	06/24/2010
61166W 10 1	MONSANTO CO			19,400.000	1,359,358	70.070	1,359,358	1,164,978		22,116		8,342		8,342		L	12/21/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
611742 10 7	MONSTER WORLDWIDE INC.			51,400.000	407,602	7.930	407,602	397,584				10,018		10,018		L	12/21/2011
615369 10 5	MOODY'S CORP.			5,900.000	198,712	33.680	198,712	122,696		3,157		42,126		42,126		L	06/24/2010
617446 44 8	MORGAN STANLEY.			22,300.000	337,399	15.130	337,399	493,318		2,230		(155,919)		(155,919)		L	06/08/2011
620076 30 7	MOTOROLA SOLUTIONS INC.			7,800.000	361,062	46.290	361,062	349,554	1,716	1,716		(88,603)		(88,603)		L	06/24/2010
620097 10 5	MOTOROLA MOBILITY HOLDINGS.			6,825.000	264,810	38.800	264,810	35,414				229,396		229,396		L	01/04/2011
628530 10 7	MYLAN LABORATORIES.			21,100.000	452,806	21.460	452,806	375,194				6,963		6,963		L	02/05/2010
629377 50 8	NRG ENERGY INC.			71,000.000	1,286,520	18.120	1,286,520	1,318,875				(32,355)		(32,355)		L	12/21/2011
62944T 10 5	NVR INC.			300.000	205,800	686.000	205,800	195,710				(1,506)		(1,506)		L	06/24/2010
629491 10 1	NYSE EURONEXT.			10,300.000	268,830	26.100	268,830	292,180		12,360		(39,964)		(39,964)		L	06/24/2010
631103 10 8	NASDAQ OMX GROUP.			7,300.000	178,923	24.510	178,923	134,659				5,694		5,694		L	06/24/2010
637071 10 1	NATIONAL-OILWELL VARCO INC.			18,100.000	1,230,619	67.990	1,230,619	728,055		8,145		13,394		13,394		L	06/24/2010
64110D 10 4	NETAPP INC.			15,300.000	554,931	36.270	554,931	765,572				(210,641)		(210,641)		L	06/08/2011
651229 10 6	NEWELL RUBBERMAID INC.			18,900.000	305,235	16.150	305,235	296,218		2,581		(12,336)		(12,336)		L	12/21/2011
651639 10 6	NEWMONT MINING CORP HLDG CO.			16,300.000	978,163	60.010	978,163	881,948		14,515		88,671		88,671		L	06/08/2011
65248E 10 4	NEWS CORP INC - CL A.			32,900.000	586,936	17.840	586,936	423,114		5,593		107,912		107,912		L	06/24/2010
654106 10 3	NIKE INC CLASS B.			29,400.000	2,833,278	96.370	2,833,278	1,905,211	10,584	21,638		367,089		367,089		L	06/08/2011
655044 10 5	NOBLE ENERGY INC.			8,700.000	821,193	94.390	821,193	626,290		6,960		72,297		72,297		L	02/05/2010
655664 10 0	NORDSTROM INC.			5,500.000	273,405	49.710	273,405	195,625		5,060		40,315		40,315		L	06/24/2010
655844 10 8	NORFOLK SOUTHERN CORP.			16,000.000	1,165,760	72.860	1,165,760	922,822		20,720		103,318		103,318		L	06/08/2011
665859 10 4	NORTHERN TRUST CORP.			9,000.000	356,940	39.660	356,940	436,076	2,520	10,080		(141,750)		(141,750)		L	12/15/2009
67020Y 10 0	NUANCE COMMUNICATIONS INC.			10,300.000	259,148	25.160	259,148	169,995				71,894		71,894		L	06/24/2010
670346 10 5	NUCOR CORP.			20,800.000	823,056	39.570	823,056	450,060	7,592	30,160		(88,400)		(88,400)		L	09/28/2004
67066G 10 4	NVIDIA CORP.			8,900.000	123,354	13.860	123,354	100,677				(13,706)		(13,706)		L	06/24/2010
670837 10 3	OGE ENERGY CORP.			3,900.000	221,169	56.710	221,169	144,287		5,850		43,563		43,563		L	06/24/2010
67103H 10 7	O'REILLY AUTOMOTIVE INC.			7,800.000	623,610	79.950	623,610	298,961				152,334		152,334		L	02/05/2010
674599 10 5	OCCIDENTAL PETROLEUM CORP.			30,500.000	2,857,850	93.700	2,857,850	2,378,351	14,030	53,680		(134,200)		(134,200)		L	06/24/2010
681904 10 8	OMNICARE INC.			4,900.000	168,805	34.450	168,805	120,202		747		44,394		44,394		L	06/24/2010
682680 10 3	ONEOK INC.			2,600.000	225,394	86.690	225,394	116,342		5,616		81,172		81,172		L	06/24/2010
68389X 10 5	ORACLE CORPORATION.			175,000.000	4,488,750	25.650	4,488,750	3,690,393		40,250		(988,750)		(988,750)		L	06/24/2010
690742 10 1	OWENS CORNING INC.			6,500.000	186,680	28.720	186,680	205,423				(15,795)		(15,795)		L	06/24/2010
690768 40 3	OWENS-ILLINOIS INC.			3,200.000	62,016	19.380	62,016	90,470				(36,224)		(36,224)		L	06/24/2010
69331C 10 8	PG&E CORP.			14,600.000	601,812	41.220	601,812	607,461	6,643	26,572		(96,652)		(96,652)		L	02/05/2010
693475 10 5	PNC FINANCIAL SERVICES GROUP I.			4,000.000	230,680	57.670	230,680	238,250		4,600		(12,200)		(12,200)		L	06/24/2010
693506 10 7	PPG INDUSTRIES INC.			24,100.000	2,012,109	83.490	2,012,109	2,086,605		41,211		(74,496)		(74,496)		L	03/15/2011
69351T 10 6	PPL CORPORATION.			35,800.000	1,053,236	29.420	1,053,236	951,562	12,530	23,765		88,355		88,355		L	06/08/2011
701094 10 4	PARKER HANNIFIN CORP.			6,000.000	457,500	76.250	457,500	327,109		8,580		(60,300)		(60,300)		L	02/05/2010
704549 10 4	PEABODY ENERGY CORP.			12,400.000	410,564	33.110	410,564	513,871		4,216		(382,788)		(382,788)		L	06/24/2010
709631 10 5	PENTAIR INC.			54,200.000	1,804,318	33.290	1,804,318	1,903,263		34,520		(136,290)		(136,290)		L	03/16/2011
712704 10 5	PEOPLE'S UNITED FINANCIAL INC.			13,900.000	178,615	12.850	178,615	194,275		8,722		(16,124)		(16,124)		L	06/24/2010
713448 10 8	PEPSICO INC.			18,132.000	1,203,058	66.350	1,203,058	1,135,685	9,338	36,083		18,495		18,495		L	06/24/2010
716768 10 6	PETSMART INC.			4,000.000	205,160	51.290	205,160	123,872		2,120		45,880		45,880		L	06/24/2010
717081 10 3	PFIZER INC.			506,800.000	10,967,152	21.640	10,967,152	9,945,673		294,220		1,000,316		1,000,316		L	06/08/2011

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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
718172 10 9	PHILIP MORRIS INTL			64,000.000	5,022,720	78.480	5,022,720	3,963,914	49,280	122,624		931,820		931,820		L	06/08/2011
74005P 10 4	PRAXAIR INC			25,350.000	2,709,915	106.900	2,709,915	1,140,312		50,700		289,751		289,751		L	06/24/2010
740189 10 5	PRECISION CASTPARTS CORP			12,700.000	2,092,833	164.790	2,092,833	1,671,540	381	1,008		304,965		304,965		L	03/15/2011
74144T 10 8	T ROWE PRICE GROUP INC			3,100.000	176,545	56.950	176,545	143,863		3,844		(23,529)		(23,529)		L	06/24/2010
741503 40 3	PRICELINE.COM INC			800.000	374,168	467.710	374,168	141,002				54,528		54,528		L	06/24/2010
74251V 10 2	PRINCIPAL FINANCIAL GROUP			11,100.000	273,060	24.600	273,060	278,910		7,770		(88,356)		(88,356)		L	06/24/2010
742718 10 9	PROCTER & GAMBLE CO			101,000.000	6,737,710	66.710	6,737,710	6,309,471		147,266		358,311		358,311		L	06/08/2011
743263 10 5	PROGRESS ENERGY INC			21,100.000	1,182,022	56.020	1,182,022	813,183	5,465	52,328		264,594		264,594		L	02/05/2010
74340W 10 3	PROLOGIS INC			50,931.000	1,456,117	28.590	1,456,117	1,611,423		28,521		(155,305)		(155,305)		L	06/08/2011
744320 10 2	PRUDENTIAL FINANCIAL INC			20,900.000	1,047,508	50.120	1,047,508	756,264		30,305		(179,531)		(179,531)		L	06/24/2010
744573 10 6	PUBLIC SERVICE ENTERPRISE GRP			31,100.000	1,026,611	33.010	1,026,611	973,616		42,607		37,320		37,320		L	06/24/2010
74733V 10 0	QEP RESOURCES INC			27,300.000	799,890	29.300	799,890	1,042,752		1,352		(270,825)		(270,825)		L	06/08/2011
747525 10 3	QUALCOMM INC			59,200.000	3,238,240	54.700	3,238,240	2,852,987		37,566		114,882		114,882		L	06/08/2011
74762E 10 2	QUANTA SERVICES INC			12,300.000	264,942	21.540	264,942	257,124				7,818		7,818		L	12/21/2011
748356 10 2	QUESTAR CORP			6,500.000	129,090	19.860	129,090	98,931		4,030		15,925		15,925		L	06/24/2010
749685 10 3	RPM INTERNATIONAL INC			8,900.000	218,495	24.550	218,495	164,428		7,521		21,805		21,805		L	06/24/2010
750438 10 3	RADIOSHACK CORPORATION			13,700.000	133,027	9.710	133,027	127,648				5,379		5,379		L	12/21/2011
751212 10 1	RALPH LAUREN CORP			7,300.000	1,007,984	138.080	1,007,984	742,276	1,460	3,850		160,251		160,251		L	06/08/2011
754730 10 9	RAYMOND JAMES FINANCIAL INC			6,400.000	198,144	30.960	198,144	171,265	832	3,328		(11,136)		(11,136)		L	06/24/2010
754907 10 3	RAYONIER INC			6,900.000	307,947	44.630	307,947	209,794		10,488		66,355		66,355		L	08/25/2011
755111 50 7	RAYTHEON COMPANY			15,200.000	735,376	48.380	735,376	802,577	6,536	25,308		31,008		31,008		L	02/05/2010
756577 10 2	RED HAT INC			7,200.000	297,288	41.290	297,288	222,395				(31,392)		(31,392)		L	06/24/2010
758849 10 3	REGENCY CENTERS CORP			3,900.000	146,718	37.620	146,718	141,308		7,215		(18,018)		(18,018)		L	06/24/2010
7591EP 10 0	REGIONS FINANCIAL CORP								828					0		L	06/24/2010
761152 10 7	RESMED INC			6,200.000	157,480	25.400	157,480	191,292				(57,288)		(57,288)		L	06/24/2010
770323 10 3	ROBERT HALF INTERNATIONAL INC			6,800.000	193,528	28.460	193,528	170,268		3,808		(14,552)		(14,552)		L	06/24/2010
773903 10 9	ROCKWELL INTERNATIONAL CORP			14,000.000	1,027,180	73.370	1,027,180	597,705		21,700		23,240		23,240		L	06/24/2010
774341 10 1	ROCKWELL COLLINS INC			33,900.000	1,877,043	55.370	1,877,043	2,074,905		25,656		(204,792)		(204,792)		L	03/15/2011
776696 10 6	ROPER INDUSTRIES INC			3,500.000	304,045	86.870	304,045	204,338		1,540		36,540		36,540		L	06/24/2010
779376 10 2	ROVI CORP			5,300.000	130,274	24.580	130,274	196,943				(198,379)		(198,379)		L	06/24/2010
780287 10 8	ROYAL GOLD INC			7,200.000	485,496	67.430	485,496	355,444		3,168		92,160		92,160		L	06/24/2010
78388J 10 6	SBA COMMUNICATIONS CORP			4,000.000	171,840	42.960	171,840	138,531				8,080		8,080		L	06/24/2010
78390X 10 1	SAIC INC			39,700.000	487,913	12.290	487,913	487,647				266		266		L	12/21/2011
78440X 10 1	SL GREEN REALTY CORP			12,800.000	852,992	66.640	852,992	437,147	3,200	5,120		(11,136)		(11,136)		L	02/05/2010
786514 20 8	SAFEWAY INC			3,200.000	67,328	21.040	67,328	70,560	464	1,312		(4,640)		(4,640)		L	12/21/2010
80004C 10 1	SANDISK CORP			3,100.000	152,551	49.210	152,551	29,760				(2,015)		(2,015)		L	03/26/2008
803111 10 3	SARA LEE CORP			15,200.000	287,584	18.920	287,584	225,220	1,748	5,244		21,432		21,432		L	06/24/2010
80589M 10 2	SCANA CORP			5,400.000	243,324	45.060	243,324	197,299	2,619	10,422		24,084		24,084		L	06/24/2010
806407 10 2	HENRY SCHEIN INC			5,600.000	360,808	64.430	360,808	313,040				17,024		17,024		L	06/24/2010
808513 10 5	CHARLES SCHWAB CORP			8,000.000	90,080	11.260	90,080	117,772		1,920		(46,800)		(46,800)		L	06/24/2010
811065 10 1	SCRIPPS NETWORKS INTERAC			2,500.000	106,050	42.420	106,050	106,869		938		(23,325)		(23,325)		L	06/24/2010
812350 10 6	SEARS HOLDINGS CORP			11,500.000	365,470	31.780	365,470	513,406				(147,936)		(147,936)		L	12/21/2011

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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
816851 10 9	SEMPRA ENERGY			13,500.000	742,500	55.000	742,500	486,540	6,480	24,705		34,020		34,020		L	09/28/2004
824348 10 6	SHERWIN-WILLIAMS CO.			9,800.000	874,846	89.270	874,846	412,090		14,308		54,096		54,096		L	09/28/2004
828806 10 9	SIMON PROPERTY GROUP INC.			14,100.000	1,818,054	128.940	1,818,054	1,047,672		49,350		415,245		415,245		L	06/24/2010
82967N 10 8	SIRIUS XM RADIO INC.			257,400.000	468,468	1.820	468,468	274,929				48,880		48,880		L	06/24/2010
832248 10 8	SMITHFIELD FOODS INC.			6,500.000	157,820	24.280	157,820	98,040				23,725		23,725		L	06/24/2010
835495 10 2	SONOCO PRODUCTS CO.			5,700.000	187,872	32.960	187,872	176,579		6,555		(4,047)		(4,047)		L	06/24/2010
842587 10 7	SOUTHERN CO.			34,900.000	1,615,521	46.290	1,615,521	1,077,814		65,350		281,294		281,294		L	06/24/2010
84265V 10 5	SOUTHERN COPPER CORP.			5,200.000	156,936	30.180	156,936	152,573		12,792		(96,512)		(96,512)		L	06/24/2010
844741 10 8	SOUTHWEST AIRLINES			36,600.000	313,296	8.560	313,296	472,674	165	659		(161,772)		(161,772)		L	03/23/2010
855244 10 9	STARBUCKS CORP.			21,600.000	993,816	46.010	993,816	775,902		6,480		217,914		217,914		L	06/08/2011
85590A 40 1	STARWOOD HOTELS & RESORTS			18,700.000	897,039	47.970	897,039	1,056,705		9,350		(159,666)		(159,666)		L	06/08/2011
857477 10 3	STATE STREET CORP.			32,000.000	1,289,920	40.310	1,289,920	1,218,657	5,760	17,600		(192,960)		(192,960)		L	06/24/2010
858119 10 0	STEEL DYNAMICS INC.			7,600.000	99,940	13.150	99,940	105,960	760	2,850		(39,140)		(39,140)		L	06/24/2010
858912 10 8	STERICYCLE INC.			13,600.000	1,059,712	77.920	1,059,712	1,096,201				(86,902)		(86,902)		L	06/08/2011
867914 10 3	SUNTRUST BANKS INC.			31,700.000	561,090	17.700	561,090	665,973		3,804		(374,377)		(374,377)		L	12/15/2009
868536 10 3	SUPERVALU INC.			23,000.000	186,760	8.120	186,760	203,550		8,050		(34,730)		(34,730)		L	12/21/2010
871503 10 8	SYMANTEC CORP.			42,000.000	657,300	15.650	657,300	716,213				(45,780)		(45,780)		L	02/05/2010
871607 10 7	SYNOPSYS INC.			12,200.000	331,840	27.200	331,840	265,986				3,538		3,538		L	06/24/2010
87161C 10 5	SYNOVUS FINANCIAL CORP.			100.000	141	1.410	141	325	1	4		(123)		(123)		L	06/24/2008
871829 10 7	SYSCO CORP.			26,300.000	771,379	29.330	771,379	788,991		27,352		(1,841)		(1,841)		L	06/24/2010
87311L 10 4	TW TELECOM INC.			5,300.000	102,714	19.380	102,714	91,651				12,349		12,349		L	06/24/2010
879433 10 0	TELEPHONE & DATA SYSTEMS INC.			32,300.000	836,247	25.890	836,247	836,708		1,504		(16,399)		(16,399)		L	12/21/2011
879664 10 0	TELLABS INC.			15,500.000	62,620	4.040	62,620	75,640		1,240		(42,470)		(42,470)		L	06/24/2008
879868 10 7	TEMPLE-INLAND INC.			16,700.000	529,557	31.710	529,557	499,933		4,342		29,624		29,624		L	06/23/2011
88076W 10 3	TERADATA CORP.			6,800.000	329,868	48.510	329,868	225,660				49,980		49,980		L	06/24/2010
882508 10 4	TEXAS INSTRUMENTS INC.			23,200.000	675,352	29.110	675,352	760,679		6,960		(85,327)		(85,327)		L	06/08/2011
883203 10 1	TEXTRON INC.			39,400.000	728,506	18.490	728,506	724,938	264	1,056		(61,637)		(61,637)		L	12/21/2011
883556 10 2	THERMO FISHER SCIENTIFIC INC.			2,400.000	107,928	44.970	107,928	63,768				(24,936)		(24,936)		L	09/28/2004
88579Y 10 1	3M CO.			42,600.000	3,481,698	81.730	3,481,698	3,551,692		74,910		(272,466)		(272,466)		L	06/08/2011
886423 10 2	TIDEWATER INC.			4,100.000	202,130	49.300	202,130	166,686		4,100		(18,614)		(18,614)		L	06/24/2010
887317 30 3	TIME WARNER INC.			31,200.000	1,127,568	36.140	1,127,568	1,061,342		24,558		54,958		54,958		L	03/15/2011
88732J 20 7	TIME WARNER CABLE INC.			2,500.000	158,925	63.570	158,925	135,346		4,800		(6,150)		(6,150)		L	06/24/2010
887389 10 4	TIMKEN CO.			12,000.000	464,520	38.710	464,520	452,580				11,940		11,940		L	12/21/2011
891027 10 4	TORCHMARK CORP.			4,650.000	201,764	43.390	201,764	156,972		2,062		16,570		16,570		L	07/05/2011
893521 10 4	TRANSATLANTIC HOLDINGS INC.			2,600.000	142,298	54.730	142,298	126,540		2,236		8,086		8,086		L	06/24/2010
896239 10 0	TRIMBLE NAVIGATION LTD.			26,300.000	1,141,420	43.400	1,141,420	1,062,857				78,563		78,563		L	06/08/2011
896522 10 9	TRINITY INDUSTRIES INC.			11,000.000	330,660	30.060	330,660	324,790				5,870		5,870		L	12/21/2011
902681 10 5	UGI CORP.			6,000.000	176,400	29.400	176,400	157,313	1,560	6,120		(13,080)		(13,080)		L	06/24/2010
902973 30 4	US BANCORP.			93,900.000	2,539,995	27.050	2,539,995	1,721,493	11,738	39,908		7,512		7,512		L	06/24/2010
903236 10 7	URS CORP.			4,600.000	161,552	35.120	161,552	189,271				(29,854)		(29,854)		L	06/24/2010
907818 10 8	UNION PACIFIC CORP.			8,600.000	911,084	105.940	911,084	862,496	5,160	4,085		48,588		48,588		L	06/08/2011
910047 10 9	UNITED CONTINENTAL HOLDINGS			23,100.000	435,897	18.870	435,897	379,733				(114,345)		(114,345)		L	10/01/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
911312 10 6	UNITED PARCEL SERVICE INC CLASS B			31,600.000	2,312,804	73.190	2,312,804	1,810,227		65,728		19,276		19,276		L	06/24/2010
911684 10 8	US CELLULAR CORP			23,400.000	1,020,942	43.630	1,020,942	1,112,892				(91,950)		(91,950)		L	03/16/2011
913017 10 9	UNITED TECHNOLOGIES CORP			38,100.000	2,784,729	73.090	2,784,729	2,537,250		71,057		(214,503)		(214,503)		L	06/24/2010
91324P 10 2	UNITEDHEALTH GRP INC			1,746.000	88,487	50.680	88,487	63,362		1,069		25,439		25,439		L	09/28/2004
913903 10 0	UNIVERSAL HEALTH SERVICES INC CLASS B			4,200.000	163,212	38.860	163,212	169,016		840		(19,152)		(19,152)		L	06/24/2010
918204 10 8	VF CORPORATION			2,600.000	330,174	126.990	330,174	194,748		6,786		106,106		106,106		L	06/24/2010
92220P 10 5	VARIAN MEDICAL SYSTEMS INC			13,200.000	886,116	67.130	886,116	554,930				(28,380)		(28,380)		L	06/24/2010
92276F 10 0	VENTAS INC			9,067.000	499,864	55.130	499,864	389,569		16,938		44,492		44,492		L	07/05/2011
92342Y 10 9	VERIFONE SYSTEMS INC			100.000	3,552	35.520	3,552	680				(304)		(304)		L	03/26/2008
92552R 40 6	VIAD CORP									2				0		L	09/28/2004
92553P 20 1	VIACOM INC CLASS B			28,700.000	1,303,267	45.410	1,303,267	1,261,287	7,175	15,730		(8,324)		(8,324)		L	06/08/2011
92769L 10 1	VIRGIN MEDIA INC			20,400.000	436,152	21.380	436,152	655,281		2,448		(219,129)		(219,129)		L	06/08/2011
92826C 83 9	VISA INC-CLASS A SHARES			7,900.000	802,087	101.530	802,087	622,559		5,293		246,085		246,085		L	06/24/2010
929042 10 9	VORNADO REALTY TRUST			9,100.000	699,426	76.860	699,426	579,012		25,116		(58,877)		(58,877)		L	02/05/2010
931142 10 3	WAL-MART STORES INC			54,000.000	3,227,040	59.760	3,227,040	2,871,261	19,710	75,465		314,820		314,820		L	02/05/2010
931422 10 9	WALGREEN CO			15,900.000	525,654	33.060	525,654	674,358		7,820		(152,751)		(152,751)		L	06/08/2011
94106L 10 9	WASTE MANAGEMENT INC			28,700.000	938,777	32.710	938,777	921,125		39,032		(119,392)		(119,392)		L	06/24/2010
941848 10 3	WATERS CORP			4,000.000	296,200	74.050	296,200	246,285				(14,640)		(14,640)		L	06/24/2010
942683 10 3	WATSON PHARMACEUTICALS INC			9,500.000	573,230	60.340	573,230	374,308				82,555		82,555		L	06/24/2010
94973V 10 7	WELLPOINT INC			22,600.000	1,497,250	66.250	1,497,250	1,164,013		22,600		212,214		212,214		L	12/01/2004
949746 10 1	WELLS FARGO & CO			233,500.000	6,435,260	27.560	6,435,260	6,361,453		71,156		(259,013)		(259,013)		L	12/21/2011
95058W 10 0	WENDY'S CO/THE			50,695.000	271,725	5.360	271,725	183,817		4,056		37,514		37,514		L	09/30/2008
959802 10 9	WESTERN UNION CO			14,800.000	270,248	18.260	270,248	231,300		4,588		(4,588)		(4,588)		L	06/24/2010
960413 10 2	WESTLAKE CHEMICAL CORP			3,000.000	120,720	40.240	120,720	39,834		824		(9,690)		(9,690)		L	03/26/2008
962166 10 4	WEYERHAEUSER CO			5,789.000	108,081	18.670	108,081	80,766		3,473		(1,505)		(1,505)		L	06/24/2010
966387 10 2	WHITING PETROLEUM CORP			2,000.000	93,380	46.690	93,380	85,005				(23,810)		(23,810)		L	02/23/2011
966837 10 6	WHOLE FOODS MARKET INC			6,400.000	445,312	69.580	445,312	245,650		2,560		121,536		121,536		L	06/24/2010
969457 10 0	WILLIAMS COS INC			21,900.000	723,138	33.020	723,138	437,400		16,973		181,770		181,770		L	02/05/2010
97381W 10 4	WINDSTREAM CORP			37,507.000	440,332	11.740	440,332	404,342	9,377	37,507		(82,515)		(82,515)		L	06/24/2010
976657 10 6	WISCONSIN ENERGY CORP			10,000.000	349,600	34.960	349,600	253,686		10,400		55,300		55,300		L	03/02/2011
98389B 10 0	XCEL ENERGY INC			10,100.000	279,164	27.640	279,164	210,911	2,626	10,353		41,309		41,309		L	06/24/2010
984121 10 3	XEROX CORP			56,632.000	450,791	7.960	450,791	487,712	2,407	9,627		(201,610)		(201,610)		L	06/24/2010
984332 10 6	YAHOO! INC			124,300.000	2,004,959	16.130	2,004,959	1,860,699				(62,150)		(62,150)		L	06/24/2010
988498 10 1	YUM! BRANDS INC			25,800.000	1,522,458	59.010	1,522,458	518,064		26,703		256,968		256,968		L	09/28/2004
98956P 10 2	ZIMMER HOLDINGS INC			3,300.000	176,286	53.420	176,286	176,210				(858)		(858)		L	06/24/2010
989701 10 7	ZIONS BANCORPORATION			19,600.000	319,088	16.280	319,088	256,170		784		(155,820)		(155,820)		L	12/15/2009
88706M 10 3	TIM HORTONS INC		A	28,152.000	1,363,120	48.420	1,363,120	363,562		16,358		202,413		202,413		L	10/02/2006
000029 89 2	CNH GLOBAL N.V.		F	8,100.000	291,519	35.990	291,519	211,947				(95,175)		(95,175)		L	06/24/2010
000886 28 3	ROYAL CARIBBEAN CRUISES LTD		F	11,000.000	272,470	24.770	272,470	375,114	1,100	1,100		(102,644)		(102,644)		L	06/08/2011
000943 49 8	LYONDELLBASELL IND A		F	42,200.000	1,371,078	32.490	1,371,078	1,591,944		177,557		(220,866)		(220,866)		L	06/23/2011
002256 90 7	AMDOCS LTD		F	22,000.000	627,660	28.530	627,660	603,658				23,320		23,320		L	06/24/2010
004432 87 8	ACE LTD		F	33,700.000	2,363,044	70.120	2,363,044	1,961,416		37,252		209,001		209,001		L	06/08/2011

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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
00B40K 91 5	COOPER INDUSTRIED PLC		F	23,900.000	1,294,185	54.150	1,294,185	1,454,936	6,931	13,862		(160,751)		(160,751)		L	03/15/2011
00B4BN MY 0	ACCENTURE PLC		F	71,700.000	3,816,591	53.230	3,816,591	2,838,896		80,663		319,896		319,896		L	03/15/2011
00B58J VZ 7	SEAGATE TECHNOLOGY		F	68,700.000	1,126,680	16.400	1,126,680	298,845		37,098		94,119		94,119		L	12/23/2008
00B5LR LL 6	XL GROUP PLC		F	12,900.000	255,033	19.770	255,033	220,630		5,676		(26,445)		(26,445)		L	06/24/2010
00B633 03 0	INGERSOLL RAND PLC		F	55,500.000	1,691,085	30.470	1,691,085	2,266,912		22,388		(880,360)		(880,360)		L	06/08/2011
00B68S QD 0	COVIDIEN PLC		F	40,000.000	1,800,400	45.010	1,800,400	1,862,310		26,880		(157,724)		(157,724)		L	06/08/2011
010038 34 7	TYCO INTERNATIONAL LTD		F	36,600.000	1,709,586	46.710	1,709,586	1,351,184		36,106		192,882		192,882		L	06/24/2010
011440 53 4	GARMIN LTD		F	4,200.000	167,202	39.810	167,202	134,316		6,720		37,044		37,044		L	06/24/2010
052800 10 9	AUTOLIV INC		F	21,100.000	1,128,639	53.490	1,128,639	1,256,984		27,124		(459,569)		(459,569)		L	06/08/2011
143658 30 0	CARNIVAL CORP		F	16,900.000	551,616	32.640	551,616	605,393		8,450		(53,777)		(53,777)		L	06/08/2011
167250 10 9	CHICAGO BRIDGE & IRON-NY SHR		F	21,300.000	805,140	37.800	805,140	429,958		3,621		104,370		104,370		L	06/24/2010
29358Q 10 9	ENSCO PLC		F	4,100.000	192,372	46.920	192,372	133,742		5,740		(26,486)		(26,486)		L	09/28/2004
580037 10 9	MCDERMOTT INTL INC		F	14,900.000	171,499	11.510	171,499	175,970				(136,782)		(136,782)		L	06/24/2010
66987V 10 9	NOVARTIS AG-ADR		F	19,290.000	1,102,809	57.170	1,102,809	978,968				123,842		123,842		L	04/11/2011
806857 10 8	SCHLUMBERGER LTD		F	42,365.000	2,893,953	68.310	2,893,953	2,249,319	10,591	40,670		(643,524)		(643,524)		L	08/30/2010
G16962 10 5	BUNGE LTD		F	21,000.000	1,201,200	57.200	1,201,200	1,339,232		14,410		(213,409)		(213,409)		L	06/08/2011
G3223R 10 8	EVEREST RE GROUP LTD		F	13,500.000	1,135,215	84.090	1,135,215	1,113,357		15,648		(14,995)		(14,995)		L	06/08/2011
G4412G 10 1	HERBALIFE LTD		F	4,200.000	217,014	51.670	217,014	99,486		3,045		73,437		73,437		L	05/18/2011
G491BT 10 8	INVESCO LTD		F	66,500.000	1,335,985	20.090	1,335,985	1,265,750		11,890		(76,422)		(76,422)		L	12/21/2011
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD		F	40,800.000	565,080	13.850	565,080	405,832				(130,184)		(130,184)		L	06/08/2011
G81276 10 0	SIGNET JEWELERS LTD		F	11,900.000	523,124	43.960	523,124	518,366				4,758		4,758		L	12/21/2011
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				530,964,905	XXX	530,964,905	445,265,217	699,796	8,797,056	0	5,187,014	14,487	5,172,527	0	XXX	XXX
9799999.	Total - Common Stock				530,964,905	XXX	530,964,905	445,265,217	699,796	8,797,056	0	5,187,014	14,487	5,172,527	0	XXX	XXX
9899998.	Total - Preferred Stock from Section 1				72,308,280	XXX	97,039,600	58,728,305	593,441	7,255,648		(1,614,150)		(1,614,150)		XXX	XXX
9899999.	Total - Preferred and Common Stock				603,273,185	XXX	628,004,505	503,993,522	1,293,237	16,052,704	0	3,572,864	14,487	3,558,377	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 PZ 7	US TREASURY NOTE 1.250% 03/15/14		03/30/2011	Goldman Sachs		1,599,125	1,600,000	870
912828 QA 1	US TREASURY NOTE 2.250% 03/31/16		04/01/2011	Barclays Capital		7,481,250	7,500,000	1,844
912828 QE 3	US TREASURY NOTE 0.625% 04/30/13		05/12/2011	Barclays Capital		42,669,891	42,600,000	9,406
912828 QJ 2	US TREASURY NOTE 2.125% 02/29/16		03/25/2011	Barclays Capital		14,569,922	14,600,000	23,606
0599999.	Total - Bonds - U.S. Government					66,320,188	66,300,000	35,726
Bonds - U.S. States, Territories and Possessions								
25476A 7R 4	DISTRICT COLUMBIA 5.000% 06/01/30		01/28/2011	Morgan Stanley		11,420,300	10,000,000	79,167
658256 HM 7	NORTH CAROLINA ST 0.130% 05/01/21		11/30/2011	Goldman Sachs		60,450,000	60,450,000	6,476
658256 J4 5	NORTH CAROLINA ST 5.000% 03/01/21		01/28/2011	Toronto Dominion		5,685,850	5,000,000	104,861
882721 BG 7	TEXAS ST 0.100% 06/01/35		11/30/2011	Goldman Sachs		28,540,000	28,540,000	19,923
93974C C4 0	WASHINGTON ST 5.000% 07/01/19		10/14/2011	JP Morgan Securities		8,797,050	7,500,000	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					114,893,200	111,490,000	210,427
Bonds - U.S. Special Revenue and Special Assessment								
3137AJ MG 6	FHMS 2011-K016 X1 IO 1.743% 10/25/21		12/13/2011	Deutsche Bank		12,983,875		122,532
60636X YQ 0	MISSOURI ST HSG SF 5.900% 09/01/37		05/04/2011	Citicorp Securities Inc.		13,437,330	12,570,000	140,086
64971M VT 6	NEW YORK N Y CITY TRANSITIONAL 5.000% 11/01/18		08/12/2011	Morgan Stanley		19,276,960	16,000,000	235,556
64971Q MR 1	NEW YORK N Y CITY TRANSITIONAL 5.000% 11/01/20		11/21/2011	Goldman Sachs		8,171,463	6,795,000	22,650
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					53,869,628	35,365,000	520,824
Bonds - Industrial and Miscellaneous								
03523T AM 0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.125% 01/15/15		03/09/2011	Morgan Keegan & Co. Inc.		5,725,404	5,400,000	36,506
07383F 3Z 9	BSCMS 2005-PWR7 A3 5.116% 02/11/41		05/26/2011	Goldman Sachs		10,831,641	10,000,000	
12557Y AC 1	CITEC 2010-VT1A A3 2.410% 05/15/13		01/19/2011	Barclays Capital		9,476,329	9,344,916	5,630
12622D AH 7	COMM 2010-C1 B 5.240% 07/10/46		06/02/2011	Citicorp Securities Inc.		5,232,227	5,000,000	4,367
12622Q AB 1	COMM 2011-THL B 4.554% 06/09/28		07/14/2011	Deutsche Bank		5,969,774	6,000,000	20,495
12622Q AC 9	COMM 2011-THL C 5.163% 06/09/28		07/14/2011	Deutsche Bank		11,999,854	12,000,000	46,467
12622X AC 4	CNH 2011-A A3 1.200% 05/16/16		05/04/2011	Bank of America Corp.		11,998,414	12,000,000	
126408 GN 7	CSX CORPORATION 6.250% 04/01/15		01/18/2011	Deutsche Bank		12,671,205	11,100,000	211,979
233050 AF 0	DBUBS 2011-LC1A B 5.471% 01/10/21		02/08/2011	Deutsche Bank		4,544,696	4,500,000	16,413
260543 BW 2	DOW CHEMICAL COMPANY 7.600% 05/15/14		01/28/2011	Banque National Di Paris		2,437,113	2,100,000	34,137
260543 CA 9	DOW CHEMICAL COMPANY 5.900% 02/15/15		03/29/2011	Morgan Stanley		4,979,112	4,495,000	33,887
26882P AT 9	ERAC USA FINANCE COMPAN 5.900% 11/15/15		06/22/2011	Union Bank of Switzerland		5,756,691	5,068,000	34,885
29372E AB 4	EFF 2011-2 A2 1.430% 10/20/16		06/23/2011	JP Morgan Securities		14,999,346	15,000,000	
345397 VP 5	FORD MOTOR CREDIT CO 6.625% 08/15/17		08/01/2011	Progressive Investment Co Inc.		8,287,342	7,566,000	231,131
36228C B2 8	GSMS 2007-EOP G 3.018% 03/06/20		11/04/2011	Goldman Sachs		12,657,088	13,015,000	2,182
36248F AC 6	GSMS 2011-GC3 A2 3.645% 03/10/44		05/12/2011	Various		30,371,328	30,000,000	81,506
36828Q NZ 5	GECMC 2005-C3 AJ 5.065% 07/10/45		06/06/2011	Wells Fargo Bank		18,449,766	18,000,000	27,013
39153V AR 5	GALC 2009-1 A4 3.190% 12/15/13		02/15/2011	Wells Fargo Bank		12,335,625	12,000,000	3,190
43813T AD 5	HAROT 2011-1 A4 1.800% 04/15/17		02/17/2011	Bank of America Corp.		14,996,006	15,000,000	
44923X AC 3	HALST 2011-A A3 1.020% 08/15/14		08/04/2011	Royal Bank of Scotland		24,995,910	25,000,000	
46637E AA 1	JPMCC 2011-PLSD A1 2.190% 11/13/44		12/02/2011	JP Morgan Securities		4,999,995	5,000,000	3,650
46637E AL 7	JPMCC 2011-PLSD C 5.143% 11/13/44		12/06/2011	JP Morgan Securities		10,066,107	10,000,000	17,143
50075N BB 9	KRAFT FOODS INC 4.125% 02/09/16		05/25/2011	Morgan Stanley		5,301,700	5,000,000	64,167
53217V AB 5	LIFE TECHNOLOGIES CORP 4.400% 03/01/15		05/02/2011	Various		11,206,352	10,680,000	63,600
55609M AC 4	MEFT 2011-A A3 1.910% 04/20/17		02/18/2011	Barclays Capital		19,997,280	20,000,000	
582839 AD 8	MEAD JOHNSON NUTRITION 3.500% 11/01/14		03/28/2011	Various		5,694,233	5,500,000	63,462
58405U AF 9	MEDCO HEALTH SOLUTIONS 2.750% 09/15/15		03/24/2011	Various		18,751,718	18,900,000	213,251

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
587681 AC 1	MBALT 2011-1A A3 1.180% 11/15/13		02/16/2011	JP Morgan Securities		27,998,082	28,000,000	
608190 AH 7	MOHAWK INDUSTRIES INC 6.875% 01/15/16		08/01/2011	Progressive Investment Co Inc		11,183,400	10,355,000	31,640
658262 DV 9	NCSEA 2005-P A1 0.637% 06/01/20		11/23/2011	Wells Fargo Bank		8,390,877	8,625,033	9,287
760759 AL 4	REPUBLIC SERVICES INC 3.800% 05/15/18		05/02/2011	Bank of America Corp		9,996,900	10,000,000	
76112B HW 3	RAMP 2005-RS1 AI4 4.630% 01/25/35		06/21/2011	Citicorp Securities Inc		4,082,996	4,378,548	12,952
88166H AA 5	TEVA PHARMA FIN IV LLC 1.700% 11/10/14		11/07/2011	Citicorp Securities Inc		14,980,350	15,000,000	
89233P 5E 2	TOYOTA MOTOR CREDIT 2.000% 09/15/16		09/08/2011	Bank of America Corp		19,896,200	20,000,000	
92867F AD 7	VWALT 2011-A A4 1.390% 10/20/16		11/16/2011	Barclays Capital		19,998,156	20,000,000	
92903P AG 4	VNO 2010-VNO B 4.741% 09/13/28		07/14/2011	Deutsche Bank		3,330,265	3,300,000	3,911
92936C AC 3	WFRBS 2011-C4 A2 3.454% 06/15/44		07/21/2011	Wells Fargo Bank		13,887,253	13,750,000	10,554
92936G AC 4	WFDB 2011-BXR XA 0.380% 07/05/24		08/01/2011	Wells Fargo Bank		5,009,560		124,714
94106L AR 0	WASTE MANAGEMENT INC 5.000% 03/15/14		01/31/2011	Wells Fargo Bank		13,452,007	12,365,000	236,996
98158N AC 7	WOLS 2011-A A3 1.490% 10/15/14		04/27/2011	Bank of America Corp		15,998,878	16,000,000	
29358Q AB 5	ENSCO PLC 3.250% 03/15/16	F	06/03/2011	JP Morgan Securities		5,095,400	5,000,000	36,563
70659P AB 7	PENAR 2011-1A A1 0.935% 05/18/15	F	06/02/2011	Bank of America Corp		6,000,000	6,000,000	
87938W AN 3	TELEFONICA EMISIONES SA 3.992% 02/16/16	F	02/07/2011	Goldman Sachs		20,000,000	20,000,000	
87938W AP 8	TELEFONICA EMISIONES SA 5.462% 02/16/21	F	02/07/2011	HSBC Securities		10,000,000	10,000,000	
893830 BA 6	TRANSOCEAN INC 5.050% 12/15/16	F	11/30/2011	Barclays Capital		9,990,600	10,000,000	
92857W AW 0	VODAFONE GROUP PLC 2.875% 03/16/16	F	03/09/2011	Barclays Capital		14,925,900	15,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					538,949,080	525,442,497	1,681,678
8399997.	Total - Bonds - Part 3					774,032,096	738,597,497	2,448,655
8399998.	Total - Bonds - Summary Item from Part 5					136,632,149	136,678,945	75,733
8399999.	Total - Bonds					910,664,245	875,276,442	2,524,388
Common Stocks - Industrial and Miscellaneous								
001055 10 2	AFLAC INC		06/08/2011	State Street Bank	9,900.000	446,450	XXX	
00164V 10 3	AMC NETWORKS INC A		07/01/2011	Spin Off	6,450.000	270,708	XXX	
00206R 10 2	AT&T INC		06/08/2011	State Street Bank	139,700.000	4,244,072	XXX	
008252 10 8	AFFILIATED MANAGERS GRO		06/23/2011	State Street Bank	11,000.000	1,072,345	XXX	
014482 10 3	ALEXANDER & BALDWIN INC		12/21/2011	State Street Bank	13,300.000	543,848	XXX	
015271 10 9	ALEXANDRIA REAL ESTATE		03/15/2011	State Street Bank	16,500.000	1,270,096	XXX	
02209S 10 3	ALTRIA GROUP INC		06/08/2011	State Street Bank	70,900.000	1,931,195	XXX	
025932 10 4	AMERICAN FINANCIAL GROU		03/17/2011	State Street Bank	72,700.000	2,447,795	XXX	
026874 78 4	AMERICAN INTERNATIONAL		12/21/2011	State Street Bank	40,400.000	970,408	XXX	
031162 10 0	AMGEN INC		03/15/2011	State Street Bank	21,900.000	1,161,388	XXX	
032511 10 7	ANADARKO PETROLEUM CORP		03/15/2011	State Street Bank	10,800.000	814,905	XXX	
032654 10 5	ANALOG DEVICES INC		06/08/2011	State Street Bank	28,500.000	1,105,344	XXX	
035710 40 9	ANNALY CAPITAL MGMT INC		12/21/2011	State Street Bank	42,200.000	707,314	XXX	
037833 10 0	APPLE COMPUTER INC		06/08/2011	State Street Bank	25,300.000	8,573,643	XXX	
039483 10 2	ARCHER-DANIELS-MIDLAND		12/21/2011	State Street Bank	18,200.000	535,181	XXX	
044209 10 4	ASHLAND INC		06/23/2011	State Street Bank	8,500.000	532,738	XXX	
04930A 10 4	ATLAS ENERGY LP		02/18/2011	State Street Bank	4,422.000	70,398	XXX	
049513 10 4	ATMEL CORP		06/08/2011	State Street Bank	20,200.000	277,431	XXX	
060505 10 4	BANK OF AMERICA CORP		09/27/2011	State Street Bank	315,000.000	2,114,249	XXX	
063671 10 1	BANK OF MONTREAL		07/06/2011	Tax Free Exchange	12.000	537	XXX	
071813 10 9	BAXTER INTERNATIONAL IN		06/08/2011	State Street Bank	12,000.000	696,434	XXX	
09247X 10 1	BLACKROCK INC/NEW YORK		06/23/2011	State Street Bank	4,700.000	873,072	XXX	
101121 10 1	BOSTON PROPERTIES INC		06/08/2011	State Street Bank	14,000.000	1,467,411	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
110122 10 8	BRISTOL-MYERS SQUIBB CO		06/08/2011	State Street Bank	39,700.000	1,109,877	XXX	
111320 10 7	BROADCOM CORP CLASS A		06/08/2011	State Street Bank	12,600.000	426,563	XXX	
125581 80 1	CIT GROUP INC		06/23/2011	State Street Bank	13,900.000	588,040	XXX	
12572Q 10 5	CME GROUP INC		06/23/2011	State Street Bank	4,200.000	1,165,799	XXX	
126650 10 0	CVS/CAREMARK CORP		06/08/2011	State Street Bank	27,300.000	1,025,025	XXX	
127097 10 3	CABOT OIL & GAS CORP		09/27/2011	State Street Bank	9,100.000	615,529	XXX	
14040H 10 5	CAPITAL ONE FINANCIAL C		06/23/2011	State Street Bank	18,000.000	901,242	XXX	
156700 10 6	CENTURYLINK INC		12/21/2011	State Street Bank	38,900.000	1,412,941	XXX	
156700 10 6	CENTURYLINK INC		04/01/2011	Tax Free Exchange	12,696.000	394,941	XXX	
166764 10 0	CHEVRON CORP		06/08/2011	State Street Bank	56,000.000	5,615,691	XXX	
171340 10 2	CHURCH & DWIGHT INC		03/15/2011	State Street Bank	16,500.000	1,260,638	XXX	
171779 30 9	CIENA CORPORATION		12/21/2011	State Street Bank	33,400.000	371,846	XXX	
171798 10 1	CIMAREX ENERGY CO		06/08/2011	State Street Bank	8,900.000	779,369	XXX	
17275R 10 2	CISCO SYSTEMS INC		06/08/2011	State Street Bank	316,400.000	5,321,784	XXX	
178566 10 5	CITY NATIONAL CORP		06/08/2011	State Street Bank	16,700.000	889,906	XXX	
19075F 10 6	COBALT INTERNATIONAL EN		12/21/2011	State Street Bank	16,300.000	245,108	XXX	
191216 10 0	COCA-COLA CO		06/08/2011	State Street Bank	36,500.000	2,385,520	XXX	
192446 10 2	COGNIZANT TECH SOLUTION		06/08/2011	State Street Bank	7,300.000	533,758	XXX	
194162 10 3	COLGATE-PALMOLIVE CO		06/08/2011	State Street Bank	13,600.000	1,144,621	XXX	
200525 10 3	COMMERCE BANCSHARES INC		03/17/2011	State Street Bank	36,200.000	1,433,048	XXX	
203668 10 8	COMMUNITY HEALTH SYSTEM		12/21/2011	State Street Bank	27,500.000	452,235	XXX	
20825C 10 4	CONOCOPHILLIPS		06/08/2011	State Street Bank	12,400.000	888,112	XXX	
20854P 10 9	CONSOL ENERGY INC		06/08/2011	State Street Bank	6,200.000	303,694	XXX	
210371 10 0	CONSTELLATION ENERGY CR		06/08/2011	State Street Bank	24,900.000	913,626	XXX	
219023 10 8	CORN PRODUCTS INTL INC		12/21/2011	State Street Bank	500.000	25,751	XXX	
219350 10 5	CORNING INC		06/08/2011	State Street Bank	41,400.000	772,309	XXX	
225447 10 1	CREE INC		12/21/2011	State Street Bank	25,300.000	526,207	XXX	
228368 10 6	CROWN HOLDINGS INC		06/08/2011	State Street Bank	10,000.000	384,796	XXX	
231021 10 6	CUMMINS INC		03/15/2011	State Street Bank	12,000.000	1,176,294	XXX	
233326 10 7	DST SYSTEMS INC		03/17/2011	State Street Bank	23,600.000	1,152,430	XXX	
244199 10 5	DEERE & CO		03/15/2011	State Street Bank	15,500.000	1,348,506	XXX	
247361 70 2	DELTA AIR LINES INC		06/08/2011	State Street Bank	33,900.000	315,148	XXX	
247916 20 8	DENBURY RESOURCES INC		06/08/2011	State Street Bank	18,700.000	378,978	XXX	
254687 10 6	DISNEY (WALT) CO		06/08/2011	State Street Bank	29,600.000	1,165,947	XXX	
260543 10 3	DOW CHEMICAL COMPANY		06/08/2011	State Street Bank	26,500.000	926,371	XXX	
26153C 10 3	DREAMWORKS ANIMATION SK		12/21/2011	State Street Bank	9,900.000	166,033	XXX	
263534 10 9	DU PONT (E.I.) DE NEMOU		06/08/2011	State Street Bank	26,500.000	1,320,238	XXX	
268648 10 2	EMC CORP-MASS		03/15/2011	State Street Bank	48,100.000	1,232,745	XXX	
278265 10 3	EATON VANCE CORP		12/21/2011	State Street Bank	39,400.000	914,064	XXX	
278642 10 3	EBAY INC		06/08/2011	State Street Bank	27,900.000	856,215	XXX	
29266R 10 8	ENERGIZER HOLDINGS INC		06/08/2011	State Street Bank	9,000.000	639,487	XXX	
294429 10 5	EQUIFAX INC		03/15/2011	State Street Bank	34,900.000	1,244,192	XXX	
297178 10 5	ESSEX PROPERTY TRUST IN		06/08/2011	State Street Bank	7,800.000	1,070,264	XXX	
30161N 10 1	EXELON CORP		03/15/2011	State Street Bank	71,400.000	2,959,023	XXX	
30231G 10 2	EXXON MOBILE CORP		06/08/2011	State Street Bank	112,200.000	9,111,197	XXX	
313747 20 6	FEDERAL REALTY INVS TRU		03/15/2011	State Street Bank	20,800.000	1,677,146	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
314211 10 3	FEDERATED INVESTORS INC.		12/21/2011	State Street Bank	42,300.000	615,008	XXX	
316773 10 0	FIFTH THIRD BANCORP		12/21/2011	State Street Bank	37,300.000	459,626	XXX	
345370 86 0	FORD MOTOR CO.		12/21/2011	State Street Bank	258,200.000	3,237,200	XXX	
346091 70 5	FOREST OIL CORP.		12/21/2011	State Street Bank	20,000.000	260,050	XXX	
34964C 10 6	FORTUNE BRANDS HOME & S.		10/04/2011	Spin Off	7,500.000	68,875	XXX	
349882 10 0	FOSSIL INC.		09/27/2011	State Street Bank	4,900.000	483,264	XXX	
369604 10 3	GENERAL ELECTRIC CO.		12/21/2011	State Street Bank	171,800.000	3,156,846	XXX	
371901 10 9	GENTEX CORP.		06/08/2011	State Street Bank	24,200.000	633,912	XXX	
37940X 10 2	GLOBAL PAYMENTS INC.		06/08/2011	State Street Bank	18,800.000	939,096	XXX	
38141G 10 4	GOLDMAN SACHS GROUP		06/23/2011	State Street Bank	7,500.000	993,987	XXX	
38259P 50 8	GOOGLE INC-CL A		03/15/2011	State Street Bank	3,000.000	1,693,151	XXX	
393122 10 6	GREEN MOUNTAIN COFFEE R.		12/21/2011	State Street Bank	1,900.000	86,033	XXX	
413875 10 5	HARRIS CORP.		12/21/2011	State Street Bank	19,200.000	675,247	XXX	
42809H 10 7	HESS CORP.		06/08/2011	State Street Bank	10,400.000	772,238	XXX	
436106 10 8	HOLLYFRONTIER CORP.		09/27/2011	State Street Bank	15,300.000	439,297	XXX	
437076 10 2	HOME DEPOT INC.		03/15/2011	State Street Bank	21,600.000	782,501	XXX	
444859 10 2	HUMANA INC.		06/08/2011	State Street Bank	15,700.000	1,222,730	XXX	
445658 10 7	HUNT (JB) TRANSPRT SVCS.		03/15/2011	State Street Bank	25,100.000	1,067,862	XXX	
458140 10 0	INTEL CORP.		06/08/2011	State Street Bank	149,300.000	3,153,425	XXX	
45822P 10 5	INTEGRYS ENERGY GROUP I.		06/08/2011	State Street Bank	41,600.000	2,097,967	XXX	
46120E 60 2	INTUITIVE SURGICAL INC.		06/08/2011	State Street Bank	2,400.000	823,666	XXX	
46625H 10 0	JP MORGAN CHASE & CO.		03/15/2011	State Street Bank	35,400.000	1,576,553	XXX	
471109 10 8	JARDEN CORP.		06/08/2011	State Street Bank	23,600.000	742,956	XXX	
478366 10 7	JOHNSON CONTROLS INC.		06/08/2011	State Street Bank	16,600.000	599,693	XXX	
500255 10 4	KOHLS CORP.		06/08/2011	State Street Bank	21,400.000	1,086,217	XXX	
512815 10 1	LAMAR ADVERTISING CO.		12/21/2011	State Street Bank	17,800.000	451,728	XXX	
521865 20 4	LEAR CORPORATION.		12/21/2011	State Street Bank	14,400.000	542,359	XXX	
524901 10 5	LEGG MASON INC.		12/21/2011	State Street Bank	45,000.000	1,075,019	XXX	
526057 10 4	LENNAR CORP A.		12/21/2011	State Street Bank	21,500.000	426,369	XXX	
530322 10 6	LIBERTY MEDIA CORP A.		11/29/2011	Tax Free Exchange	5,327.000	316,039	XXX	
530555 10 1	LIBERTY GLOBAL INC - A.		12/21/2011	State Street Bank	26,400.000	1,087,660	XXX	
53071M 10 4	LIBERTY MEDIA CORP INTE.		06/08/2011	State Street Bank	25,700.000	445,784	XXX	
534187 10 9	LINCOLN NATIONAL CORP.		12/21/2011	State Street Bank	37,800.000	703,020	XXX	
539830 10 9	LOCKHEED MARTIN CORPORA.		03/15/2011	State Street Bank	21,400.000	1,697,989	XXX	
548661 10 7	LOWE'S COMPANIES.		03/15/2011	State Street Bank	56,200.000	1,489,165	XXX	
55261F 10 4	M&T BANK CORPORATION.		06/23/2011	State Street Bank	16,800.000	1,448,246	XXX	
552715 10 4	MEMC ELECTRONIC MATERIA.		12/21/2011	State Street Bank	82,800.000	316,669	XXX	
554382 10 1	MACERICH CO/THE.		06/08/2011	State Street Bank	17,000.000	891,460	XXX	
565849 10 6	MARATHON OIL CORP.		03/15/2011	State Street Bank	16,200.000	478,245	XXX	
56585A 10 2	MARATHON PETROLEUM CORP.		07/01/2011	Spin Off	13,300.000	444,758	XXX	
57636Q 10 4	MASTERCARD INC-CLASS A.		06/08/2011	State Street Bank	2,600.000	697,017	XXX	
580135 10 1	MCDONALD'S CORP.		03/15/2011	State Street Bank	15,800.000	1,185,689	XXX	
582839 10 6	MEAD JOHNSON NUTRITION.		06/08/2011	State Street Bank	7,400.000	485,313	XXX	
58405U 10 2	MEDCO HEALTH SOLUTIONS.		06/08/2011	State Street Bank	6,000.000	344,641	XXX	
58933Y 10 5	MERCK & CO INC.		03/15/2011	State Street Bank	31,400.000	998,740	XXX	
595017 10 4	MICROCHIP TECHNOLOGY IN.		03/15/2011	State Street Bank	41,200.000	1,446,886	XXX	
611742 10 7	MONSTER WORLDWIDE INC.		12/21/2011	State Street Bank	51,400.000	397,584	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
617446 44 8	MORGAN STANLEY		06/08/2011	State Street Bank	22,300.000	493,318	XXX	
620097 10 5	MOTOROLA MOBILITY HOLDI		01/04/2011	Spin Off	6,825.000	35,414	XXX	
629377 50 8	NRG ENERGY INC		12/21/2011	State Street Bank	71,000.000	1,318,875	XXX	
64110D 10 4	NETAPP INC		06/08/2011	State Street Bank	15,300.000	765,572	XXX	
651229 10 6	NEWELL RUBBERMAID INC		12/21/2011	State Street Bank	10,000.000	155,769	XXX	
651639 10 6	NEWMONT MINING CORP HLD		06/08/2011	State Street Bank	11,900.000	619,200	XXX	
654106 10 3	NIKE INC CLASS B		06/08/2011	State Street Bank	9,200.000	740,705	XXX	
655844 10 8	NORFOLK SOUTHERN CORP		06/08/2011	State Street Bank	7,300.000	515,908	XXX	
693506 10 7	PPG INDUSTRIES INC		03/15/2011	State Street Bank	24,100.000	2,086,605	XXX	
69351T 10 6	PPL CORPORATION		06/08/2011	State Street Bank	25,100.000	683,257	XXX	
709631 10 5	PENTAIR INC		03/16/2011	State Street Bank	44,200.000	1,575,508	XXX	
717081 10 3	PFIZER INC		06/08/2011	State Street Bank	433,800.000	8,688,606	XXX	
718172 10 9	PHILIP MORRIS INTL		06/08/2011	State Street Bank	48,500.000	3,183,685	XXX	
740189 10 5	PRECISION CASTPARTS COR		03/15/2011	State Street Bank	8,600.000	1,217,107	XXX	
742718 10 9	PROCTER & GAMBLE CO		06/08/2011	State Street Bank	79,200.000	4,977,005	XXX	
74340W 10 3	PROLOGIS INC		06/08/2011	State Street Bank	34,500.000	1,176,098	XXX	
74340W 10 3	PROLOGIS INC		06/03/2011	Tax Free Exchange	16,431.000	435,325	XXX	
74733V 10 0	QEP RESOURCES INC		06/08/2011	State Street Bank	20,800.000	834,700	XXX	
747525 10 3	QUALCOMM INC		06/08/2011	State Street Bank	29,300.000	1,643,607	XXX	
74762E 10 2	QUANTA SERVICES INC		12/21/2011	State Street Bank	12,300.000	257,124	XXX	
750438 10 3	RADIOSHACK CORPORATION		12/21/2011	State Street Bank	13,700.000	127,648	XXX	
751212 10 1	RALPH LAUREN CORP		06/08/2011	State Street Bank	4,200.000	503,881	XXX	
774341 10 1	ROCKWELL COLLINS INC		03/15/2011	State Street Bank	28,700.000	1,778,883	XXX	
78390X 10 1	SAIC INC		12/21/2011	State Street Bank	39,700.000	487,647	XXX	
812350 10 6	SEARS HOLDINGS CORP		12/21/2011	State Street Bank	11,500.000	513,406	XXX	
855244 10 9	STARBUCKS CORP		06/08/2011	State Street Bank	21,600.000	775,902	XXX	
85590A 40 1	STARWOOD HOTELS & RESOR		06/08/2011	State Street Bank	18,700.000	1,056,705	XXX	
858912 10 8	STERICYCLE INC		06/08/2011	State Street Bank	10,500.000	895,762	XXX	
879433 10 0	TELEPHONE & DATA SYSTEM		12/21/2011	State Street Bank	29,100.000	735,686	XXX	
879868 10 7	TEMPLE-INLAND INC		06/23/2011	State Street Bank	16,700.000	499,933	XXX	
882508 10 4	TEXAS INSTRUMENTS INC		06/08/2011	State Street Bank	23,200.000	760,679	XXX	
883203 10 1	TEXTRON INC		12/21/2011	State Street Bank	26,200.000	478,095	XXX	
88579Y 10 1	3M CO		06/08/2011	State Street Bank	17,100.000	1,553,514	XXX	
887317 30 3	TIME WARNER INC		03/15/2011	State Street Bank	20,300.000	721,957	XXX	
887389 10 4	TIMKEN CO		12/21/2011	State Street Bank	12,000.000	452,580	XXX	
896239 10 0	TRIMBLE NAVIGATION LTD		06/08/2011	State Street Bank	26,300.000	1,062,857	XXX	
896522 10 9	TRINITY INDUSTRIES INC		12/21/2011	State Street Bank	11,000.000	324,790	XXX	
907818 10 8	UNION PACIFIC CORP		06/08/2011	State Street Bank	8,600.000	862,496	XXX	
911684 10 8	US CELLULAR CORP		03/16/2011	State Street Bank	23,400.000	1,112,892	XXX	
92276F 10 0	VENTAS INC		07/05/2011	Tax Free Exchange	3,068.000	140,530	XXX	
92553P 20 1	VIACOM INC CLASS B		06/08/2011	State Street Bank	19,500.000	947,179	XXX	
92769L 10 1	VIRGIN MEDIA INC		06/08/2011	State Street Bank	20,400.000	655,281	XXX	
931422 10 9	WALGREEN CO		06/08/2011	State Street Bank	14,000.000	604,381	XXX	
949746 10 1	WELLS FARGO & CO		12/21/2011	State Street Bank	171,300.000	4,766,695	XXX	
000886 28 3	ROYAL CARIBBEAN CRUISES	F	06/08/2011	State Street Bank	11,000.000	375,114	XXX	
000943 49 8	LYONDELLBASELL IND A	F	06/23/2011	State Street Bank	42,200.000	1,591,944	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
004432 87 8	ACE LTD.	F	06/08/2011	State Street Bank	13,000.000	865,469	XXX	
00B40K 91 5	COOPER INDUSTRIED PLC	F	03/15/2011	State Street Bank	23,900.000	1,454,936	XXX	
00B4BN MY 0	ACCENTURE PLC	F	03/15/2011	State Street Bank	13,400.000	669,728	XXX	
00B633 03 0	INGERSOLL RAND PLC	F	06/08/2011	State Street Bank	21,100.000	951,549	XXX	
00B68S QD 0	COVIDIEN PLC	F	06/08/2011	State Street Bank	15,300.000	830,322	XXX	
052800 10 9	AUTOLIV INC.	F	06/08/2011	State Street Bank	11,300.000	814,596	XXX	
143658 30 0	CARNIVAL CORP.	F	06/08/2011	State Street Bank	16,900.000	605,393	XXX	
66987V 10 9	NOVARTIS AG-ADR	F	04/11/2011	State Street Bank	19,290.000	978,968	XXX	
G16962 10 5	BUNGE LTD.	F	06/08/2011	State Street Bank	12,500.000	857,689	XXX	
G3223R 10 8	EVEREST RE GROUP LTD.	F	06/08/2011	State Street Bank	10,700.000	912,714	XXX	
G491BT 10 8	INVESCO LTD.	F	12/21/2011	State Street Bank	41,600.000	813,313	XXX	
G5876H 10 5	MARVELL TECHNOLOGY GROU	F	06/08/2011	State Street Bank	16,600.000	246,354	XXX	
G81276 10 0	SIGNET JEWELERS LTD.	F	12/21/2011	State Street Bank	11,900.000	518,366	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					202,416,218	XXX	0
9799997.	Total - Common Stocks - Part 3					202,416,218	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					23,987,202	XXX	
9799999.	Total - Common Stocks					226,403,420	XXX	0
9899999.	Total - Preferred and Common Stocks					226,403,420	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					1,137,067,665	XXX	2,524,388

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
3620AN RT 9	GNMA PLC 2.990% 04/15/20		12/01/2011.	Paydown		1,529,057	1,529,057	1,528,836	1,528,838		219		219		1,529,057			0	24,889	04/01/2020.
912827 6T 4	US TREASURY NOTE 5.000% 02/15/11		01/05/2011.	Various		5,282,507	5,255,000	5,313,816	5,255,820		(110)		(110)		5,255,711		26,796	26,796	102,815	02/15/2011.
912828 JR 2	US TREASURY NOTE 3.750% 11/15/18		03/15/2011.	Goldman Sachs		14,876,258	13,900,000	15,345,844	15,089,192		(28,047)		(28,047)		15,061,145		(184,888)	(184,888)	174,230	11/15/2018.
912828 KD 1	US TREASURY NOTE 2.750% 02/15/19		06/08/2011.	Barclays Capital		46,314,016	46,100,000	47,098,664	46,936,058		(34,647)		(34,647)		46,901,411		(587,396)	(587,396)	945,734	02/15/2019.
912828 KG 4	US TREASURY NOTE 1.375% 03/15/12		01/05/2011.	Barclays Capital		28,324,844	28,000,000	28,107,240	28,052,339		(595)		(595)		28,051,744		273,100	273,100	120,180	03/15/2012.
912828 KJ 8	US TREASURY NOTE 1.750% 03/31/14		12/28/2011.	Goldman Sachs		6,180,931	5,990,000	6,040,232	6,022,991		(9,909)		(9,909)		6,013,083		167,849	167,849	130,602	03/31/2014.
912828 KJ 8	US TREASURY NOTE 1.750% 03/31/14		12/19/2011.	PICI Investment		28,892,514	27,966,000	28,200,524	28,120,030		(44,972)		(44,972)		28,075,057		817,456	817,456	596,379	03/31/2014.
912828 MX 5	US TREASURY NOTE 1.750% 04/15/13		03/25/2011.	Barclays Capital		10,192,969	10,000,000	10,028,860	10,022,029		(2,192)		(2,192)		10,019,838		173,131	173,131	78,846	04/15/2013.
0599999.	Total - Bonds - U.S. Government					141,593,096	138,740,057	141,664,016	141,027,297	0	(120,253)	0	(120,253)	0	140,907,046	0	686,048	686,048	2,173,675	XXX
Bonds - U.S. States, Territories and Possessions																				
977056 6G 0	WISCONSIN ST 3.500% 11/01/13		11/01/2011.	Call 100.0000		850,000	850,000	836,655	845,568		4,432		4,432		850,000			0	29,750	11/01/2013.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					850,000	850,000	836,655	845,568	0	4,432	0	4,432	0	850,000	0	0	0	29,750	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
01030R GB 2	ALABAMA HSG FIN SF 5.500% 10/01/38		10/01/2011.	Call 100.0000		305,000	305,000	298,446	300,255		4,745		4,745		305,000			0	12,650	10/01/2015.
041083 MM 5	ARKANSAS ST HSG 5.000% 07/01/35		07/01/2011.	Call 100.0000		1,180,000	1,180,000	1,224,958	1,198,694		(18,694)		(18,694)		1,180,000			0	44,000	07/01/2015.
041083 QM 1	ARKANSAS ST HSG 5.500% 07/01/37		07/01/2011.	Call 100.0000		1,595,000	1,595,000	1,708,245	1,662,724		(67,724)		(67,724)		1,595,000			0	65,313	01/01/2017.
246395 JE 8	DELAWARE ST HSG 5.750% 01/01/36		07/01/2011.	Call 100.0000		940,000	940,000	1,018,960	978,468		(38,468)		(38,468)		940,000			0	40,250	07/01/2016.
246395 NL 7	DELAWARE ST HSG 5.900% 07/01/38		07/01/2011.	Call 100.0000		1,760,000	1,760,000	1,913,226	1,852,783		(92,783)		(92,783)		1,760,000			0	77,438	01/01/2017.
246395 PD 3	DELAWARE ST HSG 5.600% 01/01/39		07/01/2011.	Call 100.0000		1,170,000	1,170,000	1,253,421	1,216,798		(46,798)		(46,798)		1,170,000			0	48,860	07/01/2017.
313921 6F 0	FNGT 2001-W3 A 7.000% 09/01/41		12/01/2011.	Paydown		10,431	10,431	10,913	11,139		(708)		(708)		10,431			0	408	12/01/2024.
313921 M2 1	FNGT 2001-T11 IO 0.946% 09/25/11		09/01/2011.	Paydown				11,489,751	1,757,883		(1,757,883)		(1,757,883)					0	2,060,830	09/01/2011.
31392C MS 0	FNW 2002-W1 2A 7.108% 02/25/42		12/01/2011.	Paydown		18,679	18,679	19,595	19,889		(1,210)		(1,210)		18,679			0	768	07/01/2017.
491308 4R 0	KENTUCKY HSG CORP 4.850% 07/01/22		10/10/2011.	Call 100.0000		380,000	380,000	380,000	380,000				0		380,000			0	19,905	01/01/2014.
49130N CB 3	KENTUCKY HIGHER ED STUD 0.929% 05/01/20		11/01/2011.	Call 100.0000		2,760,000	2,760,000	2,760,000	2,756,975		3,025		3,025		2,760,000			0	13,540	08/01/2015.
586111 GS 9	MEMPHIS-SHELBY TENN ARP 5.500% 03/01/11		03/01/2011.	Maturity		4,650,000	4,650,000	4,997,727	4,661,697		(11,697)		(11,697)		4,650,000			0	127,875	03/01/2011.
60636X T8 6	MISSOURI ST HSG SF 5.700% 09/01/38		12/01/2011.	Call 100.0000		435,000	435,000	465,450	465,058		(30,058)		(30,058)		435,000			0	18,763	09/01/2018.
60636X WJ 8	MISSOURI ST HSG SF 6.000% 03/01/37		09/01/2011.	Call 100.0000		735,000	735,000	802,841	769,813		(34,813)		(34,813)		735,000			0	32,850	09/01/2016.
61212R TH 9	MONTANA ST BRD HSG 5.600% 12/01/35		12/01/2011.	Call 100.0000		1,440,000	1,440,000	1,502,064	1,470,406		(30,406)		(30,406)		1,440,000			0	60,060	12/01/2013.
613349 M6 3	MONTGOMERY CNTY MD HSG 5.500% 07/01/33		12/14/2011.	Call 100.0000		945,000	945,000	1,001,445	972,514		(27,514)		(27,514)		945,000			0	54,822	01/01/2015.
64468T 4M 6	NEW HAMPSHIRE ST HSG 5.650% 01/01/36		11/30/2011.	Call 100.0000		430,000	430,000	458,539	451,201		(21,201)		(21,201)		430,000			0	28,170	07/01/2017.
64469D FN 6	NEW HAMPSHIRE ST HSG 6.250% 01/01/39		11/30/2011.	Call 100.0000		2,690,000	2,690,000	2,896,592	2,807,751		(117,751)		(117,751)		2,690,000			0	193,426	07/01/2016.
647110 FD 2	NEW MEXICO EDL ASSIST 1.227% 12/01/20		12/01/2011.	Call 100.0000		1,335,000	1,335,000	1,335,000	1,334,999		1		1		1,335,000			0	8,048	12/01/2016.
647200 JN 5	NEW MEXICO MTG FIN AGY 5.950% 07/01/37		07/01/2011.	Call 100.0000		430,000	430,000	468,700	448,599		(18,599)		(18,599)		430,000			0	19,338	07/01/2016.
647200 QK 3	NEW MEXICO MTG FIN AGY 5.300% 01/01/39		07/01/2011.	Call 100.0000		775,000	775,000	821,888	801,196		(26,196)		(26,196)		775,000			0	30,608	01/01/2018.
647200 TH 7	NEW MEXICO MTG FIN AGY 5.600% 01/01/38		07/01/2011.	Call 100.0000		1,320,000	1,320,000	1,422,300	1,411,605		(91,605)		(91,605)		1,320,000			0	55,160	07/01/2022.
64966W AF 4	NEW YORK NY CITY HSG 5.000% 07/01/11		07/01/2011.	Maturity		2,830,000	2,830,000	2,983,528	2,852,557		(22,557)		(22,557)		2,830,000			0	141,500	07/01/2011.
649716 2W 6	NEW YORK NY CITY FIN 14.000% 11/01/26		11/01/2011.	Call 100.0000		21,500,000	21,500,000	23,655,590	21,773,171		(273,171)		(273,171)		21,500,000			0	1,182,500	11/01/2011.
649716 2Y 2	NEW YORK NY CITY FIN 14.000% 11/01/29		11/01/2011.	Various		41,000,000	41,000,000	35,417,480	40,018,151		981,849		981,849		41,000,000			0		11/01/2011.
662826 EW 2	NORTH TEX HIGHER ED 0.772% 07/01/19		10/03/2011.	Call 100.0000		3,820,000	3,820,000	3,820,000	3,816,836		3,164		3,164		3,820,000			0	17,273	07/01/2015.
676907 EU 8	OHIO HSG FIN AGY 5.000% 09/01/31		09/01/2011.	Call 100.0000		630,000	630,000	677,496	639,495		(9,495)		(9,495)		630,000			0	22,500	09/01/2012.
676907 KV 9	OHIO HSG FIN AGY 5.500% 03/01/36		09/01/2011.	Call 100.0000		950,000	950,000	1,013,926	975,050		(25,050)		(25,050)		950,000			0	39,050	09/01/2016.
677377 Q5 5	OHIO HSG FIN AGY 5.000% 11/01/28		11/01/2011.	Call 100.0000		975,000	975,000	1,068,503	1,064,838		(89,838)		(89,838)		975,000			0	41,792	11/01/2019.

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
67886R KE 7	OKLAHOMA HSG FIN SF 6.000% 09/01/36		12/01/2011.	Call 100.0000		1,170,000	1,170,000	1,280,156	1,226,280		(56,280)		(56,280)		1,170,000			0	52,650	09/01/2016.
686087 LC 9	OREGON ST HSG & CMNTY 5.000% 07/01/30		09/30/2011.	Call 100.0000		1,640,000	1,640,000	1,729,692	1,723,584		(83,584)		(83,584)		1,640,000			0	53,907	01/01/2022.
68608R 4E 0	OREGON ST HSG & CMNTY 5.625% 01/01/29		09/30/2011.	Call 100.0000		635,000	635,000	682,644	641,027		(6,027)		(6,027)		635,000			0	25,691	07/01/2012.
83712D QV 1	SOUTH CAROLINA HSG 6.000% 07/01/38		10/01/2011.	Call 100.0000		35,000	35,000	37,948	37,592		(2,592)		(2,592)		35,000			0	1,725	01/01/2017.
83755G 2J 5	SOUTH DAKOTA HSG 5.750% 05/01/31		08/15/2011.	Call 100.0000		995,000	995,000	1,072,938	1,035,281		(40,281)		(40,281)		995,000			0	31,906	11/01/2015.
88275F MU 0	TEXAS ST HSG & CMNTY 5.625% 03/01/39		12/01/2011.	Call 100.0000		1,090,000	1,090,000	1,159,215	1,122,223		(32,223)		(32,223)		1,090,000			0	49,922	03/01/2016.
92418P AW 7	VERMONT HSG FIN SF 6.000% 05/01/36		11/01/2011.	Call 100.0000		900,000	900,000	972,531	932,048		(32,048)		(32,048)		900,000			0	40,200	11/01/2013.
92418P CZ 8	VERMONT HSG FIN SF 5.500% 11/01/37		11/01/2011.	Call 100.0000		755,000	755,000	802,029	777,471		(22,471)		(22,471)		755,000			0	30,938	05/01/2014.
924190 BC 4	VERMONT HSG FIN AGY 5.750% 05/01/36		11/01/2011.	Call 100.0000		1,220,000	1,220,000	1,317,197	1,264,940		(44,940)		(44,940)		1,220,000			0	52,325	11/01/2014.
93978T CW 7	WASHINGTON ST HSG 5.750% 12/01/37		12/01/2011.	Various		1,890,000	1,890,000	1,997,672	1,960,976		(70,976)		(70,976)		1,890,000			0	80,788	11/30/2015.
97689P 4N 5	WISCONSIN HSG & ECON 5.750% 03/01/38		09/01/2011.	Call 100.0000		755,000	755,000	817,824	791,286		(36,286)		(36,286)		755,000			0	32,631	03/01/2016.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					108,094,110	108,094,110	118,756,430	110,383,253	0	(2,289,143)	0	(2,289,143)	0	108,094,110	0	0	0	4,910,380	XXX
Bonds - Industrial and Miscellaneous																				
00764M DX 2	AABST 2004-6 M1 0.834% 03/25/35		12/25/2011.	Paydown		1,290,141	1,290,141	1,251,437	1,262,793		27,348		27,348		1,290,141			0	5,480	10/25/2015.
02005F AB 3	ALLYA 2009-A A2 1.320% 03/15/12		06/15/2011.	Paydown		7,366,578	7,366,578	7,365,781	7,367,486		(909)		(909)		7,366,578			0	24,120	06/15/2011.
02666Q G6 4	AMERICAN HONDA FINANCE 2.500% 09/21/15		03/16/2011.	Barclays Capital		7,438,425	7,500,000	7,493,025	7,493,245		439		439		7,493,684		(55,259)	(55,259)	93,750	09/21/2015.
05532F AE 2	BCAP 2009-RR11 2A1 2.400% 10/26/35		12/01/2011.	Paydown		2,150,578	2,150,578	2,104,879	2,107,593		42,986		42,986		2,150,578			0	27,987	10/01/2026.
05532X EZ 2	BCAP 2010-RR4 12A1 4.000% 07/26/36		12/01/2011.	Paydown		4,171,670	4,171,670	4,111,703	4,120,808		50,862		50,862		4,171,670			0	84,256	05/01/2015.
05946X XP 3	BAFC 2005-E 3A1 2.857% 01/20/50		12/01/2011.	Paydown		1,904,004	1,904,004	1,540,434	1,904,004				0		1,904,004			0	28,736	01/20/2050.
05947U VC 9	BACM 2004-3 A5 5.729% 06/10/39		12/01/2011.	Paydown		1,130,100	1,130,100	1,204,174	1,193,743		(63,643)		(63,643)		1,130,100			0	40,130	05/01/2014.
05947U XN 3	BACM 2004-5 A3 4.561% 11/10/41		12/01/2011.	Paydown		6,561,162	6,561,162	6,205,168	6,502,753		58,409		58,409		6,561,162			0	187,774	01/01/2012.
05950V AG 5	BACM 2006-6 XP IO 0.622% 10/10/45		11/01/2011.	Paydown				1,089,260	1,009,168		(1,009,168)		(1,009,168)					0	218,160	11/01/2013.
06052J AC 6	BAAT 2010-1A A3 1.390% 03/17/14		12/15/2011.	Paydown		5,409,021	5,409,021	5,408,814	5,408,917		104		104		5,409,021			0	51,896	09/15/2012.
07383F 7X 0	BSCMS 2005-PWR8 X2 IO 0.918% 06/11/41		06/01/2011.	Paydown				3,051,427	1,221,260		(1,221,260)		(1,221,260)					0	294,768	06/01/2013.
07387B DY 6	BSCMS 2005-PW10 A2 5.270% 12/11/40		11/01/2011.	Paydown		1,480,606	1,480,606	1,488,694	1,478,501		2,105		2,105		1,480,606			0	34,857	01/01/2012.
126408 AP 8	CSX CORPORATION 6.750% 03/15/11		03/15/2011.	Maturity		5,133,000	5,133,000	5,440,980	5,187,238		(54,238)		(54,238)		5,133,000			0	173,239	03/15/2011.
126408 GL 1	CSX CORPORATION 5.750% 03/15/13		01/18/2011.	Morgan Stanley		9,644,199	8,850,000	9,693,860	9,514,199		(16,296)		(16,296)		9,497,903		146,296	146,296	178,106	03/15/2013.
14986D AL 4	CD 2006-CD3 XP IO 0.669% 10/15/48		10/01/2011.	Paydown				1,332,817	1,086,464		(1,086,464)		(1,086,464)					0	251,127	10/01/2013.
173067 EN 5	CGCMT 2004-C2 XP IO 0.933% 10/15/41		12/01/2011.	Paydown				3,415,110	911,266		(911,266)		(911,266)					0	1,017,237	12/01/2011.
17307G 4V 7	CMLTI 2006-HE1 A4 0.564% 01/25/36		12/25/2011.	Paydown		5,279,424	5,279,424	4,302,731	4,898,572		380,852		380,852		5,279,424			0	13,540	10/25/2014.
20173M AB 6	GCCFC 2006-GG7 A2 6.032% 07/10/38		11/01/2011.	Paydown		27,582,264	27,582,264	28,101,638	27,753,222		(170,958)		(170,958)		27,582,264			0	957,283	01/01/2012.
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2011.	Paydown		3,295	3,295	3,341	3,138	369	(213)		156		3,295			0	133	03/25/2040.
22540V GE 6	CSFB 2001-CKN5 A4 5.435% 09/01/34		08/01/2011.	Paydown		16,265,573	16,265,573	16,045,734	16,208,457		57,116		57,116		16,265,573			0	368,746	08/01/2011.
22541S N5 3	CSFB 2004-C4 ASP IO 1.211% 10/15/39		11/01/2011.	Paydown				6,683,086	1,078,402		(1,078,402)		(1,078,402)					0	1,174,701	11/01/2011.
225458 WL 8	CSFB 2005-C3 ASP IO 0.819% 07/15/37		06/01/2011.	Paydown				1,606,459	533,219		(533,219)		(533,219)					0	212,454	06/01/2012.
22545M BA 4	CSMC 2006-C4 ASP IO 0.757% 09/15/39		09/01/2011.	Paydown				599,187	545,795		(545,795)		(545,795)					0	176,815	09/01/2013.
260543 BW 2	DOW CHEMICAL COMPANY 7.600% 05/15/14		03/29/2011.	Morgan Stanley		5,193,225	4,500,000	5,159,025	5,041,464		(37,859)		(37,859)		5,003,605		189,620	189,620	129,200	05/15/2014.
26882P AS 1	ERAC USA FINANCE COMPAN 5.600% 05/01/15		06/22/2011.	Union Bank of Switzerland		5,693,949	5,068,000	5,060,195	5,063,719		405		405		5,064,123		629,825	629,825	186,052	05/01/2015.
302182 AC 4	EXPRESS SCRIPTS INC 5.250% 06/15/12		05/24/2011.	Wells Fargo Bank		6,132,342	5,869,000	6,221,433	6,207,949		(93,846)		(93,846)		6,114,103		18,239	18,239	138,655	06/15/2012.
32027N RX 1	FFML 2005-FF5 M5 1.094% 09/25/35		12/25/2011.	Paydown			67,796	2,034	2,034		(2,034)		(2,034)					0	708	05/25/2015.
337368 AB 0	FUBOA 2001-C1 A2 6.136% 03/15/33		01/01/2011.	Paydown		504,060	504,060	524,971	503,070		990		990		504,060			0	2,577	01/01/2011.
349631 AM 3	FORTUNE BRANDS INC 5.125% 01/15/11		01/15/2011.	Various		26,610,000	26,610,000	26,059,905	26,602,769		7,231		7,231		26,610,000			0	681,881	01/15/2011.
361849 VV 1	GMACC 2002-C3 A2 4.930% 07/10/39		12/01/2011.	Paydown		63,857	63,857	67,082	66,229		(2,372)		(2,372)		63,857			0	3,148	11/01/2012.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36228C BG 7	GSMS 1998-GLII F 22.275% 04/13/31		06/01/2011.	Paydown									0					0	8,271	12/01/2010.
3622N6 AG 4	GSR 2007-AR2 4A1 2.761% 05/25/37		12/01/2011.	Paydown		1,058,958	1,058,958	1,042,359	1,066,948		10,371	18,361	(7,990)		1,058,958			0	17,133	11/25/2027.
362341 BQ 1	GS GSAMP 2005-HE3 M1 0.730% 06/25/35		01/25/2011.	Paydown		22,453	22,453	21,891	22,275		177		177		22,453			0	13	03/25/2011.
36246M AE 9	GTP 2007-1A D 5.930% 05/15/37		07/15/2011.	Paydown		10,000,000	10,000,000	10,386,328	10,334,862		(334,862)		(334,862)		10,000,000			0	658,500	05/15/2012.
36828Q KU 9	GECMC 2005-C1 XP IO 0.691% 06/10/48		08/01/2011.	Paydown				1,155,212	258,773		(258,773)		(258,773)					0	109,162	02/01/2012.
396789 ER 6	GCCFC 2003-C2 A3 4.533% 01/05/36		12/01/2011.	Paydown		4,382,724	4,382,724	4,453,768	4,471,037		(88,313)		(88,313)		4,382,724			0	89,672	12/01/2012.
40624@ AQ 3	HALLMARK 2003 - IV 5.510% 10/07/13		11/08/2011.	Citicorp Securities Inc.		9,000,000	9,000,000	8,662,500	8,826,482		54,091		54,091		8,880,572		119,428	119,428	1,359,216	10/07/2013.
43812W AC 1	HAROT 2009-3 A3 2.310% 05/15/13		12/15/2011.	Paydown		17,197,435	17,197,435	17,194,520	17,196,478		957		957		17,197,435			0	201,358	06/15/2012.
45660L DG 1	INDX 2005-AR1 4A1 2.625% 03/25/35		12/01/2011.	Paydown		643,996	643,996	537,077	643,996				0		643,996			0	8,510	02/25/2035.
459200 GT 2	INTL BUSINESS MACHINES 1.000% 08/05/13		09/21/2011.	CSFBdirect		5,035,300	5,000,000	4,979,550	4,982,263		4,973		4,973		4,987,236		48,064	48,064	57,083	08/05/2013.
466247 QX 4	JPMMT 2005-A3 11A1 4.459% 06/25/35		12/01/2011.	Paydown		4,640,658	4,640,658	4,782,198	4,747,207	27,158	(133,708)		(106,550)		4,640,658			0	93,799	10/01/2013.
46625Y FA 6	JPMCC 2004-C3 X2 IO 0.000% 01/15/42		06/01/2011.	Paydown				2,012,880	427,142		(427,142)		(427,142)					0	237,664	01/01/2012.
46628K AT 7	JPMMT 2006-A3 6A1 2.767% 08/25/34		12/01/2011.	Paydown		2,016,386	2,016,386	1,956,918	1,879,231	163,451	(26,297)		137,154		2,016,386			0	29,526	01/01/2033.
493268 CG 9	KSLT 2005-A 2A2 0.704% 03/27/24		12/27/2011.	Paydown		3,472,886	3,472,886	3,346,994	3,359,560		113,326		113,326		3,472,886			0	9,387	03/27/2013.
50075N AH 7	KRAFT FOODS INC 6.250% 06/01/12		05/25/2011.	Banque National Di Paris		5,641,391	5,348,000	5,816,506	5,611,825		(76,484)		(76,484)		5,535,341		106,050	106,050	167,125	06/01/2012.
52108H X2 5	LBUBS 2004-C8 XCP IO 0.913% 12/15/39		11/11/2011.	Paydown				4,725,837	1,406,928		(1,406,928)		(1,406,928)					0	1,531,033	11/11/2011.
53217V AA 7	LIFE TECHNOLOGIES CORP 3.375% 03/01/13		05/04/2011.	CSFBdirect		18,548,273	18,000,000	18,137,680	18,117,157		(18,967)		(18,967)		18,098,190		450,084	450,084	392,968	03/01/2013.
55312V AQ 1	MLCFC 2006-4 XP IO 0.811% 12/12/49		12/01/2011.	Paydown				725,081	752,785		(752,785)		(752,785)					0	149,382	12/01/2014.
55313U AB 5	MMAF 2009-AA A2 1.730% 04/16/12		04/15/2011.	Paydown		3,672,741	3,672,741	3,672,392	3,672,653		88		88		3,672,741			0	11,654	04/15/2011.
57643L GJ 9	MABS 2005-NC1 M4 1.054% 12/25/34		10/25/2011.	Paydown		3,404,590	3,404,590	1,983,753	2,387,317				0		2,387,317		1,017,273	1,017,273	11,461	03/25/2028.
59020U H2 4	MLMI 2005-AR1 A3A4 0.704% 06/25/36		12/25/2011.	Paydown		1,515,840	1,515,840	1,432,469	1,499,398		16,443		16,443		1,515,840			0	4,908	03/25/2012.
61745M VJ 9	MSC 2004-T13 X2 IO 1.016% 09/13/45		08/01/2011.	Paydown				159,043	41,779		(41,779)		(41,779)					0	26,741	02/01/2012.
61748L AD 4	MSAC 2006-NC4 A2C 0.444% 12/25/41		12/25/2011.	Paydown		2,410,706	2,410,706	1,609,726	2,410,706				0		2,410,706			0	5,015	10/25/2041.
690742 AA 9	OWENS CORNING INC 6.500% 12/01/16		04/01/2011.	Various		15,591,825	14,290,000	15,040,225	14,967,881		(15,194)		(15,194)		14,952,687		639,138	639,138	216,511	12/01/2016.
69121Q AC 5	OWNIT 2006-4 A2B 0.303% 05/25/37		04/25/2011.	Paydown		622,373	622,373	588,143	620,361		2,013		2,013		622,373			0	438	04/25/2011.
776696 AB 2	ROPER INDUSTRIES INC 6.625% 08/15/13		04/05/2011.	Wells Fargo Bank		2,394,035	2,165,000	2,444,220	2,424,931		(26,130)		(26,130)		2,398,801		(4,766)	(4,766)	92,832	08/15/2013.
784419 AD 5	SLCLT 2006-A A4 0.369% 01/19/19		04/27/2011.	Royal Bank of Scotland		14,257,944	14,438,424	13,481,878	13,631,152		98,333		98,333		13,729,485		528,458	528,458	33,064	07/15/2015.
784419 AD 5	SLCLT 2006-A A4 0.369% 01/19/19		04/15/2011.	Paydown		561,576	561,576	524,372	530,177		31,398		31,398		561,576			0	1,180	07/15/2015.
78445Q AA 9	SLMA 2010-C A1 1.928% 12/15/17		12/15/2011.	Paydown		2,608,034	2,608,034	2,608,034	2,607,829		206		206		2,608,034			0	27,076	08/15/2013.
855541 AB 4	STARM 2007-S1 2A1 2.861% 01/25/37		12/01/2011.	Paydown		443,897	443,897	394,191	456,899			13,002	(13,002)		443,897			0	6,193	09/25/2035.
863579 XC 7	SARM 2005-18 3A1 2.691% 10/25/50		12/01/2011.	Paydown		1,651,259	1,651,259	1,260,365	1,651,259				0		1,651,259			0	23,882	08/25/2049.
88522R AA 2	TMST 2006-5 A1 5.403% 07/25/22		08/25/2011.	Call 100.0000		7,735,063	7,735,063	7,377,316	7,615,513		119,549		119,549		7,735,063			0	17,916	07/25/2022.
88522R AA 2	TMST 2006-5 A1 5.403% 07/25/22		08/25/2011.	Paydown		1,758,682	1,758,682	1,677,343	1,731,501		27,181		27,181		1,758,682			0	2,060	07/25/2022.
887317 AJ 4	TIME WARNER INC 3.150% 07/15/15		03/29/2011.	HSBC Securities		10,126,100	10,000,000	9,988,100	9,989,042		347		347		9,989,389		136,711	136,711	224,875	07/15/2015.
88732J AV 0	TIME WARNER CABLE INC 3.500% 02/01/15		05/03/2011.	Union Bank of Switzerland		5,181,700	5,000,000	4,967,650	4,973,928		1,975		1,975		4,975,903		205,797	205,797	133,681	02/01/2015.
907818 CP 1	UNION PACIFIC CORP 6.500% 04/15/12		12/19/2011.	Call 102.0080		5,729,790	5,617,000	6,095,007	6,015,606		(285,816)		(285,816)		5,729,790			0	430,013	04/15/2012.
92344S AT 7	CELLCO PART/VERI WIRELS 3.750% 05/20/11		05/20/2011.	Maturity		7,585,000	7,585,000	7,841,601	7,651,221		(66,221)		(66,221)		7,585,000			0	142,219	05/20/2011.
928664 AD 3	VWALT 2009-A A4 4.590% 03/17/14		08/15/2011.	Paydown		7,200,000	7,200,000	7,543,406	7,326,267		(126,267)		(126,267)		7,200,000			0	220,320	08/15/2011.
929766 Z7 1	WBCMT 2005-C19 XP 0.835% 05/15/44		12/01/2011.	Paydown				509,574	394,365		(394,365)		(394,365)					0	290,887	06/01/2012.
92976B EE 8	WBCMT 2006-C23 X IO 0.257% 01/15/45		09/01/2011.	Paydown				926,752	390,238		(390,238)		(390,238)					0	92,135	03/01/2013.
93933Y AA 0	WMMNT 2006 - A2A A 0.237% 06/15/15		06/15/2011.	Paydown		7,000,000	7,000,000	6,908,125	6,972,551		27,449		27,449		7,000,000			0	10,370	06/15/2011.
94106L AP 4	WASTE MANAGEMENT INC 6.375% 11/15/12		05/06/2011.	Barclays Capital		1,079,510	1,000,000	1,101,140	1,092,591		(17,664)		(17,664)		1,074,927		4,583	4,583	31,167	11/15/2012.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
94106L AT 6	WASTE MANAGEMENT INC 6.375% 03/11/15		01/31/2011.	Deutsche Bank		13,422,493	11,735,000	13,469,319	13,294,661		(30,915)		(30,915)		13,263,746		158,747	158,747	295,086	03/11/2015.
94973V AJ 6	WELLPOINT INC 5.000% 01/15/11		01/15/2011.	Maturity		5,400,000	5,400,000	5,537,970	5,403,412		(3,412)		(3,412)		5,400,000			0	135,000	01/15/2011.
98157V AD 8	WOLS 2009-A A4 2.090% 04/15/15		12/15/2011.	Paydown		1,587,502	1,587,502	1,597,734	1,593,950		(6,449)		(6,449)		1,587,502			0	33,179	03/15/2012.
22303Q AJ 9	COVIDIEN INTL FINANCE S 1.875% 06/15/13	F	03/30/2011.	Wells Fargo Bank		29,789,690	29,500,000	29,511,490	29,515,626		(1,841)		(1,841)		29,513,785		275,905	275,905	167,474	06/15/2013.
87938W AK 9	TELEFONICA EMISIONES SA 2.582% 04/26/13	F	02/17/2011.	Various		20,121,750	20,000,000	20,000,000	20,000,000				0		20,000,000		121,750	121,750	155,996	04/26/2013.
902118 AX 6	TYCO INTL GROUP SA 6.375% 02/15/06	F	12/07/2011.	Class Action Litigation		61							0				61	61		04/22/2004.
3899999.	Total - Bonds - Industrial and Miscellaneous					401,520,094	394,446,312	422,823,021	407,245,240	190,978	(10,620,768)	31,363	(10,461,153)	0	396,784,089	0	4,736,004	4,736,004	14,720,651	XXX
8399997.	Total - Bonds - Part 4					652,057,300	642,130,479	684,080,122	659,501,358	190,978	(13,025,732)	31,363	(12,866,117)	0	646,635,245	0	5,422,052	5,422,052	21,834,456	XXX
8399998.	Total - Bonds - Summary Item from Part 5					137,475,539	136,678,945	136,632,149			(7,019)		(7,019)		136,625,131		850,406	850,406	490,782	XXX
8399999.	Total - Bonds					789,532,839	778,809,424	820,712,271	659,501,358	190,978	(13,032,751)	31,363	(12,873,136)	0	783,260,376	0	6,272,458	6,272,458	22,325,238	XXX
Preferred Stocks - Industrial and Miscellaneous																				
00845W AA 6	AGFIRST FARM CREDIT BANK		03/25/2011.	Gleacher & Company	5,000,000.000	5,200,000		2,994,100	2,994,418				0		2,994,418		2,205,582	2,205,582	122,398	XXX
00845W AA 6	AGFIRST FARM CREDIT BANK		12/15/2011.	Call 100.0000	12,500,000.000	12,500,000		7,485,250	7,486,005				0		7,486,005		5,013,955	5,013,955	1,049,125	XXX
316781 AA 1	FIFTH THIRD CAP		01/20/2011.	Keefe Bruyette & Woods	5,000,000.000	4,875,000		2,187,850	2,188,236				0		2,188,236		2,686,764	2,686,764	90,278	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					22,575,000	XXX	12,667,200	12,668,659	0	0	0	0	0	12,668,659	0	9,906,301	9,906,301	1,261,801	XXX
8999997.	Total - Preferred Stocks - Part 4					22,575,000	XXX	12,667,200	12,668,659	0	0	0	0	0	12,668,659	0	9,906,301	9,906,301	1,261,801	XXX
8999999.	Total - Preferred Stocks					22,575,000	XXX	12,667,200	12,668,659	0	0	0	0	0	12,668,659	0	9,906,301	9,906,301	1,261,801	XXX
Common Stocks - Industrial and Miscellaneous																				
00163T 10 9	AMB PROPERTY CORP		06/03/2011.	Tax Free Exchange	6,700.000	167,151	XXX	167,151	212,457	(45,306)			(45,306)		167,151			0	5,628	XXX
001765 10 6	AMR CORP/DEL		11/30/2011.	State Street Bank	8,500.000	3,116	XXX	65,903	66,215	(312)			(312)		65,903		(62,787)	(62,787)		XXX
007903 10 7	ADVANCED MICRO DEVICES		12/21/2011.	State Street Bank	15,500.000	77,877	XXX	127,536	126,790	746			746		127,536		(49,659)	(49,659)		XXX
013817 10 1	ALCOA INC		12/21/2011.	State Street Bank	34,400.000	304,224	XXX	452,227	529,416	(77,189)			(77,189)		452,227		(148,003)	(148,003)	4,128	XXX
017175 10 0	ALLEGHANY CORP		05/04/2011.	State Street Bank	1.000	225	XXX	160	204	(44)			(44)		160		65	65		XXX
02076X 10 2	ALPHA NATURAL RESOURCES		12/21/2011.	State Street Bank	5,600.000	110,448	XXX	208,915	336,168	(127,253)			(127,253)		208,915		(98,467)	(98,467)		XXX
026874 78 4	AMERICAN INTERNATIONAL		01/20/2011.	Spin Off		64,695	XXX	64,695	153,296	(88,601)			(88,601)		64,695			0		XXX
049298 10 2	ATLAS ENERGY INC		02/18/2011.	State Street Bank	8,500.000	395,532	XXX	369,612	373,745	(4,133)			(4,133)		369,612		25,920	25,920		XXX
05548J 10 6	BJ'S WHOLESALE CLUB INC		10/03/2011.	State Street Bank	5,900.000	302,375	XXX	266,436	282,610	(16,174)			(16,174)		266,436		35,939	35,939		XXX
060505 10 4	BANK OF AMERICA CORP		06/23/2011.	State Street Bank	143,400.000	1,523,108	XXX	2,167,792	1,912,956	254,836			254,836		2,167,792		(644,684)	(644,684)	2,868	XXX
073730 10 3	BEAM INC		10/04/2011.	Spin Off		68,875	XXX	68,875	102,547	(33,673)			(33,673)		68,875			0		XXX
075811 10 9	BECKMAN COULTER INC		06/30/2011.	Various	5,200.000	434,200	XXX	308,424	391,196	(82,772)			(82,772)		308,424		125,776	125,776	988	XXX
086516 10 1	BEST BUY CO INC		12/21/2011.	State Street Bank	17,050.000	389,476	XXX	606,980	584,645	22,336			22,336		606,980		(217,504)	(217,504)	10,401	XXX
118759 10 9	BUCYRUS INTERNATIONAL I		07/11/2011.	State Street Bank	5,200.000	478,400	XXX	258,118	464,880	(206,762)			(206,762)		258,118		220,282	220,282	260	XXX
12572Q 10 5	CME GROUP INC		12/21/2011.	State Street Bank	12.000	2,892	XXX	2,957	3,861	(904)			(904)		2,957		(65)	(65)	67	XXX
141665 10 9	CAREER EDUCATION CORP		12/21/2011.	State Street Bank	3,600.000	23,988	XXX	71,985	74,628	(2,643)			(2,643)		71,985		(47,997)	(47,997)		XXX
153435 10 2	CENTRAL EURO DISTRIBUTI		06/23/2011.	State Street Bank	13,600.000	152,614	XXX	154,360	311,440	11,114		168,194	(157,080)		154,360		(1,746)	(1,746)		XXX
156700 10 6	CENTURYLINK INC		04/08/2011.	State Street Bank		13	XXX	6	15	(9)			(9)		6		7	7		XXX
172967 42 4	CITIGROUP INC		12/21/2011.	State Street Bank	28,240.000	726,649	XXX	1,036,912	1,335,752	(298,840)			(298,840)		1,036,912		(310,262)	(310,262)	847	XXX
203372 10 7	COMMSCOPE INC		01/14/2011.	State Street Bank	3,900.000	122,850	XXX	99,389	121,758	(22,369)			(22,369)		99,389		23,461	23,461		XXX
203668 10 8	COMMUNITY HEALTH SYSTEM		06/23/2011.	State Street Bank	3,500.000	86,566	XXX	118,812	130,795	(11,983)			(11,983)		118,812		(32,247)	(32,247)		XXX
205363 10 4	COMPUTER SCIENCES CORP		12/21/2011.	State Street Bank	3,100.000	79,020	XXX	83,235	153,760	(4,570)		65,955	(70,525)		83,235		(4,215)	(4,215)	2,480	XXX
225447 10 1	CREE INC		06/23/2011.	State Street Bank	6,500.000	220,994	XXX	363,667	428,285	(64,618)			(64,618)		363,667		(142,673)	(142,673)		XXX
24522P 10 3	DEL MONTE FOODS CO		03/09/2011.	State Street Bank	9,100.000	172,900	XXX	170,796	171,080	(284)			(284)		170,796		2,104	2,104	819	XXX
24823Q 10 7	DENDREON CORP		12/21/2011.	State Street Bank	6,800.000	50,721	XXX	61,200	237,456	(43,040)		133,216	(176,256)		61,200		(10,479)	(10,479)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
256669 10 2	DOLLAR GENERAL CORP.		11/11/2011.	Class Action Litigation		5,887	XXX						0				5,887	5,887		XXX
257867 10 1	RR DONNELLEY & SONS CO.		12/21/2011.	State Street Bank	10,200.000	147,056	XXX	177,663	178,194	(531)			(531)		177,663		(30,607)	(30,607)	10,608	XXX
269279 40 2	EXCO RESOURCES INC.		12/21/2011.	State Street Bank	16,000.000	155,096	XXX	309,310	310,720	(1,410)			(1,410)		309,310		(154,214)	(154,214)	2,560	XXX
320517 10 5	FIRST HORIZON NATIONAL		01/07/2011.	State Street Bank			XXX	4	4				0		4		(4)	(4)		XXX
33582V 10 8	FIRST NIAGARA FINANCIAL		12/21/2011.	State Street Bank	14,300.000	119,697	XXX	182,468	199,914	(17,446)			(17,446)		182,468		(62,770)	(62,770)	9,152	XXX
38141G 10 4	GOLDMAN SACHS GROUP		12/21/2011.	State Street Bank	33,000.000	2,989,003	XXX	4,273,292	5,549,280	(1,275,988)			(1,275,988)		4,273,292		(1,284,288)	(1,284,288)	46,200	XXX
413086 10 9	HARMAN INTERNATIONAL		12/21/2011.	State Street Bank	7,600.000	276,764	XXX	364,876	351,880	12,996			12,996		364,876		(88,112)	(88,112)	1,520	XXX
441060 10 0	HOSPIRA INC.		12/21/2011.	State Street Bank	6,700.000	194,702	XXX	384,578	373,123	11,455			11,455		384,578		(189,876)	(189,876)		XXX
444903 10 8	HUMAN GENOME SCIENCES I		12/21/2011.	State Street Bank	5,400.000	37,190	XXX	132,130	129,006	3,124			3,124		132,130		(94,940)	(94,940)		XXX
47102X 10 5	JANUS CAPITAL GROUP INC.		12/21/2011.	State Street Bank	12,000.000	70,314	XXX	114,660	155,640	(40,980)			(40,980)		114,660		(44,346)	(44,346)	1,800	XXX
472319 10 2	JEFFERIES GROUP INC (NE		12/21/2011.	State Street Bank	9,700.000	133,209	XXX	199,584	258,311	(58,727)			(58,727)		199,584		(66,375)	(66,375)	2,910	XXX
495582 10 8	KING PHARMACEUTICALS IN		02/02/2011.	State Street Bank	19,900.000	283,575	XXX	154,922	279,595	(124,674)			(124,674)		154,922		128,654	128,654		XXX
512815 10 1	LAMAR ADVERTISING CO.		06/23/2011.	State Street Bank	6,200.000	163,227	XXX	243,708	247,008	(3,300)			(3,300)		243,708		(80,481)	(80,481)		XXX
530322 30 4	LIBERTY MEDIA CORP.		11/29/2011.	Tax Free Exchange	2,445.000	35,467	XXX	35,467	162,544	(127,077)			(127,077)		35,467			0		XXX
549271 10 4	LUBRIZOL CORP.		09/19/2011.	State Street Bank	1,700.000	229,500	XXX	145,762	181,696	(35,934)			(35,934)		145,762		83,738	83,738	1,836	XXX
552676 10 8	MDC HOLDINGS INC.		12/21/2011.	State Street Bank	17,500.000	310,686	XXX	511,558	503,475	8,083			8,083		511,558		(200,873)	(200,873)	17,500	XXX
552715 10 4	MEMC ELECTRONIC MATERIA		06/23/2011.	State Street Bank	6,900.000	57,094	XXX	73,447	77,694	(4,247)			(4,247)		73,447		(16,353)	(16,353)		XXX
56418H 10 0	MANPOWER INC.		12/21/2011.	Various	4,300.000	148,031	XXX	188,033	269,868	(81,835)			(81,835)		188,033		(40,002)	(40,002)	3,440	XXX
565849 10 6	MARATHON OIL CORP.		07/01/2011.	Spin Off		135,200	XXX	135,200	151,325	(16,125)			(16,125)		135,200			0		XXX
571837 10 3	MARSHALL & ILSLEY CORP.		07/06/2011.	Tax Free Exchange	100.000	563	XXX	563	692	(129)			(129)		563			0	2	XXX
576206 10 6	MASSEY ENERGY CO.		06/02/2011.	State Street Bank	8,400.000	410,028	XXX	326,028	450,660	(124,632)			(124,632)		326,028		84,000	84,000	504	XXX
579064 10 6	McAFEE INC.		03/01/2011.	Various	28,400.000	1,363,200	XXX	793,137	1,315,204	(522,067)			(522,067)		793,137		570,063	570,063		XXX
617446 44 8	MORGAN STANLEY		12/21/2011.	State Street Bank	23,600.000	346,798	XXX	676,002	642,156	33,846			33,846		676,002		(329,204)	(329,204)	4,720	XXX
620076 30 7	MOTOROLA SOLUTIONS INC.		01/04/2011.	Spin Off		35,414	XXX	35,414	45,557	(10,143)			(10,143)		35,414			0		XXX
62913F 20 1	NII HOLDINGS INC.		12/21/2011.	State Street Bank	10,300.000	210,292	XXX	320,987	459,998	(139,011)			(139,011)		320,987		(110,695)	(110,695)		XXX
637640 10 3	NATIONAL SEMICONDUCTOR		09/26/2011.	State Street Bank	4,100.000	102,500	XXX	60,721	56,416	4,305			4,305		60,721		41,779	41,779	820	XXX
638620 10 4	NATIONWIDE HEALTH PPTYS		07/05/2011.	Tax Free Exchange	3,900.000	140,530	XXX	140,530	141,882	(1,352)			(1,352)		140,530			0	4,587	XXX
649445 10 3	NEW YORK COMMUNITY BANC		12/21/2011.	State Street Bank	21,000.000	252,352	XXX	309,608	395,850	(86,242)			(86,242)		309,608		(57,256)	(57,256)	21,000	XXX
651290 10 8	NEWFIELD EXPLORATION CO.		12/21/2011.	State Street Bank	4,400.000	162,831	XXX	230,851	317,284	(86,433)			(86,433)		230,851		(68,021)	(68,021)		XXX
717124 10 1	PHARMACEUTICAL PRODUCT		12/06/2011.	State Street Bank	5,600.000	186,200	XXX	145,863	151,984	(6,121)			(6,121)		145,863		40,337	40,337	2,520	XXX
724078 10 0	PIPER JAFFRAY COS.		12/21/2011.	State Street Bank	500.000	9,904	XXX	19,875	17,505	2,370			2,370		19,875		(9,971)	(9,971)		XXX
743410 10 2	PROLOGIS		06/03/2011.	Tax Free Exchange	21,800.000	268,188	XXX	268,188	314,792	(46,604)			(46,604)		268,188			0	4,905	XXX
749121 10 9	QWEST COMMUNICATIONS IN		04/01/2011.	Tax Free Exchange	76,300.000	394,941	XXX	394,941	580,643	(185,702)			(185,702)		394,941			0	6,104	XXX
750438 10 3	RADIOSHACK CORPORATION		06/23/2011.	State Street Bank	11,300.000	147,808	XXX	239,909	208,937	30,972			30,972		239,909		(92,101)	(92,101)		XXX
7591EP 10 0	REGIONS FINANCIAL CORP.		12/21/2011.	State Street Bank	82,800.000	338,770	XXX	573,680	579,600	(5,920)			(5,920)		573,680		(234,910)	(234,910)	3,312	XXX
790148 10 0	THE ST JOE COMPANY		12/21/2011.	State Street Bank	5,500.000	82,455	XXX	124,977	120,175	4,802			4,802		124,977		(42,522)	(42,522)		XXX
808513 10 5	CHARLES SCHWAB CORP.		12/21/2011.	State Street Bank	40,000.000	443,459	XXX	701,856	684,400	17,456			17,456		701,856		(258,397)	(258,397)	9,600	XXX
852061 10 0	SPRINT NEXTEL CORP.		12/21/2011.	State Street Bank	131,000.000	304,098	XXX	582,177	554,130	28,047			28,047		582,177		(278,080)	(278,080)		XXX
867914 10 3	SUNTRUST BANKS INC.		12/21/2011.	State Street Bank	12,200.000	203,891	XXX	143,228	360,022	(216,794)			(216,794)		143,228		60,663	60,663	1,464	XXX
87612E 10 6	TARGET CORPORATION		06/23/2011.	State Street Bank	20,900.000	986,285	XXX	718,751	1,256,717	(537,966)			(537,966)		718,751		267,534	267,534	10,450	XXX
903293 40 5	USG CORP.		12/21/2011.	State Street Bank	13,100.000	122,379	XXX	184,278	220,473	(36,195)			(36,195)		184,278		(61,899)	(61,899)		XXX
92276F 10 0	VENTAS INC.		07/14/2011.	State Street Bank	1.000	40	XXX	31	39	(8)			(8)		31		9	9	1	XXX
92927K 10 2	WABCO HOLDINGS INC.		12/21/2011.	State Street Bank	4,000.000	163,621	XXX	135,060	243,720	(108,660)			(108,660)		135,060		28,561	28,561		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
93317Q 10 5	WALTER INDUSTRIES INC		12/21/2011.	State Street Bank	1,300.000	81,029	XXX	89,566	166,192	(76,626)			(76,626)		89,566		(8,537)	(8,537)	650	XXX
884903 10 5	THOMSON REUTERS CORP	A.	12/21/2011.	State Street Bank	25,200.000	643,754	XXX	942,112	939,204	2,908			2,908		942,112		(298,358)	(298,358)	26,561	XXX
001382 64 7	ALCON INC	F.	04/11/2011.	State Street Bank	6,600.000	1,014,167	XXX	989,834	1,078,440	(88,606)			(88,606)		989,834		24,332	24,332		XXX
733174 10 6	POPULAR INC	F.	12/21/2011.	State Street Bank	100.000	128	XXX	220	314	(94)			(94)		220		(92)	(92)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					19,866,232	XXX	24,071,192	29,188,218	(4,749,662)	0	367,365	(5,117,027)	0	24,071,192	0	(4,204,961)	(4,204,961)	223,212	XXX
9799997.	Total - Common Stocks - Part 4					19,866,232	XXX	24,071,192	29,188,218	(4,749,662)	0	367,365	(5,117,027)	0	24,071,192	0	(4,204,961)	(4,204,961)	223,212	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					17,737,787	XXX	23,987,202				319,195	(319,195)		23,668,007		(5,930,219)	(5,930,219)	152,455	XXX
9799999.	Total - Common Stocks					37,604,019	XXX	48,058,394	29,188,218	(4,749,662)	0	686,560	(5,436,222)	0	47,739,199	0	(10,135,180)	(10,135,180)	375,667	XXX
9899999.	Total - Preferred and Common Stocks					60,179,019	XXX	60,725,594	41,856,877	(4,749,662)	0	686,560	(5,436,222)	0	60,407,858	0	(228,879)	(228,879)	1,637,468	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					849,711,858	XXX	881,437,865	701,358,235	(4,558,684)	(13,032,751)	717,923	(18,309,358)	0	843,668,234	0	6,043,579	6,043,579	23,962,706	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828 PM 6	US TREASURY NOTE 2.125% 12/31/15		01/05/2011	Barclays Capital	03/15/2011	Barclays Capital	40,000,000	40,009,375	40,386,719	40,008,865		(510)		(510)			377,853	377,853	115,349	14,088
912828 QJ 2	US TREASURY NOTE 2.125% 02/29/16		03/03/2011	Goldman Sachs	03/15/2011	Goldman Sachs	15,000,000	14,955,469	15,191,016	14,955,694		225		225			235,322	235,322	13,859	3,465
0599999.	Total - Bonds - U.S. Government						55,000,000	54,964,844	55,577,735	54,964,559	0	(285)	0	(285)	0	0	613,175	613,175	129,208	17,553
Bonds - U.S. Special Revenue and Special Assessment																				
60636X YQ 0	MISSOURI ST HSG SF 5.900% 09/01/37		05/04/2011	Citicorp Securities Inc.	09/01/2011	Call 100.0000	1,585,000	1,694,365	1,585,000	1,585,000		(109,365)		(109,365)				0	46,758	17,664
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						1,585,000	1,694,365	1,585,000	1,585,000	0	(109,365)	0	(109,365)	0	0	0	0	46,758	17,664
Bonds - Industrial and Miscellaneous																				
03523T BA 5	ANHEUSER-BUSCH WORLDWIDE 2.875% 02/15/16.		01/24/2011	Barclays Capital	03/09/2011	Wells Fargo Bank	5,000,000	4,990,850	4,974,850	4,990,968		118		118			(16,118)	(16,118)	18,767	
12557Y AC 1	CITEC 2010-VT1A A3 2.410% 05/15/13		01/19/2011	Barclays Capital	12/15/2011	Paydown	5,655,084	5,734,609	5,655,084	5,655,084		(79,525)		(79,525)				0	107,200	3,407
28140E AD 3	EFCT 2003-2 A4 1.777% 03/15/32		09/16/2011	Cantor Fitzgerald	12/20/2011	Call 100.0000	17,750,000	17,662,656	17,750,000	17,750,000		87,344		87,344				0	79,102	1,226
30277M AA 2	FUEL TRUST 2011-1 4.207% 04/15/16		04/12/2011	Bank of America Corp.	04/28/2011	Bank of America Corp.	7,000,000	7,000,000	7,118,790	7,000,000				0			118,790	118,790	14,725	
46637E AA 1	JPMCC 2011-PLSD A1 2.190% 11/13/44		12/02/2011	JP Morgan Securities	12/06/2011	JP Morgan Securities	5,000,000	4,999,995	5,012,500	4,999,995				0			12,505	12,505	3,650	3,650
48203R AE 4	JUNIPER NETWORKS INC 3.100% 03/15/16		02/28/2011	Citicorp Securities Inc.	03/04/2011	JP Morgan Securities	5,000,000	4,991,400	4,993,700	4,991,407		7		7			2,293	2,293	2,583	
53217V AA 7	LIFE TECHNOLOGIES CORP 3.375% 03/01/13		01/31/2011	CSFBdirect	05/04/2011	CSFBdirect	1,960,000	2,016,742	2,022,583	2,009,567		(7,175)		(7,175)			13,015	13,015	45,570	27,930
658262 DV 9	NCSEA 2005-P A1 0.637% 06/01/20		11/23/2011	Wells Fargo Bank	12/01/2011	Paydown	1,374,967	1,337,638	1,374,967	1,374,967		37,328		37,328				0	1,514	1,481
760759 AL 4	REPUBLIC SERVICES INC 3.800% 05/15/18		05/02/2011	Bank of America Corp.	05/03/2011	Deutsche Bank	10,000,000	9,996,900	10,018,900	9,996,900				0			22,000	22,000		
76112B HW 3	RAMP 2005-RS1 AI4 4.630% 01/25/35		06/21/2011	Citicorp Securities Inc.	12/01/2011	Paydown	953,894	889,506	953,894	953,894		64,388		64,388				0	12,305	2,822
89233P 4R 4	TOYOTA MOTOR CREDIT 2.800% 01/11/16		01/05/2011	Barclays Capital	03/16/2011	Various	15,400,000	15,378,594	15,465,136	15,378,740		146		146			86,396	86,396	29,400	
89233P 5E 2	TOYOTA MOTOR CREDIT 2.000% 09/15/16		09/08/2011	Bank of America Corp.	09/09/2011	Morgan Stanley	5,000,000	4,974,050	4,972,400	4,974,050				0			(1,650)	(1,650)		
3899999.	Total - Bonds - Industrial and Miscellaneous						80,093,945	79,972,940	80,312,804	80,075,572	0	102,631	0	102,631	0	0	237,231	237,231	314,816	40,516
8399998.	Total - Bonds						136,678,945	136,632,149	137,475,539	136,625,131	0	(7,019)	0	(7,019)	0	0	850,406	850,406	490,782	75,733
Common Stocks - Industrial and Miscellaneous																				
013817 10 1	ALCOA INC		06/08/2011	State Street Bank	12/21/2011	State Street Bank	32,700.000	506,503	289,190	506,503				0			(217,313)	(217,313)	1,962	
02076X 10 2	ALPHA NATURAL RESOURCES		06/02/2011	State Street Bank	12/21/2011	State Street Bank	8,610.000	326,028	169,813	326,028				0			(156,215)	(156,215)		
026874 15 6	AMERICAN INTERNATIONAL		01/20/2011	Spin Off	02/25/2011	State Street Bank	8,757.000	64,695	107,393	64,695				0			42,698	42,698		
038222 10 5	APPLIED MATERIALS INC		03/15/2011	State Street Bank	12/21/2011	State Street Bank	142,200.000	2,099,114	1,454,920	2,099,114				0			(644,194)	(644,194)	34,128	
04930A 10 4	ATLAS ENERGY LP		02/18/2011	State Street Bank	03/18/2011	State Street Bank	1.000	9	14	9				0			5	5		
060505 10 4	BANK OF AMERICA CORP		07/26/2011	State Street Bank	12/21/2011	State Street Bank	613,800.000	7,448,519	5,401,668	7,448,519				0			(2,046,850)	(2,046,850)	7,235	
063671 10 1	BANK OF MONTREAL		07/06/2011	Tax Free Exchange	07/19/2011	State Street Bank	1.000	26	36	26				0			10	10		
12686C 10 9	CABLEVISION SYSTEMS NY		03/15/2011	State Street Bank	12/21/2011	State Street Bank	25,800.000	630,658	350,938	630,658				0			(279,721)	(279,721)	11,610	
12686C 10 9	CABLEVISION SYSTEMS NY		03/15/2011	State Street Bank	07/01/2011	Spin Off		270,708	270,708	270,708				0				0		
24823Q 10 7	DENDREON CORP		06/08/2011	State Street Bank	12/21/2011	State Street Bank	10,500.000	413,695	78,319	94,500			319,195	(319,195)			(16,181)	(16,181)		
257867 10 1	RR DONNELLEY & SONS CO		06/08/2011	State Street Bank	12/21/2011	State Street Bank	50,600.000	991,396	729,511	991,396				0			(261,884)	(261,884)	26,312	
320517 10 5	FIRST HORIZON NATIONAL		01/04/2011	State Street Bank	01/11/2011	State Street Bank	1.000	12	5	12				0			(7)	(7)		
37045V 10 0	GENERAL MOTORS CO		06/23/2011	State Street Bank	12/21/2011	State Street Bank	71,800.000	2,153,074	1,445,019	2,153,074				0			(708,055)	(708,055)		
436106 10 8	HOLLYFRONTIER CORP		09/27/2011	State Street Bank	12/21/2011	State Street Bank	12,600.000	773,015	482,421	773,015				0			(290,595)	(290,595)	15,979	
436106 10 8	HOLLYFRONTIER CORP		09/01/2011	Stock Split	12/21/2011	State Street Bank	8,900.000							0				0	5,229	
52729N 30 8	LEVEL 3 COMMUNICATIONS		09/27/2011	State Street Bank	12/21/2011	State Street Bank	20,893.000	503,571	364,888	503,571				0			(138,683)	(138,683)		
530322 10 6	LIBERTY MEDIA CORP A		11/29/2011	Tax Free Exchange	12/07/2011	State Street Bank		7	30	7				0			23	23		
530322 30 4	LIBERTY MEDIA CORP		06/08/2011	State Street Bank	11/29/2011	Tax Free Exchange	3,600.000	280,578	280,578	280,578				0				0		
565849 10 6	MARATHON OIL CORP		03/15/2011	State Street Bank	07/01/2011	Spin Off		309,558	309,558	309,558				0				0		
63934E 10 8	NAVISTAR INTERNATIONAL		06/08/2011	State Street Bank	12/21/2011	State Street Bank	12,200.000	699,554	455,643	699,554				0			(243,911)	(243,911)		

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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
649445 10 3	NEW YORK COMMUNITY BANC		03/15/2011	State Street Bank	12/21/2011	State Street Bank	65,400.000	1,154,238	785,897	1,154,238				0			(368,341)	(368,341)	49,050	
651290 10 8	NEWFIELD EXPLORATION CO		06/08/2011	State Street Bank	12/21/2011	State Street Bank	12,200.000	838,350	451,485	838,350				0			(386,865)	(386,865)		
716495 10 6	PETROHAWK ENERGY CORP		03/15/2011	State Street Bank	08/26/2011	State Street Bank	52,500.000	1,127,333	2,034,375	1,127,333				0			907,043	907,043		
74153Q 10 2	PRIDE INTERNATIONAL INC		03/15/2011	State Street Bank	06/01/2011	State Street Bank	15,800.000	658,909	648,529	658,909				0			(10,380)	(10,380)		
74340W 10 3	PROLOGIS INC		06/03/2011	Tax Free Exchange	06/29/2011	State Street Bank	1.000	14	17	14				0			3	3		
83088M 10 2	SKYWORKS SOLUTIONS INC		06/08/2011	State Street Bank	12/21/2011	State Street Bank	25,000.000	611,533	381,923	611,533				0			(229,610)	(229,610)		
880779 10 3	TEREX CORP		06/23/2011	State Street Bank	12/21/2011	State Street Bank	17,900.000	469,180	238,040	469,180				0			(231,140)	(231,140)		
903914 10 9	ULTRA PETROLEUM CORP		03/15/2011	State Street Bank	12/21/2011	State Street Bank	16,300.000	747,531	479,563	747,531				0			(267,968)	(267,968)		
92927K 10 2	WABCO HOLDINGS INC		06/08/2011	State Street Bank	12/21/2011	State Street Bank	7,100.000	458,196	290,427	458,196				0			(167,769)	(167,769)		
93317Q 10 5	WALTER INDUSTRIES INC		06/08/2011	State Street Bank	12/21/2011	State Street Bank	3,800.000	451,174	236,853	451,174				0			(214,321)	(214,321)	950	
66987V 10 9	NOVARTIS AG-ADR	F.	04/11/2011	State Street Bank	04/20/2011	State Street Bank		24	26	24				0			2	2		
9099999.	Total - Common Stocks - Industrial and Miscellaneous							23,987,202	17,737,787	23,668,007	0	0	319,195	(319,195)	0	0	(5,930,219)	(5,930,219)	152,455	0
9799998.	Total - Common Stocks							23,987,202	17,737,787	23,668,007	0	0	319,195	(319,195)	0	0	(5,930,219)	(5,930,219)	152,455	0
9899999.	Total - Preferred and Common Stocks							23,987,202	17,737,787	23,668,007	0	0	319,195	(319,195)	0	0	(5,930,219)	(5,930,219)	152,455	0
9999999.	Total - Bonds, Preferred and Common Stocks							160,619,351	155,213,326	160,293,138	0	(7,019)	319,195	(326,214)	0	0	(5,079,813)	(5,079,813)	643,237	75,733

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Class One Money Market Mutual Funds																				
861123 8A 8	SSGA MONEY MARKET FUND			12/30/2011.	State Street Bank	XXX	885,945						885,945			0.005	0.005	MON.	128	
8999999. Total - Class One Money Market Mutual Funds							885,945	0	0	0	0	XXX	885,945	0	0	XXX	XXX	XXX	128	0
9199999. Total - Short-Term Investments							885,945	0	0	0	0	XXX	885,945	0	0	XXX	XXX	XXX	128	0

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

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

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

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

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

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

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 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 *
Open Depositories							
CITIGROUP PTY LTD	SYDNEY, AUSTRALIA		3.750		328,437	10,849,743	XXX
NATIONAL AUSTRALIA BANK	MELBOURNE, VICTORIA					935,277	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			1,419	XXX
0199999. Total - Open Depositories		XXX	XXX	0	328,437	11,786,439	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	328,437	11,786,439	XXX
0599999. Total Cash		XXX	XXX	0	328,437	11,786,439	XXX

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

1. January	14,777,424	4. April	4,602,140	7. July	3,753,945	10. October	22,514,458
2. February	4,804,202	5. May	15,015,580	8. August	2,833,378	11. November	21,959,738
3. March	4,488,220	6. June	4,243,327	9. September	22,888,563	12. December	11,786,439

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	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
All Other Government Bonds - Issuer Obligations							
AUSTRALIA GOVT TREASURY BILL		12/15/2011	3.990	03/09/2012	10,025,476		17,375
0699999. All Other Government Bonds - Issuer Obligations					10,025,476	0	17,375
1099999. Total - All Other Government Bonds					10,025,476	0	17,375
Total Bonds							
7799999. Subtotals - Issuer Obligations					10,025,476	0	17,375
8399999. Subtotals - Bonds					10,025,476	0	17,375
8699999. Total - Cash Equivalents					10,025,476	0	17,375

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	B	Collateral for Insurance Underwriting	219,436	234,575		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Collateral for Insurance Underwriting			44,885	47,981
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Collateral for Insurance Underwriting			109,718	117,287
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Collateral for Insurance Underwriting			265,891	287,423
30. New Hampshire NH	B	Collateral for Insurance Underwriting			548,589	586,437
31. New Jersey NJ						
32. New Mexico NM	B	Collateral for Insurance Underwriting			648,332	693,063
33. New York NY						
34. North Carolina NC	B	Collateral for Insurance Underwriting			324,166	346,531
35. North Dakota ND						
36. Ohio OH	B	Collateral for Insurance Underwriting	2,727,982	2,916,194		
37. Oklahoma OK	B	Collateral for Insurance Underwriting	314,192	335,869		
38. Oregon OR	B	Collateral for Insurance Underwriting	279,281	298,550		
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Collateral for Insurance Underwriting			139,641	149,275
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Collateral for Insurance Underwriting			129,666	138,613
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,540,891	3,785,188	2,210,888	2,366,610

DETAILS OF WRITE-INS

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

2011 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P–Part 2H–Section 1–Other Liability–Occurrence	56
Cash Flow	5	Schedule P–Part 2H–Section 2–Other Liability–Claims–Made	56
Exhibit of Capital Gains (Losses)	12	Schedule P–Part 2I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	57
Exhibit of Net Investment Income	12	Schedule P–Part 2J–Auto Physical Damage	57
Exhibit of Nonadmitted Assets	13	Schedule P–Part 2K–Fidelity, Surety	57
Exhibit of Premiums and Losses (State Page)	19	Schedule P–Part 2L–Other (Including Credit, Accident and Health)	57
Five-Year Historical Data	17	Schedule P–Part 2M–International	57
General Interrogatories	15	Schedule P–Part 2N–Reinsurance – Nonproportional Assumed Property	58
Jurat Page	1	Schedule P–Part 2O–Reinsurance – Nonproportional Assumed Liability	58
Liabilities, Surplus and Other Funds	3	Schedule P–Part 2P–Reinsurance – Nonproportional Assumed Financial Lines	58
Notes To Financial Statements	14	Schedule P–Part 2R–Section 1–Products Liability–Occurrence	59
Overflow Page For Write-ins	98	Schedule P–Part 2R–Section 2–Products Liability–Claims-Made	59
Schedule A–Part 1	E01	Schedule P–Part 2S–Financial Guaranty/Mortgage Guaranty	59
Schedule A–Part 2	E02	Schedule P–Part 2T–Warranty	59
Schedule A–Part 3	E03	Schedule P–Part 3A–Homeowners/Farmowners	60
Schedule A–Verification Between Years	SI02	Schedule P–Part 3B–Private Passenger Auto Liability/Medical	60
Schedule B–Part 1	E04	Schedule P–Part 3C–Commercial Auto/Truck Liability/Medical	60
Schedule B–Part 2	E05	Schedule P–Part 3D–Workers' Compensation	60
Schedule B–Part 3	E06	Schedule P–Part 3E–Commercial Multiple Peril	60
Schedule B–Verification Between Years	SI02	Schedule P–Part 3F–Section 1 –Medical Professional Liability–Occurrence	61
Schedule BA–Part 1	E07	Schedule P–Part 3F–Section 2–Medical Professional Liability–Claims-Made	61
Schedule BA–Part 2	E08	Schedule P–Part 3G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	61
Schedule BA–Part 3	E09	Schedule P–Part 3H–Section 1–Other Liability–Occurrence	61
Schedule BA–Verification Between Years	SI03	Schedule P–Part 3H–Section 2–Other Liability–Claims-Made	61
Schedule D–Part 1	E10	Schedule P–Part 3I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	62
Schedule D–Part 1A–Section 1	SI05	Schedule P–Part 3J–Auto Physical Damage	62
Schedule D–Part 1A–Section 2	SI08	Schedule P–Part 3K–Fidelity/Surety	62
Schedule D–Part 2–Section 1	E11	Schedule P–Part 3L–Other (Including Credit, Accident and Health)	62
Schedule D–Part 2–Section 2	E12	Schedule P–Part 3M–International	62
Schedule D–Part 3	E13	Schedule P–Part 3N–Reinsurance – Nonproportional Assumed Property	63
Schedule D–Part 4	E14	Schedule P–Part 3O–Reinsurance – Nonproportional Assumed Liability	63
Schedule D–Part 5	E15	Schedule P–Part 3P–Reinsurance – Nonproportional Assumed Financial Lines	63
Schedule D–Part 6–Section 1	E16	Schedule P–Part 3R–Section 1–Products Liability–Occurrence	64
Schedule D–Part 6–Section 2	E16	Schedule P–Part 3R–Section 2–Products Liability–Claims-Made	64
Schedule D–Summary By Country	SI04	Schedule P–Part 3S–Financial Guaranty/Mortgage Guaranty	64
Schedule D–Verification Between Years	SI03	Schedule P–Part 3T–Warranty	64
Schedule DA–Part 1	E17	Schedule P–Part 4A–Homeowners/Farmowners	65
Schedule DA–Verification Between Years	SI10	Schedule P–Part 4B–Private Passenger Auto Liability/Medical	65
Schedule DB–Part A–Section 1	E18	Schedule P–Part 4C–Commercial Auto/Truck Liability/Medical	65
Schedule DB–Part A–Section 2	E19	Schedule P–Part 4D–Workers' Compensation	65
Schedule DB–Part A–Verification Between Years	SI11	Schedule P–Part 4E–Commercial Multiple Peril	65
Schedule DB–Part B–Section 1	E20	Schedule P–Part 4F–Section 1–Medical Professional Liability–Occurrence	66
Schedule DB–Part B–Section 2	E21	Schedule P–Part 4F–Section 2–Medical Professional Liability–Claims-Made	66
Schedule DB–Part B–Verification Between Years	SI11	Schedule P–Part 4G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	66
Schedule DB–Part C–Section 1	SI12	Schedule P–Part 4H–Section 1–Other Liability–Occurrence	66
Schedule DB–Part C–Section 2	SI13	Schedule P–Part 4H–Section 2–Other Liability–Claims-Made	66
Schedule DB–Part D	E22	Schedule P–Part 4I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	67
Schedule DB–Verification	SI14	Schedule P–Part 4J–Auto Physical Damage	67
Schedule DL–Part 1	E23	Schedule P–Part 4K–Fidelity/Surety	67
Schedule DL–Part 2	E24	Schedule P–Part 4L–Other (Including Credit, Accident and Health)	67
Schedule E–Part 1–Cash	E25	Schedule P–Part 4M–International	67
Schedule E–Part 2–Cash Equivalents	E26	Schedule P–Part 4N–Reinsurance – Nonproportional Assumed Property	68
Schedule E–Part 3–Special Deposits	E27	Schedule P–Part 4O–Reinsurance – Nonproportional Assumed Liability	68
Schedule E–Verification Between Years	SI15	Schedule P–Part 4P–Reinsurance – Nonproportional Assumed Financial Lines	68
Schedule F–Part 1	20	Schedule P–Part 4R–Section 1–Products Liability–Occurrence	69
Schedule F–Part 2	21	Schedule P–Part 4R–Section 2–Products Liability–Claims-Made	69
Schedule F–Part 3	22	Schedule P–Part 4S–Financial Guaranty/Mortgage Guaranty	69
Schedule F–Part 4	23	Schedule P–Part 4T–Warranty	69
Schedule F–Part 5	24	Schedule P–Part 5A–Homeowners/Farmowners	70
Schedule F–Part 6	25	Schedule P–Part 5B–Private Passenger Auto Liability/Medical	71
Schedule F–Part 7	26	Schedule P–Part 5C–Commercial Auto/Truck Liability/Medical	72
Schedule F–Part 8	27	Schedule P–Part 5D–Workers' Compensation	73
Schedule H–Accident and Health Exhibit–Part 1	28	Schedule P–Part 5E–Commercial Multiple Peril	74
Schedule H–Accident and Health Exhibit–Part 2, Part 3 and Part 4	29	Schedule P–Part 5F–Medical Professional Liability–Claims-Made	76
Schedule H–Accident and Health Exhibit–Part 5–Health Claims	30	Schedule P–Part 5F–Medical Professional Liability–Occurrence	75
Schedule P–Part 1–Summary	31	Schedule P–Part 5H–Other Liability–Claims-Made	78
Schedule P–Part 1A–Homeowners/Farmowners	33	Schedule P–Part 5H–Other Liability–Occurrence	77
Schedule P–Part 1B–Private Passenger Auto Liability/Medical	34	Schedule P–Part 5R–Products Liability–Claims-Made	80
Schedule P–Part 1C–Commercial Auto/Truck Liability/Medical	35	Schedule P–Part 5R–Products Liability–Occurrence	79
Schedule P–Part 1D–Workers' Compensation	36	Schedule P–Part 5T–Warranty	81
Schedule P–Part 1E–Commercial Multiple Peril	37	Schedule P–Part 6C–Commercial Auto/Truck Liability/Medical	82
Schedule P–Part 1F–Section 1–Medical Professional Liability–Occurrence	38	Schedule P–Part 6D–Workers' Compensation	82
Schedule P–Part 1F–Section 2–Medical Professional Liability–Claims-Made	39	Schedule P–Part 6E–Commercial Multiple Peril	83
Schedule P–Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	40	Schedule P–Part 6H–Other Liability–Claims-Made	84
Schedule P–Part 1H–Section 1–Other Liability–Occurrence	41	Schedule P–Part 6H–Other Liability–Occurrence	83
Schedule P–Part 1H–Section 2–Other Liability–Claims-Made	42	Schedule P–Part 6M–International	84
Schedule P–Part 1I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	43	Schedule P–Part 6N–Reinsurance – Nonproportional Assumed Property	85
Schedule P–Part 1J–Auto Physical Damage	44	Schedule P–Part 6O–Reinsurance – Nonproportional Assumed Liability	85
Schedule P–Part 1K–Fidelity/Surety	45	Schedule P–Part 6R–Products Liability–Claims-Made	86
Schedule P–Part 1L–Other (Including Credit, Accident and Health)	46	Schedule P–Part 6R–Products Liability–Occurrence	86
Schedule P-Part 1M-International	47	Schedule P–Part 7A–Primary Loss Sensitive Contracts	87
Schedule P–Part 1N–Reinsurance – Nonproportional Assumed Property	48	Schedule P–Part 7B–Reinsurance Loss Sensitive Contracts	89
Schedule P–Part 1O–Reinsurance – Nonproportional Assumed Liability	49	Schedule P Interrogatories	91
Schedule P–Part 1P–Reinsurance – Nonproportional Assumed Financial Lines	50	Schedule T–Exhibit of Premiums Written	92
Schedule P–Part 1R–Section 1–Products Liability–Occurrence	51	Schedule T–Part 2–Interstate Compact	93
Schedule P–Part 1R–Section 2–Products Liability–Claims–Made	52	Schedule Y–Information Concerning Activities of Insurer Members of a Holding Company Group	94
Schedule P–Part 1S–Financial Guaranty/Mortgage Guaranty	53	Schedule Y–Detail of Insurance Holding Company System	95
Schedule P–Part 1T–Warranty	54	Schedule Y–Part 2–Summary of Insurer's Transactions With Any Affiliates	96
Schedule P–Part 2, Part 3 and Part 4 - Summary	32	Statement of Income	4
Schedule P–Part 2A–Homeowners/Farmowners	55	Summary Investment Schedule	SI01
Schedule P–Part 2B–Private Passenger Auto Liability/Medical	55	Supplemental Exhibits and Schedules Interrogatories	97
Schedule P–Part 2C–Commercial Auto/Truck Liability/Medical	55	Underwriting and Investment Exhibit Part 1	6
Schedule P–Part 2D–Workers' Compensation	55	Underwriting and Investment Exhibit Part 1A	7
Schedule P–Part 2E–Commercial Multiple Peril	55	Underwriting and Investment Exhibit Part 1B	8
Schedule P–Part 2F–Section 1–Medical Professional Liability–Occurrence	56	Underwriting and Investment Exhibit Part 2	9
Schedule P–Part 2F–Section 2–Medical Professional Liability–Claims–Made	56	Underwriting and Investment Exhibit Part 2A	10
Schedule P–Part 2G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	56	Underwriting and Investment Exhibit Part 3	11