



ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

BUCKEYE STATE MUTUAL INSURANCE COMPANY

NAIC Group Code.....46, 46
(Current Period) (Prior Period)

Organized under the Laws of Ohio

Incorporated/Organized..... January 28, 1897

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 16713

State of Domicile or Port of Entry Ohio

Commenced Business..... April 30, 1879

One Heritage Place..... Piqua OH 45356-4888
(Street and Number) (City or Town, State and Zip Code)

One Heritage Place..... Piqua OH 45356-4888
(Street and Number) (City or Town, State and Zip Code)

One Heritage Place..... Piqua OH 45356-4888
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

One Heritage Place..... Piqua OH 45356-4888
(Street and Number) (City or Town, State and Zip Code)

www.Buckeye-Ins.Com

Robert E. Bornhorst
(Name)

rob.bornhorst@buckeye-ins.com
(E-Mail Address)

Employer's ID Number..... 31-6035649

Country of Domicile US

937-778-5000
(Area Code) (Telephone Number)

937-778-5000
(Area Code) (Telephone Number)

937-778-5000
(Area Code) (Telephone Number) (Extension)

937-778-5019
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. R. Douglas Haines	President & CEO	2. Lisa Lyn Wesner	VP & Secretary
3. Robert E. Bornhorst	Sr VP, Treasurer, & CFO	4.	
OTHER			
John Michael Brooks	Sr VP - Insurance Operations	Craig Allen Curcio	VP - Controller
John Evans Davis	Sr VP - Claims	R. Christopher Haines	VP - Technical Operations
Steven Charles Moeller	VP - Sales & Marketing		

DIRECTORS OR TRUSTEES

Donald E. Benschneider	R. Douglas Haines	John S. Haldeman II	Thomas C. Lynch
Richard J. Seitz	J. MacAlpine Smith	James A. Stahl	William L. Sweet Jr.
Ralph F Thiele			

State of.....
County of.....

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)
R. Douglas Haines	Lisa Lyn Wesner	Robert E. Bornhorst
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & CEO	VP & Secretary	Sr VP, Treasurer, & CFO
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This _____ day of _____ 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

BUCKEYE STATE MUTUAL INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	675,632	1.6	675,632		675,632	1.6
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.....	555,205	1.3	555,205		555,205	1.3
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	3,053,264	7.1	3,053,264		3,053,264	7.2
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.....	90,133	0.2	90,133		90,133	0.2
1.513 All other.....	14,878,169	34.8	14,878,169		14,878,169	34.9
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage- backed securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	1,525,881	3.6	1,525,881		1,525,881	3.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	9,053,720	21.2	9,053,720		9,053,720	21.2
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	5,153,131	12.1	5,149,593		5,149,593	12.1
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	590,311	1.4	590,311		590,311	1.4
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	164,084	0.4	161,475		161,475	0.4
3.4 Other equity securities:						
3.41 Affiliated.....	3,256,573	7.6	3,232,276		3,232,276	7.6
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.....	1,434,043	3.4	1,434,043		1,434,043	3.4
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	344,690	0.8	344,690		344,690	0.8
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	1,930,704	4.5	1,930,704		1,930,704	4.5
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	42,705,540	100.0	42,675,096	0	42,675,096	100.0

BUCKEYE STATE MUTUAL INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		1,881,624
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	34,636	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		34,636
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	137,525	
8.2	Totals, Part 3, Column 9.....		137,525
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		1,778,735
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		1,778,735

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

BUCKEYE STATE MUTUAL INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		44,159,656
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		9,634,833
3.	Accrual of discount.....		23,858
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(41,142)	
4.2	Part 2, Section 1, Column 15.....	(3,550)	
4.3	Part 2, Section 2, Column 13.....	(194,494)	
4.4	Part 4, Column 11.....	(40,563)	(279,750)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		345,786
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		14,727,895
7.	Deduct amortization of premium.....		140,968
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.....	19,417	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		19,417
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		38,996,103
11.	Deduct total nonadmitted amounts.....		30,444
12.	Statement value at end of current period (Line 10 minus Line 11).....		38,965,659

BUCKEYE STATE MUTUAL INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,403,795	1,492,562	1,425,684	1,386,170
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	1,403,795	1,492,562	1,425,684	1,386,170
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	555,205	591,170	563,461	550,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	251,199	265,412	255,326	248,606
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.....	14,238,434	14,955,642	14,357,907	14,054,243
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	13,383,371	14,156,919	13,468,265	13,643,080
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	13,383,371	14,156,919	13,468,265	13,643,080
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	29,832,004	31,461,704	30,070,643	29,882,099
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	590,311	655,399	575,884	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	590,311	655,399	575,884	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	590,311	655,399	575,884	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,317,215	5,317,215	4,932,086	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	5,317,215	5,317,215	4,932,086	
Parent, Subsidiaries and Affiliates	24. Totals.....	3,256,573	3,256,573	1,988,362	
	25. Total Common Stocks.....	8,573,788	8,573,788	6,920,448	
	26. Total Stocks.....	9,164,099	9,229,187	7,496,332	
	27. Total Bonds and Stocks....	38,996,103	40,690,891	37,566,975	

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

5015

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.....	476,001	76,314	59,633	592,216		1,204,164	3.6	1,518,495	4.0	1,204,164	
1.2 Class 2.....		199,631				199,631	0.6	199,562	0.5	199,631	
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.....	476,001	275,945	59,633	592,216	0	1,403,795	4.2	1,718,057	4.6	1,403,795	0
2. All Other Governments											
2.1 Class 1.....						0	0.0		0.0		
2.2 Class 2.....						0	0.0		0.0		
2.3 Class 3.....						0	0.0		0.0		
2.4 Class 4.....						0	0.0		0.0		
2.5 Class 5.....						0	0.0		0.0		
2.6 Class 6.....						0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....		205,205	350,000			555,205	1.6	1,366,254	3.6	555,205	
3.2 Class 2.....						0	0.0		0.0		
3.3 Class 3.....						0	0.0		0.0		
3.4 Class 4.....						0	0.0		0.0		
3.5 Class 5.....						0	0.0		0.0		
3.6 Class 6.....						0	0.0		0.0		
3.7 Totals.....	0	205,205	350,000	0	0	555,205	1.6	1,366,254	3.6	555,205	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....		251,199				251,199	0.7	884,525	2.3	251,199	
4.2 Class 2.....						0	0.0		0.0		
4.3 Class 3.....						0	0.0		0.0		
4.4 Class 4.....						0	0.0		0.0		
4.5 Class 5.....						0	0.0		0.0		
4.6 Class 6.....						0	0.0		0.0		
4.7 Totals.....	0	251,199	0	0	0	251,199	0.7	884,525	2.3	251,199	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	90,453	6,051,855	2,250,410	1,129,530	4,716,186	14,238,434	42.1	16,906,727	44.8	14,238,434	
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.....	90,453	6,051,855	2,250,410	1,129,530	4,716,186	14,238,434	42.1	16,906,727	44.8	14,238,434	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

901S

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.....	4,662,510	2,173,549	2,448,860	642,219	3,568,869	13,496,006	39.9	13,573,737	36.0	13,496,006	
6.2 Class 2.....	125,984	1,996,605	817,801	76,205	78,009	3,094,604	9.2	2,657,423	7.0	3,094,604	
6.3 Class 3.....		168,827		107,204	55,163	331,194	1.0	328,251	0.9	331,194	
6.4 Class 4.....		63,509		11,000	160,961	235,470	0.7	103,514	0.3	235,470	
6.5 Class 5.....						0	0.0		0.0		
6.6 Class 6.....		17,394	14,288	131,055	50,732	213,468	0.6	171,358	0.5	162,736	50,732
6.7 Totals.....	4,788,494	4,419,885	3,280,949	967,682	3,913,733	17,370,743	51.4	16,834,283	44.6	17,320,010	50,732
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

S107

	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).....5,228,964	8,758,123	5,108,902	2,363,965	8,285,054	29,745,008	88.0	XXX.....	XXX.....	29,745,008	0
9.2	Class 2.....	(d).....125,984	2,196,236	817,801	76,205	78,009	3,294,235	9.7	XXX.....	XXX.....	3,294,235	0
9.3	Class 3.....	(d).....0	168,827	0	107,204	55,163	331,194	1.0	XXX.....	XXX.....	331,194	0
9.4	Class 4.....	(d).....0	63,509	0	11,000	160,961	235,470	0.7	XXX.....	XXX.....	235,470	0
9.5	Class 5.....	(d).....0	0	0	0	(c).....0	0	0.0	XXX.....	XXX.....	0	0
9.6	Class 6.....	(d).....0	17,394	14,288	131,055	50,732	(c).....213,468	0.6	XXX.....	XXX.....	162,736	50,732
9.7	Totals.....	5,354,948	11,204,090	5,940,991	2,689,428	8,629,919	(b).....33,819,376	100.0	XXX.....	XXX.....	33,768,643	50,732
9.8	Line 9.7 as a % of Col. 6.....	15.8	33.1	17.6	8.0	25.5	100.0	XXX.....	XXX.....	XXX.....	99.8	0.2
10.	Total Bonds Prior Year											
10.1	Class 1.....	4,466,755	12,814,001	5,151,060	1,414,473	10,403,450	XXX.....	XXX.....	34,249,738	90.8	34,249,738	
10.2	Class 2.....	176,165	1,240,482	1,213,269	144,135	82,935	XXX.....	XXX.....	2,856,985	7.6	2,856,985	
10.3	Class 3.....		116,136		70,614	141,501	XXX.....	XXX.....	328,251	0.9	277,519	50,732
10.4	Class 4.....		92,514		11,000		XXX.....	XXX.....	103,514	0.3	103,514	
10.5	Class 5.....						XXX.....	XXX.....	(c).....0	0.0		
10.6	Class 6.....				171,358		XXX.....	XXX.....	(c).....171,358	0.5	171,358	
10.7	Totals.....	4,642,920	14,263,132	6,364,328	1,811,579	10,627,887	XXX.....	XXX.....	(b).....37,709,846	100.0	37,659,114	50,732
10.8	Line 10.7 as a % of Col. 8.....	12.3	37.8	16.9	4.8	28.2	XXX.....	XXX.....	100.0	XXX.....	99.9	0.1
11.	Total Publicly Traded Bonds											
11.1	Class 1.....	5,228,964	8,758,123	5,108,902	2,363,965	8,285,054	29,745,008	88.0	34,249,738	90.8	29,745,008	XXX.....
11.2	Class 2.....	125,984	2,196,236	817,801	76,205	78,009	3,294,235	9.7	2,856,985	7.6	3,294,235	XXX.....
11.3	Class 3.....		168,827		107,204	55,163	331,194	1.0	277,519	0.7	331,194	XXX.....
11.4	Class 4.....		63,509		11,000	160,961	235,470	0.7	103,514	0.3	235,470	XXX.....
11.5	Class 5.....						0	0.0	0	0.0	0	XXX.....
11.6	Class 6.....		17,394	14,288	131,055		162,736	0.5	171,358	0.5	162,736	XXX.....
11.7	Totals.....	5,354,948	11,204,090	5,940,991	2,689,428	8,579,187	33,768,643	99.8	37,659,114	99.9	33,768,643	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	15.9	33.2	17.6	8.0	25.4	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	15.8	33.1	17.6	8.0	25.4	99.8	XXX.....	XXX.....	XXX.....	99.8	XXX.....
12.	Total Privately Placed Bonds											
12.1	Class 1.....						0	0.0	0	0.0	XXX.....	0
12.2	Class 2.....						0	0.0	0	0.0	XXX.....	0
12.3	Class 3.....						0	0.0	50,732	0.1	XXX.....	0
12.4	Class 4.....						0	0.0	0	0.0	XXX.....	0
12.5	Class 5.....						0	0.0	0	0.0	XXX.....	0
12.6	Class 6.....					50,732	50,732	0.2	0	0.0	XXX.....	50,732
12.7	Totals.....	0	0	0	0	50,732	50,732	0.2	50,732	0.1	XXX.....	50,732
12.8	Line 12.7 as a % of Col. 6.....	0.0	0.0	0.0	0.0	100.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.2	0.2	XXX.....	XXX.....	XXX.....	XXX.....	0.2

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

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	476,001	199,631				675,632	2.0	1,333,847	3.5	675,632	
1.2	Residential Mortgage-Backed Securities.....		76,314	59,633	592,216		728,163	2.2		0.0	728,163	
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						0	0.0	384,211	1.0		
1.5	Totals.....	476,001	275,945	59,633	592,216	0	1,403,795	4.2	1,718,058	4.6	1,403,795	0
2.	All Other Governments											
2.1	Issuer Obligations.....						0	0.0		0.0		
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....		205,205	350,000			555,205	1.6	1,366,254	3.6	555,205	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	205,205	350,000	0	0	555,205	1.6	1,366,254	3.6	555,205	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....						0	0.0		0.0		
4.2	Residential Mortgage-Backed Securities.....		251,199				251,199	0.7	290,347	0.8	251,199	
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0	594,179	1.6		
4.5	Totals.....	0	251,199	0	0	0	251,199	0.7	884,526	2.3	251,199	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	60,000	1,783,907	1,732,428		1,870,835	5,447,170	16.1	8,034,773	21.3	5,447,170	
5.2	Residential Mortgage-Backed Securities.....	30,453	4,267,948	517,982	1,129,530	2,464,959	8,410,872	24.9	4,159,981	11.0	8,410,872	
5.3	Commercial Mortgage-Backed Securities.....					380,391	380,391	1.1	738,378	2.0	380,391	
5.4	Other Loan-Backed and Structured Securities.....						0	0.0	3,973,595	10.5		
5.5	Totals.....	90,453	6,051,855	2,250,410	1,129,530	4,716,186	14,238,434	42.1	16,906,727	44.8	14,238,434	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	4,788,494	4,215,786	3,074,119	373,233	604,588	13,056,220	38.6	11,396,682	30.2	13,056,220	
6.2	Residential Mortgage-Backed Securities.....					539,763	539,763	1.6	603,397	1.6	539,763	
6.3	Commercial Mortgage-Backed Securities.....		204,099	206,830	594,449	2,532,762	3,538,140	10.5	4,813,417	12.8	3,538,140	
6.4	Other Loan-Backed and Structured Securities.....					236,620	236,620	0.7	20,786	0.1	185,888	50,732
6.5	Totals.....	4,788,494	4,419,885	3,280,949	967,682	3,913,733	17,370,743	51.4	16,834,282	44.6	17,320,010	50,732
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

801S

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.....	5,324,495	6,404,530	5,156,547	373,233	2,475,423	19,734,227	58.4	XXX	XXX	19,734,227	0
9.2	Residential Mortgage-Backed Securities.....	30,453	4,595,461	577,614	1,721,746	3,004,722	9,929,997	29.4	XXX	XXX	9,929,997	0
9.3	Commercial Mortgage-Backed Securities.....	0	204,099	206,830	594,449	2,913,153	3,918,531	11.6	XXX	XXX	3,918,531	0
9.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	236,620	236,620	0.7	XXX	XXX	185,888	50,732
9.5	Totals.....	5,354,948	11,204,090	5,940,991	2,689,428	8,629,919	33,819,376	100.0	XXX	XXX	33,768,643	50,732
9.6	Line 9.5 as a % of Col. 6.....	15.8	33.1	17.6	8.0	25.5	100.0	XXX	XXX	XXX	99.8	0.2
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	4,642,920	8,639,249	5,450,574	475,612	2,923,200	XXX	XXX	22,131,555	58.7	22,131,555	
10.2	Residential Mortgage-Backed Securities.....		1,579,481	139,415	77,537	3,257,292	XXX	XXX	5,053,725	13.4	5,053,725	
10.3	Commercial Mortgage-Backed Securities.....		30,232	560,326	622,614	4,338,623	XXX	XXX	5,551,795	14.7	5,501,063	50,732
10.4	Other Loan-Backed and Structured Securities.....		4,014,170	214,012	635,816	108,773	XXX	XXX	4,972,771	13.2	4,972,771	
10.5	Totals.....	4,642,920	14,263,132	6,364,327	1,811,579	10,627,888	XXX	XXX	37,709,846	100.0	37,659,114	50,732
10.6	Line 10.5 as a % of Col. 8.....	12.3	37.8	16.9	4.8	28.2	XXX	XXX	100.0	XXX	99.9	0.1
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	5,324,495	6,404,530	5,156,547	373,233	2,475,423	19,734,227	58.4	22,131,555	58.7	19,734,227	XXX
11.2	Residential Mortgage-Backed Securities.....	30,453	4,595,461	577,614	1,721,746	3,004,722	9,929,997	29.4	5,053,725	13.4	9,929,997	XXX
11.3	Commercial Mortgage-Backed Securities.....		204,099	206,830	594,449	2,532,762	3,538,140	10.5	5,501,063	14.6	3,538,140	XXX
11.4	Other Loan-Backed and Structured Securities.....					566,279	566,279	1.7	4,972,771	13.2	566,279	XXX
11.5	Totals.....	5,354,948	11,204,090	5,940,991	2,689,428	8,579,187	33,768,643	99.8	37,659,114	99.9	33,768,643	XXX
11.6	Line 11.5 as a % of Col. 6.....	15.9	33.2	17.6	8.0	25.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	15.8	33.1	17.6	8.0	25.4	99.8	XXX	XXX	XXX	99.8	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....						0	0.0	0	0.0	XXX	0
12.2	Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3	Commercial Mortgage-Backed Securities.....						0	0.0	50,732	0.1	XXX	0
12.4	Other Loan-Backed and Structured Securities.....					50,732	50,732	0.2	0	0.0	XXX	50,732
12.5	Totals.....	0	0	0	0	50,732	50,732	0.2	50,732	0.1	XXX	50,732
12.6	Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	100.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.2	0.2	XXX	XXX	XXX	XXX	0.2

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year.....	1,207,223	1,207,223			
2. Cost of short-term investments acquired.....	19,781,362	19,781,362			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	17,001,213	17,001,213			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other than temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,987,372	3,987,372	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	3,987,372	3,987,372	0	0	0

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

SI10

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

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																
Land.....		Piqua.....	OH....	01/01/1992	01/30/2006	234,742	.....	.....234,742	234,742	.....	.....	.....	.....0	.....	.....	.....
Building.....		Piqua.....	OH....	01/01/1994	01/30/2006	3,191,787	.....	.....1,199,301	2,015,258	111,499	.....	.....	.....(111,499)	.....	.....75,000	1,191,004
0299999. Properties Occupied by the Reporting Entity - Administrative.....						3,426,529	0	1,434,043	2,250,000	111,499	0	0	(111,499)	0	75,000	1,191,004
0399999. Total - Properties Occupied by the Reporting Entity.....						3,426,529	0	1,434,043	2,250,000	111,499	0	0	(111,499)	0	75,000	1,191,004
Properties Held for the Production of Income																
Land.....		Covington.....	OH....	06/30/1941	.....	.....12,836	.....	.....12,836	12,836	.....	.....	.....	.....0	.....	.....	.....
Land.....		Covington.....	OH....	10/30/1986	.....	.....125,000	.....	.....125,000	125,000	.....	.....	.....	.....0	.....	.....	.....
Land.....		Covington.....	OH....	01/17/1989	.....	.....43,598	.....	.....43,598	43,598	.....	.....	.....	.....0	.....	.....	.....
Building.....		Covington.....	OH....	06/30/1941	.....	.....1,120,117	.....	.....163,256	163,256	26,026	.....	.....	.....(26,026)	.....	.....39,205	25,918
0499999. Total - Properties Held for the Production of Income.....						1,301,551	0	344,690	344,690	26,026	0	0	(26,026)	0	39,205	25,918
0699999. Totals.....						4,728,080	0	1,778,733	2,594,690	137,525	0	0	(137,525)	0	114,205	1,216,921

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								
Generator Circuits.....	Covington.....	OH.....	01/01/2011	Rayner Electric.....	3,873	.....	.....3,874	.....
Computer Room Air Conditioner.....	Covington.....	OH.....	05/01/2011	Applied Mechanical System.....	5,000	.....	.....5,000	.....
Security System.....	Covington.....	OH.....	10/21/2011	Copp Systems Integrator.....	4,786	.....	.....4,786	.....
FM-200 Fire Supression System.....	Covington.....	OH.....	11/01/2011	MegaCity Fire Protection.....	14,892	.....	.....14,892	.....
Server Room Window Replacement.....	Covington.....	OH.....	12/14/2011	Gates Bros Glass.....	4,926	.....	.....4,926	.....
Floor Tile and Installation.....	Covington.....	OH.....	12/09/2011	Creative Carpet & Supply.....	1,160	.....	.....1,160	.....
0199999. Total - Acquired by Purchase.....					34,636	0	34,637	0
0399999. Totals.....					34,636	0	34,637	0

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C. V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

Property Disposed

Various Prior.....	Covington.....	OH..	12/23/2011		118,947		118,947				0						0		
Draperies.....	Covington.....	OH..	12/23/2011		530		530				0						0		
Blinds.....	Covington.....	OH..	12/23/2011		45		45				0						0		
Door.....	Covington.....	OH..	12/23/2011		595		595				0						0		
Railings.....	Covington.....	OH..	12/23/2011		122		122				0						0		
Various 1964.....	Covington.....	OH..	12/23/2011		1,514		1,514				0						0		
Tree Surgery.....	Covington.....	OH..	12/23/2011		4,010		4,010				0						0		
Floors - Bath.....	Covington.....	OH..	12/23/2011		236		236				0						0		
Floors - Bath.....	Covington.....	OH..	12/23/2011		210		210				0						0		
Fixtures.....	Covington.....	OH..	12/23/2011		186		186				0						0		
Fixtures.....	Covington.....	OH..	12/23/2011		25		25				0						0		
Thermostat.....	Covington.....	OH..	12/23/2011		1,279		1,279				0						0		
Boiler.....	Covington.....	OH..	12/23/2011		3,162		3,162				0						0		
Pump.....	Covington.....	OH..	12/23/2011		110		110				0						0		
Sink.....	Covington.....	OH..	12/23/2011		222		222				0						0		
Thermostat.....	Covington.....	OH..	12/23/2011		113		113				0						0		
Water Softener.....	Covington.....	OH..	12/23/2011		379		379				0						0		
Draperies.....	Covington.....	OH..	12/23/2011		101		101				0						0		
Partition.....	Covington.....	OH..	12/23/2011		45		45				0						0		
Water Cooler.....	Covington.....	OH..	12/23/2011		366		366				0						0		
Landscaping.....	Covington.....	OH..	12/23/2011		362		362				0						0		
Screens.....	Covington.....	OH..	12/23/2011		23		23				0						0		
Humidifier.....	Covington.....	OH..	12/23/2011		603		603				0						0		
Carpeting.....	Covington.....	OH..	12/23/2011		353		353				0						0		
Air Conditioner.....	Covington.....	OH..	12/23/2011		1,500		1,500				0						0		
Air Conditioner.....	Covington.....	OH..	12/23/2011		3,029		3,029				0						0		
Water Heater.....	Covington.....	OH..	12/23/2011		7,629		7,629				0						0		
Fire Alarm System.....	Covington.....	OH..	12/23/2011		1,891		1,891				0						0		
Fire Extinguisher.....	Covington.....	OH..	12/23/2011		230		230				0						0		
Water Cooler.....	Covington.....	OH..	12/23/2011		628		628				0						0		
Carpeting.....	Covington.....	OH..	12/23/2011		522		522				0						0		
Draperies & Carpeting.....	Covington.....	OH..	12/23/2011		6,902		6,902				0						0		
Garage Addition.....	Covington.....	OH..	12/23/2011		1,922		1,922				0						0		
Signs.....	Covington.....	OH..	12/23/2011		129		129				0						0		
Gutter System.....	Covington.....	OH..	12/23/2011		4,776		4,776				0						0		
Carpeting.....	Covington.....	OH..	12/23/2011		10,912		10,912				0						0		
Carpeting.....	Covington.....	OH..	12/23/2011		702		702				0						0		
Carpeting.....	Covington.....	OH..	12/23/2011		580		580				0						0		
Carpeting.....	Covington.....	OH..	12/23/2011		7,650		7,650				0						0		
Carpeting.....	Covington.....	OH..	12/23/2011		899		899				0						0		
Bronze Plaque.....	Covington.....	OH..	12/23/2011		932		932				0						0		
(2) Water Coolers.....	Covington.....	OH..	12/23/2011		854		854				0						0		

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C. V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Sign-Michigan.....	Covington.....	OH..	12/23/2011	.....	.....3,040	.....	.....3,040	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
Carpet for Doug's Office, Elevator, etc.....	Piqua.....	OH..	12/23/2011	.....	.....2,641	.....	.....2,641	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
3 Water Coolers Halsey-Taylor.....	Piqua.....	OH..	12/23/2011	.....	.....1,693	.....	.....1,693	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
0199999. Total - Property Disposed.....					192,600	0	192,600	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Totals.....					192,600	0	192,600	0	0	0	0	0	0	0	0	0	0	0	0

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Code	F o r e i g n	Bond CHAR			NAIC Design- ation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description				CUSIP Identification	Description			CUSIP Identification	Description	CUSIP Identification	Description	CUSIP Identification	Description	CUSIP Identification	Description	CUSIP Identification	Description	CUSIP Identification	Description	CUSIP Identification

U.S. Government - Issuer Obligations

31359M	MQ	3	Fannie Mae.....	.....	..	.....	.....1	497,952	101.200	480,700	475,000	476,001	.....	.....(4,933)	.....	.....	.....6.130	5.040	MS.....	8,566	29,094	02/09/2007	03/15/2012
677415	CL	3	Ohio Power Company.....	.....	..	.....	..2FE	199,294	115.285	230,570	200,000	199,631	.....	.....69	.....	.....	.....6.000	6.050	JD.....	1,000	12,000	06/07/2006	06/01/2016
0199999	U.S. Government - Issuer Obligations.....							697,246	XXX.....	711,270	675,000	675,632	0	(4,864)	0	0	...XXX.....	...XXX.....	XXX...	9,566	41,094	XXX.....	XXX.....

U.S. Government - Residential Mortgage-Backed Securities

31403X	ER	2	FNMA 03/01/15.....	.....	..	.....	.....1	30,520	108.260	34,643	32,000	31,405	.....	.....168	.....	.....	.....4.750	5.390	MON...	301	1,520	11/22/2005	03/01/2015
31371L	AB	5	FNMA 07/01/18.....	.....	..	.....	.....1	13,641	106.660	14,894	13,964	13,769	.....	.....25	.....	.....	.....4.500	4.750	MON...	52	630	11/28/2005	07/01/2018
31407B	JS	9	FNMA 07/01/20.....	.....	..	.....	.....1	22,179	108.800	24,373	22,401	22,250	.....	.....14	.....	.....	.....5.500	5.600	MON...	103	1,174	11/28/2005	07/01/2020
38374H	UF	5	GNR 2004-67 D.....	.....	..	.....	.....1	23,839	104.130	23,747	22,805	23,614	.....	.....(87)	.....	.....	.....5.080	3.990	MON...	48	1,158	07/20/2009	06/23/2021
38373M	V5	6	GNR 2008-45 D.....	.....	..	.....	.....1	212,250	112.060	224,120	200,000	211,475	.....	.....(715)	.....	.....	.....5.030	4.520	MON...	838	10,054	12/21/2010	03/27/2028
38373M	V5	6	GNR 2008-45 D.....	.....	..	.....	.....1	25,656	112.060	28,015	25,000	25,567	.....	.....(35)	.....	.....	.....5.030	4.560	MON...	105	1,257	07/20/2009	03/27/2028
38376G	GV	6	GNR 2010-52B.....	.....	..	.....	.....1	355,469	109.780	384,230	350,000	355,175	.....	.....(294)	.....	.....	.....4.320	4.220	MON...	1,259	12,585	02/03/2011	04/08/2028
62888X	AB	0	NG 2010 C1 A2.....	.....	..	.....	..1FE	44,885	105.045	47,270	45,000	44,910	.....	.....20	.....	.....	.....2.900	2.970	MON...	(0)	1,305	11/03/2010	12/10/2015
0299999	U.S. Government - Residential Mortgage-Backed Securities.....							728,438	XXX.....	781,292	711,170	728,163	0	(905)	0	0	...XXX.....	...XXX.....	XXX...	2,706	29,682	XXX.....	XXX.....
0599999	Total - U.S. Government.....							1,425,684	XXX.....	1,492,562	1,386,170	1,403,795	0	(5,769)	0	0	...XXX.....	...XXX.....	XXX...	12,272	70,776	XXX.....	XXX.....

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

09088R	RJ	7	Birmingham REF SER A - AL.....	.....	..	.....	..1FE	54,371	111.670	55,835	50,000	51,877	.....	.....(534)	.....	.....	.....5.000	3.760	AO.....	625	2,500	12/19/2006	04/01/2015
645918	QJ	5	New Jersey Economic Dev Auth.....	.....	..	.....	..1FE	159,090	108.707	163,061	150,000	153,328	.....	.....(1,694)	.....	.....	.....6.500	5.210	MN.....	1,625	9,750	05/08/2008	11/01/2013
917542	QW	5	Utah State.....	.....	..	.....	..1FE	350,000	106.364	372,274	350,000	350,000	.....	.....	.....	.....	.....3.190	3.190	JJ.....	5,581	8,402	09/24/2010	07/01/2019
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....							563,461	XXX.....	591,170	550,000	555,205	0	(2,228)	0	0	...XXX.....	...XXX.....	XXX...	7,831	20,652	XXX.....	XXX.....
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							563,461	XXX.....	591,170	550,000	555,205	0	(2,228)	0	0	...XXX.....	...XXX.....	XXX...	7,831	20,652	XXX.....	XXX.....

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities

31395V	NZ	8	Freddie Mac FHR 2985 LA.....	.....	..	.....	.....1	255,326	106.760	265,412	248,606	251,199	.....	.....(1,349)	.....	.....	.....4.500	3.750	MON...	932	11,187	07/29/2009	04/03/2014
1999999	U.S. Political Subdivisions - Residential Mortgage-Backed Securities.....							255,326	XXX.....	265,412	248,606	251,199	0	(1,349)	0	0	...XXX.....	...XXX.....	XXX...	932	11,187	XXX.....	XXX.....
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							255,326	XXX.....	265,412	248,606	251,199	0	(1,349)	0	0	...XXX.....	...XXX.....	XXX...	932	11,187	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

01354P	CP	7	Albuquerque N Mex Gross Rcpts.....	.....	..	.....	..1FE	300,828	109.239	300,407	275,000	290,009	.....	.....(5,726)	.....	.....	.....4.990	2.720	JJ.....	6,861	13,723	01/28/2010	07/01/2014
92928W	AF	2	BCB WMC Finance USA.....	.....	..	.....	..1FE	255,118	106.022	265,055	250,000	251,033	.....	.....(721)	.....	.....	.....5.130	4.810	MN.....	1,637	12,813	07/25/2005	05/15/2013
201730	AD	0	Commercial Mtg Asset.....	.....	..	.....	.....1	379,234	102.871	343,282	333,702	373,798	.....	.....(1,011)	.....	.....	.....6.980	5.950	MON...	1,940	23,495	08/30/2005	01/17/2032
22541Q	SF	0	Credit Suisse First Boston Mtg.....	.....	..	.....	.....1	405,422	103.670	414,680	400,000	404,885	.....	.....(98)	.....	.....	.....5.140	5.050	MON...	1,713	20,548	09/26/2005	08/15/2036
234667	JC	8	Dallas Cnty Tex Hosp Dist.....	.....	..	.....	..1FE	100,000	112.798	112,798	100,000	100,000	.....	.....	.....	.....	.....4.350	4.350	FA.....	1,643	4,348	08/27/2009	08/15/2018
25477G	CU	7	District Columbia Income Tax Rev.....	.....	..	.....	..1FE	125,000	115.218	144,023	125,000	125,000	.....	.....	.....	.....	.....4.510	4.510	JD.....	470	5,641	12/09/2009	12/01/2019
283734	HK	0	El Paso County Texas.....	.....	..	.....	..1FE	341,790	118.015	354,045	300,000	331,676	.....	.....(4,974)	.....	.....	.....5.860	3.760	FA.....	6,641	17,580	12/01/2009	08/15/2017
31395L	6U	0	Federal Home Loan Mtg.....	.....	..	.....	.....1	492,500	107.510	537,550	500,000	493,409	.....	.....165	.....	.....	.....5.000	5.100	MON...	2,083	25,000	09/19/2005	06/15/2033
31297F	TZ	6	Federal Home Loan Mtg Corp.....	.....	..	.....	.....1	202,617	111.020	220,772	198,858	202,245	.....	.....(69)	.....	.....	.....6.000	5.860	MON...	994	11,973	09/26/2005	10/01/2034
31400E	F6	2	Federal Natl Mtg Assn.....	.....	..	.....	.....1	89,879	107.520	94,947	88,306	89,085	.....	.....(108)	.....	.....	.....5.000	4.830	MON...	368	4,438	01/08/2003	02/01/2018
31371K	2R	1	Federal Natl Mtg Assn.....	.....	..	.....	.....1	88,406	107.520	93,383	86,852	87,621	.....	.....(106)	.....	.....	.....5.000	4.830	MON...	362	4,371	01/08/2003	02/01/2018
31371L	AP	4	Federal Natl Mtg Assn.....	.....	..	.....	.....3	1	105.470	1	1	1	.....	.....	.....	.....	.....4.000	4.000	MON...	.....	.....	10/21/2004	06/01/2018
31371L	AP	4	Federal Natl Mtg Assn.....	.....	..	.....	.....1	68,704	105.470	71,945	68,213	68,459	.....	.....(33)	.....	.....	.....4.000	3.940	MON...	227	2,748	06/01/2003	06/01/2018
31371L	BH	1	Federal Natl Mtg Assn.....	.....	..	.....	.....1	101,427	105.470	105,818	100,330	100,981	.....	.....(85)	.....	.....	.....4.000	3.890	MON...	334	4,038	07/01/2003	08/01/2018
36290S	CK	5	GNJO Pool #615774.....	.....	..	.....	..1FE	200,393	107.150	219,793	205,126	202,629	.....	.....316	.....	.....	.....4.000	4.210	MON...	684	8,296	10/29/2003	09/15/2018
452252	AR	0	Illinois St Toll Hwy Auth Toll.....	.....	..	.....	..1FE	538,860	107.549	537,745	500,000	514,413	.....	.....(6,840)	.....	.....	.....5.000	3.500	JJ.....	12,500	25,000	03/04/2008	01/01/2014

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
454624	S3	2				..1FE	101,015	109.753	109.753	100,000	100,847	.....	.....(121)	.....	.....	.....4.200	4.040	FA.....	1,751	4,074	07/26/2010	02/01/2018
454624	S3	2				..1FE	140,000	109.753	153,654	140,000	140,000	.....	.....	.....	.....	.....4.200	4.200	FA.....	2,451	5,703	07/21/2010	02/01/2018
605580	5G	0				..1FE	125,000	102.825	128,531	125,000	125,000	.....	.....	.....	.....	.....2.850	2.850	AO.....	890	3,560	10/15/2009	10/01/2013
649902	HN	6				..1FE	272,315	112.316	280,790	250,000	264,982	.....	.....(4,385)	.....	.....	.....5.050	3.070	MS.....	3,717	12,625	04/20/2010	03/15/2015
649870	LR	1				..1FE	60,000	100.458	60,275	60,000	60,000	.....	.....	.....	.....	.....2.580	2.580	MS.....	456	1,549	08/12/2009	03/15/2012
649870	JP	8				..1FE	30,000	106.934	32,080	30,000	30,000	.....	.....	.....	.....	.....4.810	4.810	MS.....	425	1,443	06/06/2008	09/15/2013
79765A	D2	9	C.....			..1FE	32,436	109.489	38,321	35,000	33,549	.....	.....226	.....	.....	.....4.910	5.820	MN.....	286	1,719	05/16/2006	05/01/2017
915137	WS	8	C.....			..1FE	339,627	107.992	323,976	300,000	308,471	.....	.....(4,974)	.....	.....	.....5.250	3.450	FA.....	5,950	15,750	01/28/2005	08/18/2013
927781	PU	2				..1FE	100,000	110.584	110,584	100,000	100,000	.....	.....	.....	.....	.....5.450	5.450	FA.....	2,272	5,453	04/01/2009	02/01/2018
927781	TD	6				..1FE	253,490	109.038	272,595	250,000	252,581	.....	.....(455)	.....	.....	.....3.880	3.650	FA.....	4,036	9,688	12/03/2009	02/01/2017
929766	YX	5				1	396,219	107.097	428,388	400,000	396,499	.....	.....51	.....	.....	.....4.850	4.900	MON...	1,615	19,388	09/26/2005	10/15/2041
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						5,540,279	XXX.....	5,755,192	5,321,389	5,447,170	0	(28,949)	0	0	XXX.....	XXX.....	XXX...	62,308	264,961	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																						
12667F	X9	1				1	140,463	93.600	142,468	152,209	140,463	.....	.....	.....	.....	.....5.500	5.880	MON...	698	8,420	04/23/2008	03/25/2035
15200M	AA	5				1FE	25,262	107.905	29,310	27,163	25,704	.....	.....143	.....	.....	.....4.190	5.010	FA.....	474	1,216	09/23/2008	02/01/2020
3128M7	YV	2				1	221,220	108.860	223,240	205,071	220,442	.....	.....(778)	.....	.....	.....5.500	3.010	MON...	940	.....	11/15/2011	05/18/2015
3128MJ	QT	0				1	337,686	104.980	340,561	324,405	337,430	.....	.....(255)	.....	.....	.....4.000	2.980	MON...	1,081	471	12/01/2011	04/12/2016
3128MJ	QT	0				1	260,051	104.980	262,304	249,861	259,958	.....	.....(93)	.....	.....	.....4.000	3.710	MON...	833	363	11/15/2011	04/12/2016
3128PS	KA	4				1	270,723	104.330	270,647	259,414	269,991	.....	.....(732)	.....	.....	.....3.500	2.290	MON...	757	2,479	09/19/2011	09/19/2015
31297F	JD	6				1	114,343	111.020	122,521	110,360	113,901	.....	.....(73)	.....	.....	.....6.000	5.750	MON...	552	6,716	11/16/2004	10/01/2034
31396G	SN	2				1	528,516	109.940	604,670	550,000	530,556	.....	.....441	.....	.....	.....5.000	5.270	MON...	2,291	27,500	10/04/2006	06/15/2034
31393N	M8	9				1	31,543	99.970	30,194	30,203	30,453	.....	.....(366)	.....	.....	.....5.000	2.610	MON...	126	1,202	10/30/2009	12/04/2012
31394N	RF	7				1	36,678	104.540	36,447	34,864	36,002	.....	.....(265)	.....	.....	.....5.000	3.800	MON...	145	1,743	10/16/2009	09/21/2016
31394N	RF	7				1	275,084	104.540	273,351	261,479	269,063	.....	.....(2,676)	.....	.....	.....5.000	3.880	MON...	1,090	13,074	10/16/2009	09/21/2016
31397J	6X	7				1	370,712	105.480	397,360	376,716	371,125	.....	.....113	.....	.....	.....5.000	5.110	MON...	1,570	19,081	01/24/2008	04/16/2036
31397J	6X	7				1	37,071	105.480	39,736	37,672	37,113	.....	.....11	.....	.....	.....5.000	5.110	MON...	157	1,908	01/24/2008	04/15/2036
31398K	A5	9				1	228,248	105.440	233,655	221,600	223,758	.....	.....(1,979)	.....	.....	.....4.500	3.090	MON...	831	9,972	02/23/2010	06/26/2013
31398K	A5	9				1	28,531	105.440	29,207	27,700	27,970	.....	.....(247)	.....	.....	.....4.500	3.090	MON...	104	1,247	02/23/2010	06/26/2013
3138A2	W4	7				1	505,800	108.010	526,331	487,298	504,904	.....	.....(896)	.....	.....	.....5.000	4.720	MON...	2,030	20,612	02/08/2011	02/10/2030
31416W	6G	2				1	428,153	103.530	462,338	446,574	431,173	.....	.....3,020	.....	.....	.....3.000	3.920	MON...	1,116	11,869	02/08/2011	11/15/2016
31417A	QE	2				1	420,441	105.430	420,598	398,936	420,027	.....	.....(414)	.....	.....	.....4.000	2.650	MON...	1,330	.....	12/13/2011	04/16/2016
3138A7	NY	0				1	316,645	105.320	335,325	318,387	316,941	.....	.....296	.....	.....	.....3.500	3.650	MON...	929	9,814	02/15/2011	09/18/2016
31417Y	TC	1				1	308,263	104.640	311,517	297,703	305,327	.....	.....(2,165)	.....	.....	.....3.500	3.020	MON...	868	10,420	08/30/2010	10/20/2015
31371M	UK	1				1	22,682	109.230	25,157	23,031	22,710	.....	.....6	.....	.....	.....6.000	6.110	MON...	115	1,388	06/14/2006	06/01/2036
3136A1	X8	3				1	453,047	102.100	456,675	447,282	452,713	.....	.....(334)	.....	.....	.....2.500	2.040	MON...	932	935	10/28/2011	10/02/2014
31416N	DD	1				1	337,938	107.210	349,840	326,313	330,770	.....	.....(2,114)	.....	.....	.....4.500	3.390	MON...	1,224	14,684	04/14/2009	07/16/2014
31417A	JM	2				1	357,632	103.000	358,012	347,584	357,494	.....	.....(138)	.....	.....	.....3.500	2.970	MON...	1,014	.....	12/14/2011	01/19/2018
31414F	GG	0				1	16,138	108.150	16,998	15,717	16,073	.....	.....(21)	.....	.....	.....6.000	5.730	MON...	79	950	09/01/2008	08/01/2023
31371L	EZ	8				1	106,633	106.660	113,824	106,672	106,672	.....	.....6	.....	.....	.....4.500	4.510	MON...	400	4,828	10/03/2003	10/01/2018
31396C	E5	5				1	294,706	108.470	330,834	305,000	295,833	.....	.....215	.....	.....	.....5.000	5.230	MON...	1,271	15,250	01/11/2006	02/15/2034
31336W	CP	2				1	18,523	107.420	20,327	18,923	18,646	.....	.....24	.....	.....	.....5.000	5.210	MON...	79	962	03/08/2006	10/01/2020
31394P	DY	6				1	336,200	104.610	353,078	337,518	336,403	.....	.....30	.....	.....	.....5.000	5.030	MON...	1,406	16,904	01/22/2004	07/15/2032

E10.1

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
CUSIP Identification	Description			Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value											
31396E YC 4	Federal Home Loan Mtg Corp.....		..		1		478,027	109,250	546,250	500,000	480,397		457			5.000	5.300	MON.....	2,083	25,000	02/16/2006	01/15/2034
31402R ST 7	Federal National Mtg Pool 735930.....		..		1		9,478	108,610	10,258	9,444	9,466		(2)		5.500	5.460	MON.....	43	523	02/16/2006	12/01/2018	
31394J N2 9	Freddie Mac FHR 2676 LG.....		..		1		278,070	104,540	275,622	263,652	270,725		(3,520)		5.000	3.580	MON.....	586	13,183	12/04/2009	02/09/2014	
3128PS L9 6	Freddie Mac FG J13052.....		..		1		357,983	105,020	365,836	348,349	355,615		(2,175)		3.500	2.800	MON.....	1,016	12,192	11/22/2010	08/16/2015	
3128M5 GU 8	Freddie Mac G03511.....		..		1		20,715	109,630	22,563	20,581	20,708		(2)		6.000	5.950	MON.....	103	1,263	07/28/2008	10/01/2037	
38376G SC 5	GNR 2010-83 C.....		..		1		348,414	105,050	367,675	350,000	348,596		120		6.440	6.610	MON.....	15,844	12,030	07/21/2010	11/30/2023	
76110W RQ 1	Residential Asset Sec.....		..		1		115,280	96,007	113,788	118,521	115,750		80		3.870	4.030	MON.....	382	4,603	05/06/2005	05/25/2033	
2699999 U.S. Special Revenue - Residential Mortgage-Backed Securities.....							8,436,901	XXX.....	8,818,515	8,356,248	8,410,872	0	(14,283)	0	0	XXX.....	XXX.....	XXX.....	44,499	273,746	...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																						
05947U LX 4	Banc of America Coml Mtg Inc.....		..		1		380,726	101,415	381,936	376,607	380,391		(58)		0	4.870	4.810	MON.....	1,529	18,407	05/02/2005	03/11/2041
2899999 U.S. Special Revenue - Other Loan-Backed and Structured Securities.....							380,726	XXX.....	381,936	376,607	380,391	0	(58)	0	0	XXX.....	XXX.....	XXX.....	1,529	18,407	...XXX.....	...XXX.....
3199999 Total - U.S. Special Revenue & Special Assessment Obligations.....							14,357,907	XXX.....	14,955,642	14,054,243	14,238,434	0	(43,290)	0	0	XXX.....	XXX.....	XXX.....	108,336	557,115	...XXX.....	...XXX.....
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
002824 AT 7	Abbott Laboratories.....		..		1FE		34,969	117,969	41,289	35,000	34,983		3		5.880	5.890	MN.....	263	2,056	05/09/2006	05/15/2016	
002824 AX 8	Abbott Laboratories.....		..		1FE		129,867	105,492	137,140	130,000	129,906		26		2.700	2.720	MN.....	332	3,510	05/24/2010	05/27/2015	
01741R AD 4	Allegheny Technologies Inc.....		..		2FE		24,560	140,500	28,100	20,000	24,094		(466)		4.250	3.760	JD.....	71	425	09/22/2011	06/01/2014	
01741R AD 4	Allegheny Technologies Inc.....		..		2FE		11,315	140,500	14,050	10,000	11,198		(117)		4.250	0.660	JD.....	35	213	10/04/2011	06/01/2014	
018581 AD 0	Alliance Data Systems.....		..		3		24,063	138,125	34,531	25,000	24,563		266		1.750	2.890	FA.....	182	438	01/29/2010	08/01/2013	
018581 AD 0	Alliance Data Systems.....		..		3		19,195	138,125	27,625	20,000	19,626		312		1.750	2.970	FA.....	146	425	01/27/2010	08/01/2013	
02261W AB 5	Alza Corp.....		..		1FE		18,954	94,750	23,688	25,000	21,925		333			1.540	MAT.....			06/21/2002	07/28/2020	
02261W AB 5	Alza Corp.....		..		1FE		4,288	94,750	4,738	5,000	4,351		64			1.630	MAT.....			02/01/2011	07/28/2020	
02261W AB 5	Alza Corp.....		..		1FE		8,037	94,750	9,475	10,000	8,784		132			1.520	MAT.....			02/13/2006	07/28/2020	
02261W AB 5	Alza Corp.....		..		1FE		10,413	94,750	14,213	15,000	12,455		267			2.180	MAT.....			09/24/2003	07/28/2020	
02261W AB 5	Alza Corp.....		..		1FE		4,363	94,750	4,738	5,000	4,418		55			1.450	MATR.....			02/11/2011	07/28/2020	
02261W AB 5	Alza Corp.....		..		1FE		8,550	94,750	9,475	10,000	9,012		109			1.220	MAT.....			08/27/2007	07/28/2020	
02261W AB 5	Alza Corp.....		..		1FE		8,598	94,750	9,475	10,000	9,052		104			1.160	MAT.....			07/19/2007	07/28/2020	
02261W AB 5	Alza Corp.....		..		1FE		8,232	94,750	9,475	10,000	8,914		119			1.350	MAT.....			01/24/2006	07/28/2020	
03938L AK 0	Arcelormittal.....		..		2FE		5,630	105,625	5,281	5,000	5,545		(86)		5.000	0.380	MN.....	32	125	08/11/2011	05/15/2014	
03938L AK 0	Arcelormittal.....		..		2FE		5,581	105,625	5,281	5,000	5,506		(75)		5.000	0.700	MN.....	(67)	224	08/18/2011	05/15/2014	
03938L AK 0	Arcelormittal.....		..		2FE		11,099	105,625	10,563	10,000	10,950		(149)		5.000	0.940	MN.....	64	250	08/10/2011	05/15/2014	
03938L AK 0	Arcelormittal.....		..		2FE		16,931	105,625	15,844	15,000	16,662		(269)		5.000	0.310	MN.....	96	375	08/09/2011	05/15/2014	
03938L AK 0	Arcelormittal.....		..		2FE		5,695	105,625	5,281	5,000	5,601		(93)		5.000	0.070	MN.....	32	125	08/16/2011	05/15/2014	
05565Q BL 1	BP Capital Markets PLC.....		..		1FE		125,000	105,794	132,243	125,000	125,000				3.630	3.630	MN.....	667	4,531	05/01/2009	05/08/2014	
06050X VA 8	Bank of America 06/15/20.....		..		2FE		40,000	85,094	34,038	40,000	40,000				5.000	5.000	MJSD.....	89	2,000	06/13/2005	06/15/2020	
06050X CW 1	Bank of America 10/15/26.....		..		2FE		15,000	92,680	13,902	15,000	15,000				6.850	6.830	AO.....	217	1,028	10/22/2001	10/15/2026	
060505 CL 6	Bank of America CRP.....		..		2FE		490,855	93,145	465,725	500,000	494,890		986		5.750	6.020	FA.....	10,408	28,750	06/11/2007	05/15/2016	
064149 D8 7	Bank of Nova Scotia.....		..		1FE		324,461	103,790	337,318	325,000	324,528		68		2.900	2.940	MS.....	2,409	4,713	03/22/2011	03/29/2016	
07387E ES 2	Bear Stearns Cos Inc.....		..		1FE		30,000	99,182	29,755	30,000	30,000				5.800	5.800	AO.....	367	1,740	04/12/2004	04/15/2029	
07387B CL 5	Bear Sterns Coml Mtg Sec.....		..	3	1		37,119	110,218	40,781	37,000	37,111		(1)		5.150	5.130	MON.....	159	1,927	01/19/2006	10/12/2042	
07387B CL 5	Bear Sterns Coml Mtg Sec.....		..	3	1		399,656	110,218	440,872	400,000	399,678		4		5.150	5.150	MON.....	1,716	20,837	12/21/2005	10/12/2042	
12189T BA 1	Burlington North Santa Fe.....		..		2FE		255,240	116,855	292,138	250,000	253,578		(476)		5.750	5.470	MS.....	4,233	14,375	04/04/2008	03/15/2018	
149123 BV 2	Caterpillar Inc.....		..		1FE		99,680	110,391	110,391	100,000	99,693		13		3.900	3.940	MN.....	379	1,950	05/25/2011	05/27/2021	

SCHEDULE D - PART 1

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

1	2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
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SCHEDULE D - PART 1

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

1			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	n	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
E10.4	380956	AB 8				.2FE	37,724	123.125	36.938	30,000	36,080	.....	.....(1,644)	.....	.....	.....	.....2.000	-5.230	FA.....	250	300	05/05/2011	08/01/2014
	380956	AB 8				.2FE	6,236	123.125	6.156	5,000	5,979	.....	.....(257)	.....	.....	.....	.....2.000	-5.010	FA.....	42	50	05/11/2011	08/01/2014
	380956	AB 8				.2FE	6,209	123.125	6.156	5,000	5,959	.....	.....(250)	.....	.....	.....	.....2.000	-4.880	FA.....	42	50	05/12/2011	08/01/2014
	380956	AB 8				.2FE	30,788	123.125	30,781	25,000	29,721	.....	.....(1,067)	.....	.....	.....	.....2.000	-4.780	FA.....	208	250	06/13/2011	08/01/2014
	380956	AB 8				.2FE	5,747	123.125	6.156	5,000	5,482	.....	.....(192)	.....	.....	.....	.....2.000	-1.640	FA.....	42	100	08/11/2010	08/01/2014
	421915	EC 9				.2FE	250,100	107.417	268,543	250,000	250,030	.....	.....(15)	.....	.....	.....	.....6.000	5.990	MS.....	5,000	15,000	04/19/2007	03/01/2015
	427056	BC 9				.4FE	11,000	750.000	15,000	20	11,000	.....	.....	.....	.....	.....	.....	.....	JD.....	.....	.....1,300	01/07/2005	06/30/2029
	458140	AF 7				1	17,550	125.750	18,863	15,000	17,501	.....	.....(49)	.....	.....	.....	.....3.250	2.420	FA.....	203	244	03/16/2011	08/01/2039
	458140	AF 7				1	5,719	125.750	6,288	5,000	5,712	.....	.....(6)	.....	.....	.....	.....3.250	2.530	FA.....	68	.....	08/18/2011	08/01/2039
	458140	AF 7				1	11,428	125.750	12,575	10,000	11,414	.....	.....(14)	.....	.....	.....	.....3.250	2.530	FA.....	135	.....	08/09/2011	08/01/2039
	459902	AQ 5				.2FE	11,048	117.625	11,763	10,000	10,644	.....	.....(274)	.....	.....	.....	.....3.250	0.470	MN.....	54	325	07/06/2010	05/01/2014
	459902	AQ 5				.2FE	5,724	117.625	5,881	5,000	5,528	.....	.....(196)	.....	.....	.....	.....3.250	-1.200	MN.....	27	163	02/22/2011	05/01/2014
	459902	AQ 5				.2FE	28,816	117.625	29,406	25,000	27,763	.....	.....(1,053)	.....	.....	.....	.....3.250	-1.390	MN.....	135	813	02/15/2011	05/01/2014
	459902	AQ 5				.2FE	5,498	117.625	5,881	5,000	5,311	.....	.....(132)	.....	.....	.....	.....3.250	0.560	MN.....	27	163	07/29/2010	05/01/2014
	459902	AQ 5				.2FE	16,492	117.625	17,644	15,000	15,933	.....	.....(396)	.....	.....	.....	.....3.250	0.560	MN.....	81	488	07/28/2010	05/01/2014
	459902	AQ 5				.2FE	11,538	117.625	11,763	10,000	11,118	.....	.....(419)	.....	.....	.....	.....3.250	-1.440	MN.....	54	325	02/17/2011	05/01/2014
	459902	AQ 5				.2FE	5,804	117.625	5,881	5,000	5,645	.....	.....(159)	.....	.....	.....	.....3.250	-2.110	MN.....	27	81	06/07/2011	05/01/2014
	460690	BE 9				.2FE	24,197	110.625	22,125	20,000	24,001	.....	.....(196)	.....	.....	.....	.....4.750	2.670	MS.....	280	475	05/04/2011	03/15/2023
	460690	BE 9				.2FE	6,024	110.625	5,531	5,000	5,983	.....	.....(41)	.....	.....	.....	.....4.750	2.710	MS.....	70	119	06/08/2011	03/15/2023
	46627B	AM 3				.1FE	10,000	100.045	10,005	10,000	10,000	.....	.....	.....	.....	.....	.....6.000	6.000	FMAN.....	100	600	04/28/2004	05/01/2029
	46627B	BS 9				.1FE	40,000	100.018	40,007	40,000	40,000	.....	.....	.....	.....	.....	.....5.100	5.100	MON...	258	2,040	06/10/2005	07/15/2020
	476556	CM 5				.2FE	158,558	113.401	170,102	150,000	155,842	.....	.....(1,194)	.....	.....	.....	.....5.630	4.620	MN.....	1,406	8,438	08/24/2009	05/01/2016
	494550	BG 0				.2FE	54,990	104.317	57,374	55,000	54,991	.....	.....1	.....	.....	.....	.....3.500	3.500	MS.....	642	946	02/23/2011	03/01/2016
	50075N	AS 3				.2FE	168,054	119.123	178,685	150,000	164,310	.....	.....(2,193)	.....	.....	.....	.....6.500	4.550	FA.....	3,792	9,750	03/31/2010	08/11/2017
	530718	AF 2				.3FE	16,501	108.750	16,313	15,000	15,199	.....	.....(14)	.....	.....	.....	.....4.110	3.960	MS.....	154	865	09/21/2007	03/30/2023
	530718	AF 2				.3FE	16,594	108.750	16,313	15,000	15,197	.....	.....(14)	.....	.....	.....	.....4.110	3.970	MS.....	154	865	09/10/2007	03/30/2023
	530718	AF 2				.3FE	5,534	108.750	5,438	5,000	5,068	.....	.....(5)	.....	.....	.....	.....4.110	3.960	MS.....	51	288	09/17/2007	03/30/2023
	530718	AF 2				.3FE	5,373	108.750	5,438	5,000	5,061	.....	.....(4)	.....	.....	.....	.....4.110	3.980	MS.....	51	288	10/26/2007	03/30/2023
	530718	AF 2				.3FE	16,341	108.750	16,313	15,000	15,027	.....	.....(2)	.....	.....	.....	.....4.110	4.090	MS.....	154	865	10/29/2004	03/30/2023
	530718	AF 2				.3FE	16,069	108.750	16,313	15,000	15,022	.....	.....(2)	.....	.....	.....	.....4.110	4.100	MS.....	154	865	10/27/2004	03/30/2023
	530715	AR 2				.3FE	5,119	79.375	11,906	15,000	5,458	.....	.....132	.....	.....	.....	.....3.250	11.570	MS.....	(127)	620	02/24/2009	03/15/2031
	530715	AR 2				.3FE	5,325	79.375	11,906	15,000	5,688	.....	.....136	.....	.....	.....	.....3.250	11.160	MS.....	(127)	620	01/13/2009	03/15/2031
	530715	AR 2				.3FE	12,841	79.375	27,781	35,000	13,633	.....	.....322	.....	.....	.....	.....3.250	10.900	MS.....	(120)	1,446	04/21/2009	03/15/2031
	530715	AR 2				.3FE	11,450	79.375	15,875	20,000	11,851	.....	.....193	.....	.....	.....	.....3.250	7.200	MS.....	(52)	826	10/27/2009	03/15/2031
	55277J	AA 6				.6FE	4,744	31.625	4,744	15,000	4,744	.....	.....205	2,910	.....	.....	.....1.880	19.970	FA.....	117	.....	10/25/2011	02/01/2016
	55277J	AA 6				.6FE	3,163	31.625	3,163	10,000	3,163	.....	.....131	1,918	.....	.....	.....1.880	20.100	FA.....	77	.....	10/25/2011	02/01/2016
	55277J	AA 6				.6FE	1,581	31.625	1,581	5,000	1,581	.....	.....56	1,749	.....	.....	.....1.880	12.580	FA.....	39	.....	10/24/2011	02/01/2016
	55277J	AA 6				.6FE	7,906	31.625	7,906	25,000	7,906	.....	.....343	4,768	.....	.....	.....1.880	20.160	FA.....	195	.....	10/25/2011	02/01/2016
	55277J	AB 4				.6FE	1,588	31.750	1,588	5,000	1,588	.....	.....38	924	.....	.....	.....3.380	15.810	FA.....	70	.....	10/25/2011	08/01/2018
	55277J	AB 4				.6FE	7,938	31.750	7,938	25,000	7,938	.....	.....192	4,536	.....	.....	.....3.380	15.940	FA.....	349	.....	10/25/2011	08/01/2018
	55277J	AB 4				.6FE	1,588	31.750	1,588	5,000	1,588	.....	.....38	955	.....	.....	.....3.380	15.570	FA.....	70	.....	10/25/2011	08/01/2018
	55277J	AB 4				.6FE	1,588	31.750	1,588	5,000	1,588	.....	.....39	855	.....	.....	.....3.380	16.340	FA.....	70	.....	10/25/2011	08/01/2018

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates									
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22							
	CUSIP Identification	Description	Code	For Foreign Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
55277J AB 4	MF Global Holdings Ltd.....	.....	..	.....	.6FE	.....	1,588	.....	31.750	.....	1,588	.....	5,000	.....	1,588	.....	39	.....	801	.....	3.380	.....	16.770	FA	.....	70	.....	.....	10/25/2011	08/01/2018
585055 AR 7	Medtronic Inc.....	.....	..	.....	.1FE	.....	120,238	.....	106.152	.....	127,382	.....	120,000	.....	120,153	.....	(46)	.....	.....	.....	3.000	.....	2.960	MS	.....	1,060	.....	3,600	03/12/2010	03/15/2015
585055 AR 7	Medtronic Inc.....	.....	..	.....	.1FE	.....	129,988	.....	106.152	.....	137,998	.....	130,000	.....	129,991	.....	2	.....	.....	.....	3.000	.....	3.000	MS	.....	1,148	.....	3,900	03/11/2010	03/15/2015
594918 AH 7	Microsoft Corporation.....	.....	..	.....	.1FE	.....	297,408	.....	106.213	.....	318,639	.....	300,000	.....	297,684	.....	226	.....	.....	.....	3.000	.....	3.100	AO	.....	2,250	.....	9,100	09/22/2010	10/01/2020
594918 AH 7	Microsoft Corporation.....	.....	..	.....	.1FE	.....	49,568	.....	103.610	.....	51,805	.....	50,000	.....	49,614	.....	38	.....	.....	.....	3.000	.....	3.100	AO	.....	375	.....	1,517	09/22/2010	10/01/2020
60871R AA 8	Molson Coors Brewing Company.....	.....	..	.....	.2FE	.....	5,784	.....	106.375	.....	5,319	.....	5,000	.....	5,323	.....	(208)	.....	.....	.....	2.500	.....	-1.520	JJ	.....	52	.....	125	10/14/2009	07/30/2013
60871R AA 8	Molson Coors Brewing Company.....	.....	..	.....	.2FE	.....	5,784	.....	106.375	.....	5,319	.....	5,000	.....	5,323	.....	(208)	.....	.....	.....	2.500	.....	-1.520	JJ	.....	52	.....	125	10/15/2009	07/30/2013
60871R AA 8	Molson Coors Brewing Company.....	.....	..	.....	.2FE	.....	11,063	.....	106.375	.....	10,638	.....	10,000	.....	10,462	.....	(293)	.....	.....	.....	2.500	.....	-0.400	JJ	.....	105	.....	250	12/09/2009	07/30/2013
60871R AA 8	Molson Coors Brewing Company.....	.....	..	.....	.2FE	.....	16,313	.....	106.375	.....	15,956	.....	15,000	.....	15,577	.....	(364)	.....	.....	.....	2.500	.....	0.070	JJ	.....	157	.....	375	12/17/2009	07/30/2013
60871R AA 8	Molson Coors Brewing Company.....	.....	..	.....	.2FE	.....	5,388	.....	106.375	.....	5,319	.....	5,000	.....	5,186	.....	(117)	.....	.....	.....	2.500	.....	0.150	JJ	.....	52	.....	125	04/06/2010	07/30/2013
60871R AA 8	Molson Coors Brewing Company.....	.....	..	.....	.2FE	.....	5,719	.....	106.375	.....	5,319	.....	5,000	.....	5,440	.....	(279)	.....	.....	.....	2.500	.....	-2.890	JJ	.....	52	.....	125	01/07/2011	07/30/2013
60871R AA 8	Molson Coors Brewing Company.....	.....	..	.....	.2FE	.....	5,731	.....	106.375	.....	5,319	.....	5,000	.....	5,447	.....	(284)	.....	.....	.....	2.500	.....	-2.980	JJ	.....	52	.....	125	01/07/2011	07/30/2013
60871R AA 8	Molson Coors Brewing Company.....	.....	..	.....	.2FE	.....	3,134	.....	106.375	.....	3,191	.....	3,000	.....	3,036	.....	(23)	.....	.....	.....	2.500	.....	1.720	JJ	.....	31	.....	75	07/17/2007	07/30/2013
61746B CW 4	Morgan Stanley.....	.....	..	.....	.1FE	.....	49,899	.....	100.760	.....	50,380	.....	50,000	.....	49,999	.....	20	.....	.....	.....	5.630	.....	5.670	JJ	.....	1,125	.....	2,813	09/07/2006	01/09/2012
61746B CW 4	Morgan Stanley.....	.....	..	.....	.1FE	.....	299,394	.....	100.760	.....	302,280	.....	300,000	.....	299,992	.....	123	.....	.....	.....	5.630	.....	5.670	JJ	.....	8,063	.....	16,875	08/02/2006	01/09/2012
024000 06 9	Mutual Federal Savings Bank CD.....	.....	..	.....	.....1	.....	107,499	.....	100.000	.....	107,499	.....	107,499	.....	107,499	.....	.....	.....	.....	.....	1.200	.....	1.200	MAT	.....	1,645	.....	.....	09/22/2010	09/22/2012
64110D AB 0	Netapp Inc.....	.....	..	.....	.....3	.....	6,274	.....	126.125	.....	6,306	.....	5,000	.....	6,175	.....	(99)	.....	.....	.....	1.750	.....	-12.840	JD	.....	7	.....	44	11/17/2011	06/01/2013
64110D AB 0	Netapp Inc.....	.....	..	.....	.....3	.....	6,242	.....	126.125	.....	6,306	.....	5,000	.....	6,031	.....	(211)	.....	.....	.....	1.750	.....	-11.260	JD	.....	7	.....	44	09/21/2011	06/01/2013
64110D AB 0	Netapp Inc.....	.....	..	.....	.....3	.....	18,532	.....	126.125	.....	18,919	.....	15,000	.....	17,939	.....	(594)	.....	.....	.....	1.750	.....	-10.680	JD	.....	22	.....	131	09/22/2011	06/01/2013
650094 CA 1	New York Telephone Co.....	.....	..	.....	.....1FE	.....	15,056	.....	106.108	.....	15,916	.....	15,000	.....	15,015	.....	(8)	.....	.....	.....	6.700	.....	6.640	MN	.....	165	.....	1,005	10/22/2001	11/01/2013
651639 AH 9	Newmont Mining Corp.....	.....	..	.....	.2FE	.....	5,500	.....	139.500	.....	6,975	.....	5,000	.....	5,215	.....	(85)	.....	.....	.....	1.250	.....	-0.430	JJ	.....	29	.....	63	09/04/2008	07/15/2014
651639 AH 9	Newmont Mining Corp.....	.....	..	.....	.2FE	.....	5,569	.....	139.500	.....	6,975	.....	5,000	.....	5,244	.....	(97)	.....	.....	.....	1.250	.....	-0.650	JJ	.....	29	.....	63	09/03/2008	07/15/2014
651639 AH 9	Newmont Mining Corp.....	.....	..	.....	.2FE	.....	38,362	.....	139.500	.....	48,825	.....	35,000	.....	36,451	.....	(575)	.....	.....	.....	1.250	.....	-0.370	JJ	.....	202	.....	467	09/08/2008	07/15/2014
651639 AH 9	Newmont Mining Corp.....	.....	..	.....	.2FE	.....	5,900	.....	139.500	.....	6,975	.....	5,000	.....	5,500	.....	(206)	.....	.....	.....	1.250	.....	-2.540	JJ	.....	29	.....	63	01/27/2010	07/15/2014
655844 BG 2	Norfolk Southern Corp.....	.....	..	.....	.2FE	.....	149,133	.....	101.791	.....	152,687	.....	150,000	.....	149,141	.....	8	.....	.....	.....	3.250	.....	3.320	JD	.....	596	.....	.....	11/14/2011	12/01/2021
677415 CL 3	Ohio Power Company.....	.....	..	.....	.2FE	.....	24,912	.....	115.285	.....	28,821	.....	25,000	.....	24,954	.....	9	.....	.....	.....	6.000	.....	6.050	JD	.....	125	.....	1,500	06/07/2006	06/01/2016
680223 AF 1	Old Republic International Corp.....	.....	..	.....	.2FE	.....	25,000	.....	99.375	.....	24,844	.....	25,000	.....	25,000	.....	.....	.....	.....	.....	8.000	.....	8.000	MN	.....	256	.....	2,111	04/23/2009	05/15/2012
680223 AF 1	Old Republic International Corp.....	.....	..	.....	.2FE	.....	10,013	.....	99.375	.....	9,938	.....	10,000	.....	10,008	.....	(5)	.....	.....	.....	8.000	.....	7.750	MN	.....	102	.....	400	10/28/2011	05/15/2012
680223 AF 1	Old Republic International Corp.....	.....	..	.....	.2FE	.....	14,925	.....	99.375	.....	14,906	.....	15,000	.....	14,944	.....	19	.....	.....	.....	8.000	.....	8.990	MN	.....	153	.....	600	11/02/2011	05/15/2012
680223 AF 1	Old Republic International Corp.....	.....	..	.....	.2FE	.....	5,781	.....	99.375	.....	4,969	.....	5,000	.....	5,299	.....	(482)	.....	.....	.....	8.000	.....	-7.510	MN	.....	51	.....	200	05/27/2011	05/15/2012
682134 AA 9	Omnicom group.....	.....	..	.....	.2FE	.....	25,047	.....	105.750	.....	26,438	.....	25,000	.....	25,044	.....	(2)	.....	.....	.....	.....	.....	-0.010	MATR	.....	.....	.....	.....	07/13/2010	07/01/2038
682134 AA 9	Omnicom group.....	.....	..	.....	.2FE	.....	9,988	.....	105.750	.....	10,575	.....	10,000	.....	9,988	.....	0	.....	.....	.....	.....	.....	.....	MATR	.....	.....	.....	.....	07/13/2010	07/01/2038
682134 AA 9	Omnicom group.....	.....	..	.....	.2FE	.....	42,863	.....	105.750	.....	47,588	.....	45,000	.....	42,976	.....	75	.....	.....	.....	.....	.....	0.170	MAT	.....	.....	.....	.....	06/17/2010	07/01/2038
68389X AG 0	Oracle Corporation.....	.....	..	.....	.1FE	.....	274,931	.....	117.985	.....	324,459	.....	275,000	.....	274,946	.....	5	.....	.....	.....	5.000	.....	5.000	JJ	.....	6,608	.....	13,750	07/15/2009	07/08/2019
500472 AB 1	Philips Electronics NV.....	.....	..	.....	.1FE	.....	270,826	.....	114.620	.....	315,205	.....	275,000	.....	272,060	.....	379	.....	.....	.....	5.750	.....	5.960	MS	.....	4,832	.....	18,520	06/25/2008	03/11/2018
75508A AB 2	Rayonier Inc.....	.....	..	.....	.2FE	.....	30,113	.....	125.125	.....	37,538	.....	30,000	.....	30,028	.....	(36)	.....	.....	.....	3.750	.....	3.620	AO	.....	238	.....	1,125	08/06/2009	10/15/2012
75508A AB 2	Rayonier Inc.....	.....	..	.....	.2FE	.....	10,450	.....	125.125	.....	12,513	.....	10,000	.....	10,119	.....	(149)	.....	.....	.....	3.750	.....	2.210	AO	.....	79	.....	375	09/24/2009	10/15/2012
75508A AB 2	Rayonier Inc.....	.....	..	.....	.2FE	.....	26,242																							

SCHEDULE D - PART 1

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

1		2			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Code	F o r e i g n	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
835898	AC	1			.3FE	11,884	.....	.....113.375	11,338	10,000	11,338	(139)	(407)	.....	.....	.....3.130	-6.390	JD.....	14	156	08/10/2011	06/15/2013
835898	AC	1			.3FE	5,881	.....	.....113.375	5,669	5,000	5,669	(33)	(180)	.....	.....	.....3.130	-5.960	JD.....	7	78	08/19/2011	06/15/2013
835898	AC	1			.3FE	5,788	.....	.....113.375	5,669	5,000	5,669	(12)	(107)	.....	.....	.....3.130	-5.710	JD.....	7	78	10/07/2011	06/15/2013
854616	AM	1			.2FE	5,651	.....	.....111.875	5,594	5,000	5,257	.....	.....(394)	.....	.....	.....	.....-12.840	MAT....	.....	.....	06/10/2011	05/17/2012
858119	AP	5			.3FE	11,694	.....	.....108.875	10,888	10,000	10,888	(132)	(409)	.....	.....	.....5.130	0.920	JD.....	23	513	04/29/2010	06/15/2014
858119	AP	5			.3FE	6,036	.....	.....108.875	5,444	5,000	5,444	(393)	(199)	.....	.....	.....5.130	-1.540	JD....	11	256	06/01/2011	06/15/2014
858119	AP	5			.3FE	6,086	.....	.....108.875	5,444	5,000	5,444	(417)	(225)	.....	.....	.....5.130	-1.710	JD.....	11	256	05/11/2011	06/15/2014
859737	AB	4			2	20,997	.....	.....79.750	15,950	20,000	20,582	.....	.....(194)	.....	.....	.....4.000	2.920	AO.....	186	750	10/16/2009	10/30/2014
859737	AB	4			2	4,238	.....	.....79.750	3,988	5,000	4,280	.....	.....43	.....	.....	.....4.000	9.950	AO.....	34	100	10/14/2011	10/30/2014
859737	AB	4			2	15,000	.....	.....79.750	11,963	15,000	15,000	.....	.....	.....	.....	.....4.000	4.000	AO.....	139	563	10/15/2009	10/30/2014
859737	AB	4			2	5,133	.....	.....79.750	3,988	5,000	5,109	.....	.....(24)	.....	.....	.....4.000	3.190	AO.....	(54)	188	05/03/2011	10/30/2014
859737	AB	4			2	10,410	.....	.....79.750	7,975	10,000	10,240	.....	.....(80)	.....	.....	.....4.000	3.110	AO.....	93	375	10/16/2009	10/30/2014
859737	AB	4			2	5,088	.....	.....79.750	3,988	5,000	5,072	.....	.....(16)	.....	.....	.....4.000	3.460	AO.....	(54)	188	05/04/2011	10/30/2014
859737	AB	4			2	5,266	.....	.....79.750	3,988	5,000	5,155	.....	.....(52)	.....	.....	.....4.000	2.850	AO.....	46	188	10/19/2009	10/30/2014
859737	AB	4			2	5,304	.....	.....79.750	3,988	5,000	5,177	.....	.....(59)	.....	.....	.....4.000	2.690	AO.....	46	188	10/23/2009	10/30/2014
859737	AB	4			2	10,622	.....	.....79.750	7,975	10,000	10,362	.....	.....(122)	.....	.....	.....4.000	2.660	AO.....	93	375	10/20/2009	10/30/2014
859737	AB	4			2	5,312	.....	.....79.750	3,988	5,000	5,182	.....	.....(61)	.....	.....	.....4.000	2.660	AO.....	46	188	10/21/2009	10/30/2014
871503	AF	5			2	34,106	.....	.....111.875	33,563	30,000	31,715	.....	.....(1,220)	.....	.....	.....1.000	-2.820	JD.....	13	300	01/20/2010	06/15/2013
871503	AF	5			2	5,623	.....	.....111.875	5,594	5,000	5,261	.....	.....(185)	.....	.....	.....1.000	-2.510	JD.....	2	50	01/22/2010	06/15/2013
871503	AF	5			2	5,576	.....	.....111.875	5,594	5,000	5,243	.....	.....(172)	.....	.....	.....1.000	-2.270	JD.....	2	50	01/27/2010	06/15/2013
871503	AF	5			2	5,439	.....	.....111.875	5,594	5,000	5,187	.....	.....(131)	.....	.....	.....1.000	-1.530	JD.....	2	50	01/28/2010	06/15/2013
871503	AF	5			2	5,425	.....	.....111.875	5,594	5,000	5,181	.....	.....(127)	.....	.....	.....1.000	-1.450	JD.....	2	50	01/28/2010	06/15/2013
88163V	AE	9			.1FE	22,675	.....	.....115.250	23,050	20,000	22,527	.....	.....(148)	.....	.....	.....0.250	-0.610	FA.....	21	25	03/14/2011	02/01/2026
88163V	AE	9			.1FE	5,710	.....	.....115.250	5,763	5,000	5,670	.....	.....(40)	.....	.....	.....0.250	-0.660	FA.....	5	6	03/07/2011	02/01/2026
88163V	AE	9			.1FE	5,725	.....	.....115.250	5,763	5,000	5,684	.....	.....(41)	.....	.....	.....0.250	-0.670	FA.....	5	6	03/08/2011	02/01/2026
88163V	AE	9			.1FE	5,749	.....	.....115.250	5,763	5,000	5,705	.....	.....(44)	.....	.....	.....0.250	-0.700	FA.....	5	6	02/24/2011	02/01/2026
88163V	AE	9			.1FE	5,751	.....	.....115.250	5,763	5,000	5,707	.....	.....(44)	.....	.....	.....0.250	-0.700	FA.....	5	6	02/24/2011	02/01/2026
88163V	AE	9			.1FE	5,815	.....	.....115.250	5,763	5,000	5,738	.....	.....(55)	.....	.....	.....0.250	-0.740	FA.....	5	13	08/06/2010	02/01/2026
88163V	AE	9			.1FE	5,816	.....	.....115.250	5,763	5,000	5,765	.....	.....(51)	.....	.....	.....0.250	-0.780	FA.....	5	6	02/08/2011	02/01/2026
88163V	AE	9			.1FE	5,655	.....	.....104.000	5,200	5,000	5,593	.....	.....(44)	.....	.....	.....0.250	-0.560	FA.....	5	13	07/23/2010	02/01/2026
88163V	AE	9			.1FE	11,525	.....	.....115.250	11,525	10,000	11,436	.....	.....(89)	.....	.....	.....0.250	-0.720	FA.....	10	13	02/28/2011	02/01/2026
88166C	AA	6			.1FE	84,895	.....	.....103.784	88,216	85,000	84,925	.....	.....20	.....	.....	.....3.000	3.030	JD.....	113	2,550	06/15/2010	06/15/2015
883203	BN	0			.2FE	6,646	.....	.....152.875	7,644	5,000	6,272	.....	.....(374)	.....	.....	.....4.500	-12.430	MN....	38	113	08/19/2011	05/01/2013
883203	BN	0			.2FE	19,901	.....	.....152.875	22,931	15,000	18,794	.....	.....(1,107)	.....	.....	.....4.500	-12.350	MN.....	113	338	08/22/2011	05/01/2013
89152U	AF	9			.1FE	198,496	.....	.....108.673	217,346	200,000	198,605	.....	.....109	.....	.....	.....4.130	4.220	JJ.....	3,506	4,125	01/21/2011	01/28/2021
902494	AP	8			.3FE	35,254	.....	.....132.750	39,825	30,000	33,038	.....	.....(1,752)	.....	.....	.....3.250	-2.260	AO.....	206	975	09/22/2010	10/15/2013
911312	AH	9			.1FE	199,604	.....	.....120.551	241,102	200,000	199,730	.....	.....36	.....	.....	.....5.500	5.530	JJ.....	5,072	11,000	01/10/2008	01/15/2018
122111	AH	5			1	117,655	.....	.....100.000	117,655	117,655	117,655	.....	.....	.....	.....	.....1.000	1.000	MAT....	1,441	.....	10/10/2010	04/10/2012
92553P	AE	5			.2FE	59,620	.....	.....101.002	60,601	60,000	59,623	.....	.....3	.....	.....	.....2.500	2.640	JD.....	79	.....	12/07/2011	12/15/2016
927804	FD	1			.1FE	99,966	.....	.....103.905	103,905	100,000	99,993	.....	.....7	.....	.....	.....5.100	5.110	MN.....	439	5,100	11/27/2007	11/30/2012
949746	QU	8			.1FE	152,190	.....	.....104.695	157,043	150,000	151,861	.....	.....(329)	.....	.....	.....3.680	3.370	MS.....	1,624	6,467	02/15/2011	06/15/2016
949746	QU	8			.1FE	201,348	.....	.....104.695	209,390	200,000	201,147	.....	.....(201)	.....	.....	.....3.680	3.540	MS.....	2,165	8,622	02/10/2011	06/15/2016

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		
CUSIP Identification			Description	3	4 F o r e i g n	5	6 NAIC Designation	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity	
96950F AD 6			Williams Partners LP.....	.....	..	.....	.2FE	.....	211,499	.....	111,218	.....	222,406	.....	200,000	.....	210,767	.....	.....	.....	.....	.....	.....
3299999			Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....	.....	..	.....	.....	.....	9,110,985	.....	XXX	.....	9,661,550	.....	9,070,174	.....	9,068,848	.....	.....	.....	.....	.....	.....
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
31408F 6D 6			Federal National Mortgage 850568.....	.....	..	.....	.....1	.....	13,647	.....	108,900	.....	14,997	.....	13,772	.....	13,657	.....	.....	.....	.....	.....	.....
362334 AN 4			GSR 2006-1F 2A16.....	.....	..	.....	.....1	.....	365,145	.....	95,265	.....	358,180	.....	375,982	.....	365,145	.....	.....	.....	.....	.....	.....
949834 AA 3			Wells Fargo Mtg Backed Securities.....	.....	..	.....	.....4	.....	166,455	.....	96,246	.....	160,961	.....	167,239	.....	160,961	.....	.....	.....	.....	.....	.....
3399999			Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....	.....	..	.....	.....	.....	545,246	.....	XXX	.....	534,137	.....	556,993	.....	539,763	.....	.....	.....	.....	.....	.....
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
07383F MN 5			Bear Stearns Commercial Mortgage.....	.....	..	.....	.....1	.....	338,072	.....	100,851	.....	350,590	.....	347,632	.....	338,714	.....	.....	.....	.....	.....	.....
12617A AD 9			CPL Transition FDG LLC.....	.....	..	.....	.....1FE	.....	15,787	.....	104,233	.....	15,843	.....	15,199	.....	15,458	.....	.....	.....	.....	.....	.....
22541S 2S 6			CSFB 2004-C5 A4.....	.....	..	.....	.....1	.....	23,414	.....	106,255	.....	26,564	.....	25,000	.....	23,543	.....	.....	.....	.....	.....	.....
22541S 2S 6			CSFB 2004-C5 A4.....	.....	..	.....	.....1	.....	398,039	.....	106,255	.....	451,584	.....	425,000	.....	400,225	.....	.....	.....	.....	.....	.....
225458 DM 7			CSFB 2005 - C1 A4.....	.....	..	.....	.....1	.....	382,953	.....	107,865	.....	431,460	.....	400,000	.....	383,944	.....	.....	.....	.....	.....	.....
23242M AD 3			CWL 2006 S3 A4.....	.....	..	.....	.....6	.....	169,222	.....	53,027	.....	131,055	.....	247,147	.....	131,055	.....	.....	.....	.....	.....	.....
15200M AA 5			Centerpoint Energy.....	.....	..	.....	.....1FE	.....	206,729	.....	107,905	.....	223,490	.....	207,117	.....	206,830	.....	.....	.....	.....	.....	.....
201730 AD 0			Commercial Mtg Asset.....	.....	..	.....	.....1	.....	26,450	.....	102,871	.....	24,520	.....	23,836	.....	26,158	.....	.....	.....	.....	.....	.....
22541Q SF 0			Credit Suisse First Boston Mtg.....	.....	..	.....	.....1	.....	24,188	.....	103,670	.....	25,918	.....	25,000	.....	24,257	.....	.....	.....	.....	.....	.....
29365K AA 1			Entergy Texas Restoration Funding.....	.....	..	.....	.....1FE	.....	109,361	.....	101,466	.....	110,087	.....	108,497	.....	109,080	.....	.....	.....	.....	.....	.....
29365K AA 1			Entergy Texas Restoration Funding.....	.....	..	.....	.....1FE	.....	79,559	.....	101,466	.....	80,731	.....	79,564	.....	79,561	.....	.....	.....	.....	.....	.....
337367 AE 6			First Union Lehman Brothers.....	.....	..	.....	.....1	.....	187,316	.....	101,065	.....	193,051	.....	191,017	.....	187,463	.....	.....	.....	.....	.....	.....
38373M VP 2			GNR 2006-46 B.....	.....	..	.....	.....1	.....	371,819	.....	105,480	.....	366,537	.....	347,494	.....	368,317	.....	.....	.....	.....	.....	.....
38376G TD 2			GNR 2010-110 B.....	.....	..	.....	.....1	.....	25,531	.....	104,770	.....	26,193	.....	25,000	.....	25,483	.....	.....	.....	.....	.....	.....
52108H JJ 4			LB - UBS Commercial Mortgage.....	.....	..	.....	.....1	.....	69,810	.....	100,151	.....	66,016	.....	65,916	.....	69,594	.....	.....	.....	.....	.....	.....
59022H EX 6			MLMT 2004.....	.....	..	.....	.....1	.....	412,167	.....	105,967	.....	450,360	.....	425,000	.....	412,956	.....	.....	.....	.....	.....	.....
74432G AB 3			Prudential Commercial Mtg.....	.....	..	.....	.....1	.....	394,500	.....	102,108	.....	408,432	.....	400,000	.....	395,228	.....	.....	.....	.....	.....	.....
74432G AB 3			Prudential Commercial Mtg.....	.....	..	.....	.....1	.....	24,016	.....	102,108	.....	25,527	.....	25,000	.....	24,118	.....	.....	.....	.....	.....	.....
74924P AF 9			RASC.....	.....	..	.....	.....1	.....	119,371	.....	96,769	.....	115,517	.....	119,374	.....	119,372	.....	.....	.....	.....	.....	.....
92976B DV 1			Wachovia Commercial Mortgage Trust.....	.....	..	.....	.....1	.....	196,656	.....	101,566	.....	203,132	.....	200,000	.....	196,785	.....	.....	.....	.....	.....	.....
3499999			Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....	.....	..	.....	.....	.....	3,574,960	.....	XXX	.....	3,726,605	.....	3,702,794	.....	3,538,140	.....	.....	.....	.....	.....	.....
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
12493V AC 4			CBO Holdings Vii Ltd.....	.....	..	.....	.....6	.....	50,732	.....	40,890	.....	54,648	.....	133,647	.....	50,732	.....	.....	.....	.....	.....	.....
22540V P2 2			CSFB 2002-CKN2 A3.....	.....	..	.....	.....1	.....	186,342	.....	100,282	.....	179,978	.....	179,472	.....	185,888	.....	.....	.....	.....	.....	.....
3599999			Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....	.....	..	.....	.....	.....	237,074	.....	XXX	.....	234,626	.....	313,119	.....	236,620	.....	.....	.....	.....	.....	.....
3899999			Total - Industrial & Miscellaneous (Unaffiliated).....	.....	..	.....	.....	.....	13,468,266	.....	XXX	.....	14,156,919	.....	13,643,080	.....	13,383,371	.....	.....	.....	.....	.....	.....
Totals																							
7799999			Total - Issuer Obligations.....	.....	..	.....	.....	.....	15,911,971	.....	XXX	.....	16,719,181	.....	15,616,563	.....	15,746,856	.....	.....	.....	.....	.....	.....
7899999			Total - Residential Mortgage-Backed Securities.....	.....	..	.....	.....	.....	9,965,912	.....	XXX	.....	10,399,355	.....	9,873,016	.....	9,929,997	.....	.....	.....	.....	.....	.....
7999999			Total - Commercial Mortgage-Backed Securities.....	.....	..	.....	.....	.....	3,574,960	.....	XXX	.....	3,726,605	.....	3,702,794	.....	3,538,140	.....	.....	.....	.....	.....	.....
8099999			Total - Other Loan-Backed and Structured Securities.....	.....	..	.....	.....	.....	617,801	.....	XXX	.....	616,562	.....	689,726	.....	617,012	.....	.....	.....	.....	.....	.....
8399999			Grand Total - Bonds.....	.....	..	.....	.....	.....	30,070,643	.....	XXX	.....	31,461,704	.....	29,882,099	.....	29,832,004	.....	.....	.....	.....	.....	.....

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 F o r e i g n Code					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description			Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Design- ation	Date Acquired

Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)

E11	00170F	20	9	Affiliated Managers Group Inc.....	.....	.....	.....210.000	.....	.....18.000	3,780	38,730	8,133	3,780	.....	.....541	.....	.....	.....0	.....	RP3UFE	01/30/2008
	00170F	20	9	Affiliated Managers Group Inc.....	.....	.....	.....230.000	.....	.....18.000	4,140	38,730	8,908	4,140	.....	.....592	.....	.....	.....0	.....	RP3UFE	01/31/2008
	00170F	20	9	Affiliated Managers Group Inc.....	.....	.....	.....35.000	.....	.....18.000	630	38,730	1,356	630	.....	.....90	.....	.....	.....0	.....	RP3UFE	02/21/2008
	00170F	20	9	Affiliated Managers Group Inc.....	.....	.....	.....500.000	.....	.....34.380	17,188	38,730	19,365	17,188	.....	.....1,288	.....	.....	.....0	.....	RP3UFE	08/11/2010
	G16962	20	4	Bunge Limited.....	.....	.....	.....40.000	.....	.....76.760	3,070	92,810	3,712	3,070	.....	.....195	.....	.....	.....0	.....	P3UFE...	09/16/2008
	G16962	20	4	Bunge Limited.....	.....	.....	.....30.000	.....	.....76.760	2,303	92,810	2,784	2,303	.....	.....146	.....	.....	.....0	.....	P3UFE...	09/11/2008
	G16962	20	4	Bunge Limited.....	.....	.....	.....50.000	.....	.....76.760	3,838	92,810	4,641	3,838	.....	.....244	.....	.....	.....0	.....	P3UFE...	09/08/2008
	G16962	20	4	Bunge Limited.....	.....	.....	.....140.000	.....	.....76.760	10,746	92,810	12,993	10,746	.....	.....683	.....	.....	.....0	.....	P3UFE...	08/15/2008
	G16962	20	4	Bunge Limited.....	.....	.....	.....150.000	.....	.....76.760	11,514	92,810	13,922	11,514	.....	.....731	.....	.....	.....0	.....	P3UFE...	08/11/2008
	G16962	20	4	Bunge Limited.....	.....	.....	.....110.000	.....	.....76.760	8,444	92,810	10,209	8,444	.....	.....536	.....	.....	.....0	.....	P3UFE...	08/04/2008
	G16962	20	4	Bunge Limited.....	.....	.....	.....5.000	.....	.....76.760	384	92,810	464	384	.....	.....24	.....	.....	.....0	.....	P3UFE...	07/21/2008
	G16962	20	4	Bunge Limited.....	.....	.....	.....20.000	.....	.....76.760	1,535	92,810	1,556	1,535	.....	.....98	.....	.....	.....0	.....	P3UFE...	06/06/2007
	G16962	20	4	Bunge Limited.....	.....	.....	.....115.000	.....	.....76.760	8,827	92,810	10,673	8,827	.....	.....561	.....	.....	.....0	.....	P3UFE...	05/09/2007
	G16962	20	4	Bunge Limited.....	.....	.....	.....40.000	.....	.....76.760	3,070	92,810	3,712	3,070	.....	.....195	.....	.....	.....0	.....	P3UFE...	04/17/2007
	G16962	20	4	Bunge Limited.....	.....	.....	.....140.000	.....	.....70.800	9,912	92,810	12,993	9,912	.....	.....682	.....	.....	.....0	.....	P3UFE...	10/02/2008
	15189T	20	6	CenterPoint Energy (TWX).....	.....	.....	.....25.000	.....	.....33.590	840	34,440	861	840	.....	.....12	.....	.....	.....0	.....	P3LFE...	11/09/2011
	15189T	20	6	CenterPoint Energy (TWX).....	.....	.....	.....100.000	.....	.....31.750	3,175	34,440	3,444	3,175	.....	.....188	.....	.....	.....0	.....	P3LFE...	11/18/2010
	15189T	20	6	CenterPoint Energy (TWX).....	.....	.....	.....260.000	.....	.....34.440	8,954	34,440	8,954	9,051	.....	.....366	.....	.....(97)	(97)	.....	P3LFE...	03/16/2011
	15189T	20	6	CenterPoint Energy (TWX).....	.....	.....	.....350.000	.....	.....33.550	11,744	34,440	12,054	11,744	.....	.....328	.....	.....	.....0	.....	P3LFE...	08/22/2011
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....5.000	.....	.....79.200	396	142,080	710	396	.....	.....43	.....	.....	.....0	.....	P3LFE...	12/19/2008
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....20.000	.....	.....79.240	1,585	142,080	2,842	1,585	.....	.....170	.....	.....	.....0	.....	P3LFE...	12/18/2008
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....5.000	.....	.....77.230	386	142,080	710	386	.....	.....43	.....	.....	.....0	.....	P3LFE...	12/17/2008
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....25.000	.....	.....73.690	1,842	142,080	3,552	1,842	.....	.....213	.....	.....	.....0	.....	P3LFE...	12/15/2008
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....25.000	.....	.....75.240	1,881	142,080	3,552	1,881	.....	.....213	.....	.....	.....0	.....	P3LFE...	12/12/2008
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....35.000	.....	.....75.960	2,659	142,080	4,973	2,659	.....	.....298	.....	.....	.....0	.....	P3LFE...	12/11/2008
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....30.000	.....	.....79.570	2,387	142,080	4,262	2,387	.....	.....255	.....	.....	.....0	.....	P3LFE...	12/22/2008
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....100.000	.....	.....81.900	8,190	142,080	14,208	8,190	.....	.....850	.....	.....	.....0	.....	P3LFE...	01/09/2009
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....20.000	.....	.....138.930	2,779	142,080	2,842	2,779	.....	.....128	.....	.....	.....0	.....	P3LFE...	05/24/2011
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....15.000	.....	.....139.440	2,092	142,080	2,131	2,092	.....	.....96	.....	.....	.....0	.....	P3LFE...	05/13/2011
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....60.000	.....	.....74.830	4,490	142,080	8,525	4,490	.....	.....510	.....	.....	.....0	.....	P3LFE...	01/13/2009
	316773	20	9	Fifth Third Bancorp.....	.....	.....	.....10.000	.....	.....76.380	764	142,080	1,421	764	.....	.....85	.....	.....	.....0	.....	P3LFE...	01/12/2009
	46625H	HA	1	JPMorgan Chase & co.....	.....	.....	.....2,500.000	.....	.....108.210	270,528	108,211	270,528	254,375	.....	.....19,750	.....	.....1,900	1,900	.....	P2LFE...	04/21/2008
	46625H	HA	1	JPMorgan Chase & co.....	.....	.....	.....500.000	.....	.....108.210	54,106	108,211	54,106	50,000	.....	.....3,950	.....	.....380	380	.....	P2LFE...	04/16/2008
	64944P	30	7	New York Community Bancorp.....	.....	.....	.....140.000	.....	.....41.700	5,838	41,700	5,838	6,903	.....	.....315	.....	.....(1,065)	(1,065)	.....	RP3LFE.	04/19/2011
	64944P	30	7	New York Community Bancorp.....	.....	.....	.....100.000	.....	.....41.700	4,170	41,700	4,170	5,035	.....	.....225	.....	.....(865)	(865)	.....	RP3LFE.	03/28/2011
	64944P	30	7	New York Community Bancorp.....	.....	C.....	70.000	.....	.....41.700	2,919	41,700	2,919	3,504	.....	.....158	.....	.....(585)	(585)	.....	RP3LFE.	03/31/2011
	64944P	30	7	New York Community Bancorp.....	.....	.....	.....60.000	.....	.....41.700	2,502	41,700	2,502	3,011	.....	.....135	.....	.....(509)	(509)	.....	RP3LFE.	04/08/2011
	64944P	30	7	New York Community Bancorp.....	.....	.....	.....50.000	.....	.....41.700	2,085	41,700	2,085	2,495	.....	.....113	.....	.....(410)	(410)	.....	RP3LFE.	04/18/2011
	64944P	30	7	New York Community Bancorp.....	.....	.....	.....290.000	.....	.....41.700	12,093	41,700	12,093	14,283	.....	.....653	.....	.....(2,190)	(2,190)	.....	RP3LFE.	04/20/2011
	64944P	30	7	New York Community Bancorp.....	.....	.....	.....15.000	.....	.....41.700	626	41,700	626	736	.....	.....34	.....	.....(110)	(110)	.....	RP3LFE.	04/21/2011
	65119S	30	7	Newell Financial Tr I Pfd.....	.....	.....	.....600.000	.....	.....27.750	16,650	42,250	25,350	16,650	.....	.....1,575	.....	.....	.....0	.....	RP3LFE.	12/14/2000

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1				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		Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig- nation	Date Acquired
854502 30 9	Stanley Black & Decker.....					15.000	.....	...103.960	1,559	...117.250	1,759	1,559	.....	.....72	.....	.....	.....	.....	.....0	.....	RP2LFE.	11/02/2010
854502 30 9	Stanley Black & Decker.....					130.000	.....	...105.100	13,663	...117.250	15,243	13,663	.....	.....628	.....	.....	.....	.....	.....0	.....	RP2LFE.	11/09/2010
854502 30 9	Stanley Black & Decker.....					70.000	.....	...100.000	7,000	...117.250	8,208	7,000	.....	.....338	.....	.....	.....	.....	.....0	.....	RP2LFE.	11/01/2010
854502 30 9	Stanley Black & Decker.....					60.000	.....	...104.870	6,292	...117.250	7,035	6,292	.....	.....290	.....	.....	.....	.....	.....0	.....	RP2LFE.	11/10/2010
854502 30 9	Stanley Black & Decker.....					20.000	.....	...103.840	2,077	...117.250	2,345	2,077	.....	.....97	.....	.....	.....	.....	.....0	.....	RP2LFE.	11/03/2010
854502 30 9	Stanley Black & Decker.....					10.000	.....	...101.820	1,018	...117.250	1,173	1,018	.....	.....12	.....	.....	.....	.....	.....0	.....	RP2LFE.	09/22/2011
854502 30 9	Stanley Black & Decker.....					35.000	.....	...117.770	4,122	...117.250	4,104	4,122	.....	.....123	.....	.....	.....	.....	.....0	.....	RP2LFE.	05/03/2011
854502 30 9	Stanley Black & Decker.....					10.000	.....	...114.830	1,148	...117.250	1,173	1,148	.....	.....48	.....	.....	.....	.....	.....0	.....	RP2LFE.	02/23/2011
854502 30 9	Stanley Black & Decker.....					50.000	.....	...104.980	5,249	...117.250	5,863	5,249	.....	.....242	.....	.....	.....	.....	.....0	.....	RP2LFE.	12/16/2010
854502 30 9	Stanley Black & Decker.....					20.000	.....	...101.250	2,025	...117.250	2,345	2,025	.....	.....97	.....	.....	.....	.....	.....0	.....	RP2LFE.	11/23/2010
854502 30 9	Stanley Black & Decker.....					70.000	.....	...102.420	7,169	...117.250	8,208	7,169	.....	.....338	.....	.....	.....	.....	.....0	.....	RP2LFE.	11/16/2010
854502 30 9	Stanley Black & Decker.....					130.000	.....	...103.730	13,485	...117.250	15,243	13,485	.....	.....628	.....	.....	.....	.....	.....0	.....	RP2LFE.	11/12/2010
854502 30 9	Stanley Black & Decker.....					100.000	.....	...104.440	10,444	...117.250	11,725	10,444	.....	.....483	.....	.....	.....	.....	.....0	.....	RP2LFE.	11/11/2010
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....								590,311	...XXX.....	655,399	575,884	0	40,708	0	(3,550)	0	0	(3,550)	0	...XXX....	...XXX.....
8999999.	Total - Preferred Stocks.....								590,311	...XXX.....	655,399	575,884	0	40,708	0	(3,550)	0	0	(3,550)	0	...XXX....	...XXX.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
				3	4 F o r e i g n			7	8		10	11	12	13	14	15	16																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
CUSIP Identification		Description				Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
00829J	10	7	Affinity Financial Corporation.....						254.000		2,604		10.250		2,604		23,256																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										</

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
E12.1	02368A	82	8			American Beacon Balanced Plan.....	21.860	262	11.970	262	271			(9)		(9)		L.....	07/06/2011
	02368A	82	8			American Beacon Balanced Plan.....	104.244	1,248	11.970	1,248	1,159			89		89		L.....	09/22/2011
	02368A	82	8			American Beacon Balanced Plan.....	17.358	208	11.970	208	189			18		18		L.....	10/05/2011
	02368A	82	8			American Beacon Balanced Plan.....	98.046	1,174	11.970	1,174	1,169			5		5		L.....	12/22/2011
	02368A	82	8			American Beacon Balanced Plan.....	11.128	133	11.970	133	133			1		1		L.....	12/27/2011
	02368A	82	8			American Beacon Balanced Plan.....	62.329	746	11.970	746	910			(7)		(7)		L.....	04/13/2007
	02368A	82	8			American Beacon Balanced Plan.....	656.614	7,860	11.970	7,860	9,416			(79)		(79)		L.....	10/04/2005
	02368A	82	8			American Beacon Balanced Plan.....	147.860	1,770	11.970	1,770	2,013			(18)		(18)		L.....	12/30/2005
	02368A	82	8			American Beacon Balanced Plan.....	58.660	702	11.970	702	823			(7)		(7)		L.....	04/27/2006
	02368A	82	8			American Beacon Balanced Plan.....	56.657	678	11.970	678	783			(7)		(7)		L.....	06/30/2006
	02368A	82	8			American Beacon Balanced Plan.....	56.241	673	11.970	673	820			(7)		(7)		L.....	09/29/2006
	02368A	82	8			American Beacon Balanced Plan.....	108.897	1,304	11.970	1,304	1,549			(13)		(13)		L.....	12/26/2006
	02368A	82	8			American Beacon Balanced Plan.....	53.534	641	11.970	641	765			(6)		(6)		L.....	01/04/2007
	02368A	82	8			American Beacon Balanced Plan.....	121.124	1,450	11.970	1,450	1,118			(15)		(15)		L.....	12/24/2008
	02368A	82	8			American Beacon Balanced Plan.....	61.008	730	11.970	730	920			(7)		(7)		L.....	07/03/2007
	02368A	82	8			American Beacon Balanced Plan.....	59.328	710	11.970	710	900			(7)		(7)		L.....	10/02/2007
	02368A	82	8			American Beacon Balanced Plan.....	158.019	1,891	11.970	1,891	2,113			(19)		(19)		L.....	12/24/2007
	02368A	82	8			American Beacon Balanced Plan.....	76.010	910	11.970	910	960			(9)		(9)		L.....	01/18/2008
	02368A	82	8			American Beacon Balanced Plan.....	79.130	947	11.970	947	1,001			(10)		(10)		L.....	04/15/2008
	02368A	82	8			American Beacon Balanced Plan.....	85.356	1,022	11.970	1,022	1,020			(10)		(10)		L.....	07/03/2008
	02368A	82	8			American Beacon Balanced Plan.....	103.704	1,241	11.970	1,241	980			(12)		(12)		L.....	10/09/2008
	02368A	82	8			American Beacon Balanced Plan.....	100.423	1,202	11.970	1,202	982			(12)		(12)		L.....	12/22/2008
	04315J	40	7			Artio Intl Equity - A.....	86.703	1,916	22.100	1,916	2,520			(634)		(634)		L.....	09/29/2009
	04315J	40	7			Artio Intl Equity - A.....	132.595	2,930	22.100	2,930	3,831			(969)		(969)		L.....	12/18/2009
	04315J	40	7			Artio Intl Equity - A.....	131.957	2,916	22.100	2,916	3,108			(965)		(965)		L.....	07/07/2009
	04315J	40	7			Artio Intl Equity - A.....	239.767	5,299	22.100	5,299	6,654			(1,753)		(1,753)		L.....	12/30/2009
	04315J	40	7			Artio Intl Equity - A.....	0.730	16	22.100	16				(5)		(5)		L.....	12/31/2009
	04315J	40	7			Artio Intl Equity - A.....	136.258	3,011	22.100	3,011	2,920			(996)		(996)		L.....	04/15/2009
	04315J	40	7			Artio Intl Equity - A.....	0.014	0	22.100	0						0		L.....	01/21/2009
	04315J	40	7			Artio Intl Equity - A.....	51.438	1,137	22.100	1,137	1,223			(376)		(376)		L.....	12/30/2008
	04315J	40	7			Artio Intl Equity - A.....	155.843	3,444	22.100	3,444	3,714			(1,139)		(1,139)		L.....	12/22/2008
	04315J	40	7			Artio Intl Equity - A.....	98.874	2,185	22.100	2,185	2,852			(723)		(723)		L.....	04/12/2010
	04315J	40	7			Artio Intl Equity - A.....	116.594	2,577	22.100	2,577	2,840			(852)		(852)		L.....	07/02/2010
	04315J	40	7			Artio Intl Equity - A.....	99.223	2,193	22.100	2,193	2,853			(725)		(725)		L.....	10/11/2010
	04315J	40	7			Artio Intl Equity - A.....	64.838	1,433	22.100	1,433	1,894			(474)		(474)		L.....	12/31/2010
	04315J	40	7			Artio Intl Equity - A.....	132.822	2,935	22.100	2,935	3,912			(976)		(976)		L.....	01/05/2011
	04315J	40	7			Artio Intl Equity - A.....	101.485	2,243	22.100	2,243	2,946			(703)		(703)		L.....	03/10/2011
	04315J	40	7			Artio Intl Equity - A.....	99.418	2,197	22.100	2,197	2,935			(738)		(738)		L.....	06/29/2011
	04315J	40	7			Artio Intl Equity - A.....	129.250	2,856	22.100	2,856	2,956			(100)		(100)		L.....	09/22/2011
	04315J	40	7			Artio Intl Equity - A.....	192.380	4,252	22.100	4,252	4,311			(60)		(60)		L.....	12/22/2011
	04315J	40	7			Artio Intl Equity - A.....	153.037	3,382	22.100	3,382	6,440			(1,119)		(1,119)		L.....	12/28/2006
	04315J	40	7			Artio Intl Equity - A.....	80.710	1,784	22.100	1,784	1,757			27		27		L.....	12/30/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
E12.2	04315J	40	7			Artio Intl Equity - A.....	1,201.060	26.543	22.100	26.543	43.154			(8,780)		(8,780)		L.....	10/04/2005
	04315J	40	7			Artio Intl Equity - A.....	64.849	1.433	22.100	1.433	2,319			(474)		(474)		L.....	12/29/2005
	04315J	40	7			Artio Intl Equity - A.....	52.898	1.169	22.100	1,169	1,891			(387)		(387)		L.....	12/30/2005
	04315J	40	7			Artio Intl Equity - A.....	42.553	.940	22.100	.940	1,800			(311)		(311)		L.....	04/27/2006
	04315J	40	7			Artio Intl Equity - A.....	42.987	.950	22.100	.950	1,701			(314)		(314)		L.....	06/30/2006
	04315J	40	7			Artio Intl Equity - A.....	43.721	.966	22.100	.966	1,800			(320)		(320)		L.....	09/29/2006
	04315J	40	7			Artio Intl Equity - A.....	116.327	2.571	22.100	2,571	2,800			(850)		(850)		L.....	10/09/2008
	04315J	40	7			Artio Intl Equity - A.....	38.938	.861	22.100	.861	1,665			(285)		(285)		L.....	01/04/2007
	04315J	40	7			Artio Intl Equity - A.....	43.996	.972	22.100	.972	2,015			(322)		(322)		L.....	04/13/2007
	04315J	40	7			Artio Intl Equity - A.....	41.811	.924	22.100	.924	2,050			(306)		(306)		L.....	07/03/2007
	04315J	40	7			Artio Intl Equity - A.....	40.862	.903	22.100	.903	2,028			(299)		(299)		L.....	10/02/2007
	04315J	40	7			Artio Intl Equity - A.....	243.126	5.373	22.100	5,373	10,552			(1,777)		(1,777)		L.....	12/28/2007
	04315J	40	7			Artio Intl Equity - A.....	229.182	5.065	22.100	5,065	9,110			(1,675)		(1,675)		L.....	01/18/2008
	04315J	40	7			Artio Intl Equity - A.....	69.476	1.535	22.100	1,535	2,795			(508)		(508)		L.....	04/15/2008
	04315J	40	7			Artio Intl Equity - A.....	75.520	1.669	22.100	1,669	2,832			(552)		(552)		L.....	07/03/2008
	128119	10	4			Calamos Growth & Inc.....	54.898	1.688	30.750	1,688	1,619			(36)		(36)		L.....	04/12/2010
	128119	10	4			Calamos Growth & Inc.....	6.368	.196	30.750	.196	134			(4)		(4)		L.....	12/19/2008
	128119	10	4			Calamos Growth & Inc.....	92.872	2.856	30.750	2,856	1,934			(61)		(61)		L.....	12/22/2008
	128119	10	4			Calamos Growth & Inc.....	4.581	.141	30.750	.141	96			(3)		(3)		L.....	03/20/2009
	128119	10	4			Calamos Growth & Inc.....	69.830	2.147	30.750	2,147	1,560			(46)		(46)		L.....	04/15/2009
	128119	10	4			Calamos Growth & Inc.....	11.897	.366	30.750	.366	285			(8)		(8)		L.....	06/19/2009
	128119	10	4			Calamos Growth & Inc.....	72.434	2.227	30.750	2,227	1,669			(48)		(48)		L.....	07/07/2009
	128119	10	4			Calamos Growth & Inc.....	6.048	.186	30.750	.186	166			(4)		(4)		L.....	09/18/2009
	128119	10	4			Calamos Growth & Inc.....	49.367	1.518	30.750	1,518	1,351			(33)		(33)		L.....	09/29/2009
	128119	10	4			Calamos Growth & Inc.....	13.343	.410	30.750	.410	376			(9)		(9)		L.....	12/18/2009
	128119	10	4			Calamos Growth & Inc.....	76.716	2.359	30.750	2,359	2,176			(51)		(51)		L.....	12/18/2009
	128119	10	4			Calamos Growth & Inc.....	8.369	.257	30.750	.257	244			(6)		(6)		L.....	03/19/2010
	128119	10	4			Calamos Growth & Inc.....	61.614	1.895	30.750	1,895	1,260			(41)		(41)		L.....	10/09/2008
	128119	10	4			Calamos Growth & Inc.....	10.067	.310	30.750	.310	281			(7)		(7)		L.....	06/21/2010
	128119	10	4			Calamos Growth & Inc.....	60.253	1.853	30.750	1,853	1,613			(40)		(40)		L.....	07/02/2010
	128119	10	4			Calamos Growth & Inc.....	12.819	.394	30.750	.394	369			(8)		(8)		L.....	09/20/2010
	128119	10	4			Calamos Growth & Inc.....	55.008	1.692	30.750	1,692	1,625			(36)		(36)		L.....	10/11/2010
	128119	10	4			Calamos Growth & Inc.....	15.722	.483	30.750	.483	488			(10)		(10)		L.....	12/20/2010
	128119	10	4			Calamos Growth & Inc.....	74.275	2.284	30.750	2,284	2,360			(76)		(76)		L.....	01/05/2011
	128119	10	4			Calamos Growth & Inc.....	52.279	1.608	30.750	1,608	1,678			(71)		(71)		L.....	03/10/2011
	128119	10	4			Calamos Growth & Inc.....	4.803	.148	30.750	.148	152			(4)		(4)		L.....	06/20/2011
	128119	10	4			Calamos Growth & Inc.....	51.078	1.571	30.750	1,571	1,667			(96)		(96)		L.....	06/29/2011
	128119	10	4			Calamos Growth & Inc.....	56.290	1.731	30.750	1,731	1,681			50		50		L.....	09/22/2011
	128119	10	4			Calamos Growth & Inc.....	9.585	.295	30.750	.295	286			9		9		L.....	09/26/2011
	128119	10	4			Calamos Growth & Inc.....	97.973	3.013	30.750	3,013	3,013					0		L.....	12/22/2011
	128119	10	4			Calamos Growth & Inc.....	16.168	.497	30.750	.497	497					0		L.....	12/27/2011
	128119	10	4			Calamos Growth & Inc.....	1.260	.39	30.750	.39	40			(1)		(1)		L.....	03/31/2007

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
E12.3	128119	10	4	Calamos Growth & Inc.....		392.224	12.061	30.750	12.061	12,249		935		(259)		(259)		L.....	10/04/2005
	128119	10	4	Calamos Growth & Inc.....		9.784	301	30.750	301	300				(6)		(6)		L.....	11/18/2005
	128119	10	4	Calamos Growth & Inc.....		27.552	847	30.750	847	853				(18)		(18)		L.....	12/30/2005
	128119	10	4	Calamos Growth & Inc.....		3.813	117	30.750	117	125				(3)		(3)		L.....	04/15/2006
	128119	10	4	Calamos Growth & Inc.....		1.260	39	30.750	39	38				(1)		(1)		L.....	06/15/2006
	128119	10	4	Calamos Growth & Inc.....		30.029	923	30.750	923	936				(20)		(20)		L.....	06/30/2006
	128119	10	4	Calamos Growth & Inc.....		1.051	32	30.750	32	33				(1)		(1)		L.....	09/29/2006
	128119	10	4	Calamos Growth & Inc.....		25.370	780	30.750	780	799				(17)		(17)		L.....	11/17/2006
	128119	10	4	Calamos Growth & Inc.....		3.208	99	30.750	99	101				(2)		(2)		L.....	12/29/2006
	128119	10	4	Calamos Growth & Inc.....		28.581	879	30.750	879	900				(19)		(19)		L.....	01/04/2007
	128119	10	4	Calamos Growth & Inc.....		9.060	279	30.750	279	237				(6)		(6)		L.....	09/19/2008
	128119	10	4	Calamos Growth & Inc.....		17.452	537	30.750	537	559				(12)		(12)		L.....	04/13/2007
	128119	10	4	Calamos Growth & Inc.....		1.691	52	30.750	52	56				(1)		(1)		L.....	06/22/2007
	128119	10	4	Calamos Growth & Inc.....		16.716	514	30.750	514	560				(11)		(11)		L.....	07/03/2007
	128119	10	4	Calamos Growth & Inc.....		2.278	70	30.750	70	78				(2)		(2)		L.....	09/21/2007
	128119	10	4	Calamos Growth & Inc.....		15.876	488	30.750	488	552				(10)		(10)		L.....	10/02/2007
	128119	10	4	Calamos Growth & Inc.....		44.709	1,375	30.750	1,375	1,422				(30)		(30)		L.....	11/19/2007
	128119	10	4	Calamos Growth & Inc.....		3.795	117	30.750	117	120				(3)		(3)		L.....	12/28/2007
	128119	10	4	Calamos Growth & Inc.....		654.043	20,112	30.750	20,112	19,170				(432)		(432)		L.....	01/18/2008
	128119	10	4	Calamos Growth & Inc.....		43.005	1,322	30.750	1,322	1,248				(28)		(28)		L.....	04/15/2008
	128119	10	4	Calamos Growth & Inc.....		7.084	218	30.750	218	210				(5)		(5)		L.....	06/20/2008
	128119	10	4	Calamos Growth & Inc.....		45.645	1,404	30.750	1,404	1,284				(30)		(30)		L.....	07/03/2008
	192476	10	9	Cohen & Steers Realty Fund.....		1.539	94	60.830	94	79				4		4		L.....	04/01/2010
	192476	10	9	Cohen & Steers Realty Fund.....		15.190	924	60.830	924	809				36		36		L.....	04/12/2010
	192476	10	9	Cohen & Steers Realty Fund.....		14.164	862	60.830	862	651				34		34		L.....	12/18/2009
	192476	10	9	Cohen & Steers Realty Fund.....		17.381	1,057	60.830	1,057	824				41		41		L.....	07/02/2010
	192476	10	9	Cohen & Steers Realty Fund.....		1.647	100	60.830	100	80				4		4		L.....	07/02/2010
	192476	10	9	Cohen & Steers Realty Fund.....		1.609	98	60.830	98	87				4		4		L.....	10/04/2010
	192476	10	9	Cohen & Steers Realty Fund.....		1.933	118	60.830	118	88				5		5		L.....	12/18/2009
	192476	10	9	Cohen & Steers Realty Fund.....		1.699	103	60.830	103	74				4		4		L.....	10/01/2009
	192476	10	9	Cohen & Steers Realty Fund.....		12.537	763	60.830	763	555				30		30		L.....	09/29/2009
	192476	10	9	Cohen & Steers Realty Fund.....		22.170	1,349	60.830	1,349	676				53		53		L.....	07/07/2009
	192476	10	9	Cohen & Steers Realty Fund.....		2.119	129	60.830	129	69				5		5		L.....	07/01/2009
	192476	10	9	Cohen & Steers Realty Fund.....		30.669	1,866	60.830	1,866	940				73		73		L.....	04/15/2009
	192476	10	9	Cohen & Steers Realty Fund.....		14.503	882	60.830	882	812				34		34		L.....	10/11/2010
	192476	10	9	Cohen & Steers Realty Fund.....		2.043	124	60.830	124	113				5		5		L.....	12/20/2010
	192476	10	9	Cohen & Steers Realty Fund.....		14.182	863	60.830	863	832				31		31		L.....	01/05/2011
	192476	10	9	Cohen & Steers Realty Fund.....		13.842	842	60.830	842	839				3		3		L.....	03/10/2011
	192476	10	9	Cohen & Steers Realty Fund.....		1.397	85	60.830	85	87				(2)		(2)		L.....	04/04/2011
	192476	10	9	Cohen & Steers Realty Fund.....		13.248	806	60.830	806	851				(46)		(46)		L.....	06/29/2011
	192476	10	9	Cohen & Steers Realty Fund.....		1.250	76	60.830	76	80				(4)		(4)		L.....	07/05/2011
	192476	10	9	Cohen & Steers Realty Fund.....		15.652	952	60.830	952	850				102		102		L.....	09/22/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
192476 10 9	Cohen & Steers Realty Fund.....					2.074	126	60.830	126	111				15		15		L.....	10/04/2011
192476 10 9	Cohen & Steers Realty Fund.....					2.831	172	60.830	172	164				8		8		L.....	12/19/2011
192476 10 9	Cohen & Steers Realty Fund.....					14.103	858	60.830	858	857				1		1		L.....	12/22/2011
192476 10 9	Cohen & Steers Realty Fund.....					6.272	382	60.830	382	572				15		15		L.....	04/13/2007
192476 10 9	Cohen & Steers Realty Fund.....					85.194	5,182	60.830	5,182	6,398		443		202		202		L.....	10/04/2005
192476 10 9	Cohen & Steers Realty Fund.....					6.543	398	60.830	398	478				16		16		L.....	12/30/2005
192476 10 9	Cohen & Steers Realty Fund.....					0.626	38	60.830	38	51				1		1		L.....	03/27/2006
192476 10 9	Cohen & Steers Realty Fund.....					7.990	486	60.830	486	636				19		19		L.....	04/27/2006
192476 10 9	Cohen & Steers Realty Fund.....					0.714	43	60.830	43	56				2		2		L.....	06/15/2006
192476 10 9	Cohen & Steers Realty Fund.....					0.637	39	60.830	39	57				2		2		L.....	09/29/2006
192476 10 9	Cohen & Steers Realty Fund.....					6.751	411	60.830	411	600				16		16		L.....	09/29/2006
192476 10 9	Cohen & Steers Realty Fund.....					9.830	598	60.830	598	857				23		23		L.....	12/26/2006
192476 10 9	Cohen & Steers Realty Fund.....					0.602	37	60.830	37	55				1		1		L.....	04/02/2007
192476 10 9	Cohen & Steers Realty Fund.....					3.018	184	60.830	184	76				7		7		L.....	04/01/2009
192476 10 9	Cohen & Steers Realty Fund.....					0.814	50	60.830	50	67				2		2		L.....	07/02/2007
192476 10 9	Cohen & Steers Realty Fund.....					0.686	42	60.830	42	57				2		2		L.....	10/01/2007
192476 10 9	Cohen & Steers Realty Fund.....					6.765	412	60.830	412	588				16		16		L.....	10/02/2007
192476 10 9	Cohen & Steers Realty Fund.....					27.838	1,693	60.830	1,693	1,637				66		66		L.....	01/02/2008
192476 10 9	Cohen & Steers Realty Fund.....					1.156	70	60.830	70	69				3		3		L.....	04/01/2008
192476 10 9	Cohen & Steers Realty Fund.....					10.186	620	60.830	620	624				24		24		L.....	04/15/2008
192476 10 9	Cohen & Steers Realty Fund.....					1.383	84	60.830	84	78				3		3		L.....	07/01/2008
192476 10 9	Cohen & Steers Realty Fund.....					1.435	87	60.830	87	84				3		3		L.....	10/01/2008
192476 10 9	Cohen & Steers Realty Fund.....					3.183	194	60.830	194	115				8		8		L.....	12/22/2008
19766G 71 0	Col Mult ADV S/CP Val - A.....					355.634	1,892	5.320	1,892	2,120				(228)		(228)		L.....	06/29/2011
19766G 71 0	Col Mult ADV S/CP Val - A.....					589.593	3,137	5.320	3,137	3,143				(6)		(6)		L.....	12/22/2011
19766G 71 0	Col Mult ADV S/CP Val - A.....					468.104	2,490	5.320	2,490	2,125				365		365		L.....	09/22/2011
277907 10 1	Eaton Inc Fund Boston.....					6.106	35	5.660	35	36				(2)		(2)		L.....	04/04/2011
277907 10 1	Eaton Inc Fund Boston.....					4.967	28	5.660	28	28				(1)		(1)		L.....	10/04/2010
277907 10 1	Eaton Inc Fund Boston.....					84.048	476	5.660	476	487				(15)		(15)		L.....	10/11/2010
277907 10 1	Eaton Inc Fund Boston.....					5.422	31	5.660	31	32				(1)		(1)		L.....	11/02/2010
277907 10 1	Eaton Inc Fund Boston.....					5.562	31	5.660	31	32				(1)		(1)		L.....	12/02/2010
277907 10 1	Eaton Inc Fund Boston.....					5.406	31	5.660	31	32				(1)		(1)		L.....	01/04/2011
277907 10 1	Eaton Inc Fund Boston.....					84.254	477	5.660	477	495				(18)		(18)		L.....	01/05/2011
277907 10 1	Eaton Inc Fund Boston.....					5.804	33	5.660	33	34				(2)		(2)		L.....	02/02/2011
277907 10 1	Eaton Inc Fund Boston.....					5.358	30	5.660	30	32				(2)		(2)		L.....	03/02/2011
277907 10 1	Eaton Inc Fund Boston.....					87.896	497	5.660	497	522				(25)		(25)		L.....	03/10/2011
277907 10 1	Eaton Inc Fund Boston.....					5.176	29	5.660	29	29				(1)		(1)		L.....	09/02/2010
277907 10 1	Eaton Inc Fund Boston.....					6.120	35	5.660	35	37				(2)		(2)		L.....	05/03/2011
277907 10 1	Eaton Inc Fund Boston.....					6.379	36	5.660	36	38				(2)		(2)		L.....	06/02/2011
277907 10 1	Eaton Inc Fund Boston.....					89.654	507	5.660	507	525				(18)		(18)		L.....	06/29/2011
277907 10 1	Eaton Inc Fund Boston.....					6.309	36	5.660	36	37				(1)		(1)		L.....	07/05/2011
277907 10 1	Eaton Inc Fund Boston.....					7.090	40	5.660	40	42				(2)		(2)		L.....	08/02/2011

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	n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
E12.5	277907	10	1	Eaton Inc Fund Boston.....		7.310	.41	5.660	.41	.41						.0		L.....	09/02/2011
	277907	10	1	Eaton Inc Fund Boston.....		83.820	.474	5.660	.474	.522				(.47)		(.47)		L.....	09/22/2011
	277907	10	1	Eaton Inc Fund Boston.....		7.477	.42	5.660	.42	.41				.2		.2		L.....	10/04/2011
	277907	10	1	Eaton Inc Fund Boston.....		7.909	.45	5.660	.45	.45						.0		L.....	11/02/2011
	277907	10	1	Eaton Inc Fund Boston.....		460.829	.2,608	5.660	.2,608	.2,000		.459		(.83)		(.83)		L.....	04/27/2009
	277907	10	1	Eaton Inc Fund Boston.....		3.704	.21	5.660	.21	.20				(1)		(1)		L.....	12/01/2009
	277907	10	1	Eaton Inc Fund Boston.....		143.541	.812	5.660	.812	.753				.59		.59		L.....	12/22/2011
	277907	10	1	Eaton Inc Fund Boston.....		7.903	.45	5.660	.45	.44				.1		.1		L.....	12/02/2011
	277907	10	1	Eaton Inc Fund Boston.....		0.430	.2	5.660	.2	.2						.0		L.....	05/01/2009
	277907	10	1	Eaton Inc Fund Boston.....		4.250	.24	5.660	.24	.20				(1)		(1)		L.....	06/01/2009
	277907	10	1	Eaton Inc Fund Boston.....		4.046	.23	5.660	.23	.19				(1)		(1)		L.....	07/01/2009
	277907	10	1	Eaton Inc Fund Boston.....		3.974	.22	5.660	.22	.20				(1)		(1)		L.....	08/03/2009
	277907	10	1	Eaton Inc Fund Boston.....		3.979	.23	5.660	.23	.20				(1)		(1)		L.....	09/01/2009
	277907	10	1	Eaton Inc Fund Boston.....		3.717	.21	5.660	.21	.20				(1)		(1)		L.....	10/01/2009
	277907	10	1	Eaton Inc Fund Boston.....		3.839	.22	5.660	.22	.21				(1)		(1)		L.....	11/02/2009
	277907	10	1	Eaton Inc Fund Boston.....		4.956	.28	5.660	.28	.28				(1)		(1)		L.....	08/03/2010
	277907	10	1	Eaton Inc Fund Boston.....		3.684	.21	5.660	.21	.20				(1)		(1)		L.....	01/04/2010
	277907	10	1	Eaton Inc Fund Boston.....		3.665	.21	5.660	.21	.20				(1)		(1)		L.....	02/01/2010
	277907	10	1	Eaton Inc Fund Boston.....		3.377	.19	5.660	.19	.19				(1)		(1)		L.....	03/01/2010
	277907	10	1	Eaton Inc Fund Boston.....		3.676	.21	5.660	.21	.21				(1)		(1)		L.....	04/01/2010
	277907	10	1	Eaton Inc Fund Boston.....		88.183	.499	5.660	.499	.500				(16)		(16)		L.....	04/12/2010
	277907	10	1	Eaton Inc Fund Boston.....		3.911	.22	5.660	.22	.22				(1)		(1)		L.....	05/03/2010
	277907	10	1	Eaton Inc Fund Boston.....		4.491	.25	5.660	.25	.25				(1)		(1)		L.....	06/01/2010
	277907	10	1	Eaton Inc Fund Boston.....		4.379	.25	5.660	.25	.24				(1)		(1)		L.....	07/02/2010
	277907	10	1	Eaton Inc Fund Boston.....		91.942	.520	5.660	.520	.508				(17)		(17)		L.....	07/02/2010
	277905	83	2	Eaton Vance Group Utilities.....		1,787.872	.17,521	9.800	.17,521	.21,151		.2,413		(447)		(447)		L.....	10/04/2005
	277905	83	2	Eaton Vance Group Utilities.....		4.160	.41	9.800	.41	.51				(1)		(1)		L.....	05/15/2006
	277905	83	2	Eaton Vance Group Utilities.....		67.610	.663	9.800	.663	.812				(17)		(17)		L.....	04/27/2006
	277905	83	2	Eaton Vance Group Utilities.....		3.428	.34	9.800	.34	.40				(1)		(1)		L.....	04/15/2006
	277905	83	2	Eaton Vance Group Utilities.....		34.221	.335	9.800	.335	.403				(9)		(9)		L.....	03/29/2006
	277905	83	2	Eaton Vance Group Utilities.....		2.609	.26	9.800	.26	.31				(1)		(1)		L.....	03/10/2006
	277905	83	2	Eaton Vance Group Utilities.....		2.615	.26	9.800	.26	.31				(1)		(1)		L.....	02/10/2006
	277905	83	2	Eaton Vance Group Utilities.....		2.508	.25	9.800	.25	.30				(1)		(1)		L.....	01/11/2006
	277905	83	2	Eaton Vance Group Utilities.....		4.998	.49	9.800	.49	.57				(1)		(1)		L.....	12/30/2005
	277905	83	2	Eaton Vance Group Utilities.....		100.608	.986	9.800	.986	.1,159				(25)		(25)		L.....	12/29/2005
	277905	83	2	Eaton Vance Group Utilities.....		3.627	.36	9.800	.36	.40				(1)		(1)		L.....	11/10/2005
	277905	83	2	Eaton Vance Group Utilities.....		4.635	.45	9.800	.45	.53				(1)		(1)		L.....	10/12/2005
	277905	83	2	Eaton Vance Group Utilities.....		5.262	.52	9.800	.52	.62				(1)		(1)		L.....	06/15/2006
	277905	83	2	Eaton Vance Group Utilities.....		22.827	.224	9.800	.224	.222				.2		.2		L.....	12/30/2011
	277905	83	2	Eaton Vance Group Utilities.....		282.645	.2,770	9.800	.2,770	.2,753				.17		.17		L.....	12/22/2011
	277905	83	2	Eaton Vance Group Utilities.....		22.416	.220	9.800	.220	.213				.7		.7		L.....	11/11/2011
	277905	83	2	Eaton Vance Group Utilities.....		22.559	.221	9.800	.221	.212				.9		.9		L.....	10/13/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
E12.6	277905	83 2	Eaton Vance Group Utilities.....		228.702	2,241	9.800	2,241	2,029				213		213		L.....	09/22/2011
	277905	83 2	Eaton Vance Group Utilities.....		22.623	222	9.800	222	205				17		17		L.....	09/13/2011
	277905	83 2	Eaton Vance Group Utilities.....		21.991	216	9.800	216	204				12		12		L.....	08/11/2011
	277905	83 2	Eaton Vance Group Utilities.....		19.659	193	9.800	193	203				(11)		(11)		L.....	07/13/2011
	277905	83 2	Eaton Vance Group Utilities.....		195.802	1,919	9.800	1,919	2,011				(92)		(92)		L.....	06/29/2011
	277905	83 2	Eaton Vance Group Utilities.....		19.371	190	9.800	190	197				(7)		(7)		L.....	06/13/2011
	277905	83 2	Eaton Vance Group Utilities.....		18.602	182	9.800	182	196				(14)		(14)		L.....	05/12/2011
	277905	83 2	Eaton Vance Group Utilities.....		18.925	185	9.800	185	196				(10)		(10)		L.....	04/13/2011
	277905	83 2	Eaton Vance Group Utilities.....		18.330	180	9.800	180	189				(10)		(10)		L.....	03/11/2011
	277905	83 2	Eaton Vance Group Utilities.....		61.517	603	9.800	603	884				(15)		(15)		L.....	04/13/2007
	277905	83 2	Eaton Vance Group Utilities.....		5.745	56	9.800	56	85				(1)		(1)		L.....	01/10/2008
	277905	83 2	Eaton Vance Group Utilities.....		175.803	1,723	9.800	1,723	2,598				(44)		(44)		L.....	12/26/2007
	277905	83 2	Eaton Vance Group Utilities.....		6.923	68	9.800	68	108				(2)		(2)		L.....	11/12/2007
	277905	83 2	Eaton Vance Group Utilities.....		6.373	62	9.800	62	98				(2)		(2)		L.....	10/10/2007
	277905	83 2	Eaton Vance Group Utilities.....		58.653	575	9.800	575	888				(15)		(15)		L.....	10/02/2007
	277905	83 2	Eaton Vance Group Utilities.....		6.469	63	9.800	63	93				(2)		(2)		L.....	09/12/2007
	277905	83 2	Eaton Vance Group Utilities.....		5.558	54	9.800	54	78				(1)		(1)		L.....	08/10/2007
	277905	83 2	Eaton Vance Group Utilities.....		5.558	54	9.800	54	82				(1)		(1)		L.....	07/11/2007
	277905	83 2	Eaton Vance Group Utilities.....		60.201	590	9.800	590	900				(15)		(15)		L.....	07/03/2007
	277905	83 2	Eaton Vance Group Utilities.....		4.131	40	9.800	40	60				(1)		(1)		L.....	06/12/2007
	277905	83 2	Eaton Vance Group Utilities.....		4.041	40	9.800	40	60				(1)		(1)		L.....	05/10/2007
	277905	83 2	Eaton Vance Group Utilities.....		63.644	624	9.800	624	765				(16)		(16)		L.....	06/30/2006
	277905	83 2	Eaton Vance Group Utilities.....		3.310	32	9.800	32	48				(1)		(1)		L.....	04/11/2007
	277905	83 2	Eaton Vance Group Utilities.....		31.949	313	9.800	313	423				(8)		(8)		L.....	03/31/2007
	277905	83 2	Eaton Vance Group Utilities.....		2.703	26	9.800	26	37				(1)		(1)		L.....	02/12/2007
	277905	83 2	Eaton Vance Group Utilities.....		3.005	29	9.800	29	39				(1)		(1)		L.....	01/10/2007
	277905	83 2	Eaton Vance Group Utilities.....		54.340	533	9.800	533	720				(14)		(14)		L.....	01/04/2007
	277905	83 2	Eaton Vance Group Utilities.....		144.477	1,416	9.800	1,416	1,914				(36)		(36)		L.....	12/28/2006
	277905	83 2	Eaton Vance Group Utilities.....		6.659	65	9.800	65	89				(2)		(2)		L.....	11/10/2006
	277905	83 2	Eaton Vance Group Utilities.....		6.274	61	9.800	61	80				(2)		(2)		L.....	10/11/2006
	277905	83 2	Eaton Vance Group Utilities.....		63.529	623	9.800	623	810				(16)		(16)		L.....	09/29/2006
	277905	83 2	Eaton Vance Group Utilities.....		6.020	59	9.800	59	76				(2)		(2)		L.....	09/29/2006
	277905	83 2	Eaton Vance Group Utilities.....		6.803	67	9.800	67	86				(2)		(2)		L.....	08/10/2006
	277905	83 2	Eaton Vance Group Utilities.....		6.469	63	9.800	63	78				(2)		(2)		L.....	07/15/2006
	277905	83 2	Eaton Vance Group Utilities.....		119.350	1,170	9.800	1,170	1,616				(30)		(30)		L.....	01/18/2008
	277905	83 2	Eaton Vance Group Utilities.....		126.812	1,243	9.800	1,243	1,050				(32)		(32)		L.....	10/09/2008
	277905	83 2	Eaton Vance Group Utilities.....		187.013	1,833	9.800	1,833	1,453				(47)		(47)		L.....	07/07/2009
	277905	83 2	Eaton Vance Group Utilities.....		13.710	134	9.800	134	114				(3)		(3)		L.....	06/10/2009
	277905	83 2	Eaton Vance Group Utilities.....		14.297	140	9.800	140	113				(4)		(4)		L.....	05/12/2009
	277905	83 2	Eaton Vance Group Utilities.....		175.623	1,721	9.800	1,721	1,340				(44)		(44)		L.....	04/15/2009
	277905	83 2	Eaton Vance Group Utilities.....		13.984	137	9.800	137	107				(4)		(4)		L.....	04/13/2009
	277905	83 2	Eaton Vance Group Utilities.....		15.520	152	9.800	152	107				(4)		(4)		L.....	03/11/2009

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
277905 83 2	Eaton Vance Group Utilities.....				13.553	133	9.800	133	107				(3)		(3)		L.....	02/11/2009
277905 83 2	Eaton Vance Group Utilities.....				12.316	121	9.800	121	106				(3)		(3)		L.....	01/12/2009
277905 83 2	Eaton Vance Group Utilities.....				12.050	118	9.800	118	106				(3)		(3)		L.....	12/31/2008
277905 83 2	Eaton Vance Group Utilities.....				191.601	1,878	9.800	1,878	1,642				(48)		(48)		L.....	12/22/2008
277905 83 2	Eaton Vance Group Utilities.....				11.433	112	9.800	112	100				(3)		(3)		L.....	11/12/2008
277905 83 2	Eaton Vance Group Utilities.....				15.365	151	9.800	151	120				(4)		(4)		L.....	07/10/2009
277905 83 2	Eaton Vance Group Utilities.....				11.229	110	9.800	110	96				(3)		(3)		L.....	10/10/2008
277905 83 2	Eaton Vance Group Utilities.....				8.310	81	9.800	81	95				(2)		(2)		L.....	09/10/2008
277905 83 2	Eaton Vance Group Utilities.....				7.637	75	9.800	75	95				(2)		(2)		L.....	08/12/2008
277905 83 2	Eaton Vance Group Utilities.....				7.214	71	9.800	71	95				(2)		(2)		L.....	07/10/2008
277905 83 2	Eaton Vance Group Utilities.....				78.924	773	9.800	773	1,056				(20)		(20)		L.....	07/03/2008
277905 83 2	Eaton Vance Group Utilities.....				6.569	64	9.800	64	92				(2)		(2)		L.....	06/11/2008
277905 83 2	Eaton Vance Group Utilities.....				6.584	65	9.800	65	92				(2)		(2)		L.....	05/12/2008
277905 83 2	Eaton Vance Group Utilities.....				76.696	752	9.800	752	1,040				(19)		(19)		L.....	04/15/2008
277905 83 2	Eaton Vance Group Utilities.....				6.604	65	9.800	65	90				(2)		(2)		L.....	04/10/2008
277905 83 2	Eaton Vance Group Utilities.....				29.947	293	9.800	293	398				(7)		(7)		L.....	03/13/2008
277905 83 2	Eaton Vance Group Utilities.....				6.665	65	9.800	65	89				(2)		(2)		L.....	03/12/2008
277905 83 2	Eaton Vance Group Utilities.....				6.630	65	9.800	65	88				(2)		(2)		L.....	02/12/2008
277905 83 2	Eaton Vance Group Utilities.....				198.796	1,948	9.800	1,948	2,014				(66)		(66)		L.....	03/10/2011
277905 83 2	Eaton Vance Group Utilities.....				18.974	186	9.800	186	163				(5)		(5)		L.....	06/11/2010
277905 83 2	Eaton Vance Group Utilities.....				18.313	179	9.800	179	189				(9)		(9)		L.....	02/11/2011
277905 83 2	Eaton Vance Group Utilities.....				18.750	184	9.800	184	188				(4)		(4)		L.....	01/13/2011
277905 83 2	Eaton Vance Group Utilities.....				262.125	2,569	9.800	2,569	2,653				(84)		(84)		L.....	01/05/2011
277905 83 2	Eaton Vance Group Utilities.....				17.841	175	9.800	175	180				(4)		(4)		L.....	12/31/2010
277905 83 2	Eaton Vance Group Utilities.....				18.333	180	9.800	180	179				(5)		(5)		L.....	11/11/2010
277905 83 2	Eaton Vance Group Utilities.....				18.240	179	9.800	179	172				(5)		(5)		L.....	10/13/2010
277905 83 2	Eaton Vance Group Utilities.....				206.342	2,022	9.800	2,022	1,950				(52)		(52)		L.....	10/11/2010
277905 83 2	Eaton Vance Group Utilities.....				19.131	187	9.800	187	172				(5)		(5)		L.....	09/13/2010
277905 83 2	Eaton Vance Group Utilities.....				18.756	184	9.800	184	171				(5)		(5)		L.....	08/12/2010
277905 83 2	Eaton Vance Group Utilities.....				19.218	188	9.800	188	171				(5)		(5)		L.....	07/13/2010
277905 83 2	Eaton Vance Group Utilities.....				230.307	2,257	9.800	2,257	1,946				(58)		(58)		L.....	07/02/2010
277905 83 2	Eaton Vance Group Utilities.....				13.841	136	9.800	136	120				(3)		(3)		L.....	08/12/2009
277905 83 2	Eaton Vance Group Utilities.....				17.341	170	9.800	170	163				(4)		(4)		L.....	05/12/2010
277905 83 2	Eaton Vance Group Utilities.....				980.492	9,609	9.800	9,609	9,765				(245)		(245)		L.....	04/12/2010
277905 83 2	Eaton Vance Group Utilities.....				13.967	137	9.800	137	133				(3)		(3)		L.....	03/10/2010
277905 83 2	Eaton Vance Group Utilities.....				14.791	145	9.800	145	132				(4)		(4)		L.....	02/10/2010
277905 83 2	Eaton Vance Group Utilities.....				13.454	132	9.800	132	132				(3)		(3)		L.....	01/12/2010
277905 83 2	Eaton Vance Group Utilities.....				13.634	134	9.800	134	132				(3)		(3)		L.....	12/31/2009
277905 83 2	Eaton Vance Group Utilities.....				205.963	2,018	9.800	2,018	1,953				(51)		(51)		L.....	12/18/2009
277905 83 2	Eaton Vance Group Utilities.....				13.269	130	9.800	130	125				(3)		(3)		L.....	11/11/2009
277905 83 2	Eaton Vance Group Utilities.....				13.440	132	9.800	132	125				(3)		(3)		L.....	10/12/2009
277905 83 2	Eaton Vance Group Utilities.....				125.977	1,235	9.800	1,235	1,158				(31)		(31)		L.....	09/29/2009

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
277905 83 2	Eaton Vance Group Utilities.....				13.246	130	9.800	130	120				(3)		(3)		L.....	09/10/2009
628380 85 9	Franklin Mutual Global Discovery Fd.....				2,914.885	79,110	27.140	79,110	75,000		3,402		(5,976)		(5,976)		L.....	07/27/2009
628380 85 9	Franklin Mutual Global Discovery Fd.....				57.076		1,549	27.140	1,505				(117)		(117)		L.....	12/18/2009
628380 85 9	Franklin Mutual Global Discovery Fd.....				904.159		24,539	27.140	25,000				(1,854)		(1,854)		L.....	11/18/2009
628380 85 9	Franklin Mutual Global Discovery Fd.....				1,839.588	49,926	27.140	49,926	50,000				(3,771)		(3,771)		L.....	10/07/2009
628380 85 9	Franklin Mutual Global Discovery Fd.....				1.189	32	27.140	32	30				(2)		(2)		L.....	09/04/2009
628380 85 9	Franklin Mutual Global Discovery Fd.....				953.107	25,867	27.140	25,867	25,000				(1,954)		(1,954)		L.....	09/01/2009
628380 85 9	Franklin Mutual Global Discovery Fd.....				1.764	48	27.140	48	49				(4)		(4)		L.....	09/02/2010
628380 85 9	Franklin Mutual Global Discovery Fd.....				128.478	3,487	27.140	3,487	3,380				107		107		L.....	12/16/2011
628380 85 9	Franklin Mutual Global Discovery Fd.....				387.734	10,523	27.140	10,523	11,000				(477)		(477)		L.....	11/03/2011
628380 85 9	Franklin Mutual Global Discovery Fd.....				42.452	1,152	27.140	1,152	1,122				30		30		L.....	09/04/2011
628380 85 9	Franklin Mutual Global Discovery Fd.....				128.921	3,499	27.140	3,499	3,409				90		90		L.....	09/03/2011
628380 85 9	Franklin Mutual Global Discovery Fd.....				0.821	22	27.140	22	22				1		1		L.....	09/02/2011
628380 85 9	Franklin Mutual Global Discovery Fd.....				110.298	2,993	27.140	2,993	3,196				(226)		(226)		L.....	12/17/2010
422352 50 0	Heartland Funds.....				14.754	409	27.720	409	446				(31)		(31)		L.....	12/31/2010
422352 50 0	Heartland Funds.....				7.377	204	27.720	204	220				(16)		(16)		L.....	01/04/2011
422352 50 0	Heartland Funds.....				101.196	2,805	27.720	2,805	3,035				(230)		(230)		L.....	01/05/2011
422352 50 0	Heartland Funds.....				69.516	1,927	27.720	1,927	2,107				(180)		(180)		L.....	03/10/2011
422352 50 0	Heartland Funds.....				78.350	2,172	27.720	2,172	2,058				(165)		(165)		L.....	10/11/2010
422352 50 0	Heartland Funds.....				2,611.688	72,396	27.720	72,396	69,366		220		(5,485)		(5,485)		L.....	04/12/2010
422352 50 0	Heartland Funds.....				88.113	2,442	27.720	2,442	2,051				(185)		(185)		L.....	07/06/2010
464287 68 9	I SHARES Tr Russell 3000 Index.....				12.356	917	74.180	917	853				64		64		L.....	09/29/2011
464287 68 9	I SHARES Tr Russell 3000 Index.....				5.994	445	74.180	445	475				(30)		(30)		L.....	03/30/2011
464287 68 9	I SHARES Tr Russell 3000 Index.....				7.625	566	74.180	566	573				(6)		(6)		L.....	12/29/2010
464287 68 9	I SHARES Tr Russell 3000 Index.....				7.041	522	74.180	522	475				(5)		(5)		L.....	09/29/2010
464287 68 9	I SHARES Tr Russell 3000 Index.....				7.630	566	74.180	566	481				(6)		(6)		L.....	07/09/2010
464287 68 9	I SHARES Tr Russell 3000 Index.....				5.637	418	74.180	418	390				(4)		(4)		L.....	03/30/2010
464287 68 9	I SHARES Tr Russell 3000 Index.....				8.364	620	74.180	620	550				(6)		(6)		L.....	12/30/2009
464287 68 9	I SHARES Tr Russell 3000 Index.....				395.000	29,301	74.180	29,301	24,998				(304)		(304)		L.....	10/12/2009
464287 68 9	I SHARES Tr Russell 3000 Index.....				4.798	356	74.180	356	295				(4)		(4)		L.....	09/28/2009
464287 68 9	I SHARES Tr Russell 3000 Index.....				972.000	72,103	74.180	72,103	61,190		3,014		(916)		(916)		L.....	09/17/2009
464287 68 9	I SHARES Tr Russell 3000 Index.....				1,252.000	92,873	74.180	92,873	100,045				(7,171)		(7,171)		L.....	04/25/2011
464287 68 9	I SHARES Tr Russell 3000 Index.....				15.475	1,148	74.180	1,148	1,144				4		4		L.....	12/29/2011
464287 68 9	I SHARES Tr Russell 3000 Index.....				12.066	895	74.180	895	961				(66)		(66)		L.....	07/11/2011
464287 83 8	I Shares TR Dow Jones.....				1,135.000	72,981	64.300	72,981	77,448		649		(4,468)		(4,468)		L.....	11/04/2011
464287 83 8	I Shares TR Dow Jones.....				10.226	658	64.300	658	649				8		8		L.....	12/29/2011
464287 17 6	IShares Barclays.....				5.000	583	116.690	583	555				29		29		L.....	06/29/2011
464287 17 6	IShares Barclays.....				8.000	934	116.690	934	939				(6)		(6)		L.....	12/22/2011
464287 17 6	IShares Barclays.....				5.000	583	116.690	583	582				2		2		L.....	09/22/2011
464287 17 6	IShares Barclays.....				4.000	467	116.690	467	446				37		37		L.....	10/11/2010
464287 17 6	IShares Barclays.....				5.000	583	116.690	583	545				39		39		L.....	03/10/2011
464287 17 6	IShares Barclays.....				5.000	583	116.690	583	536				47		47		L.....	01/05/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification				F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
464287	17	6			5.000	583	116.690	583	529				46		46		L.....	07/02/2010
464287	17	6			116.000	13,536	116.690	13,536	12,069		691		1,064		1,064		L.....	04/12/2010
464286	65	7			25.000	907	36.270	907	1,196				(290)		(290)		L.....	03/10/2011
464286	65	7			25.000	907	36.270	907	1,250				(343)		(343)		L.....	01/05/2011
464286	65	7			23.000	834	36.270	834	1,142				(296)		(296)		L.....	10/11/2010
464286	65	7			27.000	979	36.270	979	1,114				(347)		(347)		L.....	07/02/2010
464286	65	7			416.000	15,088	36.270	15,088	20,036		454		(5,350)		(5,350)		L.....	04/12/2010
464286	65	7			25.000	907	36.270	907	1,179				(272)		(272)		L.....	06/29/2011
464286	65	7			39.000	1,415	36.270	1,415	1,424				(9)		(9)		L.....	12/22/2011
464286	65	7			34.000	1,233	36.270	1,233	1,190				43		43		L.....	09/22/2011
470259	10	2			30.634	627	20.480	627	606				21		21		L.....	09/30/2011
470259	10	2			1,007.678	20,637	20.480	20,637	21,000				(363)		(363)		L.....	11/03/2011
470259	10	2			160.395	3,285	20.480	3,285	3,264				21		21		L.....	12/03/2011
470259	10	2			32.555	667	20.480	667	668				(1)		(1)		L.....	12/30/2011
470259	10	2			21.722	445	20.480	445	448				(3)		(3)		L.....	06/30/2011
470259	10	2			9,694.619	198,546	20.480	198,546	200,000		1,722		(1,454)		(1,454)		L.....	04/25/2011
560636	10	2			62.624	4,433	70.780	4,433	4,462				(29)		(29)		L.....	12/30/2011
560636	10	2			3,278.613	232,060	70.780	232,060	179,307		4,701		(5,209)		(5,209)		L.....	07/21/2009
560636	10	2			432.030	30,579	70.780	30,579	25,000				(596)		(596)		L.....	09/01/2009
560636	10	2			834.446	59,062	70.780	59,062	50,000				(1,152)		(1,152)		L.....	10/07/2009
560636	10	2			52.399	3,709	70.780	3,709	3,348				(72)		(72)		L.....	12/30/2009
560636	10	2			15.971	1,130	70.780	1,130	995				(22)		(22)		L.....	06/29/2010
560636	10	2			16.163	1,144	70.780	1,144	995				(22)		(22)		L.....	06/30/2010
560636	10	2			101.710	7,199	70.780	7,199	7,362				(140)		(140)		L.....	12/30/2010
560636	10	2			30.609	2,167	70.780	2,167	2,299				(133)		(133)		L.....	06/29/2011
560636	10	2			37.040	2,622	70.780	2,622	2,639				(17)		(17)		L.....	12/29/2011
577130	20	6			6,764.069	101,935	15.070	101,935	125,000				(23,065)		(23,065)		L.....	04/25/2011
577130	20	6			90.741	1,367	15.070	1,367	1,602				(270)		(270)		L.....	12/10/2010
577130	20	6			35.858	540	15.070	540	575				(107)		(107)		L.....	06/24/2010
577130	20	6			3,028.468	45,639	15.070	45,639	50,000		4,867		(8,995)		(8,995)		L.....	04/19/2010
577130	20	6			606.428	9,139	15.070	9,139	10,000				(861)		(861)		L.....	11/03/2011
577130	20	6			149.988	2,260	15.070	2,260	2,652				(391)		(391)		L.....	06/24/2011
577130	20	6			417.929	6,298	15.070	6,298	6,315				(17)		(17)		L.....	12/11/2011
577130	20	6			11.926	180	15.070	180	180						0		L.....	12/10/2011
577130	20	6			146.582	2,209	15.070	2,209	2,215				(6)		(6)		L.....	12/09/2011
67064Y	66	9			147.564	4,479	30.350	4,479	4,772		85		(697)		(697)		L.....	04/12/2010
67064Y	66	9			14.342	435	30.350	435	487				(68)		(68)		L.....	10/11/2010
67064Y	66	9			2.224	68	30.350	68	78				(11)		(11)		L.....	12/14/2010
67064Y	66	9			3.140	95	30.350	95	110				(15)		(15)		L.....	12/15/2010
67064Y	66	9			2.429	74	30.350	74	85				(11)		(11)		L.....	01/03/2011
67064Y	66	9			14.194	431	30.350	431	503				(73)		(73)		L.....	03/10/2011
67064Y	66	9			15.727	477	30.350	477	502				(25)		(25)		L.....	09/22/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.10

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
67064Y 66 9	Nuveen Mutual Funds.....				3.651	111	30.350	111	111				(1)		(1)		L.....	12/19/2011
67064Y 66 9	Nuveen Mutual Funds.....				9.531	289	30.350	289	291				(2)		(2)		L.....	12/20/2011
67064Y 66 9	Nuveen Mutual Funds.....				25.665	779	30.350	779	805				(26)		(26)		L.....	12/22/2011
413838 10 3	Oakmark Fund Class 1.....				3,600.984	150,125	41.690	150,125	109,254		2,305		1,856		1,856		L.....	07/21/2009
413838 10 3	Oakmark Fund Class 1.....				763.825	31,844	41.690	31,844	25,000				298		298		L.....	09/01/2009
413838 10 3	Oakmark Fund Class 1.....				1,443.001	60,159	41.690	60,159	50,000				563		563		L.....	10/07/2009
413838 10 3	Oakmark Fund Class 1.....				678.426	28,284	41.690	28,284	25,000				265		265		L.....	11/18/2009
413838 10 3	Oakmark Fund Class 1.....				44.911	1,872	41.690	1,872	1,628				18		18		L.....	12/17/2009
413838 10 3	Oakmark Fund Class 1.....				43.215	1,802	41.690	1,802	1,773				17		17		L.....	12/16/2010
413838 10 3	Oakmark Fund Class 1.....				57.040	2,378	41.690	2,378	2,305				73		73		L.....	12/15/2011
413838 20 2	Oakmark International Fund Class 1.....				976.450	16,160	16.550	16,160	17,000				(840)		(840)		L.....	11/03/2011
413838 20 2	Oakmark International Fund Class 1.....				1,654.533	27,383	16.550	27,383	25,000				(4,732)		(4,732)		L.....	09/01/2009
413838 20 2	Oakmark International Fund Class 1.....				3,617.945	59,877	16.550	59,877	50,000		1,883		(10,347)		(10,347)		L.....	07/21/2009
413838 20 2	Oakmark International Fund Class 1.....				145.408	2,407	16.550	2,407	1,883				524		524		L.....	12/15/2011
413838 20 2	Oakmark International Fund Class 1.....				3,095.975	51,238	16.550	51,238	50,000				(8,854)		(8,854)		L.....	10/07/2009
413838 20 2	Oakmark International Fund Class 1.....				6,115.460	101,211	16.550	101,211	125,000				(23,789)		(23,789)		L.....	04/21/2011
413838 20 2	Oakmark International Fund Class 1.....				94.733	1,568	16.550	1,568	1,825				(271)		(271)		L.....	12/16/2010
413838 20 2	Oakmark International Fund Class 1.....				80.142	1,326	16.550	1,326	1,329				(229)		(229)		L.....	12/17/2009
413838 20 2	Oakmark International Fund Class 1.....				2,969.121	49,139	16.550	49,139	50,000				(8,492)		(8,492)		L.....	11/18/2009
68380T 10 3	Oppenheimer International Bond Fund.....				171.329	1,064	6.210	1,064	980				(60)		(60)		L.....	04/15/2009
68380T 10 3	Oppenheimer International Bond Fund.....				19.965	124	6.210	124	127				(7)		(7)		L.....	02/01/2010
68380T 10 3	Oppenheimer International Bond Fund.....				62.961	391	6.210	391	402				(22)		(22)		L.....	12/31/2009
68380T 10 3	Oppenheimer International Bond Fund.....				217.760	1,352	6.210	1,352	1,413				(76)		(76)		L.....	12/18/2009
68380T 10 3	Oppenheimer International Bond Fund.....				21.660	135	6.210	135	197				(8)		(8)		L.....	12/01/2009
68380T 10 3	Oppenheimer International Bond Fund.....				19.260	120	6.210	120	126				(7)		(7)		L.....	11/02/2009
68380T 10 3	Oppenheimer International Bond Fund.....				17.225	107	6.210	107	113				(6)		(6)		L.....	10/01/2009
68380T 10 3	Oppenheimer International Bond Fund.....				127.822	794	6.210	794	832				(45)		(45)		L.....	09/29/2009
68380T 10 3	Oppenheimer International Bond Fund.....				17.547	109	6.210	109	111				(6)		(6)		L.....	09/01/2009
68380T 10 3	Oppenheimer International Bond Fund.....				29.393	183	6.210	183	120				(10)		(10)		L.....	08/03/2009
68380T 10 3	Oppenheimer International Bond Fund.....				171.217	1,063	6.210	1,063	1,036				(60)		(60)		L.....	07/07/2009
68380T 10 3	Oppenheimer International Bond Fund.....				18.309	114	6.210	114	111				(6)		(6)		L.....	07/01/2009
68380T 10 3	Oppenheimer International Bond Fund.....				17.609	109	6.210	109	107				(6)		(6)		L.....	06/01/2009
68380T 10 3	Oppenheimer International Bond Fund.....				18.770	117	6.210	117	108				(7)		(7)		L.....	05/01/2009
68380T 10 3	Oppenheimer International Bond Fund.....				18.689	116	6.210	116	119				(7)		(7)		L.....	03/01/2010
68380T 10 3	Oppenheimer International Bond Fund.....				17.906	111	6.210	111	100				(6)		(6)		L.....	04/01/2009
68380T 10 3	Oppenheimer International Bond Fund.....				11.888	74	6.210	74	65				(4)		(4)		L.....	03/02/2009
68380T 10 3	Oppenheimer International Bond Fund.....				10.998	68	6.210	68	63				(4)		(4)		L.....	02/02/2009
68380T 10 3	Oppenheimer International Bond Fund.....				146.272	908	6.210	908	807				(51)		(51)		L.....	12/31/2008
68380T 10 3	Oppenheimer International Bond Fund.....				214.071	1,329	6.210	1,329	1,274				(75)		(75)		L.....	12/22/2008
68380T 10 3	Oppenheimer International Bond Fund.....				18.614	116	6.210	116	103				(7)		(7)		L.....	11/03/2008
68380T 10 3	Oppenheimer International Bond Fund.....				143.154	889	6.210	889	826				(50)		(50)		L.....	10/09/2008
68380T 10 3	Oppenheimer International Bond Fund.....				15.455	96	6.210	96	92				(5)		(5)		L.....	10/01/2008

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification				F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
68380T 10 3	Oppenheimer International Bond Fund.....				16.431	102	6.210	102	104				(6)		(6)		L.....	09/02/2008
68380T 10 3	Oppenheimer International Bond Fund.....				15.914	99	6.210	99	103				(6)		(6)		L.....	08/01/2008
68380T 10 3	Oppenheimer International Bond Fund.....				132.298	822	6.210	822	852				(46)		(46)		L.....	07/03/2008
68380T 10 3	Oppenheimer International Bond Fund.....				14.527	90	6.210	90	94				(5)		(5)		L.....	07/01/2008
68380T 10 3	Oppenheimer International Bond Fund.....				15.751	98	6.210	98	103				(6)		(6)		L.....	06/02/2008
68380T 10 3	Oppenheimer International Bond Fund.....				14.039	87	6.210	87	93				(5)		(5)		L.....	05/01/2008
68380T 10 3	Oppenheimer International Bond Fund.....				121.154	752	6.210	752	819				(42)		(42)		L.....	04/15/2008
68380T 10 3	Oppenheimer International Bond Fund.....				258.992	1,608	6.210	1,608	1,686				(78)		(78)		L.....	01/05/2011
68380T 10 3	Oppenheimer International Bond Fund.....				24.341	151	6.210	151	157				(6)		(6)		L.....	11/01/2011
68380T 10 3	Oppenheimer International Bond Fund.....				26.674	166	6.210	166	168				(2)		(2)		L.....	10/03/2011
68380T 10 3	Oppenheimer International Bond Fund.....				189.231	1,175	6.210	1,175	1,198				(23)		(23)		L.....	09/22/2011
68380T 10 3	Oppenheimer International Bond Fund.....				22.535	140	6.210	140	153				(13)		(13)		L.....	09/01/2011
68380T 10 3	Oppenheimer International Bond Fund.....				24.236	151	6.210	151	165				(15)		(15)		L.....	08/01/2011
68380T 10 3	Oppenheimer International Bond Fund.....				23.102	143	6.210	143	156				(12)		(12)		L.....	07/01/2011
68380T 10 3	Oppenheimer International Bond Fund.....				178.191	1,107	6.210	1,107	1,196				(89)		(89)		L.....	06/29/2011
68380T 10 3	Oppenheimer International Bond Fund.....				22.807	142	6.210	142	153				(12)		(12)		L.....	06/01/2011
68380T 10 3	Oppenheimer International Bond Fund.....				23.613	147	6.210	147	161				(14)		(14)		L.....	05/02/2011
68380T 10 3	Oppenheimer International Bond Fund.....				23.423	145	6.210	145	153				(8)		(8)		L.....	04/01/2011
68380T 10 3	Oppenheimer International Bond Fund.....				184.731	1,147	6.210	1,147	1,193				(46)		(46)		L.....	03/10/2011
68380T 10 3	Oppenheimer International Bond Fund.....				21.549	134	6.210	134	140				(6)		(6)		L.....	03/01/2011
68380T 10 3	Oppenheimer International Bond Fund.....				24.085	150	6.210	150	156				(6)		(6)		L.....	02/01/2011
68380T 10 3	Oppenheimer International Bond Fund.....				21.922	136	6.210	136	141				(8)		(8)		L.....	04/01/2010
68380T 10 3	Oppenheimer International Bond Fund.....				26.874	167	6.210	167	175				(9)		(9)		L.....	12/31/2010
68380T 10 3	Oppenheimer International Bond Fund.....				65.072	404	6.210	404	425				(23)		(23)		L.....	12/30/2010
68380T 10 3	Oppenheimer International Bond Fund.....				23.099	143	6.210	143	149				(8)		(8)		L.....	12/01/2010
68380T 10 3	Oppenheimer International Bond Fund.....				23.301	145	6.210	145	161				(8)		(8)		L.....	11/01/2010
68380T 10 3	Oppenheimer International Bond Fund.....				166.260	1,032	6.210	1,032	1,156				(58)		(58)		L.....	10/11/2010
68380T 10 3	Oppenheimer International Bond Fund.....				21.012	130	6.210	130	143				(7)		(7)		L.....	10/01/2010
68380T 10 3	Oppenheimer International Bond Fund.....				22.884	142	6.210	142	150				(8)		(8)		L.....	09/01/2010
68380T 10 3	Oppenheimer International Bond Fund.....				21.202	132	6.210	132	138				(7)		(7)		L.....	08/02/2010
68380T 10 3	Oppenheimer International Bond Fund.....				185.141	1,150	6.210	1,150	1,157				(65)		(65)		L.....	07/02/2010
68380T 10 3	Oppenheimer International Bond Fund.....				22.147	138	6.210	138	138				(8)		(8)		L.....	07/01/2010
68380T 10 3	Oppenheimer International Bond Fund.....				22.295	138	6.210	138	137				(8)		(8)		L.....	06/01/2010
68380T 10 3	Oppenheimer International Bond Fund.....				23.557	146	6.210	146	152				(8)		(8)		L.....	05/03/2010
68380T 10 3	Oppenheimer International Bond Fund.....				178.584	1,109	6.210	1,109	1,159				(63)		(63)		L.....	04/12/2010
68380T 10 3	Oppenheimer International Bond Fund.....				143.837	893	6.210	893	890				3		3		L.....	12/30/2011
68380T 10 3	Oppenheimer International Bond Fund.....				7.210	45	6.210	45	43				(3)		(3)		L.....	05/15/2006
68380T 10 3	Oppenheimer International Bond Fund.....				10.974	68	6.210	68	67				(4)		(4)		L.....	12/01/2006
68380T 10 3	Oppenheimer International Bond Fund.....				8.701	54	6.210	54	52				(3)		(3)		L.....	11/01/2006
68380T 10 3	Oppenheimer International Bond Fund.....				9.738	60	6.210	60	56				(3)		(3)		L.....	10/02/2006
68380T 10 3	Oppenheimer International Bond Fund.....				118.661	737	6.210	737	688				(42)		(42)		L.....	09/29/2006
68380T 10 3	Oppenheimer International Bond Fund.....				10.426	65	6.210	65	61				(4)		(4)		L.....	09/01/2006

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification				F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
68380T 10 3	Oppenheimer International Bond Fund.....				9.855	.61	6.210	.61	.56				(3)		(3)		L.....	07/15/2006
68380T 10 3	Oppenheimer International Bond Fund.....				106.915	.664	6.210	.664	.603				(37)		(37)		L.....	06/30/2006
68380T 10 3	Oppenheimer International Bond Fund.....				10.149	.63	6.210	.63	.58				(4)		(4)		L.....	06/15/2006
68380T 10 3	Oppenheimer International Bond Fund.....				17.431	.108	6.210	.108	.105				(6)		(6)		L.....	12/29/2006
68380T 10 3	Oppenheimer International Bond Fund.....				110.017	.683	6.210	.683	.648				(39)		(39)		L.....	04/27/2006
68380T 10 3	Oppenheimer International Bond Fund.....				9.021	.56	6.210	.56	.53				(3)		(3)		L.....	04/15/2006
68380T 10 3	Oppenheimer International Bond Fund.....				8.272	.51	6.210	.51	.50				(3)		(3)		L.....	03/01/2006
68380T 10 3	Oppenheimer International Bond Fund.....				8.672	.54	6.210	.54	.51				(3)		(3)		L.....	02/01/2006
68380T 10 3	Oppenheimer International Bond Fund.....				261.533	1.624	6.210	1.624	1,510				(92)		(92)		L.....	12/30/2005
68380T 10 3	Oppenheimer International Bond Fund.....				7.830	.49	6.210	.49	.43		.159		(3)		(3)		L.....	11/01/2005
68380T 10 3	Oppenheimer International Bond Fund.....				2,569.769	15,958	6.210	15,958	15,367		2,451		(899)		(899)		L.....	10/04/2005
68380T 10 3	Oppenheimer International Bond Fund.....				310.167	1,926	6.210	1,926	1,948				(22)		(22)		L.....	12/22/2011
68380T 10 3	Oppenheimer International Bond Fund.....				25.316	.157	6.210	.157	.159				(2)		(2)		L.....	12/01/2011
68380T 10 3	Oppenheimer International Bond Fund.....				12.993	.81	6.210	.81	.88				(5)		(5)		L.....	04/01/2008
68380T 10 3	Oppenheimer International Bond Fund.....				14.772	.92	6.210	.92	.91				(5)		(5)		L.....	09/04/2007
68380T 10 3	Oppenheimer International Bond Fund.....				13.096	.81	6.210	.81	.86				(5)		(5)		L.....	02/01/2008
68380T 10 3	Oppenheimer International Bond Fund.....				80.682	.501	6.210	.501	.545				(28)		(28)		L.....	01/04/2007
68380T 10 3	Oppenheimer International Bond Fund.....				197.531	1,227	6.210	1,227	1,280				(69)		(69)		L.....	01/18/2008
68380T 10 3	Oppenheimer International Bond Fund.....				139.964	.869	6.210	.869	.893				(49)		(49)		L.....	12/31/2007
68380T 10 3	Oppenheimer International Bond Fund.....				13.157	.82	6.210	.82	.87				(5)		(5)		L.....	12/03/2007
68380T 10 3	Oppenheimer International Bond Fund.....				12.633	.78	6.210	.78	.83				(4)		(4)		L.....	11/01/2007
68380T 10 3	Oppenheimer International Bond Fund.....				110.798	.688	6.210	.688	.708				(39)		(39)		L.....	10/02/2007
68380T 10 3	Oppenheimer International Bond Fund.....				11.225	.70	6.210	.70	.72				(4)		(4)		L.....	10/01/2007
68380T 10 3	Oppenheimer International Bond Fund.....				13.353	.83	6.210	.83	.89				(5)		(5)		L.....	03/03/2008
68380T 10 3	Oppenheimer International Bond Fund.....				11.963	.74	6.210	.74	.75				(4)		(4)		L.....	08/01/2007
68380T 10 3	Oppenheimer International Bond Fund.....				114.332	.710	6.210	.710	.710				(40)		(40)		L.....	07/03/2007
68380T 10 3	Oppenheimer International Bond Fund.....				12.126	.75	6.210	.75	.75				(4)		(4)		L.....	07/02/2007
68380T 10 3	Oppenheimer International Bond Fund.....				12.016	.75	6.210	.75	.75				(4)		(4)		L.....	06/01/2007
68380T 10 3	Oppenheimer International Bond Fund.....				10.944	.68	6.210	.68	.68				(4)		(4)		L.....	05/01/2007
68380T 10 3	Oppenheimer International Bond Fund.....				113.961	.708	6.210	.708	.702				(40)		(40)		L.....	04/13/2007
68380T 10 3	Oppenheimer International Bond Fund.....				12.224	.76	6.210	.76	.75				(4)		(4)		L.....	04/02/2007
68380T 10 3	Oppenheimer International Bond Fund.....				9.698	.60	6.210	.60	.59				(3)		(3)		L.....	03/31/2007
68380T 10 3	Oppenheimer International Bond Fund.....				11.003	.68	6.210	.68	.65				(4)		(4)		L.....	02/01/2007
68380E 70 0	Oppenheimer Small & Mid Cap.....				12.900	.382	29.630	.382	.560				(31)		(31)		L.....	07/03/2007
68380E 70 0	Oppenheimer Small & Mid Cap.....				24.686	.731	29.630	.731	1,001				(59)		(59)		L.....	04/13/2007
68380E 70 0	Oppenheimer Small & Mid Cap.....				22.337	.662	29.630	.662	.832				(54)		(54)		L.....	12/08/2006
68380E 70 0	Oppenheimer Small & Mid Cap.....				27.549	.816	29.630	.816	.970				(66)		(66)		L.....	09/29/2006
68380E 70 0	Oppenheimer Small & Mid Cap.....				12.906	.382	29.630	.382	.552				(31)		(31)		L.....	10/02/2007
68380E 70 0	Oppenheimer Small & Mid Cap.....				26.018	.771	29.630	.771	.933				(63)		(63)		L.....	04/27/2006
68380E 70 0	Oppenheimer Small & Mid Cap.....				18.821	.558	29.630	.558	.619				(45)		(45)		L.....	12/30/2005
68380E 70 0	Oppenheimer Small & Mid Cap.....				331.500	9,822	29.630	9,822	11,125				(799)		(799)		L.....	10/06/2005
68380E 70 0	Oppenheimer Small & Mid Cap.....				20.162	.597	29.630	.597	.519				(49)		(49)		L.....	09/29/2009

E12.12

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
68380E 70 0	Oppenheimer Small & Mid Cap.....					32.000	948	29.630	948	616				(77)		(77)		L.....	10/09/2008
68380E 70 0	Oppenheimer Small & Mid Cap.....					46.643	1,382	29.630	1,382	1,767				(112)		(112)		L.....	12/10/2007
68380E 70 0	Oppenheimer Small & Mid Cap.....					15.494	459	29.630	459	500				(37)		(37)		L.....	01/18/2008
68380E 70 0	Oppenheimer Small & Mid Cap.....					18.088	536	29.630	536	598				(44)		(44)		L.....	04/15/2008
68380E 70 0	Oppenheimer Small & Mid Cap.....					19.641	582	29.630	582	612				(47)		(47)		L.....	07/03/2008
68380E 70 0	Oppenheimer Small & Mid Cap.....					0.354	10	29.630	10	6				(1)		(1)		L.....	12/08/2008
68380E 70 0	Oppenheimer Small & Mid Cap.....					33.342	988	29.630	988	583				(80)		(80)		L.....	12/22/2008
68380E 70 0	Oppenheimer Small & Mid Cap.....					30.769	912	29.630	912	600				(74)		(74)		L.....	04/15/2009
68380E 70 0	Oppenheimer Small & Mid Cap.....					30.116	892	29.630	892	633				(73)		(73)		L.....	07/07/2009
68380E 70 0	Oppenheimer Small & Mid Cap.....					23.458	695	29.630	695	614				(57)		(57)		L.....	12/18/2009
73935S 10 5	Powershares DB Commodity Index.....					23.000	617	26.840	617	628				(11)		(11)		L.....	09/22/2011
73935S 10 5	Powershares DB Commodity Index.....					26.000	698	26.840	698	704				(6)		(6)		L.....	01/05/2011
73935S 10 5	Powershares DB Commodity Index.....					435.000	11,675	26.840	11,675	10,631				(309)		(309)		L.....	04/12/2010
76628T 43 9	Ridgeworth Funds.....					98.226	992	10.100	992	989				3		3		L.....	01/05/2011
76628T 43 9	Ridgeworth Funds.....					2.383	24	10.100	24	24						0		L.....	11/02/2011
76628T 43 9	Ridgeworth Funds.....					2.579	26	10.100	26	26						0		L.....	10/04/2011
76628T 43 9	Ridgeworth Funds.....					99.468	1,005	10.100	1,005	1,005						0		L.....	09/22/2011
76628T 43 9	Ridgeworth Funds.....					2.678	27	10.100	27	27						0		L.....	09/02/2011
76628T 43 9	Ridgeworth Funds.....					2.326	23	10.100	23	23						0		L.....	08/02/2011
76628T 43 9	Ridgeworth Funds.....					2.417	24	10.100	24	24						0		L.....	07/05/2011
76628T 43 9	Ridgeworth Funds.....					98.652	996	10.100	996	996						0		L.....	06/29/2011
76628T 43 9	Ridgeworth Funds.....					2.410	24	10.100	24	24						0		L.....	06/02/2011
76628T 43 9	Ridgeworth Funds.....					2.550	26	10.100	26	26						0		L.....	05/03/2011
76628T 43 9	Ridgeworth Funds.....					2.522	25	10.100	25	25						0		L.....	04/04/2011
76628T 43 9	Ridgeworth Funds.....					99.990	1,010	10.100	1,010	1,007				3		3		L.....	03/10/2011
76628T 43 9	Ridgeworth Funds.....					2.293	23	10.100	23	23						0		L.....	03/02/2011
76628T 43 9	Ridgeworth Funds.....					2.050	21	10.100	21	21						0		L.....	02/02/2011
76628T 43 9	Ridgeworth Funds.....					123.428	1,247	10.100	1,247	1,247						0		L.....	12/22/2011
76628T 43 9	Ridgeworth Funds.....					2.091	21	10.100	21	21						0		L.....	01/04/2011
76628T 43 9	Ridgeworth Funds.....					4.660	47	10.100	47	47						0		L.....	12/02/2010
76628T 43 9	Ridgeworth Funds.....					4.755	48	10.100	48	48						0		L.....	11/02/2010
76628T 43 9	Ridgeworth Funds.....					98.319	993	10.100	993	993				3		3		L.....	10/11/2010
76628T 43 9	Ridgeworth Funds.....					2.959	30	10.100	30	30						0		L.....	10/01/2010
76628T 43 9	Ridgeworth Funds.....					3.098	31	10.100	31	31						0		L.....	09/01/2010
76628T 43 9	Ridgeworth Funds.....					3.318	34	10.100	34	33						0		L.....	08/02/2010
76628T 43 9	Ridgeworth Funds.....					95.568	965	10.100	965	964				3		3		L.....	07/02/2010
76628T 43 9	Ridgeworth Funds.....					3.085	31	10.100	31	31						0		L.....	07/01/2010
76628T 43 9	Ridgeworth Funds.....					2.599	26	10.100	26	26						0		L.....	06/01/2010
76628T 43 9	Ridgeworth Funds.....					2.379	24	10.100	24	24						0		L.....	05/03/2010
76628T 43 9	Ridgeworth Funds.....					2,138.190	21,596	10.100	21,596	21,532		292		64		64		L.....	04/12/2010
76628T 43 9	Ridgeworth Funds.....					2.595	26	10.100	26	26						0		L.....	12/02/2011
816221 10 5	Selected American.....					103.545	4,087	39.470	4,087	2,824				(204)		(204)		L.....	12/22/2008

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
E12.14	816221	10	5			Selected American.....	12.931		39.470	510				(25)		(25)		L.....	12/04/2007
	816221	10	5			Selected American.....	46.719	1,844	39.470	1,844				(92)		(92)		L.....	10/02/2007
	816221	10	5			Selected American.....	47.505	1,875	39.470	1,875				(94)		(94)		L.....	07/03/2007
	816221	10	5			Selected American.....	49.093	1,938	39.470	1,938				(97)		(97)		L.....	04/13/2007
	816221	10	5			Selected American.....	41.728	1,647	39.470	1,647				(82)		(82)		L.....	01/04/2007
	816221	10	5			Selected American.....	6.904	273	39.470	273				(14)		(14)		L.....	12/04/2006
	816221	10	5			Selected American.....	46.447	1,833	39.470	1,833				(92)		(92)		L.....	09/29/2006
	816221	10	5			Selected American.....	46.958	1,853	39.470	1,953				(93)		(93)		L.....	06/30/2006
	816221	10	5			Selected American.....	49.748	1,964	39.470	2,074				(98)		(98)		L.....	04/27/2006
	816221	10	5			Selected American.....	6.065	239	39.470	245				(12)		(12)		L.....	12/30/2005
	816221	10	5			Selected American.....	57.401	2,266	39.470	2,319				(113)		(113)		L.....	12/29/2005
	816221	10	5			Selected American.....	91.234	3,601	39.470	3,507		267		(180)		(180)		L.....	10/04/2005
	816221	10	5			Selected American.....	35.311	1,394	39.470	1,068				(70)		(70)		L.....	12/02/2009
	816221	10	5			Selected American.....	63.689	2,514	39.470	2,652				(125)		(125)		L.....	07/03/2008
	816221	10	5			Selected American.....	89.737	3,542	39.470	2,632				(177)		(177)		L.....	10/09/2008
	816221	10	5			Selected American.....	63.329	2,500	39.470	2,720				(125)		(125)		L.....	01/18/2008
	816221	10	5			Selected American.....	94.023	3,711	39.470	2,580				(185)		(185)		L.....	04/15/2009
	816221	10	5			Selected American.....	95.150	3,756	39.470	2,748				(187)		(187)		L.....	07/07/2009
	816221	10	5			Selected American.....	62.988	2,486	39.470	2,231				(124)		(124)		L.....	09/29/2009
	816221	10	5			Selected American.....	6.832	270	39.470	267				5		2		L.....	12/23/2011
	816221	10	5			Selected American.....	71.849	2,836	39.470	2,831				5		5		L.....	12/22/2011
	816221	10	5			Selected American.....	62.847	2,481	39.470	2,241				239		239		L.....	09/22/2011
	816221	10	5			Selected American.....	53.054	2,094	39.470	2,228				(134)		(134)		L.....	06/29/2011
	816221	10	5			Selected American.....	53.313	2,104	39.470	2,238				(133)		(133)		L.....	03/10/2011
	816221	10	5			Selected American.....	52.580	2,075	39.470	2,203				(128)		(128)		L.....	01/05/2011
	816221	10	5			Selected American.....	16.854	665	39.470	667				(33)		(33)		L.....	12/03/2010
	816221	10	5			Selected American.....	55.970	2,209	39.470	2,167				(110)		(110)		L.....	10/11/2010
	816221	10	5			Selected American.....	63.364	2,501	39.470	2,174				(125)		(125)		L.....	07/02/2010
	816221	10	5			Selected American.....	54.366	2,146	39.470	2,171				(107)		(107)		L.....	04/12/2010
	816221	10	5			Selected American.....	77.884	3,074	39.470	2,845				(153)		(153)		L.....	12/18/2009
	817418	10	6			Sequoia Fund.....	18.188	2,646	145.500	2,587				59		59		L.....	11/15/2011
	817418	10	6			Sequoia Fund.....	690.942	100,532	145.500	100,000				532		532		L.....	04/25/2011
	817418	10	6			Sequoia Fund.....	1.329	193	145.500	173				22		22		L.....	12/28/2010
	817418	10	6			Sequoia Fund.....	40.654	5,915	145.500	5,064				659		659		L.....	11/15/2010
	817418	10	6			Sequoia Fund.....	0.369	54	145.500	41				6		6		L.....	12/18/2009
	817418	10	6			Sequoia Fund.....	224.336	32,641	145.500	25,000				3,636		3,636		L.....	11/18/2009
	817418	10	6			Sequoia Fund.....	459.390	66,841	145.500	50,000				7,447		7,447		L.....	10/07/2009
	817418	10	6			Sequoia Fund.....	234.060	34,056	145.500	25,000				3,794		3,794		L.....	09/04/2009
	817418	10	6			Sequoia Fund.....	1,488.923	216,638	145.500	149,026				27,024		27,024		L.....	07/21/2009
	77957Y	10	6			T Rowe Price Mid Cap Value Fund.....	1,229.105	26,291	21.390	26,291				(2,852)		(2,852)		L.....	11/18/2009
	77957Y	10	6			T Rowe Price Mid Cap Value Fund.....	920.122	19,681	21.390	19,681				791		791		L.....	12/15/2011
	77957Y	10	6			T Rowe Price Mid Cap Value Fund.....	248.123	5,307	21.390	5,094				213		213		L.....	12/14/2011

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	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
77957Y 10 6	T Rowe Price Mid Cap Value Fund.....					1,918.047	41,027	21.390	41,027	44,000				(2,973)		(2,973)		L.....	11/03/2011
77957Y 10 6	T Rowe Price Mid Cap Value Fund.....					3,968.254	84,881	21.390	84,881	100,000				(15,119)		(15,119)		L.....	04/21/2011
77957Y 10 6	T Rowe Price Mid Cap Value Fund.....					266.588	5,702	21.390	5,702	6,180				(618)		(618)		L.....	12/14/2010
77957Y 10 6	T Rowe Price Mid Cap Value Fund.....					151.731	3,246	21.390	3,246	3,133				(352)		(352)		L.....	12/14/2009
77957Y 10 6	T Rowe Price Mid Cap Value Fund.....					13,691.128	307,913	22.490	307,913	250,000		5,094		(16,703)		(16,703)		L.....	09/01/2009
779557 10 7	T. Rowe Price New America Growth Fd.....					1,012.556	32,209	31.810	32,209	25,000				(1,195)		(1,195)		L.....	09/01/2009
779557 10 7	T. Rowe Price New America Growth Fd.....					369.456	11,752	31.810	11,752	11,372				381		381		L.....	12/15/2011
779557 10 7	T. Rowe Price New America Growth Fd.....					5,306.261	176,062	33.180	176,062	126,660		847		1,517		1,517		L.....	07/22/2009
779557 10 7	T. Rowe Price New America Growth Fd.....					27.513	875	31.810	875	847				28		28		L.....	12/14/2011
779557 10 7	T. Rowe Price New America Growth Fd.....					2,822.467	89,783	31.810	89,783	100,000				(10,217)		(10,217)		L.....	04/21/2011
779557 10 7	T. Rowe Price New America Growth Fd.....					7.764	247	31.810	247	256				(9)		(9)		L.....	12/31/2010
779557 10 7	T. Rowe Price New America Growth Fd.....					114.732	3,650	31.810	3,650	3,741				(135)		(135)		L.....	12/14/2010
779557 10 7	T. Rowe Price New America Growth Fd.....					18.605	592	31.810	592	607				(22)		(22)		L.....	12/14/2010
779557 10 7	T. Rowe Price New America Growth Fd.....					912.742	29,034	31.810	29,034	25,000				(1,077)		(1,077)		L.....	11/18/2009
779557 10 7	T. Rowe Price New America Growth Fd.....					1,902.588	60,521	31.810	60,521	50,000				(2,245)		(2,245)		L.....	10/07/2009
922042 84 1	Vanguard Emerging Mkt St Index Fd.....					96.143	3,045	31.670	3,045	3,019				26		26		L.....	12/20/2011
922042 84 1	Vanguard Emerging Mkt St Index Fd.....					3,896.263	123,395	31.670	123,395	125,000		3,019		(31,910)		(31,910)		L.....	11/23/2009
922042 84 1	Vanguard Emerging Mkt St Index Fd.....					51.974	1,646	31.670	1,646	1,734				(426)		(426)		L.....	12/23/2009
922042 84 1	Vanguard Emerging Mkt St Index Fd.....					66.261	2,098	31.670	2,098	2,578				(543)		(543)		L.....	12/21/2010
921908 60 4	Vanguard Dividend Growth Fund.....					124.158	1,915	15.420	1,915	1,923				(9)		(9)		L.....	12/27/2011
921908 60 4	Vanguard Dividend Growth Fund.....					12,039.870	185,655	15.420	185,655	184,812		3,789		843		843		L.....	04/25/2011
921908 60 4	Vanguard Dividend Growth Fund.....					132.255	2,039	15.420	2,039	2,020				20		20		L.....	06/29/2011
921921 10 2	Vanguard Equity Income Fund.....							21.900								0		L.....	09/29/2011
921921 30 0	Vanguard Equity Income Fund Admiral.....					3,074.193	141,136	45.910	141,136	138,523		1,088		2,613		2,613		L.....	11/11/2011
921921 30 0	Vanguard Equity Income Fund Admiral.....					24.610	1,130	45.910	1,130	1,088				42		42		L.....	12/16/2011
921908 20 8	Vanguard Precious Metals and Mining.....					3,846.154	74,577	19.390	74,577	75,000		502		(28,308)		(28,308)		L.....	10/12/2009
921908 20 8	Vanguard Precious Metals and Mining.....					36.303	704	19.390	704	731				(267)		(267)		L.....	12/15/2009
921908 20 8	Vanguard Precious Metals and Mining.....					303.812	5,891	19.390	5,891	5,970				(79)		(79)		L.....	12/17/2011
921908 20 8	Vanguard Precious Metals and Mining.....					14.556	282	19.390	282	286				(4)		(4)		L.....	12/16/2011
921908 20 8	Vanguard Precious Metals and Mining.....					8.586	166	19.390	166	216				(50)		(50)		L.....	03/22/2011
921908 20 8	Vanguard Precious Metals and Mining.....					193.095	3,744	19.390	3,744	4,976				(1,421)		(1,421)		L.....	12/16/2010
921908 20 8	Vanguard Precious Metals and Mining.....					2.046	40	19.390	40	43				(15)		(15)		L.....	03/22/2010
921935 20 1	Vanguard Wellington Fund.....					43.608	2,361	54.130	2,361	2,183			18	18		18		L.....	12/28/2009
921935 20 1	Vanguard Wellington Fund.....					33.759	1,827	54.130	1,827	1,735				14		14		L.....	03/29/2010
921935 20 1	Vanguard Wellington Fund.....					42.457	2,298	54.130	2,298	2,060				18		18		L.....	06/28/2010
921935 20 1	Vanguard Wellington Fund.....					36.891	1,997	54.130	1,997	1,888				15		15		L.....	09/27/2010
921935 20 1	Vanguard Wellington Fund.....					37.407	2,025	54.130	2,025	2,000				16		16		L.....	12/28/2010
921935 20 1	Vanguard Wellington Fund.....					33.753	1,827	54.130	1,827	1,880				(53)		(53)		L.....	03/30/2011
921935 20 1	Vanguard Wellington Fund.....					3,564.427	192,942	54.130	192,942	200,000				(7,058)		(7,058)		L.....	04/25/2011
921935 20 1	Vanguard Wellington Fund.....					68.414	3,703	54.130	3,703	3,783				(79)		(79)		L.....	06/29/2011
921935 20 1	Vanguard Wellington Fund.....					72.986	3,951	54.130	3,951	3,732				218		218		L.....	09/29/2011
921935 20 1	Vanguard Wellington Fund.....					69.840	3,780	54.130	3,780	3,780				1		1		L.....	12/27/2011

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	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
921935 20 1	Vanguard Wellington Fund.....				4,301.016	232,814	54.130	232,814	215,739		11,887		2,025		2,025		L.....	11/23/2009
936793 84 3	Wasatch 1st Source Income Equity.....				74.794	985	13.170	985	987				(55)		(55)		L.....	03/31/2010
936793 84 3	Wasatch 1st Source Income Equity.....				92.604	1,220	13.170	1,220	1,097				122		122		L.....	09/30/2011
936793 84 3	Wasatch 1st Source Income Equity.....				84.649	1,115	13.170	1,115	1,216				(102)		(102)		L.....	06/30/2011
936793 84 3	Wasatch 1st Source Income Equity.....				61.974	816	13.170	816	913				(97)		(97)		L.....	04/30/2011
936793 84 3	Wasatch 1st Source Income Equity.....				66.058	870	13.170	870	915				(48)		(48)		L.....	12/28/2010
936793 84 3	Wasatch 1st Source Income Equity.....				83.050	1,094	13.170	1,094	1,050				(61)		(61)		L.....	09/30/2010
936793 84 3	Wasatch 1st Source Income Equity.....				105.903	1,395	13.170	1,395	1,209				(77)		(77)		L.....	06/30/2010
936793 84 3	Wasatch 1st Source Income Equity.....				99.048	1,304	13.170	1,304	1,296				9		9		L.....	12/28/2011
936793 84 3	Wasatch 1st Source Income Equity.....				73.110	963	13.170	963	912				(53)		(53)		L.....	12/18/2009
936793 84 3	Wasatch 1st Source Income Equity.....				3,952.569	52,055	13.170	52,055	50,000				(2,885)		(2,885)		L.....	11/18/2009
936793 84 3	Wasatch 1st Source Income Equity.....				4,177.109	55,013	13.170	55,013	50,000				(3,049)		(3,049)		L.....	10/07/2009
936793 84 3	Wasatch 1st Source Income Equity.....				49.837	656	13.170	656	597				(36)		(36)		L.....	09/30/2009
936793 84 3	Wasatch 1st Source Income Equity.....				2,187.227	28,806	13.170	28,806	25,000				(1,597)		(1,597)		L.....	09/01/2009
936793 84 3	Wasatch 1st Source Income Equity.....				11,977.698	157,746	13.170	157,746	130,429		4,101		(9,932)		(9,932)		L.....	07/21/2009
97717W 31 5	Wisdomtree Trust.....				775.000	39,734	51.270	39,734	41,064		193		(1,330)		(1,330)		L.....	11/03/2011
97717W 31 5	Wisdomtree Trust.....				3.779	194	51.270	194	193						0		L.....	12/28/2011
9299999.	Total - Common Stocks - Mutual Funds.....					5,153,131	XXX.....	5,153,131	4,854,041	0	64,747	0	(268,433)	0	(268,433)	0	XXX.....	XXX.....
9799999.	Total - Common Stock.....					8,573,788	XXX.....	8,573,788	6,920,448	0	64,824	0	(194,494)	0	(194,494)	0	XXX.....	XXX.....
9899998.	Total - Preferred Stock from Section 1.....					590,311	XXX.....	655,399	575,884		40,708		(3,550)		(3,550)		XXX.....	XXX.....
9899999.	Total - Preferred and Common Stock.....					9,164,099	XXX.....	9,229,187	7,496,332	0	105,531	0	(198,044)	0	(198,044)	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										
38376G	GV	6	GNR 2010-52B.....		02/03/2011	J.P. Morgan Securities, Inc.....		355,469	350,000	294
0599999	Total - Bonds - U.S. Government.....							355,469	350,000	294
Bonds - U.S. Special Revenue and Special Assessment										
3128M7	YV	2	FG G05824.....		11/15/2011	CRT.....		222,931	206,657	537
3128MJ	QT	0	FG G08465.....		11/15/2011	WEDB.....		260,195	250,000	583
3128MJ	QT	0	FG G08465.....		12/01/2011	CRT.....		337,873	324,585	397
3128PS	KA	4	FG J12989.....		09/19/2011	G.X.Clark.....		310,125	297,171	520
3138A2	W4	7	FN AH 1566.....		02/08/2011	RBS Gren.....		517,604	498,671	623
31416W	6G	2	FNAB 1770.....		02/08/2011	Nomura.....		469,487	489,686	571
31417A	QE	2	FNAB 4052.....		12/13/2011	CRT.....		420,441	398,936	665
3138A7	NY	0	FNAH 5806.....		02/15/2011	RBS Gren.....		346,960	348,868	577
3136A1	X8	3	FNR 2001-115 KE.....		10/28/2011	KGS.....		454,496	448,711	31
31417A	JM	2	Fannie Mae.....		12/14/2011	CRT.....		357,632	347,584	608
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							3,697,745	3,610,869	5,112
Bonds - Industrial and Miscellaneous										
01741R	AD	4	Allegheny Technologies Inc.....		09/22/2011	Merrill Lynch.....		24,560	20,000	274
01741R	AD	4	Allegheny Technologies Inc.....		10/04/2011	Goldman Sachs & Co.....		11,315	10,000	149
02261W	AB	5	Alza Corp.....		02/01/2011	CSFB.....		4,288	5,000	
02261W	AB	5	Alza Corp.....		02/11/2011	CSFB.....		4,363	5,000	
03938L	AK	0	Arcelomittal.....		08/18/2011	Goldman Sachs & Co.....		5,581	5,000	68
03938L	AK	0	Arcelomittal.....		08/11/2011	Nomura.....		5,630	5,000	63
03938L	AK	0	Arcelomittal.....		08/16/2011	Daiwa Capital Markets.....		5,695	5,000	65
03938L	AK	0	Arcelomittal.....		08/10/2011	ABG Sundal.....		11,099	10,000	125
03938L	AK	0	Arcelomittal.....		08/09/2011	ABG Sundal.....		16,931	15,000	181
064149	D8	7	Bank of Nova Scotia.....		03/22/2011	Barclays.....		324,461	325,000	
149123	BV	2	Caterpillar Inc.....		05/24/2011	Barclays.....		149,300	150,000	
149123	BV	2	Caterpillar Inc.....		05/25/2011	Barclays.....		99,680	100,000	43
2515A1	4E	8	Deutsche Bank AG.....		01/04/2011	Deutsche Banc Securities.....		349,678	350,000	
25459H	AY	1	Directv Holdings/Finance.....		03/07/2011	MSDW.....		199,622	200,000	
268648	AM	4	EMC Corp.....		08/18/2011	Wells Fargo.....		20,416	15,000	60
29355X	AB	3	Enpro Industries Inc.....		10/03/2011	Nomura.....		5,517	5,000	94
29355X	AB	3	Enpro Industries Inc.....		09/22/2011	Nomura.....		22,802	20,000	354
316773	CK	4	Fifth Third Bancorp.....		01/20/2011	J.P. Morgan Securities, Inc.....		69,917	70,000	
36962G	5J	9	General Electric Corp.....		10/12/2011	J.P. Morgan Securities, Inc.....		144,690	145,000	
36962G	5J	9	General Electric Corp.....		10/13/2011	HSBC.....		205,797	205,000	26
375558	AP	8	Gilead Sciences Inc.....		11/21/2011	J.P. Morgan Securities, Inc.....		5,343	5,000	5
380956	AB	8	Goldcorp Inc.....		05/05/2011	Merrill Lynch.....		37,724	30,000	165
380956	AB	8	Goldcorp Inc.....		05/11/2011	CSFB.....		6,236	5,000	29
380956	AB	8	Goldcorp Inc.....		05/12/2011	Citigroup.....		6,209	5,000	29
380956	AB	8	Goldcorp Inc.....		06/13/2011	Merrill Lynch.....		30,788	25,000	188
458140	AF	7	Intel Corporation.....		08/18/2011	Barclays.....		5,719	5,000	10
458140	AF	7	Intel Corporation.....		08/09/2011	Citigroup.....		11,428	10,000	10
458140	AF	7	Intel Corporation.....		03/16/2011	CSFB.....		17,550	15,000	68
459902	AQ	5	International Game Technology.....		02/15/2011	J.P. Morgan Securities, Inc.....		28,816	25,000	241
459902	AQ	5	International Game Technology.....		02/17/2011	Citigroup.....		11,538	10,000	101
459902	AQ	5	International Game Technology.....		02/22/2011	Barclays.....		5,724	5,000	51

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
459902 AQ 5	International Game Technology.....		06/07/2011	UBS Warburg.....		5,804	5,000	18
460690 BE 9	Interpublic Group Cos.....		05/04/2011	MSDW.....		24,197	20,000	143
460690 BE 9	Interpublic Group Cos.....		06/08/2011	UBS Warburg.....		6,024	5,000	58
494550 BG 0	Kinder Morgan.....		02/23/2011	MSDW.....		54,990	55,000	
55277J AA 6	MF Global Holdings LTD.....		10/25/2011	Libertas.....		4,950	10,000	45
55277J AA 6	MF Global Holdings LTD.....		10/25/2011	Merrill Lynch.....		12,331	25,000	113
55277J AA 6	MF Global Holdings LTD.....		10/24/2011	Goldman Sachs & Co.....		3,275	5,000	22
55277J AA 6	MF Global Holdings LTD.....		10/25/2011	Citigroup.....		7,449	15,000	68
55277J AB 4	MF Global Holdings Ltd.....		10/25/2011	Citigroup.....		2,404	5,000	40
55277J AB 4	MF Global Holdings Ltd.....		10/25/2011	Daiwa Capital Markets.....		2,505	5,000	40
55277J AB 4	MF Global Holdings Ltd.....		10/25/2011	Goldman Sachs & Co.....		2,350	5,000	40
55277J AB 4	MF Global Holdings Ltd.....		10/25/2011	Merrill Lynch.....		12,281	25,000	202
55277J AB 4	MF Global Holdings Ltd.....		10/25/2011	Nomura.....		2,473	5,000	40
60871R AA 8	Molson Coors Brewing Company.....		01/07/2011	Deutsche Banc Securities.....		5,731	5,000	56
60871R AA 8	Molson Coors Brewing Company.....		01/07/2011	Barclays.....		5,719	5,000	56
64110D AB 0	Netapp Inc.....		09/21/2011	CSFB.....		6,242	5,000	28
64110D AB 0	Netapp Inc.....		09/22/2011	CSFB.....		18,532	15,000	85
64110D AB 0	Netapp Inc.....		11/17/2011	Deutsche Banc Securities.....		6,274	5,000	42
655844 BG 2	Norfolk Southern Corp.....		11/14/2011	Citigroup.....		149,133	150,000	
680223 AF 1	Old Republic International Corp.....		05/27/2011	Goldman Sachs & Co.....		5,781	5,000	19
680223 AF 1	Old Republic International Corp.....		10/28/2011	Citigroup.....		10,013	10,000	371
680223 AF 1	Old Republic International Corp.....		11/02/2011	J.P. Morgan Securities, Inc.....		14,925	15,000	573
767201 AC 0	Rio Tinton Financial USA Ltd.....		02/08/2011	Citigroup.....		171,413	150,000	704
828807 CH 8	Simon Property Group.....		11/10/2011	J.P. Morgan Securities, Inc.....		34,919	35,000	
835898 AC 1	Sotheby's.....		08/10/2011	Merrill Lynch.....		11,884	10,000	52
835898 AC 1	Sotheby's.....		08/18/2011	Goldman Sachs & Co.....		6,008	5,000	30
835898 AC 1	Sotheby's.....		08/19/2011	Deutsche Banc Securities.....		5,881	5,000	30
835898 AC 1	Sotheby's.....		10/07/2011	Nomura.....		5,788	5,000	51
835898 AC 1	Sotheby's.....		10/18/2011	Citigroup.....		11,761	10,000	109
854616 AM 1	Stanley Black & Decker Inc.....		06/10/2011	Daiwa Capital Markets.....		5,651	5,000	
858119 AP 5	Steel Dynamics Inc.....		05/11/2011	Citigroup.....		6,086	5,000	107
858119 AP 5	Steel Dynamics Inc.....		06/01/2011	Deutsche Banc Securities.....		6,036	5,000	122
859737 AB 4	Sterlite industries Ltd.....		10/14/2011	Goldman Sachs & Co.....		4,238	5,000	94
859737 AB 4	Sterlite industries Ltd.....		05/04/2011	MSDW.....		5,088	5,000	5
859737 AB 4	Sterlite industries Ltd.....		05/03/2011	MSDW.....		5,133	5,000	3
88163V AE 9	Teva Pharm (Series C).....		02/08/2011	Nomura.....		5,816	5,000	
88163V AE 9	Teva Pharm (Series C).....		02/24/2011	Deutsche Banc Securities.....		5,751	5,000	1
88163V AE 9	Teva Pharm (Series C).....		02/24/2011	Merrill Lynch.....		5,749	5,000	1
88163V AE 9	Teva Pharm (Series C).....		02/28/2011	Nomura.....		11,525	10,000	2
88163V AE 9	Teva Pharm (Series C).....		03/07/2011	Deutsche Banc Securities.....		5,710	5,000	1
88163V AE 9	Teva Pharm (Series C).....		03/08/2011	Jefferies and Company.....		5,725	5,000	1
88163V AE 9	Teva Pharm (Series C).....		03/14/2011	Nomura.....		22,675	20,000	6
883203 BN 0	Textron Inc.....		08/19/2011	Nomura.....		6,646	5,000	71
883203 BN 0	Textron Inc.....		08/22/2011	Nomura.....		19,901	15,000	214
89152U AF 9	Total Capital SA.....		01/21/2011	CSFB.....		198,496	200,000	
92553P AH 5	Viacom Inc.....		12/07/2011	Citigroup.....		59,620	60,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description			3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
949746 QU 8	Wells Fargo & Co.....				02/10/2011	CSFB.....		201,348	200,000	4,333
949746 QU 8	Wells Fargo & Co.....				02/15/2011	Wells Fargo.....		152,190	150,000	3,296
96950F AD 6	Williams Partners LP.....				04/20/2011	Nomura.....		211,508	200,000	1,201
3899999.	Total - Bonds - Industrial and Miscellaneous.....							3,404,342	3,340,000	14,892
83999997.	Total - Bonds - Part 3.....							7,457,555	7,300,869	20,298
83999998.	Total - Bonds - Summary Item from Part 5.....							110,343	95,000	535
8399999.	Total - Bonds.....							7,567,898	7,395,869	20,833

Preferred Stocks - Industrial and Miscellaneous

15189T 20 6	CenterPoint Energy (TWX).....				11/09/2011	Nomura.....	25.000	840		
15189T 20 6	CenterPoint Energy (TWX).....				08/22/2011	Barclays.....	350.000	11,744		
15189T 20 6	CenterPoint Energy (TWX).....				03/16/2011	Nomura.....	260.000	9,051		
316773 20 9	Fifth Third Bancorp.....				05/13/2011	Nomura.....	15.000	2,092		
316773 20 9	Fifth Third Bancorp.....				05/24/2011	Nomura.....	20.000	2,779		
64944P 30 7	New York Community Bancorp.....				03/28/2011	NOV.....	100.000	5,035		
64944P 30 7	New York Community Bancorp.....				03/31/2011	Merrill Lynch.....	70.000	3,504		
64944P 30 7	New York Community Bancorp.....				04/08/2011	Merrill Lynch.....	60.000	3,011		
64944P 30 7	New York Community Bancorp.....				04/18/2011	Citigroup.....	50.000	2,495		
64944P 30 7	New York Community Bancorp.....				04/19/2011	Merrill Lynch.....	140.000	6,903		
64944P 30 7	New York Community Bancorp.....				04/20/2011	Citigroup.....	290.000	14,283		
64944P 30 7	New York Community Bancorp.....				04/21/2011	Merrill Lynch.....	15.000	736		
854502 30 9	Stanley Black & Decker.....				02/23/2011	Citigroup.....	5.000	574		
854502 30 9	Stanley Black & Decker.....				02/23/2011	Daiwa Capital Markets.....	5.000	575		
854502 30 9	Stanley Black & Decker.....				05/03/2011	Deutsche Banc Securities.....	35.000	4,122		
854502 30 9	Stanley Black & Decker.....				09/22/2011	Nomura.....	10.000	1,018		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....							68,759	XXX.	0
89999997.	Total - Preferred Stocks - Part 3.....							68,759	XXX.	0
8999999.	Total - Preferred Stocks.....							68,759	XXX.	0

Common Stocks - Industrial and Miscellaneous

881624 20 9	Teva Pharmaceutical Industries.....				02/02/2011	Converted.....	98.000	7,214	XXX.	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							7,214	XXX.	0

Common Stocks - Mutual Funds

022865 10 9	Amana Income.....				06/29/2011	Ameriprise.....	22.298	743	XXX.	
022865 10 9	Amana Income.....				06/02/2011	Ameriprise.....	1.509	51	XXX.	
022865 10 9	Amana Income.....				12/22/2011	Ameriprise.....	23.559	753	XXX.	
022865 10 9	Amana Income.....				09/22/2011	Ameriprise.....	24.951	715	XXX.	
022865 10 9	Amana Income.....				01/05/2011	Ameriprise.....	23.241	742	XXX.	
022865 10 9	Amana Income.....				01/04/2011	Ameriprise.....	1.043	33	XXX.	
022865 10 9	Amana Income.....				03/10/2011	Ameriprise.....	23.091	746	XXX.	
02368A 82 8	American Beacon Balanced Plan.....				07/06/2011	Ameriprise.....	21.860	271	XXX.	
02368A 82 8	American Beacon Balanced Plan.....				12/27/2011	Ameriprise.....	11.128	133	XXX.	
02368A 82 8	American Beacon Balanced Plan.....				12/22/2011	Ameriprise.....	98.046	1,169	XXX.	
02368A 82 8	American Beacon Balanced Plan.....				09/22/2011	Ameriprise.....	104.244	1,159	XXX.	
02368A 82 8	American Beacon Balanced Plan.....				10/05/2011	Ameriprise.....	17.358	189	XXX.	
02368A 82 8	American Beacon Balanced Plan.....				06/29/2011	Ameriprise.....	94.263	1,159	XXX.	
02368A 82 8	American Beacon Balanced Plan.....				04/05/2011	Ameriprise.....	30.578	379	XXX.	
02368A 82 8	American Beacon Balanced Plan.....				03/10/2011	Ameriprise.....	93.609	1,156	XXX.	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
E13.3	02368A 82 8 American Beacon Balanced Plan.....		01/05/2011	Ameriprise.....	92.058	1,124	XXX	
	04315J 40 7 Artio Intl Equity - A.....		01/05/2011	Ameriprise.....	132.822	3,912	XXX	
	04315J 40 7 Artio Intl Equity - A.....		03/10/2011	Ameriprise.....	101.485	2,946	XXX	
	04315J 40 7 Artio Intl Equity - A.....		06/29/2011	Ameriprise.....	99.418	2,935	XXX	
	04315J 40 7 Artio Intl Equity - A.....		09/22/2011	Ameriprise.....	129.250	2,956	XXX	
	04315J 40 7 Artio Intl Equity - A.....		12/22/2011	Ameriprise.....	192.380	4,311	XXX	
	04315J 40 7 Artio Intl Equity - A.....		12/30/2011	Ameriprise.....	80.710	1,757	XXX	
	128119 10 4 Calamos Growth & Inc.....		09/26/2011	Ameriprise.....	9.585	286	XXX	
	128119 10 4 Calamos Growth & Inc.....		12/22/2011	Ameriprise.....	97.973	3,013	XXX	
	128119 10 4 Calamos Growth & Inc.....		09/22/2011	Ameriprise.....	56.290	1,681	XXX	
	128119 10 4 Calamos Growth & Inc.....		12/27/2011	Ameriprise.....	16.168	497	XXX	
	128119 10 4 Calamos Growth & Inc.....		03/10/2011	Ameriprise.....	52.279	1,678	XXX	
	128119 10 4 Calamos Growth & Inc.....		06/29/2011	Ameriprise.....	51.078	1,667	XXX	
	128119 10 4 Calamos Growth & Inc.....		06/20/2011	Ameriprise.....	4.803	152	XXX	
	128119 10 4 Calamos Growth & Inc.....		01/05/2011	Ameriprise.....	74.275	2,360	XXX	
	192476 10 9 Cohen & Steers Realty Fund.....		01/05/2011	Ameriprise.....	14.182	832	XXX	
	192476 10 9 Cohen & Steers Realty Fund.....		03/10/2011	Ameriprise.....	13.842	839	XXX	
	192476 10 9 Cohen & Steers Realty Fund.....		04/04/2011	Ameriprise.....	1.397	87	XXX	
	192476 10 9 Cohen & Steers Realty Fund.....		06/29/2011	Ameriprise.....	13.248	851	XXX	
	192476 10 9 Cohen & Steers Realty Fund.....		07/05/2011	Ameriprise.....	1.250	80	XXX	
	192476 10 9 Cohen & Steers Realty Fund.....		09/22/2011	Ameriprise.....	15.652	850	XXX	
	192476 10 9 Cohen & Steers Realty Fund.....		10/04/2011	Ameriprise.....	2.074	111	XXX	
	192476 10 9 Cohen & Steers Realty Fund.....		12/19/2011	Ameriprise.....	2.831	164	XXX	
	192476 10 9 Cohen & Steers Realty Fund.....		12/22/2011	Ameriprise.....	14.103	857	XXX	
	19766G 71 0 Col Mult ADV S/CP Val - A.....		06/29/2011	Ameriprise.....	355.634	2,120	XXX	
	19766G 71 0 Col Mult ADV S/CP Val - A.....		09/22/2011	Ameriprise.....	468.104	2,125	XXX	
	19766G 71 0 Col Mult ADV S/CP Val - A.....		12/22/2011	Ameriprise.....	589.593	3,143	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		04/04/2011	Ameriprise.....	6.106	36	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		03/10/2011	Ameriprise.....	87.896	522	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		05/03/2011	Ameriprise.....	6.120	37	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		06/02/2011	Ameriprise.....	6.379	38	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		06/29/2011	Ameriprise.....	89.654	525	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		03/02/2011	Ameriprise.....	5.358	32	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		02/02/2011	Ameriprise.....	5.804	34	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		01/05/2011	Ameriprise.....	84.254	495	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		01/04/2011	Ameriprise.....	5.406	32	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		07/05/2011	Ameriprise.....	6.309	37	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		08/02/2011	Ameriprise.....	7.090	42	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		09/02/2011	Ameriprise.....	7.310	41	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		09/22/2011	Ameriprise.....	83.820	522	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		10/04/2011	Ameriprise.....	7.477	41	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		11/02/2011	Ameriprise.....	7.909	45	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		12/02/2011	Ameriprise.....	7.903	44	XXX	
	277907 10 1 Eaton Inc Fund Boston.....		12/22/2011	Ameriprise.....	143.541	753	XXX	
	277905 83 2 Eaton Vance Group Utilities.....		02/11/2011	Ameriprise.....	18.313	189	XXX	
	277905 83 2 Eaton Vance Group Utilities.....		06/29/2011	Ameriprise.....	195.802	2,011	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
E13.4	277905 83 2 Eaton Vance Group Utilities.....		01/05/2011	Ameriprise.....	262.125	2.653	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		01/13/2011	Ameriprise.....	18.750	188	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		03/10/2011	Ameriprise.....	198.796	2,014	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		03/11/2011	Ameriprise.....	18.330	189	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		04/13/2011	Ameriprise.....	18.925	196	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		05/12/2011	Ameriprise.....	18.602	196	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		06/13/2011	American National Bank.....	19.371	197	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		12/30/2011	Ameriprise.....	22.827	222	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		07/13/2011	Ameriprise.....	19.659	203	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		08/11/2011	Ameriprise.....	21.991	204	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		09/13/2011	Ameriprise.....	22.623	205	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		09/22/2011	Ameriprise.....	228.702	2,029	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		10/13/2011	Ameriprise.....	22.559	212	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		11/11/2011	Ameriprise.....	22.416	213	XXX.	
	277905 83 2 Eaton Vance Group Utilities.....		12/22/2011	Ameriprise.....	282.645	2,753	XXX.	
	628380 85 9 Franklin Mutual Global Discovery Fd.....		09/02/2011	Vanguard.....	0.821	22	XXX.	
	628380 85 9 Franklin Mutual Global Discovery Fd.....		09/03/2011	Franklin Mutual.....	128.921	3,409	XXX.	
	628380 85 9 Franklin Mutual Global Discovery Fd.....		09/04/2011	Franklin Mutual.....	42.452	1,122	XXX.	
	628380 85 9 Franklin Mutual Global Discovery Fd.....		11/03/2011	Franklin Templeton.....	387.734	11,000	XXX.	
	628380 85 9 Franklin Mutual Global Discovery Fd.....		12/16/2011	Franklin Templeton.....	128.478	3,380	XXX.	
	422352 50 0 Heartland Funds.....		01/04/2011	Ameriprise.....	7.377	220	XXX.	
	422352 50 0 Heartland Funds.....		01/05/2011	Ameriprise.....	101.196	3,035	XXX.	
	422352 50 0 Heartland Funds.....		03/10/2011	Ameriprise.....	69.516	2,107	XXX.	
	464287 68 9 I SHARES Tr Russell 3000 Index.....		12/29/2011	Vanguard.....	15.475	1,144	XXX.	
	464287 68 9 I SHARES Tr Russell 3000 Index.....		09/29/2011	Vanguard.....	12.356	853	XXX.	
	464287 68 9 I SHARES Tr Russell 3000 Index.....		07/11/2011	Vanguard.....	12.066	961	XXX.	
	464287 68 9 I SHARES Tr Russell 3000 Index.....		04/25/2011	Vanguard.....	1,252.000	100,045	XXX.	
	464287 68 9 I SHARES Tr Russell 3000 Index.....		03/30/2011	Vanguard.....	5.994	475	XXX.	
	464287 83 8 I Shares TR Dow Jones.....		12/29/2011	Vanguard.....	10.226	649	XXX.	
	464287 83 8 I Shares TR Dow Jones.....		11/04/2011	Vanguard.....	1,135.000	77,448	XXX.	
	464287 17 6 IShares Barclays.....		01/05/2011	Ameriprise.....	5.000	536	XXX.	
	464287 17 6 IShares Barclays.....		03/10/2011	Ameriprise.....	5.000	545	XXX.	
	464287 17 6 IShares Barclays.....		12/22/2011	Ameriprise.....	8.000	939	XXX.	
	464287 17 6 IShares Barclays.....		09/22/2011	Ameriprise.....	5.000	582	XXX.	
	464287 17 6 IShares Barclays.....		06/29/2011	Ameriprise.....	5.000	555	XXX.	
	464286 65 7 IShares MSCI Bric Index.....		12/22/2011	Ameriprise.....	39.000	1,424	XXX.	
	464286 65 7 IShares MSCI Bric Index.....		09/22/2011	Ameriprise.....	34.000	1,190	XXX.	
	464286 65 7 IShares MSCI Bric Index.....		06/29/2011	Ameriprise.....	25.000	1,179	XXX.	
	464286 65 7 IShares MSCI Bric Index.....		03/10/2011	Ameriprise.....	25.000	1,196	XXX.	
	464286 65 7 IShares MSCI Bric Index.....		01/05/2011	Ameriprise.....	25.000	1,250	XXX.	
	470259 10 2 James Balanced Golden Rainbow Fund.....		04/25/2011	Vanguard.....	9,694.619	200,000	XXX.	
	470259 10 2 James Balanced Golden Rainbow Fund.....		06/30/2011	Vanguard.....	21.722	448	XXX.	
	470259 10 2 James Balanced Golden Rainbow Fund.....		09/30/2011	Vanguard.....	30.634	606	XXX.	
	470259 10 2 James Balanced Golden Rainbow Fund.....		11/03/2011	Vanguard.....	1,007.678	21,000	XXX.	
	470259 10 2 James Balanced Golden Rainbow Fund.....		12/03/2011	Vanguard.....	160.395	3,264	XXX.	
	470259 10 2 James Balanced Golden Rainbow Fund.....		12/30/2011	Vanguard.....	32.555	668	XXX.	

SCHEDULE D - PART 3

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

1 CUSIP Identification			2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
E13.5	560636	10 2	Mairs and Power Growth Fund Inc.....		12/30/2011	Mairs & Powers.....	62.624	4,462	XXX	
	560636	10 2	Mairs and Power Growth Fund Inc.....		12/29/2011	Mairs & Powers.....	37.040	2,639	XXX	
	560636	10 2	Mairs and Power Growth Fund Inc.....		06/29/2011	Mairs & Powers.....	30.609	2,299	XXX	
	577130	20 6	Matthews International Funds.....		06/24/2011	Vanguard.....	149.988	2,652	XXX	
	577130	20 6	Matthews International Funds.....		11/03/2011	Vanguard.....	606.428	10,000	XXX	
	577130	20 6	Matthews International Funds.....		12/09/2011	Vanguard.....	146.582	2,215	XXX	
	577130	20 6	Matthews International Funds.....		12/10/2011	Vanguard.....	11.926	180	XXX	
	577130	20 6	Matthews International Funds.....		12/11/2011	Vanguard.....	417.929	6,315	XXX	
	577130	20 6	Matthews International Funds.....		04/25/2011	Vanguard.....	6,764.069	125,000	XXX	
	67064Y	66 9	Nuveen Mutal Funds.....		12/19/2011	Ameriprise.....	3.651	111	XXX	
	67064Y	66 9	Nuveen Mutal Funds.....		12/22/2011	Ameriprise.....	25.665	805	XXX	
	67064Y	66 9	Nuveen Mutal Funds.....		12/20/2011	Ameriprise.....	9.531	291	XXX	
	67064Y	66 9	Nuveen Mutal Funds.....		01/03/2011	Ameriprise.....	2.429	85	XXX	
	67064Y	66 9	Nuveen Mutal Funds.....		03/10/2011	Ameriprise.....	14.194	503	XXX	
	67064Y	66 9	Nuveen Mutal Funds.....		09/22/2011	Ameriprise.....	15.727	502	XXX	
	413838	10 3	Oakmark Fund Class 1.....		12/15/2011	Oakmark.....	57.040	2,305	XXX	
	413838	20 2	Oakmark International Fund Class 1.....		11/03/2011	Oakmark.....	976.450	17,000	XXX	
	413838	20 2	Oakmark International Fund Class 1.....		04/21/2011	The Oakmark Funds.....	6,115.460	125,000	XXX	
	413838	20 2	Oakmark International Fund Class 1.....		12/15/2011	Oakmark.....	145.408	1,883	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		10/03/2011	Ameriprise.....	26.674	168	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		11/01/2011	Ameriprise.....	24.341	157	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		09/22/2011	Ameriprise.....	189.231	1,198	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		09/01/2011	Ameriprise.....	22.535	153	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		08/01/2011	Ameriprise.....	24.236	165	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		12/01/2011	Ameriprise.....	25.316	159	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		12/22/2011	Ameriprise.....	310.167	1,948	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		12/30/2011	Ameriprise.....	143.837	890	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		03/01/2011	Ameriprise.....	21.549	140	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		07/01/2011	Ameriprise.....	23.102	156	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		06/29/2011	Ameriprise.....	178.191	1,196	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		06/01/2011	Ameriprise.....	22.807	153	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		05/02/2011	Ameriprise.....	23.613	161	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		04/01/2011	Ameriprise.....	23.423	153	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		03/10/2011	Ameriprise.....	184.731	1,193	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		02/01/2011	Ameriprise.....	24.085	156	XXX	
	68380T	10 3	Oppenheimer International Bond Fund.....		01/05/2011	Ameriprise.....	258.992	1,686	XXX	
	73935S	10 5	Powershares DB Commodity Index.....		01/05/2011	Ameriprise.....	26.000	704	XXX	
	73935S	10 5	Powershares DB Commodity Index.....		09/22/2011	Ameriprise.....	23.000	628	XXX	
	76628T	43 9	Ridgeworth Funds.....		08/02/2011	Ameriprise.....	2.326	23	XXX	
	76628T	43 9	Ridgeworth Funds.....		09/02/2011	Ameriprise.....	2.678	27	XXX	
	76628T	43 9	Ridgeworth Funds.....		09/22/2011	Ameriprise.....	99.468	1,005	XXX	
	76628T	43 9	Ridgeworth Funds.....		07/05/2011	Ameriprise.....	2.417	24	XXX	
	76628T	43 9	Ridgeworth Funds.....		10/04/2011	Ameriprise.....	2.579	26	XXX	
	76628T	43 9	Ridgeworth Funds.....		11/02/2011	Ameriprise.....	2.383	24	XXX	
	76628T	43 9	Ridgeworth Funds.....		12/02/2011	Ameriprise.....	2.595	26	XXX	
	76628T	43 9	Ridgeworth Funds.....		12/22/2011	Ameriprise.....	123.428	1,247	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification			2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
E13.6	76628T	43 9	Ridgeworth Funds.....		03/10/2011	Ameriprise.....	99.990	1,007	XXX	
	76628T	43 9	Ridgeworth Funds.....		06/29/2011	Ameriprise.....	98.652	996	XXX	
	76628T	43 9	Ridgeworth Funds.....		06/02/2011	Ameriprise.....	2.410	24	XXX	
	76628T	43 9	Ridgeworth Funds.....		05/03/2011	Ameriprise.....	2.550	26	XXX	
	76628T	43 9	Ridgeworth Funds.....		04/04/2011	Ameriprise.....	2.522	25	XXX	
	76628T	43 9	Ridgeworth Funds.....		03/02/2011	Ameriprise.....	2.293	23	XXX	
	76628T	43 9	Ridgeworth Funds.....		02/02/2011	Ameriprise.....	2.050	21	XXX	
	76628T	43 9	Ridgeworth Funds.....		01/05/2011	Ameriprise.....	98.226	989	XXX	
	76628T	43 9	Ridgeworth Funds.....		01/04/2011	Ameriprise.....	2.091	21	XXX	
	816221	10 5	Selected American.....		01/05/2011	Ameriprise.....	52.580	2,203	XXX	
	816221	10 5	Selected American.....		06/29/2011	Ameriprise.....	53.054	2,228	XXX	
	816221	10 5	Selected American.....		09/22/2011	Ameriprise.....	62.847	2,241	XXX	
	816221	10 5	Selected American.....		03/10/2011	Ameriprise.....	53.313	2,238	XXX	
	816221	10 5	Selected American.....		12/22/2011	Ameriprise.....	71.849	2,831	XXX	
	816221	10 5	Selected American.....		12/23/2011	Ameriprise.....	6.832	267	XXX	
	817418	10 6	Sequoia Fund.....		04/25/2011	Sequoia.....	690.942	100,000	XXX	
	817418	10 6	Sequoia Fund.....		11/15/2011	Sequoia.....	18.188	2,587	XXX	
	77957Y	10 6	T Rowe Price Mid Cap Value Fund.....		11/03/2011	T. Rowe Price.....	1,918.047	44,000	XXX	
	77957Y	10 6	T Rowe Price Mid Cap Value Fund.....		12/14/2011	T. Rowe Price.....	248.123	5,094	XXX	
	77957Y	10 6	T Rowe Price Mid Cap Value Fund.....		04/21/2011	T.Rowe Price.....	3,968.254	100,000	XXX	
	77957Y	10 6	T Rowe Price Mid Cap Value Fund.....		12/15/2011	T. Rowe Price.....	920.122	18,890	XXX	
	779557	10 7	T. Rowe Price New America Growth Fd.....		12/15/2011	T. Rowe Price.....	369.456	11,372	XXX	
	779557	10 7	T. Rowe Price New America Growth Fd.....		12/14/2011	T. Rowe Price.....	27.513	847	XXX	
	779557	10 7	T. Rowe Price New America Growth Fd.....		04/21/2011	T.Rowe Price.....	2,822.467	100,000	XXX	
	922042	84 1	Vanguard Emerging Mkt St Index Fd.....		12/20/2011	Vanguard.....	96.143	3,019	XXX	
	921908	60 4	Vanguard Dividend Growth Fund.....		04/25/2011	Vanguard.....	13,029.316	200,000	XXX	
	921908	60 4	Vanguard Dividend Growth Fund.....		06/29/2011	Vanguard.....	132.255	2,020	XXX	
	921908	60 4	Vanguard Dividend Growth Fund.....		12/27/2011	Vanguard.....	124.158	1,923	XXX	
	921921	10 2	Vanguard Equity Income Fund.....		09/29/2011	Vanguard.....	49.630	981	XXX	
	921921	30 0	Vanguard Equity Income Fund Admiral.....		12/16/2011	Vanguard.....	24.610	1,088	XXX	
	921921	30 0	Vanguard Equity Income Fund Admiral.....		11/11/2011	Vanguard.....	3,074.193	138,523	XXX	
	921908	20 8	Vanguard Precious Metals and Mining.....		12/17/2011	Vanguard.....	303.812	5,970	XXX	
	921908	20 8	Vanguard Precious Metals and Mining.....		12/16/2011	Vanguard.....	14.556	286	XXX	
	921908	20 8	Vanguard Precious Metals and Mining.....		03/22/2011	Vanguard.....	8.586	216	XXX	
	921935	20 1	Vanguard Wellington Fund.....		03/30/2011	Vanguard.....	33.753	1,880	XXX	
	921935	20 1	Vanguard Wellington Fund.....		04/25/2011	Vanguard.....	3,564.427	200,000	XXX	
	921935	20 1	Vanguard Wellington Fund.....		06/29/2011	Vanguard.....	68.414	3,783	XXX	
	921935	20 1	Vanguard Wellington Fund.....		09/29/2011	Vanguard.....	72.986	3,732	XXX	
	921935	20 1	Vanguard Wellington Fund.....		12/27/2011	Vanguard.....	69.840	3,780	XXX	
	936793	84 3	Wasatch 1st Source Income Equity.....		04/30/2011	Wasatch.....	61.974	913	XXX	
	936793	84 3	Wasatch 1st Source Income Equity.....		06/30/2011	Wasatch.....	84.649	1,216	XXX	
	936793	84 3	Wasatch 1st Source Income Equity.....		09/30/2011	Wasatch.....	92.604	1,097	XXX	
	936793	84 3	Wasatch 1st Source Income Equity.....		12/28/2011	Wasatch Funds.....	99.048	1,296	XXX	
	97717W	31 5	Wisdomtree Trust.....		11/03/2011	Vanguard.....	775.000	41,064	XXX	
	97717W	31 5	Wisdomtree Trust.....		12/28/2011	Vanguard.....	3.779	193	XXX	
9299999. Total - Common Stocks - Mutual Funds.....								1,839,857	XXX	0
9799997. Total - Common Stocks - Part 3.....								1,847,071	XXX	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
9799998.	Total - Common Stocks - Summary Item from Part 5.....					151,104	XXX.....	
9799999.	Total - Common Stocks.....					1,998,175	XXX.....	.0
9899999.	Total - Preferred and Common Stocks.....					2,066,935	XXX.....	.0
9999999.	Total - Bonds, Preferred and Common Stocks.....					9,634,833	XXX.....	20,833

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
CUSIP Identification	Description	g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	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				
										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.										
Bonds - U.S. Government																								
31371L	AB	5	12/27/2011.	Principal Reduction.....		5,482	5,482	5,355	5,396		4		4		5,400		82	82	123	07/01/2018.				
31407B	JS	9	12/27/2011.	Principal Reduction.....		2,956	2,956	2,927	2,934		1		1		2,935		21	21	76	07/01/2020.				
31359M	HK	2	03/15/2011.	Matured.....		250,000	250,000	256,771	250,363		(363)		(363)		250,000			0	6,875	03/15/2011.				
3134A4	HF	4	09/15/2011.	Matured.....		400,000	400,000	428,406	402,987		(2,987)		(2,987)		400,000			0	22,000	09/15/2011.				
38374H	UF	5	12/16/2011.	Principal Reduction.....		2,195	2,195	2,294	2,281		(8)		(8)		2,273		(79)	(79)	111	06/16/2028.				
0599999. Total - Bonds - U.S. Government.....						660,633	660,633	695,754	663,962	0	(3,353)	0	(3,353)	0	660,608	0	25	25	29,186	...XXX....				
Bonds - U.S. States, Territories and Possessions																								
167485	G7	0	01/01/2011.	Matured.....		50,000	50,000	53,582	50,000				0		50,000			0	1,375	01/01/2011.				
167485	U6	6	01/01/2011.	Matured.....		170,000	170,000	180,637	170,000				0		170,000			0	4,675	01/01/2011.				
180847	T4	7	12/08/2011.	Mesirow.....		598,765	575,000	617,107	588,821		(6,950)		(6,950)		581,871		16,894	16,894	31,785	11/01/2012.				
1799999. Total - Bonds - U.S. States, Territories & Possessions.....						818,765	795,000	851,327	808,821	0	(6,950)	0	(6,950)	0	801,871	0	16,894	16,894	37,835	...XXX....				
Bonds - U.S. Political Subdivisions of States																								
31417V	PZ	0	04/13/2011.	CRT.....		603,239	587,678	595,942	594,179		1,614		1,614		595,793		7,446	7,446	8,369	12/01/2024.				
31395V	NZ	8	12/15/2011.	Principal Reduction.....		37,208	37,208	38,214	37,798		(99)		(99)		37,700		(492)	(492)	912	06/15/2035.				
2499999. Total - Bonds - U.S. Political Subdivisions of States.....						640,447	624,886	634,156	631,977	0	1,515	0	1,515	0	633,492	0	6,954	6,954	9,281	...XXX....				
Bonds - U.S. Special Revenue and Special Assessment																								
05947U	LX	4	12/13/2011.	Principal Reduction.....		23,393	23,393	23,649	23,632		(3)		(3)		23,629		(236)	(236)	987	03/11/2041.				
12667F	X9	1	12/27/2011.	Principal Reduction.....		33,282	33,282	30,714	30,714				0		30,714		2,568	2,568	981	03/25/2035.				
15200M	AA	5	08/01/2011.	Principal Reduction.....		4,402	4,402	4,093	4,142		7		7		4,149		252	252	58	02/01/2020.				
161582	AG	6	06/20/2011.	Principal Reduction.....		300,000	300,000	331,125	328,376		(170)		(170)		328,206		(28,206)	(28,206)	8,059	08/15/2031.				
167592	LN	2	01/01/2011.	Matured.....		400,000	400,000	418,140	400,000				0		400,000			0	10,000	01/01/2011.				
167486	BH	1	01/01/2011.	Matured.....		80,000	80,000	84,077	80,000				0		80,000			0	2,200	01/01/2011.				
201730	AD	0	12/19/2011.	Principal Reduction.....		16,298	16,298	18,522	18,306		(42)		(42)		18,264		(1,966)	(1,966)	1,027	01/17/2032.				
3128M7	YV	2	12/15/2011.	Principal Reduction.....		1,586	1,586	1,711		(3)		(3)		1,708		(122)	(122)			01/01/2040.				
3128MJ	QT	0	12/16/2011.	Principal Reduction.....		319	319	332		(0)		(0)		332		(13)	(13)			11/01/2041.				
3128PS	KA	4	12/15/2011.	Principal Reduction.....		37,756	37,756	39,402		(32)		(32)		39,370		(1,614)	(1,614)			09/01/2025.				
3128PR	JW	0	04/13/2011.	Keybanc.....		328,479	314,153	327,161	325,002		1,089		1,089		326,090		2,389	2,389	5,106	04/01/2025.				
31297F	JD	6	12/15/2011.	Principal Reduction.....		30,003	30,003	31,086	30,986		(11)		(11)		30,975		(972)	(972)	1,085	10/01/2034.				
3128KV	SF	3	12/06/2011.	Principal Reduction.....		29,057	27,170	27,886	27,856		(8)		(8)		27,849		1,209	1,209	2,632	08/01/2037.				
3128KV	SF	3	10/28/2011.	GX Clark.....		349,108	326,063	334,648	334,297		(95)		(95)		334,202		14,907	14,907	15,003	08/01/2037.				
31395T	6P	4	09/15/2011.	Principal Reduction.....		16,882	16,882	16,782	16,816		2		2		16,818		65	65	330	05/15/2018.				
31393N	M8	9	12/15/2011.	Principal Reduction.....		132,554	132,554	138,436	135,258		(708)		(708)		134,551		(1,996)	(1,996)	3,508	08/15/2031.				
31394N	RF	7	12/15/2011.	Principal Reduction.....		38,521	38,521	40,525	40,032		(331)		(331)		39,701		(1,181)	(1,181)	1,777	08/15/2032.				
31394N	RF	7	12/15/2011.	Principal Reduction.....		5,136	5,136	5,403	5,343		(33)		(33)		5,310		(174)	(174)	237	08/15/2032.				
31397J	6X	7	12/16/2011.	Principal Reduction.....		123,284	123,284	121,320	121,418		27		27		121,445		1,840	1,840	4,795	04/16/2036.				
31397J	6X	7	12/16/2011.	Principal Reduction.....		12,328	12,328	12,132	12,142		3		3		12,145		184	184	480	04/15/2036.				
31398K	A5	9	12/15/2011.	Principal Reduction.....		108,036	108,036	111,277	110,053		(363)		(363)		109,689		(1,653)	(1,653)	2,063	09/15/2039.				
31396N	PF	7	06/15/2011.	Principal Reduction.....		3,259	3,259	3,265	3,263		(0)		(0)		3,262		(3)	(3)	47	05/15/2016.				
3138A2	W4	7	12/27/2011.	Principal Reduction.....		11,373	11,373	11,804		(12)		(12)		11,792		(419)	(419)			12/01/2040.				
31416W	6G	2	12/27/2011.	Principal Reduction.....		43,112	43,112	41,333		175		175		41,508		1,603	1,603			11/01/2025.				
3138A7	NY	0	12/27/2011.	Principal Reduction.....		30,482	30,482	30,315		15		15		30,330		151	151			02/01/2026.				
31417Y	TC	1	12/27/2011.	Principal Reduction.....		93,905	93,905	97,236	96,993		(450)		(450)		96,542		(2,637)	(2,637)	2,409	10/01/2025.				

SCHEDULE D - PART 4

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

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
31371M UK 1	FNMA Pool 256286.....	...	12/27/2011.	Principal Reduction.....		6,429	6,429	6,332	6,338	.....	.....1	.....	.....	.....	.....1	.....	.....6,338	.....	.....91	91	198	06/01/2036.	
3136A1 X8 3	FNR 2001-115 KE.....	...	12/27/2011.	Principal Reduction.....		1,430	1,430	1,448	.....	.....	.....(1)	.....	.....	.....	.....(1)	.....	.....1,448	.....	.....(18)	(18)	.....	10/25/2039.	
31416N DD 1	Fannie Mae.....	...	12/27/2011.	Principal Reduction.....		77,234	77,234	79,986	78,790	.....	.....(239)	.....	.....	.....	.....(239)	.....	.....78,551	.....	.....(1,316)	(1,316)	1,857	04/01/2024.	
31414F GG 0	Fannie Mae FN 964699.....	...	12/27/2011.	Principal Reduction.....		7,297	7,297	7,493	7,472	.....	.....(4)	.....	.....	.....	.....(4)	.....	.....7,468	.....	.....(171)	(171)	209	08/01/2023.	
31418Q PB 3	Fannie Mae FNAD3117.....	...	07/28/2011.	Jefferies and Company.....		278,744	267,966	276,675	275,553	.....	.....652	.....	.....	.....	.....652	.....	.....276,205	.....	.....2,540	2,540	6,752	04/01/2025.	
31371L EZ 8	Fed Natl Mtg Pool # 254952.....	...	12/27/2011.	Principal Reduction.....		36,997	36,997	36,969	36,980	.....	.....1	.....	.....	.....	.....1	.....	.....36,981	.....	.....17	17	849	10/01/2018.	
31336W CP 2	Federal Home Ln Mtg Corp.....	...	12/15/2011.	Principal Reduction.....		7,555	7,555	7,395	7,434	.....	.....4	.....	.....	.....	.....4	.....	.....7,438	.....	.....116	116	174	10/01/2020.	
31394N JU 3	Federal Home Loan Mortgage Corp.....	...	06/15/2011.	Principal Reduction.....		76,663	76,663	77,741	77,537	.....	.....(7)	.....	.....	.....	.....(7)	.....	.....77,530	.....	.....(867)	(867)	1,058	01/15/2027.	
31394P DY 6	Federal Home Loan Mortgage Corp.....	...	12/15/2011.	Principal Reduction.....		12,482	12,482	12,433	12,439	.....	.....1	.....	.....	.....	.....1	.....	.....12,440	.....	.....41	41	596	07/15/2032.	
31393J RX 8	Federal Home Loan Mtg.....	...	11/15/2011.	Principal Reduction.....		76,065	76,065	74,665	76,065	.....	.....0	.....	.....	.....	.....0	.....	.....76,065	.....	.....0	0	1,644	11/15/2016.	
31297F TZ 6	Federal Home Loan Mtg Corp.....	...	12/15/2011.	Principal Reduction.....		15,364	15,364	15,654	15,631	.....	.....(3)	.....	.....	.....	.....(3)	.....	.....15,628	.....	.....(264)	(264)	538	10/01/2034.	
31402R ST 7	Federal National Mtg Pool 735930.....	...	12/27/2011.	Principal Reduction.....		4,091	4,091	4,106	4,102	.....	.....(0)	.....	.....	.....	.....(0)	.....	.....4,101	.....	.....(10)	(10)	113	12/01/2018.	
31371K 2R 1	Federal Natl Mtg Assn.....	...	12/27/2011.	Principal Reduction.....		36,889	36,889	37,549	37,261	.....	.....(20)	.....	.....	.....	.....(20)	.....	.....37,241	.....	.....(352)	(352)	938	02/01/2018.	
31371L AP 4	Federal Natl Mtg Assn.....	...	12/27/2011.	Principal Reduction.....		31,734	31,734	31,962	31,864	.....	.....(7)	.....	.....	.....	.....(7)	.....	.....31,857	.....	.....(123)	(123)	636	06/01/2018.	
31371L BH 1	Federal Natl Mtg Assn.....	...	12/27/2011.	Principal Reduction.....		40,541	40,541	40,985	40,839	.....	.....(15)	.....	.....	.....	.....(15)	.....	.....40,824	.....	.....(282)	(282)	831	08/01/2018.	
31400E F6 2	Federal Natl Mtg Assn.....	...	12/27/2011.	Principal Reduction.....		28,364	28,364	28,869	28,649	.....	.....(14)	.....	.....	.....	.....(14)	.....	.....28,635	.....	.....(271)	(271)	676	02/01/2018.	
31394J N2 9	Freddie Mac FHR 2676 LG.....	...	12/15/2011.	Principal Reduction.....		126,348	126,348	133,258	131,425	.....	.....(1,016)	.....	.....	.....	.....(1,016)	.....	.....130,409	.....	.....(4,061)	(4,061)	4,318	06/15/2032.	
3128PR WU 9	Freddie Mac FG J12459.....	...	06/10/2011.	Keybanc.....		481,966	462,768	482,002	479,593	.....	.....2,078	.....	.....	.....	.....2,078	.....	.....481,671	.....	.....295	295	9,374	07/01/2025.	
3128PS L9 6	Freddie Mac FG J13052.....	...	12/15/2011.	Principal Reduction.....		44,839	44,839	46,079	46,054	.....	.....(159)	.....	.....	.....	.....(159)	.....	.....45,896	.....	.....(1,056)	(1,056)	1,007	09/01/2025.	
3128MC GH 2	Freddie Mac FGG13600.....	...	07/28/2011.	Jefferies and Company.....		313,691	298,735	306,063	303,755	.....	.....1,809	.....	.....	.....	.....1,809	.....	.....305,564	.....	.....8,128	8,128	8,119	06/01/2024.	
3128MM KX 0	Freddie Mac FGG18309.....	...	07/28/2011.	Jefferies and Company.....		268,824	256,290	260,255	258,668	.....	.....(6)	.....	.....	.....	.....(6)	.....	.....258,663	.....	.....10,161	10,161	6,843	05/01/2024.	
3128PQ NX 5	Freddie Mac FGJ11306.....	...	07/28/2011.	Jefferies and Company.....		491,099	472,267	483,778	481,291	.....	.....1,063	.....	.....	.....	.....1,063	.....	.....482,654	.....	.....8,745	8,745	11,114	12/01/2024.	
3128M5 GU 8	Freddie Mac G03511.....	...	12/15/2011.	Principal Reduction.....		10,313	10,313	10,380	10,378	.....	.....(0)	.....	.....	.....	.....(0)	.....	.....10,377	.....	.....(64)	(64)	251	10/01/2037.	
36290S CK 5	GNJO Pool #615774.....	...	12/15/2011.	Principal Reduction.....		52,139	52,139	50,935	51,423	.....	.....38	.....	.....	.....	.....38	.....	.....51,462	.....	.....677	677	1,091	09/15/2018.	
36962G YY 4	General Electric Cap Crp.....	...	10/13/2011.	BBENN.....		413,632	400,000	428,028	406,755	.....	.....(3,599)	.....	.....	.....	.....(3,599)	.....	.....403,155	.....	.....10,477	10,477	20,175	06/15/2012.	
40429C CX 8	HSBC Finance Corp.....	...	01/14/2011.	Matured.....		410,000	410,000	409,697	409,988	.....	.....12	.....	.....	.....	.....12	.....	.....410,000	.....	.....0	0	10,763	01/14/2011.	
49151E FW 8	Kentucky St. PPTY Bldgs.....	...	10/03/2011.	Called.....		500,000	500,000	555,375	508,593	.....	.....(8,561)	.....	.....	.....	.....(8,561)	.....	.....500,032	.....	.....(32)	(32)	26,875	10/01/2014.	
76110W RQ 1	Residential Asset Sec.....	...	12/27/2011.	Principal Reduction.....		26,568	26,568	25,841	25,929	.....	.....7	.....	.....	.....	.....7	.....	.....25,936	.....	.....632	632	504	05/25/2033.	
914729 HN 1	University of Northern TX Ref.....	...	04/15/2011.	Matured.....		200,000	200,000	216,874	200,969	.....	.....(969)	.....	.....	.....	.....(969)	.....	.....200,000	.....	.....0	0	5,250	04/15/2011.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					6,329,856	6,200,668	6,451,202	6,196,401	0	(9,898)	0	(9,898)	0	6,313,149	0	17,007	17,007	17,007	17,007	185,535	XXX.....	
Bonds - Industrial and Miscellaneous																							
88579Y AB 7	3M Company.....	...	08/09/2011.	Citigroup.....		76,330	85,000	75,238	78,599	.....	.....167	.....	.....	.....	.....167	.....	.....78,766	.....	.....(2,436)	(2,436)	.....	11/21/2032.	
00209A AE 6	AT & T Wireless.....	...	12/31/2010.			.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	.....	.....0	0	25	03/01/2011.	
01741R AD 4	Allegheny Technologies Inc.....	...	01/26/2011.	Barclays.....		8,438	5,000	5,188	5,131	.....	.....(3)	.....	.....	.....	.....(3)	.....	.....5,129	.....	.....3,309	3,309	35	06/01/2014.	
01741R AD 4	Allegheny Technologies Inc.....	...	01/26/2011.	Daiwa Capital Markets.....		25,522	15,000	15,000	15,000	.....	.....0	.....	.....	.....	.....0	.....	.....15,000	.....	.....10,522	10,522	106	06/01/2014.	
01741R AD 4	Allegheny Technologies Inc.....	...	02/02/2011.	Merrill Lynch.....		8,747	5,000	5,200	5,144	.....	.....(4)	.....	.....	.....	.....(4)	.....	.....5,141	.....	.....3,606	3,606	39	06/01/2014.	
018490 AL 6	Allergan Inc.....	...	05/17/2011.	Called.....		12,485	10,000	10,951	10,892	.....	.....(21)	.....	.....	.....	.....(21)	.....	.....10,871	.....	.....1,613	1,613	75	04/01/2026.	
018581 AD 0	Alliance Data Systems.....	...	10/27/2011.	J.P. Morgan Securities, Inc.....		13,959	10,000	9,598	9,784	.....	.....0	.....	.....	.....	.....0	.....	.....9,784	.....	.....4,176	4,176	144	08/01/2013.	
03938L AK 0	Arcelormittal.....	...	10/04/2011.	ABG Sundal Collier.....		10,204	10,000	11,158	10,960	.....	.....(215)	.....	.....	.....	.....(215)	.....	.....10,745	.....	.....(541)	(541)	447	05/15/2014.	
05567L G6 8	BNP Paribas.....	...	08/30/2011.	Citigroup.....		320,470	325,000	323,947	324,081	.....	.....143	.....	.....	.....	.....143	.....	.....324,224	.....	.....(3,755)	(3,755)	10,298	03/11/2015.	
07383F MN 5	Bear Stearns Commercial Mortgage.....	...	12/12/2011.	Principal Reduction.....		52,368	52,368	50,928	50,996	.....	.....23	.....	.....	.....	.....23	.....	.....51,019	.....	.....1,350	1,350	2,042	11/11/2035.	
079860 AB 8	Bellsouth Corporation.....	...	10/15/2011.	Matured.....		275,000	275,000	300,401	278,048	.....	.....(3,048)	.....	.....	.....	.....(3,048)	.....	.....275,000	.....	.....0	0	16,500	10/15/2011.	
086516 AF 8	Best Buy Company.....	...	03/18/2011.	Citigroup.....		25,688	25,000	25,018	25,094	.....	.....(5)	.....	.....	.....	.....(5)	.....	.....25,089	.....	.....599	599	394	01/15/2022.	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interes/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.2	086516 AF 8	Best Buy Company.....		03/23/2011.	Daiwa Capital Markets.....		46,244	45,000	49,214	48,420	.....	.....(67)	.....	.....(67)	.....	.....48,354	.....	.....(2,109)	(2,109)	709	01/15/2022.
	12617A AD 9	CPL Transition FDG LLC.....		07/19/2011.	Principal Reduction.....		6,975	6,975	7,244	7,123	.....	.....(6)	.....	.....(6)	.....	.....7,117	.....	.....(142)	(142)	112	07/15/2015.
	22540A 3F 3	CSFB 2001-CK3 A4.....		04/20/2011.	Principal Reduction.....		127,131	127,131	129,038	128,952	.....	.....(3)	.....	.....(3)	.....	.....128,949	.....	.....(1,818)	(1,818)	1,546	06/15/2034.
	22540V P2 2	CSFB 2002-CKN2 A3.....		12/19/2011.	Principal Reduction.....		320,528	320,528	332,799	332,180	.....	.....(137)	.....	.....(137)	.....	.....332,042	.....	.....(11,514)	(11,514)	15,164	04/15/2037.
	126650 BD 1	CVS Corp.....		08/15/2011.	Matured.....		150,000	150,000	150,147	150,009	.....	.....(9)	.....	.....(9)	.....	.....150,000	.....	.....0	0	8,625	08/15/2011.
	23242M AD 3	CWL 2006 S3 A4.....		12/11/2011.	Loss.....		17,949	12,290	11,602	687	.....	.....	.....	.....687	.....	.....12,290	.....	.....(12,290)	(12,290)	336	01/25/2029.
	13342B AB 1	Cameron International Corp.....		03/02/2011.	Goldman Sachs & Co.....		8,462	5,000	6,144	6,101	.....	.....(11)	.....	.....(11)	.....	.....6,090	.....	.....2,372	2,372	28	06/15/2026.
	13342B AB 1	Cameron International Corp.....		02/17/2011.	Goldman Sachs & Co.....		8,467	5,000	6,240	6,193	.....	.....(9)	.....	.....(9)	.....	.....6,184	.....	.....2,283	2,283	24	06/15/2026.
	14912L 4F 5	Caterpillar Financial SE.....		05/25/2011.	RBS Gren.....		282,025	250,000	253,698	252,526	.....	.....(307)	.....	.....(307)	.....	.....252,219	.....	.....29,806	29,806	11,910	02/17/2014.
	15200M AA 5	Centerpoint Energy.....		08/01/2011.	Principal Reduction.....		33,562	33,562	33,499	33,510	.....	.....2	.....	.....2	.....	.....33,513	.....	.....49	49	442	02/01/2020.
	156708 AR 0	Cephalon Inc.....		05/09/2011.	Barclays.....		61,525	50,000	51,916	51,312	.....	.....(127)	.....	.....(127)	.....	.....51,186	.....	.....10,339	10,339	663	05/01/2014.
	189054 AQ 2	Clorox.....		03/21/2011.	Deutsche Banc Securities.....		292,241	275,000	275,338	275,139	.....	.....(3)	.....	.....(3)	.....	.....275,136	.....	.....17,105	17,105	7,162	03/01/2013.
	201730 AD 0	Commercial Mtg Asset.....		12/19/2011.	Principal Reduction.....		1,164	1,164	1,292	1,280	.....	.....(2)	.....	.....(2)	.....	.....1,278	.....	.....(114)	(114)	73	01/17/2032.
	235851 AF 9	Danaher Corporation.....		02/11/2011.	Nomura.....		14,926	10,000	8,703	8,906	.....	.....11	.....	.....11	.....	.....8,918	.....	.....6,009	6,009	3	01/22/2021.
	250854 AD 8	Detroit Edison Securitization Fund.....		03/03/2011.	Principal Reduction.....		4,682	4,682	4,769	4,719	.....	.....(2)	.....	.....(2)	.....	.....4,717	.....	.....(34)	(34)	145	03/01/2013.
	25746U AT 6	Dominion Resources Inc.....		10/27/2011.	Barclays.....		14,913	10,000	10,317	10,279	.....	.....(16)	.....	.....(16)	.....	.....10,263	.....	.....4,650	4,650	175	12/15/2023.
	268648 AK 8	EMC Corp A.....		03/03/2011.	UBS Warburg.....		83,419	50,000	58,732	52,799	.....	.....(368)	.....	.....(368)	.....	.....52,431	.....	.....30,988	30,988	204	12/01/2011.
	268648 AK 8	EMC Corp A.....		02/02/2011.	J.P. Morgan Securities, Inc.....		8,000	5,000	5,885	5,283	.....	.....(27)	.....	.....(27)	.....	.....5,256	.....	.....2,744	2,744	.....	12/01/2011.
	292505 AF 1	Encana Corp.....		04/20/2011.	Barclays.....		282,455	250,000	252,465	251,849	.....	.....(71)	.....	.....(71)	.....	.....251,778	.....	.....30,677	30,677	5,941	12/01/2017.
	29365K AA 1	Entergy Texas Restoration Funding.....		08/01/2011.	Principal Reduction.....		53,798	53,798	54,043	54,002	.....	.....(11)	.....	.....(11)	.....	.....53,991	.....	.....(193)	(193)	347	02/01/2016.
	31395T 6P 4	FHLM 05/15/18.....		12/31/2011.	Principal Reduction.....		75,971	75,971	77,930	77,236	.....	.....(44)	.....	.....(44)	.....	.....77,192	.....	.....(1,221)	(1,221)	1,486	05/15/2018.
	31408F 6D 6	Federal National Mortgage 850568.....		12/27/2011.	Principal Reduction.....		7,192	7,192	7,127	7,131	.....	.....0	.....	.....0	.....	.....7,132	.....	.....60	60	169	01/01/2036.
	337367 AE 6	First Union Lehman Brothers.....		12/18/2011.	Principal Reduction.....		29,983	29,983	29,402	29,416	.....	.....6	.....	.....6	.....	.....29,422	.....	.....561	561	1,486	11/18/2035.
	338032 AX 3	Fisher Scientific.....		04/13/2011.	Called.....		34,502	25,000	29,445	26,156	.....	.....(1,156)	.....	.....(1,156)	.....	.....25,000	.....	.....9,502	9,502	406	03/01/2024.
	38373M VP 2	GNR 2006-46 B.....		12/16/2011.	Principal Reduction.....		52,506	52,506	56,181	55,884	.....	.....(176)	.....	.....(176)	.....	.....55,708	.....	.....(3,203)	(3,203)	2,479	06/16/2034.
	362334 AN 4	GSR 2006-1F 2A16.....		12/28/2011.	Principal Reduction.....		24,018	24,018	23,325	23,325	.....	.....(0)	.....	.....(0)	.....	.....23,325	.....	.....692	692	748	02/25/2036.
	40429X DP 8	HSBC Finance Corp.....		06/15/2011.	Called.....		40,000	40,000	40,000	40,000	.....	.....0	.....	.....0	.....	.....40,000	.....	.....0	0	1,125	06/15/2020.
	46185R AK 6	Introgen Corp (Life Technologies).....		09/23/2011.	Goldman Sachs & Co.....		15,244	15,000	16,791	16,735	.....	.....(93)	.....	.....(93)	.....	.....16,642	.....	.....(1,399)	(1,399)	221	02/15/2024.
	47102X AG 0	Janus Capital Group Inc.....		09/21/2011.	Merrill Lynch.....		14,700	15,000	16,891	16,523	.....	.....(286)	.....	.....(286)	.....	.....16,238	.....	.....(1,538)	(1,538)	584	07/15/2014.
	52108H JJ 4	LB - UBS Commercial Mortgage.....		12/16/2011.	Principal Reduction.....		169,196	169,196	179,189	178,892	.....	.....(181)	.....	.....(181)	.....	.....178,711	.....	.....(9,515)	(9,515)	8,353	03/15/2031.
	59018Y R7 8	Merrill Lynch & Co (LOW).....		12/27/2011.	Called.....		25,000	25,000	25,000	25,000	.....	.....0	.....	.....0	.....	.....25,000	.....	.....0	0	373	06/30/2015.
	595620 AF 2	Midamerican Energy Co.....		12/23/2011.	Called.....		437,888	425,000	440,436	431,073	.....	.....(3,820)	.....	.....(3,820)	.....	.....427,253	.....	.....10,635	10,635	34,551	07/15/2012.
	60871R AA 8	Molson Coors Brewing Company.....		10/05/2011.	Citigroup.....		5,275	5,000	5,025	5,011	.....	.....(3)	.....	.....(3)	.....	.....5,008	.....	.....267	267	150	07/30/2013.
	60871R AA 8	Molson Coors Brewing Company.....		09/08/2011.	J.P. Morgan Securities, Inc.....		10,771	10,000	10,257	10,113	.....	.....(29)	.....	.....(29)	.....	.....10,084	.....	.....687	687	274	07/30/2013.
	617446 K4 0	Morgan Stanley (LOW).....		08/11/2011.	MSDW.....		41,918	45,000	45,141	45,091	.....	.....(12)	.....	.....(12)	.....	.....45,079	.....	.....(3,162)	(3,162)	319	06/24/2015.
	651639 AH 9	Newmont Mining Corp.....		09/20/2011.	Merrill Lynch.....		7,920	5,000	5,480	5,290	.....	.....(59)	.....	.....(59)	.....	.....5,230	.....	.....2,690	2,690	45	07/15/2014.
	680223 AF 1	Old Republic International Corp.....		09/23/2011.	Citigroup.....		15,461	15,000	15,000	15,000	.....	.....0	.....	.....0	.....	.....15,000	.....	.....461	461	929	05/15/2012.
	69361Y AE 3	PSE&G Transition FDG LLC.....		03/15/2011.	Principal Reduction.....		2,833	2,833	2,926	2,867	.....	.....(2)	.....	.....(2)	.....	.....2,865	.....	.....(32)	(32)	46	03/15/2013.
	717081 CZ 4	Pfizer Inc.....		12/08/2011.	Called.....		252,644	250,000	249,658	249,842	.....	.....110	.....	.....110	.....	.....249,950	.....	.....2,692	2,692	13,664	03/15/2012.
	500472 AB 1	Philips Electronics NV.....		12/05/2011.	J.P. Morgan Securities, Inc.....		170,909	150,000	147,723	148,190	.....	.....191	.....	.....191	.....	.....148,380	.....	.....22,528	22,528	8,002	03/11/2018.
	74924P AF 9	RASC.....		12/27/2011.	Principal Reduction.....		40,623	40,623	40,622	40,622	.....	.....0	.....	.....0	.....	.....40,622	.....	.....1	1	987	02/25/2034.
	767201 AF 3	Rio Tinto Financial USA Ltd.....		02/08/2011.	Citigroup.....		180,395	150,000	173,625	167,216	.....	.....(491)	.....	.....(491)	.....	.....166,724	.....	.....13,670	13,670	3,729	05/01/2014.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
822582 AG 7	Shell International Financial.....	...	09/22/2011.	Matured.....			150,000	150,000	149,994	149,997		3		3		150,000			0	1,950	09/22/2011.
87927V AL 2	Telecom Italia Capital.....	...	04/19/2011.	Jefferies and Company.....			130,500	125,000	114,468	118,114		503		503		118,617		11,883	11,883	3,420	09/30/2014.
87938W AL 7	Telefonica Emisiones Sau.....	...	06/09/2011.	Banc of America.....			154,128	150,000	150,000	150,000				0		150,000		4,128	4,128	3,527	04/27/2015.
88165F AA 0	Teva Pharm (Series D).....	...	02/01/2011.	Called.....			72,214	65,000	72,214	72,073		(36)		(36)		72,036		177	177	569	02/01/2026.
893830 AW 9	Transocean Inc - C.....	...	06/14/2011.	J.P. Morgan Securities, Inc.....			4,915	5,000	5,000	5,000				0		5,000		(85)	(85)	38	12/15/2037.
92344G AQ 9	Verizon Global.....	...	11/28/2011.	Called.....			440,049	425,000	452,948	433,362		(5,152)		(5,152)		428,210		11,839	11,839	27,839	06/15/2012.
947074 AJ 9	Weatherford Intl Ltd.....	...	08/10/2011.	RBC.....			172,577	150,000	160,583	159,319		(761)		(761)		158,558		14,018	14,018	6,350	06/15/2017.
949748 AF 4	Wells Fargo Bank.....	...	02/01/2011.	Matured.....			300,000	300,000	338,043	300,504		(504)		(504)		300,000			0	9,675	02/01/2011.
949834 AA 3	Wells Fargo Mtg Backed Securities.....	...	12/27/2011.	Principal Reduction.....			48,659	48,659	48,431	48,440		2		2		48,442		217	217	1,346	10/25/2037.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						5,757,715	5,484,137	5,665,251	5,559,337	687	(16,116)	0	(15,428)	0	5,543,909	0	213,806	213,806	218,552	...XXX....
8399997.	Total - Bonds - Part 4.....						14,207,415	13,765,324	14,297,689	13,860,497	687	(34,802)	0	(34,114)	0	13,953,029	0	254,686	254,686	480,389	...XXX....
8399998.	Total - Bonds - Summary Item from Part 5.....						101,826	95,000	110,343	110,343		(1,536)		(1,536)		108,807		(6,981)	(6,981)	1,362	...XXX....
8399999.	Total - Bonds.....						14,309,241	13,860,324	14,408,032	13,860,497	687	(36,338)	0	(35,650)	0	14,061,836	0	247,705	247,705	481,751	...XXX....
Common Stocks - Mutual Funds																					
628380 85 9	Franklin Mutual Global Discovery Fd.....	...	09/04/2011.	Capital Gain Distribution.....			4,531	XXX						0				4,531	4,531		...XXX....
464287 68 9	I SHARES Tr Russell 3000 Index.....	...	11/03/2011.	Vanguard.....		218.000	16,157	XXX	13,724	16,171	(2,448)			(2,448)		13,724		2,434	2,434	419	...XXX....
470259 10 2	James Balanced Golden Rainbow Fund.....	...	12/03/2011.	Capital Gain Distribution.....			3,264	XXX						0				3,264	3,264		...XXX....
560636 10 2	Mairs and Power Growth Fund Inc.....	...	12/30/2011.	Capital Gain Distribution.....		378.360	31,462	XXX	20,693	26,618	(5,925)			(5,925)		20,693		10,769	10,769	238	...XXX....
577130 20 6	Matthews International Funds.....	...	12/11/2011.	Capital Gain Distribution.....			6,495	XXX						0				6,495	6,495		...XXX....
67064Y 66 9	Nuveen Mutual Funds.....	...	12/18/2011.	Capital Gain Distribution.....			291	XXX						0				291	291		...XXX....
67064Y 66 9	Nuveen Mutual Funds.....	...	12/17/2011.	Capital Gain Distribution.....			111	XXX						0				111	111		...XXX....
413838 10 3	Oakmark Fund Class 1.....	...	11/03/2011.	Exchange.....		518.990	22,000	XXX	15,746	21,886	(6,140)			(6,140)		15,746		6,254	6,254		...XXX....
817418 10 6	Sequoia Fund.....	...	11/17/2011.	Capital Gain Distribution.....		259.500	39,587	XXX	25,974	36,439	(10,466)			(10,466)		25,974		13,613	13,613		...XXX....
77957Y 10 6	T Rowe Price Mid Cap Value Fund.....	...	12/16/2011.	Capital Gain Distribution.....			18,890	XXX						0				18,890	18,890		...XXX....
779557 10 7	T. Rowe Price New America Growth Fd.....	...	12/16/2011.	Capital Gain Distribution.....		977.780	44,372	XXX	23,340	32,765	(9,426)			(9,426)		23,340		21,032	21,032		...XXX....
921908 60 4	Vanguard Dividend Growth Fund.....	...	11/03/2011.	Vanguard.....		989.450	15,000	XXX	15,188					0		15,188		(188)	(188)	153	...XXX....
921921 10 2	Vanguard Equity Income Fund.....	...	11/03/2011.	Vanguard.....		49.630	1,057	XXX	981					0		981		76	76		...XXX....
921908 20 8	Vanguard Precious Metals and Mining.....	...	12/17/2011.	Capital Gain Distribution.....			5,970	XXX						0				5,970	5,970		...XXX....
921935 20 1	Vanguard Wellington Fund.....	...	11/03/2011.	Vanguard.....		683.030	37,000	XXX	34,261	36,904	(2,643)			(2,643)		34,261		2,739	2,739	1,288	...XXX....
936793 84 3	Wasatch 1st Source Income Equity.....	...	11/07/2011.	Wasatch.....		1,796.410	24,000	XXX	19,563	23,766	(4,204)			(4,204)		19,563		4,437	4,437	421	...XXX....
9299999.	Total - Common Stocks - Mutual Funds.....						270,188	XXX	169,469	194,550	(41,251)	0	0	(41,251)	0	169,469	0	100,719	100,719	2,519	...XXX....
9799997.	Total - Common Stocks - Part 4.....						270,188	XXX	169,469	194,550	(41,251)	0	0	(41,251)	0	169,469	0	100,719	100,719	2,519	...XXX....
9799998	Total - Common Stocks - Summary Item from Part 5.....						148,466	XXX	151,104					0		151,104		(2,638)	(2,638)	2,085	...XXX....
9799999.	Total - Common Stocks.....						418,654	XXX	320,573	194,550	(41,251)	0	0	(41,251)	0	320,573	0	98,081	98,081	4,604	...XXX....
9899999.	Total - Preferred and Common Stocks.....						418,654	XXX	320,573	194,550	(41,251)	0	0	(41,251)	0	320,573	0	98,081	98,081	4,604	...XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....						14,727,895	XXX	14,728,606	14,055,048	(40,563)	(36,338)	0	(76,901)	0	14,382,409	0	345,786	345,786	486,356	...XXX....

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21		
												12	13	14	15	16							
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends		
Bonds - Industrial and Miscellaneous																							
03938L	AK	0		08/02/2011	Deutche Banc Securities.....	10/04/2011	ABG Sundal Collier.....	5,000	6,300	5,102	6,219	.....	.....(81)	.....	.....(81)	.....	.....	.....(1,117)	(1,117)	.....	.....56		
156708	AR	0		03/16/2011	Barclays.....	05/09/2011	Barclays.....	5,000	5,331	6,153	5,317	.....	.....(14)	.....	.....(14)	.....	.....	.....835	835	66	49		
46185R	AK	6		03/23/2011	Nomura.....	10/20/2011	BNP Securities.....	5,000	5,651	5,003	5,624	.....	.....(28)	.....	.....(28)	.....	.....	.....(621)	(621)	52	9		
46185R	AK	6		03/09/2011	Barclays.....	10/20/2011	BNP Securities.....	5,000	5,788	5,003	5,752	.....	.....(36)	.....	.....(36)	.....	.....	.....(750)	(750)	52	6		
46185R	AK	6		03/02/2011	CSFB.....	10/20/2011	BNP Securities.....	5,000	5,806	5,003	5,767	.....	.....(39)	.....	.....(39)	.....	.....	.....(765)	(765)	52	5		
46185R	AK	6		03/01/2011	CSFB.....	10/20/2011	BNP Securities.....	5,000	5,806	5,003	5,768	.....	.....(39)	.....	.....(39)	.....	.....	.....(765)	(765)	52	4		
46185R	AK	6		02/28/2011	CSFB.....	10/20/2011	BNP Securities.....	5,000	5,819	5,003	5,779	.....	.....(39)	.....	.....(39)	.....	.....	.....(777)	(777)	79	4		
46185R	AK	6		02/23/2011	Deutche Banc Securities.....	10/20/2011	BNP Securities.....	5,000	5,812	5,003	5,772	.....	.....(40)	.....	.....(40)	.....	.....	.....(769)	(769)	79	3		
46185R	AK	6		02/23/2011	Barclays.....	10/20/2011	BNP Securities.....	5,000	5,790	5,003	5,751	.....	.....(39)	.....	.....(39)	.....	.....	.....(749)	(749)	79	3		
46185R	AK	6		02/04/2011	Wells Fargo.....	10/11/2011	MSDW.....	25,000	28,900	25,094	28,702	.....	.....(198)	.....	.....(198)	.....	.....	.....(3,608)	(3,608)	385	181		
47102X	AG	0		03/16/2011	Nomura.....	09/21/2011	Merrill Lynch.....	10,000	11,529	9,800	11,320	.....	.....(209)	.....	.....(209)	.....	.....	.....(1,520)	(1,520)	227	60		
651639	AK	2		06/16/2011	Goldman Sachs & Co.....	08/22/2011	Merrill Lynch.....	15,000	17,811	20,660	17,035	.....	.....(776)	.....	.....(776)	.....	.....	.....3,625	3,625	238	158		
3899999. Total - Bonds - Industrial and Miscellaneous.....								95,000	110,343	101,826	108,807	0	(1,536)	0	(1,536)	0	0	0	(6,981)	(6,981)	1,362	535	
8399998. Total - Bonds.....								95,000	110,343	101,826	108,807	0	(1,536)	0	(1,536)	0	0	0	0	(6,981)	(6,981)	1,362	535
Common Stocks - Mutual Funds																							
921921	10	2		04/25/2011	Vanguard.....	11/03/2011	Vanguard.....	6,858,710	150,000	147,379	150,000	.....	.....	.....	.....0	.....	.....	.....(2,621)	(2,621)	2,085	.....		
921921	10	2		06/29/2011	Vanguard.....	11/03/2011	Vanguard.....	51,030	1,104	1,087	1,104	.....	.....	.....	.....0	.....	.....	.....(17)	(17)	.....	.....		
9299999. Total - Common Stocks - Mutual Funds.....									151,104	148,466	151,104	0	0	0	0	0	0	0	(2,638)	(2,638)	2,085	0	
9799998. Total - Common Stocks.....									151,104	148,466	151,104	0	0	0	0	0	0	0	(2,638)	(2,638)	2,085	0	
9899999. Total - Preferred and Common Stocks.....									151,104	148,466	151,104	0	0	0	0	0	0	0	(2,638)	(2,638)	2,085	0	
9999999. Total - Bonds, Preferred and Common Stocks.....									261,447	250,292	259,911	0	(1,536)	0	(1,536)	0	0	0	(9,619)	(9,619)	3,448	535	

BUCKEYE STATE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

Common Stocks - U.S. Property and Casualty Insurer

43688@ 10 7	Home and Farm Insurance Company.....	.....	17639.....	2ciB1.....	...NO.....	.....	.....3,232,276	6,000,000	100.0
1199999.	Total - Common Stocks - U.S. Property and Casualty Insurer.....					0	3,232,276	XXX.....	XXX.....

Common Stocks - Other Affiliates

42817@ 10 3	Hetuck Insurance Agency.....	.....	NONE.....	2ciB1.....	...NO.....	.....	.....24,297	50,000	100.0
56671# 10 6	Marias Technologies Inc.....	.....	NONE.....	2ciB1.....	...NO.....	.....	.....	.....50,000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....					0	24,297	XXX.....	XXX.....
1899999.	Total - Common Stocks.....					0	3,256,573	XXX.....	XXX.....
1999999.	Total - Preferred and Common Stock.....					0	3,256,573	XXX.....	XXX.....

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

SCHEDULE D - PART 6 - SECTION 2

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

Common Stocks

42817@ 10 3	Home and Farm Insurance Agency.....	Home and Farm Insurance Company.....	.....	.....6,000,000	100.0
0299999.	Total - Common Stock.....		0	XXX.....	XXX.....
0399999.	Total - Preferred and Common Stock.....		0	XXX.....	XXX.....

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	Covington Savings & Loan CD.....			10/02/2011.	Covington Savings & Loan.....	10/02/2012.	59,714	.....	.....	.....	.....	.....59,714	59,714	44	.....	.....0.300	0.300	OCT...	.....	.....
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						59,714	0	0	0	0	59,714	59,714	44	0	..XXX.....	..XXX.....	..XXX..	0	0
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						59,714	0	0	0	0	59,714	59,714	44	0	..XXX.....	..XXX.....	..XXX..	0	0
Total Bonds																				
7799999.	Subtotals - Issuer Obligations.....						59,714	0	0	0	0	59,714	59,714	44	0	..XXX.....	..XXX.....	..XXX..	0	0
8399999.	Subtotals - Bonds.....						59,714	0	0	0	0	59,714	59,714	44	0	..XXX.....	..XXX.....	..XXX..	0	0
Class One Money Market Mutual Funds																				
60934N 70 8	Federated Prime Obligations Fd 396.....			12/31/2011.	MainSource Bank.....	XXX.....	3,896,929	.....	.....	.....	.....	.....3,896,929	3,896,929	.....	.....	.....0.050	0.050	MON..	.....	.....
922906 20 1	Prime Money Market Fund 0030.....			12/31/2011.	Vanguard.....	XXX.....	30,730	.....	.....	.....	.....	.....30,730	30,730	.....	.....	.....	.....	MON..	.....	.....
8999999.	Total - Class One Money Market Mutual Funds.....						3,927,658	0	0	0	0	XXX.....	3,927,658	0	0	..XXX.....	..XXX.....	..XXX..	0	0
9199999.	Total - Short-Term Investments.....						3,987,372	0	0	0	0	XXX.....	3,987,372	44	0	..XXX.....	..XXX.....	..XXX..	0	0

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

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

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

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

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

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

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Ameriprise Financial Services.....	Piqua, OH.....				2,382	XXX
Fifth Third Bank of Western (C).....	Piqua, OH.....				(235,157)	XXX
Fifth Third Bank of Western (S).....	Piqua, OH.....				276,838	XXX
MainSource Bank (A).....	Troy, OH.....				(3,985,032)	XXX
MainSource Bank (E).....	Troy, OH.....				(50,266)	XXX
MainSource Bank (F).....	Troy, OH.....				3,771	XXX
MainSource Bank (S).....	Troy, OH.....		3,293	444	495,041	XXX
MainSource Bank.....	Troy, OH.....				4,851	XXX
MainSource Bank	Troy, OH.....				1,340,064	XXX
Waterfield bank.....	Carmel, IN.....				-	XXX
Farmers State Bank.....	Warsaw, IN.....				(9,164)	XXX
Farmers State Bank.....	Warsaw, IN.....				1,197	XXX
National City Bank.....	Indianapolis, IN.....				58,510	XXX
MainSource Bank	Troy, OH.....				39,908	XXX
0199999. Total - Open Depositories.....	.XXX...	.XXX.....	3,293	444	(2,057,058)	XXX..
0399999. Total Cash on Deposit.....	.XXX...	.XXX.....	3,293	444	(2,057,058)	XXX..
0499999. Cash in Company's Office.....	.XXX...	.XXX.....	.XXX.....	.XXX.....	390	XXX..
0599999. Total Cash.....	.XXX...	.XXX.....	3,293	444	(2,056,668)	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(656,398)	4. April.....	(922,729)	7. July.....	(3,544,601)	10. October.....	(2,330,397)
2. February.....	39,545	5. May.....	(1,223,699)	8. August.....	(1,755,181)	11. November.....	(1,194,935)
3. March.....	(205,507)	6. June.....	(663,008)	9. September.....	(1,578,813)	12. December.....	(2,057,058)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR						
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA						
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN					100,211	101,200
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA						
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM					308,471	323,976
33.	New York.....NY						
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH			2,125,848	2,245,253		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CN						
58.	Aggregate Alien and Other.....OT	..XXX..	XXX	0	0	0	0
59.	Total.....	..XXX..	XXX	2,125,848	2,245,253	408,681	425,176

DETAILS OF WRITE-INS

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