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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011
OF THE CONDITION AND AFFAIRS OF THE

MICO Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 40932 Employer's ID Number 31-1022150

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

Country of Domicile United States of America

Incorporated/Organized 11/30/1981 Commenced Business 12/03/1981

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

Main Administrative Office 471 East Broad Street (Street and Number)
Columbus , OH 43215 (City or Town, State and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 471 East Broad Street (Street and Number)
Columbus , OH 43215 (City or Town, State and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address MotoristsGroup.com

Statutory Statement Contact Joel B. Kratzer (Name), 614-225-8327 (Area Code) (Telephone Number)
Accounting@MotoristsGroup.com (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

John Jacob Bishop	Susan Elizabeth Haack	David Lynn Kaufman
Michael Lee Wiseman		

State of Ohio
County of Franklin
SS:

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

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

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	3,514,614	22.872	3,514,614		3,514,614	22.872
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	829,208	5.396	829,208		829,208	5.396
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations		0.000				0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000				0.000
1.43 Revenue and assessment obligations	381,343	2.482	381,343		381,343	2.482
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,196,542	7.787	1,196,542		1,196,542	7.787
1.512 Issued or guaranteed by FNMA and FHLMC	466,284	3.034	466,284		466,284	3.034
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000				0.000
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	246,251	1.603	246,251		246,251	1.603
1.523 All other	1,211,522	7.884	1,211,522		1,211,522	7.884
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	3,280,402	21.348	3,280,402		3,280,402	21.348
2.2 Unaffiliated non-U.S. securities (including Canada)	316,975	2.063	316,975		316,975	2.063
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	895,133	5.825	895,133		895,133	5.825
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	1,635,766	10.645	1,635,766		1,635,766	10.645
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	27	0.000	27		27	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	429,689	2.796	429,689		429,689	2.796
11. Other invested assets	962,828	6.266	962,828		962,828	6.266
12. Total invested assets	15,366,584	100.000	15,366,584		15,366,584	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,282,159
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)	50,000	50,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(69,331)	
	5.2 Totals, Part 3, Column 9		(69,331)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		300,000
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		962,828
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		962,828

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		14,778,368
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,378,367
3.	Accrual of discount		5,688
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	25,544	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(128,258)	
	4.4. Part 4, Column 11	(190,146)	(292,860)
5.	Total gain (loss) on disposals, Part 4, Column 19		578,881
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		9,345,936
7.	Deduct amortization of premium		120,581
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	7,889	
	9.4. Part 4, Column 13		7,889
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		13,974,039
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		13,974,039

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	5,540,364	5,841,542	5,550,560	5,217,806
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	5,540,364	5,841,542	5,550,560	5,217,806
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	151,394	160,335	151,623	150,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	696,232	795,762	696,177	695,861
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	4,788,532	4,999,682	4,867,704	4,545,495
	9. Canada				
	10. Other Countries	266,618	272,814	274,111	250,000
	11. Totals	5,055,150	5,272,496	5,141,815	4,795,495
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	11,443,140	12,070,135	11,540,175	10,859,162
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	2,507,291	2,507,291	2,375,102	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	23,608	23,608	21,265	
	23. Totals	2,530,899	2,530,899	2,396,367	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	2,530,899	2,530,899	2,396,367	
	26. Total Stocks	2,530,899	2,530,899	2,396,367	
	27. Total Bonds and Stocks	13,974,039	14,601,034	13,936,542	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	91,713	2,491,881	1,861,159	879,467	216,143	5,540,363	45.7	7,037,664	58.8	5,540,363	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	91,713	2,491,881	1,861,159	879,467	216,143	5,540,363	45.7	7,037,664	58.8	5,540,363	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1		151,394				151,394	1.2			151,394	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		151,394				151,394	1.2			151,394	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1											
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	160,273	251,766	49,078	5,166	229,949	696,232	5.7	1,318,429	11.0	696,232	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	160,273	251,766	49,078	5,166	229,949	696,232	5.7	1,318,429	11.0	696,232	

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	765,141	3,148,968	1,812,734			5,726,843	47.3	3,608,634	30.2	5,726,843	
6.2 Class 2											
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals	765,141	3,148,968	1,812,734			5,726,843	47.3	3,608,634	30.2	5,726,843	
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 1,017,127	6,044,009	3,722,971	884,633	446,092	12,114,832	100.0	XXX	XXX	12,114,832	
9.2 Class 2	(d)							XXX	XXX		
9.3 Class 3	(d)							XXX	XXX		
9.4 Class 4	(d)							XXX	XXX		
9.5 Class 5	(d)					(c)		XXX	XXX		
9.6 Class 6	(d)					(c)		XXX	XXX		
9.7 Totals	1,017,127	6,044,009	3,722,971	884,633	446,092	(b) 12,114,832	100.0	XXX	XXX	12,114,832	
9.8 Line 9.7 as a % of Col. 6	8.4	49.9	30.7	7.3	3.7	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Class 1	1,475,745	6,937,786	2,094,104	1,246,961	210,131	XXX	XXX	11,964,727	100.0	11,964,727	
10.2 Class 2						XXX	XXX				
10.3 Class 3						XXX	XXX				
10.4 Class 4						XXX	XXX				
10.5 Class 5						XXX	XXX	(c)			
10.6 Class 6						XXX	XXX	(c)			
10.7 Totals	1,475,745	6,937,786	2,094,104	1,246,961	210,131	XXX	XXX	(b) 11,964,727	100.0	11,964,727	
10.8 Line 10.7 as a % of Col. 8	12.3	58.0	17.5	10.4	1.8	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Class 1	1,017,127	6,044,009	3,722,971	884,633	446,092	12,114,832	100.0	11,964,727	100.0	12,114,832	XXX
11.2 Class 2											XXX
11.3 Class 3											XXX
11.4 Class 4											XXX
11.5 Class 5											XXX
11.6 Class 6											XXX
11.7 Totals	1,017,127	6,044,009	3,722,971	884,633	446,092	12,114,832	100.0	11,964,727	100.0	12,114,832	XXX
11.8 Line 11.7 as a % of Col. 6	8.4	49.9	30.7	7.3	3.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	8.4	49.9	30.7	7.3	3.7	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Class 1										XXX	
12.2 Class 2										XXX	
12.3 Class 3										XXX	
12.4 Class 4										XXX	
12.5 Class 5										XXX	
12.6 Class 6										XXX	
12.7 Totals										XXX	
12.8 Line 12.7 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 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 $ current year, $ prior year of bonds with 5* designations and $, current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations		2,226,413	1,656,028	245,238	216,143	4,343,822	35.9	5,363,688	44.8	4,343,822	
1.2 Residential Mortgage-Backed Securities	91,713	265,468	205,131	634,229		1,196,541	9.9	1,673,976	14.0	1,196,541	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	91,713	2,491,881	1,861,159	879,467	216,143	5,540,363	45.7	7,037,664	58.8	5,540,363	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		151,394				151,394	1.2			151,394	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		151,394				151,394	1.2			151,394	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations					229,949	229,949	1.9			229,949	
5.2 Residential Mortgage-Backed Securities	160,273	251,766	49,078	5,166		466,283	3.8	1,318,429	11.0	466,283	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	160,273	251,766	49,078	5,166	229,949	696,232	5.7	1,318,429	11.0	696,232	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	671,693	2,299,806	1,113,522			4,085,021	33.7	3,608,634	30.2	4,085,021	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities	75,613	490,078	634,404			1,200,095	9.9			1,200,095	
6.4 Other Loan-Backed and Structured Securities	17,835	359,084	64,808			441,727	3.6			441,727	
6.5 Totals	765,141	3,148,968	1,812,734			5,726,843	47.3	3,608,634	30.2	5,726,843	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	671,693	4,677,613	2,769,550	245,238	446,092	8,810,186	72.7	XXX	XXX	8,810,186	
9.2 Residential Mortgage-Backed Securities	251,986	517,234	254,209	639,395		1,662,824	13.7	XXX	XXX	1,662,824	
9.3 Commercial Mortgage-Backed Securities	75,613	490,078	634,404			1,200,095	9.9	XXX	XXX	1,200,095	
9.4 Other Loan-Backed and Structured Securities	17,835	359,084	64,808			441,727	3.6	XXX	XXX	441,727	
9.5 Totals	1,017,127	6,044,009	3,722,971	884,633	446,092	12,114,832	100.0	XXX	XXX	12,114,832	
9.6 Line 9.5 as a % of Col. 6	8.4	49.9	30.7	7.3	3.7	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,052,371	5,765,598	1,657,821	464,504	32,028	XXX	XXX	8,972,322	75.0	8,972,322	
10.2 Residential Mortgage-Backed Securities	423,374	1,172,188	436,283	782,457	178,103	XXX	XXX	2,992,405	25.0	2,992,405	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals	1,475,745	6,937,786	2,094,104	1,246,961	210,131	XXX	XXX	11,964,727	100.0	11,964,727	
10.6 Line 10.5 as a % of Col. 8	12.3	58.0	17.5	10.4	1.8	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	671,693	4,677,613	2,769,550	245,238	446,092	8,810,186	72.7	8,972,322	75.0	8,810,186	XXX
11.2 Residential Mortgage-Backed Securities	251,986	517,234	254,209	639,395		1,662,824	13.7	2,992,405	25.0	1,662,824	XXX
11.3 Commercial Mortgage-Backed Securities	75,613	490,078	634,404			1,200,095	9.9			1,200,095	XXX
11.4 Other Loan-Backed and Structured Securities	17,835	359,084	64,808			441,727	3.6			441,727	XXX
11.5 Totals	1,017,127	6,044,009	3,722,971	884,633	446,092	12,114,832	100.0	11,964,727	100.0	12,114,832	XXX
11.6 Line 11.5 as a % of Col. 6	8.4	49.9	30.7	7.3	3.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	8.4	49.9	30.7	7.3	3.7	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 Totals										XXX	
12.6 Line 12.5 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	699,350	699,350			
2. Cost of short-term investments acquired	8,491,614	8,491,614			
3. Accrual of discount	4	4			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	8,519,275	8,519,275			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	671,693	671,693			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	671,693	671,693			

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

Schedule E - Verification - Cash Equivalents

NONE

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated																			
	Blackrock Enhanced Commodity Muni Fund LLC		Wilmington	DE	Blackrock Financial Management		06/27/2007		550,000	473,085	473,085	(82,931)							1.130
	TCW Senior Secured Floating Rate Fund LP		Dover	DE	Trust Company of the West		05/01/2007		400,000	489,743	489,743	13,599							0.600
1999999. Joint Venture Interests - Other - Unaffiliated									950,000	962,828	962,828	(69,331)							XXX
3999999. Total - Unaffiliated									950,000	962,828	962,828	(69,331)							XXX
4099999. Total - Affiliated																			XXX
4199999 - Totals									950,000	962,828	962,828	(69,331)							XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated										
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	06/27/2007			50,000		1.130
1999999. Joint Venture Interests - Other - Unaffiliated								50,000		XXX
3999999. Total - Unaffiliated								50,000		XXX
4099999. Total - Affiliated										XXX
4199999 - Totals								50,000		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Other - Unaffiliated																			
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	06/27/2007	05/01/2011	606,016							100,000	100,000				
	TCW Senior Secured Floating Rate Fund LP	Dover	DE	Trust Company of the West	05/01/2007	03/31/2011	676,143							200,000	200,000				
1999999. Joint Venture Interests - Other - Unaffiliated							1,282,159							300,000	300,000				
3999999. Total - Unaffiliated							1,282,159							300,000	300,000				
4099999. Total - Affiliated																			
4199999 - Totals							1,282,159							300,000	300,000				

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
Subtotal - Bonds - U.S. Governments - Issuer Obligations																					
3133XF-KF-2	Federal Home Loan Bank				1	349,815	127.3770	382,131	300,000	347,150		(2,666)			5.625	3.643	JD	938	16,875	05/05/2011	06/11/2021
3135G0-BR-3	Federal National Mtg Assn				1	274,780	100.2360	275,649	275,000	274,833		53			0.500	0.538	FA	542	199	06/23/2011	08/09/2013
3137EA-CW-7	Federal Home Loan Mtg Corp				1	207,234	103.9870	207,974	200,000	207,225		(8)			2.000	1.199	FA	1,400		12/28/2011	08/25/2016
912810-FQ-6	U S Treasury Notes TIPS				1	12,573	196.4850	15,719	8,000	12,933	455	(106)			3.375	1.796	AO	73	340	05/10/2010	04/15/2032
912810-FS-2	U S Treasury Notes TIPS				1	70,551	140.1750	85,506	61,000	73,172	2,579	(218)			2.000	1.588	JJ	643	1,365	09/02/2010	01/15/2026
912810-PS-1	U S Treasury Notes TIPS				1	60,839	144.9690	73,934	51,000	62,895	2,216	(316)			2.375	1.633	JJ	628	1,334	09/02/2010	01/15/2027
912810-PV-4	U S Treasury Notes TIPS				1	104,848	129.8720	129,872	100,000	109,171	3,848	(58)			1.750	1.677	JJ	874	1,855	09/03/2010	01/15/2028
912810-QF-8	U S Treasury Notes TIPS				1	76,451	140.3670	95,450	68,000	77,577	1,130	(104)			2.125	1.723	FA	572	949	06/27/2011	02/15/2040
912810-QP-6	U S Treasury Notes TIPS				1	125,920	139.4600	125,514	90,000	125,633	(218)	(70)			2.125	0.779	FA	747		12/05/2011	02/15/2041
912828-BD-1	U S Treasury Notes TIPS				1	93,288	128.9530	95,425	74,000	94,164	3,308	(1,836)			1.875	(0.214)	JJ	790	1,678	05/10/2010	07/15/2013
912828-CP-3	U S Treasury Notes TIPS				1	65,208	129.4380	64,719	50,000	64,910	(135)	(164)			2.000	(1.127)	JJ	555		11/30/2011	07/15/2014
912828-ET-3	U S Treasury Notes TIPS				1	84,181	127.5640	88,019	69,000	85,064	1,127	(814)			2.000	(0.040)	JJ	727	938	06/23/2011	01/15/2016
912828-GD-6	U S Treasury Notes TIPS				1	55,100	130.3200	59,947	46,000	56,092	1,974	(832)			2.375	0.636	JJ	567	1,203	09/02/2010	01/15/2017
912828-GX-2	U S Treasury Notes TIPS				1	79,637	130.0390	84,525	65,000	80,532	2,114	(1,219)			2.625	0.190	JJ	861	928	04/07/2011	07/15/2017
912828-HQ-6	U S Treasury Notes	SD			1	1,271,588	102.9220	1,307,109	1,270,000	1,270,354		(333)			2.875	2.847	JJ	15,280	36,513	02/25/2008	01/31/2013
912828-HW-3	U S Treasury Notes TIPS				1	34,883	108.7980	35,903	33,000	35,735	1,260	(327)			0.625	(0.331)	AO	47	218	09/02/2010	04/15/2013
912828-KM-1	U S Treasury Notes TIPS				1	75,345	112.1540	78,508	70,000	77,045	2,713	(904)			1.250	(0.007)	AO	200	924	09/02/2010	04/15/2014
912828-LA-6	U S Treasury Notes TIPS				1	99,760	124.9320	114,938	92,000	102,920	3,625	(651)			1.875	1.112	JJ	845	1,794	09/02/2010	07/15/2019
912828-MY-3	U S Treasury Notes TIPS				1	54,910	109.3610	54,681	50,000	54,774	218	(354)			0.500	(0.949)	AO	56	130	07/18/2011	04/15/2015
912828-PX-2	U S Treasury Notes				1	613,291	116.0790	696,474	600,000	612,369		(923)			3.625	3.360	FA	8,215	10,875	03/14/2011	02/15/2021
912828-QD-5	U S Treasury Notes TIPS				1	62,465	106.9940	62,057	58,000	62,310	(108)	(47)			0.125	(0.953)	AO	16		12/05/2011	04/15/2016
912828-QV-5	U S Treasury Notes TIPS				1	293,664	107.4380	295,454	275,000	292,939	(563)	(162)			0.625	(0.008)	JJ	798		11/23/2011	07/15/2021
912828-RC-6	U S Treasury Notes				1	163,995	102.5390	169,189	165,000	164,026		30			2.125	2.193	FA	1,324		08/24/2011	08/15/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,330,326	XXX	4,598,698	4,070,000	4,343,822	25,544	(12,029)			XXX	XXX	XXX	36,697	78,116	XXX	XXX
Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
362194-KB-7	GNMA Pool #266790			2	1	909,899	107.6930	924,432	858,395	893,594		(1,321)			9.000	8.543	MON	6,438	77,256	10/01/1992	08/15/2031
36219Q-YP-2	GNMA Pool #256418			2	1	11,619	100.4490	11,588	11,536	11,545		(4)			9.500	9.546	MON	91	1,096	07/13/1989	07/15/2019
36291B-KJ-5	GNMA Pool #623197			2	1	298,715	110.4180	306,824	277,875	291,402		2,024			6.500	4.379	MON	1,505	18,062	01/21/2004	11/15/2018
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,220,234	XXX	1,242,844	1,147,806	1,196,542		698			XXX	XXX	XXX	8,034	96,413	XXX	XXX
0599999. Total - U.S. Government Bonds						5,550,560	XXX	5,841,542	5,217,806	5,540,364	25,544	(11,330)			XXX	XXX	XXX	44,731	174,530	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
373383-X3-7	Georgia St Ser C			1	1FE	151,623	106.8900	160,335	150,000	151,394		(229)			5.250	4.998	MS	2,625	3,938	03/25/2011	03/01/2016
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						151,623	XXX	160,335	150,000	151,394		(229)			XXX	XXX	XXX	2,625	3,938	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						151,623	XXX	160,335	150,000	151,394		(229)			XXX	XXX	XXX	2,625	3,938	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations																					
914455-KA-7	University Mich Univ Rev BAB			2	1FE	230,024	125.8190	283,093	225,000	229,949		(75)			5.593	5.439	AO	3,146	12,584	03/23/2011	04/01/2040
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						230,024	XXX	283,093	225,000	229,949		(75)			XXX	XXX	XXX	3,146	12,584	XXX	XXX
Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
31371N-XK-6	FNMA Pool #257282			2	1	466,152	108.8790	512,669	470,861	466,284		25			5.500	5.863	MON	2,158	25,897	07/21/2008	07/01/2028
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						466,152	XXX	512,669	470,861	466,284		25			XXX	XXX	XXX	2,158	25,897	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						696,177	XXX	795,762	695,861	696,232		(50)			XXX	XXX	XXX	5,304	38,482	XXX	XXX
Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824-AT-7	Abbott Laboratories				1FE	116,280	117.9690	117,969	100,000	112,358		(2,619)			5.875	2.848	MN	751	5,875	06/23/2010	05/15/2016
05567L-T3-1	BNP Paribas				1FE	50,360	96.3010	48,151	50,000	50,357		(3)			5.000	4.901	JJ	1,153		10/26/2011	01/15/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
06051G-EH-8	Bank of America Corp				1FE	50,004	91.8610	45,931	50,000	50,005		1			5.000	4.998	MN	333	1,250	08/03/2011	05/13/2021
06406H-BY-4	Bank of New York Mellon			1	1FE	100,571	103.2610	103,261	100,000	100,571					3.550	3.480	MS	966		10/26/2011	08/23/2021
17275R-AC-6	Cisco Systems Inc				1FE	114,552	116.7810	116,781	100,000	110,865		(2,448)			5.500	2.708	FA	1,971	5,500	06/22/2010	02/22/2016
172967-FF-3	Citigroup Inc				1FE	53,146	103.6180	51,809	50,000	53,036		(110)			5.375	4.515	FA	1,060		08/11/2011	08/09/2020
20825C-AT-1	ConocoPhillips				1FE	109,373	111.2200	111,220	100,000	106,376		(1,999)			4.600	2.411	JJ	2,121	4,600	06/23/2010	01/15/2015
24422E-QF-9	John Deere Capital Corp				1FE	112,759	120.3940	120,394	100,000	110,159		(1,729)			5.500	3.383	AO	1,192	5,500	06/22/2010	04/13/2017
341099-CM-9	Florida Power Corp				1FE	55,523	113.1660	56,583	50,000	55,332		(191)			4.550	3.076	AO	569	1,138	08/25/2011	04/01/2020
369550-AN-8	General Dynamics Corp				1FE	166,161	108.9800	163,470	150,000	158,791		(4,071)			5.250	2.350	FA	3,281	7,875	02/26/2010	02/01/2014
369604-AY-9	General Electric				1FE	107,367	104.6480	104,648	100,000	103,034		(2,740)			5.000	2.150	FA	2,083	5,000	05/25/2010	02/01/2013
38141G-GQ-1	Goldman Sachs Group Inc				1FE	51,352	98.3360	49,168	50,000	51,307		(44)			5.250	4.904	JJ	1,123		08/02/2011	07/27/2021
46625H-HZ-6	J P Morgan Chase & Co				1FE	50,912	102.8280	51,414	50,000	50,884		(28)			4.625	4.392	MN	328	1,156	08/11/2011	05/10/2021
494368-AY-9	Kimberly Clark				1FE	111,037	111.4690	111,469	100,000	107,928		(2,063)			4.875	2.568	FA	1,842	4,875	06/22/2010	08/15/2015
532457-AN-8	Eli Lilly and Co				1FE	119,214	119.0030	119,003	100,000	114,221		(3,316)			6.570	2.788	JJ	3,285	6,570	06/22/2010	01/01/2016
548661-CH-8	Lowe's Cos Inc				1FE	100,619	111.9290	111,929	100,000	100,266		(64)			5.000	4.920	AO	1,056	5,000	10/25/2005	10/15/2015
579780-AD-9	McCormick & Co				1FE	134,471	113.3630	141,704	125,000	131,777		(1,563)			5.200	3.713	JD	289	6,500	03/26/2010	12/15/2015
589331-AK-3	Merck & Co Inc				1FE	111,027	111.9520	111,952	100,000	107,581		(2,285)			4.750	2.255	MS	1,583	4,750	06/22/2010	03/01/2015
61747W-AL-3	Morgan Stanley				1FE	52,012	92.1090	46,055	50,000	51,948		(64)			5.500	4.983	JJ	1,169		08/03/2011	07/28/2021
670346-AG-0	Nucor Corp				1FE	113,534	117.5070	117,507	100,000	111,070		(1,648)			5.750	3.652	JD	479	5,750	06/23/2010	12/01/2017
68402L-AC-8	Oracle Corp				1FE	93,764	115.3960	115,396	100,000	96,909		655			5.250	6.125	JJ	2,421	5,250	07/06/2006	01/15/2016
693476-BL-6	PNC Funding Corp				1FE	52,619	108.1170	54,059	50,000	52,577		(42)			4.375	3.671	FA	851		10/26/2011	08/11/2020
74005P-AN-4	Praxair Inc				1FE	115,200	117.4730	117,473	100,000	111,804		(2,255)			5.375	2.749	MN	896	5,375	06/22/2010	11/01/2016
742718-BZ-1	Procter & Gamble Co				1FE	112,466	114.8000	114,800	100,000	109,172		(2,185)			4.850	2.405	JD	216	4,850	06/22/2010	12/15/2015
74456Q-AX-4	Public Svc Elec & Gas				1FE	52,378	106.8720	53,436	50,000	52,332		(46)			3.500	2.885	FA	661		10/18/2011	08/15/2020
842400-FR-9	Southern Calif Edison			1	1FE	53,498	111.1630	55,582	50,000	53,393		(105)			3.875	3.022	JD	161	1,044	08/29/2011	03/01/2021
85771P-AA-0	Statoil ASA 144A				1FE	165,328	109.6920	164,538	150,000	158,784		(3,617)			5.125	2.520	AO	1,303	7,688	02/26/2010	04/30/2014
87612E-AN-6	Target Corp				1FE	117,659	119.4540	119,454	100,000	113,518		(2,764)			5.875	2.691	JJ	2,709	5,875	06/23/2010	07/15/2016
911312-AH-9	United Parcel Service Inc				1FE	113,709	120.5510	120,551	100,000	111,232		(1,648)			5.500	3.425	JJ	2,536	5,500	06/22/2010	01/15/2018
913017-BH-1	United Technologies				1FE	111,956	112.3130	112,313	100,000	108,355		(2,388)			4.875	2.258	MN	813	4,875	06/22/2010	05/01/2015
931142-BY-8	Wal-Mart Stores Inc				1FE	134,588	112.1100	140,138	125,000	131,555		(1,754)			4.500	2.913	JJ	2,813	5,625	03/26/2010	07/01/2015
94974B-EV-8	Wells Fargo Co				1FE	52,930	109.8280	54,914	50,000	52,841		(89)			4.600	3.863	AO	575	1,163	08/23/2011	04/01/2021
983024-AA-8	Wyeth				1FE	165,774	106.0840	159,126	150,000	156,374		(5,181)			5.500	1.915	MS	2,429	8,250	02/26/2010	03/15/2013
046353-AA-6	Astrazeneca PLC		R		1FE	167,409	110.8850	166,328	150,000	160,137		(4,021)			5.400	2.500	JD	675	8,100	02/26/2010	06/01/2014
404280-AK-5	HSBC Holdings PLC		F		1FE	106,702	106.4860	106,486	100,000	106,481		(221)			5.100	4.245	AO	1,218	2,550	08/11/2011	04/05/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,496,250	XXX	3,555,008	3,200,000	3,413,329		(52,648)			XXX	XXX	XXX	46,909	137,483	XXX	XXX
Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05950X-AE-6	Banc of America Comm Mtg Inc CMO			2	1FM	52,859	107.4890	53,745	50,000	52,660		(199)			5.414	4.033	MON	226	902	08/25/2011	09/10/2016
07401D-BC-4	Bear Stearns Comm Mtg CMO			2	1FM	27,474	109.8810	27,470	25,000	27,279		(194)			5.700	3.890	MON	119	713	06/15/2011	10/11/2017
12527E-AD-0	CFCRE Comm Mtg Trust CMO			2	1FM	227,848	111.0870	249,946	225,000	227,705		(143)			4.961	4.794	MON	930	4,651	07/20/2011	03/15/2021
17310M-AE-0	Citigroup Comm Mtg Trust CMO			2	1FM	134,697	110.7120	138,390	125,000	134,058		(639)			5.431	2.377	MON	566	2,263	08/26/2011	10/15/2016
23305Y-AD-1	DBUBS Mortgage Tr CMO			2	1FM	126,241	110.7120	138,390	125,000	126,203		(38)			4.551	4.452	MON	474	1,896	08/11/2011	06/10/2021
30224X-AA-2	Extended Stay America Trust CMO			2	1FM	218,634	101.6940	224,229	220,494	218,972		338			2.951	3.316	MON	542	4,879	03/10/2011	11/05/2015
50180C-AD-2	LB-UBS Comm Mtg Trust CMO			2	1FM	161,648	108.3660	162,549	150,000	160,001		(1,647)			5.347	3.722	MON	446	6,015	03/10/2011	10/15/2016
617459-AD-4	Morgan Stanley Capital I CMO			2	1FM	51,344	110.6770	55,339	50,000	51,298		(46)			4.661	4.334	MON	194	777	08/11/2011	05/15/2021
92936C-AJ-8	WF-RBS Comm Mtg Trust CMO			2	1FM	201,994	111.7740	223,548	200,000	201,918		(76)			4.902	4.798	MON	817	3,268	07/21/2011	07/15/2021
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,202,740	XXX	1,273,605	1,170,494	1,200,095		(2,645)			XXX	XXX	XXX	4,313	25,365	XXX	XXX
Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
12622X-AD-2	CNH Equipment Trust			2	1FE	49,989	102.2240	51,112	50,000	49,990		2			2.040	2.055	MON	45	604	05/04/2011	01/15/2016
126802-BR-7	Cabela's Master Credit Card Tr 144A			2	1FE	49,991	103.1970	51,599	50,000	49,992		1			2.390	2.409	MON	53	551	06/22/2011	06/15/2016
29366A-AA-2	Entergy Louisiana Investment			2	1FE	124,979	96.3380	120,423	125,000	124,980		1			2.040	2.052	MON	213		09/15/2011	06/01/2021
61750W-AX-1	Morgan Stanley Capital I			2	1FM	217,867	110.3750	220,750	200,000	216,764		(1,103)			5.332	3.244	MON	889	2,666	09/07/2011	11/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						442,826	XXX	443,883	425,000	441,727		(1,099)			XXX	XXX	XXX	1,200	3,821	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,141,816	XXX	5,272,496	4,795,494	5,055,150		(56,392)			XXX	XXX	XXX	52,422	166,668	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						8,208,223	XXX	8,597,134	7,645,000	8,138,494	25,544	(64,980)			XXX	XXX	XXX	89,377	232,121	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,686,386	XXX	1,755,512	1,618,668	1,662,825		724			XXX	XXX	XXX	10,193	122,311	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,202,740	XXX	1,273,605	1,170,494	1,200,095		(2,645)			XXX	XXX	XXX	4,313	25,365	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						442,826	XXX	443,883	425,000	441,727		(1,099)			XXX	XXX	XXX	1,200	3,821	XXX	XXX
8399999 - Total Bonds						11,540,175	XXX	12,070,135	10,859,162	11,443,140	25,544	(68,001)			XXX	XXX	XXX	105,082	383,617	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	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 (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
000361-10-5	AAR Corp			75.000	1,438	19.170	1,438	1,142		17		(623)		(623)		L	08/16/2010
002535-30-0	Aaron's Inc			97.000	2,588	26.680	2,588	1,817	1	5		560		560		L	11/07/2011
002824-10-0	Abbott Laboratories			795.000	44,703	56.230	44,703	38,217		1,413		6,694		6,694		L	01/19/2011
008492-10-0	Agree Realty Corp			0.000					36							L	04/01/2009
009158-10-6	Air Products & Chemicals Inc			285.000	24,279	85.190	24,279	20,053	165	636		(1,642)		(1,642)		L	06/17/2010
012348-10-8	Albany International Corp CL A			170.000	3,930	23.120	3,930	4,067		44		(137)		(137)		L	04/21/2011
017175-10-0	Alleghany Corp			9.000	2,568	285.290	2,568	2,278				(136)		(136)		L	04/01/2011
01748X-10-2	Allegiant Travel Co			55.000	2,934	53.340	2,934	2,313				376		376		L	02/24/2011
025676-20-6	American Eqty Inv Life Hld Co			300.000	3,120	10.400	3,120	1,329		36		(645)		(645)		L	04/01/2009
025816-10-9	American Express Co			355.000	16,745	47.170	16,745	16,517		64		228		228		L	08/08/2011
031162-10-0	Amgen Inc			295.000	18,942	64.210	18,942	17,085		165		1,889		1,889		L	05/17/2011
032037-10-3	Ampco-Pittsburgh Corp			90.000	1,741	19.340	1,741	1,741		65		295	1,079	(784)		L	01/21/2010
032511-10-7	Anadarko Petroleum Corp			670.000	51,141	76.330	51,141	31,679		232		126		126		L	06/29/2011
037411-10-5	Apache Corp			280.000	25,362	90.580	25,362	20,577		168		(8,022)		(8,022)		L	07/14/2009
037598-10-9	Apogee Enterprises Inc			140.000	1,716	12.260	1,716	1,557		46		(169)		(169)		L	04/01/2009
04269Q-10-0	Arris Group Inc			100.000	1,082	10.820	1,082	1,155				(24)		(24)		L	10/13/2011
04621X-10-8	Assurant Inc			175.000	7,186	41.060	7,186	5,199		112		536		536		L	06/21/2011
05379B-10-7	Avista Corp			140.000	3,605	25.750	3,605	3,472		116		133		133		L	05/23/2011
05508R-10-6	B&G Foods Inc			90.000	2,166	24.070	2,166	1,412	21	45		721		721		L	08/05/2011
071813-10-9	Baxter Intl Inc			375.000	18,555	49.480	18,555	20,415	126	465		(428)		(428)		L	04/23/2010
08160H-10-1	Benchmark Electronics Inc			60.000	808	13.470	808	669				(281)		(281)		L	04/01/2009
085789-10-5	Berry Petroleum Co CL A			110.000	4,622	42.020	4,622	1,483		34		(185)		(185)		L	07/20/2010
096761-10-1	Bob Evans Farms			40.000	1,342	33.540	1,342	899		36		23		23		L	04/01/2009
09746Y-10-5	Boise Inc			430.000	3,062	7.120	3,062	3,854		172		(792)		(792)		L	04/15/2011
109473-40-5	Brightpoint Inc			440.000	4,734	10.760	4,734	3,754				893		893		L	11/22/2010
109696-10-4	Brinks Co			200.000	5,376	26.880	5,376	5,350		80						L	09/17/2009
11133T-10-3	Broadridge Financial Solutions			60.000	1,353	22.550	1,353	1,274	10	37		37		37		L	11/24/2010
12561W-10-5	Cleco Corp New			70.000	2,667	38.100	2,667	1,651		79		514		514		L	10/12/2009
125906-10-7	CSS Industries Inc			130.000	2,590	19.920	2,590	2,262		78		(90)		(90)		L	04/01/2009
126349-10-9	CSG Systems International Inc			275.000	4,045	14.710	4,045	4,311				(1,177)		(1,177)		L	03/01/2011
131193-10-4	Callaway Golf Co			245.000	1,355	5.530	1,355	1,793		10		(622)		(622)		L	04/01/2009
140288-10-1	CapLease Inc			600.000	2,424	4.040	2,424	3,597	39	156		(1,068)		(1,068)		L	11/24/2010
14067E-50-6	Capstead Mortgage Corp			270.000	3,359	12.440	3,359	2,892	116	464		(41)		(41)		L	04/01/2009
144577-10-3	Carrizo Oil & Gas Inc			60.000	1,581	26.350	1,581	2,068				(487)		(487)		L	03/08/2011
146229-10-9	Carter's Inc			30.000	1,194	39.810	1,194	710				309		309		L	08/24/2010
171232-10-1	Chubb Corp			415.000	28,726	69.220	28,726	23,089	162	331		4,378		4,378		L	09/23/2011
171798-10-1	Cimarex Energy Co			55.000	3,405	61.900	3,405	1,021		21		(1,465)		(1,465)		L	04/01/2009
171871-10-6	Cincinnati Bell Inc			680.000	2,060	3.030	2,060	1,610				156		156		L	04/01/2009
17275R-10-2	Cisco Systems Inc			1,413.000	25,547	18.080	25,547	25,243		197		(1,423)		(1,423)		L	11/10/2011
178566-10-5	City National Corp			20.000	884	44.180	884	1,020		16		(344)		(344)		L	09/23/2010
203233-10-1	CommonWealth REIT			100.000	1,664	16.640	1,664	2,893		200		(887)		(887)		L	03/17/2010
203607-10-6	Community Bank System Inc			140.000	3,892	27.800	3,892	2,372	36	137		4		4		L	04/01/2009
205826-20-9	Comtech Telecommunications			70.000	2,003	28.620	2,003	2,317				(313)		(313)		L	11/18/2011
205887-10-2	ConAgra Inc			1,075.000	28,380	26.400	28,380	23,439		1,000		4,107		4,107		L	06/27/2008
209341-10-6	Consolidated Graphics Inc			90.000	4,345	48.280	4,345	1,164				(14)		(14)		L	04/01/2009
216831-10-7	Cooper Tire & Rubber			200.000	2,802	14.010	2,802	3,911		84		(1,914)		(1,914)		L	03/18/2010
21871D-10-3	CoreLogic Inc			150.000	1,940	12.930	1,940	2,626				(825)		(825)		L	03/23/2011
22025Y-40-7	Corrections Corp of America			100.000	2,037	20.370	2,037	2,024				(403)		(403)		L	07/12/2011
247916-20-8	Denbury Resources Inc			140.000	2,114	15.100	2,114	2,049				(559)		(559)		L	03/01/2010
25179M-10-3	Devon Energy Corp New			765.000	47,430	62.000	47,430	53,829		421		(10,667)		(10,667)		L	10/26/2011
252603-10-5	Diamond Foods Inc			35.000	1,129	32.270	1,129	1,247				(118)		(118)		L	11/15/2011
254687-10-6	Walt Disney Co			315.000	11,813	37.500	11,813	11,030				783		783		L	12/27/2011
260003-10-8	Dover Corp			420.000	24,381	58.050	24,381	19,499		487		(286)		(286)		L	06/29/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
26875P-10-1	EOG Resources Inc			330.000	32,508	98.510	32,508	34,188		162		(1,206)		(1,206)		L	06/29/2011
29084Q-10-0	EMCOR Group Inc			120.000	3,217	26.810	3,217	2,685		6		(260)		(260)		L	06/03/2009
29264F-20-5	Endo Pharmaceuticals			60.000	2,072	34.530	2,072	1,055				(71)		(71)		L	04/01/2009
29266R-10-8	Energizer Holdings Inc			80.000	6,198	77.480	6,198	4,637				366		366		L	05/28/2010
30225X-10-3	Exterran Holdings Inc			90.000	819	9.100	819	819				(12)	1,196	(1,208)		L	06/24/2011
30231G-10-2	Exxon Mobil Corp			345.000	29,242	84.760	29,242	21,700		602		3,732		3,732		L	06/29/2011
315405-10-0	Ferro Corp			180.000	880	4.890	880	1,929				(1,048)		(1,048)		L	08/02/2011
31847R-10-2	First American Corp			30.000	380	12.670	380	550	2	7		(68)		(68)		L	06/02/2010
33582V-10-8	First Niagra Financial Group			95.000	820	8.630	820	1,021		39		(269)		(269)		L	10/24/2011
343412-10-2	Fluor Corp			210.000	10,553	50.250	10,553	11,719	26	62		(3,458)		(3,458)		L	07/26/2011
343498-10-1	Flowers Foods Inc			189.000	3,587	18.980	3,587	3,176		110		230		230		L	06/29/2011
343873-10-5	Flushing Financial Corp			170.000	2,147	12.630	2,147	1,057		88		(233)		(233)		L	04/01/2009
346091-70-5	Forest Oil Corp			60.000	813	13.550	813	771				(628)	180	(809)		L	02/24/2011
361652-20-9	GFI Group Inc			260.000	1,071	4.120	1,071	900		52		(148)		(148)		L	04/01/2009
36191U-10-6	GT Advanced Technologies Inc			370.000	2,679	7.240	2,679	3,656				(977)		(977)		L	04/14/2011
370334-10-4	General Mills			735.000	29,701	40.410	29,701	22,900		846		3,488		3,488		L	06/29/2011
39153L-10-6	Greatbatch Inc			80.000	1,768	22.100	1,768	1,745				(75)		(75)		L	10/25/2011
404132-10-2	HCC Insurance Holdings Inc			45.000	1,238	27.500	1,238	1,370	7	20		(132)		(132)		L	01/31/2011
410345-10-2	Hanesbrands Inc			90.000	1,967	21.860	1,967	2,032				(64)		(64)		L	12/22/2011
419879-10-1	Hawaiian Holdings Inc			500.000	2,900	5.800	2,900	2,690				210		210		L	11/08/2011
431571-10-8	Hillenbrand Inc			120.000	2,678	22.320	2,678	2,437		92		181		181		L	12/02/2010
440327-10-4	Horace Mann Educators Corp			235.000	3,222	13.710	3,222	2,503		108		(1,018)		(1,018)		L	02/10/2010
44106M-10-2	Hospitality Properties Trust			160.000	3,677	22.980	3,677	2,399		288		(10)		(10)		L	09/01/2010
443320-10-6	Hub Group Inc CL A			65.000	2,108	32.430	2,108	1,397				(100)		(100)		L	10/25/2011
446150-10-4	Huntington Bancshares			309.000	1,696	5.490	1,696	567	12	22		(426)		(426)		L	04/01/2009
45031U-10-1	IStar Financial Inc			355.000	1,878	5.290	1,878	2,946				(1,068)		(1,068)		L	08/05/2011
452308-10-9	Illinois Tool Works			495.000	23,121	46.710	23,121	21,773	178	683		(3,312)		(3,312)		L	09/12/2007
457153-10-4	Ingram Micro Inc CL A			160.000	2,910	18.190	2,910	1,974				(144)		(144)		L	04/01/2009
458118-10-6	Integrated Device Technology			370.000	2,020	5.460	2,020	1,998				(444)		(444)		L	09/08/2010
459044-10-3	International Bancshares Corp			200.000	3,667	18.335	3,667	3,667		76		741	1,080	(339)		L	03/26/2010
459200-10-1	IBM Corp			160.000	29,421	183.880	29,421	26,242		360		3,179		3,179		L	02/14/2011
460321-20-1	International Shipholding Corp			120.000	2,243	18.690	2,243	2,382		180		(805)		(805)		L	04/01/2009
46625H-10-0	J P Morgan Chase & Co			626.000	20,815	33.250	20,815	28,724		450		(5,401)		(5,401)		L	06/29/2011
478160-10-4	Johnson & Johnson			478.000	31,347	65.580	31,347	31,118		1,076		1,783		1,783		L	03/15/2010
48203R-10-4	Juniper Networks Inc			690.000	14,083	20.410	14,083	12,435				1,648		1,648		L	10/03/2011
482686-10-2	K-Swiss Inc			155.000	453	2.920	453	453				(453)	927	(1,380)		L	03/02/2011
486587-10-8	Kaydon Corp			30.000	915	30.500	915	833	6	23		(307)		(307)		L	04/01/2009
489170-10-0	Kennametal Inc			145.000	5,295	36.520	5,295	5,657		50		(362)		(362)		L	08/05/2011
494368-10-3	Kimberly Clark			263.000	19,346	73.560	19,346	16,535	184	794		2,736		2,736		L	06/29/2011
494580-10-3	Kindred Healthcare Inc			180.000	2,119	11.770	2,119	2,581				(1,188)		(1,188)		L	04/01/2009
53219L-10-9	LifePoint Hospitals Inc			180.000	6,687	37.150	6,687	3,788				72		72		L	08/25/2009
535678-10-6	Linear Technology			425.000	12,763	30.030	12,763	13,072		386		(1,842)		(1,842)		L	06/29/2011
53635B-10-7	Liquidity Services Inc			9.000	332	36.900	332	99				206		206		L	05/07/2010
538034-10-9	Live Nation Entertainment Inc			155.000	1,288	8.310	1,288	1,730				(442)		(442)		L	08/05/2011
54222A-10-6	Lone Pine Resources Inc			36.000	252	7.010	252	354				(102)		(102)		L	09/30/2011
56062Y-10-2	MainSource Financial Group Inc			290.000	2,561	8.830	2,561	2,411		12		(458)		(458)		L	04/01/2009
571748-10-2	Marsh & Mclennan Cos Inc			670.000	21,185	31.620	21,185	14,307		576		2,868		2,868		L	03/15/2010
577081-10-2	Mattel Inc			725.000	20,126	27.760	20,126	18,604		424		1,522		1,522		L	08/05/2011
580135-10-1	McDonalds Corp			300.000	30,099	100.330	30,099	16,708		759		7,071		7,071		L	09/02/2009
583928-10-6	Medallion Financial Corp			240.000	2,731	11.380	2,731	1,792		168		763		763		L	04/01/2009
585055-10-6	Medtronic Inc			1,079.000	41,272	38.250	41,272	35,235		973		1,154		1,154		L	06/29/2011
58933Y-10-5	Merck & Co Inc			1,070.000	40,339	37.700	40,339	37,062	449	1,626		1,776		1,776		L	06/29/2010
594918-10-4	Microsoft Corp			1,350.000	35,046	25.960	35,046	32,958		883		(2,396)		(2,396)		L	06/29/2011
59522J-10-3	Mid-America Apartment Comm Inc			30.000	1,877	62.550	1,877	901		75		(28)		(28)		L	04/01/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
600551-20-4	Miller Industries Inc			100.000	1,573	15.730	1,573	1,565				8		8		L	12/21/2011
62855J-10-4	Myriad Genetics Inc			160.000	3,350	20.940	3,350	3,526				(140)		(140)		L	03/31/2011
629579-10-3	Nacco Industries Inc			20.000	1,784	89.220	1,784	1,391		21		393		393		L	08/22/2011
637138-10-8	National Penn Bancshares Inc			175.000	1,477	8.440	1,477	1,031		16		72		72		L	01/28/2010
640079-10-9	Neenah Paper Inc			180.000	4,018	22.320	4,018	2,687		20		1,330		1,330		L	09/28/2011
64031N-10-8	Nelnet Inc CL A			200.000	4,894	24.470	4,894	3,409		74		156		156		L	12/11/2009
654106-10-3	Nike Inc CL B			195.000	18,792	96.370	18,792	15,849	70	60		2,943		2,943		L	08/08/2011
670872-10-0	OM Group Inc			100.000	2,239	22.390	2,239	3,753				(1,612)		(1,612)		L	11/30/2010
674599-10-5	Occidental Petroleum Corp			564.000	52,847	93.700	52,847	37,148	259	746		(2,215)		(2,215)		L	08/25/2011
680223-10-4	Old Republic Intl Corp			355.000	3,291	9.270	3,291	4,086		214		(1,377)		(1,377)		L	04/04/2011
68210P-10-7	Omega Protein Corp			200.000	1,426	7.130	1,426	2,684				(1,258)		(1,258)		L	06/21/2011
693475-10-5	PNC Financial Services Grp			590.000	34,025	57.670	34,025	35,484		646		(1,941)		(1,941)		L	06/29/2011
693506-10-7	PPG Industries			150.000	12,524	83.490	12,524	13,259		339		(736)		(736)		L	02/15/2011
69888P-10-6	Par Pharmaceutical Cos Inc			100.000	3,273	32.730	3,273	2,175				(578)		(578)		L	10/13/2009
700658-10-7	Park National Corp			50.000	3,253	65.060	3,253	2,788		188		(381)		(381)		L	04/01/2009
701094-10-4	Parker-Hannifin			317.000	24,171	76.250	24,171	16,687		440		(3,210)		(3,210)		L	06/29/2011
709600-10-0	Penson Worldwide Inc			290.000	336	1.160	336	336				469	1,551	(1,082)		L	04/01/2009
713448-10-8	Pepsico Inc			595.000	39,478	66.350	39,478	38,269	306	1,114		856		856		L	02/14/2011
717081-10-3	Pfizer Inc			2,022.000	43,756	21.640	43,756	35,741		1,618		8,351		8,351		L	10/15/2009
736508-84-7	Portland Gen Electric Co			210.000	5,311	25.290	5,311	4,615	56	166		696		696		L	01/21/2011
740884-10-1	Presidential Life Corp			100.000	999	9.990	999	812	6	25		6		6		L	04/01/2009
742718-10-9	Procter & Gamble Co			665.000	44,362	66.710	44,362	32,661		1,317		1,672		1,672		L	06/29/2011
744320-10-2	Prudential Financial Inc			440.000	22,053	50.120	22,053	21,431		638		(3,934)		(3,934)		L	06/29/2011
74834L-10-0	Quest Diagnostics Inc			350.000	20,321	58.060	20,321	18,416		140		1,432		1,432		L	07/21/2010
750438-10-3	Radioshack Corp COM			200.000	1,942	9.710	1,942	1,766		100		(1,756)		(1,756)		L	04/01/2009
751028-10-1	Ralcorp Holdings Inc			10.000	855	85.500	855	551				205		205		L	06/30/2010
758075-40-2	Redwood Trust Inc			75.000	764	10.180	764	1,244		94		(356)		(356)		L	05/26/2009
760281-20-4	Republic Bancorp Ky CL A			130.000	2,977	22.900	2,977	2,391	20	77		(111)		(111)		L	11/10/2009
781182-10-0	Ruby Tuesday Inc			100.000	690	6.900	690	318				(616)		(616)		L	04/01/2009
781258-10-8	Ruddick Corp			40.000	1,706	42.640	1,706	1,261	5	18		260		260		L	01/28/2011
78709Y-10-5	Saia Inc			150.000	1,872	12.480	1,872	1,923				(555)		(555)		L	06/07/2011
807066-10-5	Scholastic Corp			90.000	2,697	29.970	2,697	2,715		36		39		39		L	01/06/2010
816300-10-7	Selective Insurance Group			85.000	1,507	17.730	1,507	1,449				58		58		L	12/19/2011
83066R-10-7	Skilled Healthcare Group Inc CL A			120.000	655	5.460	655	655					884	(884)		L	02/22/2011
830879-10-2	SkyWest Inc			140.000	1,763	12.590	1,763	1,727	6	22		(424)		(424)		L	04/01/2009
833551-10-4	Snyders-Lance Inc			20.000	450	22.500	450	431		13		(19)		(19)		L	12/10/2010
844741-10-8	Southwest Airlines Co			115.000	984	8.560	984	1,325	1	1		(340)		(340)		L	05/03/2011
845467-10-9	Southwestern Energy Co			45.000	1,437	31.940	1,437	1,332				(247)		(247)		L	04/01/2009
85254C-30-5	Stage Stores Inc			140.000	1,945	13.890	1,945	1,430		46		(483)		(483)		L	04/01/2009
852891-10-0	Stancorp Financial Group			20.000	735	36.750	735	456		18		(168)		(168)		L	04/01/2009
859152-10-0	STERIS Corp			15.000	447	29.820	447	338		10		(100)		(100)		L	05/28/2009
859158-10-7	Sterling Bancorp			105.000	907	8.640	907	965		38		(192)		(192)		L	12/02/2010
871829-10-7	Sysco Corp			890.000	26,104	29.330	26,104	29,847		926		(62)		(62)		L	11/12/2007
87929J-10-3	TeleCommunication Systems Inc CL A			650.000	1,528	2.350	1,528	3,140				(1,612)		(1,612)		L	07/29/2011
880349-10-5	Tenneco Inc			85.000	2,531	29.780	2,531	3,395				(864)		(864)		L	10/28/2011
881609-10-1	Tesoro Petroleum Corp			150.000	3,504	23.360	3,504	2,363				723		723		L	11/30/2010
88579Y-10-1	3M Co			295.000	24,110	81.730	24,110	24,004		638		(1,420)		(1,420)		L	06/29/2011
891092-10-8	Toro Co			30.000	1,820	60.660	1,820	1,221	7	15		34		34		L	08/05/2011
89417E-10-9	Travelers Cos Inc			595.000	35,206	59.170	35,206	30,736		904		1,903		1,903		L	06/29/2011
896522-10-9	Trinity Industries Inc			80.000	2,405	30.060	2,405	837		27		276		276		L	08/11/2010
90187B-10-1	Two Harbors Investment Corp			260.000	2,402	9.240	2,402	2,449	64			(46)		(46)		L	12/27/2011
902681-10-5	UGI Corp			90.000	2,646	29.400	2,646	2,122	23	92		(196)		(196)		L	10/12/2009
902973-30-4	US Bancorp			1,100.000	29,755	27.050	29,755	26,692	138	424		337		337		L	06/29/2011
90341G-10-3	USA Mobility Inc			160.000	2,219	13.870	2,219	1,490		160		(624)		(624)		L	04/01/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
910331-10-7	United Fire & Casualty Co			60.000	1,211	20.180	1,211	1,269	9	36		(128)		(128)		L	04/23/2009
911268-10-0	United Online Inc			300.000	1,632	5.440	1,632	1,632		120		644	992	(348)		L	10/26/2009
913017-10-9	United Technologies			560.000	40,930	73.090	40,930	27,097		1,035		(3,232)		(3,232)		L	06/29/2011
91324P-10-2	UnitedHealth Group Inc			510.000	25,847	50.680	25,847	11,075		312		7,431		7,431		L	07/15/2008
913456-10-9	Universal Corp			70.000	3,217	45.960	3,217	2,849		134		368		368		L	03/11/2010
93317W-10-2	Walter Investment Management			141.000	2,892	20.510	2,892	2,424		31		468		468		L	11/15/2011
949746-10-1	Wells Fargo & Co New			995.000	27,422	27.560	27,422	26,651		440		(2,955)		(2,955)		L	06/29/2011
966387-10-2	Whiting Petroleum Corp			70.000	3,268	46.690	3,268	936				(833)		(833)		L	02/23/2011
976391-30-0	Winthrop Realty Trust			235.000	2,390	10.170	2,390	2,240	38	24		150		150		L	10/26/2011
G0450A-10-5	Arch Capital Group Ltd			60.000	2,234	37.230	2,234	1,523				473		473		L	05/12/2011
733174-10-6	Popular Inc		F	345.000	480	1.390	480	1,127				(604)		(604)		L	12/02/2010
G0585R-10-6	Assured Guaranty Ltd		F	500.000	6,570	13.140	6,570	8,137		84		(1,551)		(1,551)		L	08/09/2011
G30397-10-6	Endurance Specialty Hlds Ltd		F	120.000	4,590	38.250	4,590	2,987		144		(938)		(938)		L	04/01/2009
G39300-10-1	Global Sources Ltd		F	193.000	936	4.850	936	1,410				(789)		(789)		L	10/13/2011
G7127P-10-0	Platinum Underwriters Hld Ltd		F	50.000	1,706	34.110	1,706	1,431		16		(543)		(543)		L	04/01/2009
P16994-13-2	Banco Latinoamericano de Expor		F	270.000	4,334	16.050	4,334	2,737		216		(651)		(651)		L	04/01/2009
P8744Y-10-2	Steiner Leisure Ltd		F	110.000	4,993	45.390	4,993	3,436				(107)		(107)		L	08/31/2011
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,635,766	XXX	1,635,766	1,426,552	2,585	33,781		(16,404)	7,889	(24,293)		XXX	XXX
Subtotal - Mutual Funds																	
04314H-85-7	Artisan Intl Val Fund Instl Shares			19,080.000	479,301	25.120	479,301	513,929		1,800		(39,625)		(39,625)		A	12/15/2011
29875E-10-0	American EuroPacific Growth Fd Cl F-2			11,844.000	415,832	35.110	415,832	455,886		8,121		(72,229)		(72,229)		L	12/28/2011
9299999. Subtotal - Mutual Funds					895,133	XXX	895,133	969,814		9,920		(111,854)		(111,854)		XXX	XXX
9799999 - Total Common Stocks					2,530,899	XXX	2,530,899	2,396,367	2,585	43,701		(128,258)	7,889	(136,147)		XXX	XXX
9899999 - Total Preferred and Common Stocks					2,530,899	XXX	2,530,899	2,396,367	2,585	43,701		(128,258)	7,889	(136,147)		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ...., 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
Subtotal - Bonds - U.S. Governments								
3133XF-KF-2	Federal Home Loan Bank 5.625% 06/11/21		05/05/2011	Morgan Stanley		349,815	300,000	6,938
3135G0-BR-3	Federal National Mtg Assn 0.500% 08/09/13		06/23/2011	Barclays Capital		274,780	275,000	27
3137EA-CW-7	Federal Home Loan Mtg Corp 2.000% 08/25/16		12/28/2011	Barclays Capital		207,234	200,000	1,378
912810-QF-8	U S Treasury Notes TIPS 2.125% 02/15/40		06/27/2011	Deutsche Bank Secur		57,107	50,000	406
912810-QP-6	U S Treasury Notes TIPS 2.125% 02/15/41		12/05/2011	BNP		125,920	90,000	608
912828-CP-3	U S Treasury Notes TIPS 2.000% 07/15/14		11/30/2011	BNP		65,208	50,000	455
912828-ET-3	U S Treasury Notes TIPS 2.000% 01/15/16		06/23/2011	Morgan Stanley		69,426	55,000	550
912828-GX-2	U S Treasury Notes TIPS 2.625% 07/15/17		04/07/2011	Morgan Stanley		79,637	65,000	416
912828-MY-3	U S Treasury Notes TIPS 0.500% 04/15/15		07/18/2011	J P Morgan		54,910	50,000	68
912828-PX-2	U S Treasury Notes 3.625% 02/15/21		03/14/2011	Goldman Sachs		613,291	600,000	1,682
912828-QD-5	U S Treasury Notes TIPS 0.125% 04/15/16		12/05/2011	Nomura Sec Intl		62,465	58,000	11
912828-QV-5	U S Treasury Notes TIPS 0.625% 07/15/21		11/23/2011	Deutsche Bank Secur		293,664	275,000	639
912828-RC-6	U S Treasury Notes 2.125% 08/15/21		08/24/2011	Goldman Sachs		163,995	165,000	95
0599999. Subtotal - Bonds - U.S. Governments						2,417,453	2,233,000	13,272
Subtotal - Bonds - U.S. States, Territories and Possessions								
373383-X3-7	Georgia St Ser C 5.250% 03/01/26		03/25/2011	Barclays Capital		151,623	150,000	634
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						151,623	150,000	634
Subtotal - Bonds - U.S. Special Revenues								
914455-KA-7	University Mich Univ Rev BAB 5.593% 04/01/40		03/23/2011	Beal		230,024	225,000	6,187
3199999. Subtotal - Bonds - U.S. Special Revenues						230,024	225,000	6,187
Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)								
05567L-T3-1	BNP Paribas 5.000% 01/15/21		10/26/2011	Morgan Stanley		50,360	50,000	736
05950X-AE-6	Banc of America Comm Mtg Inc CMO 5.414% 09/10/47		08/25/2011	Barclays Capital		52,859	50,000	218
06051G-EH-8	Bank of America Corp 5.000% 05/13/21		08/03/2011	Bank Of America		50,004	50,000	590
06406H-BY-4	Bank of New York Mellon 3.550% 09/23/21		10/26/2011	Citigroup Global		100,571	100,000	375
07401D-BC-4	Bear Stearns Comm Mtg CMO 5.700% 06/11/50		06/15/2011	Morgan Stanley		27,474	25,000	75
12527E-AD-0	CFCRE Comm Mtg Trust CMO 4.961% 03/15/21		07/20/2011	Cantor Fitzgerald & Co		227,848	225,000	744
12622X-AD-2	CNH Equipment Trust 2.040% 10/17/16		05/04/2011	Bank Of America		49,989	50,000	
126802-BR-7	Cabela's Master Credit Card Tr 144A 2.390% 06/17/19		06/22/2011	Wells Fargo Financial		49,991	50,000	
172967-FF-3	Citigroup Inc 5.375% 08/09/20		08/11/2011	Deutsche Bank Secur		53,146	50,000	52
17310M-AE-0	Citigroup Comm Mtg Trust CMO 5.431% 10/15/49		08/26/2011	Barclays Capital		134,697	125,000	566
23305Y-AD-1	DBUBS Mortgage Tr CMO 4.551% 06/10/21		08/11/2011	Deutsche Bank Secur		126,241	125,000	458
29366A-AA-2	Entergy Louisiana Investment 2.040% 09/01/23		09/15/2011	Morgan Stanley		124,979	125,000	
30224X-AA-2	Extended Stay America Trust CMO 2.951% 11/05/15		03/10/2011	Nomura Sec Intl		218,634	220,494	253
341099-CM-9	Florida Power Corp 4.550% 04/01/20		08/25/2011	Morgan Stanley		55,523	50,000	942
38141G-GQ-1	Goldman Sachs Group Inc 5.250% 07/27/21		08/02/2011	Morgan Stanley		51,352	50,000	58
46625H-HZ-6	J P Morgan Chase & Co 4.625% 05/10/21		08/11/2011	J P Morgan		50,912	50,000	617
50180C-AD-2	LB-UBS Comm Mtg Trust CMO 5.347% 10/15/16		03/10/2011	Cantor Fitzgerald & Co		161,648	150,000	89
617459-AD-4	Morgan Stanley Capital I CMO 4.661% 06/15/44		08/11/2011	Morgan Stanley		51,344	50,000	97
61747W-AL-3	Morgan Stanley 5.500% 07/28/21		08/03/2011	Citigroup Global		52,012	50,000	76
61750W-AX-1	Morgan Stanley Capital I 5.332% 12/15/43		09/07/2011	Nomura Sec Intl		217,867	200,000	326
693476-BL-6	PNC Funding Corp 4.375% 08/11/20		10/26/2011	Wells Fargo Financial		52,619	50,000	486
74456Q-AX-4	Public Svc Elec & Gas 3.500% 08/15/20		10/18/2011	Wells Fargo Financial		52,378	50,000	321
842400-FR-9	Southern Calif Edison 3.875% 06/01/21		08/29/2011	Jefferies & Co		53,498	50,000	560
92936C-AJ-8	WF-RBS Comm Mtg Trust CMO 4.902% 07/15/21		07/21/2011	Wells Fargo Financial		201,994	200,000	218
94974B-EV-8	Wells Fargo Co 4.600% 04/01/21		08/23/2011	Barclays Capital		52,930	50,000	939
404280-AK-5	HSBC Holdings PLC 5.100% 04/05/21	F	08/11/2011	Various		106,702	100,000	1,799
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,427,569	2,345,494	10,596
8399997. Total - Bonds - Part 3						5,226,669	4,953,494	30,690
8399998. Total - Bonds - Part 5						2,658,654	2,528,054	12,300
8399999. Total - Bonds						7,885,323	7,481,548	42,990
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
002535-30-0	Aaron's Inc		11/07/2011	Investment Technology	10.000	254		
002824-10-0	Abbott Laboratories		01/19/2011	Morgan Stanley	185.000	8,784		
012348-10-8	Albany International Corp CL A		04/21/2011	Investment Technology	170.000	4,067		
017175-10-0	Alleghany Corp		04/01/2011	Stock Dividend	0.000			

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
01748X-10-2	Allegiant Travel Co		02/24/2011	Various	20.000	835		
025816-10-9	American Express Co		08/08/2011	Barclays Capital	355.000	16,517		
031162-10-0	Amgen Inc		05/17/2011	Various	170.000	10,190		
032511-10-7	Anadarko Petroleum Corp		06/29/2011	Investment Technology	50.000	3,796		
04269Q-10-0	Arris Group Inc		10/13/2011	Merrill Lynch	50.000	545		
04621X-10-8	Assurant Inc		06/21/2011	Investment Technology	30.000	1,064		
05379B-10-7	Avista Corp		05/23/2011	Investment Technology	140.000	3,472		
05508R-10-6	B&G Foods Inc		08/05/2011	Various	45.000	828		
09746Y-10-5	Boise Inc		04/15/2011	Various	430.000	3,854		
126349-10-9	CSG Systems International Inc		03/01/2011	Various	30.000	582		
144577-10-3	Carrizo Oil & Gas Inc		03/08/2011	Instinet	60.000	2,068		
171232-10-1	Chubb Corp		09/23/2011	Various	200.000	11,526		
17275R-10-2	Cisco Systems Inc		11/10/2011	Various	493.000	8,358		
205826-20-9	Comtech Telecommunications		11/18/2011	Investment Technology	70.000	2,317		
21871D-10-3	CoreLogic Inc		03/23/2011	Deutsche Bank Secur	25.000	449		
22025Y-40-7	Corrections Corp of America		07/12/2011	Investment Technology	25.000	561		
25179M-10-3	Devon Energy Corp New		10/26/2011	Various	215.000	14,917		
252603-10-5	Diamond Foods Inc		11/15/2011	Liquidnet Inc	35.000	1,247		
254687-10-6	Walt Disney Co		12/27/2011	Various	315.000	11,030		
260003-10-8	Dover Corp		06/29/2011	Investment Technology	15.000	994		
26875P-10-1	EOG Resources Inc		06/29/2011	Various	275.000	28,687		
30225X-10-3	Exterran Holdings Inc		06/24/2011	Instinet	35.000	710		
30231G-10-2	Exxon Mobil Corp		06/29/2011	Investment Technology	40.000	3,208		
315405-10-0	Ferro Corp		08/02/2011	Merrill Lynch	180.000	1,929		
33582V-10-8	First Niagra Financial Group		10/24/2011	Investment Technology	45.000	390		
343412-10-2	Fluor Corp		07/26/2011	Various	115.000	7,715		
343498-10-1	Flowers Foods Inc		02/01/2011	Merrill Lynch	20.000	505		
343498-10-1	Flowers Foods Inc		06/29/2011	Stock Split	63.000			
346091-70-5	Forest Oil Corp		02/24/2011	Merrill Lynch	15.000	383		
36191U-10-6	GT Advanced Technologies Inc		04/14/2011	Investment Technology	370.000	3,656		
370334-10-4	General Mills		06/29/2011	Investment Technology	25.000	944		
39153L-10-6	Greatbatch Inc		10/25/2011	Various	30.000	636		
404132-10-2	HCC Insurance Holdings Inc		01/31/2011	Instinet	45.000	1,370		
410345-10-2	Hanesbrands Inc		12/22/2011	Various	90.000	2,032		
419879-10-1	Hawaiian Holdings Inc		11/08/2011	Various	500.000	2,690		
443320-10-6	Hub Group Inc CL A		10/25/2011	Various	20.000	627		
45031U-10-1	IStar Financial Inc		08/05/2011	Various	355.000	2,946		
459200-10-1	IBM Corp		02/14/2011	Various	160.000	26,242		
46625H-10-0	J P Morgan Chase & Co		06/29/2011	Investment Technology	170.000	6,872		
48203R-10-4	Juniper Networks Inc		10/03/2011	Various	690.000	12,435		
482686-10-2	K-Swiss Inc		03/02/2011	Various	35.000	336		
489170-10-0	Kennametal Inc		08/05/2011	Various	145.000	5,657		
494368-10-3	Kimberly Clark		06/29/2011	Investment Technology	10.000	661		
535678-10-6	Linear Technology		06/29/2011	Investment Technology	45.000	1,460		
538034-10-9	Live Nation Entertainment Inc		08/05/2011	Various	155.000	1,730		
54222A-10-6	Lone Pine Resources Inc		09/30/2011	Spin Off	36.000	354		
577081-10-2	Mattel Inc		08/05/2011	Various	725.000	18,604		
585055-10-6	Medtronic Inc		06/29/2011	Investment Technology	80.000	3,065		
594918-10-4	Microsoft Corp		06/29/2011	Investment Technology	110.000	2,821		
600551-20-4	Miller Industries Inc		12/21/2011	Investment Technology	100.000	1,565		
62855J-10-4	Myriad Genetics Inc		03/31/2011	Various	55.000	1,093		
629579-10-3	Nacco Industries Inc		08/22/2011	Goldman Sachs	20.000	1,391		
640079-10-9	Neenah Paper Inc		09/28/2011	Various	180.000	2,687		
654106-10-3	Nike Inc CL B		08/08/2011	Barclays Capital	195.000	15,849		
674599-10-5	Occidental Petroleum Corp		08/25/2011	Various	220.000	21,315		
680223-10-4	Old Republic Intl Corp		04/04/2011	Various	195.000	2,487		
68210P-10-7	Omega Protein Corp		06/21/2011	Investment Technology	200.000	2,684		
693475-10-5	PNC Financial Services Grp		06/29/2011	Various	215.000	13,197		
693506-10-7	PPG Industries		02/15/2011	Various	150.000	13,259		
701094-10-4	Parker-Hannifin		06/29/2011	Investment Technology	20.000	1,750		
713448-10-8	Pepsico Inc		02/14/2011	Merrill Lynch	145.000	9,223		
736508-84-7	Portland Gen Electric Co		01/21/2011	BNY Convergex	210.000	4,615		
742718-10-9	Procter & Gamble Co		06/29/2011	Investment Technology	50.000	3,128		
744320-10-2	Prudential Financial Inc		06/29/2011	Investment Technology	35.000	2,209		

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
781258-10-8	Ruddick Corp		01/28/2011	Liquidnet Inc	10.000	340		
78709Y-10-5	Saia Inc		06/07/2011	Various	35.000	519		
816300-10-7	Selective Insurance Group		12/19/2011	Various	85.000	1,449		
83066R-10-7	Skilled Healthcare Group Inc CL A		02/22/2011	Merrill Lynch	120.000	1,539		
844741-10-8	Southwest Airlines Co		05/03/2011	Tax Free Exchange	115.000	1,325		
87929J-10-3	TeleCommunication Systems Inc CL A		07/29/2011	Various	650.000	3,140		
880349-10-5	Tenneco Inc		10/28/2011	Various	85.000	3,395		
88579Y-10-1	3M Co		06/29/2011	Investment Technology	10.000	934		
891092-10-8	Toro Co		08/05/2011	Various	15.000	861		
89417E-10-9	Travelers Cos Inc		06/29/2011	Investment Technology	55.000	3,219		
90187B-10-1	Two Harbors Investment Corp		12/27/2011	Investment Technology	260.000	2,449		
902973-30-4	US Bancorp		06/29/2011	Investment Technology	145.000	3,662		
913017-10-9	United Technologies		06/29/2011	Investment Technology	10.000	867		
93317W-10-2	Walter Investment Management		11/15/2011	Various	141.000	2,424		
949746-10-1	Wells Fargo & Co New		06/29/2011	Investment Technology	155.000	4,345		
966387-10-2	Whiting Petroleum Corp		02/23/2011	Stock Split	35.000			
976391-30-0	Winthrop Realty Trust		10/26/2011	Various	235.000	2,240		
G0450A-10-5	Arch Capital Group Ltd		05/12/2011	Stock Split	40.000			
G0585R-10-6	Assured Guaranty Ltd	F	08/09/2011	Various	145.000	1,838		
G39300-10-1	Global Sources Ltd	F	10/13/2011	Various	85.000	697		
P8744Y-10-2	Steiner Leisure Ltd	F	08/31/2011	Various	10.000	430		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						379,046	XXX	
Subtotal - Common Stocks - Mutual Funds								
04314H-85-7	Artisan Intl Val Fund Instl Shares		12/15/2011	Artisan Funds	1,850.000	51,800		
29875E-10-0	American EuroPacific Growth Fd Cl F-2		12/28/2011	Fidelity Investments	231.000	8,121		
9299999. Subtotal - Common Stocks - Mutual Funds						59,920	XXX	
9799997. Total - Common Stocks - Part 3						438,966	XXX	
9799998. Total - Common Stocks - Part 5						54,078	XXX	
9799999. Total - Common Stocks						493,045	XXX	
9899999. Total - Preferred and Common Stocks						493,045	XXX	
9999999 - Totals						8,378,367	XXX	42,990

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
Subtotal - Bonds - U.S. Governments																				
31331V-4Y-9	Federal Farm Credit Bank 5.150% 09/28/15		05/09/2011	Morgan Stanley		798,623	700,000	780,262	770,902		(5,025)		(5,025)		765,877		32,746	32,746	22,231	09/28/2015
313370-G6-9	Federal Home Loan Bank 0.000% 07/29/15		01/14/2011	FTN Financial Sec		249,844	250,000	250,000	250,000						250,000		(156)	(156)	1,174	07/29/2015
362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		12/01/2011	Paydown		14,747	14,747	15,632	15,375		(627)		(627)		14,747				729	08/15/2031
36219Q-YP-2	GNMA Pool #256418 9.500% 07/15/19		12/01/2011	Paydown		1,278	1,278	1,287	1,280		(1)		(1)		1,278				65	07/15/2019
36291B-KJ-5	GNMA Pool #623197 6.500% 11/15/18		12/01/2011	Paydown		90,690	90,690	97,492	94,445		(3,755)		(3,755)		90,690				3,429	11/15/2018
36291K-WJ-2	GNMA Pool #630749 6.000% 04/15/35		03/01/2011	Paydown		340,738	340,738	371,404	367,034		(26,296)		(26,296)		340,738				22,093	04/15/2035
912810-FR-4	U S Treasury Notes TIPS 2.375% 01/15/25		12/19/2011	Nomura Sec Intl		132,869	86,000	110,300	110,493	(534)	(674)		(1,208)		109,285		23,584	23,584	3,460	01/15/2025
912810-PZ-5	U S Treasury Notes TIPS 2.500% 01/15/29		06/13/2011	Deutsche Bank Secur		125,016	103,000	117,641	116,824	492	(282)		209		117,033		7,983	7,983	2,425	01/15/2029
912828-EE-6	U S Treasury Notes 4.250% 08/15/15		01/14/2011	Goldman Sachs		1,111,403	1,000,000	1,036,250	1,024,398		(214)		(214)		1,024,184		87,219	87,219	18,016	08/15/2015
912828-ET-3	U S Treasury Notes TIPS 2.000% 01/15/16		12/05/2011	Various		126,718	100,000	105,395	109,463	(3,878)	71		(3,807)		105,656		21,062	21,062	2,514	01/15/2016
912828-GD-6	U S Treasury Notes TIPS 2.375% 01/15/17		06/27/2011	JP Morgan		63,902	50,000	59,408	59,255	(367)	(403)		(770)		58,485		5,417	5,417	1,244	01/15/2017
912828-GN-4	U S Treasury Notes TIPS 2.000% 04/15/12		06/23/2011	Various		161,188	142,000	159,247	157,864	(820)	(1,407)		(2,227)		155,637		5,551	5,551	1,796	04/15/2012
912828-JE-1	U S Treasury Notes TIPS 1.375% 07/15/18		07/18/2011	JP Morgan		110,611	96,000	99,159	99,655	(703)	(168)		(871)		98,785		11,826	11,826	1,374	07/15/2018
912828-KM-1	U S Treasury Notes TIPS 1.250% 04/15/14		05/20/2011	Deutsche Bank Secur		112,440	100,000	107,352	107,242	(665)	(474)		(1,139)		106,103		6,337	6,337	789	04/15/2014
912828-MF-4	U S Treasury Notes TIPS 1.375% 01/15/20		08/24/2011	Bank Of America		111,096	95,000	96,154	97,003	(948)	(70)		(1,018)		95,984		15,112	15,112	1,493	01/15/2020
912828-MY-3	U S Treasury Notes TIPS 0.500% 04/15/15		03/14/2011	HSBC Securities Inc		153,510	145,000	147,204	147,740	(699)	(74)		(772)		146,968		6,543	6,543	305	04/15/2015
0599999. Subtotal - Bonds - U.S. Governments						3,704,675	3,314,453	3,554,188	3,528,971	(8,121)	(39,400)		(47,521)		3,481,450		223,225	223,225	83,137	XXX
Subtotal - Bonds - U.S. Special Revenues																				
31371N-XK-6	FNMA Pool #257282 5.500% 07/01/28		12/01/2011	Paydown		244,067	244,067	241,626	241,681		2,386		2,386		244,067				6,699	07/01/2028
31403C-7E-5	FNMA Pool #745293 5.466% 11/01/15		03/28/2011	Jefferies & Co		594,961	548,984	612,117	607,549		(3,802)		(3,802)		603,747		(8,786)	(8,786)	10,002	11/01/2015
31403C-7E-5	FNMA Pool #745293 5.466% 11/01/15		03/01/2011	Paydown		2,658	2,658	2,963	2,941		(284)		(284)		2,658				26	11/01/2015
3199999. Subtotal - Bonds - U.S. Special Revenues						841,685	795,708	856,706	852,171		(1,700)		(1,700)		850,471		(8,786)	(8,786)	16,727	XXX
Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)																				
14912L-2Y-6	Caterpillar 5.500% 03/15/16		01/26/2011	HSBC Securities Inc		112,635	100,000	113,421	112,315		(182)		(182)		112,133		502	502	2,078	03/15/2016
24702R-AG-6	Dell Inc 5.625% 04/15/14		01/26/2011	Wells Fargo Financial		138,459	125,000	138,280	135,922		(265)		(265)		135,657		2,802	2,802	2,070	04/15/2014
718172-AG-4	Philip Morris Intl Inc 6.875% 03/17/14		01/26/2011	Bank Of America		115,524	100,000	115,714	113,619		(339)		(339)		113,280		2,244	2,244	2,559	03/17/2014
724479-AG-5	Pitney Bowes Inc 5.000% 03/15/15		01/26/2011	Morgan Stanley		158,255	150,000	162,328	160,429		(192)		(192)		160,237		(1,982)	(1,982)	2,833	03/15/2015
90333W-AA-6	US Bank 6.375% 08/01/11		08/01/2011	Maturity		100,000	100,000	106,066	103,022		(3,022)		(3,022)		100,000				6,375	08/01/2011
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						624,872	575,000	635,809	625,306		(3,999)		(3,999)		621,307		3,565	3,565	15,915	XXX
8399997. Total - Bonds - Part 4						5,171,233	4,685,161	5,046,703	5,006,448	(8,121)	(45,098)		(53,219)		4,953,229		218,004	218,004	115,780	XXX
8399998. Total - Bonds - Part 5						2,793,803	2,528,054	2,658,654			(1,794)		(1,794)		2,656,860		136,943	136,943	36,879	XXX
8399999. Total - Bonds						7,965,036	7,213,215	7,705,357	5,006,448	(8,121)	(46,892)		(55,013)		7,610,089		354,946	354,946	152,659	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
000361-10-5	AAR Corp		04/26/2011	Various	20.000	507		304	549	(245)			(245)		304		203	203	2	
002535-30-0	Aaron's Inc		04/26/2011	Various	30.000	813		594	612	(17)			(17)		594		219	219	1	
002824-10-0	Abbott Laboratories		06/29/2011	Investment Technology	335.000	15,886		13,893	16,050	(2,157)			(2,157)		13,893		1,993	1,993	174	
008492-10-0	Agree Realty Corp		12/20/2011	Investment Technology	90.000	2,216		1,397	2,357	(960)			(960)		1,397		819	819	154	
009158-10-6	Air Products & Chemicals Inc		02/23/2011	Investment Technology	95.000	8,680		6,676	8,640	(1,964)			(1,964)		6,676		2,004	2,004	47	
00949P-10-8	AirTran Holdings Inc		04/26/2011	Various	115.000	856		544	850	(305)			(305)		544		311	311		
00949P-10-8	AirTran Holdings Inc		05/03/2011	Tax Free Exchange	360.000	2,681		1,707	2,660	(953)			(953)		1,707		974	974		
017175-10-0	Alleghany Corp		05/04/2011	Corp Reorg/Merger	0.000	59		45	54	(8)			(8)		45		13	13		
01748X-10-2	Allegiant Travel Co		04/26/2011	Various	20.000	835		850	985	(135)			(135)		850		(15)	(15)		
018581-10-8	Alliance Data Systems Corp		07/25/2011	Various	275.000	23,872		11,165	19,533	(8,368)			(8,368)		11,165		12,707	12,707		
025676-20-6	American Eqty Inv Life Hld Co		04/25/2011	Weeden & Co	90.000	1,119		399	1,130	(731)			(731)		399		720	720		
031162-10-0	Amgen Inc		02/23/2011	Investment Technology	20.000	1,036		1,103	1,098	5			5		1,103		(67)	(67)		
032511-10-7	Anadarko Petroleum Corp		02/23/2011	Various	415.000	32,702		17,205	31,606	(14,401)			(14,401)		17,205		15,496	15,496		
037411-10-5	Apache Corp		02/23/2011	Various	335.000	40,109		35,087	39,942	(4,855)			(4,855)		35,087		5,023	5,023	50	
037598-10-9	Apogee Enterprises Inc		04/26/2011	Various	285.000	4,087		3,170	3,839	(669)			(669)		3,170		917	917	23	
04269Q-10-0	Arris Group Inc		04/25/2011	Weeden & Co	350.000	4,462		4,281	3,927	354			354		4,281		181	181		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
04621X-10-8	Assurant Inc		11/10/2011	Various	405.000	15,733		13,890	15,601	(1,711)			(1,711)		13,890		1,843	1,843	68	
05508R-10-6	B&G Foods Inc		04/26/2011	Various	20.000	374		259	275	(15)			(15)		259		115	115	8	
064058-10-0	Bank of NY Mellon Corp		08/08/2011	Various	842.000	21,159		30,240	25,428	4,812			4,812		30,240		(9,082)	(9,082)	231	
071813-10-9	Baxter Intl Inc		06/29/2011	Investment Technology	185.000	9,818		9,085	9,365	(280)			(280)		9,085		733	733	76	
08160H-10-1	Benchmark Electronics Inc		04/25/2011	Weeden & Co	160.000	2,730		1,783	2,906	(1,123)			(1,123)		1,783		947	947		
085789-10-5	Berry Petroleum Co CL A		04/26/2011	Various	35.000	1,816		395	1,530	(1,134)			(1,134)		395		1,421	1,421	3	
096761-10-1	Bob Evans Farms		04/25/2011	Weeden & Co	90.000	2,801		2,023	2,966	(944)			(944)		2,023		778	778	18	
109696-10-4	Brinks Co		04/26/2011	Various	30.000	1,014		791	806	(15)			(15)		791		222	222	3	
11133T-10-3	Broadridge Financial Solutions		04/26/2011	Various	20.000	459		423	439	(16)			(16)		423		37	37	6	
12561W-10-5	Cleco Corp New		04/26/2011	Various	20.000	690		437	615	(178)			(178)		437		253	253	5	
126349-10-9	CSG Systems International Inc		04/26/2011	Various	35.000	717		503	663	(160)			(160)		503		214	214		
126804-30-1	Cabela's Inc		04/14/2011	Merrill Lynch	120.000	3,023		1,629	2,610	(981)			(981)		1,629		1,394	1,394		
128030-20-2	Cal-Maine Foods Inc		11/08/2011	Goldman Sachs	100.000	3,392		2,194	3,158	(964)			(964)		2,194		1,197	1,197	83	
131193-10-4	Callaway Golf Co		04/26/2011	Various	80.000	556		585	646	(60)			(60)		585		(30)	(30)	1	
146229-10-9	Carter's Inc		04/26/2011	Various	10.000	311		237	295	(58)			(58)		237		74	74		
171232-10-1	Chubb Corp		02/23/2011	Investment Technology	80.000	4,853		4,276	4,771	(495)			(495)		4,276		577	577	30	
17163B-10-2	CIBER Inc		02/22/2011	Various	590.000	2,694		1,622	2,761	(1,139)			(1,139)		1,622		1,072	1,072		
171798-10-1	Cimarex Energy Co		04/26/2011	Various	20.000	2,178		371	1,771	(1,399)			(1,399)		371		1,807	1,807	2	
17275R-10-2	Cisco Systems Inc		02/23/2011	Investment Technology	120.000	2,222		1,956	2,428	(472)			(472)		1,956		266	266		
178566-10-5	City National Corp		04/26/2011	Various	10.000	562		511	614	(102)			(102)		511		51	51	2	
203233-10-1	CommonWealth REIT		04/25/2011	Weeden & Co	50.000	1,323		1,330	1,276	55			55		1,330		(7)	(7)	50	
205887-10-2	ConAgra Inc		06/29/2011	Investment Technology	220.000	5,261		5,013	4,968	45			45		5,013		248	248	70	
216831-10-7	Cooper Tire & Rubber		04/25/2011	Weeden & Co	40.000	1,071		781	943	(162)			(162)		781		290	290	4	
21871D-10-3	CoreLogic Inc		04/26/2011	Various	50.000	893		691	926	(235)			(235)		691		202	202		
22025Y-40-7	Corrections Corp of America		04/26/2011	Various	20.000	493		390	501	(111)			(111)		390		103	103		
224399-10-5	Crane Co		01/21/2011	Merrill Lynch	100.000	4,351		1,655	4,107	(2,452)			(2,452)		1,655		2,696	2,696		
24522P-10-3	Del Monte Foods Co		03/09/2011	Corp Reorg/Merger	245.000	4,655		2,393	4,606	(2,213)			(2,213)		2,393		2,262	2,262	22	
247916-20-8	Denbury Resources Inc		04/26/2011	Various	45.000	1,010		659	859	(200)			(200)		659		351	351		
25179M-10-3	Devon Energy Corp New		02/23/2011	Various	320.000	28,482		13,237	25,123	(11,887)			(11,887)		13,237		15,245	15,245		
25746U-10-9	Dominion Resources Inc VA		01/18/2011	Various	203.000	8,753		6,131	8,672	(2,541)			(2,541)		6,131		2,622	2,622		
260003-10-8	Dover Corp		02/23/2011	Investment Technology	205.000	13,249		9,379	11,982	(2,603)			(2,603)		9,379		3,869	3,869		
267475-10-1	Dycom Industries Inc		04/25/2011	Weeden & Co	230.000	3,388		1,324	3,393	(2,068)			(2,068)		1,324		2,063	2,063		
26875P-10-1	EOG Resources Inc		02/23/2011	Investment Technology	125.000	14,195		12,114	11,426	688			688		12,114		2,080	2,080	19	
29264F-20-5	Endo Pharmaceuticals		04/25/2011	Weeden & Co	110.000	4,325		1,935	3,928	(1,994)			(1,994)		1,935		2,391	2,391		
29266R-10-8	Energizer Holdings Inc		04/26/2011	Various	30.000	2,150		1,713	2,187	(474)			(474)		1,713		436	436		
30225X-10-3	Exterran Holdings Inc		04/26/2011	Various	20.000	449		478	479	(1)			(1)		478		(30)	(30)		
30231G-10-2	Exxon Mobil Corp		02/23/2011	Investment Technology	215.000	18,666		12,978	15,721	(2,743)			(2,743)		12,978		5,688	5,688	95	
31847R-10-2	First American Corp		07/28/2011	Various	65.000	1,031		1,196	971	225			225		1,196		(165)	(165)	11	
33582V-10-8	First Niagra Financial Group		04/26/2011	Various	20.000	280		240	280	(39)			(39)		240		40	40	3	
343412-10-2	Fluor Corp		02/23/2011	Various	235.000	16,594		9,110	15,571	(6,461)			(6,461)		9,110		7,484	7,484	29	
343498-10-1	Flowers Foods Inc		05/24/2011	Various	150.000	4,575		3,462	4,037	(574)			(574)		3,462		1,113	1,113	30	
346091-70-5	Forest Oil Corp		04/26/2011	Various	20.000	695		322	759	(438)			(438)		322		373	373		
346091-70-5	Forest Oil Corp		09/30/2011	Spin Off	0.000	216		216	471	(255)			(255)		216					
361652-20-9	GFI Group Inc		04/25/2011	Weeden & Co	290.000	1,430		1,004	1,360	(356)			(356)		1,004		425	425	15	
370334-10-4	General Mills		02/23/2011	Investment Technology	165.000	6,142		4,748	5,872	(1,125)			(1,125)		4,748		1,394	1,394	46	
37244E-10-7	Genon Energy Inc		10/14/2011	Merrill Lynch	623.000	1,738		2,494	2,374	120			120		2,494		(756)	(756)		
38011M-10-8	GMX Resources Inc		04/20/2011	Investment Technology	700.000	4,327		3,076	3,864	(788)			(788)		3,076		1,250	1,250		
39153L-10-6	Greatbatch Inc		04/26/2011	Various	20.000	509		446	483	(37)			(37)		446		63	63		
427096-50-8	Hercules Tech Growth Cap Inc		08/17/2011	Various	240.000	2,386		1,229	2,486	(1,257)			(1,257)		1,229		1,157	1,157	84	
431571-10-8	Hillenbrand Inc		04/26/2011	Various	40.000	904		825	832	(8)			(8)		825		79	79	8	
440327-10-4	Horace Mann Educators Corp		04/26/2011	Various	145.000	2,375		1,369	2,616	(1,246)			(1,246)		1,369		1,006	1,006	16	
440543-10-6	Hornbeck Offshore Services		04/25/2011	Various	170.000	4,706		3,432	3,550	(117)			(117)		3,432		1,274	1,274		
443320-10-6	Hub Group Inc CL A		04/26/2011	Various	15.000	599		257	527	(270)			(270)		257		342	342		
446150-10-4	Huntington Bancshares		04/26/2011	Various	100.000	659		183	687	(504)			(504)		183		475	475	2	
452308-10-9	Illinois Tool Works		02/23/2011	Investment Technology	220.000	11,731		11,271	11,748	(477)			(477)		11,271		459	459	75	
458118-10-6	Integrated Device Technology		04/25/2011	Weeden & Co	230.000	1,736		1,204	1,532	(327)			(327)		1,204		532	532		
46625H-10-0	J P Morgan Chase & Co		09/23/2011	Various	709.000	25,868		32,391	30,076	2,316			2,316		32,391		(6,523)	(6,523)	237	

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
478160-10-4	Johnson & Johnson		06/29/2011	Investment Technology	195.000	11,934		12,596	12,061	535			535		12,596		(662)	(662)	22	
482480-10-0	KLA-Tencor Corp		02/11/2011	Various	930.000	41,441		28,094	35,935	(7,841)			(7,841)		28,094		13,347	13,347		
482686-10-2	K-Swiss Inc		04/26/2011	Various	50.000	607		435	624	(189)			(189)		435		172	172		
486587-10-8	Kaydon Corp		04/26/2011	Various	10.000	380		278	407	(130)			(130)		278		102	102	4	
494368-10-3	Kimberly Clark		02/23/2011	Various	100.000	6,422		6,280	6,304	(24)			(24)		6,280		143	143	66	
49460W-20-8	Kinetic Concepts Inc		09/21/2011	Various	150.000	8,281		4,625	6,282	(1,657)			(1,657)		4,625		3,655	3,655		
495582-10-8	King Pharmaceuticals Inc		01/20/2011	Various	375.000	5,295		4,103	5,269	(1,166)			(1,166)		4,103		1,192	1,192		
53219L-10-9	LifePoint Hospitals Inc		04/26/2011	Various	30.000	1,176		622	1,103	(480)			(480)		622		554	554		
535678-10-6	Linear Technology		02/23/2011	Investment Technology	140.000	4,799		4,283	4,843	(560)			(560)		4,283		516	516	34	
53635B-10-7	Liquidity Services Inc		12/07/2011	Various	20.000	482		219	281	(62)			(62)		219		264	264		
571748-10-2	Marsh & Mclennan Cos Inc		06/29/2011	Various	330.000	10,157		6,936	9,022	(2,086)			(2,086)		6,936		3,221	3,221	106	
580135-10-1	McDonalds Corp		08/04/2011	Various	130.000	10,273		6,004	9,979	(3,975)			(3,975)		6,004		4,269	4,269	55	
585055-10-6	Medtronic Inc		02/23/2011	Investment Technology	470.000	18,676		15,213	17,432	(2,219)			(2,219)		15,213		3,464	3,464	106	
58933Y-10-5	Merck & Co Inc		06/29/2011	Investment Technology	265.000	8,648		8,972	9,551	(578)			(578)		8,972		(324)	(324)	124	
594918-10-4	Microsoft Corp		02/23/2011	Investment Technology	275.000	7,319		5,940	7,678	(1,738)			(1,738)		5,940		1,380	1,380	44	
59522J-10-3	Mid-America Apartment Comm Inc		04/26/2011	Various	10.000	655		300	635	(334)			(334)		300		355	355	13	
62855J-10-4	Myriad Genetics Inc		04/26/2011	Various	55.000	1,120		1,275	1,256	19			19		1,275		(155)	(155)		
637138-10-8	National Penn Bancshares Inc		04/26/2011	Various	55.000	447		296	442	(146)			(146)		296		151	151	1	
674599-10-5	Occidental Petroleum Corp		11/08/2011	Various	400.000	41,115		30,588	39,240	(8,652)			(8,652)		30,588		10,527	10,527	345	
680223-10-4	Old Republic Intl Corp		12/06/2011	Various	230.000	2,649		2,216	3,135	(919)			(919)		2,216		433	433	85	
691497-30-9	Oxford Industries Inc		04/05/2011	Investment Technology	90.000	3,186		543	2,305	(1,761)			(1,761)		543		2,643	2,643	10	
693475-10-5	PNC Financial Services Grp		02/23/2011	Investment Technology	185.000	11,318		10,260	11,233	(974)			(974)		10,260		1,059	1,059	19	
69888P-10-6	Par Pharmaceutical Cos Inc		04/25/2011	Weeden & Co	50.000	1,659		1,088	1,926	(838)			(838)		1,088		572	572		
701094-10-4	Parker-Hannifin		02/23/2011	Investment Technology	155.000	13,649		5,828	13,377	(7,549)			(7,549)		5,828		7,821	7,821	50	
713448-10-8	Pepsico Inc		06/29/2011	Investment Technology	270.000	17,341		17,038	17,639	(601)			(601)		17,038		302	302	159	
717081-10-3	Pfizer Inc		06/29/2011	Investment Technology	1,155.000	21,850		20,413	20,224	189			189		20,413		1,436	1,436	248	
740585-10-4	Premiere Global Services Inc		06/07/2011	Merrill Lynch	4.000	32		31	27	4			4		31		1	1		
742718-10-9	Procter & Gamble Co		02/23/2011	Investment Technology	135.000	8,665		6,047	8,685	(2,638)			(2,638)		6,047		2,618	2,618	65	
744320-10-2	Prudential Financial Inc		02/23/2011	Investment Technology	155.000	10,049		7,360	9,100	(1,740)			(1,740)		7,360		2,689	2,689		
74834L-10-0	Quest Diagnostics Inc		02/23/2011	Investment Technology	170.000	9,635		9,873	9,175	698			698		9,873		(237)	(237)	17	
751028-10-1	Ralcorp Holdings Inc		12/23/2011	Various	45.000	3,744		2,717	2,925	(209)			(209)		2,717		1,028	1,028		
755111-50-7	Raytheon Co		08/08/2011	Various	470.000	19,934		22,598	21,780	819			819		22,598		(2,664)	(2,664)	507	
758075-40-2	Redwood Trust Inc		04/26/2011	Various	20.000	309		369	299	70			70		369		(60)	(60)	10	
781182-10-0	Ruby Tuesday Inc		04/25/2011	Weeden & Co	200.000	2,178		636	2,612	(1,976)			(1,976)		636		1,541	1,541		
781258-10-8	Ruddick Corp		04/26/2011	Various	10.000	405		226	368	(143)			(143)		226		179	179	3	
78709Y-10-5	Saia Inc		04/26/2011	Various	40.000	619		490	664	(174)			(174)		490		130	130		
811904-10-1	SEACOR Holdings Inc		04/14/2011	Investment Technology	50.000	4,626		2,947	5,055	(2,108)			(2,108)		2,947		1,679	1,679		
833551-10-4	Snyders-Lance Inc		12/23/2011	Various	105.000	2,160		2,271	2,461	(190)			(190)		2,271		(111)	(111)	45	
845467-10-9	Southwestern Energy Co		04/26/2011	Various	10.000	407		296	374	(78)			(78)		296		111	111		
85254C-30-5	Stage Stores Inc		04/25/2011	Weeden & Co	60.000	1,152		613	1,040	(427)			(427)		613		539	539	5	
852891-10-0	Stancorp Financial Group		04/25/2011	Weeden & Co	60.000	2,582		1,369	2,708	(1,340)			(1,340)		1,369		1,213	1,213		
859152-10-0	STERIS Corp		05/09/2011	Various	30.000	1,066		675	1,094	(419)			(419)		675		391	391	5	
859158-10-7	Sterling Bancorp		04/26/2011	Various	35.000	363		316	366	(51)			(51)		316		47	47	3	
871829-10-7	Sysco Corp		06/29/2011	Investment Technology	115.000	3,372		3,856	3,381	475			475		3,856		(483)	(483)	53	
881609-10-1	Tesoro Petroleum Corp		04/25/2011	Weeden & Co	80.000	2,210		1,253	1,483	(230)			(230)		1,253		957	957		
88579Y-10-1	3M Co		02/23/2011	Investment Technology	75.000	6,847		6,104	6,473	(369)			(369)		6,104		743	743	41	
891092-10-8	Toro Co		04/26/2011	Investment Technology	5.000	332		120	308	(188)			(188)		120		212	212	2	
89417E-10-9	Travelers Cos Inc		02/23/2011	Investment Technology	235.000	14,279		8,469	13,092	(4,623)			(4,623)		8,469		5,810	5,810		
896522-10-9	Trinity Industries Inc		04/26/2011	Various	30.000	1,104		280	798	(519)			(519)		280		824	824	5	
902681-10-5	UGI Corp		04/26/2011	Various	30.000	973		700	947	(247)			(247)		700		273	273	15	
902973-30-4	US Bancorp		02/23/2011	Investment Technology	370.000	10,164		8,329	9,979	(1,650)			(1,650)		8,329		1,835	1,835	19	
910331-10-7	United Fire & Casualty Co		04/25/2011	Citigroup Global	20.000	386		448	446	1			1		448		(62)	(62)	6	
913017-10-9	United Technologies		02/23/2011	Investment Technology	215.000	17,938		12,006	16,925	(4,919)			(4,919)		12,006		5,932	5,932	91	
91324P-10-2	UnitedHealth Group Inc		12/27/2011	Various	490.000	22,007		10,775	17,694	(6,919)			(6,919)		10,775		11,233	11,233	37	
913456-10-9	Universal Corp		04/25/2011	Weeden & Co	10.000	422		407	407						407		15	15	10	
92924F-10-6	WGL Holdings Inc		03/09/2011	Various	55.000	2,122		1,813	1,967	(154)			(154)		1,813		308	308	21	
931142-10-3	Wal-Mart Stores Inc		06/22/2011	Various	600.000	31,623		30,214	32,358	(2,144)			(2,144)		30,214		1,409	1,409	543	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
949746-10-1	Wells Fargo & Co New		02/23/2011	Investment Technology	355.000	11,173		9,059	11,001	(1,942)			(1,942)		9,059		2,114	2,114	18	
966387-10-2	Whiting Petroleum Corp		04/26/2011	Various	10.000	1,443		267	1,172	(904)			(904)		267		1,176	1,176		
G0450A-10-5	Arch Capital Group Ltd		08/31/2011	Various	30.000	3,011		2,275	2,642	(367)			(367)		2,275		736	736		
733174-10-6	Popular Inc	F	04/26/2011	Various	115.000	366		393	361	31			31		393		(26)	(26)		
G0585R-10-6	Assured Guaranty Ltd	F	04/26/2011	Various	140.000	2,397		1,020	2,478	(1,458)			(1,458)		1,020		1,377	1,377	6	
G39300-10-1	Global Sources Ltd	F	04/26/2011	Various	35.000	434		221	333	(112)			(112)		221		213	213		
G7127P-10-0	Platinum Underwriters Hld Ltd	F	04/25/2011	Weeden & Co	60.000	2,230		1,718	2,698	(981)			(981)		1,718		512	512	5	
P8744Y-10-2	Steiner Leisure Ltd	F	04/26/2011	Various	30.000	1,338		750	1,401	(651)			(651)		750		588	588		
Y93691-10-6	Verigy Ltd	F	07/08/2011	Various	475.000	7,056		4,023	6,185	(2,161)			(2,161)		4,023		3,033	3,033		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						880,268	XXX	680,088	846,114	(166,026)			(166,026)		680,088		200,180	200,180	4,818	XXX
Subtotal - Common Stocks - Mutual Funds																				
04314H-85-7	Artisan Intl Val Fund Instl Shares		05/24/2011	Artisan Funds	8,869.000	250,000		237,871	240,443	(2,572)			(2,572)		237,871		12,129	12,129		
29875E-10-0	American EuroPacific Growth Fd Cl F-2		02/24/2011	Fidelity Investments	4,799.000	200,000		184,928	198,355	(13,427)			(13,427)		184,928		15,072	15,072		
9299999. Subtotal - Common Stocks - Mutual Funds						450,000	XXX	422,799	438,799	(16,000)			(16,000)		422,799		27,201	27,201		XXX
9799997. Total - Common Stocks - Part 4						1,330,268	XXX	1,102,887	1,284,912	(182,025)			(182,025)		1,102,887		227,381	227,381	4,818	XXX
9799998. Total - Common Stocks - Part 5						50,632	XXX	54,078							54,078		(3,447)	(3,447)	193	XXX
9799999. Total - Common Stocks						1,380,900	XXX	1,156,965	1,284,912	(182,025)			(182,025)		1,156,965		223,935	223,935	5,011	XXX
9899999. Total - Preferred and Common Stocks						1,380,900	XXX	1,156,965	1,284,912	(182,025)			(182,025)		1,156,965		223,935	223,935	5,011	XXX
9999999 - Totals						9,345,936	XXX	8,862,322	6,291,361	(190,146)	(46,892)		(237,038)		8,767,055		578,881	578,881	157,670	XXX

SCHEDULE D - PART 5

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid-eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort-ization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
Subtotal - Bonds - U.S. Governments																				
3133XF-KF-2	Fed Home Loan Bank 5.625% 06/11/21		05/05/2011	Morgan Stanley	07/22/2011	Various	150,000	174,908	175,980	174,481		(426)		(426)			1,499	1,499	5,215	3,469
3135G0-BR-3	Fed National Mtg Assn 0.500% 08/09/13		06/23/2011	Barclays Capital	08/04/2011	Various	175,000	174,860	175,331	174,867		7		7			464	464	116	17
880591-EL-2	Tennessee Valley Auth 3.875% 02/15/21		03/31/2011	J P Morgan	08/12/2011	J P Morgan	850,000	852,737	938,658	852,689		(48)		(48)			85,970	85,970	17,109	4,849
912828-CP-3	US Treasury Notes TIPS 2.000% 7/15/14		11/30/2011	BNP	12/05/2011	Nomura Sec Intl	200,000	260,832	261,055	260,727		(106)		(106)			328	328	1,883	1,819
912828-HN-3	US Treasury Notes TIPS 1.625% 1/15/18		12/05/2011	BNP	12/19/2011	J P Morgan	100,000	123,512	123,815	123,416		(97)		(97)			399	399	755	688
912828-MY-3	US Treasury Notes TIPS 0.500% 4/15/15		07/18/2011	Various	12/19/2011	Nomura Sec Intl	150,000	163,290	164,522	162,261		(1,029)		(1,029)			2,261	2,261	533	147
912828-NM-8	US Treasury Notes TIPS 1.250% 7/15/20		03/14/2011	UBS Securities Inc	08/24/2011	Various	150,000	157,127	164,459	156,954		(173)		(173)			7,505	7,505	847	308
0599999. Subtotal - Bonds - U.S. Governments							1,775,000	1,907,266	2,003,820	1,905,395		(1,871)		(1,871)			98,425	98,425	26,458	11,297
Subtotal - Bonds - U.S. Special Revenues																				
3132GE-HX-1	FHLMC Pool #Q01146 4.000% 06/01/41		05/10/2011	Cantor Fitzgerald & Co	10/03/2011	Cantor Fitzgerald & Co	728,336	726,743	765,265	726,748		5		5			38,517	38,517	10,116	971
3132GE-HX-1	FHLMC Pool #Q01146 4.000% 06/01/41		05/10/2011	Cantor Fitzgerald & Co	10/01/2011	Paydown	21,664	21,616	21,664	21,664		47		47					267	29
3199999. Subtotal - Bonds - U.S. Special Revenues							750,000	748,359	786,929	748,412		52		52			38,517	38,517	10,383	1,000
Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)																				
30224X-AA-2	Extnd Stay Amer Tr CMO 2.951% 11/5/15		03/10/2011	Nomura Sec Intl	12/01/2011	Paydown	3,054	3,028	3,054	3,054		26		26					38	4
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,054	3,028	3,054	3,054		26		26					38	4
8399998. Total - Bonds							2,528,054	2,658,654	2,793,803	2,656,860		(1,794)		(1,794)			136,943	136,943	36,879	12,300
8999998. Total - Preferred Stocks																				
Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00752H-10-2	Advanced Battery Tech Inc		02/08/2011	Various	06/29/2011	Merrill Lynch	1,200.000	4,526	1,288	4,526							(3,238)	(3,238)		
04621X-10-8	Assurant Inc		08/10/2011	Various	11/11/2011	Merrill Lynch	165.000	6,007	6,342	6,007							335	335	64	
064058-10-0	Bank of NY Mellon Corp		06/29/2011	Investment Technology	08/08/2011	Barclays Capital	175.000	4,409	3,845	4,409							(564)	(564)	23	
144577-10-3	Carrizo Oil & Gas Inc		01/31/2011	Various	04/26/2011	Various	20.000	660	749	660							89	89		
283677-85-4	El Paso Electric Co		01/05/2011	Investment Technology	06/17/2011	Investment Technology	140.000	3,875	4,194	3,875							319	319	31	
29266R-10-8	Energizer Holdings Inc		08/19/2011	Investment Technology	09/07/2011	Merrill Lynch	35.000	2,447	2,539	2,447							92	92		
346091-70-5	Forest Oil Corp		02/24/2011	Merrill Lynch	09/30/2011	Spin Off	0.000	146	146	146										
404132-10-2	HCC Insurance Holdings Inc		01/28/2011	Instinet	04/26/2011	Various	15.000	454	479	454							25	25	2	
459200-10-1	IBM Corp		02/11/2011	Macquarie Securities	02/23/2011	Investment Technology	65.000	10,668	10,528	10,668							(140)	(140)		
489170-10-0	Kennametal Inc		03/14/2011	BNY Convergex	04/26/2011	Various	20.000	760	817	760							57	57		
54222A-10-6	Lone Pine Resources Inc		09/30/2011	Spin Off	09/30/2011	Cash Adjustment	1.000	7	5	7							(3)	(3)		
693506-10-7	PPG Industries		02/11/2011	Various	02/23/2011	Investment Technology	60.000	5,266	5,199	5,266							(67)	(67)	33	
755111-50-7	Raytheon Co		06/29/2011	Investment Technology	08/08/2011	Merrill Lynch	35.000	1,724	1,391	1,724							(332)	(332)	15	
83066R-10-7	Skilled Healthcare Group Inc CL A		02/22/2011	Merrill Lynch	04/25/2011	Weeden & Co	100.000	1,283	1,468	1,283							185	185		
844741-10-8	Southwest Airlines Co		05/03/2011	Tax Free Exchange	05/03/2011	Cash Adjustment	1.000	6	7	6										
931422-10-9	Walgreen Co		06/29/2011	Various	07/21/2011	Various	165.000	7,063	6,670	7,063							(393)	(393)		
93317W-10-2	Walter Investment Management		04/05/2011	Investment Technology	11/15/2011	Various	101.000	1,719	2,398	1,719							679	679	23	
966387-10-2	Whiting Petroleum Corp		02/23/2011	Stock Split	04/26/2011	Various	10.000													
969490-10-1	Clayton Williams Energy Inc		04/26/2011	Investment Technology	12/23/2011	Investment Technology	30.000	2,766	2,268	2,766							(497)	(497)		
976391-30-0	Winthrop Realty Trust		03/29/2011	Various	04/26/2011	Various	25.000	292	298	292							6	6	2	
G0450A-10-5	Arch Capital Group Ltd		05/12/2011	Stock Split	08/31/2011	Merrill Lynch	10.000													
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								54,078	50,632	54,078							(3,447)	(3,447)	193	
9799998. Total - Common Stocks								54,078	50,632	54,078							(3,447)	(3,447)	193	
9899999. Total - Preferred and Common Stocks								54,078	50,632	54,078							(3,447)	(3,447)	193	
9999999 - Totals								2,712,732	2,844,435	2,710,939		(1,794)		(1,794)			133,496	133,496	37,072	12,300

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

NONE

Schedule D - Part 6 - Section 2

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
Subtotal - Class One Money Market Mutual Funds																				
26188J-20-6	Dreyfus Corporation Inst Cash Management			12/30/2011	BNY Mellon	XXX	471,691						471,691			0.000	0.000		44	
316175-40-5	Fidelity Instl Cash Port Prime Money Mkt			12/30/2011	BNY Mellon	XXX	50,001						50,001			0.000	0.000		1	
52470G-30-4	Western Asset Institutional Cash Reserves			12/30/2011	BNY Mellon	XXX	50,000						50,000			0.000	0.000			
60934N-20-3	Federated Investors Prime Obligations Fund			12/30/2011	BNY Mellon	XXX	50,001						50,001			0.000	0.000		1	
61747C-71-5	Morgan Stanley Institutional Liquidity Fund			12/30/2011	BNY Mellon	XXX	50,000						50,000			0.000	0.000			
8999999. Subtotal - Class One Money Market Mutual Funds							671,693					XXX	671,693			XXX	XXX	XXX	46	
Subtotal - Other Short-Term Invested Assets																				
9199999 - Totals							671,693					XXX	671,693			XXX	XXX	XXX	46	

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
PNC Bank	Columbus, OH					(42,004)	XXX
BNY Mellon	Pittsburgh, PA					(200,000)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			(242,004)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(242,004)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(242,004)	XXX

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

1.	January	(60,239)	4.	April	36,496	7.	July	3,903	10.	October	(75,661)
2.	February	(64,851)	5.	May	(31,475)	8.	August	1,609	11.	November	(51,011)
3.	March	(102,242)	6.	June	(18,761)	9.	September	(4,616)	12.	December	(242,004)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	1,270,354	1,307,109		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	1,270,354	1,307,109		
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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