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ANNUAL STATEMENT

For the Year Ending December 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

DELTA DENTAL PLAN OF OHIO, INC.

NAIC Group Code 0477 (Current Period), 0477 (Prior Period) NAIC Company Code 54402 Employer's ID Number 31-0685339

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[ ]
Other[X] Is HMO Federally Qualified? Yes[ ] No[ ] N/A[X]

Incorporated/Organized 03/06/1960 Commenced Business 04/01/1964

Statutory Home Office 5600 Blazer Pkwy., Suite 150 (Street and Number), Dublin, OH 43017 (City or Town, State and Zip Code)

Main Administrative Office 4100 Okemos Road (Street and Number)

Okemos, MI 48864 (City or Town, State and Zip Code) (517)349-6000 (Area Code) (Telephone Number)

Mail Address P.O. Box 30416 (Street and Number or P.O. Box), Lansing, MI 48909-7916 (City or Town, State and Zip Code)

Primary Location of Books and Records 4100 Okemos Road (Street and Number)

Okemos, MI 48864 (City or Town, State and Zip Code) (517)349-6000 (Area Code) (Telephone Number)

Internet Website Address http://ddpoh.com/

Statutory Statement Contact Glenn R. Simon, CPA (Name) (517)347-5405 (Area Code)(Telephone Number)(Extension)

gsimon@deltadentalmi.com (E-Mail Address) (517)381-5572 (Fax Number)

OFFICERS

Name	Title
Thomas James Fleszar, DDS, MS	President & CEO
Ann Marie Flermoen, DDS	Secretary/Treasurer
James Price Hallan	Chairperson
Michael Thomas Schaeffer, DDS	Vice Chairperson
Kelly Jubb Scheiderer, RHIA, RHA	Immediate Past Chairperson

OTHERS

Laura Linda Czelada, CPA, Chief Operating Officer
Jonathan Stong Groat, Vice President & General Counsel
Goran Mike Jurkovic, CPA, Senior Vice President & CFO

DIRECTORS OR TRUSTEES

Douglas Robert Anderson, DDS, MS, JD
Patrick Thomas Cahill, JD
James Price Hallan
Kelly Jubb Scheiderer, RHIA, MHA
James Robert Stahl, DDS
Frank Buzaki, Jr.
Ann Marie Flermoen, DDS
Michael Thomas Schaeffer, DDS
Bruce Randall Smith

State of Michigan
County of Eaton ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the 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.

1.	2.	3.
(Signature)	(Signature)	(Signature)
Thomas James Fleszar, DDS, MS	Ann Marie Flermoen, DDS	James Price Hallan
(Printed Name)	(Printed Name)	(Printed Name)
President & CEO	Secretary/Treasurer	Chairperson
(Title)	(Title)	(Title)

Subscribed and sworn to before me this ______ 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 ______

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,339,605	1.805	1,339,605		1,339,605	1.862
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	138,366	0.186	138,366		138,366	0.192
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	71,543	0.096	71,543		71,543	0.099
1.512 Issued or Guaranteed by FNMA and FHLMC	2,532,249	3.411	2,532,249		2,532,249	3.521
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,132,533	1.526	1,132,533		1,132,533	1.575
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						
1.523 All other	255,094	0.344	255,094		255,094	0.355
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	9,439,829	12.716	9,439,829		9,439,829	13.124
2.2 Unaffiliated Non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	41,435,601	55.818	41,435,601		41,435,601	57.607
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	8,725,247	11.754	8,725,247		8,725,247	12.130
3.4 Other equity securities:						
3.41 Affiliated	1,980,752	2.668	1,980,752		1,980,752	2.754
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	4,258	0.006	4,258		4,258	0.006
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	3,428,318	4.618	3,428,318		3,428,318	4.766
11. Other invested assets	3,750,000	5.052	1,444,801		1,444,801	2.009
12. Total invested assets	74,233,395	100.000	71,928,196		71,928,196	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,750,000
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)		
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		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
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)		3,750,000
12.	Deduct total nonadmitted amounts		2,305,199
13.	Statement value at end of current period (Line 11 minus Line 12)		1,444,801

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		55,523,442
2.	Cost of bonds and stocks acquired, Part 3, Column 7		31,051,621
3.	Accrual of Discount		23,698
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(8,191)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(982,835)	
	4.4 Part 4, Column 11	(801,655)	(1,792,681)
5.	Total gain (loss) on disposals, Part 4, Column 19		694,294
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		18,397,221
7.	Deduct amortization of premium		52,334
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		
	9.4 Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		67,050,819
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		67,050,819

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	1,339,605	1,550,704	1,348,176	1,215,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	1,339,605	1,550,704	1,348,176	1,215,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Diresct and guaranteed)	6.	Totals	138,366	151,404	138,321	140,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	3,514,395	3,659,817	3,519,100	3,441,910
	8.	United States	9,916,853	10,491,030	9,923,811	2,582,848
Industrial and Miscellaneous and	9.	Canada				
Hybrid Securities (unaffiliated)	10.	Other Countries				
	11.	Totals	9,916,853	10,491,030	9,923,811	2,582,848
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	14,909,219	15,852,955	14,929,408	7,379,758
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	50,160,848	50,160,848	49,651,902	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	50,160,848	50,160,848	49,651,902	
Parent, Subsidiaries and Affiliates	24.	Totals	1,980,752	1,980,752	3,000,000	
	25.	Total Common Stocks	52,141,600	52,141,600	52,651,902	
	26.	Total Stocks	52,141,600	52,141,600	52,651,902	
	27.	Total Bonds and Stocks	67,050,819	67,994,555	67,581,310	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1		364,534	362,627	251,653	360,791	1,339,605	4.42	1,554,144	5.64	1,339,605	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 TOTALS		364,534	362,627	251,653	360,791	1,339,605	4.42	1,554,144	5.64	1,339,605	
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								197,423	0.72		
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 TOTALS								197,423	0.72		
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 Class 1			89,898		48,468	138,366	0.46			138,366	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 TOTALS			89,898		48,468	138,366	0.46			138,366	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	170,794	691,831	866,155	1,035,436	750,179	3,514,395	11.60	3,428,013	12.44	3,514,395	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 TOTALS	170,794	691,831	866,155	1,035,436	750,179	3,514,395	11.60	3,428,013	12.44	3,514,395	

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

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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	13,760,665	9,745,909	884,633	41,262	139,306	24,571,775	81.09	21,666,037	78.64	24,571,775	
6.2 Class 2		188,588	404,011	34,669	109,421	736,689	2.43	705,742	2.56	736,689	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 TOTALS	13,760,665	9,934,497	1,288,644	75,931	248,727	25,308,464	83.52	22,371,779	81.20	25,308,464	
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 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 13,931,459	10,802,274	2,203,313	1,328,351	1,298,744	29,564,141	97.57	XXX	XXX	29,564,141	
9.2 Class 2	(d)	188,588	404,011	34,669	109,421	736,689	2.43	XXX	XXX	736,689	
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	13,931,459	10,990,862	2,607,324	1,363,020	1,408,165	(b) 30,300,830	100.00	XXX	XXX	30,300,830	
9.8 Line 9.7 as a % of Column 6	45.98	36.27	8.60	4.50	4.65	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Class 1	14,069,070	8,579,409	1,711,888	1,360,667	1,124,583	XXX	XXX	26,845,617	97.44	26,845,616	
10.2 Class 2		115,070	472,755	34,662	83,255	XXX	XXX	705,742	2.56	705,742	
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	14,069,070	8,694,479	2,184,643	1,395,329	1,207,838	XXX	XXX	(b) 27,551,359	100.00	27,551,358	
10.8 Line 10.7 as a % of Col. 8	51.06	31.56	7.93	5.06	4.38	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Class 1	13,931,459	10,802,274	2,203,313	1,328,351	1,298,744	29,564,141	97.57	26,845,616	97.44	29,564,141	XXX
11.2 Class 2		188,588	404,011	34,669	109,421	736,689	2.43	705,742	2.56	736,689	XXX
11.3 Class 3											XXX
11.4 Class 4											XXX
11.5 Class 5											XXX
11.6 Class 6											XXX
11.7 TOTALS	13,931,459	10,990,862	2,607,324	1,363,020	1,408,165	30,300,830	100.00	27,551,358	100.00	30,300,830	XXX
11.8 Line 11.7 as a % of Col. 6	45.98	36.27	8.60	4.50	4.65	100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	45.98	36.27	8.60	4.50	4.65	100.00	XXX	XXX	XXX	100.00	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 is under regulatory review.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations		364,534	362,627	251,653	360,791	1,339,605	4.42	1,554,144	5.64	1,339,605	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals		364,534	362,627	251,653	360,791	1,339,605	4.42	1,554,144	5.64	1,339,605	
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											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities								197,423	0.72		
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals								197,423	0.72		
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations			89,898		48,468	138,366	0.46			138,366	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals			89,898		48,468	138,366	0.46			138,366	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations								736,982	2.67		
5.2 Residential Mortgage-Backed Securities	131,068	540,095	729,139	885,338	708,196	2,993,836	9.88	2,237,480	8.12	2,993,836	
5.3 Commercial Mortgage-Backed Securities	39,727	151,733	137,017	150,099	41,983	520,559	1.72	453,551	1.65	520,559	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	170,795	691,828	866,156	1,035,437	750,179	3,514,395	11.60	3,428,013	12.44	3,514,395	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	13,657,517	9,654,954	1,242,664	34,669	241,627	24,831,431	81.95	22,141,276	80.36	24,831,431	
6.2 Residential Mortgage-Backed Securities	6,874	32,276	28,526	30,265	593	98,534	0.33			98,534	
6.3 Commercial Mortgage-Backed Securities	19,357	69,080	17,455	10,996	6,507	123,395	0.41	230,503	0.84	123,395	
6.4 Other Loan-Backed and Structured Securities	76,917	178,187				255,104	0.84			255,104	
6.5 Totals	13,760,665	9,934,497	1,288,645	75,930	248,727	25,308,464	83.52	22,371,779	81.20	25,308,464	
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 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	13,657,517	10,019,488	1,695,189	286,322	650,886	26,309,402	86.83	XXX	XXX	26,309,402	
9.2 Residential Mortgage-Backed Securities	137,942	572,371	757,665	915,603	708,789	3,092,370	10.21	XXX	XXX	3,092,370	
9.3 Commercial Mortgage-Backed Securities	59,084	220,813	154,472	161,095	48,490	643,954	2.13	XXX	XXX	643,954	
9.4 Other Loan-Backed and Structured Securities	76,917	178,187				255,104	0.84	XXX	XXX	255,104	
9.5 Totals	13,931,460	10,990,859	2,607,326	1,363,020	1,408,165	30,300,830	100.00	XXX	XXX	30,300,830	
9.6 Line 9.5 as a % of Col. 6	45.98	36.27	8.60	4.50	4.65	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	13,939,631	8,071,124	1,629,845	428,804	362,999	XXX	XXX	24,432,403	88.68	24,432,402	
10.2 Residential Mortgage-Backed Securities	71,483	300,864	366,122	735,265	763,747	XXX	XXX	2,237,481	8.12	2,237,481	
10.3 Commercial Mortgage-Backed Securities	57,956	322,491	188,676	231,261	81,092	XXX	XXX	881,476	3.20	881,476	
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals	14,069,070	8,694,479	2,184,643	1,395,330	1,207,838	XXX	XXX	27,551,360	100.00	27,551,359	
10.6 Line 10.5 as a % of Col. 8	51.06	31.56	7.93	5.06	4.38	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	13,657,517	10,019,488	1,695,189	286,322	650,886	26,309,402	86.83	24,432,402	88.68	26,309,402	XXX
11.2 Residential Mortgage-Backed Securities	137,942	572,371	757,665	915,603	708,789	3,092,370	10.21	2,237,481	8.12	3,092,370	XXX
11.3 Commercial Mortgage-Backed Securities	59,084	220,813	154,472	161,095	48,490	643,954	2.13	881,476	3.20	643,954	XXX
11.4 Other Loan-Backed and Structured Securities	76,917	178,187				255,104	0.84			255,104	XXX
11.5 Totals	13,931,460	10,990,859	2,607,326	1,363,020	1,408,165	30,300,830	100.00	27,551,359	100.00	30,300,830	XXX
11.6 Line 11.5 as a % of Col. 6	45.98	36.27	8.60	4.50	4.65	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	45.98	36.27	8.60	4.50	4.65	100.00	XXX	XXX	XXX	100.00	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	13,939,631	13,939,631			
2.	Cost of short-term investments acquired	5,793,949	5,793,949			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	Total gain (loss) on disposals					
6.	Deduct consideration received on disposals	4,341,969	4,341,969			
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)	15,391,611	15,391,611			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	15,391,611	15,391,611			

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

SI15 Schedule E - Verification . . . . NONE

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Sold . . . . NONE

E04 Schedule B - Part 1 Mortgage Loans Owned . . . . NONE

E05 Schedule B - Part 2 Mortgage Loans Acquired . . . . NONE

E06 Schedule B - Part 3 Mortgage Loans DISPOSED . . . . 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 B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Debentures - Affiliated																			
000000000	Delta Dental of North Carolina Surplus Note		Raleigh	NC	Delta Dental Plan of North Carolina		12/10/2010		3,750,000	1,444,801	1,444,801								
2299999 Subtotal - Surplus Debentures - Affiliated									3,750,000	1,444,801	1,444,801								XXX
3999999 Total - Unaffiliated																			XXX
4099999 Total - Affiliated									3,750,000	1,444,801	1,444,801								XXX
4199999 Totals									3,750,000	1,444,801	1,444,801								XXX

E08 Schedule BA - Part 2 Invested Assets Acquired . . . . NONE

E09 Schedule BA - Part 3 Invested Assets DISPOSED . . . . NONE

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 FOREIGN	Codes 5 Bond CHAR	6 NAIC Desig-nation	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book Adjusted Carrying Value 14 Current Year's Other Than Temporary Impairment Recognized	Change in Book Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of Interest	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Maturity
U.S. Governments - Issuer Obligations																					
912810FH6	TSY INFL IX N/B				1	107,333	214.6120	139,498	65,000	105,849	(1,666)	(265)			3.875	2.577	AO	739	3,424	12/10/2009	04/15/2029
912828BW9	TSY INFL IX N/B				1	129,080	129.7660	136,255	105,000	128,925	(1,921)	1,645			2.000	1.870	JJ	1,189	2,524	12/09/2009	01/15/2014
912828HN3	TSY INFL IX N/B				1	226,456	123.0750	270,765	220,000	229,585	(4,604)	3,286			1.625	2.240	JJ	1,785	3,790	12/09/2009	01/15/2018
912828BA7	U.S. TREASURY NOTE	SD			1	160,172	104.6410	156,962	150,000	153,960		(2,831)			3.625	1.677	MN	695	5,438	10/13/2009	05/15/2013
912828KQ2	UNITED STATES TREAS NTS 03.125				1	100,571	112.1250	112,125	100,000	100,513		(58)			3.120	3.065	MN	403	3,125	01/19/2011	05/15/2019
912810PW2	US TREASURY BOND				1	360,019	129.2810	446,019	345,000	360,791		768			4.375	4.154	FA	5,701	8,094	12/15/2011	02/15/2038
912810EQ7	US TREASURY N/B				1	149,375	143.1250	171,750	120,000	145,804		(1,723)			6.250	3.966	FA	2,833	7,500	12/10/2009	08/15/2023
912828GH7	US TREASURY N/B				1	33,448	118.6640	35,599	30,000	32,530		(453)			4.625	2.864	FA	524	1,388	12/10/2009	02/15/2017
912828QC7	US TREASURY NOTE				1	81,722	102.1640	81,731	80,000	81,648		(75)			1.250	0.345	AO	213		11/24/2011	04/15/2014
0199999 Subtotal - U.S. Governments - Issuer Obligations						1,348,176	XXX	1,550,704	1,215,000	1,339,605	(8,191)	294			XXX	XXX	XXX	14,082	35,283	XXX	XXX
0599999 Subtotal - U.S. Governments						1,348,176	XXX	1,550,704	1,215,000	1,339,605	(8,191)	294			XXX	XXX	XXX	14,082	35,283	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
235241LT1	DALLAS TEX AREA RAPID TRAN SAL				1FE	30,294	112.3320	33,700	30,000	30,283		(6)			6.250	6.267	JD	156	1,875	08/05/2009	12/01/2034
57583UBX5	MASSACHUSETTS ST DEV FIN				1FE	35,000	106.8720	37,405	35,000	35,000					3.988	4.027	AO	349	566	05/01/2011	04/01/2017
73358TWK3	PORT AUTH N Y & N J CONSOLIDA				1FE	18,145	100.0280	20,006	20,000	18,186		40			5.750	6.661	MN	192	1,150	12/20/2010	11/01/2032
812631GY9	SEATTLE WASH DRAIN & WASTEWATE				1FE	39,882	112.5740	45,030	40,000	39,897		8			4.650	4.737	MN	310	1,860	12/17/2009	11/01/2021
968852YZ0	WILL COUNTY ILL SCH DIST				1FE	15,000	101.7560	15,263	15,000	15,000					4.200	4.243	AO	158		12/01/2011	10/01/2020
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						138,321	XXX	151,404	140,000	138,366		42			XXX	XXX	XXX	1,165	5,451	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						138,321	XXX	151,404	140,000	138,366		42			XXX	XXX	XXX	1,165	5,451	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
312932ZG4	FHLMC A8 6143				1	57,542	108.5660	60,864	56,061	57,494		(24)			5.000	4.717	MON	234	2,803	09/14/2009	05/01/2039
312934M58	FHLMC A8 7580				1	99,934	107.5660	105,877	98,430	99,830		(42)			5.000	4.957	MON	410	4,928	08/01/2009	07/01/2039
312936KB2	FHLMC A8 9290				1	61,236	108.5660	64,194	59,129	61,112		(56)			5.000	4.774	MON	246	2,956	11/03/2009	10/01/2039
3137A1TK9	FHLMC CMO 2010 - 3725				1	44,691	104.1590	44,523	42,746	44,432		(202)			3.500	2.517	MON	125	1,497	10/06/2010	09/15/2024
3137AA5U3	FHLMC CMO 2011				1	64,327	104.4170	64,960	62,212	64,162		(164)			3.500	2.698	MON	181	1,283	05/27/2011	07/15/2025
3128MJGB0	FHLMC GO 8193				1	63,127	109.9880	66,332	60,309	63,015		(48)			6.000	5.435	MON	302	3,633	08/01/2009	04/01/2037
312940EU9	FHLMC PC GOLD COMB 30 5.000 20				1	177,032	107.5500	184,126	171,200	176,678		(219)			0.333	0.141	MON	48	8,569	05/13/2010	04/01/2040
3137A5LS1	FHLMC REMIC SERIES 3795				1	81,175	103.7690	82,024	79,044	81,298		123			3.500	2.823	MON	8	2,569	01/25/2011	03/24/2015
3137A8FP8	FLHMC CMO 2011				1	64,213	104.3360	64,937	62,239	64,094		(119)			3.500	2.923	MON	182	1,271	05/05/2011	02/15/2025
31416TDX4	FN AA9117				1	94,391	106.4980	101,181	95,007	94,412		8			4.500	4.626	MON	356	4,276	08/01/2009	07/01/2039
31398MAQ9	FNMA 2010-9				1	57,694	104.2590	59,390	56,964	57,570		(60)			3.500	3.266	MON	166	1,996	01/29/2010	01/25/2024
31403DUB3	FNMA P745878				1	101,883	109.0970	105,407	96,618	101,480		(96)			5.500	4.826	MON	443	5,338	03/11/2010	10/01/2036
31410KXY5	FNMA P889995				1	99,162	108.9720	102,039	93,637	98,840		(148)			5.500	5.052	MON	429	5,162	02/16/2010	09/01/2038
31410XGC4	FNMA P900295				1	60,196	110.3160	63,422	57,491	60,010		(78)			6.000	5.647	MON	287	3,455	08/01/2009	09/01/2036
31416A4W7	FNMA P994637				1	129,891	108.9720	130,965	120,182	129,813		(78)			5.500	4.823	MON	551	2,203	08/08/2011	11/01/2038
31416H4V4	FNMA PAA0835				1	52,716	108.0970	56,073	51,873	52,654		(25)			5.000	4.937	MON	216	2,594	08/01/2009	01/01/2039
31416SWB3	FNMA PAA8741				1	54,361	106.4980	56,198	52,769	54,294		(47)			4.500	4.295	MON	198	2,377	07/15/2010	07/01/2039
31417LBR5	FNMA PAC1847				1	34,000	106.6380	35,629	33,411	33,904		(42)			4.500	4.275	MON	125	1,508	08/28/2009	09/01/2024
31417LD36	FNMA PAC1921				1	69,719	105.1430	72,771	69,211	69,692		(19)			4.000	3.986	MON	231	2,770	07/14/2010	09/01/2039
31417NAQ4	FNMA PAC3614				1	36,595	105.4970	38,661	36,647	36,589		(3)			4.000	4.055	MON	122	1,481	08/01/2009	08/01/2024
31417QRZ9	FNMA PAC5003				1	157,338	106.4980	165,525	155,426	157,217		(62)			4.500	4.458	MON	583	7,048	01/13/2010	01/01/2040
31419FD60	FNMA PAE4624 4% 2040				1	90,760	105.1430	97,788	93,005	90,775		16			4.000	4.374	MON	310	2,480	04/13/2011	10/01/2040
3138AV3Q6	FNMA PASS THRU				1	168,123	102.9340	169,559	164,726	168,111		(13)			3.500	3.367	MON	480	480	11/12/2011	10/01/2041
31412PXC0	FNMA PASS THRU LNG 30 YEAR				1	134,492	107.5600	143,472	133,388	134,402		(38)			4.500	4.493	MON	500	6,007	04/13/2010	06/01/2039
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5				1	125,751	106.4980	131,801	123,759	125,638		(74)			0.466	0.371	MON	48	5,595	06/14/2010	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0				1	112,813	108.0970	117,398	108,605	112,267		(120)			5.000	4.737	MON	453	5,440	01/13/2010	02/01/2037
3137EACA5	FREDDIE MAC				1	174,965	114.1530	199,768	175,000	174,987					3.750	3.786	MS	1,714	6,563	12/09/2009	03/27/2019
36294SYE1	GNM P658709				1	71,700	112.3590	77,908	69,338	71,543		(66)			5.500	5.282	MON	318	3,814	08/01/2009	05/15/2037
38376GC24	GNMA CMO 2011				1	145,007	100.9870	147,394	145,954	145,056		49			1.883	1.980	MON	229	2,290	02/28/2011	04/16/2032
38376GF21	GNMA CMO 2011				1	108,911	101.6180	109,428	107,685	108,840		(71)			2.210	2.071	MON	198	1,984	03/02/2011	11/16/2034
38376GL57	GNMA CMO 2011				1	148,096	101.6540	149,726	147,290	148,053		(43)			2.210	2.150	MON	271	2,442	03/30/2011	12/16/2035
38374USR3	GNMA REMIC TRUST 2009-29 20340				1	55,456	106.3810	55,849	52,499	55,574		158			4.500	3.452	MON	190	2,362	02/24/2010	06/16/2034
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						2,997,297	XXX	3,125,189	2,931,855	2,993,836		(1,603)			XXX	XXX	XXX	10,154	109,174	XXX	XXX
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
38373MW30	GNMA				1	78,508	105.7730	79,330	75,000	78,067		(183)			4.549	3.855	MON	284	3,412	03/26/2010	06/16/2028
38373MR44	GNMA CMO 2008-14				1	79,351	108.0970	81,073	75,000	78,879		(309)			4.748	4.149	MON	158	3,561	03/24/2010	10/16/2042
38376GTK6	GNMA CMO 2010 102-AB				1	68,822	100.6100	68,557	68,141	68,763		(44)			1.852	1.721	MON	105	1,262	08/30/2010	07/16/2032

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
38376GVY3	GNMA REMIC TRUST 2010-122 2037				1	74,705	101.7870	74,468	73,161	74,602		(88)			2.169	1.922	MON	132	1,587	11/05/2010	11/16/2037
38376GYT1	GNMA REMIC TRUST 2010-156 2039				1	75,349	103.8140	77,861	75,000	75,317		(31)			2.760	2.724	MON	173	2,070	11/30/2010	03/16/2039
38376GGV6	GNMA REMIC TRUST 2010-52 20381				1	75,627	109.7840	82,338	75,000	75,550		(35)			4.315	4.270	MON	270	3,236	04/30/2010	12/16/2038
38376GRF9	GNMA REMIC TRUST 2010-71				1	69,441	103.2690	71,001	68,753	69,381		(36)			2.990	2.892	MON	171	2,055	06/30/2010	03/16/2039
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						521,803	XXX	534,628	510,055	520,559		(726)			XXX	XXX	XXX	1,293	17,183	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						3,519,100	XXX	3,659,817	3,441,910	3,514,395		(2,329)			XXX	XXX	XXX	11,447	126,357	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00440EAJ6	ACE INA HOLDINGS				1FE	25,365	115.3310	28,833	25,000	25,262		(44)			5.700	5.536	FA	538	1,425	07/17/2009	02/15/2017
02364WAN5	AMERICA MOVIL SAB DE CV				1FE	20,200	114.9540	22,991	20,000	20,151		(21)			5.625	5.547	MN	144	1,125	08/01/2009	11/15/2017
0258M0DC0	AMERICAN EXPRESS CREDIT				1FE	39,967	100.4900	40,196	40,000	40,497		530			2.800	2.534	MS	317		09/16/2011	09/19/2016
02765UDC5	AMERICAN MUN PWR OHIO				1FE	25,000	115.1220	28,781	25,000	25,000					6.424	6.528	FA	607	1,606	12/09/2009	02/15/2032
03523TAN8	ANHEUSER BUSCH INBEV WORLDWIDE				2FE	33,482	117.2800	35,184	30,000	33,076		(321)			5.370	3.911	JJ	743	1,613	09/21/2010	01/15/2020
00206RAW2	AT&T INC				1FE	39,936	104.2140	41,686	40,000	39,944		7			2.950	3.006	MN	151	642	05/01/2011	05/15/2016
066836AA5	BAPTIST HEALTH SOUTH FLA				1FE	31,019	108.4900	32,547	30,000	31,001		(19)			4.590	4.217	FA	520	153	10/13/2011	08/15/2021
05530AAA3	BB&T CAPITAL TRUST II				2FE	40,628	99.2360	39,694	40,000	40,618		(9)			6.750	6.731	JD	180	2,363	11/17/2011	06/07/2036
073902RU4	BEAR STEARNS COS LLC				1FE	39,323	117.2350	41,032	35,000	38,345		(457)			7.250	5.467	FA	1,057	2,538	12/11/2009	02/01/2018
055451AL2	BHP BILLITON FIN USA LTD				1FE	44,594	102.9600	46,332	45,000	45,321		727			3.250	3.190	MN	163		11/18/2011	11/21/2021
115637AK6	BROWN FORMAN CORP SR NT 2.5%16				1FE	34,776	102.3640	35,827	35,000	34,820		42			2.500	2.653	JJ	403	508	12/16/2010	01/15/2016
12189LAG6	BURLINGTON NORTH SANTA FE				2FE	41,499	110.3160	44,126	40,000	41,490		(9)			4.950	4.771	MS	583		09/18/2011	09/15/2041
149123BV2	CATERPILLAR INC				1FE	39,813	109.7860	43,914	40,000	40,562		749			3.900	3.756	MN	147	780	05/24/2011	05/27/2021
163103UG7	CHELAN CNTY WAD PUD#1				1FE	30,000	103.6790	31,104	30,000	30,000					3.603	3.635	JJ	540		11/05/2011	07/01/2021
167560PL9	CHICAGO ILL MET WTR RECLAMATIO				1FE	46,640	124.7410	56,133	45,000	46,587		(26)			5.720	5.543	JD	215	2,574	11/05/2009	12/01/2038
125509BS7	CIGNA CORP				2FE	34,665	99.0730	34,676	35,000	34,669		4			4.000	4.157	FA	529		11/07/2011	02/15/2022
17275RAH5	CISCO SYS INC SR NT 4.45%20				1FE	40,334	113.6940	45,478	40,000	40,278		(29)			4.450	4.394	JJ	821	1,780	12/11/2009	01/15/2020
17275RAL6	CISCO SYSTEMS INC				1FE	30,000	99.9240	29,977	30,000	30,000							MS		87	03/16/2011	03/14/2014
172967EM9	CITIGROUP INC				1FE	32,538	106.7230	37,353	35,000	33,094		238			7.000	8.372	MN	272	2,144	12/11/2009	11/21/2017
20030NBA8	COMCAST CORP				2FE	35,069	113.7230	39,803	35,000	35,056		(6)			5.150	5.190	MS	601	1,803	03/03/2010	03/01/2020
209111EV1	CONS EDISON CO OF NY				1FE	51,225	128.6390	51,456	40,000	50,674		(551)			7.125	2.867	JD	238	1,425	08/08/2011	12/01/2018
22160KAC9	COSTCO WHSL CORP NEW SR NT 5.5				1FE	26,755	119.4390	29,860	25,000	26,261		(212)			5.500	4.452	MS	405	1,375	08/05/2009	03/15/2017
22303QAL4	COVIDIEN INTL FIN S A GTD SR N				1FE	29,996	109.4960	32,849	30,000	29,997					4.200	4.245	JD	56	1,260	06/28/2010	06/15/2020
22546QAD9	CREDIT SUISSE				1FE	34,954	94.3160	33,011	35,000	34,961		4			5.400	5.490	JJ	877	1,890	01/15/2010	01/14/2020
25459HBA2	DIRECTV HLDG/FIN INC				2FE	34,846	107.0220	37,458	35,000	34,853		8			5.000	5.121	MS	583	831	03/07/2011	03/01/2021
260543BX0	DOW CHEM CO SR NT CR SENS 19				2FE	39,287	130.8330	45,792	35,000	38,512		(361)			8.550	6.928	MN	382	2,993	12/11/2009	05/15/2019
26138EAM1	DR PEPPER SNAPPLE GROUP INC SR				2FE	30,039	103.7120	31,114	30,000	30,031		(9)			2.900	2.885	JJ	399	445	01/31/2011	01/16/2015
29365PAQ5	ENTERGY GULF STATES LA				2FE	35,386	102.4270	35,849	35,000	35,344		(33)			3.950	3.852	AO	346	1,383	10/07/2010	10/01/2020
36962G4R2	GENERAL ELEC CAP CORP MTN BE S				1FE	74,501	102.1880	76,641	75,000	74,550		41			4.370	4.503	MS	956	3,281	09/17/2010	09/16/2020
38141EA66	GOLDMAN SACHS GROUP INC				1FE	37,474	102.4360	35,853	35,000	37,189		(203)			6.000	5.145	JD	93	2,100	07/27/2010	06/15/2020
38259PAC6	GOOGLE INC				1FE	34,864	103.9830	36,394	35,000	35,208		343			2.125	1.993	MN	87	372	05/16/2011	05/19/2016
458140AJ9	INTEL CORP				1FE	24,941	105.3430	26,336	25,000	24,941		1			3.300	3.356	AO	206		09/15/2011	10/01/2021
464287457	ISHARES LEHMAN 1-3 YR T- BOND FUND	*			1	1,800,793	84.5000	1,813,455		1,800,793							N/A		15,322	12/20/2010	
464287226	ISHARES LEHMAN AGG BOND	*			1	2,100,124	110.2500	2,257,148		2,100,124							N/A		73,404	03/21/2011	
464287176	ISHARES LEHMAN US TIPS BOND FUND	*			1	1,249,091	116.6900	1,379,276		1,249,091							N/A		59,649	04/02/2009	
24422EQQ5	JOHN DEERE CAPITAL CORP				1FE	26,128	104.7720	26,193	25,000	25,400		(308)			4.500	3.212	AO	275	1,125	08/01/2009	04/03/2013
24422ERH4	JOHN DEERE CAPITAL CORP				1FE	40,135	101.9160	40,766	40,000	40,131		(4)			3.150	3.135	AO	266		10/06/2011	10/15/2021
478366AR8	JOHNSON CTLS INC NT				2FE	34,026	111.8900	33,567	30,000	33,081		(711)			5.500	2.813	JJ	761	1,650	08/30/2010	01/15/2016
46623EJE0	JP MORGAN CHASE & CO				1FE	40,062	100.0760	40,030	40,000	40,044		(18)			2.050	2.005	JJ	358	410	02/25/2011	01/24/2014
50075NAS3	KRAFT FOODS INC NT 6.5%17				2FE	39,906	118.9570	41,635	35,000	38,968		(615)			6.500	4.253	FA	885	2,275	06/16/2010	08/11/2017
58013MEG5	McDONALD'S CORP				1FE	26,159	118.6610	29,665	25,000	25,907		(107)			5.000	4.446	FA	521	1,250	08/01/2009	02/01/2019
58155QAC7	McKESSON CORP				1FE	35,133	105.8320	37,041	35,000	35,112		(22)			3.250	3.192	MS	379	578	03/01/2011	03/01/2016
59018YJ69	MERRILL LYNCH & CO				1FE	34,060	96.8300	33,891	35,000	34,445		185			6.400	6.886	FA	765	2,240	12/11/2009	08/28/2017
59156RAP3	METLIFE INC				2FE	27,111	94.6250	33,119	35,000	27,313		87			6.400	8.723	JD	100	2,240	08/01/2009	12/15/2036
59562VAM9	MIDAMERICAN ENERGY HLDGS				1FE	25,515	119.4350	29,859	25,000	25,494		(9)			6.125	6.058	AO	383	1,531	07/28/2009	04/01/2036
61747WAK5	MORGAN STANLEY				1FE	40,149	94.1760	37,670	40,000	40,622		473			2.875	2.262	JJ	489		07/25/2011	07/28/2014
68389XAE5	ORACLE CORP				1FE	35,250	135.1280	40,538	30,000	35,125		(89)			6.500	5.359	AO	412	1,950	07/27/2010	04/15/2038
71645WAM3	PETROBRAS INTL FIN CO				2FE	64,475	109.4370	65,662	60,000	63,834		(544)			5.875	4.762	MS	1,175	3,525	10/15/2010	03/01/2018
693476BG7	PNC FUNDING CORP				1FE	28,692	107.2030	30,017	28,000	28,468		(115)			4.250	3.798	MS	331	1,190	01/12/2010	09/21/2015
74005PAZ7	PRAXAIR INC				1FE	34,706	102.3370	35,818	35,000	34,714		8			3.000	3.122	MS	350		09/01/2011	09/01/2021
760759AH3	REPUBLIC SERVICES INC				2FE	31,427	112.2730	33,682	30,000	31,325		(102)			5.000	4.398	MS	500	750	03/28/2011	03/01/2020
767201AN6	RIO TINTO FIN USA LTD				1FE	41,096	107.4990	43,000	40,000	41,054		(42)			4.125	3.824	MN	188	825	07/19/2011	05/20/2021
79766DAZ2	SAN FRANCISCO CA CITY & COUNTY				1FE	25,000	106.6090	26,652	25,000	25,000					3.779	3.814	MN	157	262	07/01/2011	05/01/2018
826418BD6	SIERRA PACIFIC POWER CO				2FE	32,472	116.0060	34,802	30,000	32,112		(209)			6.000	4.316	MN	230	1,500	09/16/2011	05/15/2016
843646AF7	SOUTHERN PWR CO SR NT 4.875%15				2FE	35,378	109.4380	37,209	34,000	34,891		(231)			4.870	4.111	JJ	764	1,658	12/14/2009	07/15/2015
87927VAW8	TELECOM ITALIA CAPITAL				2FE	26,174	96.1860	24,047	25,000	25,624		(232)			6.175	5.149	JD	56	1,544	07/16/2009	06/18/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
87938WAH6	TELEFONICA EMISIONES S A U GTD				2FE	33,348	98.8270	29,648	30,000	32,984		(328)			5.880	4.366	JJ	813	1,763	11/19/2010	07/15/2019
88166CAA6	TEVA PHARMACEUTICALS FIN II BV				1FE	35,036	104.1360	36,448	35,000	35,025		(7)			3.000	3.000	JD	47	1,050	06/21/2010	06/15/2015
91159HGR5	US BANCORP				1FE	37,705	107.0620	37,472	35,000	37,133		(571)			4.200	1.578	MN	188	1,470	05/07/2011	05/15/2014
921937835	VANGUARD TOTAL BOND MARKET	*			1	2,130,134	83.5400	2,278,637		2,130,134							N/A		73,675	03/21/2011	
92343VAY0	VERIZON COMMUNICATIONS				1FE	29,842	104.7190	31,416	30,000	29,863		22			3.000	3.139	AO	225	458	03/29/2011	04/01/2016
94106LAW9	WASTE MGMT INC DEL SR NT 4.75%				2FE	34,786	109.7040	38,396	35,000	34,814		17			4.750	4.885	JD	5	1,663	06/08/2010	06/30/2020
94974BEV8	WELLS FARGO & CO				1FE	29,938	109.6680	32,900	30,000	29,940		2			4.600	4.680	AO	345	698	03/29/2011	04/01/2021
970648AE1	WILLIS NORTH AMER INC GTD SR N				2FE	25,294	111.3170	27,829	25,000	25,246		(24)			7.000	6.949	MS	447	1,750	11/24/2009	09/29/2019
976826BG1	WISCONSIN POWER & LIGHT				1FE	24,846	116.1470	29,037	25,000	24,877		13			5.000	5.143	JJ	576	1,250	07/07/2009	07/15/2019
984121BP7	XEROX CORP.				2FE	33,730	111.8940	33,568	30,000	32,849		(612)			6.400	3.965	MS	565	1,920	07/19/2010	03/15/2016
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						9,446,837	XXX	10,008,373	2,107,000	9,439,829		(3,709)			XXX	XXX	XXX	25,715	299,071	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - ResidentialMortgage-Backed Securities																					
38376GJ35	GNT 2011-47A CMO 2011				1	98,580	101.2880	98,998	97,740	98,534		(46)			2.070	1.957	MON	169	1,518	03/30/2011	04/16/2032
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - ResidentialMortgage-Backed Securities						98,580	XXX	98,998	97,740	98,534		(46)			XXX	XXX	XXX	169	1,518	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
36828QRV0	GE CAP COML MTG CMO 2006				1FE	38,441	101.1640	38,552	38,108	38,409		(4)			5.336	5.337	MON	169	2,071	07/14/2009	03/10/2044
92867DAD2	VOLKSWAGEN AUTO ABS 2011				1FE	84,984	102.4620	87,093	85,000	84,987		4			1.000	1.010	MON	26	1,216	03/30/2011	09/20/2017
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						123,425	XXX	125,645	123,108	123,396					XXX	XXX	XXX	195	3,287	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
43812BAH6	HONDA AUTO RECV 2010-1 2016052				1FE	34,991	101.2440	35,435	35,000	34,995		2			1.980	2.005	MON	19	693	02/24/2010	05/21/2016
44923WAD3	HYUNDAI AUTO RECV TR 2010-A 20				1FE	49,999	103.0930	51,547	50,000	50,058		(26)			2.450	2.425	MON	54	1,225	05/13/2010	12/15/2016
587682AD7	MERC-BENZ AUTO RECV TR 2010-1				1FE	24,998	101.9880	25,497	25,000	25,023		(11)			2.140	2.116	MON	24	535	04/21/2010	08/15/2016
65476BAC7	NISSAN AUTO RECV 2010-A 201407				1FE	49,993	100.1110	50,056	50,000	49,997		3			0.870	0.879	MON	19	435	09/22/2010	07/15/2014
89235XAC1	TOYOTA AUTO REC ABS 2011				1FE	74,991	100.2090	75,157	75,000	75,032		41			0.980	0.954	MON	33	637	02/03/2011	10/15/2014
92869AAD6	VOLKSWAGON AUTO LOAN				1FE	19,997	101.6090	20,322	20,000	19,989		1			2.140	2.165	MON	13	428	01/22/2010	08/22/2016
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						254,969	XXX	258,014	255,000	255,094		10			XXX	XXX	XXX	162	3,953	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						9,923,811	XXX	10,491,030	2,582,848	9,916,853		(3,745)			XXX	XXX	XXX	26,241	307,829	XXX	XXX
7799999 Subtotals - Issuer Obligations						10,933,334	XXX	11,710,481	3,462,000	10,917,800	(8,191)	(3,373)			XXX	XXX	XXX	40,962	339,805	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						3,095,877	XXX	3,224,187	3,029,595	3,092,370		(1,649)			XXX	XXX	XXX	10,323	110,692	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						645,228	XXX	660,273	633,163	643,955		(726)			XXX	XXX	XXX	1,488	20,470	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						254,969	XXX	258,014	255,000	255,094		10			XXX	XXX	XXX	162	3,953	XXX	XXX
8399999 Grand Total - Bonds						14,929,408	XXX	15,852,955	7,379,758	14,909,219	(8,191)	(5,738)			XXX	XXX	XXX	52,935	474,920	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	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 (Amortization) Accretion	Current Year's Other than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
8999999 Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	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 B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
000375204	ABB LTD			305.000	5,743	18.830	5,743	7,121		172		(1,378)		(1,378)		L	10/11/2011
002896207	Abercrombie & Fitch Co			546.000	26,667	48.840	26,667	33,391		96		(6,724)		(6,724)		L	11/04/2011
G1151C101	ACCENTURE PLC SHS			769.000	40,934	53.230	40,934	42,087		556		(1,524)		(1,524)		L	09/21/2011
H0023R105	ACE LIMITED			428.000	30,011	70.120	30,011	27,778		322		2,234		2,234		L	09/21/2011
00687A107	ADIDAS AG SPN ADR			205.000	6,685	32.610	6,685	6,857		117		(172)		(172)		L	04/18/2011
018490102	ALLERGAN INC			453.000	39,746	87.740	39,746	32,245		91		7,103		7,103		L	09/21/2011
02263T104	AMADEUS IT HOLDING			141.000	2,291	16.250	2,291	2,368				(77)		(77)		L	12/13/2011
023135106	Amazon.Com Inc.			111.000	19,214	173.100	19,214	25,569				(6,355)		(6,355)		L	09/21/2011
02364W105	America Movilsa Sab De Cv			264.000	5,966	22.600	5,966	7,488		75		(1,522)		(1,522)		L	04/18/2011
025816109	AMERICAN EXPRESS CO			1,664.000	78,491	47.170	78,491	78,695		557		(1,054)		(1,054)		L	10/27/2011
031162100	AMGEN INC			708.000	45,461	64.210	45,461	40,908		372		6,439		6,439		L	09/21/2011
025537101	AMN ELEC POWER CO			1,926.000	79,563	41.310	79,563	71,478		2,093		7,196		7,196		L	10/28/2011
032511107	ANADARKO PETE CORP			410.000	31,295	76.330	31,295	32,143		37		(848)		(848)		L	10/28/2011
035128206	ANGLOGOLD ASHANTI LTD			2,473.000	104,979	42.450	104,979	108,876		736		(10,535)		(10,535)		L	09/21/2011
037389103	AON Corp			2,288.000	107,078	46.800	107,078	99,721		771		(22)		(22)		L	12/19/2011
037411105	Apache Corp.			1,355.000	122,736	90.580	122,736	131,102		384		(31,115)		(31,115)		L	09/21/2011
037833100	Apple Computer Co			770.000	311,850	405.000	311,850	179,542				48,157		48,157		L	12/19/2011
N07059186	ASML HLDG NV NEW YORK			810.000	33,850	41.790	33,850	34,377				(527)		(527)		L	12/13/2011
00206R102	AT&T Inc.			2,155.000	65,167	30.240	65,167	60,050		1,705		2,323		2,323		L	12/19/2011
053484101	AVALONBAY COMMINICATION INC			321.000	41,923	130.600	41,923	36,273		563		2,406		2,406		L	12/19/2011
059460303	BANCO BRADESCO			517.000	8,624	16.680	8,624	9,890		95		(1,267)		(1,267)		L	09/27/2011
067901108	Barrick Gold Corp			1,672.000	75,658	45.250	75,658	77,460		750		(11,520)		(11,520)		L	07/20/2011
055434203	BG GROUP PLC SP ADR			327.000	34,989	107.000	34,989	38,328		136		(3,339)		(3,339)		L	09/21/2011
088606108	BHP BILLIRON LTD ADR			604.000	42,661	70.630	42,661	50,765		931		(13,092)		(13,092)		L	09/21/2011
09062X103	BIOGEN IDEC INC			245.000	26,962	110.050	26,962	27,591				(629)		(629)		L	11/22/2011
05565A202	BNP PARIBAS SPN ADR			185.000	3,635	19.650	3,635	6,701				(3,065)		(3,065)		L	04/18/2011
097023105	BOEING CO			949.000	69,609	73.350	69,609	66,379		1,065		5,199		5,199		L	12/19/2011
099724106	BORG WARNER INC			531.000	33,846	63.740	33,846	33,106				(3,770)		(3,770)		L	12/06/2011
101121101	BOSTON PPTYS INC			440.000	43,824	99.600	43,824	41,002		396		1,350		1,350		L	12/19/2011
105105100	BRAMBLES LTD			398.000	5,783	14.530	5,783	5,678		105		105		105		L	08/12/2011
110448107	BRITISH AMN TOBACO SPADR			77.000	7,306	94.880	7,306	6,381		92		924		924		L	04/18/2011
120738406	BUNZL PLC ADR			116.000	7,981	68.800	7,981	6,844		150		1,137		1,137		L	04/18/2011
12673P105	CA Inc			6,520.000	131,802	20.215	131,802	131,936		840		(20,169)		(20,169)		L	09/21/2011
136375102	CANADIAN NATL RY CO			61.000	4,792	78.560	4,792	4,480		52		312		312		L	05/03/2011
136385101	CANADIAN NATURAL RES LTD			2,197.000	82,102	37.370	82,102	80,846		312		(10,334)		(10,334)		L	09/21/2011
138006309	CANON INC ADR REP5SH			215.000	9,469	44.040	9,469	9,544		157		(75)		(75)		L	07/29/2011
139098107	CAP GEMINI			204.000	3,205	15.710	3,205	5,436		118		(2,231)		(2,231)		L	10/13/2011
143658300	CARNIVAL CORP PAIRED SHS			841.000	27,450	32.640	27,450	31,595		584		(7,491)		(7,491)		L	10/28/2011
150870103	CELANESE CORP			484.000	21,427	44.270	21,427	20,321				1,106		1,106		L	12/19/2011
15135U109	CENOVUS ENERGY INC			80.000	2,656	33.200	2,656	2,923		48		(267)		(267)		L	04/18/2011
15639K300	CENTRICA PLC			278.000	4,954	17.820	4,954	5,860		252		(906)		(906)		L	04/18/2011
156782104	Cerner Corp.			238.000	14,578	61.250	14,578	13,599				978		978		L	11/22/2011
39945C109	CGI GROUP INC			180.000	3,393	18.850	3,393	3,759				(366)		(366)		L	05/11/2011
166744201	CHEUNG KONG HLDG ADR			496.000	5,868	11.830	5,868	8,040		190		(2,172)		(2,172)		L	04/18/2011
166764100	CHEVRONTEXACO CORP			707.000	75,225	106.400	75,225	74,282		376		943		943		L	12/19/2011
16941M109	CHINA MOBILE LTD SPN ADR			79.000	3,831	48.490	3,831	3,782		61		49		49		L	10/12/2011
171778202	CIELO S A SP ADR			113.000	2,929	25.920	2,929	2,606				323		323		L	09/28/2011
17275R102	CISCO SYSTEMS INC			4,286.000	77,491	18.080	77,491	70,620		336		6,870		6,870		L	09/21/2011
172967424	CITIGROUP INC COM NEW			4,349.000	114,422	26.310	114,422	152,746		56		(38,324)		(38,324)		L	10/28/2011
177376100	CITRIX SYSTEMS INC.			686.000	41,654	60.720	41,654	35,589				(3,289)		(3,289)		L	09/21/2011
126132109	CNOOC LTD			58.000	10,131	174.680	10,131	14,311		354		(4,180)		(4,180)		L	04/18/2011
189754104	COACH INC			522.000	31,863	61.040	31,863	21,181		301		2,523		2,523		L	09/21/2011
191085208	COCA COLA AMATIL SPD ADR			283.000	6,602	23.330	6,602	6,929		235		(326)		(326)		L	08/12/2011
1912EP104	COCA COLA HELLENIC S ADS			164.000	2,739	16.700	2,739	4,526				(1,788)		(1,788)		L	04/18/2011
191216100	COCA-COLA COMPANY			1,358.000	95,019	69.970	95,019	86,684		1,356		2,838		2,838		L	09/21/2011
20030N101	COMCAST CORP CL A-aletheia			644.000	15,269	23.710	15,269	14,941		154		328		328		L	09/21/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	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 B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
200340107	COMERICA INC			909.000	23,452	25.800	23,452	31,352		136		(7,900)		(7,900)		L	09/21/2011
20449X203	COMPASS GROUP PLC ADR			1,046.000	9,916	9.480	9,916	9,686		110		230		230		L	04/18/2011
20825C104	Conocophillips			740.000	53,924	72.870	53,924	44,774		1,289		2,682		2,682		L	09/21/2011
G2554F113	COVIDIEN LTD			1,224.000	55,092	45.010	55,092	59,379		860		(1,840)		(1,840)		L	09/21/2011
12637N105	CSL LTD SHS			225.000	3,663	16.280	3,663	4,178		7		(515)		(515)		L	04/18/2011
126650100	CVS CORPORATION			2,875.000	117,243	40.780	117,243	96,803		840		15,901		15,901		L	10/28/2011
235851102	DANAHER CORP			564.000	26,531	47.040	26,531	29,413		152		(2,883)		(2,883)		L	09/21/2011
23636T100	DANONE-SPONS ADR			585.000	7,394	12.640	7,394	8,061		215		(667)		(667)		L	04/18/2011
244199105	DEER & CO			194.000	15,006	77.350	15,006	14,474				532		532		L	12/19/2011
24872B100	DENSO CP UNSPONSORED ADR			402.000	5,495	13.670	5,495	6,493		59		(997)		(997)		L	06/09/2011
28176E108	EDWARDS LIFESCIENCES			413.000	29,199	70.700	29,199	27,228				1,972		1,972		L	12/19/2011
268648102	EMC CORP/MASS			1,445.000	31,125	21.540	31,125	24,148		146		(1,870)		(1,870)		L	09/21/2011
26875P101	EOG RESOURCES INC			487.000	47,974	98.510	47,974	48,902		127		301		301		L	12/09/2011
294821608	ERICSSON LM TEL CL B ADR			565.000	5,723	10.130	5,723	6,948				(1,224)		(1,224)		L	08/10/2011
302182100	EXPRESS SCRIPTS INC			679.000	30,345	44.690	30,345	35,159				(5,277)		(5,277)		L	09/21/2011
30231G102	EXXON MOBILE CORP			741.000	62,807	84.760	62,807	50,789		1,205		8,157		8,157		L	09/21/2011
307000109	FAMILY DOLLAR STORES			712.000	41,054	57.660	41,054	40,558				496		496		L	12/06/2011
307305102	FANUC LTD-UNSP			216.000	5,465	25.300	5,465	5,672		53		(207)		(207)		L	04/18/2011
316773100	FIFTH THIRD BANCORP			1,614.000	20,530	12.720	20,530	19,926		161		48		48		L	09/21/2011
344419106	FOMENTO ECNMCO MEX SPADR			119.000	8,295	69.710	8,295	7,649		106		647		647		L	10/17/2011
354613101	FRANKLIN RES INC			273.000	26,224	96.060	26,224	32,143		688		(5,918)		(5,918)		L	09/21/2011
35671D857	FREPRT-MDMRAN CPR & GLD			879.000	32,338	36.790	32,338	37,937		1,416		(17,721)		(17,721)		L	09/21/2011
358029106	FRESENIUS MEDICAL CARE			73.000	4,963	67.980	4,963	5,272		67		(309)		(309)		L	04/18/2011
369550108	GENERAL DYNAMICS CORP			401.000	26,630	66.410	26,630	30,566		689		(1,486)		(1,486)		L	09/21/2011
369604103	GENERAL ELECTRIC CO			4,199.000	75,204	17.910	75,204	74,642		1,348		619		619		L	12/19/2011
37045V100	GENRAL MOTORS			2,518.000	51,040	20.270	51,040	74,129				(25,254)		(25,254)		L	09/21/2011
37247D106	Genworth Financial			9,373.000	61,393	6.550	61,393	94,284				(34,717)		(34,717)		L	08/30/2011
37733W105	Glaxosmithkline PLC			81.000	3,696	45.630	3,696	3,481				215		215		L	12/01/2011
38141G104	Goldman Sachs Group Inc			891.000	80,573	90.430	80,573	120,384		823		(41,818)		(41,818)		L	09/21/2011
38259P508	Google, Inc.			221.000	142,744	645.900	142,744	129,832				12,912		12,912		L	12/06/2011
40049J206	GRUPO TELEVISA SA ADR			287.000	6,044	21.060	6,044	6,160		33		(115)		(115)		L	09/29/2011
406216101	HALLIBURTON COMPANY			1,293.000	44,621	34.510	44,621	49,895		269		(11,789)		(11,789)		L	09/21/2011
416515104	HARTFORD FINANCIAL SVCS GRP			4,846.000	78,748	16.250	78,748	97,535		597		(23,884)		(23,884)		L	11/18/2011
42809H107	HESS CORP			1,114.000	63,275	56.800	63,275	65,804		634		(17,341)		(17,341)		L	09/21/2011
444859102	HUMANA INC			322.000	28,210	87.610	28,210	22,092		136		6,118		6,118		L	09/21/2011
448415208	HUTCHISN WHAMPOA ADR			380.000	6,300	16.580	6,300	8,755		191		(2,455)		(2,455)		L	04/18/2011
452327109	ILLUMINA INC			777.000	23,683	30.480	23,683	46,109				(22,427)		(22,427)		L	09/21/2011
453142101	IMPERIAL TOB GRP SPS ADR			140.000	10,548	75.340	10,548	9,218		125		1,330		1,330		L	04/18/2011
455807107	INDUSTRIAL AND COMMRCL BNK			598.000	7,128	11.920	7,128	9,219		265		(2,091)		(2,091)		L	09/01/2011
456788108	INFOSYS TECH LTD ADR			96.000	4,932	51.380	4,932	6,080		71		(1,148)		(1,148)		L	04/18/2011
G47791101	Ingersoll-Rand Co Ltd			1,638.000	49,910	30.470	49,910	61,641		472		(18,716)		(18,716)		L	09/21/2011
458140100	INTEL CORP			1,326.000	32,156	24.250	32,156	30,375		719		1,780		1,780		L	09/21/2011
459200101	INTERNATIONAL BUSINESS MACHINES CO			274.000	50,383	183.880	50,383	40,839		684		6,678		6,678		L	09/21/2011
46018M104	INTL POWER PLC SP ADR			75.000	3,915	52.200	3,915	3,933		120		(18)		(18)		L	04/18/2011
478160104	JOHNSON & JOHNSON			1,992.000	130,635	65.580	130,635	126,872		3,448		3,046		3,046		L	09/21/2011
46625H100	JP MORGAN CHASE & CO			5,049.000	167,879	33.250	167,879	193,592		1,987		(26,828)		(26,828)		L	12/08/2011
48137C108	JULIUS BAER GROUP ADR			817.000	6,332	7.750	6,332	6,985				(654)		(654)		L	04/18/2011
48203R104	Juniper Networks Inc			1,103.000	22,512	20.410	22,512	36,249				(15,174)		(15,174)		L	09/21/2011
492051305	KEPPEL LTD SPONS ADR			411.000	5,853	14.240	5,853	7,499		272		(1,646)		(1,646)		L	04/18/2011
493267108	KEYCORP NEW			2,903.000	22,324	7.690	22,324	22,439		245		(2,247)		(2,247)		L	09/21/2011
494368103	KIMBERLY-CLARK CORP			384.000	28,247	73.560	28,247	27,320				927		927		L	10/05/2011
495724403	KINGFISHER PLC SP ADR			766.000	5,891	7.690	5,891	6,618		187		(728)		(728)		L	04/18/2011
500255104	KOHL'S CORP			1,023.000	50,485	49.350	50,485	51,822		313		(1,337)		(1,337)		L	10/04/2011
500458401	KOMATSU NEW NEW SPNSDARD			204.000	4,818	23.620	4,818	6,718		55		(1,899)		(1,899)		L	04/18/2011
500467402	KONINKLIJKE AHOLD NV ADR			369.000	4,963	13.450	4,963	5,107		155		(144)		(144)		L	04/18/2011
50075N104	KRAFT FOODS INC CL A			812.000	30,336	37.360	30,336	25,932		639		3,445		3,445		L	09/21/2011
501044101	KROGER COMPANY			1,809.000	43,814	24.220	43,814	43,626		352		188		188		L	09/21/2011
502117203	L OREAL CO			173.000	3,604	20.830	3,604	3,702				(98)		(98)		L	09/16/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
517834107	LAS VEGAS SANDS CORP			979.000	41,833	42.730	41,833	43,085				(1,252)		(1,252)		L	09/30/2011
518439104	LAUDER ESTEE COS INC			345.000	38,750	112.320	38,750	32,724		362		6,027		6,027		L	09/21/2011
534187109	LINCOLN NATL CORP IND			2,167.000	42,083	19.420	42,083	51,590		194		(11,991)		(11,991)		L	09/21/2011
540424108	LOEWS CORP			1,908.000	71,836	37.650	71,836	69,165		693		(3,064)		(3,064)		L	09/21/2011
55616P104	MACY'S			477.000	15,350	32.180	15,350	14,810				540		540		L	12/19/2011
580135101	MCDONALD'S CORP			551.000	55,282	100.330	55,282	46,247		892		9,035		9,035		L	09/21/2011
582839106	MEAD JOHNSON NUTRITION			679.000	46,668	68.730	46,668	37,383		540		1,903		1,903		L	12/29/2011
58933Y105	MERCK & CO., INC.			2,509.000	94,589	37.700	94,589	88,834		3,433		5,599		5,599		L	09/21/2011
59156R108	METLIFE INC			4,454.000	138,876	31.180	138,876	171,403		3,296		(41,418)		(41,418)		L	09/21/2011
594918104	MICROSOFT CORPORATION			6,708.000	174,140	25.960	174,140	173,842		3,228		(3,772)		(3,772)		L	09/21/2011
61166W101	MONSANTO CO NEW			920.000	64,464	70.070	64,464	65,190		376		(725)		(725)		L	10/19/2011
620076307	MOTOROLA SOLUTIONS INC			1,210.000	56,011	46.290	56,011	47,152		128		8,859		8,859		L	09/21/2011
636274300	NATIONAL GRID PLC SP ADR			406.000	19,683	48.480	19,683	18,421		822		1,073		1,073		L	09/21/2011
637071101	National-Oilwell Varco			576.000	39,162	67.990	39,162	43,382		148		(4,219)		(4,219)		L	09/21/2011
641069406	NESTLE S A SPONSORED ADR			536.000	30,933	57.710	30,933	28,664		493		(356)		(356)		L	09/21/2011
64110L106	NETFLIX COM INC			406.000	28,132	69.290	28,132	36,554				(8,423)		(8,423)		L	11/04/2011
654090109	NIDEC CORP ADR			226.000	4,877	21.580	4,877	4,654		33		223		223		L	04/18/2011
655044105	Noble Energy, Inc.			693.000	65,412	94.390	65,412	50,109		426		4,898		4,898		L	09/21/2011
66987V109	Novartis AG			116.000	6,632	57.170	6,632	6,288				344		344		L	04/18/2011
670100205	NOVO NORDISK A S ADR			57.000	6,570	115.260	6,570	7,199				(629)		(629)		L	04/18/2011
629377508	NRG Energy Inc New			1,502.000	27,216	18.120	27,216	34,076				(5,147)		(5,147)		L	09/21/2011
368287207	OAO GAZPROM SPON ADR			420.000	4,486	10.681	4,486	6,573		112		(2,087)		(2,087)		L	04/18/2011
674599105	OCCIDENTAL PETE CORP CAL			1,197.000	112,159	93.700	112,159	104,856		1,492		(3,835)		(3,835)		L	09/21/2011
68389X105	ORACLE CORPORATION			5,284.000	135,535	25.650	135,535	149,633		724		(27,609)		(27,609)		L	12/19/2011
693718108	PACCAR INC			1,128.000	42,266	37.470	42,266	39,732		203		2,534		2,534		L	10/05/2011
704549104	PEABODY ENERGY CORP			691.000	22,879	33.110	22,879	32,366		110		(14,091)		(14,091)		L	09/21/2011
713448108	PEPSICO INC			763.000	50,625	66.350	50,625	49,406		213		1,301		1,301		L	09/27/2011
717081103	PFIZER INC			10,645.000	230,358	21.640	230,358	186,495		6,740		35,579		35,579		L	09/21/2011
69331C108	PG&E Corp			869.000	35,820	41.220	35,820	36,986		1,059		(3,627)		(3,627)		L	10/28/2011
718172109	PHILIP MORRIS INTL INC			575.000	45,126	78.480	45,126	31,010		1,140		9,482		9,482		L	09/21/2011
724479100	PITNEY BOWES INC.			1,411.000	26,160	18.540	26,160	28,452		1,632		(6,462)		(6,462)		L	09/21/2011
693475105	PNC BANK CORP			548.000	31,603	57.670	31,603	29,084		381		2,388		2,388		L	09/21/2011
69351T106	PPL CORPORATION			1,224.000	36,010	29.420	36,010	33,110		256		2,900		2,900		L	09/21/2011
74005P104	PRAXAIR INC			286.000	30,573	106.900	30,573	28,261		252		2,313		2,313		L	09/21/2011
740189105	PRECISION CASTPARTS			382.000	62,950	164.790	62,950	51,654		35		6,826		6,826		L	09/21/2011
742718109	PROCTER & GAMBLE CO			635.000	42,361	66.710	42,361	41,588		519		773		773		L	09/21/2011
744320102	Prudential Financial			587.000	29,420	50.120	29,420	34,162		684		(4,407)		(4,407)		L	09/21/2011
744573106	PUB SVC ENTERPRISE GRP			1,181.000	38,985	33.010	38,985	39,770		618		(785)		(785)		L	10/28/2011
74463M106	PUBLICIS GROUPE SPON ADR			153.000	3,499	22.870	3,499	4,131		77		(632)		(632)		L	04/18/2011
747525103	QUALCOMM INC COM			786.000	42,994	54.700	42,994	43,963		257		(969)		(969)		L	11/18/2011
75281A109	RANGE RESOURCES CORP DEL			378.000	23,413	61.940	23,413	21,053		46		4,746		4,746		L	09/21/2011
758205207	REED ELSEVIER PLC			237.000	7,646	32.260	7,646	8,115		86		(469)		(469)		L	08/31/2011
771195104	ROCHE HLDG LTD			161.000	6,851	42.550	6,851	5,963				887		887		L	04/18/2011
773903109	Rockwell Automation Inc.			557.000	40,867	73.370	40,867	42,518				(1,651)		(1,651)		L	12/13/2011
780259107	ROYAL DUTCH SHEL PLC			107.000	8,133	76.010	8,133	7,557		151		576		576		L	06/20/2011
79466L302	Salesforce.com Inc.			228.000	23,133	101.460	23,133	28,199				(5,066)		(5,066)		L	12/09/2011
80004C101	SANDISK CORP			700.000	34,447	49.210	34,447	35,364				(917)		(917)		L	12/29/2011
80105N105	Sanofi Aventis			2,978.000	108,816	36.540	108,816	97,549		2,313		7,599		7,599		L	09/21/2011
803054204	SAP AG SHS			142.000	7,519	52.950	7,519	8,941		92		(1,422)		(1,422)		L	11/01/2011
806857108	SCHLUMBERGER LTD			974.000	66,534	68.310	66,534	71,787		445		(9,312)		(9,312)		L	12/06/2011
80687P106	SCHNEIDER ELEC SA			218.000	2,291	10.510	2,291	2,738				(447)		(447)		L	08/26/2011
816851109	SEMPRA ENERGY			669.000	36,795	55.000	36,795	34,084		889		1,725		1,725		L	09/21/2011
82481R106	SHIRE PLC-ADR			48.000	4,987	103.900	4,987	4,294		5		693		693		L	04/18/2011
826552101	SIGMA ALDRICH CORP			412.000	25,734	62.460	25,734	28,808		130		(3,074)		(3,074)		L	09/21/2011
828806109	SIMON PROPERTY GROUP DEL			351.000	45,258	128.940	45,258	40,255		493		5,003		5,003		L	12/19/2011
83175M205	SMITH-NPHW PLC SPADR NEW			87.000	4,189	48.150	4,189	4,842		57		(653)		(653)		L	05/16/2011
855244109	Starbucks Corp.			1,118.000	51,439	46.010	51,439	33,376		563		13,644		13,644		L	09/21/2011
85590A401	STARWOOD HOTELS			911.000	43,701	47.970	43,701	46,838		456		(3,137)		(3,137)		L	09/21/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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 B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
858912108	STERICYCLE INC			171.000	13,324	77.920	13,324	13,940				(616)		(616)		L	09/21/2011
867224107	SUNCOR ENERGY-NEW			192.000	5,535	28.830	5,535	7,231		37		(1,696)		(1,696)		L	10/13/2011
870195104	SWEDBANK A B ADR			291.000	3,739	12.850	3,739	5,251				(1,512)		(1,512)		L	08/02/2011
87160A100	SYNGENTA AG ADR			123.000	7,250	58.940	7,250	7,898		152		(649)		(649)		L	12/20/2011
874039100	TAIWAN S MANUFCTRING ADR			608.000	7,849	12.910	7,849	7,264		145		585		585		L	04/18/2011
87425E103	TALISMAN ENERGY INC			6,287.000	80,159	12.750	80,159	102,305		804		(31,403)		(31,403)		L	11/10/2011
87612E106	TARGET CORP			281.000	14,393	51.220	14,393	14,563		364		(170)		(170)		L	09/21/2011
881575302	TESCO PLC SPNDR ADR			361.000	6,801	18.840	6,801	7,148		174		(347)		(347)		L	04/18/2011
881624209	Teva Pharmaceutical Ind ADR			1,777.000	71,720	40.360	71,720	79,104		698		(7,385)		(7,385)		L	10/12/2011
254687106	THE WALT DISNEY CO			1,302.000	48,825	37.500	48,825	47,315		122		750		750		L	12/19/2011
883556102	THERMO ELECTRON CORP			365.000	16,414	44.970	16,414	19,877				(4,372)		(4,372)		L	09/21/2011
88732J207	TIME WARNER CABLE INC			340.000	21,614	63.570	21,614	24,739		664		(3,125)		(3,125)		L	09/21/2011
887317303	TIME WARNER INC SHS			3,493.000	126,237	36.140	126,237	117,067		1,785		8,459		8,459		L	10/28/2011
872540109	TJX COS INC NEW			944.000	60,935	64.550	60,935	48,144		457		12,335		12,335		L	10/28/2011
89151E109	TOTAL S.A. SP ADR			83.000	4,242	51.110	4,242	4,820		197		(578)		(578)		L	04/18/2011
892331307	TOYOTA MOTOR CORP ADR			50.000	3,307	66.130	3,307	3,858		26		(552)		(552)		L	04/18/2011
89353D107	TRANSCANADA CORP			186.000	8,123	43.670	8,123	7,722		160		400		400		L	04/18/2011
89417E109	TRAVELERS COS INC			722.000	42,721	59.170	42,721	35,956		236		6,765		6,765		L	12/19/2011
H89128104	TYCO INTL LTD			674.000	31,483	46.710	31,483	31,509		914		(26)		(26)		L	09/21/2011
902494103	TYSON FOODS INC			1,906.000	39,340	20.640	39,340	34,711		135		4,629		4,629		L	09/21/2011
907818108	UNION PACIFIC CORP			1,503.000	159,228	105.940	159,228	124,189		1,275		21,133		21,133		L	10/13/2011
913017109	UNITED TECHNOLOGIES CORPORATION			1,097.000	80,180	73.090	80,180	79,163		1,718		(6,267)		(6,267)		L	09/21/2011
91324P102	UNITEDHEALTH GROUP INC			2,185.000	110,736	50.680	110,736	93,153		1,012		15,512		15,512		L	09/21/2011
91529Y106	UNUM GROUP			3,090.000	65,106	21.070	65,106	71,777		918		(10,327)		(10,327)		L	09/21/2011
902973304	US BANCORP DEL NEW			958.000	25,914	27.050	25,914	21,707		284		4,207		4,207		L	09/21/2011
918204108	V F CORPORATION			284.000	36,065	126.990	36,065	24,067		415		10,593		10,593		L	09/21/2011
92342Y109	VERIFONE SYSTEMS INC			547.000	19,429	35.520	19,429	21,350				(1,920)		(1,920)		L	11/02/2011
92343V104	VERIZON COMMUNICATIONS			892.000	35,787	40.120	35,787	29,284		1,405		3,584		3,584		L	09/21/2011
92553P201	Viacom Inc New Class B			2,465.000	111,936	45.410	111,936	94,736		1,153		5,488		5,488		L	09/21/2011
92719A106	VIMPLECOM LTD			242.000	2,292	9.470	2,292	3,421		56		(1,130)		(1,130)		L	04/18/2011
92857W209	VODAFONE GROUP PLC NEW			1,915.000	53,679	28.031	53,679	53,691		1,528		518		518		L	09/21/2011
928662402	VOLKSWAGON A G			140.000	4,183	29.880	4,183	5,110				(927)		(927)		L	10/13/2011
928856400	VOLVO AKTIEBOLAGET ADR			219.000	2,374	10.840	2,374	3,913				(1,539)		(1,539)		L	05/04/2011
931142103	WAL-MART STORES, INC.			596.000	35,617	59.760	35,617	31,025		670		4,163		4,163		L	10/07/2011
941848103	WATERS CORP			455.000	33,693	74.050	33,693	39,061				(5,368)		(5,368)		L	09/21/2011
949746101	WELLS FARGO & CO NEW			5,911.000	162,907	27.560	162,907	166,575		1,802		(10,173)		(10,173)		L	09/21/2011
98161Q101	WORLEY PARSONS LTD			219.000	5,784	26.410	5,784	6,931		44		(1,147)		(1,147)		L	05/25/2011
92933H101	WPP PLC ADR			114.000	5,954	52.230	5,954	6,736		175		(782)		(782)		L	04/18/2011
J95534103	YAMADA DENKI 9831			58.000	3,950	68.105	3,950	5,003				(1,053)		(1,053)		L	07/14/2011
988498101	YUM BRAND INC			604.000	35,642	59.010	35,642	33,298		291		2,344		2,344		L	09/21/2011
755111507	Raytheon Company New			1,203.000	58,201	48.380	58,201	55,560		1,050		3,168		3,168		L	09/21/2011
904784709	Unilever NV NY Reg Shs			1,063.000	36,535	34.370	36,535	34,653		888		1,883		1,883		L	09/21/2011
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					8,725,247	XXX	8,725,247	8,620,238		99,663		(343,454)		(343,454)		XXX	XXX
Parent, Subsidiaries and Affiliates																	
111111126	RENAISSANCE HOLDING COMPANY			300.000	1,980,752	5,316.860	1,980,752	3,000,000				235,615		235,615		U	04/27/2008
9199999 Subtotal - Parent, Subsidiaries and Affiliates					1,980,752	XXX	1,980,752	3,000,000				235,615		235,615		XXX	XXX
Mutual Funds																	
399874825	AMERICAN GROWTH FUND			64,756.436	1,858,510	28.700	1,858,510	1,720,480		26,489		(109,403)		(109,403)		L	12/22/2011
026547828	American High Income Trust			203,558.363	2,169,932	10.660	2,169,932	2,100,005		169,035		(132,624)		(132,624)		L	03/21/2011
057071870	BAIRD CORE PLUS BOND FUND			185,661.900	2,008,862	10.820	2,008,862	1,957,636		57,636		51,225		51,225		L	10/11/2011
111111134	DELTA DENTAL INSURANCE COMPANY			166.000	10,020	60.361	10,020	10,020								U	01/01/2002
256210105	Dodge & Cox			164,058.746	2,181,981	13.300	2,181,981	2,099,917		90,396		4,823		4,823		L	03/21/2011
355148859	FRANKLIN BS ADV NEW			14,603.691	576,992	39.510	576,992	698,887		67,971		(86,170)		(86,170)		L	12/19/2011
464288877	ISHARES MSCI EAFE VALUE INDEX			16,900.000	721,630	42.700	721,630	909,413		32,653		(187,783)		(187,783)		L	04/14/2011
464287598	Ishares Russell 1000 Value Indx Fd			24,930.000	1,582,556	63.480	1,582,556	1,676,928		31,248		(51,410)		(51,410)		L	07/22/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
464287648	ISHARES TRUST RUSSELL 2000 GROWTH			7,684.000	647,223	84.230	647,223	562,818		4,081		(5,889)		(5,889)		L	09/14/2011
592905848	METROPOLITAN WEST H\Y BOND			214,727.680	2,108,626	9.820	2,108,626	2,212,578		147,820		(189,899)		(189,899)		L	10/11/2011
68380T509	OPPENHEIMER INT'L BOND FD CLASS Y			357,086.190	2,213,934	6.200	2,213,934	2,213,015		127,815		(126,769)		(126,769)		L	12/30/2011
68381F409	OPPENHEIMER MAIN ST SM CAP CLASS Y			74,864.448	1,558,678	20.820	1,558,678	1,271,048		9,575		(46,408)		(46,408)		L	12/15/2011
693390700	Pimco Funds			197,945.279	2,151,665	10.870	2,151,665	2,099,990		80,039		2,246		2,246		L	03/21/2011
77956H104	Rowe T Price Int'l Funds Inc			211,160.318	2,056,701	9.740	2,056,701	2,099,985		116,275		(50,052)		(50,052)		L	05/11/2011
783925647	SEI INST TR HIGH YIELD BOND-A			181,348.172	1,293,012	7.130	1,293,012	1,433,152		106,710		(45,337)		(45,337)		L	02/01/2009
921909784	VANGUARD (NEW) TOTAL INTERNAT'L ST			9,037.090	789,119	87.320	789,119	821,487				(32,368)		(32,368)		L	03/02/2011
921937504	VANGUARD BOND INDEX FUND INC			701,359.784	7,714,958	11.000	7,714,958	7,450,001		165,558		205,893		205,893		L	07/22/2011
922040100	Vanguard Institutional Index Fund			59,559.585	6,851,735	115.040	6,851,735	6,866,780		82,301		(157,355)		(157,355)		L	12/22/2011
921937868	VANGUARD TOTAL BOND MARKET			201,083.820	2,211,921	11.000	2,211,921	2,099,978		91,055		82,284		82,284		L	03/21/2011
9299999 Subtotal - Mutual Funds					40,708,055	XXX	40,708,055	40,304,118		1,406,657		(874,996)		(874,996)		XXX	XXX
Money Market Mutual Funds																	
111111118	BBIF Money Fund			727,546.340	727,546	1.000	727,546	727,546								U	12/31/2011
9399999 Subtotal - Money Market Mutual Funds					727,546	XXX	727,546	727,546								XXX	XXX
9799999 Total Common Stocks					52,141,600	XXX	52,141,600	52,651,902		1,506,320		(982,835)		(982,835)		XXX	XXX
9899999 Total Preferred and Common Stocks					52,141,600	XXX	52,141,600	52,651,902		1,506,320		(982,835)		(982,835)		XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues ....3, the total $ value (included in Column 8) of all such issues $.......2,766,036.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828KQ2	UNITED STATES TREAS NTS 03.125		01/19/2011	McDonnell	XXX	100,571	100,000.00	561
912810PW2	US TREASURY BOND		12/15/2011	McDonnell	XXX	274,777	260,000.00	2,683
912828QC7	US TREASURY NOTE		11/24/2011	MERRILL LYNCH	XXX	81,722	80,000.00	120
0599999 Subtotal - Bonds - U.S. Governments						457,070	440,000.00	3,364
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
57583UBX5	MASSACHUSETTS ST DEV FIN		05/01/2011	MERRILL LYNCH	XXX	35,000	35,000.00	
968852YZ0	WILL COUNTY ILL SCH DIST		12/01/2011	MERRILL LYNCH	XXX	15,000	15,000.00	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						50,000	50,000.00	
Bonds - U.S. Special Revenue, Special Assessment								
3137AA5U3	FHLMC CMO 2011		05/27/2011	MERRILL LYNCH	XXX	77,549	75,000.00	219
3137A5LS1	FHLMC REMIC SERIES 3795		01/25/2011	McDonnell	XXX	102,695	100,000.00	263
3137A8FP8	FLHMC CMO 2011		05/05/2011	MERRILL LYNCH	XXX	76,230	73,886.09	57
31416A4W7	FNMA P994637		08/08/2011	Undefined	XXX	156,713	145,000.00	222
31419FD60	FNMA PAE4624 4% 2040		04/13/2011	McDonnell	XXX	97,586	99,999.83	133
3138AV3Q6	FNMA PASS THRU		11/12/2011	MERRILL LYNCH	XXX	168,402	164,999.00	209
38376GC24	GNMA CMO 2011		02/28/2011	McDonnell	XXX	149,027	150,000.00	212
38376GF21	GNMA CMO 2011		03/02/2011	McDonnell	XXX	111,023	109,773.23	182
38376GL57	GNMA CMO 2011		03/30/2011	McDonnell	XXX	150,820	150,000.00	267
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,090,045	1,068,658.15	1,764
Bonds - Industrial and Miscellaneous (Unaffiliated)								
0258M0DC0	AMERICAN EXPRESS CREDIT		09/16/2011	MERRILL LYNCH	XXX	39,967	40,000.00	
00206RAW2	AT&T INC		05/01/2011	VARIOUS	XXX	39,936	40,000.00	5
066836AA5	BAPTIST HEALTH SOUTH FLA		10/13/2011	VARIOUS	XXX	31,019	30,000.00	120
05530AAA3	BB&T CAPITAL TRUST II		11/17/2011	McDonnell	XXX	10,100	10,000.00	298
055451AL2	BHP BILLITON FIN USA LTD		11/18/2011	MERRILL LYNCH	XXX	44,594	45,000.00	
12189LAG6	BURLINGTON NORTH SANTA FE		09/18/2011	McDonnell	XXX	41,499	40,000.00	165
149123BV2	CATERPILLAR INC		05/24/2011	MERRILL LYNCH	XXX	39,813	40,000.00	
163103UG7	CHELAN CNTY WAD PUD#1		11/05/2011	MERRILL LYNCH	XXX	30,000	30,000.00	
125509BS7	CIGNA CORP		11/07/2011	MERRILL LYNCH	XXX	34,665	35,000.00	
17275RAL6	CISCO SYSTEMS INC		03/16/2011	McDonnell	XXX	30,000	30,000.00	
209111EV1	CONS EDISON CO OF NY		08/08/2011	MERRILL LYNCH	XXX	51,225	40,000.00	554
25459HBA2	DIRECTV HLDG/FIN INC		03/07/2011	McDonnell	XXX	34,846	35,000.00	
26138EAM1	DR PEPPER SNAPPLE GROUP INC SR		01/31/2011	McDonnell	XXX	30,039	30,000.00	48
38376GJ35	GNT 2011-47A CMO 2011		03/30/2011	McDonnell	XXX	100,859	100,000.00	167
38259PAC6	GOOGLE INC		05/16/2011	MERRILL LYNCH	XXX	34,864	35,000.00	1
458140AJ9	INTEL CORP		09/15/2011	MERRILL LYNCH	XXX	24,941	25,000.00	
464287226	ISHARES LEHMAN AGG BOND		03/21/2011	Bank of America	XXX	507,182		
24422ERH4	JOHN DEERE CAPITAL CORP		10/06/2011	McDonnell	XXX	40,135	40,000.00	3
46623EJE0	JP MORGAN CHASE & CO		02/25/2011	McDonnell	XXX	40,062	40,000.00	71
58155QAC7	McKESSON CORP		03/01/2011	McDonnell	XXX	35,133	35,000.00	3
61747WAK5	MORGAN STANLEY		07/25/2011	MERRILL LYNCH	XXX	40,149	40,000.00	
74005PAZ7	PRAXAIR INC		09/01/2011	MERRILL LYNCH	XXX	34,706	35,000.00	5
760759AH3	REPUBLIC SERVICES INC		03/28/2011	McDonnell	XXX	31,427	30,000.00	113
767201AN6	RIO TINTO FIN USA LTD		07/19/2011	MERRILL LYNCH	XXX	41,096	40,000.00	284
79766DAZ2	SAN FRANCISCO CA CITY & COUNTY		07/01/2011	BARCLAYS CAPITAL INC	XXX	25,000	25,000.00	
826418BD6	SIERRA PACIFIC POWER CO		09/16/2011	McDonnell	XXX	11,653	10,000.00	208
89235XAC1	TOYOTA AUTO REC ABS 2011		02/03/2011	McDonnell	XXX	74,991	75,000.00	
91159HGR5	US BANCORP		05/07/2011	MERRILL LYNCH	XXX	37,705	35,000.00	715
921937835	VANGUARD TOTAL BOND MARKET		03/21/2011	Bank of America	XXX	478,024		

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
92343VAY0	VERIZON COMMUNICATIONS		03/29/2011	McDonnell	X X X	29,842	30,000.00	3
92867DAD2	VOLKSWAGEN AUTO ABS 2011		03/30/2011	McDonnell	X X X	84,984	85,000.00	
94974BEV8	WELLS FARGO & CO		03/29/2011	McDonnell	X X X	29,938	30,000.00	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,160,394	1,155,000.00	2,763
8399997 Subtotal - Bonds - Part 3						3,757,509	2,713,658.15	7,891
8399998 Summary item from Part 5 for Bonds								
8399999 Subtotal - Bonds						3,757,509	2,713,658.15	7,891
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
000375204	ABB LTD		10/11/2011	MERRILL LYNCH	305.000	7,121	X X X	
002896207	Abercrombie & Fitch Co		11/04/2011	MERRILL LYNCH	546.000	33,391	X X X	
G1151C101	ACCENTURE PLC SHS		09/21/2011	MERRILL LYNCH	688.000	38,530	X X X	
H0023R105	ACE LIMITED		09/21/2011	MERRILL LYNCH	436.000	28,322	X X X	
00687A107	ADIDAS AG SPN ADR		04/18/2011	MERRILL LYNCH	205.000	6,857	X X X	
018490102	ALLERGAN INC		09/21/2011	MERRILL LYNCH	108.000	8,952	X X X	
02263T104	AMADEUS IT HOLDING		12/13/2011	MERRILL LYNCH	141.000	2,368	X X X	
023135106	Amazon.Com Inc.		09/21/2011	MERRILL LYNCH	150.000	33,147	X X X	
02364W105	America Movilsa Sab De Cv		04/18/2011	MERRILL LYNCH	183.000	10,382	X X X	
025816109	AMERICAN EXPRESS CO		10/27/2011	MERRILL LYNCH	1,130.000	56,626	X X X	
031162100	AMGEN INC		09/21/2011	MERRILL LYNCH	194.000	10,804	X X X	
025537101	AMN ELEC POWER CO		10/28/2011	MERRILL LYNCH	1,322.000	50,635	X X X	
032511107	ANADARKO PETE CORP		10/28/2011	MERRILL LYNCH	410.000	32,143	X X X	
035128206	ANGLOGOLD ASHANTI LTD		09/21/2011	MERRILL LYNCH	1,339.000	59,687	X X X	
037389103	AON Corp		12/19/2011	MERRILL LYNCH	1,394.000	65,967	X X X	
037411105	Apache Corp.		09/21/2011	MERRILL LYNCH	685.000	73,967	X X X	
037833100	Apple Computer Co		12/19/2011	MERRILL LYNCH	326.000	120,477	X X X	
N07059186	ASML HLDG NV NEW YORK		12/13/2011	MERRILL LYNCH	810.000	34,377	X X X	
00206R102	AT&T Inc.		12/19/2011	MERRILL LYNCH	1,338.000	38,841	X X X	
053484101	AVALONBAY COMMINICATION INC		12/19/2011	MERRILL LYNCH	194.000	25,223	X X X	
059460303	BANCO BRADESCO		09/27/2011	MERRILL LYNCH	517.000	9,890	X X X	
067901108	Barrick Gold Corp		07/20/2011	MERRILL LYNCH	428.000	21,022	X X X	
055434203	BG GROUP PLC SP ADR		09/21/2011	MERRILL LYNCH	327.000	38,328	X X X	
088606108	BHP BILLIRON LTD ADR		09/21/2011	MERRILL LYNCH	307.000	28,501	X X X	
09062X103	BIOGEN IDEC INC		11/22/2011	MERRILL LYNCH	245.000	27,591	X X X	
05565A202	BNP PARIBAS SPN ADR		04/18/2011	MERRILL LYNCH	185.000	6,701	X X X	
097023105	BOEING CO		12/19/2011	MERRILL LYNCH	606.000	42,026	X X X	
099724106	BORG WARNER INC		12/06/2011	MERRILL LYNCH	364.000	25,531	X X X	
101121101	BOSTON PPTYS INC		12/19/2011	MERRILL LYNCH	291.000	29,645	X X X	
105105100	BRAMBLES LTD		08/12/2011	MERRILL LYNCH	398.000	5,678	X X X	
110448107	BRITISH AMN TOBACO SPADR		04/18/2011	MERRILL LYNCH	77.000	6,381	X X X	
120738406	BUNZL PLC ADR		04/18/2011	MERRILL LYNCH	116.000	6,844	X X X	
12673P105	CA Inc		09/21/2011	MERRILL LYNCH	2,968.000	65,159	X X X	
136375102	CANADIAN NATL RY CO		05/03/2011	MERRILL LYNCH	86.000	6,273	X X X	
136385101	CANADIAN NATURAL RES LTD		09/21/2011	MERRILL LYNCH	1,145.000	45,706	X X X	
138006309	CANON INC ADR REP5SH		07/29/2011	MERRILL LYNCH	215.000	9,544	X X X	
139098107	CAP GEMINI		10/13/2011	MERRILL LYNCH	287.000	7,827	X X X	
143658300	CARNIVAL CORP PAIRED SHS		10/28/2011	MERRILL LYNCH	352.000	12,394	X X X	
150870103	CELANESE CORP		12/19/2011	MERRILL LYNCH	484.000	20,321	X X X	
15135U109	CENOVUS ENERGY INC		04/18/2011	MERRILL LYNCH	80.000	2,923	X X X	
15639K300	CENTRICA PLC		04/18/2011	MERRILL LYNCH	362.000	7,631	X X X	
156782104	Cerner Corp.		11/22/2011	Undefined	238.000	13,599	X X X	
39945C109	CGI GROUP INC		05/11/2011	MERRILL LYNCH	180.000	3,759	X X X	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
166744201	CHEUNG KONG HLDG ADR		04/18/2011	MERRILL LYNCH	496.000	8,040	XXX	
166764100	CHEVRONTEXACO CORP		12/19/2011	MERRILL LYNCH	707.000	74,282	XXX	
16941M109	CHINA MOBILE LTD SPN ADR		10/12/2011	MERRILL LYNCH	79.000	3,782	XXX	
171778202	CIELO S A SP ADR		09/28/2011	MERRILL LYNCH	113.000	2,606	XXX	
17275R102	CISCO SYSTEMS INC		09/21/2011	MERRILL LYNCH	4,286.000	70,620	XXX	
172967424	CITIGROUP INC COM NEW		10/28/2011	MERRILL LYNCH	4,349.000	152,746	XXX	
177376100	CITRIX SYSTEMS INC.		09/21/2011	MERRILL LYNCH	185.000	10,670	XXX	
126132109	CNOOC LTD		04/18/2011	MERRILL LYNCH	58.000	14,311	XXX	
189754104	COACH INC		09/21/2011	MERRILL LYNCH	121.000	7,161	XXX	
191085208	COCA COLA AMATIL SPD ADR		08/12/2011	MERRILL LYNCH	283.000	6,929	XXX	
1912EP104	COCA COLA HELLENIC S ADS		04/18/2011	MERRILL LYNCH	164.000	4,526	XXX	
191216100	COCA-COLA COMPANY		09/21/2011	MERRILL LYNCH	873.000	60,283	XXX	
20030N101	COMCAST CORP CL A-aletheia		09/21/2011	MERRILL LYNCH	767.000	18,153	XXX	
200340107	COMERICA INC		09/21/2011	MERRILL LYNCH	909.000	31,352	XXX	
20449X203	COMPASS GROUP PLC ADR		04/18/2011	MERRILL LYNCH	1,046.000	9,686	XXX	
20825C104	Conocophillips		09/21/2011	MERRILL LYNCH	267.000	19,031	XXX	
G2554F113	COVIDIEN LTD		09/21/2011	MERRILL LYNCH	277.000	13,692	XXX	
12637N105	CSL LTD SHS		04/18/2011	MERRILL LYNCH	436.000	8,097	XXX	
126650100	CVS CORPORATION		10/28/2011	MERRILL LYNCH	1,786.000	63,477	XXX	
235851102	DANAHER CORP		09/21/2011	MERRILL LYNCH	564.000	29,413	XXX	
23636T100	DANONE-SPONS ADR		04/18/2011	MERRILL LYNCH	585.000	8,061	XXX	
244199105	DEER & CO		12/19/2011	MERRILL LYNCH	194.000	14,474	XXX	
24872B100	DENSO CP UNSPONSORED ADR		06/09/2011	MERRILL LYNCH	402.000	6,493	XXX	
28176E108	EDWARDS LIFESCIENCES		12/19/2011	MERRILL LYNCH	413.000	27,228	XXX	
268648102	EMC CORP/MASS		09/21/2011	MERRILL LYNCH	348.000	7,874	XXX	
26875P101	EOG RESOURCES INC		12/09/2011	MERRILL LYNCH	323.000	32,682	XXX	
294821608	ERICSSON LM TEL CL B ADR		08/10/2011	MERRILL LYNCH	565.000	6,948	XXX	
302182100	EXPRESS SCRIPTS INC		09/21/2011	MERRILL LYNCH	346.000	17,623	XXX	
30231G102	EXXON MOBILE CORP		09/21/2011	MERRILL LYNCH	132.000	10,120	XXX	
307000109	FAMILY DOLLAR STORES		12/06/2011	MERRILL LYNCH	712.000	40,558	XXX	
307305102	FANUC LTD-UNSP		04/18/2011	MERRILL LYNCH	351.000	9,217	XXX	
316773100	FIFTH THIRD BANCORP		09/21/2011	MERRILL LYNCH	1,211.000	14,566	XXX	
344419106	FOMENTO ECNMCO MEX SPADR		10/17/2011	MERRILL LYNCH	119.000	7,649	XXX	
354613101	FRANKLIN RES INC		09/21/2011	MERRILL LYNCH	273.000	32,143	XXX	
35671D857	FREPRT-MDMRAN CPR & GLD		09/21/2011	MERRILL LYNCH	209.000	9,829	XXX	
358029106	FRESENIUS MEDICAL CARE		04/18/2011	MERRILL LYNCH	73.000	5,272	XXX	
369550108	GENERAL DYNAMICS CORP		09/21/2011	MERRILL LYNCH	33.000	2,003	XXX	
369604103	GENERAL ELECTRIC CO		12/19/2011	MERRILL LYNCH	2,211.000	38,225	XXX	
37045V100	GENRAL MOTORS		09/21/2011	MERRILL LYNCH	1,825.000	50,750	XXX	
37247D106	Genworth Financial		08/30/2011	MERRILL LYNCH	6,056.000	52,525	XXX	
37733W105	Glaxosmithkline PLC		12/01/2011	MERRILL LYNCH	81.000	3,481	XXX	
38141G104	Goldman Sachs Group Inc		09/21/2011	MERRILL LYNCH	719.000	93,467	XXX	
38259P508	Google, Inc.		12/06/2011	MERRILL LYNCH	221.000	129,832	XXX	
40049J206	GRUPO TELEVISA SA ADR		09/29/2011	MERRILL LYNCH	287.000	6,160	XXX	
406216101	HALLIBURTON COMPANY		09/21/2011	MERRILL LYNCH	881.000	39,588	XXX	
416515104	HARTFORD FINANCIAL SVCS GRP		11/18/2011	MERRILL LYNCH	3,582.000	69,148	XXX	
42809H107	HESS CORP		09/21/2011	MERRILL LYNCH	426.000	27,956	XXX	
444859102	HUMANA INC		09/21/2011	MERRILL LYNCH	322.000	22,092	XXX	
448415208	HUTCHISN WHAMPOA ADR		04/18/2011	MERRILL LYNCH	152.000	8,755	XXX	
452327109	ILLUMINA INC		09/21/2011	MERRILL LYNCH	1,083.000	66,297	XXX	
453142101	IMPERIAL TOB GRP SPS ADR		04/18/2011	MERRILL LYNCH	163.000	10,732	XXX	
455807107	INDUSTRIAL AND COMMRCL BNK		09/01/2011	MERRILL LYNCH	672.000	10,462	XXX	
456788108	INFOSYS TECH LTD ADR		04/18/2011	MERRILL LYNCH	112.000	7,094	XXX	
G47791101	Ingersoll-Rand Co Ltd		09/21/2011	MERRILL LYNCH	1,043.000	40,608	XXX	

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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
458140100	INTEL CORP		09/21/2011	MERRILL LYNCH	1,951.000	44,983	XXX	
459200101	INTERNATIONAL BUSINESS MACHINES CO		09/21/2011	MERRILL LYNCH	114.000	20,224	XXX	
46018M104	INTL POWER PLC SP ADR		04/18/2011	MERRILL LYNCH	171.000	8,967	XXX	
478160104	JOHNSON & JOHNSON		09/21/2011	MERRILL LYNCH	1,328.000	86,974	XXX	
46625H100	JP MORGAN CHASE & CO		12/08/2011	MERRILL LYNCH	3,059.000	110,292	XXX	
48137C108	JULIUS BAER GROUP ADR		04/18/2011	MERRILL LYNCH	817.000	6,985	XXX	
48203R104	Juniper Networks Inc		09/21/2011	MERRILL LYNCH	483.000	14,796	XXX	
492051305	KEPPEL LTD SPONS ADR		04/18/2011	MERRILL LYNCH	374.000	7,499	XXX	
493267108	KEYCORP NEW		09/21/2011	MERRILL LYNCH	888.000	6,738	XXX	
494368103	KIMBERLY-CLARK CORP		10/05/2011	MERRILL LYNCH	563.000	39,601	XXX	
495724403	KINGFISHER PLC SP ADR		04/18/2011	MERRILL LYNCH	766.000	6,618	XXX	
500255104	KOHL'S CORP		10/04/2011	MERRILL LYNCH	1,186.000	59,584	XXX	
500458401	KOMATSU NEW NEW SPNSDARD		04/18/2011	MERRILL LYNCH	266.000	8,759	XXX	
500467402	KONINKLIJKE AHOLD NV ADR		04/18/2011	MERRILL LYNCH	369.000	5,107	XXX	
50075N104	KRAFT FOODS INC CL A		09/21/2011	MERRILL LYNCH	348.000	12,271	XXX	
501044101	KROGER COMPANY		09/21/2011	MERRILL LYNCH	1,809.000	43,626	XXX	
502117203	L OREAL CO		09/16/2011	MERRILL LYNCH	173.000	3,702	XXX	
517834107	LAS VEGAS SANDS CORP		09/30/2011	MERRILL LYNCH	1,369.000	59,011	XXX	
518439104	LAUDER ESTEE COS INC		09/21/2011	MERRILL LYNCH	345.000	32,724	XXX	
534187109	LINCOLN NATL CORP IND		09/21/2011	MERRILL LYNCH	1,314.000	30,352	XXX	
540424108	LOEWS CORP		09/21/2011	MERRILL LYNCH	875.000	34,706	XXX	
55616P104	MACY'S		12/19/2011	MERRILL LYNCH	477.000	14,810	XXX	
580135101	MCDONALD'S CORP		09/21/2011	MERRILL LYNCH	551.000	46,247	XXX	
582839106	MEAD JOHNSON NUTRITION		12/29/2011	MERRILL LYNCH	260.000	18,682	XXX	
58933Y105	MERCK & CO., INC.		09/21/2011	MERRILL LYNCH	1,016.000	35,183	XXX	
59156R108	METLIFE INC		09/21/2011	MERRILL LYNCH	2,298.000	84,481	XXX	
594918104	MICROSOFT CORPORATION		09/21/2011	MERRILL LYNCH	5,233.000	134,992	XXX	
61166W101	MONSANTO CO NEW		10/19/2011	MERRILL LYNCH	920.000	65,190	XXX	
620076307	MOTOROLA SOLUTIONS INC		09/21/2011	MERRILL LYNCH	2,187.000	74,167	XXX	
636274300	NATIONAL GRID PLC SP ADR		09/21/2011	MERRILL LYNCH	125.000	6,139	XXX	
637071101	National-Oilwell Varco		09/21/2011	MERRILL LYNCH	576.000	43,382	XXX	
641069406	NESTLE S A SPONSORED ADR		09/21/2011	MERRILL LYNCH	248.000	14,330	XXX	
64110L106	NETFLIX COM INC		11/04/2011	MERRILL LYNCH	406.000	36,554	XXX	
654090109	NIDEC CORP ADR		04/18/2011	MERRILL LYNCH	354.000	7,291	XXX	
655044105	Noble Energy, Inc.		09/21/2011	MERRILL LYNCH	285.000	25,394	XXX	
66987V109	Novartis AG		04/18/2011	MERRILL LYNCH	152.000	8,239	XXX	
670100205	NOVO NORDISK A S ADR		04/18/2011	MERRILL LYNCH	70.000	8,841	XXX	
629377508	NRG Energy Inc New		09/21/2011	MERRILL LYNCH	618.000	15,090	XXX	
368287207	OAO GAZPROM SPON ADR		04/18/2011	MERRILL LYNCH	210.000	6,573	XXX	
674599105	OCCIDENTAL PETE CORP CAL		09/21/2011	MERRILL LYNCH	490.000	46,637	XXX	
68389X105	ORACLE CORPORATION		12/19/2011	MERRILL LYNCH	2,546.000	78,183	XXX	
693718108	PACCAR INC		10/05/2011	MERRILL LYNCH	1,128.000	39,732	XXX	
704549104	PEABODY ENERGY CORP		09/21/2011	MERRILL LYNCH	469.000	22,767	XXX	
713448108	PEPSICO INC		09/27/2011	MERRILL LYNCH	815.000	53,046	XXX	
717081103	PFIZER INC		09/21/2011	MERRILL LYNCH	4,254.000	82,872	XXX	
69331C108	PG&E Corp		10/28/2011	MERRILL LYNCH	398.000	16,914	XXX	
718172109	PHILIP MORRIS INTL INC		09/21/2011	MERRILL LYNCH	202.000	13,812	XXX	
724479100	PITNEY BOWES INC.		09/21/2011	MERRILL LYNCH	404.000	8,272	XXX	
693475105	PNC BANK CORP		09/21/2011	MERRILL LYNCH	482.000	25,208	XXX	
69351T106	PPL CORPORATION		09/21/2011	MERRILL LYNCH	1,224.000	33,110	XXX	
74005P104	PRAXAIR INC		09/21/2011	MERRILL LYNCH	286.000	28,261	XXX	
740189105	PRECISION CASTPARTS		09/21/2011	MERRILL LYNCH	90.000	15,475	XXX	
742718109	PROCTER & GAMBLE CO		09/21/2011	MERRILL LYNCH	756.000	49,626	XXX	
744320102	Prudential Financial		09/21/2011	MERRILL LYNCH	271.000	15,275	XXX	

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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
744573106	PUB SVC ENTERPRISE GRP		10/28/2011	MERRILL LYNCH	1,181.000	39,770	XXX	
74463M106	PUBLICIS GROUPE SPON ADR		04/18/2011	MERRILL LYNCH	153.000	4,131	XXX	
747525103	QUALCOMM INC COM		11/18/2011	MERRILL LYNCH	786.000	43,963	XXX	
75281A109	RANGE RESOURCES CORP DEL		09/21/2011	MERRILL LYNCH	91.000	5,758	XXX	
758205207	REED ELSEVIER PLC		08/31/2011	MERRILL LYNCH	237.000	8,115	XXX	
771195104	ROCHE HLDG LTD		04/18/2011	MERRILL LYNCH	161.000	5,963	XXX	
773903109	Rockwell Automation Inc.		12/13/2011	MERRILL LYNCH	557.000	42,518	XXX	
780259107	ROYAL DUTCH SHEL PLC		06/20/2011	MERRILL LYNCH	107.000	7,557	XXX	
79466L302	Salesforce.com Inc.		12/09/2011	MERRILL LYNCH	228.000	28,199	XXX	
80004C101	SANDISK CORP		12/29/2011	MERRILL LYNCH	700.000	35,364	XXX	
80105N105	Sanofi Aventis		09/21/2011	MERRILL LYNCH	1,191.000	43,622	XXX	
803054204	SAP AG SHS		11/01/2011	MERRILL LYNCH	142.000	8,941	XXX	
806857108	SCHLUMBERGER LTD		12/06/2011	MERRILL LYNCH	657.000	49,377	XXX	
80687P106	SCHNEIDER ELEC SA		08/26/2011	MERRILL LYNCH	218.000	2,738	XXX	
816851109	SEMPRA ENERGY		09/21/2011	MERRILL LYNCH	248.000	12,976	XXX	
82481R106	SHIRE PLC-ADR		04/18/2011	MERRILL LYNCH	134.000	11,989	XXX	
826552101	SIGMA ALDRICH CORP		09/21/2011	MERRILL LYNCH	412.000	28,808	XXX	
828806109	SIMON PROPERTY GROUP DEL		12/19/2011	MERRILL LYNCH	351.000	40,255	XXX	
83175M205	SMITH-NPHW PLC SPADR NEW		05/16/2011	MERRILL LYNCH	87.000	4,842	XXX	
855244109	Starbucks Corp.		09/21/2011	MERRILL LYNCH	271.000	10,582	XXX	
85590A401	STARWOOD HOTELS		09/21/2011	MERRILL LYNCH	1,112.000	59,195	XXX	
858912108	STERICYCLE INC		09/21/2011	MERRILL LYNCH	171.000	13,940	XXX	
867224107	SUNCOR ENERGY-NEW		10/13/2011	MERRILL LYNCH	192.000	7,231	XXX	
870195104	SWEDBANK A B ADR		08/02/2011	MERRILL LYNCH	291.000	5,251	XXX	
87160A100	SYNGENTA AG ADR		12/20/2011	MERRILL LYNCH	123.000	7,898	XXX	
874039100	TAIWAN S MANUFCTRING ADR		04/18/2011	MERRILL LYNCH	730.000	8,722	XXX	
87425E103	TALISMAN ENERGY INC		11/10/2011	MERRILL LYNCH	4,926.000	81,362	XXX	
87612E106	TARGET CORP		09/21/2011	MERRILL LYNCH	368.000	19,094	XXX	
881575302	TESCO PLC SPNDR ADR		04/18/2011	MERRILL LYNCH	445.000	8,811	XXX	
881624209	Teva Pharmaceutical Ind ADR		10/12/2011	MERRILL LYNCH	1,777.000	79,104	XXX	
254687106	THE WALT DISNEY CO		12/19/2011	MERRILL LYNCH	996.000	36,597	XXX	
883556102	THERMO ELECTRON CORP		09/21/2011	MERRILL LYNCH	113.000	6,835	XXX	
88732J207	TIME WARNER CABLE INC		09/21/2011	MERRILL LYNCH	340.000	24,739	XXX	
887317303	TIME WARNER INC SHS		10/28/2011	MERRILL LYNCH	2,441.000	83,935	XXX	
872540109	TJX COS INC NEW		10/28/2011	MERRILL LYNCH	519.000	29,734	XXX	
89151E109	TOTAL S.A. SP ADR		04/18/2011	MERRILL LYNCH	83.000	4,820	XXX	
892331307	TOYOTA MOTOR CORP ADR		04/18/2011	MERRILL LYNCH	71.000	5,478	XXX	
89353D107	TRANSCANADA CORP		04/18/2011	MERRILL LYNCH	186.000	7,722	XXX	
89417E109	TRAVELERS COS INC		12/19/2011	MERRILL LYNCH	722.000	35,956	XXX	
H89128104	TYCO INTL LTD		09/21/2011	MERRILL LYNCH	674.000	31,509	XXX	
902494103	TYSON FOODS INC		09/21/2011	MERRILL LYNCH	1,906.000	34,711	XXX	
907818108	UNION PACIFIC CORP		10/13/2011	MERRILL LYNCH	815.000	74,345	XXX	
913017109	UNITED TECHNOLOGIES CORPORATION		09/21/2011	MERRILL LYNCH	404.000	31,894	XXX	
91324P102	UNITEDHEALTH GROUP INC		09/21/2011	MERRILL LYNCH	1,289.000	62,869	XXX	
91529Y106	UNUM GROUP		09/21/2011	MERRILL LYNCH	1,402.000	34,550	XXX	
902973304	US BANCORP DEL NEW		09/21/2011	MERRILL LYNCH	1,193.000	26,927	XXX	
918204108	V F CORPORATION		09/21/2011	MERRILL LYNCH	26.000	3,238	XXX	
92342Y109	VERIFONE SYSTEMS INC		11/02/2011	MERRILL LYNCH	547.000	21,350	XXX	
92343V104	VERIZON COMMUNICATIONS		09/21/2011	MERRILL LYNCH	236.000	8,731	XXX	
92553P201	Viacom Inc New Class B		09/21/2011	MERRILL LYNCH	926.000	45,488	XXX	
92719A106	VIMPLECOM LTD		04/18/2011	MERRILL LYNCH	242.000	3,421	XXX	
92857W209	VODAFONE GROUP PLC NEW		09/21/2011	MERRILL LYNCH	1,637.000	46,031	XXX	
928662402	VOLKSWAGON A G		10/13/2011	MERRILL LYNCH	140.000	5,110	XXX	
928856400	VOLVO AKTIEBOLAGET ADR		05/04/2011	MERRILL LYNCH	347.000	6,030	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
931142103	WAL-MART STORES, INC.		10/07/2011	MERRILL LYNCH	533.000	27,967	X X X	
941848103	WATERS CORP		09/21/2011	MERRILL LYNCH	629.000	52,460	X X X	
949746101	WELLS FARGO & CO NEW		09/21/2011	MERRILL LYNCH	2,707.000	73,788	X X X	
98161Q101	WORLEY PARSONS LTD		05/25/2011	MERRILL LYNCH	219.000	6,931	X X X	
92933H101	WPP PLC ADR		04/18/2011	MERRILL LYNCH	114.000	6,736	X X X	
J95534103	YAMADA DENKI 9831		07/14/2011	MERRILL LYNCH	58.000	5,003	X X X	
988498101	YUM BRAND INC		09/21/2011	MERRILL LYNCH	838.000	46,396	X X X	
755111507	Raytheon Company New	F	09/21/2011	MERRILL LYNCH	772.000	34,448	X X X	
904784709	Unilever NV NY Reg Shs	F	09/21/2011	MERRILL LYNCH	1,063.000	34,653	X X X	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,224,632	X X X	
Common Stocks - Mutual Funds								
399874825	AMERICAN GROWTH FUND		12/22/2011	MERRILL LYNCH	672.176	19,110	X X X	
026547828	American High Income Trust		03/21/2011	MERRILL LYNCH	38,407.000	441,300	X X X	
057071870	BAIRD CORE PLUS BOND FUND		10/11/2011	Bank of America	185,661.900	1,957,636	X X X	
256210105	Dodge & Cox		03/21/2011	Bank of America	35,059.610	470,500	X X X	
355148859	FRANKLIN BS ADV NEW		12/19/2011	Bank of America	5,840.581	242,971	X X X	
464288877	ISHARES MSCI EAFE VALUE INDEX		04/14/2011	Bank of America	16,900.000	909,413	X X X	
464287598	Ishares Russell 1000 Value Indx Fd		07/22/2011	LASALLE	7,500.000	503,282	X X X	
464287648	ISHARES TRUST RUSSELL 2000 GROWTH		09/14/2011	MERRILL LYNCH	2,200.000	173,701	X X X	
592905848	METROPOLITAN WEST H\Y BOND		10/11/2011	Bank of America	42,283.730	456,823	X X X	
68380T509	OPPENHEIMER INT'L BOND FD CLASS Y		12/30/2011	VARIOUS	59,176.472	386,415	X X X	
68381F409	OPPENHEIMER MAIN ST SM CAP CLASS Y		12/15/2011	LASALLE	481.660	9,575	X X X	
693390700	Pimco Funds		03/21/2011	Bank of America	42,819.100	466,300	X X X	
77956H104	Rowe T Price Int'l Funds Inc		05/11/2011	VARIOUS	25,949.280	263,904	X X X	
921909784	VANGUARD (NEW) TOTAL INTERNAT'L ST		03/02/2011	Bank of America	12,670.150	1,151,738	X X X	
921937504	VANGUARD BOND INDEX FUND INC		07/22/2011	Bank of America	543,514.040	5,835,900	X X X	
922040100	Vanguard Institutional Index Fund		12/22/2011	VARIOUS	42,960.249	5,100,000	X X X	
921937868	VANGUARD TOTAL BOND MARKET		03/21/2011	Bank of America	40,764.150	432,100	X X X	
9299999 Subtotal - Common Stocks - Mutual Funds						18,820,668	X X X	
Common Stocks - Money Market Mutual Funds								
111111118	BBIF Money Fund		12/31/2011	MERRILL LYNCH	727,546.340	727,546	X X X	
9399999 Subtotal - Common Stocks - Money Market Mutual Funds						727,546	X X X	
9799997 Subtotal - Common Stocks - Part 3						25,772,846	X X X	
9799998 Summary Item from Part 5 for Common Stocks						1,521,266	X X X	
9799999 Subtotal - Common Stocks						27,294,112	X X X	
9899999 Subtotal - Preferred and Common Stocks						27,294,112	X X X	
9999999 Totals						31,051,621	X X X	7,891

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Bonds - U.S. Governments																				
912828BW9	TSY INFL IX N/B		08/11/2011	McDonnell	XXX	158,570	120,000.00	141,935	144,232	(3,373)	(380)		(3,753)		140,478		18,092	18,092	2,899	01/15/2014
912828BH2	U.S. TREASURY NOTE		02/07/2011	McDonnell	XXX	216,328	200,000.00	217,368	214,284		(522)		(522)		213,763		2,566	2,566	4,031	08/15/2013
912810PW2	US TREASURY BOND		11/25/2011	McDonnell	XXX	51,515	40,000.00	39,228	39,239		13		13		39,252		12,264	12,264	2,249	02/15/2038
912810EQ7	US TREASURY N/B		11/03/2011	McDonnell	XXX	70,412	50,000.00	60,246	59,464		(485)		(485)		58,978		11,433	11,433	3,838	08/15/2023
912828GH7	US TREASURY N/B		11/04/2011	McDonnell	XXX	80,061	70,000.00	78,045	76,959		(270)		(270)		76,690		3,371	3,371	2,058	02/15/2017
912828GK0	US TREASURY N/B		01/26/2011	McDonnell	XXX	130,854	125,000.00	134,971	129,537		(268)		(268)		129,269		1,585	1,585	2,364	02/29/2012
0599999 Subtotal - Bonds - U.S. Governments						707,740	605,000.00	671,793	663,715	(3,373)	(1,912)		(5,285)		658,430		49,311	49,311	17,439	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
38373MY20	GNMA		07/20/2011	VARIOUS	XXX	50,820	50,000.00	51,820	51,658		(54)		(54)		51,604		(784)	(784)	1,397	03/16/2032
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						50,820	50,000.00	51,820	51,658		(54)		(54)		51,604		(784)	(784)	1,397	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
31398AUU4	FANNIE MAE		03/25/2011	McDonnell	XXX	253,568	250,000.00	254,483	252,036		(384)		(384)		251,652		1,915	1,915	3,322	01/09/2012
31398AVD1	FANNIE MAE		05/01/2011	McDonnell	XXX	234,420	225,000.00	228,764	227,771		(262)		(262)		227,509		6,911	6,911	4,284	02/05/2014
312932ZG4	FHLMC A8 6143		12/15/2011	PRINCIPAL RECEIPT	XXX	9,002	9,001.61	9,239	9,235		(234)		(234)		9,002				291	05/01/2039
312934M58	FHLMC A8 7580		12/15/2011	PRINCIPAL RECEIPT	XXX	26,224	26,223.64	26,624	26,608		(384)		(384)		26,224				708	07/01/2039
312936KB2	FHLMC A8 9290		12/15/2011	PRINCIPAL RECEIPT	XXX	9,336	9,335.87	9,668	9,658		(322)		(322)		9,336				301	10/01/2039
3137A1TK9	FHLMC CMO 2010 - 3725		12/15/2011	PRINCIPAL RECEIPT	XXX	15,491	15,491.17	16,196	16,175		(684)		(684)		15,491				363	09/15/2024
3137AA5U3	FHLMC CMO 2011		12/15/2011	PRINCIPAL RECEIPT	XXX	12,788	12,787.63	13,222			(435)		(435)		12,788				171	07/15/2025
3128MJGB0	FHLMC GO 8193		12/15/2011	PRINCIPAL RECEIPT	XXX	20,557	20,557.26	21,518	21,496		(939)		(939)		20,557				576	04/01/2037
312940EU9	FHLMC PC GOLD COMB 30 5.000 20		12/15/2011	PRINCIPAL RECEIPT	XXX	32,463	32,463.03	33,569	33,543		(1,080)		(1,080)		32,463				916	04/01/2040
3137A5LS1	FHLMC REMIC SERIES 3795		12/15/2011	PRINCIPAL RECEIPT	XXX	20,956	20,955.61	21,520			(565)		(565)		20,956				471	03/24/2015
3137A8FP8	FLHMC CMO 2011		12/15/2011	PRINCIPAL RECEIPT	XXX	11,647	11,647.38	12,017			(369)		(369)		11,647				178	02/15/2025
31416TDX4	FN AA9117		12/27/2011	PRINCIPAL RECEIPT	XXX	16,913	16,912.55	16,803	16,805		107		107		16,913				579	07/01/2039
31398MAQ9	FNMA 2010-9		12/27/2011	PRINCIPAL RECEIPT	XXX	11,733	11,733.29	11,884	11,870		(137)		(137)		11,733				259	01/25/2024
31403DUB3	FNMA P745878		12/27/2011	PRINCIPAL RECEIPT	XXX	34,211	34,211.42	36,076	35,967		(1,756)		(1,756)		34,211				898	10/01/2036
31410KXY5	FNMA P889995		12/27/2011	PRINCIPAL RECEIPT	XXX	37,596	37,595.89	39,814	39,744		(2,148)		(2,148)		37,596				999	09/01/2038
31410XGC4	FNMA P900295		12/27/2011	PRINCIPAL RECEIPT	XXX	15,337	15,337.02	16,058	16,030		(693)		(693)		15,337				306	09/01/2036
31416A4W7	FNMA P994637		12/27/2011	PRINCIPAL RECEIPT	XXX	24,818	24,817.93	26,823			(2,005)		(2,005)		24,818				289	11/01/2038
31416H4V4	FNMA PAA0835		12/27/2011	PRINCIPAL RECEIPT	XXX	33,474	33,473.97	34,018	33,994		(520)		(520)		33,474				798	01/01/2039
31416SWB3	FNMA PAA8741		12/27/2011	PRINCIPAL RECEIPT	XXX	11,128	11,127.75	11,463	11,459		(331)		(331)		11,128				295	07/01/2039
31417LBR5	FNMA PAC1847		12/27/2011	PRINCIPAL RECEIPT	XXX	11,445	11,444.55	11,646	11,628		(183)		(183)		11,445				275	09/01/2024
31417LD36	FNMA PAC1921		12/27/2011	PRINCIPAL RECEIPT	XXX	7,260	7,259.80	7,313	7,312		(52)		(52)		7,260				173	09/01/2039
31417NAQ4	FNMA PAC3614		12/27/2011	PRINCIPAL RECEIPT	XXX	15,003	15,002.98	14,982	14,980		23		23		15,003				396	08/01/2024
31417QRZ9	FNMA PAC5003		12/27/2011	PRINCIPAL RECEIPT	XXX	26,552	26,552.08	26,879	26,869		(317)		(317)		26,552				744	01/01/2040
31419FD60	FNMA PAE4624 4% 2040		12/27/2011	PRINCIPAL RECEIPT	XXX	6,995	6,995.11	6,826			169		169		6,995				134	10/01/2040
3138AV3Q6	FNMA PASS THRU		12/27/2011	PRINCIPAL RECEIPT	XXX	273	273.30	279			(6)		(6)		273				1	10/01/2041
31412PXC0	FNMA PASS THRU LNG 30 YEAR		12/27/2011	PRINCIPAL RECEIPT	XXX	17,120	17,119.79	17,262	17,255		(135)		(135)		17,120				551	06/01/2039
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		12/27/2011	PRINCIPAL RECEIPT	XXX	29,574	29,573.63	30,050	30,040		(467)		(467)		29,574				912	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		12/27/2011	PRINCIPAL RECEIPT	XXX	37,206	37,206.06	38,648	38,502		(1,296)		(1,296)		37,206				996	02/01/2037
3134A4UU6	FREDDIE MAC		05/20/2011	McDonnell	XXX	83,927	75,000.00	84,236	82,187		(759)		(759)		81,428		2,499	2,499	3,208	07/15/2014
36294SYE1	GNM P658709		12/15/2011	PRINCIPAL RECEIPT	XXX	42,390	42,390.28	43,834	43,779		(1,388)		(1,388)		42,390				1,078	05/15/2037
38376GTK6	GNMA CMO 2010 102-AB		12/16/2011	PRINCIPAL RECEIPT	XXX	6,198	6,197.81	6,260	6,258		(61)		(61)		6,198				81	07/16/2032
38376GC24	GNMA CMO 2011		12/16/2011	PRINCIPAL RECEIPT	XXX	4,046	4,046.38	4,020			26		26		4,046				35	04/16/2032
38376GF21	GNMA CMO 2011		12/16/2011	PRINCIPAL RECEIPT	XXX	2,088	2,087.96	2,112			(24)		(24)		2,088				23	11/16/2034
38376GL57	GNMA CMO 2011		12/16/2011	PRINCIPAL RECEIPT	XXX	2,710	2,709.97	2,725			(15)		(15)		2,710				24	12/16/2035
38374USR3	GNMA REMIC TRUST 2009-29 20340		12/16/2011	PRINCIPAL RECEIPT	XXX	11,462	11,461.54	12,107	12,099		(637)		(637)		11,462				292	06/16/2034
38376GVY3	GNMA REMIC TRUST 2010-122 2037		12/16/2011	PRINCIPAL RECEIPT	XXX	1,479	1,479.27	1,511	1,510		(31)		(31)		1,479				17	11/16/2037
38376GRF9	GNMA REMIC TRUST 2010-71		12/16/2011	PRINCIPAL RECEIPT	XXX	2,723	2,722.93	2,750	2,749		(26)		(26)		2,723				45	03/16/2039
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,140,113	1,118,196.46	1,153,199	1,057,559		(18,320)		(18,320)		1,128,787		11,325	11,325	24,989	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
0258M0DA4	AMERICAN EXPRESS CO		09/15/2011	MERRILL LYNCH	XXX	35,411	35,000.00	34,796	34,806		28		28		34,834		577	577	979	09/15/2015
037411AX3	APACHE CORP SR NT 3.625%21		02/09/2011	McDonnell	XXX	37,230	40,000.00	39,478	39,482		5		5		39,487		(2,256)	(2,256)	266	02/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
00206RAV4	AT&T INC		05/01/2011	McDonnell	XXX	34,922	35,000.00	34,893	34,901		7		7		34,908		14	14	661	08/15/2015
053332AK8	AUTOZONE INC SR NT CR SEN 15		11/04/2011	McDonnell	XXX	27,699	25,000.00	26,755	26,395		(273)		(273)		26,122		1,577	1,577	1,885	01/15/2015
12189TAY0	BURLINGTN NORTH SANTA FE		09/17/2011	McDonnell	XXX	23,245	20,000.00	20,627	20,529		(51)		(51)		20,478		2,767	2,767	1,008	05/01/2017
14912L3U3	CATERPILLAR FIN SERV CRP		05/24/2011	McDonnell	XXX	45,266	40,000.00	41,296	41,149		(52)		(52)		41,097		4,169	4,169	1,344	04/15/2018
20825CAR5	CONOCOPHILLIPS		08/08/2011	McDonnell	XXX	29,833	25,000.00	26,390	26,217		(74)		(74)		26,142		3,691	3,691	1,477	02/01/2019
25459HAV7	DIRECTV HOLDINGS/FING		03/10/2011	McDonnell	XXX	29,509	30,000.00	29,919	29,923		3		3		29,926		(417)	(417)	529	02/15/2016
36828QRV0	GE CAP COML MTG CMO 2006		12/12/2011	PRINCIPAL RECEIPT	XXX	11,892	11,892.06	11,996	11,987		(95)		(95)		11,892				319	03/10/2044
38376GJ35	GNT 2011-47A CMO 2011		12/16/2011	PRINCIPAL RECEIPT	XXX	2,260	2,260.42	2,280			(19)		(19)		2,260				19	04/16/2032
45687AAE2	INGERSOLL-RAND GL HLD CO		09/15/2011	MERRILL LYNCH	XXX	29,474	25,000.00	28,712	27,697		(535)		(535)		27,162		2,312	2,312	2,210	04/15/2014
472319AH5	JEFFERIES GROUP INC NEW SR NT		07/12/2011	McDonnell	XXX	38,089	35,000.00	34,651	34,662		12		12		34,674		3,415	3,415	1,805	04/15/2021
46625HGT1	JPMORGAN CHASE & CO		02/25/2011	McDonnell	XXX	21,318	20,000.00	21,400	20,788		(66)		(66)		20,722		596	596	430	10/01/2012
617446HR3	MORGAN STANLEY		07/25/2011	McDonnell	XXX	42,164	40,000.00	41,947	41,268		(322)		(322)		40,946		1,218	1,218	1,926	03/01/2013
652478BX5	NEWS AMERICA HOLDINGS		07/18/2011	McDonnell	XXX	29,970	25,000.00	28,172	27,645		(214)		(214)		27,431		2,539	2,539	1,522	10/17/2016
717081DA8	PFIZER INC		05/15/2011	McDonnell	XXX	39,538	35,000.00	38,762	37,916		(243)		(243)		37,673		1,865	1,865	1,269	03/15/2015
74005PAN4	PRAXAIR INC NT 5.375%16		09/10/2011	McDonnell	XXX	63,642	55,000.00	60,763	59,896		(528)		(528)		59,368		4,274	4,274	2,562	11/01/2016
92344XAA7	VERIZON NEW YORK INC DEB-A 6.8		03/28/2011	McDonnell	XXX	26,464	25,000.00	27,318	26,129		(214)		(214)		25,915		549	549	845	04/01/2012
94974BET3	WELLS FARGO & CO		03/28/2011	McDonnell	XXX	31,597	30,000.00	29,948	29,959		4		4		29,962		1,635	1,635	553	10/01/2014
94974BEU0	WELLS FARGO BANK NA		03/28/2011	McDonnell	XXX	10,396	10,000.00	9,988	9,989		1		1		9,990		406	406	164	04/15/2015
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						609,919	564,152.48	590,091	581,338		(2,626)		(2,626)		580,989		28,931	28,931	21,773	XXX
8399997 Subtotal - Bonds - Part 4						2,508,592	2,337,348.94	2,466,903	2,354,270	(3,373)	(22,912)		(26,285)		2,419,810		88,783	88,783	65,598	XXX
8399998 Summary Item from Part 5 for Bonds																				XXX
8399999 Subtotal - Bonds						2,508,592	2,337,348.94	2,466,903	2,354,270	(3,373)	(22,912)		(26,285)		2,419,810		88,783	88,783	65,598	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88579Y101	3M CO		12/09/2011	MERRILL LYNCH	469.000	39,946	XXX	37,475	40,475	(2,999)			(2,999)		37,475		2,471	2,471	250	XXX
002824100	ABBOTT LABORATORIES		06/23/2011	MERRILL LYNCH	687.000	34,852	XXX	35,554	32,914	2,640			2,640		35,554		(702)	(702)	566	XXX
G1151C101	ACCENTURE PLC SHS		08/12/2011	MERRILL LYNCH	177.000	9,567	XXX	7,772	8,583	(811)			(811)		7,772		1,796	1,796	80	XXX
H0023R105	ACE LIMITED		12/19/2011	MERRILL LYNCH	8.000	534	XXX	545							545		(10)	(10)	6	XXX
00724F101	ADOBE SYSTEMS INC		04/26/2011	MERRILL LYNCH	941.000	31,241	XXX	28,725	28,964	(239)			(239)		28,725		2,516	2,516		XXX
009158106	AIR PRODUCTS & CHEM		06/24/2011	MERRILL LYNCH	183.000	16,704	XXX	13,552	16,644	(3,091)			(3,091)		13,552		3,151	3,151	196	XXX
01741R102	ALLEGHENY TECH INC		10/07/2011	MERRILL LYNCH	902.000	47,374	XXX	44,924	49,772	(4,849)			(4,849)		44,924		2,451	2,451	259	XXX
018490102	ALLERGAN INC		05/31/2011	MERRILL LYNCH	165.000	13,660	XXX	9,475	11,331	(1,856)			(1,856)		9,475		4,185	4,185		XXX
023135106	Amazon.Com Inc.		11/22/2011	MERRILL LYNCH	416.000	83,096	XXX	37,120	67,860	(38,317)			(38,317)		37,120		45,975	45,975		XXX
02364W105	America Movilsa Sab De Cv		06/10/2011	MERRILL LYNCH	51.000	2,480	XXX	2,893							2,893		(413)	(413)		XXX
029912201	AMERICAN TOWER CORP CL A		04/07/2011	MERRILL LYNCH	933.000	47,554	XXX	39,314	48,180	(8,867)			(8,867)		39,314		8,241	8,241		XXX
031162100	AMGEN INC		12/13/2011	MERRILL LYNCH	1,550.000	87,983	XXX	85,505	85,095	410			410		85,505		2,478	2,478		XXX
025537101	AMN ELEC POWER CO		03/16/2011	MERRILL LYNCH	305.000	10,598	XXX	10,525	10,974	(449)			(449)		10,525		73	73	140	XXX
037389103	AON Corp		06/17/2011	MERRILL LYNCH	34.000	1,739	XXX	1,284	1,564	(281)			(281)		1,284		456	456	10	XXX
037411105	Apache Corp.		12/16/2011	MERRILL LYNCH	447.000	42,384	XXX	44,622	53,296	(8,674)			(8,674)		44,622		(2,238)	(2,238)	389	XXX
053484101	AVALONBAY COMMINICATION INC		06/29/2011	MERRILL LYNCH	126.000	16,038	XXX	10,963	14,181	(3,218)			(3,218)		10,963		5,075	5,075	225	XXX
086516101	Best Buy, Inc.		03/25/2011	MERRILL LYNCH	469.000	13,503	XXX	20,035	16,082	3,953			3,953		20,035		(6,532)	(6,532)	70	XXX
088606108	BHP BILLIRON LTD ADR		10/05/2011	MERRILL LYNCH	70.000	6,159	XXX	6,850							6,850		(691)	(691)	29	XXX
097023105	BOEING CO		09/30/2011	MERRILL LYNCH	571.000	37,057	XXX	36,685	37,263	(578)			(578)		36,685		372	372	271	XXX
099724106	BORG WARNER INC		05/26/2011	MERRILL LYNCH	269.000	19,125	XXX	11,395	19,465	(8,070)			(8,070)		11,395		7,730	7,730		XXX
13342B105	CAMERON INTL CORP		06/06/2011	MERRILL LYNCH	544.000	25,827	XXX	20,258	27,597	(7,339)			(7,339)		20,258		5,569	5,569		XXX
136375102	CANADIAN NATL RY CO		12/12/2011	MERRILL LYNCH	25.000	1,946	XXX	1,793							1,793		153	153	31	XXX
136385101	CANADIAN NATURAL RES LTD		10/11/2011	MERRILL LYNCH	1,153.000	38,415	XXX	39,491	51,216	(11,725)			(11,725)		39,491		(1,076)	(1,076)	454	XXX
139098107	CAP GEMINI		12/31/2011	MERRILL LYNCH	83.000	1,990	XXX	2,391							2,391		(401)	(401)	60	XXX
149123101	CATERPILLAR INC.		08/19/2011	MERRILL LYNCH	590.000	59,372	XXX	39,600	55,259	(15,660)			(15,660)		39,600		19,773	19,773	260	XXX
151020104	CELEGENE CORP		02/08/2011	MERRILL LYNCH	566.000	28,850	XXX	34,289	33,473	816			816		34,289		(5,439)	(5,439)		XXX
15639K300	CENTRICA PLC		09/26/2011	MERRILL LYNCH	84.000	1,546	XXX	1,771							1,771		(225)	(225)	57	XXX
M22465104	CHECK POINT SOFTWARE TECH		08/09/2011	MERRILL LYNCH	844.000	45,420	XXX	28,152	39,043	(10,891)			(10,891)		28,152		17,268	17,268		XXX
17275R102	CISCO SYSTEMS INC		03/25/2011	MERRILL LYNCH	1,719.000	31,419	XXX	43,805	34,775	9,030			9,030		43,805		(12,387)	(12,387)		XXX
172967101	CITIGROUP INC.		05/09/2011	MERRILL LYNCH	12,443.000	52,429	XXX	50,287	58,855	(8,568)			(8,568)		50,287		2,142	2,142		XXX
177376100	CITRIX SYSTEMS INC.		11/01/2011	MERRILL LYNCH	441.000	31,616	XXX	18,165	30,169	(12,004)			(12,004)		18,165		13,451	13,451		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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 (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
12572Q105	CME GROUP INC		10/27/2011	MERRILL LYNCH	70.000	18,716	XXX	20,992	22,523	(1,530)			(1,530)		20,992		(2,276)	(2,276)	196	XXX
191216100	COCA-COLA COMPANY		12/29/2011	MERRILL LYNCH	478.000	32,118	XXX	26,934	31,438	(4,504)			(4,504)		26,934		5,184	5,184	765	XXX
194162103	COLGATE-PALMOLIVE		03/17/2011	MERRILL LYNCH	273.000	21,179	XXX	21,988	21,941	47			47		21,988		(808)	(808)	74	XXX
20030N101	COMCAST CORP CL A-aletheia		10/27/2011	MERRILL LYNCH	123.000	3,029	XXX	3,212							3,212		(183)	(183)	73	XXX
20825C104	Conocophillips		12/19/2011	MERRILL LYNCH	365.000	25,829	XXX	20,767	24,857	(4,090)			(4,090)		20,767		5,063	5,063	1,297	XXX
219350105	Corning Inc		05/25/2011	MERRILL LYNCH	1,534.000	30,510	XXX	26,917	29,637	(2,720)			(2,720)		26,917		3,593	3,593	77	XXX
12637N105	CSL LTD SHS		10/24/2011	MERRILL LYNCH	211.000	3,291	XXX	3,918							3,918		(627)	(627)	7	XXX
22943F100	CTRIP.COM INTL LTD		02/15/2011	MERRILL LYNCH	446.000	18,130	XXX	20,538	18,041	2,498			2,498		20,538		(2,408)	(2,408)		XXX
231021106	CUMMINS INC		08/15/2011	MERRILL LYNCH	419.000	43,875	XXX	21,560	46,094	(24,535)			(24,535)		21,560		22,315	22,315	164	XXX
235851102	DANAHER CORP		02/01/2011	MERRILL LYNCH	526.000	24,576	XXX	18,951	24,811	(5,860)			(5,860)		18,951		5,625	5,625	11	XXX
247916208	DENBURY RES		05/03/2011	MERRILL LYNCH	615.000	13,531	XXX	9,852	11,740	(1,888)			(1,888)		9,852		3,679	3,679		XXX
268648102	EMC CORP/MASS		06/15/2011	MERRILL LYNCH	329.000	8,673	XXX	4,328	7,534	(3,206)			(3,206)		4,328		4,345	4,345	9	XXX
291011104	EMERSON ELECTRIC CO		05/18/2011	MERRILL LYNCH	449.000	24,371	XXX	16,525	25,669	(9,145)			(9,145)		16,525		7,846	7,846	155	XXX
26875P101	EOG RESOURCES INC		09/27/2011	MERRILL LYNCH	142.000	12,443	XXX	14,045	12,980	1,064			1,064		14,045		(1,602)	(1,602)	66	XXX
294821608	ERICSSON LM TEL CL B ADR		05/04/2011	MERRILL LYNCH	888.000	13,578	XXX	9,101	10,239	(1,138)			(1,138)		9,101		4,477	4,477		XXX
302182100	EXPRESS SCRIPTS INC		08/08/2011	MERRILL LYNCH	107.000	5,467	XXX	5,635	5,783	(149)			(149)		5,635		(168)	(168)		XXX
315616102	F5 NETWORKS INC		03/22/2011	MERRILL LYNCH	131.000	12,251	XXX	11,585	17,051	(5,466)			(5,466)		11,585		666	666		XXX
307305102	FANUC LTD-UNSP		08/11/2011	MERRILL LYNCH	135.000	4,103	XXX	3,545							3,545		558	558		XXX
316773100	FIFTH THIRD BANCORP		12/16/2011	MERRILL LYNCH	647.000	7,705	XXX	8,604	9,498	(894)			(894)		8,604		(899)	(899)	157	XXX
35671D857	FREPRT-MDMRAN CPR & GLD		10/04/2011	MERRILL LYNCH	1,436.000	57,999	XXX	67,418	86,225	(18,807)			(18,807)		67,418		(9,419)	(9,419)	1,124	XXX
38141G104	Goldman Sachs Group Inc		12/19/2011	MERRILL LYNCH	172.000	17,557	XXX	29,555	28,924	632			632		29,555		(11,998)	(11,998)	60	XXX
42809H107	HESS CORP		10/28/2011	MERRILL LYNCH	368.000	22,166	XXX	22,867	28,167	(5,300)			(5,300)		22,867		(701)	(701)	196	XXX
428236103	HEWLETT-PACKARD CO		04/06/2011	MERRILL LYNCH	545.000	22,430	XXX	28,988	22,945	6,043			6,043		28,988		(6,557)	(6,557)	101	XXX
452327109	ILLUMINA INC		12/16/2011	MERRILL LYNCH	306.000	9,413	XXX	20,188							20,188		(10,774)	(10,774)		XXX
453142101	IMPERIAL TOB GRP SPS ADR		08/08/2011	MERRILL LYNCH	23.000	1,566	XXX	1,514							1,514		52	52		XXX
455807107	INDUSTRIAL AND COMMRCL BNK		10/13/2011	MERRILL LYNCH	74.000	747	XXX	1,242							1,242		(496)	(496)	42	XXX
456788108	INFOSYS TECH LTD ADR		07/18/2011	MERRILL LYNCH	16.000	985	XXX	1,013							1,013		(29)	(29)	7	XXX
458140100	INTEL CORP		11/04/2011	MERRILL LYNCH	1,217.000	27,574	XXX	27,839	12,450	781			781		27,839		(265)	(265)		XXX
459200101	INTERNATIONAL BUSINESS MACHINES CO		08/12/2011	MERRILL LYNCH	49.000	8,212	XXX	6,314	7,191	(878)			(878)		6,314		1,898	1,898	32	XXX
46018M104	INTL POWER PLC SP ADR		08/18/2011	MERRILL LYNCH	96.000	4,674	XXX	5,034							5,034		(360)	(360)	58	XXX
478160104	JOHNSON & JOHNSON		12/09/2011	MERRILL LYNCH	127.000	8,070	XXX	8,308							8,308		(239)	(239)	75	XXX
46625H100	JP MORGAN CHASE & CO		06/28/2011	MERRILL LYNCH	536.000	21,448	XXX	21,301	22,737	(1,436)			(1,436)		21,301		147	147	260	XXX
487836108	KELLOGG CO		02/04/2011	MERRILL LYNCH	347.000	18,561	XXX	18,519	17,725	795			795		18,519		41	41		XXX
494368103	KIMBERLY-CLARK CORP		12/09/2011	MERRILL LYNCH	758.000	50,219	XXX	47,957	36,500	(823)			(823)		47,957		2,262	2,262	382	XXX
500255104	KOHL'S CORP		12/16/2011	MERRILL LYNCH	163.000	8,338	XXX	7,762							7,762		576	576	186	XXX
500458401	KOMATSU NEW NEW SPNSDARD		07/12/2011	MERRILL LYNCH	62.000	1,950	XXX	2,042							2,042		(92)	(92)		XXX
501044101	KROGER COMPANY		06/27/2011	MERRILL LYNCH	1,060.000	25,356	XXX	20,986	23,702	(2,716)			(2,716)		20,986		4,370	4,370	111	XXX
50540R409	LABORATORY CP AMER HLDGS		01/19/2011	MERRILL LYNCH	248.000	22,383	XXX	19,179	21,804	(2,626)			(2,626)		19,179		3,205	3,205		XXX
517834107	LAS VEGAS SANDS CORP		12/02/2011	MERRILL LYNCH	390.000	16,642	XXX	15,926							15,926		716	716		XXX
534187109	LINCOLN NATL CORP IND		09/15/2011	MERRILL LYNCH	687.000	12,925	XXX	20,297	19,105	1,191			1,191		20,297		(7,372)	(7,372)	146	XXX
539830109	LOCKHEED MARTIN CORP		08/22/2011	MERRILL LYNCH	559.000	42,441	XXX	42,009	39,080	2,929			2,929		42,009		432	432	691	XXX
540424108	LOEWS CORP		04/26/2011	MERRILL LYNCH	230.000	9,936	XXX	7,672	8,949	(1,277)			(1,277)		7,672		2,264	2,264	14	XXX
57636Q104	MASTERCARD INC		01/03/2011	MERRILL LYNCH	95.000	20,933	XXX	24,051	21,290	2,761			2,761		24,051		(3,118)	(3,118)		XXX
580135101	MCDONALD'S CORP		12/19/2011	MERRILL LYNCH	1,066.000	87,624	XXX	72,308	81,826	(9,518)			(9,518)		72,308		15,316	15,316	611	XXX
582839106	MEAD JOHNSON NUTRITION		10/05/2011	MERRILL LYNCH	80.000	5,635	XXX	3,337	4,980	(1,643)			(1,643)		3,337		2,298	2,298		XXX
58933Y105	MERCK & CO., INC.		06/29/2011	MERRILL LYNCH	307.000	10,642	XXX	11,573	11,064	509			509		11,573		(931)	(931)		XXX
59156R108	METLIFE INC		05/03/2011	MERRILL LYNCH	28.000	1,302	XXX	1,202	1,244	(43)			(43)		1,202		100	100		XXX
594918104	MICROSOFT CORPORATION		12/07/2011	MERRILL LYNCH	542.000	13,688	XXX	13,374							13,374		313	313		XXX
620076109	MOTOROLA INC		01/04/2011	MERRILL LYNCH	9,265.000	63,372	XXX	63,372	84,034	(20,662)			(20,662)		63,372					XXX
620076307	MOTOROLA SOLUTIONS INC		12/23/2011	MERRILL LYNCH	977.000	45,320	XXX	27,014							27,014		18,305	18,305	275	XXX
641069406	NESTLE S A SPONSORED ADR		12/19/2011	MERRILL LYNCH	364.000	21,222	XXX	18,703	19,411	(2,690)			(2,690)		18,703		2,519	2,519	483	XXX
64110D104	NETAPP INC		04/06/2011	MERRILL LYNCH	596.000	27,922	XXX	28,698	32,756	(4,058)			(4,058)		28,698		(777)	(777)		XXX
64110L106	NETFLIX COM INC		10/04/2011	MERRILL LYNCH	317.000	65,149	XXX	40,301	55,697	(15,396)			(15,396)		40,301		24,848	24,848		XXX
654090109	NIDEC CORP ADR		06/09/2011	MERRILL LYNCH	128.000	2,816	XXX	2,636							2,636		180	180		XXX
655664100	NORDSTROM INC		07/01/2011	MERRILL LYNCH	542.000	24,891	XXX	19,458	22,970	(3,512)			(3,512)		19,458		5,433	5,433	222	XXX
665859104	NORTHERN TRUST COPR		02/07/2011	MERRILL LYNCH	258.000	13,417	XXX	14,136	14,296	(160)			(160)		14,136		(719)	(719)	72	XXX
66987V109	Novartis AG		12/27/2011	MERRILL LYNCH	36.000	2,025	XXX	1,951							1,951		74	74		XXX
670100205	NOVO NORDISK A S ADR		08/09/2011	MERRILL LYNCH	13.000	1,461	XXX	1,642							1,642		(181)	(181)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
629377508	NRG Energy Inc New		05/31/2011	MERRILL LYNCH	104.000	2,574	XXX	2,234	2,032	202			202		2,234		341	341		XXX
674599105	OCCIDENTAL PETE CORP CAL		10/27/2011	MERRILL LYNCH	203.000	19,482	XXX	16,529	19,914	(3,385)			(3,385)		16,529		2,953	2,953	179	XXX
68389X105	ORACLE CORPORATION		05/26/2011	MERRILL LYNCH	437.000	14,608	XXX	8,715	13,560	(4,845)			(4,845)		8,715		5,893	5,893	159	XXX
693718108	PACCAR INC		01/26/2011	MERRILL LYNCH	281.000	15,812	XXX	12,339	16,113	(3,774)			(3,774)		12,339		3,474	3,474		XXX
701094104	Parker Hannifin Corp		01/26/2011	MERRILL LYNCH	172.000	15,069	XXX	10,942	14,844	(3,902)			(3,902)		10,942		4,127	4,127		XXX
704549104	PEABODY ENERGY CORP		10/28/2011	MERRILL LYNCH	473.000	24,484	XXX	21,690	30,263	(8,573)			(8,573)		21,690		2,794	2,794	98	XXX
713448108	PEPSICO INC		12/19/2011	MERRILL LYNCH	406.000	25,733	XXX	27,318	19,664	469			469		27,318		(1,585)	(1,585)	755	XXX
717081103	PFIZER INC		06/13/2011	MERRILL LYNCH	451.000	9,314	XXX	6,462	7,897	(1,435)			(1,435)		6,462		2,852	2,852		XXX
69331C108	PG&E Corp		03/15/2011	MERRILL LYNCH	209.000	9,010	XXX	8,907	9,999	(1,092)			(1,092)		8,907		103	103	95	XXX
718172109	PHILIP MORRIS INTL INC		12/06/2011	MERRILL LYNCH	173.000	11,542	XXX	7,976	10,126	(2,149)			(2,149)		7,976		3,566	3,566	239	XXX
724479100	PITNEY BOWES INC.		05/04/2011	MERRILL LYNCH	77.000	1,896	XXX	1,546	1,862	(316)			(316)		1,546		350	350	37	XXX
693475105	PNC BANK CORP		12/19/2011	MERRILL LYNCH	689.000	37,274	XXX	40,464	41,836	(1,372)			(1,372)		40,464		(3,190)	(3,190)	656	XXX
73755L107	POTASH CORP SASKATCHEWAN		08/25/2011	MERRILL LYNCH	675.000	34,848	XXX	31,518	34,837	(3,319)			(3,319)		31,518		3,331	3,331	78	XXX
741503403	PRICELINE COM INC		02/23/2011	MERRILL LYNCH	88.000	37,820	XXX	17,771	35,160	(17,390)			(17,390)		17,771		20,050	20,050		XXX
742718109	PROCTER & GAMBLE CO		12/09/2011	MERRILL LYNCH	639.000	41,226	XXX	35,921	33,323	(5,439)			(5,439)		35,921		5,304	5,304	522	XXX
744320102	Prudential Financial		12/19/2011	MERRILL LYNCH	448.000	24,648	XXX	26,776	26,302	474			474		26,776		(2,128)	(2,128)	505	XXX
744573106	PUB SVC ENTERPRISE GRP		02/16/2011	MERRILL LYNCH	280.000	9,016	XXX	9,630	8,907	724			724		9,630		(614)	(614)		XXX
75281A109	RANGE RESOURCES CORP DEL		05/20/2011	MERRILL LYNCH	112.000	5,794	XXX	7,203	5,038	2,166			2,166		7,203		(1,410)	(1,410)	9	XXX
774341101	Rockwell Collins Inc		08/15/2011	MERRILL LYNCH	598.000	31,860	XXX	37,483	34,839	2,644			2,644		37,483		(5,623)	(5,623)	228	XXX
775109200	ROGERS COMMUNICATIONS		02/16/2011	MERRILL LYNCH	310.000	10,837	XXX	10,662	10,735	(73)			(73)		10,662		175	175	210	XXX
79466L302	Salesforce.com Inc.		08/02/2011	MERRILL LYNCH	287.000	41,691	XXX	25,406	37,884	(12,478)			(12,478)		25,406		16,285	16,285		XXX
80004C101	SANDISK CORP		06/29/2011	MERRILL LYNCH	457.000	18,147	XXX	21,641	22,786	(1,145)			(1,145)		21,641		(3,494)	(3,494)		XXX
806857108	SCHLUMBERGER LTD		05/17/2011	MERRILL LYNCH	86.000	7,183	XXX	6,056	7,181	(1,125)			(1,125)		6,056		1,127	1,127		XXX
82481R106	SHIRE PLC-ADR		09/12/2011	MERRILL LYNCH	86.000	8,121	XXX	7,694							7,694		427	427		XXX
845467109	Southwestern Energy Corp		02/08/2011	MERRILL LYNCH	397.000	15,408	XXX	18,843	14,860	3,983			3,983		18,843		(3,434)	(3,434)		XXX
855030102	STAPLES INC		03/15/2011	MERRILL LYNCH	869.000	17,290	XXX	20,550	19,787	763			763		20,550		(3,261)	(3,261)	78	XXX
855244109	Starbucks Corp.		05/20/2011	MERRILL LYNCH	441.000	15,033	XXX	11,781	14,169	(2,388)			(2,388)		11,781		3,252	3,252	120	XXX
85590A401	STARWOOD HOTELS		11/22/2011	MERRILL LYNCH	201.000	9,888	XXX	12,358							12,358		(2,469)	(2,469)		XXX
874039100	TAIWAN S MANUFCTRING ADR		07/22/2011	MERRILL LYNCH	122.000	1,476	XXX	1,458							1,458		19	19	29	XXX
87612E106	TARGET CORP		12/19/2011	MERRILL LYNCH	1,104.000	57,039	XXX	57,517	61,152	(8,166)			(8,166)		57,517		(479)	(479)	364	XXX
881575302	TESCO PLC SPNDR ADR		04/26/2011	MERRILL LYNCH	84.000	1,647	XXX	1,663							1,663		(17)	(17)		XXX
882508104	TEXAS INSTRUMENTS, INC.		02/09/2011	MERRILL LYNCH	719.000	25,304	XXX	20,269	23,368	(3,098)			(3,098)		20,269		5,035	5,035	93	XXX
892331307	TOYOTA MOTOR CORP ADR		12/16/2011	MERRILL LYNCH	21.000	1,395	XXX	1,620							1,620		(226)	(226)	11	XXX
89417E109	TRAVELERS COS INC		02/16/2011	MERRILL LYNCH	187.000	11,125	XXX	10,087	10,418	(331)			(331)		10,087		1,038	1,038		XXX
H89128104	TYCO INTL LTD		03/01/2011	MERRILL LYNCH	359.000	16,078	XXX	13,746	14,877	(1,131)			(1,131)		13,746		2,332	2,332	85	XXX
912909108	United State Stl Corp New		05/13/2011	MERRILL LYNCH	311.000	14,443	XXX	19,875	18,169	1,707			1,707		19,875		(5,432)	(5,432)	16	XXX
91324P102	UNITEDHEALTH GROUP INC		11/07/2011	MERRILL LYNCH	597.000	27,980	XXX	19,649	21,558	(1,908)			(1,908)		19,649		8,331	8,331	148	XXX
902973304	US BANCORP DEL NEW		10/28/2011	MERRILL LYNCH	1,433.000	36,412	XXX	36,209	32,310	(1,320)			(1,320)		36,209		202	202	225	XXX
918204108	V F CORPORATION		11/04/2011	MERRILL LYNCH	53.000	7,229	XXX	4,601	4,568	33			33		4,601		2,628	2,628	378	XXX
92553P201	Viacom Inc New Class B		06/01/2011	MERRILL LYNCH	207.000	10,361	XXX	6,624	8,199	(1,575)			(1,575)		6,624		3,737	3,737	31	XXX
92826C839	VISA INC CL A SHRS		01/13/2011	MERRILL LYNCH	347.000	24,647	XXX	22,293	24,422	(2,129)			(2,129)		22,293		2,354	2,354		XXX
92857W209	VODAFONE GROUP PLC NEW		05/11/2011	MERRILL LYNCH	99.000	2,748	XXX	2,838							2,838		(90)	(90)		XXX
928856400	VOLVO AKTIEBOLAGET ADR		12/28/2011	MERRILL LYNCH	128.000	1,356	XXX	2,117							2,117		(761)	(761)		XXX
929042109	VORNADO REALTY TRUST COMPANY		02/17/2011	MERRILL LYNCH	224.000	19,853	XXX	17,209	18,666	(1,457)			(1,457)		17,209		2,644	2,644	155	XXX
931142103	WAL-MART STORES, INC.		12/19/2011	MERRILL LYNCH	696.000	38,331	XXX	37,361	32,466	(86)			(86)		37,361		971	971	503	XXX
94106L109	WASTE MANAGEMENT INC (NEW)		06/23/2011	MERRILL LYNCH	575.000	21,506	XXX	19,814	21,200	(1,386)			(1,386)		19,814		1,692	1,692	196	XXX
941848103	WATERS CORP		12/16/2011	MERRILL LYNCH	174.000	12,865	XXX	13,400							13,400		(535)	(535)		XXX
988498101	YUM BRAND INC		10/05/2011	MERRILL LYNCH	234.000	11,824	XXX	13,098							13,098		(1,273)	(1,273)	73	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,882,037	XXX	2,609,761	2,703,229	(352,679)			(352,679)		2,609,761		272,279	272,279	17,827	XXX
Common Stocks - Mutual Funds																				
360802821	American Fundamental Investors		12/20/2011	MERRILL LYNCH	26,916.849	911,674	XXX	863,132	987,848	(124,716)			(124,716)		863,132		48,542	48,542	11,504	XXX
315920686	FIDELITY ADVISOR DIVERS INTL-I		07/01/2011	VARIOUS	28,169.820	477,760	XXX	553,303	458,605	94,699			94,699		553,303		(75,543)	(75,543)		XXX
464287200	ISHARES TRUST S&P 500 INDEX		12/22/2011	LASALLE	10,795.000	1,317,393	XXX	1,157,387	1,362,869	(205,482)			(205,482)		1,157,387		160,007	160,007	19,797	XXX
464287408	ISHARES TRUST S&P 500/BAR VAL IND		07/22/2011	LASALLE	9,600.000	587,910	XXX	667,618	572,064	95,554			95,554		667,618		(79,708)	(79,708)	5,671	XXX
741495105	T ROWE PRICE US BOND INDEX		07/21/2011	Bank of America	158,172.230	1,785,765	XXX	1,800,000	1,760,457	39,543			39,543		1,800,000		(14,236)	(14,236)	21,522	XXX
78462F103	UTS SPDR Trust Ser 1		07/22/2011	LASALLE	6,585.000	871,903	XXX	855,030	828,064	26,966			26,966		855,030		16,873	16,873	7,942	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
921909784	VANGUARD (NEW) TOTAL INTERNAT'L ST		04/14/2011	Bank of America	3,633.060	400,000	XXX	330,251							330,251		69,749	69,749		XXX
922908496	VANGUARD 500 INDEX FUND-SIGN		07/21/2011	Bank of America	18,274.390	1,845,164	XXX	1,591,000	1,748,494	(157,494)			(157,494)		1,591,000		254,164	254,164	16,812	XXX
921937108	VANGUARD TOTAL BOND MARKET		07/21/2011	Bank of America	172,425.337	1,857,021	XXX	1,799,698	1,827,709	(28,011)			(28,011)		1,799,698		57,322	57,322	25,697	XXX
921909602	VANGUARD TOTAL INTL INDEX		03/02/2011	Bank of America	84,790.082	1,151,739	XXX	1,151,738	1,336,292	(186,662)			(186,662)		1,151,738					XXX
9299999 Subtotal - Common Stocks - Mutual Funds						11,206,329	XXX	10,769,157	10,882,402	(445,603)			(445,603)		10,769,157		437,170	437,170	108,945	XXX
Common Stocks - Money Market Mutual Funds																				
124444449	WCMA MONEY FUND CL 4		10/31/2011	MERRILL LYNCH	382,926.820	382,927	XXX	382,927	382,927						382,927					XXX
9399999 Subtotal - Common Stocks - Money Market Mutual Funds						382,927	XXX	382,927	382,927						382,927					XXX
9799997 Subtotal - Common Stocks - Part 4						14,471,293	XXX	13,761,845	13,968,558	(798,282)			(798,282)		13,761,845		709,449	709,449	126,772	XXX
9799998 Summary Item from Part 5 for Common Stocks						1,417,336	XXX	1,521,266							1,521,266		(103,938)	(103,938)	33,273	XXX
9799999 Subtotal - Common Stocks						15,888,629	XXX	15,283,111	13,968,558	(798,282)			(798,282)		15,283,111		605,511	605,511	160,045	XXX
9899999 Subtotal - Preferred and Common Stocks						15,888,629	XXX	15,283,111	13,968,558	(798,282)			(798,282)		15,283,111		605,511	605,511	160,045	XXX
9999999 Totals						18,397,221	XXX	17,750,014	16,322,828	(801,655)	(22,912)		(824,567)		17,702,921		694,294	694,294	225,643	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88579Y101	3M CO		09/21/2011	MERRILL LYNCH	12/09/2011	MERRILL LYNCH	69.000	5,550	5,677	5,550							127	127	125	
H0023R105	ACE LIMITED		05/04/2011	MERRILL LYNCH	12/19/2011	MERRILL LYNCH	169.000	11,385	11,290	11,385							(95)	(95)		
01741R102	ALLEGHENY TECH INC		09/21/2011	MERRILL LYNCH	10/07/2011	MERRILL LYNCH	210.000	10,603	6,752	10,603							(3,851)	(3,851)	82	
02076X102	ALPHA NATURAL RESOURCES		07/25/2011	MERRILL LYNCH	08/12/2011	MERRILL LYNCH	401.000	21,681	11,431	21,681							(10,249)	(10,249)		
03076C106	AMERIPRISE FNL INC		08/12/2011	MERRILL LYNCH	08/30/2011	MERRILL LYNCH	526.000	26,796	22,717	26,796							(4,079)	(4,079)	83	
031162100	AMGEN INC		09/21/2011	MERRILL LYNCH	12/22/2011	MERRILL LYNCH	809.000	44,244	48,431	44,244							4,187	4,187	594	
057224107	BAKER HUGHES INC		09/21/2011	MERRILL LYNCH	10/04/2011	MERRILL LYNCH	460.000	30,200	23,499	30,200							(6,701)	(6,701)	160	
055262505	Basf Ag Spons Adr		07/25/2011	MERRILL LYNCH	09/15/2011	MERRILL LYNCH	286.000	25,164	16,894	25,164							(8,270)	(8,270)	700	
072730302	BAYER AG SP ADR		04/18/2011	MERRILL LYNCH	11/04/2011	MERRILL LYNCH	65.000	5,056	4,335	5,056							(721)	(721)	144	
072743206	BAYERISCHE MOTORENWERKE		04/18/2011	MERRILL LYNCH	12/31/2011	MERRILL LYNCH	268.000	7,300	7,092	7,300							(209)	(209)	122	
136385101	CANADIAN NATURAL RES LTD		09/21/2011	MERRILL LYNCH	10/11/2011	MERRILL LYNCH	243.000	8,594	7,162	8,594							(1,432)	(1,432)		
149123101	CATERPILLAR INC.		02/18/2011	MERRILL LYNCH	08/19/2011	MERRILL LYNCH	74.000	7,788	6,663	7,788							(1,126)	(1,126)	212	
172967424	CITIGROUP INC COM NEW		07/25/2011	MERRILL LYNCH	08/12/2011	MERRILL LYNCH	1,388.000	61,718	41,886	61,718							(19,832)	(19,832)	11	
172967101	CITIGROUP INC.		04/01/2011	MERRILL LYNCH	05/09/2011	MERRILL LYNCH	5,128.000	23,748	21,607	23,748							(2,142)	(2,142)		
12572Q105	CME GROUP INC		09/21/2011	MERRILL LYNCH	10/27/2011	MERRILL LYNCH	24.000	6,491	6,417	6,491							(74)	(74)	98	
192446102	COGNIZANT TECH SOLUTIONS		05/02/2011	MERRILL LYNCH	08/15/2011	MERRILL LYNCH	436.000	34,259	29,757	34,259							(4,502)	(4,502)		
20030N101	COMCAST CORP CL A-aletheia		05/03/2011	MERRILL LYNCH	10/27/2011	MERRILL LYNCH	559.000	14,615	13,767	14,615							(848)	(848)		
25179M103	DEVON ENERGY CORP		03/09/2011	MERRILL LYNCH	06/29/2011	MERRILL LYNCH	254.000	23,070	19,593	23,070							(3,478)	(3,478)	41	
292505104	ENCANA		04/18/2011	MERRILL LYNCH	08/09/2011	MERRILL LYNCH	80.000	2,597	2,211	2,597							(387)	(387)	16	
336433107	FIRST SOLAR INC		04/01/2011	MERRILL LYNCH	06/29/2011	MERRILL LYNCH	223.000	34,234	26,277	34,234							(7,956)	(7,956)		
34354P105	FLOWSERVE CORP		03/02/2011	MERRILL LYNCH	06/16/2011	MERRILL LYNCH	275.000	34,285	31,482	34,285							(2,803)	(2,803)	88	
35671D857	FREPRT-MDMRAN CPR & GLD		09/21/2011	MERRILL LYNCH	10/04/2011	MERRILL LYNCH	275.000	11,419	8,891	11,419							(2,528)	(2,528)		
375558103	GILEAD SCIENCES INC COM		09/21/2011	MERRILL LYNCH	09/30/2011	MERRILL LYNCH	361.000	15,208	14,505	15,208							(703)	(703)		
428236103	HEWLETT-PACKARD CO		02/08/2011	MERRILL LYNCH	06/28/2011	MERRILL LYNCH	718.000	34,486	24,829	34,486							(9,658)	(9,658)		
404280406	HSBC Holdings PLC Spons ADR New		07/25/2011	MERRILL LYNCH	09/15/2011	MERRILL LYNCH	483.000	24,353	18,741	24,353							(5,611)	(5,611)	215	
452308109	Illinois Tool Works Inc		07/25/2011	MERRILL LYNCH	08/30/2011	MERRILL LYNCH	684.000	37,471	30,477	37,471							(6,994)	(6,994)	364	
478160104	JOHNSON & JOHNSON		05/17/2011	MERRILL LYNCH	12/09/2011	MERRILL LYNCH	349.000	23,110	22,278	23,110							(832)	(832)		
534187109	LINCOLN NATL CORP IND		07/25/2011	MERRILL LYNCH	09/15/2011	MERRILL LYNCH	422.000	11,443	7,386	11,443							(4,057)	(4,057)		
539830109	LOCKHEED MARTIN CORP		07/25/2011	MERRILL LYNCH	08/24/2011	MERRILL LYNCH	132.000	10,350	9,369	10,350							(982)	(982)		
580135101	MCDONALD'S CORP		09/21/2011	MERRILL LYNCH	12/19/2011	MERRILL LYNCH	191.000	16,639	18,712	16,639							2,072	2,072	299	
620097105	MOTOROLA MOBILITY		07/25/2011	VARIOUS	08/19/2011	MERRILL LYNCH	3,095.000	72,618	115,722	72,618							43,103	43,103		
64110L106	NETFLIX COM INC		09/21/2011	MERRILL LYNCH	10/04/2011	MERRILL LYNCH	96.000	19,626	10,673	19,626							(8,953)	(8,953)		
666807102	NORTHROP GRUMMAN CORP		07/25/2011	MERRILL LYNCH	08/30/2011	MERRILL LYNCH	283.000	19,066	14,838	19,066							(4,228)	(4,228)	151	
67066G104	NVIDIA		01/06/2011	MERRILL LYNCH	03/10/2011	MERRILL LYNCH	1,743.000	32,945	35,694	32,945							2,749	2,749		
713448108	PEPSICO INC		05/20/2011	MERRILL LYNCH	12/06/2011	MERRILL LYNCH	320.000	22,853	20,475	22,853							(2,378)	(2,378)	289	
71654V408	PETRLEO BRAS VTG SPD ADR		04/18/2011	MERRILL LYNCH	07/14/2011	MERRILL LYNCH	125.000	4,530	4,085	4,530							(445)	(445)	32	
73755L107	POTASH CORP SASKATCHEWAN		01/06/2011	MERRILL LYNCH	08/25/2011	MERRILL LYNCH	126.000	6,974	6,481	6,974							(494)	(494)		
693506107	PPG INDUSTRIES		09/21/2011	MERRILL LYNCH	12/19/2011	MERRILL LYNCH	187.000	14,063	15,067	14,063							1,004	1,004		
760759100	REPUBLIC SERVICES		09/21/2011	MERRILL LYNCH	12/13/2011	MERRILL LYNCH	1,017.000	28,495	27,567	28,495							(928)	(928)	320	
760975102	RESEARCH IN MOTION LTD		01/04/2011	MERRILL LYNCH	04/06/2011	MERRILL LYNCH	241.000	14,199	13,415	14,199							(784)	(784)		
773903109	Rockwell Automation Inc.		02/10/2011	MERRILL LYNCH	08/25/2011	MERRILL LYNCH	293.000	25,339	17,273	25,339							(8,066)	(8,066)	103	
780641205	ROYAL KPN N V SP ADR		04/18/2011	MERRILL LYNCH	05/17/2011	MERRILL LYNCH	335.000	5,618	5,053	5,618							(565)	(565)		
80004C101	SANDISK CORP		02/15/2011	MERRILL LYNCH	06/29/2011	MERRILL LYNCH	120.000	6,186	4,765	6,186							(1,420)	(1,420)		
819882200	SHARP CORP ADR		04/18/2011	MERRILL LYNCH	06/23/2011	MERRILL LYNCH	413.000	3,729	3,566	3,729							(163)	(163)		
G81477104	SINA CORP		09/21/2011	MERRILL LYNCH	10/04/2011	MERRILL LYNCH	449.000	40,618	39,319	40,618							(1,300)	(1,300)		
863667101	STRYKER CORPORATION		05/24/2011	MERRILL LYNCH	08/22/2011	MERRILL LYNCH	629.000	40,322	30,360	40,322							(9,963)	(9,963)	113	
867914103	SUNTRUST BKS INC COM		07/25/2011	MERRILL LYNCH	08/30/2011	MERRILL LYNCH	727.000	19,939	13,822	19,939							(6,117)	(6,117)		
87425E103	TALISMAN ENERGY INC		04/18/2011	MERRILL LYNCH	07/22/2011	MERRILL LYNCH	154.000	3,525	3,175	3,525							(349)	(349)	21	
883203101	TEXTRON INC		05/02/2011	MERRILL LYNCH	06/03/2011	MERRILL LYNCH	1,329.000	35,192	30,679	35,192							(4,513)	(4,513)		
89486M206	TREND MICRO INC ADR NEW		04/18/2011	MERRILL LYNCH	07/06/2011	MERRILL LYNCH	101.000	2,620	3,138	2,620							518	518		
H89128104	TYCO INTL LTD		09/21/2011	MERRILL LYNCH	12/19/2011	MERRILL LYNCH	432.000	17,663	19,461	17,663							1,798	1,798	108	
902973304	US BANCORP DEL NEW		07/25/2011	MERRILL LYNCH	10/28/2011	MERRILL LYNCH	226.000	5,920	5,696	5,920							(225)	(225)	107	
931142103	WAL-MART STORES, INC.		06/28/2011	MERRILL LYNCH	12/09/2011	MERRILL LYNCH	624.000	32,970	36,634	32,970							3,664	3,664	228	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
755111507	Raytheon Company New	F	09/21/2011	MERRILL LYNCH	12/06/2011	MERRILL LYNCH	611.000	29,291	27,373	29,291							(1,918)	(1,918)	464	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,128,158	1,024,459	1,128,158							(103,707)	(103,707)	5,290	
Common Stocks - Mutual Funds																				
360802821	American Fundamental Investors		12/19/2011	VARIOUS	12/21/2011	MERRILL LYNCH	529.570	18,883	18,184	18,883							(699)	(699)		
921937108	VANGUARD TOTAL BOND MARKET		07/01/2011	Bank of America	07/21/2011	Bank of America	3,273.700	34,790	35,258	34,790							468	468	27,983	
9299999 Subtotal - Common Stocks - Mutual Funds								53,673	53,442	53,673							(231)	(231)	27,983	
Common Stocks - Money Market Mutual Funds																				
124444449	WCMA MONEY FUND CL 4		09/30/2011	MERRILL LYNCH	10/31/2011	MERRILL LYNCH	339,435.030	339,435	339,435	339,435										
9399999 Subtotal - Common Stocks - Money Market Mutual Funds								339,435	339,435	339,435										
9799998 Subtotal - Common Stocks								1,521,266	1,417,336	1,521,266							(103,938)	(103,938)	33,273	
9899999 Subtotal - Preferred and Common Stocks								1,521,266	1,417,336	1,521,266							(103,938)	(103,938)	33,273	
9999999 Totals								1,521,266	1,417,336	1,521,266							(103,938)	(103,938)	33,273	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures manual)	6 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
Common Stocks - Other Affiliates									
111111118	Renaissance Holding Company			3ii(B)	No		1,980,752	300.000	4.500
1799999 Subtotal - Common Stocks - Other Affiliates							1,980,752	XXX	XXX
1899999 Subtotal - Common Stocks							1,980,752	XXX	XXX
1999999 Total - Preferred and Common Stocks							1,980,752	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
		NONE			
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	Fifth Third Repurchase Sweep			12/31/2011	Fifth Third	12/31/2012	13,657,517					13,657,517	13,657,517			0.100	0.100	MON	12,772	
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							13,657,517					13,657,517	13,657,517			XXX	XXX	XXX	12,772	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							13,657,517					13,657,517	13,657,517			XXX	XXX	XXX	12,772	
7799999 Subtotal - Issuer Obligations							13,657,517					13,657,517	13,657,517			XXX	XXX	XXX	12,772	
8399999 Total Bonds							13,657,517					13,657,517	13,657,517			XXX	XXX	XXX	12,772	
Class One Money Market Mutual Funds																				
999200504	Fidelity Money Market Institutional			12/31/2011	Bank of American/Merrill Lynch	12/31/2013	1,734,094						1,734,094			0.190	0.190	MON	4,577	
8999999 Subtotal - Class One Money Market Mutual Funds							1,734,094					XXX	1,734,094			XXX	XXX	XXX	4,577	
9199999 Total Short-Term Investments							15,391,611					XXX	15,391,611			XXX	XXX	XXX	17,349	

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminiated . . . . NONE

E22 Schedule DB - Part D Counterparty Exposure for Derivative Instruments Open NONE

E23 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E24 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Fifth Third Admin	Cincinnati, OH						(451,734)	X X X
Fifth Third Claims Checking	Cincinnati, OH						(13,046,410)	X X X
Fifth Third Lockbox	Cincinnati, OH						(1,856)	X X X
Fifth Third Dedicated Claims Account	Cincinnati, OH						(752,654)	X X X
Fifth Third Control Account	Cincinnati, OH						60,698	X X X
Bank of America Cash Account	Tampa, FL						114,369	X X X
Wells Fargo Deferred Compensation	Baton Rouge, LA						247,280	X X X
Bank of America Cash Account	Tampa, FL						1,867,014	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X			(11,963,293)	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X			(11,963,293)	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X			(11,963,293)	X X X

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

1. January	(14,216,382)	4. April	(14,030,440)	7. July	(7,686,062)	10. October	(9,431,439)
2. February	(12,160,215)	5. May	(10,348,910)	8. August	(8,756,401)	11. November	(8,175,068)
3. March	1,131,350	6. June	(11,431,656)	9. September	(6,740,683)	12. December	(11,963,293)

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 & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States. Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Health Insurance	153,960	156,962		
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 other alien (OT)	XXX	XXX				
59. Total	XXX	XXX	153,960	156,962		
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 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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