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ANNUAL STATEMENT

For the Year Ending December 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Paramount Health Care

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 95189 Employer's ID Number 341549926

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[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 04/22/1987 Commenced Business 01/01/1988

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH 43537 (City or Town, State and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)
Maumee, OH 43537 (City or Town, State and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH 43537 (City or Town, State and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)
Maumee, OH 43537 (City or Town, State and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Mary Kathereen Siefke, Mrs. (Name) (419)887-2909 (Area Code)(Telephone Number)(Extension)
mary.siefke@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
Harold Lee Dunn Mr.	Chairman
John Charles Randolph Mr.	President
Kathleen Sheline Hanley Ms.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

John David Meier M.D.
Mark Henry Moser Mr.
Jeffrey William Martin Mr.

DIRECTORS OR TRUSTEES

Garry Walter Roberts Mr.
James Fredrick Weber Mr.
Harold Lee Dunn Mr.
Thomas Philip Cox M.D.
Steven R. Zirkel Mr.
Richard Dean Heltzel Mr.
John Charles Randolph Mr.
Calvin Joseph Lawshe Mr.
Russell Leo Dempsey Mr.
Timothy Ingraham Martindale Mr.

State of Ohio
County of Lucas 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.

(Signature)	(Signature)	(Signature)
John Charles Randolph	Jeffrey William Martin	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	VP, Operations & Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_________ day of _________ , 2012

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

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

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	13,148,132	11.845	13,148,132		13,148,132	11.845
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	15,812,301	14.245	15,812,301		15,812,301	14.245
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	670,932	0.604	670,932		670,932	0.604
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	2,444,629	2.202	2,444,629		2,444,629	2.202
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations	10,504,041	9.463	10,504,041		10,504,041	9.463
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	2,037,807	1.836	2,037,807		2,037,807	1.836
1.512 Issued or Guaranteed by FNMA and FHLMC	12,441,432	11.208	12,441,432		12,441,432	11.208
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
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	502,129	0.452	502,129		502,129	0.452
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	22,454,201	20.229	22,454,201		22,454,201	20.229
2.2 Unaffiliated Non-U.S. securities (including Canada)	2,383,296	2.147	2,383,296		2,383,296	2.147
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	7,415,737	6.681	7,415,737		7,415,737	6.681
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	14,090,391	12.694	14,090,391		14,090,391	12.694
3.4 Other equity securities:						
3.41 Affiliated						
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	5,290	0.005	5,290		5,290	0.005
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	7,089,781	6.387	7,089,781		7,089,781	6.387
11. Other invested assets						
12. Total invested assets	111,000,099	100.000	111,000,099		111,000,099	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		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	241,006	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		241,006
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		20,348
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)		220,658
12.	Deduct total nonadmitted amounts		220,658
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		103,076,950
2.	Cost of bonds and stocks acquired, Part 3, Column 7		346,114,872
3.	Accrual of Discount		18,226
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(1,069,248)	
	4.4 Part 4, Column 11	(1,815,035)	(2,884,283)
5.	Total gain (loss) on disposals, Part 4, Column 19		5,177,335
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		346,662,862
7.	Deduct amortization of premium		935,210
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)		103,905,028
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		103,905,028

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	30,998,240	31,137,154	31,048,704	30,136,929
Governments	2.	Canada	670,932	674,709	674,611	630,000
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	31,669,172	31,811,863	31,723,315	30,766,929
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,444,629	2,506,557	2,451,394	2,210,000
U.S. Political Subdivisions of States, Territories and Possessions (Diresct and guaranteed)	6.	Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	22,945,473	23,206,808	23,046,493	20,836,142
	8.	United States	22,956,330	23,013,512	23,026,927	21,982,729
Industrial and Miscellaneous and	9.	Canada	833,313	854,210	833,757	830,000
Hybrid Securities (unaffiliated)	10.	Other Countries	1,549,983	1,560,355	1,563,095	1,420,000
	11.	Totals	25,339,626	25,428,077	25,423,779	24,232,729
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	82,398,900	82,953,305	82,644,981	78,045,800
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	20,186,373	20,186,373	16,838,160	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	152,574	152,574	147,448	
	22.	Other Countries	1,167,181	1,167,181	1,118,213	
	23.	Totals	21,506,128	21,506,128	18,103,821	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	21,506,128	21,506,128	18,103,821	
	26.	Total Stocks	21,506,128	21,506,128	18,103,821	
	27.	Total Bonds and Stocks	103,905,028	104,459,433	100,748,802	

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	4,404,723	27,302,119	2,490,383	645,777	448,373	35,291,375	40.19	39,841,836	35.28	35,291,375	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 TOTALS	4,404,723	27,302,119	2,490,383	645,777	448,373	35,291,375	40.19	39,841,836	35.28	35,291,375	
2. All Other Governments											
2.1 Class 1		615,788	55,144			670,932	0.76	196,138	0.17	670,932	
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 TOTALS		615,788	55,144			670,932	0.76	196,138	0.17	670,932	
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1		1,292,199	1,152,430			2,444,629	2.78	4,329,558	3.83	2,444,629	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 TOTALS		1,292,199	1,152,430			2,444,629	2.78	4,329,558	3.83	2,444,629	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 Class 1								11,771,740	10.42		
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 TOTALS								11,771,740	10.42		
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	4,245,039	10,838,552	7,477,685	367,164	17,032	22,945,473	26.13	43,764,318	38.75	22,945,473	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 TOTALS	4,245,039	10,838,552	7,477,685	367,164	17,032	22,945,473	26.13	43,764,318	38.75	22,945,473	

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	1,350,141	18,890,063	2,309,263		502,129	23,051,596	26.25	12,767,329	11.30	23,051,596	
6.2 Class 2		2,044,813	1,352,476			3,397,289	3.87	264,714	0.23	3,397,289	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 TOTALS	1,350,141	20,934,875	3,661,739		502,129	26,448,885	30.12	13,032,043	11.54	26,448,885	
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) 9,999,904	58,938,720	13,484,906	1,012,940	967,535	84,404,005	96.13	XXX	XXX	84,404,005	
9.2 Class 2	(d)	2,044,813	1,352,476			3,397,289	3.87	XXX	XXX	3,397,289	
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	9,999,904	60,983,533	14,837,382	1,012,940	967,535	(b) 87,801,293	100.00	XXX	XXX	87,801,293	
9.8 Line 9.7 as a % of Column 6	11.39	69.46	16.90	1.15	1.10	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Class 1	32,792,360	43,076,349	7,209,193	973,417	28,619,600	XXX	XXX	112,670,919	99.77	112,670,919	
10.2 Class 2			264,714			XXX	XXX	264,714	0.23	264,714	
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	32,792,360	43,076,349	7,473,907	973,417	28,619,600	XXX	XXX	(b) 112,935,633	100.00	112,935,633	
10.8 Line 10.7 as a % of Col. 8	29.04	38.14	6.62	0.86	25.34	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Class 1	9,999,904	58,938,720	13,484,906	1,012,940	967,535	84,404,005	96.13	112,670,919	99.77	84,404,005	XXX
11.2 Class 2		2,044,813	1,352,476			3,397,289	3.87	264,714	0.23	3,397,289	XXX
11.3 Class 3											XXX
11.4 Class 4											XXX
11.5 Class 5											XXX
11.6 Class 6											XXX
11.7 TOTALS	9,999,904	60,983,533	14,837,382	1,012,940	967,535	87,801,293	100.00	112,935,633	100.00	87,801,293	XXX
11.8 Line 11.7 as a % of Col. 6	11.39	69.46	16.90	1.15	1.10	100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	11.39	69.46	16.90	1.15	1.10	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 $.......4,301,170; 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	4,293,135	26,896,624	2,063,809			33,253,568	37.87	39,841,836	35.28	33,253,568	
1.2 Residential Mortgage-Backed Securities	111,588	405,496	426,574	645,777	448,373	2,037,807	2.32			2,037,807	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	4,404,723	27,302,119	2,490,383	645,777	448,373	35,291,375	40.19	39,841,836	35.28	35,291,375	
2. All Other Governments											
2.1 Issuer Obligations		615,788	55,144			670,932	0.76	196,138	0.17	670,932	
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals		615,788	55,144			670,932	0.76	196,138	0.17	670,932	
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		1,292,199	1,152,430			2,444,629	2.78	4,329,558	3.83	2,444,629	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		1,292,199	1,152,430			2,444,629	2.78	4,329,558	3.83	2,444,629	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations								11,771,740	10.42		
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals								11,771,740	10.42		
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations		4,529,946	5,974,096			10,504,041	11.96	19,374,414	17.16	10,504,041	
5.2 Residential Mortgage-Backed Securities	4,245,039	6,308,606	1,503,590	367,164	17,032	12,441,431	14.17	24,389,904	21.60	12,441,431	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	4,245,039	10,838,552	7,477,685	367,164	17,032	22,945,473	26.13	43,764,318	38.75	22,945,473	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,350,141	13,304,464	3,661,739			18,316,344	20.86	11,041,876	9.78	18,316,344	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities					502,129	502,129	0.57	1,990,166	1.76	502,129	
6.4 Other Loan-Backed and Structured Securities		7,630,412				7,630,412	8.69			7,630,412	
6.5 Totals	1,350,141	20,934,875	3,661,739		502,129	26,448,885	30.12	13,032,042	11.54	26,448,885	
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	5,643,276	46,639,019	12,907,218			65,189,514	74.25	XXX	XXX	65,189,514	
9.2 Residential Mortgage-Backed Securities	4,356,627	6,714,102	1,930,164	1,012,940	465,406	14,479,239	16.49	XXX	XXX	14,479,239	
9.3 Commercial Mortgage-Backed Securities					502,129	502,129	0.57	XXX	XXX	502,129	
9.4 Other Loan-Backed and Structured Securities		7,630,412				7,630,412	8.69	XXX	XXX	7,630,412	
9.5 Totals	9,999,904	60,983,533	14,837,382	1,012,940	967,535	87,801,293	100.00	XXX	XXX	87,801,293	
9.6 Line 9.5 as a % of Col. 6	11.39	69.46	16.90	1.15	1.10	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	32,792,360	43,076,349	7,473,907	973,417	2,239,530	XXX	XXX	86,555,563	76.64	86,555,563	
10.2 Residential Mortgage-Backed Securities					24,389,904	XXX	XXX	24,389,904	21.60	24,389,904	
10.3 Commercial Mortgage-Backed Securities					1,990,166	XXX	XXX	1,990,166	1.76	1,990,166	
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals	32,792,360	43,076,349	7,473,907	973,417	28,619,600	XXX	XXX	112,935,633	100.00	112,935,633	
10.6 Line 10.5 as a % of Col. 8	29.04	38.14	6.62	0.86	25.34	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	5,643,276	46,639,019	12,907,218			65,189,514	74.25	86,555,563	76.64	65,189,514	XXX
11.2 Residential Mortgage-Backed Securities	4,356,627	6,714,102	1,930,164	1,012,940	465,406	14,479,239	16.49	24,389,904	21.60	14,479,239	XXX
11.3 Commercial Mortgage-Backed Securities					502,129	502,129	0.57	1,990,166	1.76	502,129	XXX
11.4 Other Loan-Backed and Structured Securities		7,630,412				7,630,412	8.69			7,630,412	XXX
11.5 Totals	9,999,904	60,983,533	14,837,382	1,012,940	967,535	87,801,293	100.00	112,935,633	100.00	87,801,293	XXX
11.6 Line 11.5 as a % of Col. 6	11.39	69.46	16.90	1.15	1.10	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	11.39	69.46	16.90	1.15	1.10	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	32,392,020	32,392,020			
2.	Cost of short-term investments acquired	8,619,281	8,619,281			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	Total gain (loss) on disposals	4,282	4,282			
6.	Deduct consideration received on disposals	35,579,449	35,579,449			
7.	Deduct amortization of premium	33,741	33,741			
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)	5,402,393	5,402,393			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	5,402,393	5,402,393			

(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
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance		Irving	TX					220,658	220,658	220,658								4.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									220,658	220,658	220,658								XXX
3999999 Total - Unaffiliated									220,658	220,658	220,658								XXX
4099999 Total - Affiliated																			XXX
4199999 Totals									220,658	220,658	220,658								XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated										
	Health Plan Alliance	Irving	TX		01/01/1997		241,006			4.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated							241,006			XXX
3999999 Total - Unaffiliated							241,006			XXX
4099999 Total - Affiliated										XXX
4199999 Totals							241,006			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A. C. V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A. C. V.	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance	Irving	TX	Return of capital	01/01/1997	03/31/2011	20,348							20,348	20,348				
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated							20,348							20,348	20,348				
3999999 Total - Unaffiliated							20,348							20,348	20,348				
4099999 Total - Affiliated																			
4199999 Totals							20,348							20,348	20,348				

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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
U.S. Governments - Issuer Obligations																					
31331KAH3	FEDERAL FARM CR BK CONS BD				1FE	1,520,846	101.3800	1,520,700	1,500,000	1,519,208		(1,637)			1.125	0.526	FA	5,813		10/21/2011	02/27/2014
3133XXYX9	FEDERAL HOME LN BK CONS BD				1FE	1,536,426	102.2350	1,533,525	1,500,000	1,532,730		(3,696)			1.875	0.387	JD	781	14,063	10/28/2011	06/21/2013
3133762C8	FEDERAL HOME LN BK CONS BD				1FE	1,097,129	99.8880	1,098,768	1,100,000	1,097,414		285			0.375	0.499	MN	390	493	10/13/2011	11/27/2013
3137EACX5	FEDERAL HOME LN MTG CORP				1FE	1,181,079	99.8760	1,178,537	1,180,000	1,180,941		(138)			0.375	0.331	AO	750	504	09/21/2011	10/30/2013
3137EACY3	FEDERAL HOME LN MTG CORP				1FE	2,129,276	100.1760	2,133,749	2,130,000	2,129,329		53			0.750	0.761	MN	1,598	2,174	10/05/2011	11/25/2014
3137EADA4	FEDERAL HOME LN MTG CORP				1FE	747,953	99.9270	749,453	750,000	747,976		24			0.625	0.703	JD	195		12/15/2011	12/29/2014
31359MWJ8	FEDERAL NATL MTG ASSN				1FE	2,338,245	111.1140	2,333,394	2,100,000	2,321,645		(16,600)			4.625	0.791	AO	20,504	48,563	10/13/2011	10/15/2014
31359MRG0	FEDERAL NATL MTG ASSN				1FE	1,052,000	104.9000	1,049,000	1,000,000	1,050,059		(1,941)			4.375	0.208	MS	12,882		12/13/2011	03/15/2013
31398AXJ6	FEDERAL NATL MTG ASSN				1FE	1,047,466	104.3680	1,043,680	1,000,000	1,043,846		(3,620)			2.500	0.635	MN	3,194	12,500	10/18/2011	05/15/2014
3135G0BR3	FEDERAL NATL MTG ASSN				1FE	1,001,381	100.2360	1,002,360	1,000,000	1,001,110		(271)			0.500	0.431	FA	1,972		10/19/2011	08/09/2013
3135G0CM3	FEDERAL NATL MTG ASSN				1FE	188,067	100.4060	190,771	190,000	188,164		97			1.250	1.462	MS	614		10/12/2011	09/28/2016
3135G0FG3	FEDERAL NATL MTG ASSN				1FE	999,900	100.0360	1,000,360	1,000,000	999,909		9			0.600	0.607	MN	783		10/26/2011	11/14/2013
3135G0FY4	FEDERAL NATL MTG ASSN				1FE	999,970	100.3080	1,003,080	1,000,000	999,971		1			0.750	0.751	JD	250	667	11/15/2011	12/19/2014
912828QM5	U S TREASURY NOTE				1	55,103	101.6560	55,911	55,000	55,082		(21)			1.000	0.936	MN	70	275	05/17/2011	05/15/2014
912828NY2	U S TREASURY NOTE				1	1,513,189	100.8550	1,512,825	1,500,000	1,511,831		(1,357)			0.750	0.286	MS	3,338		10/19/2011	09/15/2013
912828NN6	U S TREASURY NOTE				1	1,517,857	101.1910	1,517,865	1,500,000	1,517,563		(293)			1.000	0.236	JJ	6,929		12/21/2011	07/15/2013
912828QN3	U S TREASURY NOTE				1	1,135,013	111.6560	1,183,554	1,060,000	1,132,302		(2,711)			3.125	2.298	MN	4,277	16,563	08/09/2011	05/15/2021
912828RR3	U S TREASURY NOTE				1	249,923	101.1410	252,853	250,000	249,923		0			2.000	2.003	MN	646		12/12/2011	11/15/2021
912828RQ5	U S TREASURY NOTE				1	1,199,910	100.0630	1,200,756	1,200,000	1,199,912		2			0.375	0.384	MN	581		12/21/2011	11/15/2014
912828QU7	U S TREASURY NOTE				1	40,000	100.7730	40,309	40,000	40,000					0.625	0.625	JJ	116		07/13/2011	07/15/2014
912828KV1	U S TREASURY NOTE				1	1,571,528	104.6170	1,569,255	1,500,000	1,567,342		(4,187)			2.250	0.338	MN	2,950	11,250	11/29/2011	05/31/2014
912828KD1	U S TREASURY NOTE				1	683,557	109.5230	727,233	664,000	681,584		(1,973)			2.750	2.344	FA	6,898	9,130	07/19/2011	02/15/2019
912828HV5	U S TREASURY NOTE				1	1,029,222	102.8520	1,028,520	1,000,000	1,028,592		(630)			2.500	0.204	MS	6,353		12/20/2011	03/31/2013
912828KY5	U S TREASURY NOTE				1	1,060,355	105.6880	1,056,880	1,000,000	1,057,354		(3,001)			2.625	0.688	JD	13,197		11/03/2011	06/30/2014
912828MX5	U S TREASURY NOTE				1	1,532,993	101.9840	1,529,760	1,500,000	1,529,226		(3,768)			1.750	0.235	AO	5,594		10/28/2011	04/15/2013
912828LS7	U S TREASURY NOTE				1	528,146	105.6330	528,165	500,000	526,277		(1,869)			2.375	0.503	AO	2,012	5,938	10/17/2011	10/31/2014
912828LK4	U S TREASURY NOTE				1	1,054,339	105.3440	1,053,440	1,000,000	1,051,144		(3,195)			2.375	0.546	FA	8,049		10/26/2011	08/31/2014
0199999 Subtotal - U.S. Governments - Issuer Obligations						29,010,872	XXX	29,094,701	28,219,000	28,960,433		(50,439)			XXX	XXX	XXX	110,736	122,118	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36230T5T5	GNMA POOL #0758958				1	759,033	107.4340	760,556	707,929	759,022		(11)			4.000	3.603	AO	2,357		12/21/2011	10/15/2041
36202FZX7	GNMA II POOL #0005258				1	519,766	104.2660	521,330	500,000	519,761		(4)			3.500	3.292	JD	1,457		12/21/2011	12/20/2041
36202FZY5	GNMA II POOL #0005259				1	759,034	107.1220	760,566	710,000	759,024		(10)			4.000	3.621	JD	2,365		12/21/2011	12/20/2041
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						2,037,833	XXX	2,042,453	1,917,929	2,037,807		(25)			XXX	XXX	XXX	6,179		XXX	XXX
0599999 Subtotal - U.S. Governments						31,048,705	XXX	31,137,154	30,136,929	30,998,240		(50,464)			XXX	XXX	XXX	116,915	122,118	XXX	XXX
All Other Governments - Issuer Obligations																					
68323AAU8	ONTARIO (PROVINCE OF)		I		1FE	35,212	105.1730	36,811	35,000	35,199		(12)			3.000	2.824	JJ	484		07/14/2011	07/16/2018
68323AAQ7	ONTARIO (PROVINCE OF)		I		1FE	29,941	102.9800	30,894	30,000	29,948		7			2.300	2.342	MN	98	345	05/03/2011	05/10/2016
642869AC5	PROV OF NEW BRUNSWICK		I		1FE	19,941	104.5330	20,907	20,000	19,945		4			2.750	2.797	JD	24	273	06/09/2011	06/15/2018
6832348A9	PROVINCE OF ONTARIO CANADA		I		1FE	216,056	107.4540	214,908	200,000	214,953		(1,103)			4.100	1.013	JD	342	4,100	10/19/2011	06/16/2014
683234SJ8	PROVINCE OF ONTARIO CANADA		I		1FE	183,873	104.0060	182,011	175,000	182,418		(1,454)			4.375	0.576	FA	2,893		10/05/2011	02/15/2013
748148RQ8	PROVINCE OF QUEBEC CANADA		I		1FE	189,589	111.2820	189,179	170,000	188,467		(1,122)			4.600	1.324	MN	760	3,910	10/11/2011	05/26/2015
0699999 Subtotal - All Other Governments - Issuer Obligations						674,611	XXX	674,709	630,000	670,932		(3,679)			XXX	XXX	XXX	4,601	8,628	XXX	XXX
1099999 Subtotal - All Other Governments						674,611	XXX	674,709	630,000	670,932		(3,679)			XXX	XXX	XXX	4,601	8,628	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063BNS7	CALIFORNIA ST				1AM	145,000	101.0350	146,501	145,000	145,000					2.924	2.924	AO	749		10/20/2011	10/01/2016
13063BPP1	CALIFORNIA ST				1AM	281,520	116.7460	291,865	250,000	280,446		(1,074)			5.000	2.279	AO	2,222		10/20/2011	10/01/2016
13063BMH2	CALIFORNIA ST				1FE	115,476	119.9920	119,992	100,000	115,132		(344)			5.000	3.170	MS	1,283		09/21/2011	09/01/2021
13063BNQ1	CALIFORNIA ST				1FE	50,083	100.6130	50,307	50,000	50,078		(5)			2.125	2.066	AO	188		10/20/2011	10/01/2014
4521518V8	ILLINOIS ST				1FE	312,612	104.0220	312,066	300,000	311,787		(825)			4.421	3.041	JJ	6,631		10/05/2011	01/01/2015
5741924X5	MARYLAND ST				1FE	373,725	126.9760	380,928	300,000	371,589		(2,136)			5.000	1.729	MN	2,500	7,500	09/27/2011	11/01/2019
677519HL7	OHIO ST				1FE	305,274	100.8570	302,571	300,000	304,887		(387)			5.250	4.452	MS	5,250		10/21/2011	03/01/2014
68608UCG9	OREGON ST				1AM	375,026	124.7530	392,972	315,000	373,960		(1,067)			5.000	2.219	MN	2,275		10/28/2011	05/01/2019
880541QL4	TENNESSEE ST				1AM	200,000	101.6190	203,238	200,000	200,000					1.675	1.675	FA	598		10/12/2011	08/01/2016
93974CE97	WASHINGTON ST				1AM	292,678	122.4470	306,118	250,000	291,750		(928)			5.000	2.369	JD	2,083		10/14/2011	06/01/2018
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,451,394	XXX	2,506,557	2,210,000	2,444,629		(6,765)			XXX	XXX	XXX	23,780	7,500	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,451,394	XXX	2,506,557	2,210,000	2,444,629		(6,765)			XXX	XXX	XXX	23,780	7,500	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
040649LJ2	ARIZONA ST TRANSPRTN BRD EXCIS				1FE	292,180	117.2800	293,200	250,000	290,318		(1,862)			5.000	1.299	JJ	2,708		09/28/2011	07/01/2016
04109KCS4	ARKANSAS ST DEV FIN AUTH CAPIT				1AM	296,368	120.5150	301,288	250,000	295,315		(1,052)			5.000	1.760	JD	1,806		11/01/2011	06/01/2017
11506KCX7	BROWARD CNTY FL PORT FACS REVE				1AM	256,676	111.6580	262,396	235,000	256,369		(307)			5.000	3.461	MS	1,273		11/10/2011	09/01/2018
181006GH4	CLARK CNTY NEV PASSENGER FAC C				1AM	222,032	116.4090	232,818	200,000	221,335		(697)			5.000	2.888	JJ	5,000		10/18/2011	07/01/2017
186427BC3	CLEVELAND OHIO WTR REV				1AM	382,724	118.6650	391,595	330,000	381,144		(1,580)			5.000	1.749	JJ	3,896		10/28/2011	01/01/2017
232760V96	CYPRESS-FAIRBANKS TX INDEP SCH				1AM	294,380	122.2220	305,555	250,000	293,641		(739)			5.000	1.960	FA	2,083		10/19/2011	02/15/2018
2838212G0	EL PASO TEX WTR & SWR REV				1FE	339,861	113.8200	341,460	300,000	337,946		(1,915)			5.250	1.168	MS	5,250		10/28/2011	03/01/2015
341507G70	FLORIDA ST BRD OF EDU LOTTERY				1AM	346,779	120.3370	361,011	300,000	345,713		(1,066)			5.000	2.450	JJ	3,834		10/27/2011	07/01/2018
343136M53	FLORIDA ST TPK AUTH TPK REV				1FE	553,265	110.7020	553,510	500,000	540,712		(12,553)			5.000	1.661	JJ	12,500	12,500	03/11/2011	07/01/2014
396066AM4	GREENVILLE CNTY S C SCH DIST I				1FE	294,363	106.1480	291,907	275,000	293,568		(795)			5.875	3.995	JD	1,346	8,078	10/20/2011	12/01/2015
469487CR1	JACKSONVILLE FLA SPL REV				1FE	578,595	110.9480	554,740	500,000	556,131		(16,021)			5.000	1.451	AO	6,250	26,042	08/27/2010	10/01/2014
46613QGU2	JEA FLA ST JOHNS RIV PWR PK SY				1FE	297,255	119.3410	298,353	250,000	295,464		(1,791)			5.000	1.669	AO	2,986		09/20/2011	10/01/2017
544525PB8	LOS ANGELES CA DEPT OF WRT & P				1AM	337,272	122.3430	348,678	285,000	335,927		(1,345)			5.000	2.050	JJ	5,027		10/19/2011	07/01/2018
574204WP4	MARYLAND ST DEPT OF TRANSPRTN				1FE	451,080	123.4390	462,896	375,000	449,506		(1,574)			5.000	1.679	MN	3,698		11/07/2011	05/01/2018
575579CW5	MASSACHUSETTS BAY TRANSN AUTH				1FE	124,902	127.6310	127,631	100,000	124,230		(672)			5.250	2.120	JJ	2,625		09/22/2011	07/01/2020
576000LZ4	MASSACHUSETTS ST SCH BLDG AUTH				1AM	302,480	126.2800	315,700	250,000	301,797		(683)			5.000	2.590	AO	2,002		11/03/2011	10/15/2021
576049YV6	MASSACHUSETTS ST WTR RES AUTH				1FE	193,130	122.0050	195,208	160,000	191,835		(1,295)			5.250	1.519	FA	3,500		09/30/2011	08/01/2017
592030ZA1	MET GOVT NASHVILLE & DAVIDSON				1AM	350,823	122.4960	361,363	295,000	349,836		(987)			5.000	1.889	MN	1,793		11/04/2011	05/15/2018
59259RYY4	METROPOLITAN TRANSN AUTH N Y				1FE	549,495	111.7270	558,635	500,000	538,597		(10,898)			5.250	2.450	MN	3,354	26,250	02/23/2011	11/15/2014
592663F45	METROPOLITAN WTR DIST SOUTHN C				1FE	224,554	111.0720	222,144	200,000	222,246		(2,308)			5.000	0.516	JJ	5,000		09/21/2011	07/01/2014
594636PS5	MICHIGAN ST COMPREHENSIVE TRAN				1FE	308,331	101.8880	305,664	300,000	308,094		(237)			5.250	4.676	MN	2,013	7,875	10/21/2011	05/15/2017
604111CW2	MINNESOTA PUB FACS AUTH				1FE	292,538	120.3760	300,940	250,000	291,047		(1,491)			5.000	1.669	MS	4,167		10/17/2011	03/01/2017
639707AU2	NEBRASKA UTIL CORP REV				1FE	561,885	112.5640	562,820	500,000	547,164		(14,721)			5.000	1.758	JJ	12,500	15,139	01/06/2011	01/01/2015
64989KHS8	NEW YORK ST POWER AUTH				1FE	282,918	111.8600	279,650	250,000	281,071		(1,847)			4.000	0.738	MN	1,278	1,083	09/22/2011	11/15/2015
736742QH3	PORTLAND ORE SWR SYS REV				1FE	299,398	122.7370	306,843	250,000	298,394		(1,004)			5.000	1.809	JD	556	6,250	11/04/2011	06/15/2018
812643DQ4	SEATTLE WASH MUN LT & PWR REV				1FE	352,080	119.2720	357,816	300,000	350,890		(1,190)			5.000	1.519	FA	6,250		11/10/2011	02/01/2017
837151BM0	SOUTH CAROLINA ST PUB SVC AUTH				1FE	326,709	108.6190	325,857	300,000	324,422		(2,287)			5.000	0.716	JD	1,250	3,750	10/20/2011	12/01/2013
875124CR8	TAMPA BAY WTR FLA A REGL WTR				1FE	292,812	124.1190	304,092	245,000	292,089		(722)			5.000	2.280	AO	3,063		11/08/2011	10/01/2019
882117M27	TEXAS A & M UNIV PERM UNIV FD				1FE	244,674	125.4830	250,966	200,000	243,546		(1,128)			5.000	2.180	JJ	5,000		09/28/2011	07/01/2020
915138KS9	UNIV OF TOLEDO OH				1AM	278,588	113.3930	283,483	250,000	277,644		(944)			5.000	2.349	JD	1,042	972	10/20/2011	06/01/2016
91412F5B9	UNIVERSITY CALIF REVS				1AM	117,825	123.7650	123,765	100,000	117,469		(356)			5.000	2.400	MN	639	2,500	10/28/2011	05/15/2019
914353RY5	UNIVERSITY ILL UNIV REVS				1FE	231,050	123.5690	247,138	200,000	230,456		(594)			5.500	3.370	AO	2,750		10/19/2011	04/01/2020
956704XT2	WEST VIRGINIA ST UNIV REVENUES				1FE	322,619	113.9330	319,012	280,000	320,127		(2,492)			5.000	1.088	AO	3,345		09/22/2011	10/01/2015
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						10,599,638	XXX	10,748,132	9,230,000	10,504,041		(89,154)			XXX	XXX	XXX	119,780	110,439	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3128PWC89	FHLMC POOL #J1-6395				1FE	178,683	105.2940	178,545	169,568	178,538		(292)			4.000	3.354	MON	565	1,130	10/19/2011	08/01/2021
3132GDSP8	FHLMC POOL #Q0-0526				1FE	968,753	107.7220	960,286	891,448	968,410		(629)			5.000	4.471	MON	3,714	11,143	09/19/2011	05/01/2041
3132GDW65	FHLMC POOL #Q0-0669				1FE	954,838	106.8680	951,992	890,811	954,531		(587)			4.500	4.081	MON	3,341	10,022	09/19/2011	04/01/2041
3132GEFH8	FHLMC POOL #Q0-1068				1FE	953,501	108.8940	944,988	867,805	953,160		(660)			5.500	4.869	MON	3,977	11,932	09/21/2011	05/01/2041
3132GETD2	FHLMC POOL #Q0-1448				1FE	741,714	107.7220	737,928	685,030	741,499		(379)			5.000	4.464	MON	2,854	6,598	10/06/2011	06/01/2041
3132GFBV8	FHLMC POOL #Q0-1852				1FE	953,986	109.4250	949,404	867,630	953,645		(731)			5.500	4.866	MON	3,977	11,930	09/21/2011	06/01/2041
3132GF4F1	FHLMC POOL #Q0-2622				1FE	478,878	108.8940	477,045	438,082	478,749		(221)			5.500	4.905	MON	2,008	4,016	09/28/2011	08/01/2041
3132GJAJ8	FHLMC POOL #Q0-3009				1FE	928,737	106.8680	926,509	866,966	928,448		(2,495)			4.500	4.087	MON	3,251	9,753	09/19/2011	09/01/2041
3132GJJR1	FHLMC POOL #Q0-3272				1FE	513,990	107.7220	513,931	477,090	513,866		(230)			5.000	4.527	MON	1,988	3,976	10/05/2011	09/01/2041
31405EA39	FNMA POOL #0786726				1FE	197,796	112.9410	216,689	191,860	197,488		(1,515)			6.500	6.257	MON	1,039	12,471	01/01/2009	08/01/2034
31416BL71	FNMA POOL #0995050				1FE	336,082	110.3160	332,196	301,132	335,889		(2,680)			6.000	5.186	MON	1,506	4,517	08/11/2011	09/01/2037
31416BRR1	FNMA POOL #0995196				1FE	556,267	110.3160	549,836	498,419	555,965		(3,922)			6.000	5.197	MON	2,492	7,476	08/11/2011	07/01/2038
31416XTK6	FNMA POOL #0AB2353				1FE	458,982	105.4640	458,418	434,667	458,614		(1,380)			3.500	3.021	MON	1,268	3,803	09/19/2011	03/01/2026
31416YTZ1	FNMA POOL #0AB3267				1FE	1,005,634	105.5650	1,040,463	985,614	1,005,496		(600)			4.000	3.885	MON	3,285	13,142	08/01/2011	07/01/2041
31419MC25	FNMA POOL #0AE9988				1FE	322,532	105.6850	320,675	303,425	322,332		(365)			4.000	3.453	MON	1,011	2,023	10/05/2011	07/01/2026
3138AD4K8	FNMA POOL #0AI0825				1FE	177,599	107.3420	178,244	166,053	177,573		(60)			4.500	4.096	MON	623	623	11/01/2011	09/01/2041
3138AJVV1	FNMA POOL #0AI5127				1FE	473,337	105.6220	469,521	444,529	472,933		(754)			4.000	3.444	MON	1,482	4,445	09/19/2011	09/01/2026
3138AM5H4	FNMA POOL #0AI8047				1FE	308,522	107.3420	310,506	289,268	308,478		(68)			4.500	4.113	MON	1,085	1,085	10/31/2011	10/01/2041
3138ANWF6	FNMA POOL #0AI8745				1FE	479,654	107.5600	482,024	448,144	479,538		(194)			4.500	4.092	MON	1,681	3,361	09/29/2011	09/01/2041
3138ASCZ3	FNMA POOL #0AJ0987				1FE	467,922	105.3240	467,280	443,660	467,572		(692)			3.500	3.044	MON	1,294	3,882	09/19/2011	09/01/2026
31417Y7F8	FNMA POOL #0MA0893				1FE	324,570	105.5910	324,946	307,740	324,307		(545)			4.000	3.352	MON	1,026	2,052	10/19/2011	10/01/2021
31418AAF5	FNMA POOL #0MA0905				1FE	664,878	104.7160	667,250	637,200	664,399		(1,023)			3.500	2.995	MON	1,859	3,717	10/13/2011	10/01/2021
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						12,446,855	XXX	12,458,676	11,606,142	12,441,432		(20,021)			XXX	XXX	XXX	45,325	133,097	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						23,046,493	XXX	23,206,808	20,836,142	22,945,473		(109,175)			XXX	XXX	XXX	165,105	243,536	XXX	XXX

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 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
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824AX8	ABBOTT LABORATORIES				1FE	110,788	104.8790	110,123	105,000	109,286		(1,219)			2.700	1.467	MN	268	2,835	10/01/2010	05/27/2015
020002AR2	ALLSTATE CORP/THE				1FE	142,419	107.9150	140,290	130,000	141,344		(1,075)			5.000	1.588	FA	2,456		09/26/2011	08/15/2014
02209SAJ2	ALTRIA GROUP INC				2FE	143,758	134.2760	147,704	110,000	142,877		(880)			9.250	4.552	FA	4,098		09/28/2011	08/06/2019
031162BF6	AMGEN INC				2FE	137,641	100.6830	135,922	135,000	137,552		(89)			2.300	1.856	JD	138	1,423	10/28/2011	06/15/2016
031162BD1	AMGEN INC				2FE	4,798	97.6830	4,884	5,000	4,807		9			3.450	3.978	AO	43	86	07/07/2011	10/01/2020
03523TBH0	ANHEUSER-BUSCH INBEV WORLDWIDE				1FE	148,790	125.5810	150,697	120,000	148,131		(659)			6.875	3.449	MN	1,054	4,125	10/11/2011	11/15/2019
037389AY9	AON CORP				2FE	181,411	101.1350	182,043	180,000	181,356		(55)			3.125	2.941	MN	531	2,813	10/18/2011	05/27/2016
039483BB7	ARCHER-DANIELS-MIDLAND CO				1FE	112,448	113.2790	113,279	100,000	112,279		(170)			4.479	2.897	MS	1,487		11/17/2011	03/01/2021
00206RAQ5	AT&T INC				1FE	344,473	107.7870	362,164	336,000	343,706		(865)			4.850	1.427	FA	6,156	10,961	09/26/2011	02/15/2014
053332AK8	AUTOZONE INC				2FE	142,282	110.6990	143,909	130,000	141,410		(872)			5.750	2.721	JJ	3,446		09/28/2011	01/15/2015
06051GDW6	BANK OF AMERICA CORP				1FE	203,376	100.0810	200,162	200,000	202,819		(557)			4.900	3.805	MN	1,633	4,900	09/20/2011	05/01/2013
06051GEC9	BANK OF AMERICA CORP				1FE	166,730	92.3730	147,797	160,000	166,449		(280)			5.625	5.062	JJ	4,500		06/08/2011	07/01/2020
075887BB4	BECTON DICKINSON				1FE	79,974	100.7520	80,602	80,000	79,974		1			1.750	1.758	MN	202		11/03/2011	11/08/2016
079860AJ1	BELLSOUTH CORP				1FE	93,644	103.3480	93,013	90,000	93,020		(624)			4.750	0.878	MN	546	2,138	10/20/2011	11/15/2012
084664BP5	BERKSHIRE HATHAWAY FINANCE COR				1FE	299,289	99.4590	298,377	300,000	299,341		53			1.500	1.611	JJ	492		10/26/2011	01/10/2014
084664BG5	BERKSHIRE HATHAWAY FINANCE COR				1FE	199,476	106.4850	196,997	185,000	197,420		(2,057)			5.000	0.823	FA	3,494		09/20/2011	08/15/2013
084670AV0	BERKSHIRE HATHAWAY INC				1FE	147,755	106.0160	148,422	140,000	147,182		(572)			3.200	1.505	FA	1,734		09/26/2011	02/11/2015
084670AU2	BERKSHIRE HATHAWAY INC				1FE	275,808	101.6950	274,577	270,000	275,057		(750)			2.125	0.432	FA	2,231		10/27/2011	02/11/2013
097014AK0	BOEING CAPITAL CORP				1FE	116,705	106.4800	117,128	110,000	116,184		(521)			3.250	1.217	AO	636	1,788	09/28/2011	10/27/2014
10112RAE4	BOSTON PROPERTIES LP				2FE	123,111	108.2970	124,542	115,000	122,682		(429)			5.000	2.931	JD	479	2,875	10/13/2011	06/01/2015
10112RAT1	BOSTON PROPERTIES LP				2FE	119,720	102.1080	122,530	120,000	119,725		5			3.700	3.738	MN	629		11/03/2011	11/15/2018
10138MAH8	BOTTLING GROUP LLC				1FE	187,920	112.4020	185,463	165,000	186,093		(1,827)			6.950	1.066	MS	3,376		10/18/2011	03/15/2014
12189TBA1	BURLINGTON NOTHN SANTA FE CORP				2FE	144,519	116.8390	146,049	125,000	141,896		(2,413)			5.750	3.321	MS	2,116	7,188	11/23/2010	03/15/2018
14912L4F5	CATERPILLAR FINANCIAL SERVICES				1FE	111,585	110.7180	110,718	100,000	110,412		(1,173)			6.125	1.155	FA	2,269		09/28/2011	02/17/2014
172967EY3	CITIGROUP INC				1FE	269,468	104.9520	262,380	250,000	268,357		(1,111)			6.375	3.417	FA	6,154		10/26/2011	08/12/2014
172967EQ0	CITIGROUP INC				1FE	118,516	102.0920	117,406	115,000	117,971		(544)			5.500	3.415	AO	1,406	3,163	09/30/2011	04/11/2013
172967DP3	CITIGROUP INC				1FE	260,535	102.8010	257,003	250,000	259,367		(1,168)			5.850	3.275	JJ	7,272		10/18/2011	07/02/2013
19416QDW7	COLGATE-PALMOLIVE CO				1FE	443,313	99.9660	444,849	445,000	443,393		80			0.600	0.727	MN	386		11/03/2011	11/15/2014
20030NAW1	COMCAST CORP				2FE	138,434	115.0760	138,091	120,000	137,795		(640)			5.700	3.116	MN	874	3,420	09/26/2011	05/15/2018
126408GL1	CSX CORP				2FE	106,324	105.2660	105,266	100,000	105,575		(749)			5.750	1.077	MS	1,686		10/28/2011	03/15/2013
25459HAY1	DIRECTV HOLDINGS LLC / DIRECTV				2FE	171,442	103.0920	170,102	165,000	171,181		(260)			3.500	2.546	MS	1,917		10/19/2011	03/01/2016
25746UAM1	DOMINION RESOURCES INC/VA				2FE	79,152	104.8690	78,652	75,000	78,660		(492)			5.000	0.915	MS	1,100		10/28/2011	03/15/2013
260543BW2	DOW CHEMICAL CO/THE				2FE	143,269	113.0820	141,353	125,000	141,492		(1,777)			7.600	1.886	MN	1,214	4,750	09/21/2011	05/15/2014
26442CAK0	DUKE ENERGY CAROLINAS				1FE	10,068	109.7450	10,975	10,000	10,065		(3)			3.900	3.821	JD	17	223	05/23/2011	06/15/2021
264399EM4	DUKE ENERGY CAROLINAS LLC				1FE	259,317	113.8210	256,097	225,000	257,451		(1,866)			5.300	1.342	AO	2,981		10/05/2011	10/01/2015
26441YAT4	DUKE REALTY LP				2FE	147,183	117.5020	146,878	125,000	146,583		(600)			8.250	5.451	FA	3,896		09/21/2011	08/15/2019
263534BY4	EI DU PONT DE NEMOURS & CO				1FE	117,704	106.6440	117,308	110,000	117,144		(560)			3.250	1.072	JJ	1,640		09/28/2011	01/15/2015
36962G4R2	GENERAL ELEC CAP CORP				1FE	157,674	102.1890	158,393	155,000	157,399		(224)			4.375	4.161	MS	1,978	6,781	10/05/2010	09/16/2020
36962G4C5	GENERAL ELECTRIC CAPITAL CORP				1FE	199,429	109.5150	197,127	180,000	197,477		(1,952)			5.900	1.696	MN	1,416	5,310	09/20/2011	05/13/2014
36962GK94	GENERAL ELECTRIC CAPITAL CORP				1FE	192,501	95.9320	191,864	200,000	192,927		426			1.500	2.863	MJSD	75	307	10/26/2011	09/15/2014
36962G4G6	GENERAL ELECTRIC CAPITAL CORP				1FE	446,033	105.4070	447,980	425,000	444,750		(1,283)			3.750	2.073	MN	2,081	7,969	10/18/2011	11/14/2014
36962GZY3	GENERAL ELECTRIC CAPITAL CORP				1FE	194,648	104.6260	193,558	185,000	192,834		(1,814)			5.450	1.331	JJ	4,966		09/28/2011	01/15/2013
38141GGQ1	GOLDMAN SACHS GROUP INC				1FE	15,045	97.5540	14,633	15,000	15,043		(2)			5.250	5.257	JJ	335		07/22/2011	07/27/2021
38141EA58	GOLDMAN SACHS GROUP INC/THE				1FE	86,713	98.7020	83,897	85,000	86,608		(105)			5.375	5.090	MS	1,345	4,569	02/18/2011	03/15/2020
428236BM4	HEWLWTT-PACKARD CO				1FE	45,314	102.5430	46,144	45,000	45,308		(7)			4.300	4.324	JD	161	973	06/17/2011	06/01/2021
437076AP7	HOME DEPOT INC				1FE	143,474	115.4970	145,526	126,000	142,550		(924)			5.400	2.091	MS	2,257		09/28/2011	03/01/2016
459200GU9	INTERNATIONAL BUSINESS MACHINE				1FE	112,025	102.5720	112,829	110,000	111,913		(112)			2.000	1.551	JJ	1,070		09/28/2011	01/05/2016
46625HHB9	JPMORGAN CHASE & CO				1FE	237,974	104.5420	235,220	225,000	235,805		(2,169)			4.750	1.111	MN	1,781	5,344	09/20/2011	05/01/2013
46625HHP8	JPMORGAN CHASE & CO				1FE	155,453	103.6800	155,520	150,000	155,025		(427)			3.700	2.552	JJ	2,469		09/20/2011	01/20/2015
46625HJA9	JPMORGAN CHASE & CO				1FE	235,907	99.8360	234,615	235,000	235,832		(75)			3.150	3.065	JJ	3,742		07/19/2011	07/05/2016
46625HJC5	JPMORGAN CHASE & CO				1FE	70,214	100.9910	70,694	70,000	70,207		(6)			4.350	4.314	FA	1,193		08/09/2011	08/15/2021
50075NBB9	KRAFT FOODS INC				2FE	144,654	108.5730	146,574	135,000	144,140		(514)			4.125	2.384	FA	2,186		09/28/2011	02/09/2016
501044CE9	KROGER CO/THE				2FE	142,345	104.3020	140,808	135,000	141,393		(952)			5.500	1.087	FA	3,080		10/28/2011	02/01/2013
548661CH8	LOWE'S COS INC				1FE	113,007	112.0780	112,078	100,000	112,340		(667)			5.000	1.628	AO	1,056	2,500	10/11/2011	10/15/2015
58155QAD5	MCKESSON CORP				1FE	165,906	113.2940	175,606	155,000	165,483		(423)			4.750	3.867	MS	2,454	3,743	07/15/2011	03/01/2021
806605AE1	MERCK & CO INC				1FE	120,842	108.7020	119,572	110,000	119,733		(1,108)			5.300	0.647	JD	486	2,915	10/05/2011	12/01/2013
59018YN56	MERRILL LYNCH & CO				1FE	110,265	100.9370	123,143	122,000	118,173		2,638			6.150	8.728	AO	1,376	7,503	09/16/2008	04/25/2013
59156RAR9	METLIFE INC				1FE	95,094	118.9540	95,163	80,000	93,190		(1,710)			6.817	3.962	FA	2,060	5,454	11/16/2010	08/15/2018
59156RAN8	METLIFE INC				1FE	110,029	108.9390	108,939	100,000	109,409		(620)			5.000	2.159	JD	222	2,500	09/30/2011	06/15/2015
61747YCK9	MORGAN STANLEY				1FE	149,822	96.4440	144,666	150,000	149,836		14			4.200	4.241	MN	718	3,150	09/20/2011	11/20/2014
65473QAS2	NISOURCE FINANCE CORP				2FE	130,210	114.9850	132,233	115,000	129,703		(507)			6.400	4.049	MS	2,156		09/28/2011	03/15/2018
66989HAA6	NOVARTIS CAPITAL CORP				1FE	188,284	106.9920	187,236	175,000	187,036		(1,248)			4.125	0.826	FA	2,827		10/05/2011	02/10/2014
68389XAF2	ORACLE CORP				1FE	118,944	107.5480	118,303	110,000	118,184		(760)			3.750	0.763	JJ	1,982		09/30/2011	07/08/2014

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
717081DB6	PFIZER INC				1FE	113,183	123.3910	117,221	95,000	112,283		(900)			6.200	3.338	MS	1,734	2,945	07/22/2011	03/15/2019
717081DA8	PFIZER INC				1FE	187,853	113.1190	186,646	165,000	186,697		(1,156)			5.350	1.157	MS	2,599		10/25/2011	03/15/2015
718172AB5	PHILIP MORRIS INTERNATIONAL IN				1FE	341,546	105.5250	337,680	320,000	338,120		(3,426)			4.875	0.728	MN	1,950	7,800	09/21/2011	05/16/2013
72650RAW2	PLAINS ALL AMERICAN PIPELINE L				2FE	129,079	111.6050	128,346	115,000	128,822		(257)			5.750	3.988	JJ	3,049		10/24/2011	01/15/2020
693476BJ1	PNC FUNDING CORP				1FE	167,534	112.9970	175,145	155,000	166,111		(1,138)			5.125	3.833	FA	3,155	7,944	11/05/2010	02/08/2020
74254PVP4	PRINCIPAL LIFE INCOME FUNDING				1FE	156,891	104.0790	156,119	150,000	155,898		(993)			5.300	1.139	JD	375	3,975	10/28/2011	12/14/2012
743263AQ8	PROGRESS ENERGY INC				2FE	126,802	113.6910	130,745	115,000	126,533		(269)			4.875	3.418	JD	467	2,803	10/11/2011	12/01/2019
74432QBJ3	PRUDENTIAL FINANCIAL INC				2FE	140,712	105.5890	142,545	135,000	140,389		(323)			4.750	3.591	MS	1,843		09/30/2011	09/17/2015
74456QAW6	PUB SVC ELEC & GAS				1FE	129,900	104.2480	130,310	125,000	128,513		(1,013)			2.700	1.827	MN	563	3,375	08/11/2010	05/01/2015
760761AD8	REPUBLIC SERVICES INC				2FE	127,871	113.3890	130,397	115,000	127,648		(223)			5.250	3.897	MN	771	3,019	10/11/2011	11/15/2021
828807BM8	SIMON PROPERTY GROUP LP				1FE	120,326	109.2690	120,196	110,000	119,690		(636)			5.100	2.427	JD	249	2,805	09/30/2011	06/15/2015
828807CH8	SIMON PROPERY GROUP LP				1FE	169,606	102.1430	173,643	170,000	169,614		9			2.800	2.848	JJ	587		11/10/2011	01/30/2017
88732JAQ1	TIME WARNER CABLE INC				2FE	148,541	112.7160	146,531	130,000	146,596		(1,944)			8.250	2.060	FA	4,081		09/26/2011	02/14/2014
89417EAE9	TRAVELERS COS INC/THE				1FE	148,481	117.5450	152,809	130,000	147,980		(501)			5.800	3.370	MN	963	3,770	10/14/2011	05/15/2018
907818DA3	UNION PACIFIC CORP				2FE	146,774	118.5690	148,211	125,000	146,088		(686)			5.700	2.822	FA	2,692		09/30/2011	08/15/2018
911312AL0	UNITED PARCEL SERVICE INC				1FE	187,898	106.6980	186,722	175,000	186,793		(1,105)			3.875	0.843	AO	1,687		10/11/2011	04/01/2014
91159HGW4	US BANCORP				1FE	178,819	101.6310	177,854	175,000	178,398		(421)			2.000	0.655	JD	165	1,750	10/20/2011	06/14/2013
91159HGR5	US BANCORP				1FE	118,700	107.0620	117,768	110,000	117,872		(828)			4.200	1.134	MN	590	2,310	09/26/2011	05/15/2014
91159HHA1	US BANCORP				1FE	117,157	111.1060	122,217	110,000	116,789		(368)			4.125	3.354	MN	466	2,269	08/09/2011	05/24/2021
92343VAN4	VERIZON COMMUNICATIONS INC				1FE	117,099	105.5230	116,075	110,000	115,984		(1,115)			5.250	0.991	AO	1,219	2,888	09/28/2011	04/15/2013
92343VAM6	VERIZON COMMUNICATIONS INC				1FE	154,086	120.1370	156,178	130,000	153,371		(715)			6.100	2.947	AO	1,674	3,965	10/11/2011	04/15/2018
92976GAE1	WACHOVIA BANK NA				1FE	119,704	107.0850	117,794	110,000	118,355		(1,350)			5.600	3.636	MS	1,814	3,080	03/30/2011	03/15/2016
931142CQ4	WAL-MART STORES INC				1FE	202,443	105.6090	200,657	190,000	201,253		(1,190)			3.200	0.679	MN	777	3,040	09/26/2011	05/15/2014
931142AS2	WAL-MART STORES INC				1FE	370,765	109.3550	366,339	335,000	366,681		(4,084)			7.250	0.544	MJSD	2,024	12,144	10/20/2011	06/01/2013
931142DA8	WAL-MART STORES INC				1FE	245,860	102.1990	245,278	240,000	245,424		(435)			1.625	0.677	AO	819		10/20/2011	04/15/2014
94106LAT6	WASTE MANAGEMENT INC				2FE	102,913	114.0920	102,683	90,000	102,256		(656)			6.375	1.970	MS	1,746		10/27/2011	03/11/2015
949746NY3	WELLS FARGO & CO				1FE	198,265	103.3500	196,365	190,000	196,623		(1,642)			4.375	1.126	JJ	3,487		09/20/2011	01/31/2013
94974BET3	WELLS FARGO & CO				1FE	197,452	105.5720	195,308	185,000	196,361		(1,091)			3.750	1.463	AO	1,734	3,469	09/20/2011	10/01/2014
983024AE0	WYETH				1FE	192,897	109.6260	191,846	175,000	191,259		(1,638)			5.500	0.982	FA	4,011		10/11/2011	02/01/2014
984121BY8	XEROX CORP				2FE	148,417	112.8380	146,689	130,000	147,056		(1,361)			8.250	2.516	MN	1,370	5,363	10/17/2011	05/15/2014
136375BS0	CANADIAN NATIONAL RAILWAY CO		I		1FE	109,126	107.7900	107,790	100,000	108,387		(739)			4.950	0.794	JJ	2,283		10/20/2011	01/15/2014
78008TXA7	ROYAL BANK OF CANADA		I		1FE	349,867	100.5190	351,817	350,000	349,874		7			1.450	1.463	AO	841		10/25/2011	10/30/2014
89114QAE8	TORONTO-DOMINION BANK		I		1FE	129,277	101.7590	132,287	130,000	129,305		27			2.375	2.494	AO	618		10/12/2011	10/19/2016
89153UAB7	TOTAL CAPITAL CANADA LTD		I		1FE	122,460	101.6830	122,020	120,000	122,194		(266)			1.625	0.735	JJ	825		09/26/2011	01/28/2014
893526DK6	TRANSCANADA PIPELINES LTD		I		1FE	123,027	107.9210	140,297	130,000	123,554		527			3.800	4.492	AO	1,235	5,050	02/07/2011	10/01/2020
055451AF5	BHP BILLITON FINANCE USA LTD		R		1FE	150,024	115.9670	150,757	130,000	149,449		(575)			5.400	2.435	MS	1,786		10/28/2011	03/29/2017
055451AG3	BHP BILLITON FINANCE USA LTD		R		1FE	110,328	109.9210	109,921	100,000	109,333		(995)			5.500	1.276	AO	1,367		09/28/2011	04/01/2014
05565QBT4	BP CAPITAL MARKETS PLC		R		1FE	150,000	100.6380	150,957	150,000	150,000					2.248	2.248	MN	553		10/27/2011	11/01/2016
22303QAL4	COVIDIEN INTL FINANCE SA		R		1FE	100,627	109.4960	104,021	95,000	99,951		(496)			4.200	3.483	JD	177	3,990	08/11/2010	06/15/2020
25243YAN9	DIAGEO CAPITAL PLC		R		1FE	228,484	112.8650	225,730	200,000	225,278		(3,206)			7.375	1.089	JJ	6,802		09/21/2011	01/15/2014
636274AC6	NATIONAL GRID PLC		R		2FE	143,949	114.7530	143,441	125,000	143,075		(874)			6.300	2.907	FA	3,282		09/30/2011	08/01/2016
767201AF3	RIO TINTO FINANCE USA LTD		R		1FE	261,672	116.9510	257,292	220,000	257,658		(4,015)			8.950	1.460	MN	3,282	9,845	09/26/2011	05/01/2014
822582AQ5	SHELL INTERNATIONAL FIN		R		1FE	105,446	107.2140	107,214	100,000	104,070		(1,117)			3.100	1.890	JD	26	3,100	10/01/2010	06/28/2015
822582AL6	SHELL INTERNATIONAL FINANCE BV		R		1FE	204,084	101.8610	203,722	200,000	203,369		(715)			1.875	0.502	MS	994		09/21/2011	03/25/2013
92857WAF7	VODAFONE GROUP PLC		R		1FE	108,481	107.3000	107,300	100,000	107,801		(680)			5.000	0.969	JD	208	2,500	10/25/2011	12/16/2013
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						17,289,370	XXX	17,306,950	16,179,000	17,207,086		(85,816)			XXX	XXX	XXX	192,971	214,899	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
50179MAE1	LB-UBS COMMERCIAL MORTGA C6 A4				1FM	141,391	110.8460	144,100	130,000	141,357		(33)			5.372	4.801	MON	388	1,164	10/26/2011	09/15/2039
59022HMU3	MERRILL LYNCH MORTGAGE CKI1 A6				1FM	275,127	110.7340	276,835	250,000	274,925		(202)			1.500	1.059	MON	1,102	2,211	09/28/2011	11/12/2037
92936JAZ7	WF-RBS COMMERCIAL MORTGA C5 A2				1FM	85,849	101.3020	86,107	85,000	85,847		(2)			2.684	2.639	MON	190	190	11/01/2011	11/15/2044
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						502,367	XXX	507,042	465,000	502,129		(237)			XXX	XXX	XXX	1,680	3,565	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005JAC3	ALLY AUTO RECEIVABLES TR 3 A3				1FE	311,235	100.0200	310,062	310,000	311,155		(80)			0.970	0.866	MON	134	752	09/26/2011	08/17/2015
02005PAC9	ALLY AUTO RECEIVABLES TRUST				1FE	666,533	100.0940	665,625	665,000	666,414		(119)			0.910	0.835	MON	269	1,513	09/28/2011	11/17/2014
13974YAG5	CAPITAL AUTO RECEIVABLES 2 A4				1FE	525,667	101.6620	524,901	516,320	525,655		(12)			5.420	4.755	JD	1,243		12/28/2011	12/15/2014
13974TAC5	CAPITAL AUTO RECEIVABLES 4A A4				1FE	936,723	100.8590	935,375	927,409	936,718		(5)			5.300	4.835	MN	2,184		12/28/2011	05/15/2014
14312YAC3	CARMAX AUTO OWNER TRUST 3 A3				1FE	602,344	100.1870	601,122	600,000	602,169		(175)			0.990	0.873	MON	264	1,485	09/26/2011	02/17/2015
12616VAB8	CNH EQUIPMENT TRUST C A2				1AM	429,998	99.9510	429,789	430,000	429,998		0			0.900	0.900	AO	181		12/07/2011	04/15/2015
12612AAD4	CNH EQUIPMENT TRUST C A4				1FE	717,992	101.5200	710,640	700,000	716,857		(1,135)			3.000	2.307	MON	933	5,250	09/26/2011	08/17/2015
34529TAC1	FORD CREDIT AUTO LEASE TR B A3				1AM	434,947	99.8760	434,461	435,000	434,950		3			1.050	1.054	MON	203	571	10/25/2011	10/15/2014
34528QBE3	FORD CREDIT FLOORPLAN 11-2 A1				1FE	174,969	99.8600	174,755	175,000	174,971		2			1.320	1.325	MON	103	404	10/06/2011	09/15/2015
36162CAB7	GE EQUIPMENT MIDTICKET LL 1 A2				1FE	349,958	99.8530	349,486	350,000	349,962		4			0.770	0.775	MON	67	539	09/28/2011	05/22/2014

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
36161XAB2	GE EQUIPMENT TRANSPORTATI 1 A2				1FE	500,352	99.9210	499,605	500,000	500,309		(43)			0.770	0.736	MON	107	963	09/26/2011	10/21/2013
41283NAD3	HARLEY-DAVIDSON MOTORCYCL 1 A3				1FE	501,426	99.7350	498,675	500,000	501,349		(77)			0.960	0.897	MON	213	1,200	09/26/2011	05/15/2016
44918AAB2	HYUNDAI AUTO RECEIVABLES C A2				1FE	584,960	99.8730	584,257	585,000	584,963		3			0.570	0.572	MON	148	705	09/28/2011	07/15/2014
65475QAB7	NISSAN AUTO RECEIVABLES O B A2				1FE	569,942	100.0220	570,125	570,000	569,945		2			0.740	0.744	MON	187	333	11/09/2011	09/15/2014
92867FAB1	VOLKSWAGEN AUTO LEASE TRU A A2				1FE	324,997	100.0640	325,208	325,000	324,997		0			1.100	1.100	MON	109	253	11/16/2011	02/20/2014
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,632,043	XXX	7,614,086	7,588,729	7,630,412		(1,631)			XXX	XXX	XXX	6,346	13,967	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						25,423,779	XXX	25,428,078	24,232,729	25,339,627		(87,685)			XXX	XXX	XXX	200,997	232,431	XXX	XXX
7799999 Subtotals - Issuer Obligations						60,025,884	XXX	60,331,049	56,468,000	59,787,120		(235,853)			XXX	XXX	XXX	451,868	463,585	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						14,484,688	XXX	14,501,129	13,524,071	14,479,239		(20,047)			XXX	XXX	XXX	51,504	133,097	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						502,367	XXX	507,042	465,000	502,129		(237)			XXX	XXX	XXX	1,680	3,565	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						7,632,043	XXX	7,614,086	7,588,729	7,630,412		(1,631)			XXX	XXX	XXX	6,346	13,967	XXX	XXX
8399999 Grand Total - Bonds						82,644,981	XXX	82,953,305	78,045,800	82,398,900		(257,768)			XXX	XXX	XXX	511,398	614,213	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
NONE																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)																	
003830106	ABRAXAS PETROLEUM CORP			5,500.000	18,150	3.300	18,150	21,817				(3,667)		(3,667)		L	05/12/2011
00738A106	ADTRAN INC			600.000	18,096	30.160	18,096	8,928		216		(3,630)		(3,630)		L	12/07/2006
007974108	ADVENT SOFTWARE INC			290.000	7,064	24.360	7,064	5,776				1,289		1,289		L	08/19/2011
011659109	ALASKA AIR GROUP INC			350.000	26,282	75.090	26,282	15,761				6,440		6,440		L	05/25/2010
012653101	ALBEMARLE CORP			820.000	42,238	51.510	42,238	30,586	144	524		(3,501)		(3,501)		L	04/30/2010
01741R102	ALLEGHENY TECHNOLOGIES INC			570.000	27,246	47.800	27,246	26,993		191		253		253		L	08/08/2011
018581108	ALLIANCE DATA SYSTEMS CORP			200.000	20,768	103.840	20,768	11,460				6,562		6,562		L	07/02/2010
02076X102	ALPHA NATURAL RESOURCES INC			461.000	9,418	20.430	9,418	11,131				(1,713)		(1,713)		L	06/02/2011
021441100	ALTERA CORP			1,100.000	40,810	37.100	40,810	40,213		225		597		597		L	08/17/2011
03073E105	AMERISOURCEBERGEN CORP			650.000	24,174	37.190	24,174	25,763		244		(1,590)		(1,590)		L	07/25/2011
031162100	AMGEN INC			1,125.000	72,236	64.210	72,236	62,422		945		10,474		10,474		L	06/02/2010
032744104	ANAREN INC			900.000	14,958	16.620	14,958	10,755				(3,807)		(3,807)		L	03/19/2007
035710409	ANNALY CAPITAL MANAGEMENT INC			1,760.000	28,090	15.960	28,090	30,725	1,003	1,419		(2,635)		(2,635)		L	09/09/2011
037598109	APOGEE ENTERPRISES INC			1,550.000	19,003	12.260	19,003	20,304		317		(1,301)		(1,301)		L	04/15/2011
037604105	APOLLO GROUP INC			940.000	50,638	53.870	50,638	42,967				7,671		7,671		L	11/28/2011
037833100	APPLE INC			855.000	346,275	405.000	346,275	293,365				52,910		52,910		L	10/12/2011
04269Q100	ARRIS GROUP INC			3,362.000	36,377	10.820	36,377	31,611				(1,794)		(1,794)		L	04/29/2011
00207R101	ATMI INC			930.000	18,628	20.030	18,628	14,350				84		84		L	07/28/2008
052800109	AUTOLIV INC			1,345.000	71,944	53.490	71,944	61,129		2,932		(34,230)		(34,230)		L	05/04/2010
05367P100	AVID TECHNOLOGY INC COM			2,299.000	19,610	8.530	19,610	28,604				(20,530)		(20,530)		L	01/22/2010
077454106	BELDEN INC			2,170.000	72,218	33.280	72,218	46,701	109	430		(7,548)		(7,548)		L	12/09/2009
084670702	BERKSHIRE HATHAWAY INC			2,032.000	155,042	76.300	155,042	144,828				(8,061)		(8,061)		L	10/08/2008
09061G101	BIOMARIN PHARMACEUTICAL COM			710.000	24,410	34.380	24,410	8,759				5,290		5,290		L	02/19/2009
055921100	BMC SOFTWARE INC			555.000	18,193	32.780	18,193	21,149				(2,956)		(2,956)		L	10/04/2011
109473405	BRIGHTPOINT INC			2,560.000	27,546	10.760	27,546	25,103				2,443		2,443		L	04/06/2011
111320107	BROADCOM CORP			1,950.000	57,252	29.360	57,252	67,054		381		(9,802)		(9,802)		L	09/08/2011
12673P105	CA INC			1,145.000	23,146	20.215	23,146	25,513		172		(2,367)		(2,367)		L	07/29/2011
127055101	CABOT CORP			1,070.000	34,390	32.140	34,390	16,371		963		(5,896)		(5,896)		L	10/24/2008
12709P103	CABOT MICROELECTRONICS CORP			440.000	20,790	47.250	20,790	14,723				2,552		2,552		L	05/17/2010
127097103	CABOT OIL & GAS CORP			710.000	53,889	75.900	53,889	20,124		107		27,016		27,016		L	10/06/2008
14040H105	CAPITAL ONE FINANCIAL CORP			980.000	41,444	42.290	41,444	45,491		245		(4,047)		(4,047)		L	01/19/2011
14055X102	CAPITAL SOURCE INC			11,500.000	77,050	6.700	77,050	28,456		460		(4,600)		(4,600)		L	08/17/2009
14170T101	CAREFUSION CORP			1,065.000	27,062	25.410	27,062	26,769				292		292		L	08/12/2011
142339100	CARLISLE COS INC			400.000	17,720	44.300	17,720	8,280		352		1,824		1,824		L	05/04/2007
144577103	CARRIZO OIL & GAS INC			1,660.000	43,741	26.350	43,741	49,678				(5,937)		(5,937)		L	04/14/2011
14888B103	CATALYST HEALTH SOLUTIONS INC			900.000	46,800	52.000	46,800	21,915				4,959		4,959		L	05/07/2008
124857202	CBS CORP			3,320.000	90,105	27.140	90,105	68,373	332	793		20,916		20,916		L	02/18/2011
151020104	CELGENE CORP			3,285.000	222,066	67.600	222,066	185,047				37,019		37,019		L	08/03/2011
166764100	CHEVRON CORP			1,340.000	142,576	106.400	142,576	98,648		5,437		20,301		20,301		L	12/21/2010
168615102	CHICO'S FAS INC			4,950.000	55,143	11.140	55,143	21,601		990		(4,406)		(4,406)		L	10/31/2008
16934Q109	CHIMERA INVT CORP COM			8,920.000	22,389	2.510	22,389	24,036	981	4,196		(11,956)		(11,956)		L	04/16/2009
17275R102	CISCO SYSTEMS INC			12,015.000	217,231	18.080	217,231	214,711		610		2,521		2,521		L	04/13/2011
172967424	CITIGROUP INC			5,668.000	149,125	26.310	149,125	193,471		191		(44,346)		(44,346)		L	10/11/2011
177376100	CITRIX SYSTEMS INC			1,560.000	94,723	60.720	94,723	109,901				(15,178)		(15,178)		L	04/13/2011
184496107	CLEAN HARBORS INC			1,120.000	71,378	63.730	71,378	15,119				24,293		24,293		L	02/03/2006
19239V302	COGENT COMMUNICATIONS GROUP			3,300.000	55,737	16.890	55,737	29,858				9,075		9,075		L	03/09/2009
192446102	COGNIZANT TECHNOLOGY SOLUTIONS			1,010.000	64,953	64.310	64,953	65,468				(515)		(515)		L	11/23/2011
20030N101	COMCAST CORP			8,900.000	211,019	23.710	211,019	198,101	1,001	2,204		2,071		2,071		L	08/08/2011
20564W105	COMSCORE INC COM			600.000	12,720	21.200	12,720	6,621				(684)		(684)		L	05/14/2009
207410101	CONMED CORP			450.000	11,552	25.670	11,552	10,132				(342)		(342)		L	09/24/2010
20854P109	CONSOL ENERGY INC			890.000	32,663	36.700	32,663	44,851		401		(12,188)		(12,188)		L	04/13/2011
210313102	CONSTANT CONTACT INC			580.000	13,462	23.210	13,462	11,414				(3,283)		(3,283)		L	07/14/2011
212015101	CONTINENTAL RESOURCES INC			700.000	46,697	66.710	46,697	14,497				5,502		5,502		L	10/16/2008
228368106	CROWN HOLDINGS INC			3,720.000	124,918	33.580	124,918	58,568				744		744		L	01/19/2010
126650100	CVS CAREMARK CORP			1,495.000	60,966	40.780	60,966	52,879		515		8,087		8,087		L	04/04/2011
232572107	CYMER INC			1,100.000	54,736	49.760	54,736	24,101				5,159		5,159		L	04/22/2008

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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
232806109	CYPRESS SEMICONDUCTOR CORP			820.000	13,850	16.890	13,850	14,041				(191)		(191)		L	11/25/2011
235851102	DANAHER CORP			2,180.000	102,547	47.040	102,547	115,763	55	98		(13,216)		(13,216)		L	06/20/2011
23918K108	DAVITA INC			800.000	60,648	75.810	60,648	55,970				4,678		4,678		L	10/19/2011
242309102	DEALERTRACK HOLDINGS INC			840.000	22,898	27.260	22,898	16,654				6,245		6,245		L	01/26/2011
247916208	DENBURY RESOURCES INC			1,110.000	16,761	15.100	16,761	17,658				(4,429)		(4,429)		L	06/29/2010
252131107	DEXCOM INC			5,840.000	54,370	9.310	54,370	17,550				(25,346)		(25,346)		L	11/09/2010
253651103	DIEBOLD INC			810.000	24,357	30.070	24,357	22,313		1,169		(1,604)		(1,604)		L	06/15/2009
25388B104	DIGITAL RIVER INC			1,070.000	16,071	15.020	16,071	28,670				(12,599)		(12,599)		L	07/27/2011
254709108	DISCOVER FINANCIAL SERVICES			1,050.000	25,200	24.000	25,200	14,163	105	248		5,744		5,744		L	09/23/2010
256746108	DOLLAR TREE INC			745.000	61,917	83.110	61,917	14,170				20,137		20,137		L	05/10/2004
260003108	DOVER CORP			1,210.000	70,241	58.050	70,241	68,659				1,581		1,581		L	12/15/2011
260543103	DOW CHEMICAL CO/THE			2,650.000	76,214	28.760	76,214	107,583	663	1,325		(31,369)		(31,369)		L	04/25/2011
262037104	DRIL-QUIP INC			900.000	59,238	65.820	59,238	18,459				(10,710)		(10,710)		L	08/07/2007
23335C101	DTS INC/CA			1,550.000	42,222	27.240	42,222	36,870				(26,075)		(26,075)		L	10/07/2011
26969P108	EAGLE MATERIALS INC			1,400.000	35,924	25.660	35,924	37,030	140	333		(1,106)		(1,106)		L	05/13/2011
278642103	EBAY INC COM			2,085.000	63,238	30.330	63,238	56,234				(47)		(47)		L	08/27/2010
281020107	EDISON INTERNATIONAL			925.000	38,295	41.400	38,295	28,848	301	1,184		2,590		2,590		L	12/21/2010
532457108	ELI LILLY & CO			3,060.000	127,174	41.560	127,174	113,505		2,999		13,668		13,668		L	09/14/2011
268648102	EMC CORP/MASSACHUSETTS			4,460.000	96,068	21.540	96,068	118,896				(22,828)		(22,828)		L	04/13/2011
292562105	ENCORE WIRE CORP			340.000	8,806	25.900	8,806	7,785		12		1,021		1,021		L	08/19/2011
26875P101	EOG RESOURCES INC			800.000	78,808	98.510	78,808	69,036		368		9,346		9,346		L	10/04/2011
30212P303	EXPEDIA INC			1,190.000	34,534	29.020	34,534	32,799				1,735		1,735		L	12/22/2011
30231G102	EXXON MOBIL CORP			1,395.000	118,240	84.760	118,240	102,836		3,029		8,783		8,783		L	12/21/2010
303726103	FAIRCHILD SEMICONDUCTOR INTERN			2,870.000	34,555	12.040	34,555	28,448				(7,829)		(7,829)		L	11/23/2011
316773100	FIFTH THIRD BANCORP			2,535.000	32,245	12.720	32,245	29,851	203			2,394		2,394		L	10/26/2011
302491303	FMC CORP			600.000	51,624	86.040	51,624	10,614	90	345		3,690		3,690		L	04/02/2004
345370860	FORD MOTOR CO			2,210.000	23,780	10.760	23,780	22,664				1,116		1,116		L	12/14/2011
369604103	GENERAL ELECTRIC CO			14,355.000	257,098	17.910	257,098	235,102	2,545	2,742		19,668		19,668		L	10/04/2011
370334104	GENERAL MILLS INC			2,580.000	104,258	40.410	104,258	97,295		1,415		6,963		6,963		L	04/25/2011
371901109	GENTEX CORP			700.000	20,713	29.590	20,713	6,181		329		21		21		L	10/21/2008
37940X102	GLOBAL CROSSING			400.000	18,952	47.380	18,952	13,116		40		468		468		L	01/18/2008
38259P508	GOOGLE INC			330.000	213,147	645.900	213,147	187,518				25,629		25,629		L	06/02/2011
406216101	HALLIBURTON CO			2,660.000	91,797	34.510	91,797	115,878		846		(24,081)		(24,081)		L	12/22/2011
410345102	HANESBRANDS INC			870.000	19,018	21.860	19,018	24,103				(5,085)		(5,085)		L	06/07/2011
413086109	HARMAN INTL INDS INC NEW COM			860.000	32,714	38.040	32,714	21,485		173		(7,104)		(7,104)		L	04/30/2010
413875105	HARRIS CORP DEL COM			1,515.000	54,601	36.040	54,601	52,759		2,030		(14,029)		(14,029)		L	05/15/2009
404132102	HCC INSURANCE HOLDINGS INC			810.000	22,275	27.500	22,275	22,253	126			22		22		L	11/23/2011
427866108	HERSHEY CO/THE			2,430.000	150,125	61.780	150,125	137,002		3,119		13,124		13,124		L	04/13/2011
437076102	HOME DEPOT INC			2,385.000	100,265	42.040	100,265	89,182		674		11,022		11,022		L	12/02/2011
438516106	HONEYWELL INTERNATIONAL INC			1,410.000	76,634	54.350	76,634	80,436		1,913		(3,803)		(3,803)		L	06/13/2011
443320106	HUB GROUP INC CL A			1,290.000	41,835	32.430	41,835	30,697				(3,496)		(3,496)		L	08/19/2009
443510201	HUBBELL INC			400.000	26,744	66.860	26,744	13,072	152	600		2,692		2,692		L	07/14/2008
444859102	HUMANA INC			715.000	62,641	87.610	62,641	35,695	179	386		21,831		21,831		L	12/21/2010
44919P508	IAC/INTERACTIVECORP			295.000	12,567	42.600	12,567	10,499		71		2,068		2,068		L	05/20/2011
452327109	ILLUMINA INC			690.000	21,031	30.480	21,031	44,675				(23,644)		(23,644)		L	09/23/2011
45784P101	INSULET CORP COM			4,800.000	90,384	18.830	90,384	31,917				15,984		15,984		L	03/06/2009
458118106	INTEGRATED DEVICE TECH INC			4,204.000	22,954	5.460	22,954	24,259				(5,045)		(5,045)		L	05/18/2010
459200101	INTERNATIONAL BUSINESS MACHINE			490.000	90,101	183.880	90,101	88,497		735		1,604		1,604		L	10/06/2011
460254105	INTL RECTIFIER CORP			1,460.000	28,353	19.420	28,353	19,710				(14,994)		(14,994)		L	11/20/2008
46118H104	INTRALINKS HOLDINGS INC			430.000	2,683	6.240	2,683	2,214				469		469		L	11/30/2011
466313103	JABIL CIRCUITT INC			1,600.000	31,456	19.660	31,456	12,693		592		(688)		(688)		L	10/10/2008
469814107	JACOBS ENGINEERINGS GROUP INC			480.000	19,478	40.580	19,478	4,811				(2,427)		(2,427)		L	03/16/2007
46612J507	JDS UNIPHASE CORP			1,720.000	17,957	10.440	17,957	17,540				417		417		L	08/22/2011
472319102	JEFFERIES GROUP INC			2,050.000	28,188	13.750	28,188	25,785				2,403		2,403		L	10/31/2011
477143101	JETBLUE AIRWAYS CORP			3,720.000	19,344	5.200	19,344	21,164				(4,622)		(4,622)		L	09/23/2010
478160104	JOHNSON & JOHNSON			1,975.000	129,521	65.580	129,521	123,837		5,381		5,683		5,683		L	01/04/2011
46625H100	JPMORGAN CHASE & CO COM			4,010.000	133,333	33.250	133,333	128,722		3,208		(36,772)		(36,772)		L	03/19/2009
48273U102	K12 INC			190.000	3,409	17.940	3,409	4,460				(1,051)		(1,051)		L	11/23/2011

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
485170302	KANSAS CITY SOUTHERN COM NEW			510.000	34,685	68.010	34,685	7,855				10,277		10,277		L	03/03/2009
486587108	KAYDON CORP			780.000	23,790	30.500	23,790	21,668	156	601		(7,972)		(7,972)		L	04/02/2004
497266106	KIRBY CORP			320.000	21,069	65.840	21,069	5,512				6,973		6,973		L	04/02/2004
500255104	KOHL'S CORP			650.000	32,078	49.350	32,078	34,633		650		(2,715)		(2,715)		L	12/29/2010
515098101	LANDSTAR SYS INC COM			760.000	36,419	47.920	36,419	18,130		201		5,305		5,305		L	06/11/2010
521865204	LEAR CORP			1,500.000	59,700	39.800	59,700	68,632		529		(8,932)		(8,932)		L	06/13/2011
526107107	LENNOX INTERNATIONAL INC			1,580.000	53,325	33.750	53,325	53,204	284	266		121		121		L	07/27/2011
530322106	LIBERTY MEDIA CORP - LIBERTY			556.000	43,396	78.050	43,396	27,261				16,134		16,134		L	09/26/2011
501889208	LKQ CORP			600.000	18,048	30.080	18,048	10,808				4,416		4,416		L	02/04/2010
548661107	LOWE'S COS INC			3,820.000	96,952	25.380	96,952	92,983				3,969		3,969		L	12/02/2011
55616P104	MACY'S INC			4,725.000	152,051	32.180	152,051	127,324	473	501		16,626		16,626		L	10/24/2011
55973B102	MAGNUM HUNTER RESOURCES CORP			2,710.000	14,607	5.390	14,607	12,149				2,458		2,458		L	11/17/2011
560879108	MAKO SURGICAL CORP			350.000	8,824	25.210	8,824	3,378				3,497		3,497		L	11/03/2010
571748102	MARSH & MCLENNAN COS INC			1,300.000	41,106	31.620	41,106	37,394		179		3,712		3,712		L	08/09/2011
57636Q104	MASTERCARD INC			270.000	100,661	372.820	100,661	76,166		81		24,495		24,495		L	05/27/2011
57772K101	MAXIM INTEGRATED PRODUCTS			1,800.000	46,872	26.040	46,872	20,556		1,944		4,356		4,356		L	07/09/2008
580645109	MCGRAW-HILL COS INC/THE			1,455.000	65,431	44.970	65,431	60,936		1,321		4,496		4,496		L	05/04/2011
58155Q103	MCKESSON CORP COM			950.000	74,015	77.910	74,015	42,551	190	962		7,154		7,154		L	08/11/2009
58502B106	MEDNAX INC COM			600.000	43,206	72.010	43,206	24,093				2,832		2,832		L	05/20/2010
552715104	MEMC ELECTRONIC MATERIALS INC			3,020.000	11,899	3.940	11,899	32,216				(19,818)		(19,818)		L	03/04/2011
59001K100	MERITOR INC			3,010.000	16,013	5.320	16,013	50,214				(34,201)		(34,201)		L	05/23/2011
59156R108	METLIFE INC			1,875.000	58,463	31.180	58,463	79,006		2,775		(20,543)		(20,543)		L	06/17/2011
591708102	METROPCS COMMUNICATION			3,110.000	26,995	8.680	26,995	19,496				(832)		(832)		L	11/21/2008
595137100	MICROSEMI CORP			1,450.000	24,288	16.750	24,288	18,011				(8,918)		(8,918)		L	03/05/2009
594918104	MICROSOFT CORP			4,240.000	110,070	25.960	110,070	116,072		3,731		(8,268)		(8,268)		L	06/15/2010
609839105	MONOLITHIC PWR SYS INC			3,660.000	55,156	15.070	55,156	60,159				(1,926)		(1,926)		L	06/04/2010
611742107	MONSTER WORLDWIDE INC			2,060.000	16,336	7.930	16,336	26,819				(29,105)		(29,105)		L	09/24/2010
615369105	MOODY'S CORP			500.000	16,840	33.680	16,840	13,417		347		3,543		3,543		L	10/25/2010
63009F105	NANOSPHERE			4,120.000	6,056	1.470	6,056	19,809				(9,649)		(9,649)		L	12/31/2008
637071101	NATIONAL OILWELL VARCO INC			1,350.000	91,787	67.990	91,787	101,320		621		(9,533)		(9,533)		L	04/13/2011
63934E108	NAVISTAR INTL			890.000	33,713	37.880	33,713	29,365				(17,570)		(17,570)		L	07/18/2006
651639106	NEWMONT MINING CORP			1,400.000	84,014	60.010	84,014	92,804		490		(8,790)		(8,790)		L	10/14/2011
62913F201	NII HLDGS INC CL B NEW			940.000	20,022	21.300	20,022	20,977				(21,958)		(21,958)		L	06/04/2009
655044105	NOBLE ENERGY INC			380.000	35,868	94.390	35,868	29,712		310		6,156		6,156		L	06/22/2011
666807102	NORTHROP GRUMMAN CORP			630.000	36,842	58.480	36,842	32,083		1,556		(127)		(127)		L	07/19/2010
674599105	OCCIDENTAL PETROLEUM CORP			2,130.000	199,581	93.700	199,581	186,843	980	3,052		(8,382)		(8,382)		L	09/30/2010
681919106	OMNICOM GROUP INC			1,250.000	55,725	44.580	55,725	41,929	313	1,139		(2,081)		(2,081)		L	06/30/2010
682189105	ON SEMICONDUCTOR CORP			2,740.000	21,153	7.720	21,153	19,997				57		57		L	11/23/2011
68389X105	ORACLE CORP			6,340.000	162,621	25.650	162,621	188,760		967		(46,774)		(46,774)		L	03/13/2008
685564106	ORBITAL SCIENCES CORP COM			2,030.000	29,496	14.530	29,496	27,682				(5,278)		(5,278)		L	12/17/2009
671044105	OSI SYSTEMS INC COM			400.000	19,512	48.780	19,512	9,970				4,968		4,968		L	07/12/2010
695156109	PACKAGING CORP AMER COM			1,000.000	25,240	25.240	25,240	13,182	200	750		(600)		(600)		L	02/27/2009
696429307	PALL CORP			630.000	36,005	57.150	36,005	14,530		441		4,769		4,769		L	04/02/2004
709631105	PENTAIR INC			300.000	9,987	33.290	9,987	7,101		240		(966)		(966)		L	07/24/2006
714290103	PERRIGO CO COM			400.000	38,920	97.300	38,920	9,319		148		13,588		13,588		L	02/03/2009
717081103	PFIZER INC			8,375.000	181,235	21.640	181,235	137,747		8,375		34,589		34,589		L	09/23/2010
718172109	PHILIP MORRIS INTERNATIONAL IN			320.000	25,114	78.480	25,114	12,740	246	860		6,384		6,384		L	12/21/2010
69344F106	PMC SIERRA INC			2,240.000	12,342	5.510	12,342	10,886				(6,899)		(6,899)		L	09/11/2007
693475105	PNC FINANCIAL SERVICES GROUP I			1,590.000	91,695	57.670	91,695	88,796		1,122		2,899		2,899		L	01/21/2011
740189105	PRECISION CASTPARTS CORP			500.000	82,395	164.790	82,395	74,292	15	15		8,103		8,103		L	08/25/2011
740585104	PREMIERE GLOBAL SVCS INC			5,100.000	43,197	8.470	43,197	42,655				8,517		8,517		L	09/08/2009
747525103	QUALCOMM INC			2,090.000	114,323	54.700	114,323	110,232		1,841		4,091		4,091		L	04/13/2011
74762E102	QUANTA SERVICES INC			2,280.000	49,111	21.540	49,111	40,981				5,943		5,943		L	07/15/2011
74874Q100	QUINSTREET INC			3,510.000	32,854	9.360	32,854	43,657				(24,176)		(24,176)		L	06/29/2010
754730109	RAYMOND JAMES FINL INC COM			2,175.000	67,338	30.960	67,338	54,823	283	1,018		(3,783)		(3,783)		L	05/21/2010
755111507	RAYTHEON CO			1,415.000	68,458	48.380	68,458	71,712	608	1,647		(3,255)		(3,255)		L	04/14/2011
759351604	REINSURANCE GROUP OF AMERICA I			470.000	24,558	52.250	24,558	20,181		367		(686)		(686)		L	12/21/2010
759509102	RELIANCE STEEL & ALUMINUM CO			370.000	18,015	48.690	18,015	16,147		151		1,756		1,756		L	08/04/2011

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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	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
760759100	REPUBLIC SERVICES INC			955.000	26,310	27.550	26,310	16,399	210	783		(2,206)		(2,206)		L	03/19/2007
761565100	REX ENERGY CORP COM			2,910.000	42,952	14.760	42,952	32,932				4,543		4,543		L	01/26/2010
749941100	RF MICRO DEVICES INC			6,760.000	36,504	5.400	36,504	48,220				(11,716)		(11,716)		L	01/10/2011
768573107	RIVERBED TECHNOLOGY INC			50.000	1,175	23.500	1,175	1,001				174		174		L	08/18/2011
772739207	ROCK-TENN CO			585.000	33,755	57.700	33,755	35,709		351		(1,955)		(1,955)		L	02/09/2011
775133101	ROGERS CORP			2,670.000	98,416	36.860	98,416	71,594				(4,805)		(4,805)		L	02/04/2010
779376102	ROVI CORP			2,466.000	60,614	24.580	60,614	85,384				(46,290)		(46,290)		L	01/20/2006
74972G103	RPX CORP			1,120.000	14,168	12.650	14,168	14,722				(554)		(554)		L	12/12/2011
74973W107	RTI INTERNATIONAL METALS INC			530.000	12,301	23.210	12,301	7,584				(1,998)		(1,998)		L	09/26/2008
781295100	RUE21 INC			650.000	14,040	21.600	14,040	15,702				(1,662)		(1,662)		L	11/29/2011
78388J106	SBA COMMUNICATIONS CORP COM			1,020.000	43,819	42.960	43,819	34,895				2,585		2,585		L	05/20/2010
806857108	SCHLUMBERGER LTD			935.000	63,870	68.310	63,870	71,196	341	516		(7,326)		(7,326)		L	04/13/2011
826919102	SILICON LABORATORIES			520.000	22,578	43.420	22,578	12,886				(1,352)		(1,352)		L	06/22/2007
82967N108	SIRIUS XM RADIO INC			13,200.000	24,024	1.820	24,024	24,765				(741)		(741)		L	12/01/2011
83088M102	SKYWORKS SOLUTIONS			2,180.000	35,360	16.220	35,360	12,077				(27,054)		(27,054)		L	11/19/2008
78442P106	SLM CORP			4,995.000	66,933	13.400	66,933	48,896		2,039		4,046		4,046		L	09/23/2010
78454L100	SM ENERGY CO			285.000	20,834	73.100	20,834	21,434		25		(601)		(601)		L	08/04/2011
832248108	SMITHFIELD FOODS INC			900.000	21,852	24.280	21,852	12,663				3,285		3,285		L	06/27/2008
835898107	SOTHBY'S HOLDINGS			310.000	8,844	28.530	8,844	2,756		96		(5,106)		(5,106)		L	05/26/2004
848577102	SPIRIT AIRLINES INC			10.000	156	15.600	156	113				43		43		L	09/22/2011
854502101	STANLEY BLACK & DECKER INC			1,060.000	71,656	67.600	71,656	68,672				2,984		2,984		L	12/13/2011
855244109	STARBUCKS CORP			1,600.000	73,616	46.010	73,616	68,345				5,271		5,271		L	11/22/2011
87157D109	SYNAPTICS INC			710.000	21,407	30.150	21,407	19,857				1,549		1,549		L	03/10/2011
87612E106	TARGET CORP			2,660.000	136,245	51.220	136,245	139,469		2,158		(3,552)		(3,552)		L	12/09/2010
87651B104	TASER INTL INC COM			200.000	1,024	5.120	1,024	835				84		84		L	06/10/2010
88162G103	TETRA TECH INC			760.000	16,408	21.590	16,408	16,973				(565)		(565)		L	08/01/2011
216648402	THE COOPER COS INC			1,650.000	116,358	70.520	116,358	27,060		99		23,397		23,397		L	07/22/2008
884315102	THOMAS & BETTS CORP			300.000	16,380	54.600	16,380	7,206				1,890		1,890		L	03/27/2008
887317303	TIME WARNER INC NEW COM NEW			1,628.000	58,836	36.140	58,836	42,364		1,763		7,525		7,525		L	09/10/2009
888706108	TIVO INC			4,290.000	38,481	8.970	38,481	43,847				(961)		(961)		L	05/03/2011
89417E109	TRAVELERS COS INC/THE			515.000	30,473	59.170	30,473	25,733		705		2,711		2,711		L	12/21/2010
89531P105	TREX CO INC			750.000	17,183	22.910	17,183	12,101				5,082		5,082		L	08/10/2011
896945201	TRIPADVISOR INC			675.000	17,017	25.210	17,017	18,651				(1,634)		(1,634)		L	12/21/2011
89674K103	TRIQUINT SEMICONDUCTOR INC			2,780.000	13,539	4.870	13,539	32,110				(18,571)		(18,571)		L	07/12/2011
904034105	ULTRATECH INC			1,610.000	39,558	24.570	39,558	34,092				5,466		5,466		L	08/26/2011
910047109	UNITED CONTL HLDGS INC			7,850.000	148,130	18.870	148,130	149,463				(3,361)		(3,361)		L	04/05/2011
913017109	UNITED TECHNOLOGIES CORP			1,920.000	140,333	73.090	140,333	115,349		4,270		(9,554)		(9,554)		L	08/15/2011
91324P102	UNITEDHEALTH GROUP INC			1,025.000	51,947	50.680	51,947	50,317				1,630		1,630		L	12/08/2011
902973304	US BANCORP DEL COM NEW			3,490.000	94,405	27.050	94,405	88,348	436	1,483		279		279		L	03/02/2010
91913Y100	VALERO ENERGY CORP			4,200.000	88,410	21.050	88,410	105,004		1,725		(16,594)		(16,594)		L	04/13/2011
918194101	VCA ANTECH INC			900.000	17,775	19.750	17,775	23,309				(3,186)		(3,186)		L	05/20/2010
92342Y109	VERIFONE SYSTEMS INC			270.000	9,590	35.520	9,590	9,562				28		28		L	06/17/2011
92343E102	VERISIGN INC COM			520.000	18,574	35.720	18,574	15,159		1,430		1,501		1,501		L	06/24/2010
92532F100	VERTEX PHARMACEUTICALS INC			2,810.000	93,320	33.210	93,320	122,929				(29,608)		(29,608)		L	09/13/2011
92553P201	VIACOM INC			3,450.000	156,665	45.410	156,665	149,350	863	1,965		318		318		L	09/13/2010
92839U206	VISTEON CORP W/I			320.000	15,981	49.940	15,981	23,766				(7,785)		(7,785)		L	02/22/2011
929566107	WABASH NATIONAL CORP			7,660.000	60,054	7.840	60,054	47,924				12,131		12,131		L	08/04/2011
92927K102	WABCO HLDGS INC COM			500.000	21,700	43.400	21,700	13,761				(8,765)		(8,765)		L	01/12/2010
930059100	WADDELL & REED FINANCIAL INC			750.000	18,578	24.770	18,578	11,595	188	654		(7,890)		(7,890)		L	10/08/2008
931142103	WAL-MART STORES INC			825.000	49,302	59.760	49,302	43,935	301	1,150		4,810		4,810		L	09/24/2010
942622200	WATSCO INC			700.000	45,962	65.660	45,962	26,880		1,561		1,806		1,806		L	01/08/2008
949746101	WELLS FARGO & CO			9,885.000	272,431	27.560	272,431	258,893		3,825		(17,593)		(17,593)		L	12/15/2011
958102105	WESTERN DIGITAL CORP			1,420.000	43,949	30.950	43,949	36,144				(3,047)		(3,047)		L	10/13/2010
959802109	WESTERN UNION CO/THE			2,650.000	48,389	18.260	48,389	45,299		681		(425)		(425)		L	08/18/2011
929297109	WMS INDUSTRIES INC			790.000	16,211	20.520	16,211	29,546				(13,335)		(13,335)		L	03/29/2011
981475106	WORLD FUEL SERVICES CORP			1,530.000	64,229	41.980	64,229	20,190	57	230		8,905		8,905		L	10/02/2008
084423102	WR BERKLEY CORP			1,700.000	58,463	34.390	58,463	37,764		527		11,917		11,917		L	10/27/2008
984121103	XEROX CORP			5,460.000	43,462	7.960	43,462	51,567	232	763		(16,703)		(16,703)		L	08/18/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
98419M100	XYLEM INC/NY			2,050.000	52,665	25.690	52,665	55,690		203		(3,025)		(3,025)		L	12/16/2011
008474108	AGNICO-EAGLE MINES LTD		I	570.000	20,702	36.320	20,702	23,710		130		(3,007)		(3,007)		L	11/28/2011
460951106	INTEROIL CORP		I	1,030.000	52,664	51.130	52,664	42,945				(16,246)		(16,246)		L	06/20/2011
535919203	LIONS GATE ENTERTAINMENT CORP		I	4,100.000	34,112	8.320	34,112	28,381				5,731		5,731		L	09/02/2011
767744105	RITCHIE BROTHERS AUCTIONEERS		I	580.000	12,806	22.080	12,806	5,533		280		(563)		(563)		L	04/02/2004
867224107	SUNCOR ENERGY INC		I	3,170.000	91,391	28.830	91,391	137,138		1,171		(45,747)		(45,747)		L	05/26/2011
G02602103	AMDOCS LTD COM		R	2,400.000	68,472	28.530	68,472	59,151				2,544		2,544		L	04/29/2010
03524A108	ANHEUSER BUSCH INBEV SPN ADR		R	630.000	38,424	60.990	38,424	31,884		558		2,457		2,457		L	11/25/2009
M22465104	CHECKPOINT SOFTWARE TECH		R	1,380.000	72,505	52.540	72,505	76,457				(3,952)		(3,952)		L	06/02/2011
167250109	CHICAGO BRIDGE & IRON-NY		R	1,420.000	53,676	37.800	53,676	14,271		241		6,958		6,958		L	09/09/2008
N22717107	CORE LABORATORIES		R	370.000	42,162	113.950	42,162	4,023		351		9,213		9,213		L	04/02/2004
G2554F113	COVIDIEN PLC		R	1,340.000	60,313	45.010	60,313	67,872		391		(7,559)		(7,559)		L	10/14/2011
G3223R108	EVEREST RE GROUP INC		R	400.000	33,636	84.090	33,636	24,914		960		(292)		(292)		L	01/30/2009
Y2573F102	FLEXTRONICS INTERNATIONAL LTD		R	5,930.000	33,564	5.660	33,564	15,887				(12,476)		(12,476)		L	11/23/2011
H27178104	FOSTER WHEELER AG		R	1,100.000	21,054	19.140	21,054	25,718				(16,918)		(16,918)		L	09/09/2008
580037109	MCDERMOTT INTERNATIONAL INC		R	2,390.000	27,509	11.510	27,509	33,614				(6,106)		(6,106)		L	08/04/2011
H5833N103	NOBLE CORPORATION BAAR		R	620.000	18,736	30.220	18,736	10,119		103		(2,619)		(2,619)		L	04/02/2004
N72482107	QIAGEN N V		R	1,580.000	21,820	13.810	21,820	31,545				(9,069)		(9,069)		L	09/25/2009
780259206	ROYAL DUTCH SHELL PLC		R	965.000	70,532	73.090	70,532	68,457		2,878		2,075		2,075		L	02/16/2011
G7945M107	SEAGATE TECHNOLOGY		R	3,220.000	52,808	16.400	52,808	45,284		1,915		4,873		4,873		L	10/13/2010
M87245102	SYNERON MEDICAL LTD		R	3,710.000	41,070	11.070	41,070	39,349				2,609		2,609		L	06/16/2011
H84989104	TE CONNECTIVITY LTD		R	1,400.000	43,134	30.810	43,134	40,446		1,008		2,688		2,688		L	03/17/2011
H89128104	TYCO INTERNATIONAL LTD SHS		R	3,765.000	175,863	46.710	175,863	178,476		728		(2,613)		(2,613)		L	12/02/2011
G87210103	UTI WORLDWIDE INC SHS		R	2,450.000	32,561	13.290	32,561	47,121		126		(14,561)		(14,561)		L	02/23/2011
G9319H102	VALIDUS HOLDINGS LTD COM SHS		R	1,155.000	36,383	31.500	36,383	30,589		1,155		1,028		1,028		L	11/19/2009
92857W209	VODAFONE GROUP PLC		R	1,730.000	48,492	28.030	48,492	42,545	1,944	3,717		727		727		L	12/21/2010
G94368100	WARNER CHILCOTT PLC CLASS A		R	6,740.000	101,976	15.130	101,976	144,392				(42,416)		(42,416)		L	08/08/2011
H27013103	WEATHERFORD INTERNATIONL LTD		R	3,570.000	52,265	14.640	52,265	73,802				(21,538)		(21,538)		L	12/22/2011
G96666105	WILLIS GROUP HOLDINGS LTD SHS		R	640.000	24,832	38.800	24,832	16,959	166	716		2,669		2,669		L	12/14/2009
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					14,090,391	XXX	14,090,391	12,494,039	16,612	145,448		(466,790)		(466,790)		XXX	XXX
Mutual Funds																	
0075W0700	ADVISORS INNER CIRCLE/UNITED ASSOC S&P 500 INDEX I			369,141.821	3,388,722	9.180	3,388,722	2,475,460		66,918		225		225		L	09/30/2009
411511306	HARBOR FD INTL FD			76,778.171	4,027,015	52.450	4,027,015	3,134,322		98,453		(602,683)		(602,683)		L	12/18/2009
9299999 Subtotal - Mutual Funds					7,415,737	XXX	7,415,737	5,609,782		165,371		(602,458)		(602,458)		XXX	XXX
9799999 Total Common Stocks					21,506,128	XXX	21,506,128	18,103,821	16,612	310,818		(1,069,248)		(1,069,248)		XXX	XXX
9899999 Total Preferred and Common Stocks					21,506,128	XXX	21,506,128	18,103,821	16,612	310,818		(1,069,248)		(1,069,248)		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
31331KAH3	FEDERAL FARM CR BK CONS BD		10/21/2011	JEFFERIES & CO INC, NEW YORK	XXX	1,520,846	1,500,000.00	2,672
3133XXYX9	FEDERAL HOME LN BK CONS BD		10/28/2011	HSBC SECS INC, NEW YORK	XXX	1,536,426	1,500,000.00	10,156
3133762C8	FEDERAL HOME LN BK CONS BD		10/13/2011	MORGAN STANLEY & CO INC, NY	XXX	1,097,129	1,100,000.00	
3137EACX5	FEDERAL HOME LN MTG CORP		09/21/2011	DEUTSCHE BANC ALEX BROWN INSTL, NY	XXX	1,181,079	1,180,000.00	37
3137EACY3	FEDERAL HOME LN MTG CORP		10/05/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,129,276	2,130,000.00	
3137EADA4	FEDERAL HOME LN MTG CORP		12/15/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	747,953	750,000.00	
31359MWJ8	FEDERAL NATL MTG ASSN		10/13/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	2,338,245	2,100,000.00	48,293
31359MRG0	FEDERAL NATL MTG ASSN		12/13/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,052,000	1,000,000.00	10,816
31398AXJ6	FEDERAL NATL MTG ASSN		10/18/2011	HSBC SECS INC, NEW YORK	XXX	1,047,466	1,000,000.00	10,694
3135G0BR3	FEDERAL NATL MTG ASSN		10/19/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	XXX	1,502,072	1,500,000.00	1,479
3135G0CM3	FEDERAL NATL MTG ASSN		10/12/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	999,726	1,010,000.00	526
3135G0FG3	FEDERAL NATL MTG ASSN		10/26/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	999,900	1,000,000.00	
3135G0FY4	FEDERAL NATL MTG ASSN		11/15/2011	CITIGROUP GBL MKTS, LONDON	XXX	999,970	1,000,000.00	
912828QM5	U S TREASURY NOTE		05/17/2011	TD SECS (USA) INC, NEW YORK	XXX	95,178	95,000.00	8
912828NY2	U S TREASURY NOTE		10/19/2011	UBS SECURITIES LLC, STAMFORD	XXX	1,513,189	1,500,000.00	1,082
912828NN6	U S TREASURY NOTE		12/21/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	XXX	1,517,857	1,500,000.00	6,495
912828QN3	U S TREASURY NOTE		08/09/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	XXX	2,187,874	2,071,000.00	14,676
912828RR3	U S TREASURY NOTE		12/12/2011	HSBC SECS INC, NEW YORK	XXX	249,923	250,000.00	385
912828RQ5	U S TREASURY NOTE		12/21/2011	UBS SECURITIES LLC, STAMFORD	XXX	1,199,910	1,200,000.00	422
912828QU7	U S TREASURY NOTE		07/13/2011	TD SECS (USA) INC, NEW YORK	XXX	40,000	40,000.00	
912828KV1	U S TREASURY NOTE		11/29/2011	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,571,528	1,500,000.00	8,975
912828KD1	U S TREASURY NOTE		07/19/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	XXX	1,665,655	1,618,000.00	19,052
912828HV5	U S TREASURY NOTE		12/20/2011	MORGAN STANLEY & CO INC, NY	XXX	1,029,222	1,000,000.00	5,601
912828KY5	U S TREASURY NOTE		11/03/2011	UBS SECURITIES LLC, STAMFORD	XXX	1,060,355	1,000,000.00	9,059
912828MX5	U S TREASURY NOTE		10/28/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,532,993	1,500,000.00	1,148
912828LS7	U S TREASURY NOTE		10/17/2011	UBS SECURITIES LLC, STAMFORD	XXX	1,056,292	1,000,000.00	11,036
912828LK4	U S TREASURY NOTE		10/26/2011	UBS SECURITIES LLC, STAMFORD	XXX	1,054,339	1,000,000.00	3,719
36230T5T5	GNMA POOL #0758958		12/21/2011	JPMORGAN SECURITIES INC, NEW YORK	XXX	759,033	707,928.95	2,045
36202FZX7	GNMA II POOL #0005258		12/21/2011	JPMORGAN SECURITIES INC, NEW YORK	XXX	519,766	500,000.00	1,264
36202FZY5	GNMA II POOL #0005259		12/21/2011	JPMORGAN SECURITIES INC, NEW YORK	XXX	759,034	710,000.00	2,051
0599999 Subtotal - Bonds - U.S. Governments						34,964,235	33,961,928.95	171,690
Bonds - All Other Governments								
68323AAU8	ONTARIO (PROVINCE OF)	I	07/14/2011	CIBC WORLD MARKETS CORP, NEW YORK	XXX	35,212	35,000.00	8
68323AAQ7	ONTARIO (PROVINCE OF)	I	05/03/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	XXX	29,941	30,000.00	
642869AC5	PROV OF NEW BRUNSWICK	I	06/09/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	XXX	19,941	20,000.00	
6832348A9	PROVINCE OF ONTARIO CANADA	I	10/19/2011	SCOTIA CAPITAL (USA) INC, NEW YORK	XXX	216,056	200,000.00	2,916
683234SJ8	PROVINCE OF ONTARIO CANADA	I	10/05/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	183,873	175,000.00	1,191
748148RQ8	PROVINCE OF QUEBEC CANADA	I	10/11/2011	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	XXX	189,589	170,000.00	2,998
1099999 Subtotal - Bonds - All Other Governments						674,611	630,000.00	7,113
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063BNS7	CALIFORNIA ST		10/20/2011	GOLDMAN SACHS & CO, NY	XXX	145,000	145,000.00	
13063BPP1	CALIFORNIA ST		10/20/2011	GOLDMAN SACHS & CO, NY	XXX	281,520	250,000.00	
13063BMH2	CALIFORNIA ST		09/21/2011	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	115,476	100,000.00	
13063BNQ1	CALIFORNIA ST		10/20/2011	GOLDMAN SACHS & CO, NY	XXX	50,083	50,000.00	
4521518V8	ILLINOIS ST		10/05/2011	GOLDMAN SACHS & CO, NY	XXX	312,612	300,000.00	3,684
5741924X5	MARYLAND ST		09/27/2011	CITIGROUP GBL MKTS INC, NEW YORK	XXX	373,725	300,000.00	6,208
677519HL7	OHIO ST		10/21/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	XXX	305,274	300,000.00	2,406
68608UCG9	OREGON ST		10/28/2011	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	375,026	315,000.00	
880541QL4	TENNESSEE ST		10/12/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	XXX	200,000	200,000.00	
93974CE97	WASHINGTON ST		10/14/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	XXX	292,678	250,000.00	

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
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,451,394	2,210,000.00	12,299
Bonds - U.S. Special Revenue, Special Assessment								
040649LJ2	ARIZONA ST TRANSPRTN BRD EXCIS		09/28/2011	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	292,180	250,000.00	
04109KCS4	ARKANSAS ST DEV FIN AUTH CAPIT		11/01/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	XXX	296,368	250,000.00	
11506KCX7	BROWARD CNTY FL PORT FACS REVE		11/10/2011	NATIONAL FINL SVCS CORP, NEW YORK	XXX	256,676	235,000.00	
181006GH4	CLARK CNTY NEV PASSENGER FAC C		10/18/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	XXX	222,032	200,000.00	3,028
186427BC3	CLEVELAND OHIO WTR REV		10/28/2011	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	XXX	382,724	330,000.00	1,192
232760V96	CYPRESS-FAIRBANKS TX INDEP SCH		10/19/2011	BOSC INC, OKLAHOMA CITY	XXX	294,380	250,000.00	694
2838212G0	EL PASO TEX WTR & SWR REV		10/28/2011	GUGGENHEIM CAPITAL MKT LLC, JERSEY CITY	XXX	339,861	300,000.00	2,669
341507G70	FLORIDA ST BRD OF EDU LOTTERY		10/27/2011	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	346,779	300,000.00	1,333
343136M53	FLORIDA ST TPK AUTH TPK REV		03/11/2011	LEBENTHAL & CO, LLC, JERSEY CITY	XXX	1,106,530	1,000,000.00	10,417
396066AM4	GREENVILLE CNTY S C SCH DIST I		10/20/2011	PIPER JAFFRAY & CO, MINNEAPOLIS	XXX	294,363	275,000.00	6,463
46613QGU2	JEA FLA ST JOHNS RIV PWR PK SY		09/20/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	XXX	297,255	250,000.00	
544525PB8	LOS ANGELES CA DEPT OF WRT & P		10/19/2011	FIDELITY CAP MKTS (DIV OF NFSC), BOSTON	XXX	337,272	285,000.00	2,375
574204WP4	MARYLAND ST DEPT OF TRANSPRTN		11/07/2011	MORGAN STANLEY & CO INC, NY	XXX	451,080	375,000.00	1,042
575579CW5	MASSACHUSETTS BAY TRANSN AUTH		09/22/2011	FIDELITY CAP MKTS (DIV OF NFSC), BOSTON	XXX	124,902	100,000.00	1,254
576000LZ4	MASSACHUSETTS ST SCH BLDG AUTH		11/03/2011	NATIONAL FINL SVCS CORP, NEW YORK	XXX	302,480	250,000.00	174
576049YV6	MASSACHUSETTS ST WTR RES AUTH		09/30/2011	JEFFERIES & CO INC, NEW YORK	XXX	193,130	160,000.00	1,493
592030ZA1	MET GOVT NASHVILLE & DAVIDSON		11/04/2011	MORGAN KEEGAN & CO INC, MEMPHIS	XXX	350,823	295,000.00	
59259RYY4	METROPOLITAN TRANSN AUTH N Y		02/23/2011	HUNTINGTON INVESTMENT CO, COLUMBUS	XXX	1,098,990	1,000,000.00	14,583
592663F45	METROPOLITAN WTR DIST SOUTHN C		09/21/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	XXX	224,554	200,000.00	2,361
594636PS5	MICHIGAN ST COMPREHENSIVE TRAN		10/21/2011	SOUTHWEST SECURITIES INC, DALLAS	XXX	308,331	300,000.00	7,044
604111CW2	MINNESOTA PUB FACS AUTH		10/17/2011	HUNTINGTON INVESTMENT CO, COLUMBUS	XXX	292,538	250,000.00	1,701
639707AU2	NEBRASKA UTIL CORP REV		01/06/2011	JPMORGAN SECURITIES INC, NEW YORK	XXX	1,123,770	1,000,000.00	6,667
64989KHS8	NEW YORK ST POWER AUTH		09/22/2011	SAMUEL A RAMIREZ & COMPANY, BROOKLYN	XXX	282,918	250,000.00	
736742QH3	PORTLAND ORE SWR SYS REV		11/04/2011	GOLDMAN SACHS & CO, NY	XXX	299,398	250,000.00	5,000
812643DQ4	SEATTLE WASH MUN LT & PWR REV		11/10/2011	CLEARVIEW CORRESPONDENT SRVS,LLC,RICHMON	XXX	352,080	300,000.00	4,375
837151BM0	SOUTH CAROLINA ST PUB SVC AUTH		10/20/2011	MORGAN KEEGAN & CO INC, MEMPHIS	XXX	326,709	300,000.00	2,250
875124CR8	TAMPA BAY WTR FLA A REGL WTR		11/08/2011	MORGAN KEEGAN & CO INC, MEMPHIS	XXX	292,812	245,000.00	1,463
882117M27	TEXAS A & M UNIV PERM UNIV FD		09/28/2011	CLEARVIEW CORRESPONDENT SRVS,LLC,RICHMON	XXX	244,674	200,000.00	2,556
915138KS9	UNIV OF TOLEDO OH		10/20/2011	BARCLAYS CAPITAL INC, NEW YORK	XXX	278,588	250,000.00	
91412F5B9	UNIVERSITY CALIF REVS		10/28/2011	B C ZEIGLER & CO, ST PETERSBURG	XXX	117,825	100,000.00	2,319
914353RY5	UNIVERSITY ILL UNIV REVS		10/19/2011	NATIONAL FINL SVCS CORP, NEW YORK	XXX	231,050	200,000.00	703
956704XT2	WEST VIRGINIA ST UNIV REVENUES		09/22/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	XXX	322,619	280,000.00	
3128PWC89	FHLMC POOL #J1-6395		10/19/2011	GREENWICH CAP MKTS, GREENWICH	XXX	181,619	172,355.18	440
3132GDSP8	FHLMC POOL #Q0-0526		09/19/2011	BARCLAYS BANK OF NEW YORK	XXX	972,352	894,759.30	2,610
3132GDW65	FHLMC POOL #Q0-0669		09/19/2011	BANK OF AMERICA, NY	XXX	959,028	894,719.68	2,349
3132GEFH8	FHLMC POOL #Q0-1068		09/21/2011	NOMURA SECS, NEW YORK	XXX	957,070	871,053.19	3,327
3132GETD2	FHLMC POOL #Q0-1448		10/06/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	XXX	1,486,600	1,369,597.72	3,404
3132GFBV8	FHLMC POOL #Q0-1852		09/21/2011	NOMURA SECS, NEW YORK	XXX	958,310	871,562.01	3,329
3132GF4F1	FHLMC POOL #Q0-2622		09/28/2011	GREENWICH CAP MKTS, GREENWICH	XXX	479,957	439,068.81	805
3132GJAJ8	FHLMC POOL #Q0-3009		09/19/2011	BARCLAYS BANK OF NEW YORK	XXX	963,122	899,063.24	2,360
3132GJJR1	FHLMC POOL #Q0-3272		10/05/2011	GREENWICH CAP MKTS, GREENWICH	XXX	515,469	478,463.06	797
31416BL71	FNMA POOL #0995050		08/11/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	XXX	361,247	323,680.13	647
31416BRR1	FNMA POOL #0995196		08/11/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	XXX	592,669	531,035.60	1,062
31416XTK6	FNMA POOL #0AB2353		09/19/2011	JPMORGAN SECURITIES INC, NEW YORK	XXX	478,869	453,501.71	926
31416YTZ1	FNMA POOL #0AB3267		08/01/2011	JPMORGAN SECURITIES INC, NEW YORK	XXX	2,058,520	2,017,538.85	2,242
31419MC25	FNMA POOL #0AE9988		10/05/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	325,342	306,069.49	578
3138AD4K8	FNMA POOL #0AI0825		11/01/2011	GREENWICH CAP MKTS, GREENWICH	XXX	178,126	166,545.47	271
3138AJVV1	FNMA POOL #0AI5127		09/19/2011	BANK OF AMERICA, NEW YORK	XXX	479,162	450,000.00	1,050
3138AM5H4	FNMA POOL #0AI8047		10/31/2011	GREENWICH CAP MKTS, GREENWICH	XXX	308,915	289,635.95	471
3138ANWF6	FNMA POOL #0AI8745		09/29/2011	GREENWICH CAP MKTS, GREENWICH	XXX	480,843	449,255.09	674
3138ASCZ3	FNMA POOL #0AJ0987		09/19/2011	GREENWICH CAP MKTS, GREENWICH	XXX	474,609	450,000.00	919

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
31417Y7F8	FNMA POOL #0MA0893		10/19/2011	JEFFERIES & CO, INC.SEC FIN,JERSEY CITY	X X X	330,107	312,990.14	800
31418AAF5	FNMA POOL #0MA0905		10/13/2011	STIFEL NICOLAUS	X X X	678,234	650,000.00	1,074
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						25,905,858	23,520,894.62	113,289
Bonds - Industrial and Miscellaneous (Unaffiliated)								
020002AR2	ALLSTATE CORP/THE		09/26/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	142,419	130,000.00	794
02209SAJ2	ALTRIA GROUP INC		09/28/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	143,758	110,000.00	1,611
031162BD1	AMGEN INC		07/07/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	4,798	5,000.00	48
031162BF6	AMGEN INC		10/28/2011	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	137,641	135,000.00	1,052
03523TBH0	ANHEUSER-BUSCH INBEV WORLDWIDE		10/11/2011	DEUTSCHE BANC ALEX BROWN INSTL, NY	X X X	148,790	120,000.00	3,415
037389AY9	AON CORP		10/18/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	181,411	180,000.00	2,250
039483BB7	ARCHER-DANIELS-MIDLAND CO		11/17/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	112,448	100,000.00	832
00206RAQ5	AT&T INC		09/26/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	118,763	110,000.00	652
053332AK8	AUTOZONE INC		09/28/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	142,282	130,000.00	1,620
06051GDW6	BANK OF AMERICA CORP		09/20/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	203,376	200,000.00	3,866
06051GEC9	BANK OF AMERICA CORP		06/08/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	307,408	295,000.00	7,467
075887BB4	BECTON DICKINSON		11/03/2011	MORGAN STANLEY & CO INC, NY	X X X	79,974	80,000.00	
079860AJ1	BELLSOUTH CORP		10/20/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	93,644	90,000.00	1,900
084664BG5	BERKSHIRE HATHAWAY FINANCE COR		09/20/2011	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	199,476	185,000.00	976
084664BP5	BERKSHIRE HATHAWAY FINANCE COR		10/26/2011	GOLDMAN SACHS & CO, NY	X X X	299,289	300,000.00	120
084670AU2	BERKSHIRE HATHAWAY INC		10/27/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	275,808	270,000.00	1,275
084670AV0	BERKSHIRE HATHAWAY INC		09/26/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	147,755	140,000.00	597
097014AK0	BOEING CAPITAL CORP		09/28/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	116,705	110,000.00	1,549
10112RAT1	BOSTON PROPERTIES LP		11/03/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	119,720	120,000.00	
10112RAE4	BOSTON PROPERTIES LP		10/13/2011	UBS SECURITIES LLC, STAMFORD	X X X	123,111	115,000.00	2,188
10138MAH8	BOTTLING GROUP LLC		10/18/2011	DEUTSCHE BANC ALEX BROWN INSTL, NY	X X X	187,920	165,000.00	1,147
14912L4F5	CATERPILLAR FINANCIAL SERVICES		09/28/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	111,585	100,000.00	783
172967EQ0	CITIGROUP INC		09/30/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	118,516	115,000.00	3,057
172967EY3	CITIGROUP INC		10/26/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	269,468	250,000.00	3,497
172967DP3	CITIGROUP INC		10/18/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	260,535	250,000.00	4,428
19416QDW7	COLGATE-PALMOLIVE CO		11/03/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	443,313	445,000.00	
20030NAW1	COMCAST CORP		09/26/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	138,434	120,000.00	2,546
126408GL1	CSX CORP		10/28/2011	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	106,324	100,000.00	751
25459HAY1	DIRECTV HOLDINGS LLC / DIRECTV		10/19/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	171,442	165,000.00	850
25746UAM1	DOMINION RESOURCES INC/VA		10/28/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	79,152	75,000.00	490
260543BW2	DOW CHEMICAL CO/THE		09/21/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	143,269	125,000.00	3,457
26442CAK0	DUKE ENERGY CAROLINAS		05/23/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	10,068	10,000.00	8
264399EM4	DUKE ENERGY CAROLINAS LLC		10/05/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	259,317	225,000.00	331
26441YAT4	DUKE REALTY LP		09/21/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	147,183	125,000.00	1,174
263534BY4	EI DU PONT DE NEMOURS & CO		09/28/2011	CITADEL SECURITIES LLC, CHICAGO	X X X	117,704	110,000.00	775
36962G4C5	GENERAL ELECTRIC CAPITAL CORP		09/20/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	199,429	180,000.00	3,835
36962GZY3	GENERAL ELECTRIC CAPITAL CORP		09/28/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	194,648	185,000.00	2,185
36962G4G6	GENERAL ELECTRIC CAPITAL CORP		10/18/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	446,033	425,000.00	6,951
36962GK94	GENERAL ELECTRIC CAPITAL CORP		10/26/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	192,501	200,000.00	155
38141GGQ1	GOLDMAN SACHS GROUP INC		07/22/2011	GOLDMAN SACHS & CO, NY	X X X	15,045	15,000.00	
38141EA58	GOLDMAN SACHS GROUP INC/THE		02/18/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	122,418	120,000.00	2,849
428236BM4	HEWLWTT-PACKARD CO		06/17/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	45,314	45,000.00	62
437076AP7	HOME DEPOT INC		09/28/2011	UBS SECURITIES LLC, STAMFORD	X X X	143,474	126,000.00	605
459200GU9	INTERNATIONAL BUSINESS MACHINE		09/28/2011	KEYBANC CAPITAL MARKETS INC, NEW YORK	X X X	112,025	110,000.00	538
46625HJC5	JPMORGAN CHASE & CO		08/09/2011	BARCLAYS CAPITAL INC, NEW YORK	X X X	336,022	335,000.00	81
46625HHB9	JPMORGAN CHASE & CO		09/20/2011	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	237,974	225,000.00	4,216
46625HHP8	JPMORGAN CHASE & CO		09/20/2011	HSBC SECS INC, NEW YORK	X X X	155,453	150,000.00	971
46625HJA9	JPMORGAN CHASE & CO		07/19/2011	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	X X X	235,907	235,000.00	473
50075NBB9	KRAFT FOODS INC		09/28/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	144,654	135,000.00	835

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501044CE9	KROGER CO/THE		10/28/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	142,345	135,000.00	1,877
548661CH8	LOWE'S COS INC		10/11/2011	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	113,007	100,000.00	2,486
58155QAD5	MCKESSON CORP		07/15/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	337,163	315,000.00	5,819
806605AE1	MERCK & CO INC		10/05/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	120,842	110,000.00	2,105
59156RAN8	METLIFE INC		09/30/2011	MILLENNIUM ADVISORS LLC, CHARLOTTE	X X X	110,029	100,000.00	1,528
61747YCK9	MORGAN STANLEY		09/20/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	149,822	150,000.00	2,153
65473QAS2	NISOURCE FINANCE CORP		09/28/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	130,210	115,000.00	368
66989HAA6	NOVARTIS CAPITAL CORP		10/05/2011	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	X X X	188,284	175,000.00	1,223
68389XAF2	ORACLE CORP		09/30/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	118,944	110,000.00	997
717081DB6	PFIZER INC		07/22/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	470,603	395,000.00	8,980
717081DA8	PFIZER INC		10/25/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	187,853	165,000.00	1,054
718172AB5	PHILIP MORRIS INTERNATIONAL IN		09/21/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	341,546	320,000.00	5,633
72650RAW2	PLAINS ALL AMERICAN PIPELINE L		10/24/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	129,079	115,000.00	1,874
74254PVP4	PRINCIPAL LIFE INCOME FUNDING		10/28/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	156,891	150,000.00	3,048
743263AQ8	PROGRESS ENERGY INC		10/11/2011	GOLDMAN SACHS & CO, NY	X X X	126,802	115,000.00	2,071
74432QBJ3	PRUDENTIAL FINANCIAL INC		09/30/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	140,712	135,000.00	321
760761AD8	REPUBLIC SERVICES INC		10/11/2011	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	127,871	115,000.00	2,499
828807BM8	SIMON PROPERTY GROUP LP		09/30/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	120,326	110,000.00	1,714
828807CH8	SIMON PROPERY GROUP LP		11/10/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	169,606	170,000.00	
88732JAQ1	TIME WARNER CABLE INC		09/26/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	148,541	130,000.00	1,341
89417EAE9	TRAVELERS COS INC/THE		10/14/2011	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	148,481	130,000.00	3,225
907818DA3	UNION PACIFIC CORP		09/30/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	146,774	125,000.00	990
911312AL0	UNITED PARCEL SERVICE INC		10/11/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	187,898	175,000.00	245
91159HHA1	US BANCORP		08/09/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	154,434	145,000.00	1,296
91159HGW4	US BANCORP		10/20/2011	UBS SECURITIES LLC, STAMFORD	X X X	178,819	175,000.00	1,274
91159HGR5	US BANCORP		09/26/2011	STIFEL NICOLAUS	X X X	118,700	110,000.00	1,720
92343VAM6	VERIZON COMMUNICATIONS INC		10/11/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	154,086	130,000.00	3,943
92343VAN4	VERIZON COMMUNICATIONS INC		09/28/2011	CITADEL SECURITIES LLC, CHICAGO	X X X	117,099	110,000.00	2,695
92976GAE1	WACHOVIA BANK NA		03/30/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	446,170	410,000.00	1,212
931142AS2	WAL-MART STORES INC		10/20/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	370,765	335,000.00	9,715
931142DA8	WAL-MART STORES INC		10/20/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	245,860	240,000.00	98
931142CQ4	WAL-MART STORES INC		09/26/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	202,443	190,000.00	2,263
94106LAT6	WASTE MANAGEMENT INC		10/27/2011	RBS SECURITIES INC, GREENWICH	X X X	102,913	90,000.00	735
94974BET3	WELLS FARGO & CO		09/20/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	197,452	185,000.00	3,315
949746NY3	WELLS FARGO & CO		09/20/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	198,265	190,000.00	1,224
983024AE0	WYETH		10/11/2011	HSBC SECS INC, NEW YORK	X X X	192,897	175,000.00	1,952
984121BY8	XEROX CORP		10/17/2011	GOLDMAN SACHS & CO, NY	X X X	148,417	130,000.00	4,618
136375BS0	CANADIAN NATIONAL RAILWAY CO	I	10/20/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	109,126	100,000.00	1,375
78008TXA7	ROYAL BANK OF CANADA	I	10/25/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	349,867	350,000.00	
89114QAE8	TORONTO-DOMINION BANK	I	10/12/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	129,277	130,000.00	
89153UAB7	TOTAL CAPITAL CANADA LTD	I	09/26/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	122,460	120,000.00	330
893526DK6	TRANSCANADA PIPELINES LTD	I	02/07/2011	NOMURA SECS INTL INC, NEW YORK	X X X	269,713	285,000.00	4,121
055451AG3	BHP BILLITON FINANCE USA LTD	R	09/28/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	110,328	100,000.00	31
055451AF5	BHP BILLITON FINANCE USA LTD	R	10/28/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	150,024	130,000.00	632
05565QBT4	BP CAPITAL MARKETS PLC	R	10/27/2011	HSBC SECS INC, NEW YORK	X X X	150,000	150,000.00	
25243YAN9	DIAGEO CAPITAL PLC	R	09/21/2011	BNP PARIBAS SEC BOND, NEW YORK	X X X	228,484	200,000.00	2,909
636274AC6	NATIONAL GRID PLC	R	09/30/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	143,949	125,000.00	1,400
767201AF3	RIO TINTO FINANCE USA LTD	R	09/26/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	261,672	220,000.00	8,095
822582AL6	SHELL INTERNATIONAL FINANCE BV	R	09/21/2011	MORGAN STANLEY & CO INC, NY	X X X	204,084	200,000.00	10
92857WAF7	VODAFONE GROUP PLC	R	10/25/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	108,481	100,000.00	1,833
50179MAE1	LB-UBS COMMERCIAL MORTGA C6 A4		10/26/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	141,391	130,000.00	388
59022HMU3	MERRILL LYNCH MORTGAGE CKI1 A6		09/28/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	275,127	250,000.00	75
92936JAZ7	WF-RBS COMMERCIAL MORTGA C5 A2		11/01/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	85,849	85,000.00	133
02005JAC3	ALLY AUTO RECEIVABLES TR 3 A3		09/26/2011	NOMURA SECS, NEW YORK	X X X	311,235	310,000.00	117

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02005PAC9	ALLY AUTO RECEIVABLES TRUST		09/28/2011	BAIRD, ROBERT W & CO INC, MILWAUKEE	X X X	666,533	665,000.00	303
13974YAG5	CAPITAL AUTO RECEIVABLES 2 A4		12/28/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	525,667	516,320.03	1,090
13974TAC5	CAPITAL AUTO RECEIVABLES 4A A4		12/28/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	936,723	927,408.84	2,016
14312YAC3	CARMAX AUTO OWNER TRUST 3 A3		09/26/2011	MORGAN STANLEY & CO INC, NY	X X X	602,344	600,000.00	231
12616VAB8	CNH EQUIPMENT TRUST C A2		12/07/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	429,998	430,000.00	
12612AAD4	CNH EQUIPMENT TRUST C A4		09/26/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	717,992	700,000.00	817
34529TAC1	FORD CREDIT AUTO LEASE TR B A3		10/25/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	434,947	435,000.00	
34528QBE3	FORD CREDIT FLOORPLAN 11-2 A1		10/06/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	174,969	175,000.00	
36162CAB7	GE EQUIPMENT MIDTICKET LL 1 A2		09/28/2011	RBS SECURITIES INC, GREENWICH	X X X	349,958	350,000.00	
36161XAB2	GE EQUIPMENT TRANSPORTATI 1 A2		09/26/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	500,352	500,000.00	96
41283NAD3	HARLEY-DAVIDSON MOTORCYCL 1 A3		09/26/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	501,426	500,000.00	187
44918AAB2	HYUNDAI AUTO RECEIVABLES C A2		09/28/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	584,960	585,000.00	
65475QAB7	NISSAN AUTO RECEIVABLES O B A2		11/09/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	569,942	570,000.00	
92867FAB1	VOLKSWAGEN AUTO LEASE TRU A A2		11/16/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	324,997	325,000.00	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						25,557,520	24,329,728.87	193,057
8399997 Subtotal - Bonds - Part 3						89,553,618	84,652,552.44	497,448
8399998 Summary item from Part 5 for Bonds						242,741,819	227,401,659.70	302,267
8399999 Subtotal - Bonds						332,295,437	312,054,212.14	799,715
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
003830106	ABRAXAS PETROLEUM CORP		08/22/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	5,500.000	21,817	X X X	
007974108	ADVENT SOFTWARE INC		08/23/2011	J P MORGAN SECURITIES INC, BROOKLYN	290.000	5,776	X X X	
01741R102	ALLEGHENY TECHNOLOGIES INC		11/23/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	570.000	26,993	X X X	
02076X102	ALPHA NATURAL RESOURCES INC		06/02/2011	STOCK AND CASH MERGER WITH MASSEY ENERGY	461.250	11,138	X X X	
021441100	ALTERA CORP		09/08/2011	UBS SECURITIES LLC, STAMFORD	1,330.000	48,760	X X X	
03073E105	AMERISOURCEBERGEN CORP		07/25/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	650.000	25,763	X X X	
035710409	ANNALY CAPITAL MANAGEMENT INC		10/25/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	1,760.000	30,725	X X X	
037598109	APOGEE ENTERPRISES INC		07/29/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	1,550.000	20,304	X X X	
037604105	APOLLO GROUP INC		11/29/2011	MERRILL LYNCH PIERCE FENNER SMITH INC NY	940.000	42,967	X X X	
037833100	APPLE INC		10/12/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	925.000	316,720	X X X	
04269Q100	ARRIS GROUP INC		09/13/2011	KING (CL) & ASSOCIATES, ALBANY	1,350.000	15,596	X X X	
077454106	BELDEN INC		11/23/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	20.000	602	X X X	
084670702	BERKSHIRE HATHAWAY INC		01/19/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	645.000	51,990	X X X	
055921100	BMC SOFTWARE INC		10/04/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	555.000	21,149	X X X	
109473405	BRIGHTPOINT INC		06/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,560.000	25,103	X X X	
111320107	BROADCOM CORP		09/14/2011	FRIEDMAN BILLINGS, WASHINGTON DC	1,950.000	67,054	X X X	
12673P105	CA INC		07/29/2011	PIPELINE TRADING SYSTEMS LLC, NEW YORK	1,145.000	25,513	X X X	
14040H105	CAPITAL ONE FINANCIAL CORP		01/28/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	980.000	45,491	X X X	
14170T101	CAREFUSION CORP		08/15/2011	PULSE TRADING LLC, BOSTON	1,065.000	26,769	X X X	
144577103	CARRIZO OIL & GAS INC		11/23/2011	STEPHENS INC, LITTLE ROCK	1,660.000	49,678	X X X	
124857202	CBS CORP		08/22/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	2,515.000	53,853	X X X	
151020104	CELGENE CORP		08/04/2011	BARCLAYS CAPITAL LE, JERSEY CITY	3,285.000	185,047	X X X	
16934Q109	CHIMERA INVESTMENT CORP		09/22/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,020.000	5,986	X X X	
17275R102	CISCO SYSTEMS INC		12/23/2011	WILLIAM BLAIR & CO, CHICAGO	17,185.000	304,515	X X X	
172967424	CITIGROUP INC		11/08/2011	LIQUIDNET INC, BROOKLYN	5,765.000	197,309	X X X	
177376100	CITRIX SYSTEMS INC		08/22/2011	GOLDMAN SACHS & CO, NY	1,920.000	136,789	X X X	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		11/23/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,010.000	65,468	X X X	
20030N101	COMCAST CORP		11/01/2011	CITATION GROUP/BCC CLRG, NEW YORK	6,630.000	159,076	X X X	
20854P109	CONSOL ENERGY INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,000.000	100,790	X X X	
210313102	CONSTANT CONTACT INC		07/18/2011	OPPENHEIMER & CO INC, NEW YORK	130.000	2,800	X X X	
126650100	CVS CAREMARK CORP		05/05/2011	J P MORGAN SECURITIES INC, BROOKLYN	1,495.000	52,879	X X X	
232806109	CYPRESS SEMICONDUCTOR CORP		12/13/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	820.000	14,041	X X X	

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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
235851102	DANAHER CORP		06/20/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	2,880.000	152,127	X X X	
23918K108	DAVITA INC		11/16/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	800.000	55,970	X X X	
242309102	DEALERTRACK HOLDINGS INC		03/02/2011	LIQUIDNET INC, BROOKLYN	840.000	16,654	X X X	
25388B104	DIGITAL RIVER INC		08/18/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,070.000	28,670	X X X	
260003108	DOVER CORP		12/16/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,210.000	68,659	X X X	
260543103	DOW CHEMICAL CO/THE		05/02/2011	LIQUIDNET INC, BROOKLYN	2,650.000	107,583	X X X	
23335C101	DTS INC/CA		10/20/2011	WILLIAM BLAIR & CO, CHICAGO	370.000	10,418	X X X	
26969P108	EAGLE MATERIALS INC		10/06/2011	LIQUIDNET INC, BROOKLYN	1,400.000	37,030	X X X	
278642103	EBAY INC		06/14/2011	CITATION GROUP/BCC CLRG, NEW YORK	1,165.000	37,682	X X X	
532457108	ELI LILLY & CO		09/16/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	3,060.000	113,505	X X X	
268648102	EMC CORP/MASSACHUSETTS		06/23/2011	LIQUIDNET INC, BROOKLYN	5,420.000	144,508	X X X	
292562105	ENCORE WIRE CORP		09/22/2011	MORGAN KEEGAN & CO INC, MEMPHIS	340.000	7,785	X X X	
26875P101	EOG RESOURCES INC		10/04/2011	PULSE TRADING LLC, BOSTON	295.000	23,300	X X X	
30212P303	EXPEDIA INC		12/27/2011	WEEDEN & CO, NEW YORK	1,190.000	32,799	X X X	
30231G102	EXXON MOBIL CORP		12/16/2011	CITIGROUP GBL MKTS INC, NEW YORK	675.000	56,811	X X X	
303726103	FAIRCHILD SEMICONDUCTOR INTERN		11/23/2011	STEPHENS INC, LITTLE ROCK	1,570.000	22,091	X X X	
316773100	FIFTH THIRD BANCORP		10/26/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	2,535.000	29,851	X X X	
345370860	FORD MOTOR CO		12/14/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	2,210.000	22,664	X X X	
369604103	GENERAL ELECTRIC CO		12/22/2011	BARCLAYS CAPITAL LE, JERSEY CITY	11,515.000	185,487	X X X	
370334104	GENERAL MILLS INC		08/08/2011	PULSE TRADING LLC, BOSTON	2,680.000	101,094	X X X	
38259P508	GOOGLE INC		06/02/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	330.000	187,518	X X X	
406216101	HALLIBURTON CO		12/22/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,660.000	115,878	X X X	
410345102	HANESBRANDS INC		06/08/2011	INSTINET CORP, NY	870.000	24,103	X X X	
404132102	HCC INSURANCE HOLDINGS INC		11/23/2011	BARCLAYS CAPITAL LE, JERSEY CITY	810.000	22,253	X X X	
427866108	HERSHEY CO/THE		08/08/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,430.000	137,002	X X X	
437076102	HOME DEPOT INC		12/02/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	2,350.000	88,017	X X X	
438516106	HONEYWELL INTERNATIONAL INC		06/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,375.000	135,695	X X X	
444859102	HUMANA INC		08/08/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	140.000	9,335	X X X	
44919P508	IAC/INTERACTIVECORP		05/23/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	295.000	10,499	X X X	
452327109	ILLUMINA INC		09/26/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,190.000	78,834	X X X	
459200101	INTERNATIONAL BUSINESS MACHINE		10/06/2011	MORGAN STANLEY & CO INC, NY	490.000	88,497	X X X	
46118H104	INTRALINKS HOLDINGS INC		12/02/2011	WEEDEN & CO, NEW YORK	430.000	2,214	X X X	
469814107	JACOBS ENGINEERING GROUP INC		12/29/2011	BARCLAYS CAPITAL LE, JERSEY CITY	20.000	815	X X X	
46612J507	JDS UNIPHASE CORP		11/23/2011	CANACCORD GENUITY INC, JERSEY CITY	1,720.000	17,540	X X X	
472319102	JEFFERIES GROUP INC		11/17/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,050.000	25,785	X X X	
477143101	JETBLUE AIRWAYS CORP		07/26/2011	DAHLMAN ROSE & CO LLC, JERSEY CITYY	380.000	1,889	X X X	
478160104	JOHNSON & JOHNSON		04/18/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	2,250.000	141,191	X X X	
48273U102	K12 INC		11/25/2011	BTIG LLC, JERSEY CITY	190.000	4,460	X X X	
500255104	KOHL'S CORP		01/07/2011	LIQUIDNET INC, BROOKLYN	195.000	10,068	X X X	
521865204	LEAR CORP		10/06/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	1,500.000	68,632	X X X	
526107107	LENNOX INTERNATIONAL INC		10/03/2011	LIQUIDNET INC, BROOKLYN	1,580.000	53,204	X X X	
530322106	LIBERTY MEDIA CORP - LIBERTY		09/26/2011	Survival of merger with Liberty-Starz	632.000	27,309	X X X	
548661107	LOWE'S COS INC		12/14/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	3,820.000	92,983	X X X	
55616P104	MACY'S INC		10/27/2011	LIQUIDNET INC, BROOKLYN	3,655.000	108,353	X X X	
55973B102	MAGNUM HUNTER RESOURCES CORP		11/18/2011	CANTOR FITZGERALD & CO INC, NEW YORK	2,710.000	12,149	X X X	
571748102	MARSH & MCLENNAN COS INC		10/25/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,300.000	37,394	X X X	
57636Q104	MASTERCARD INC		06/08/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	290.000	81,826	X X X	
580645109	MCGRAW-HILL COS INC/THE		08/05/2011	CITIGROUP GBL MKTS INC, NEW YORK	1,455.000	60,936	X X X	
552715104	MEMC ELECTRONIC MATERIALS INC		08/08/2011	J P MORGAN SECURITIES INC, BROOKLYN	1,990.000	20,119	X X X	
59001K100	MERITOR INC		05/24/2011	MERGER WITH ARVINMERITOR INC	3,010.000	50,214	X X X	
59156R108	METLIFE INC		08/05/2011	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	2,760.000	118,403	X X X	
591708102	METROPCS COMMUNICATIONS INC		09/22/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	320.000	2,885	X X X	
609839105	MONOLITHIC POWER SYSTEMS INC		11/03/2011	OPPENHEIMER & CO INC, NEW YORK	1,560.000	22,391	X X X	
615369105	MOODY'S CORP		01/05/2011	KEEFE BRUYETTE AND WOODS, JERSEY CITY	90.000	2,416	X X X	

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
611742107	MTLY		03/10/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	370.000	5,506	X X X	
63009F105	NANOSPHERE INC		12/06/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	820.000	1,317	X X X	
637071101	NATIONAL OILWELL VARCO INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,350.000	101,320	X X X	
63934E108	NAVISTAR INTERNATIONAL CORP		07/14/2011	LIQUIDNET INC, BROOKLYN	290.000	16,537	X X X	
651639106	NEWMONT MINING CORP		10/18/2011	GOLDMAN SACHS & CO, NY	1,400.000	92,804	X X X	
655044105	NOBLE ENERGY INC		10/04/2011	CITIGROUP GBL MKTS INC, NEW YORK	415.000	32,855	X X X	
674599105	OCCIDENTAL PETROLEUM CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,025.000	99,563	X X X	
681919106	OMNICOM GROUP INC		05/12/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	220.000	10,632	X X X	
682189105	ON SEMICONDUCTOR CORP		12/21/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,130.000	15,069	X X X	
68389X105	ORACLE CORP		06/13/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	4,800.000	161,193	X X X	
693475105	PNC FINANCIAL SERVICES GROUP I		08/19/2011	J P MORGAN SECURITIES INC, BROOKLYN	1,590.000	88,796	X X X	
740189105	PRECISION CASTPARTS CORP		08/25/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	500.000	74,292	X X X	
747525103	QUALCOMM INC		06/20/2011	CANACCORD GENUITY INC, JERSEY CITY	2,510.000	132,345	X X X	
74762E102	QUANTA SERVICES INC		08/08/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	970.000	17,073	X X X	
74874Q100	QUINSTREET INC		11/08/2011	AVONDALE PARTNERS LLC, NASHVILLE	1,800.000	24,180	X X X	
754730109	RAYMOND JAMES FINANCIAL INC		07/11/2011	KEEFE BRUYETTE AND WOODS, JERSEY CITY	290.000	9,481	X X X	
755111507	RAYTHEON CO		04/14/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	1,415.000	71,712	X X X	
759509102	RELIANCE STEEL & ALUMINUM CO		08/05/2011	KNIGHT DIRECT LLC, JERSEY CITY	345.000	14,982	X X X	
761565100	REX ENERGY CORP		04/19/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	460.000	4,966	X X X	
749941100	RF MICRO DEVICES INC		03/31/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	6,760.000	48,220	X X X	
768573107	RIVERBED TECHNOLOGY INC		08/18/2011	SIDOTI & CO LLC, NEW YORK	50.000	1,001	X X X	
772739207	ROCK-TENN CO		08/08/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	585.000	35,709	X X X	
775133101	ROGERS CORP		07/26/2011	KEYBANC CAPITAL MARKETS INC, NEW YORK	100.000	4,919	X X X	
779376102	ROVI CORP		12/16/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,966.284	75,917	X X X	
74972G103	RPX CORP		12/19/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,120.000	14,722	X X X	
781295100	RUE21 INC		12/29/2011	LIQUIDNET INC, BROOKLYN	650.000	15,702	X X X	
78388J106	SBA COMMUNICATIONS CORP		04/18/2011	LIQUIDNET INC, BROOKLYN	230.000	8,892	X X X	
806857108	SCHLUMBERGER LTD		09/27/2011	STIFEL NICOLAUS	1,365.000	108,244	X X X	
82967N108	SIRIUS XM RADIO INC		12/02/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	13,200.000	24,765	X X X	
78454L100	SM ENERGY CO		08/04/2011	KNIGHT DIRECT LLC, JERSEY CITY	345.000	25,331	X X X	
848577102	SPIRIT AIRLINES INC		09/22/2011	INSTINET CORP, NY	10.000	113	X X X	
854502101	STANLEY BLACK & DECKER INC		12/14/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,060.000	68,672	X X X	
855244109	STARBUCKS CORP		12/02/2011	UBS SECURITIES LLC, STAMFORD	1,600.000	68,345	X X X	
87157D109	SYNAPTICS INC		06/10/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	710.000	19,857	X X X	
87612E106	TARGET CORP		09/21/2011	LIQUIDNET INC, BROOKLYN	2,250.000	115,144	X X X	
88162G103	TETRA TECH INC		08/01/2011	OPPENHEIMER & CO INC, NEW YORK	760.000	16,973	X X X	
887317303	TIME WARNER INC		08/18/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	320.000	9,233	X X X	
888706108	TIVO INC		05/16/2011	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	2,190.000	21,319	X X X	
89417E109	TRAVELERS COS INC/THE		08/16/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	260.000	13,556	X X X	
89531P105	TREX CO INC		10/18/2011	STEPHENS INC, LITTLE ROCK	750.000	12,101	X X X	
896945201	TRIPADVISOR INC		12/21/2011	MERGER	675.000	18,651	X X X	
89674K103	TRIQUINT SEMICONDUCTOR INC		07/18/2011	INSTINET CORP, NY	2,880.000	33,610	X X X	
904034105	ULTRATECH INC		09/12/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,610.000	34,092	X X X	
910047109	UNITED CONTL HLDGS INC		11/23/2011	INSTINET CORP, NY	6,730.000	124,813	X X X	
913017109	UNITED TECHNOLOGIES CORP		08/15/2011	BERNSTEIN SANFORD C & CO, NEW YORK	540.000	41,253	X X X	
91324P102	UNITEDHEALTH GROUP INC		12/08/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,025.000	50,317	X X X	
91913Y100	VALERO ENERGY CORP		08/22/2011	PULSE TRADING LLC, BOSTON	5,250.000	134,136	X X X	
92342Y109	VERIFONE SYSTEMS INC		08/19/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	270.000	9,562	X X X	
92343E102	VERISIGN INC		01/05/2011	JEFFERIES & CO INC, NEW YORK	120.000	4,005	X X X	
92532F100	VERTEX PHARMACEUTICALS INC		12/08/2011	LEERINK SWANN & CO, JERSEY CITY	2,810.000	122,929	X X X	
92553P201	VIACOM INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,550.000	120,697	X X X	
92839U206	VISTEON CORP W/I		02/22/2011	LIQUIDNET INC, BROOKLYN	325.000	24,131	X X X	
929566107	WABASH NATIONAL CORP		10/04/2011	STERNE AGEE & LEACH INC	7,660.000	47,924	X X X	
949746101	WELLS FARGO & CO		12/16/2011	CITIGROUP GBL MKTS INC, NEW YORK	4,715.000	129,805	X X X	

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
958102105	WESTERN DIGITAL CORP		08/08/2011	BERNSTEIN SANFORD C & CO, NEW YORK	490.000	15,469	X X X	
959802109	WESTERN UNION CO/THE		08/18/2011	PULSE TRADING LLC, BOSTON	1,340.000	24,487	X X X	
929297109	WMS INDUSTRIES INC		03/29/2011	BAIRD, ROBERT W & CO INC, MILWAUKEE	790.000	29,546	X X X	
984121103	XEROX CORP		07/29/2011	LIQUIDNET INC, BROOKLYN	1,295.000	12,184	X X X	
98419M100	XYLEM INC/NY		12/16/2011	BARCLAYS CAPITAL LE, JERSEY CITY	2,050.000	55,690	X X X	
008474108	AGNICO-EAGLE MINES LTD	I	12/29/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	570.000	23,710	X X X	
460951106	INTEROIL CORP	I	10/18/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	430.000	25,668	X X X	
535919203	LIONS GATE ENTERTAINMENT CORP	I	09/28/2011	BMO CAPITAL MARKETS CORP, NEW YORK	4,100.000	28,381	X X X	
867224107	SUNCOR ENERGY INC	I	05/27/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	3,170.000	137,138	X X X	
M22465104	CHECKPOINT SOFTWARE TECH	R	06/08/2011	LIQUIDNET INC, BROOKLYN	1,380.000	76,457	X X X	
G2554F113	COVIDIEN PLC	R	11/10/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,860.000	147,939	X X X	
Y2573F102	FLEXTRONICS INTERNATIONAL LTD	R	11/23/2011	J P MORGAN SECURITIES INC, BROOKLYN	230.000	1,295	X X X	
580037109	MCDERMOTT INTERNATIONAL INC	R	09/22/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	2,390.000	33,614	X X X	
780259206	ROYAL DUTCH SHELL PLC	R	03/31/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	965.000	68,457	X X X	
G7945M107	SEAGATE TECHNOLOGY	R	08/17/2011	CUTTONE & CO INC, JERSEY CITY	1,960.000	28,997	X X X	
M87245102	SYNERON MEDICAL LTD	R	08/22/2011	OPPENHEIMER & CO INC, NEW YORK	1,510.000	16,043	X X X	
H84989104	TE CONNECTIVITY LTD	R	03/17/2011	MERGER WITH TYCO ELECTRONICS	2,290.000	66,159	X X X	
H89128104	TYCO INTERNATIONAL LTD SHS	R	12/02/2011	JEFFERIES & CO INC, NEW YORK	3,805.000	180,512	X X X	
G87210103	UTI WORLDWIDE INC SHS	R	12/01/2011	LIQUIDNET INC, BROOKLYN	2,450.000	47,121	X X X	
92857W209	VODAFONE GROUP PLC	R	11/10/2011	CITATION GROUP/BCC CLRG, NEW YORK	850.000	24,498	X X X	
G94368100	WARNER CHILCOTT PLC CLASS A	R	08/09/2011	PULSE TRADING LLC, BOSTON	6,740.000	144,392	X X X	
H27013103	WEATHERFORD INTERNATIONL LTD	R	12/22/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	5,120.000	106,525	X X X	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,147,519	X X X	
Common Stocks - Mutual Funds								
0075W0700	ADVISORS INNER CIRCLE FD UTD		12/29/2011	NON-BROKER TRADE	7,314.078	66,918	X X X	
411511306	HARBOR INTERNATIONAL FUND		12/16/2011	NON-BROKER TRADE	1,943.400	98,453	X X X	
9299999 Subtotal - Common Stocks - Mutual Funds						165,371	X X X	
9799997 Subtotal - Common Stocks - Part 3						9,312,890	X X X	
9799998 Summary Item from Part 5 for Common Stocks						4,506,546	X X X	
9799999 Subtotal - Common Stocks						13,819,435	X X X	
9899999 Subtotal - Preferred and Common Stocks						13,819,435	X X X	
9999999 Totals						346,114,872	X X X	799,715

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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																				
3135G0BR3	FEDERAL NATL MTG ASSN		12/20/2011	MORGAN STANLEY & CO INC,	XXX	501,287	500,000.00	500,691			(83)		(83)		500,608		679	679	917	08/09/2013
3135G0CM3	FEDERAL NATL MTG ASSN		11/08/2011	JPMORGAN SECURITIES INC,	XXX	821,658	820,000.00	811,659			167		167		811,826		9,832	9,832	1,153	09/28/2016
31359MEU3	FEDERAL NATL MTG ASSN DEBS		09/16/2011	BARCLAYS CAPITAL INC, NEW	XXX	114,297	83,000.00	95,610	94,645		(282)		(282)		94,363		19,935	19,935	4,381	05/15/2029
912810FB9	U S TREASURY BOND		11/14/2011	BARCLAYS CAPITAL INC, NEW	XXX	460,019	323,000.00	409,265	408,788		(6,335)		(6,335)		402,453		57,566	57,566	18,090	11/15/2020
912810FF0	U S TREASURY BOND		03/25/2011	GOLDMAN SACHS & CO, NY	XXX	302,483	268,000.00	309,635	309,409		(855)		(855)		308,555		(6,072)	(6,072)	5,169	11/15/2020
912810EQ7	U S TREASURY BOND		02/04/2011	MLPFS INC/FIXED INCOME, N	XXX	155,839	128,000.00	158,256	157,573		(181)		(181)		157,392		(1,552)	(1,552)	3,826	08/15/2023
912810EW4	U S TREASURY BOND		02/04/2011	JPMORGAN CHASE BK/RBS SEC	XXX	269,845	227,000.00	283,556	283,381		(274)		(274)		283,107		(13,261)	(13,261)	6,514	02/15/2026
912810QH4	U S TREASURY BONDS		09/16/2011	JPMORGAN SECURITIES INC,	XXX	1,358,454	1,141,000.00	1,165,984	1,165,949		(307)		(307)		1,165,642		192,812	192,812	48,290	05/15/2040
912810QD3	U S TREASURY BONDS		05/06/2011	MLPFS INC/FIXED INCOME, N	XXX	341,104	339,000.00	336,565	336,565		15		15		336,580		4,525	4,525	7,170	11/15/2039
912828LT5	U S TREASURY NOTE		10/31/2011	Maturity	XXX	400,000	400,000.00	400,813	400,340		(340)		(340)		400,000				4,000	10/31/2011
912828LS7	U S TREASURY NOTE		11/15/2011	BARCLAYS CAPITAL INC, NEW	XXX	529,139	500,000.00	528,146			(761)		(761)		527,385		1,754	1,754	6,492	10/31/2014
912828QN3	U S TREASURY NOTE		10/17/2011	JEFFERIES & CO INC, NEW Y	XXX	1,096,536	1,011,000.00	1,052,862			(893)		(893)		1,051,969		44,567	44,567	13,393	05/15/2021
912828QM5	U S TREASURY NOTE		05/19/2011	JPMORGAN SECURITIES INC,	XXX	40,044	40,000.00	40,075			0		0		40,075		(31)	(31)	5	05/15/2014
912828JW1	U S TREASURY NOTE		01/03/2011	MLPFS INC/FIXED INCOME, N	XXX	3,738,134	3,691,000.00	3,768,547	3,760,919		(128)		(128)		3,760,791		(22,657)	(22,657)	612	12/31/2013
912828CT5	U S TREASURY NOTE		01/03/2011	GOLDMAN SACHS & CO, NY	XXX	608,946	553,000.00	623,185	616,720		(187)		(187)		616,533		(7,587)	(7,587)	9,069	08/15/2014
912828KT6	U S TREASURY NOTE		01/03/2011	GOLDMAN SACHS & CO, NY	XXX	895,520	887,000.00	896,308	896,308		(240)		(240)		896,068		(548)	(548)	5,556	03/31/2016
912828KD1	U S TREASURY NOTE		07/22/2011	BARCLAYS CAPITAL INC, NEW	XXX	978,182	954,000.00	982,098			(198)		(198)		981,901		(3,719)	(3,719)	11,596	02/15/2019
0599999 Subtotal - Bonds - U.S. Governments						12,611,488	11,865,000.00	12,363,255	8,430,597		(10,881)		(10,881)		12,335,246		276,242	276,242	146,232	XXX
Bonds - All Other Governments																				
1107098W5	BRITISH COLUMBIA PROV OF	I	02/15/2011	CIBC WORLD MARKETS CORP,	XXX	10,178	10,000.00	10,589	10,558		(16)		(16)		10,542		(364)	(364)	50	06/16/2015
669827FX0	NOVA SCOTIA PROVINCE	I	02/23/2011	CIBC WORLD MARKETS CORP,	XXX	75,027	75,000.00	76,922	76,815		(61)		(61)		76,755		(1,728)	(1,728)	1,074	07/21/2015
6832348K7	ONTARIO PROVINCE OF	I	06/17/2011	CIBC WORLD MARKETS CORP,	XXX	37,095	35,000.00	38,987	38,896		(141)		(141)		38,756		(1,660)	(1,660)	922	04/14/2020
731011AR3	REPUBLIC OF POLAND	R	12/21/2011	RBS SECURITIES INC, GREEN	XXX	77,735	70,000.00	69,852	69,868		12		12		69,880		7,855	7,855	6,471	07/15/2019
1099999 Subtotal - Bonds - All Other Governments						200,036	190,000.00	196,349	196,138		(205)		(205)		195,933		4,103	4,103	8,516	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
041042RF1	ARKANSAS ST		03/17/2011	STIFEL NICOLAUS	XXX	1,097,910	1,000,000.00	1,118,110	1,097,500		(4,288)		(4,288)		1,093,212		4,698	4,698	40,417	08/01/2013
6775192Q2	OHIO STATE		09/19/2011	GOLDMAN SACHS & CO, NY	XXX	1,103,870	1,000,000.00	1,095,360	1,053,932		(12,225)		(12,225)		1,041,708		62,162	62,162	57,083	02/01/2014
880541JL2	TENNESSEE ST		02/10/2011	JEFFERIES & COMPANY, JERS	XXX	1,101,080	1,000,000.00	1,099,860	1,055,062		(2,425)		(2,425)		1,052,637		48,443	48,443	22,778	09/01/2013
93974CRH5	WASHINGTON ST		09/19/2011	GOLDMAN SACHS & CO, NY	XXX	1,102,620	1,000,000.00	1,138,800	1,123,065		(29,469)		(29,469)		1,093,596		9,024	9,024	55,833	01/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						4,405,480	4,000,000.00	4,452,130	4,329,558		(48,407)		(48,407)		4,281,152		124,328	124,328	176,111	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
013595QG1	ALBUQUERQUE N M MUN SCH DIST		02/16/2011	PIPER JAFFRAY & CO, MINNE	XXX	1,023,590	1,000,000.00	1,034,700	1,031,188		(1,502)		(1,502)		1,029,686		(6,096)	(6,096)	8,333	08/01/2013
03588EG98	ANNE ARUNDEL CNTY MD		01/05/2011	TD SECURITIES (USA) LLC,	XXX	1,087,670	1,000,000.00	1,130,180	1,080,176		(912)		(912)		1,079,264		8,406	8,406	17,917	03/01/2013
0414296A4	ARLINGTON CNTY VA REF-PUB IMPT		01/04/2011	HUNTINGTON INVESTMENT CO,	XXX	1,085,450	1,000,000.00	1,126,960	1,075,154		(605)		(605)		1,074,549		10,901	10,901	23,889	01/15/2013
235218N59	DALLAS TEXAS		09/19/2011	MORGAN KEEGAN & CO INC, M	XXX	1,106,580	1,000,000.00	1,145,090	1,116,032		(26,559)		(26,559)		1,089,473		17,107	17,107	55,139	02/15/2014
35880CAA2	FRISCO TEX INDPT SCHOOL DISTRI		02/08/2011	JEFFERIES & COMPANY, JERS	XXX	1,074,220	1,000,000.00	1,086,580	1,074,802		(1,001)		(1,001)		1,073,801		419	419	24,444	08/15/2013
546585EJ5	LOUISVILLE & JEFFERSON CNTY KY		02/10/2011	J.P. MORGAN CLEARING CORP	XXX	1,049,690	1,000,000.00	1,062,460	1,052,880		(2,248)		(2,248)		1,050,632		(942)	(942)	8,667	11/01/2013
678705RK2	OKLAHOMA CNTY OKLA INDPT SCH		09/19/2011	PIPER JAFFRAY & CO, MINNE	XXX	1,036,980	1,000,000.00	1,027,540	1,027,540		(6,004)		(6,004)		1,021,536		15,444	15,444	19,938	01/01/2014
688443L99	OSSEO MINN INDPT SCH DIST 279		02/10/2011	RAYMOND JAMES/FI,SAINT PE	XXX	1,105,130	1,000,000.00	1,144,160	1,115,925		(4,515)		(4,515)		1,111,410		(6,280)	(6,280)	44,444	02/01/2014
866560GW9	SUMTER CNTY S C		09/19/2011	MERRILL LYNCH PIERCE FENN	XXX	1,097,630	1,000,000.00	1,124,170	1,105,909		(23,786)		(23,786)		1,082,123		15,507	15,507	52,917	03/01/2014
899559MU9	TULSA CNTY OKLA INDPT SCH DIST		09/19/2011	STERN BROTHERS & CO, JERS	XXX	1,108,640	1,000,000.00	1,139,320	1,115,388		(25,423)		(25,423)		1,089,964		18,676	18,676	73,750	04/01/2014
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						10,775,580	10,000,000.00	11,021,160	10,794,992		(92,555)		(92,555)		10,702,437		73,143	73,143	329,438	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
052476HR2	AUSTIN TEX WTR & WASTEWATER		02/16/2011	STIFEL NICOLAUS	XXX	1,053,400	1,000,000.00	1,085,810	1,041,110		(4,199)		(4,199)		1,036,911		16,489	16,489	13,472	05/15/2012
13066YRJ0	CALIFORNIA ST DEPT WTR RES PWR		09/19/2011	BONY/VINING-SPARKS IBG A	XXX	1,112,670	1,000,000.00	1,106,900	1,105,453		(22,382)		(22,382)		1,083,071		29,599	29,599	46,111	05/01/2014
235241LY0	DALLAS TEX AREA RAPID TRAN SAL		09/19/2011	CITIGROUP GBL MKTS INC, N	XXX	1,033,980	1,000,000.00	1,035,030	1,032,492		(8,002)		(8,002)		1,024,491		9,489	9,489	16,167	12/01/2013
246428WR3	DELAWARE TRANSN AUTH TRANSN SYS REV		09/19/2011	BONY/VINING-SPARKS IBG A	XXX	1,121,190	1,000,000.00	1,095,490	1,061,771		(12,268)		(12,268)		1,049,504		71,686	71,686	61,250	07/01/2014
29270CSR7	ENERGY NORTHWEST WASH ELEC REV		09/19/2011	GOLDMAN SACHS & CO, NY	XXX	1,036,590	1,000,000.00	1,091,880	1,043,370		(20,815)		(20,815)		1,022,555		14,035	14,035	61,250	07/01/2012
29270CHK4	ENERGY NORTHWEST WASH ELEC REV		09/19/2011	SOUTHWEST SECURITIES INC,	XXX	1,085,500	1,000,000.00	1,127,930	1,111,709		(32,196)		(32,196)		1,079,513		5,987	5,987	64,313	07/01/2013
34160WVG6	FLORIDA ST DEPT ENVIRONMENTAL		09/19/2011	GOLDMAN SACHS & CO, NY	XXX	1,076,080	1,000,000.00	1,108,990	1,087,417		(25,047)		(25,047)		1,062,370		13,710	13,710	61,250	07/01/2013
343136M53	FLORIDA ST TPK AUTH TPK REV		10/11/2011	BONY/VINING-SPARKS IBG A	XXX	550,260	500,000.00	553,265			(9,155)		(9,155)		544,110		6,150	6,150	19,653	07/01/2014
41981CGU8	HAWAII ST HWY REV SER B		09/19/2011	MORGAN STANLEY DW INC, JE	XXX	1,078,670	1,000,000.00	1,112,760	1,071,829		(20,475)		(20,475)		1,051,354		27,316	27,316	61,250	07/01/2013
442435YJ6	HOUSTON TEX UTIL SYS REV		09/19/2011	GOLDMAN SACHS & CO, NY	XXX	1,096,900	1,000,000.00	1,135,370	1,121,527		(24,173)		(24,173)		1,097,354		(454)	(454)	52,917	11/15/2013
469487CR1	JACKSONVILLE FLA SPL REV		10/11/2011	CITIGROUP GBL MKTS INC, N	XXX	550,725	500,000.00	578,595	572,152		(12,413)		(12,413)		559,740		(9,015)	(9,015)	26,944	10/01/2014
542690TZ5	LONG ISLAND PWR AUTH N Y ELEC		09/19/2011	FIDELITY CAP MKTS (DIV OF	XXX	1,130,120	1,000,000.00	1,122,030	1,120,634		(21,573)		(21,573)		1,099,061		31,059	31,059	42,438	12/01/2014
586158ML8	MEMPHIS TENN ELEC SYS REV		09/19/2011	MORGAN KEEGAN & CO INC, M	XXX	1,134,450	1,000,000.00	1,131,950	1,130,605		(23,533)		(23,533)		1,107,072		27,378	27,378	40,417	12/01/2014
59259RYY4	METROPOLITAN TRANSN AUTH N Y		10/11/2011	WACHOVIA CAP MKTS/WACHOVI	XXX	553,645	500,000.00	549,495			(8,128)		(8,128)		541,367		12,278	12,278	23,990	11/15/2014
60636PB90	MISSOURI ST ENVIRONMENTAL IMPT		09/19/2011	BONY/GRIFFIN KUBIK STEPHE	XXX	1,103,100	1,000,000.00	1,142,930	1,111,384		(26,564)		(26,564)		1,084,820		18,280	18,280	61,250	01/01/2014
639707AU2	NEBRASKA UTIL CORP REV		10/11/2011	STIFEL NICOLAUS	XXX	558,060	500,000.00	561,885			(11,460)		(11,460)		550,425		7,635	7,635	22,292	01/01/2015

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
718849AG7	PHOENIX ARIZ CIVIC IMPT MUNICIPAL		09/19/2011	MORGAN STANLEY DW INC, JE	XXX	1,036,160	1,000,000.00	1,084,540	1,023,883		(11,401)		(11,401)		1,012,481		23,679	23,679	64,313	07/01/2012
796253W40	SAN ANTONIO TEX ELEC & GAS		09/19/2011	J.P. MORGAN SECURITIES LL	XXX	1,109,990	1,000,000.00	1,099,633	1,061,611		(13,428)		(13,428)		1,048,183		61,807	61,807	59,938	02/01/2014
812643BV5	SEATTLE WASH MUN LT & PWR REV		09/19/2011	J.P. MORGAN SECURITIES LL	XXX	1,112,760	1,000,000.00	1,059,030	1,037,850		(8,044)		(8,044)		1,029,806		82,954	82,954	48,750	04/01/2014
837147XV4	SOUTH CAROLINA ST PUB SVC AUTH		09/19/2011	JANNEY MONTGOMERY SCOTT,	XXX	1,061,610	1,000,000.00	1,106,190	1,057,349		(20,507)		(20,507)		1,036,842		24,768	24,768	64,313	01/01/2013
843375XJ0	SOUTHERN MINN MUN		09/19/2011	PIPER JAFFRAY & CO, MINNE	XXX	1,054,000	1,000,000.00	1,063,500	1,026,199		(9,295)		(9,295)		1,016,905		37,095	37,095	61,250	01/01/2013
928172NE1	VIRGINIA ST PUB BLDG AUTH PUB		09/19/2011	BONY/VINING-SPARKS IBG A	XXX	1,085,300	1,000,000.00	1,129,950	1,095,625		(26,538)		(26,538)		1,069,087		16,213	16,213	57,083	08/01/2013
3128PWC89	FHLMC POOL #J1-6395		12/15/2011	Redemption	XXX	2,787	2,786.69	2,936			(3)		(3)		2,787				14	08/01/2021
3132GDSP8	FHLMC POOL #Q0-0526		12/15/2011	Redemption	XXX	3,311	3,311.28	3,598			(1)		(1)		3,311				28	05/01/2041
3132GDW65	FHLMC POOL #Q0-0669		12/15/2011	Redemption	XXX	3,908	3,908.32	4,189			(1)		(1)		3,908				31	04/01/2041
3132GEFH8	FHLMC POOL #Q0-1068		12/15/2011	Redemption	XXX	3,248	3,247.76	3,568			(1)		(1)		3,248				29	05/01/2041
3132GETD2	FHLMC POOL #Q0-1448		12/21/2011	Redemption	XXX	745,774	684,567.83	744,886			(478)		(478)		744,244		1,530	1,530	10,992	06/01/2041
3132GFBV8	FHLMC POOL #Q0-1852		12/15/2011	Redemption	XXX	3,932	3,932.30	4,324			(2)		(2)		3,932				36	06/01/2041
3132GF4F1	FHLMC POOL #Q0-2622		12/15/2011	Redemption	XXX	987	986.97	1,079			0		0		987				7	08/01/2041
3132GJAJ8	FHLMC POOL #Q0-3009		12/15/2011	Redemption	XXX	32,097	32,097.21	34,384			(81)		(81)		32,097				342	09/01/2041
3132GJJR1	FHLMC POOL #Q0-3272		12/15/2011	Redemption	XXX	1,373	1,373.03	1,479			0		0		1,373				9	09/01/2041
02R060621	FHLMC 30-YR FIXED TBA		02/07/2011	MLPFS INC/FIXED INCOME, N	XXX	4,099,477	3,802,000.00	4,091,903	4,091,903						4,091,903		7,574	7,574		02/01/2040
31405EA39	FNMA POOL #0786726		12/27/2011	Redemption	XXX	56,305	56,304.84	58,047	56,584		(280)		(280)		56,305				1,411	08/01/2034
31416BL71	FNMA POOL #0995050		12/27/2011	Redemption	XXX	22,548	22,548.45	25,165			(130)		(130)		22,548				224	09/01/2037
31416BRR1	FNMA POOL #0995196		12/27/2011	Redemption	XXX	32,617	32,616.64	36,402			(166)		(166)		32,617				324	07/01/2038
31416XTK6	FNMA POOL #0AB2353		12/27/2011	Redemption	XXX	18,834	18,834.25	19,888			(41)		(41)		18,834				109	03/01/2026
31416YTZ1	FNMA POOL #0AB3267		12/21/2011	Redemption	XXX	1,080,590	1,031,924.96	1,052,886			(613)		(613)		1,051,811		28,778	28,778	16,373	07/01/2041
31419MC25	FNMA POOL #0AE9988		12/27/2011	Redemption	XXX	2,644	2,644.09	2,811			(2)		(2)		2,644				13	07/01/2026
3138AD4K8	FNMA POOL #0AI0825		12/01/2011	Redemption	XXX	493	492.62	527			0		0		493				2	09/01/2041
3138AJVV1	FNMA POOL #0AI5127		12/27/2011	Redemption	XXX	5,471	5,470.59	5,825			(5)		(5)		5,471				37	09/01/2026
3138AM5H4	FNMA POOL #0AI8047		12/01/2011	Redemption	XXX	368	368.01	393			0		0		368				1	10/01/2041
3138ANWF6	FNMA POOL #0AI8745		12/27/2011	Redemption	XXX	1,111	1,111.23	1,189			0		0		1,111				6	09/01/2041
3138ASCZ3	FNMA POOL #0AJ0987		12/27/2011	Redemption	XXX	6,340	6,340.34	6,687			(5)		(5)		6,340				37	09/01/2026
31417Y7F8	FNMA POOL #0MA0893		12/27/2011	Redemption	XXX	5,250	5,249.97	5,537			(5)		(5)		5,250				26	10/01/2021
31418AAF5	FNMA POOL #0MA0905		12/27/2011	Redemption	XXX	12,800	12,800.11	13,356			(12)		(12)		12,800				57	10/01/2021
01F040628	FNMA 30-YR FIXED TBA		02/07/2011	DEUTSCHE BK SECS INC, NY	XXX	4,721,716	4,804,000.00	4,728,531	4,728,531						4,728,531		(6,815)	(6,815)		02/01/2040
01F062622	FNMA 30-YR FIXED TBA		02/07/2011	BARCLAYS CAPITAL INC, NEW	XXX	356,486	321,000.00	355,508	355,508						355,508		978	978		12/02/2040
01F060626	FNMA 30-YR FIXED TBA		02/07/2011	MLPFS INC/FIXED INCOME, N	XXX	9,996,841	9,257,000.00	10,008,675	10,008,675						10,008,675		(11,834)	(11,834)		02/01/2040
01F062614	FNMA 30-YR FIXED TBA		01/07/2011	GOLDMAN SACHS & CO, NY	XXX	4,971,137	4,480,000.00	4,949,700	4,949,700						4,949,700		21,437	21,437		01/01/2041
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						47,923,605	44,596,917.49	48,246,627	44,104,872		(373,420)		(373,420)		47,353,818		569,787	569,787	1,060,715	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
002824AX8	ABBOTT LABORATORIES		09/19/2011	GOLDMAN SACHS & CO, NY	XXX	371,081	350,000.00	368,305	367,255		(2,730)		(2,730)		364,525		6,555	6,555	7,744	05/27/2015
031162AJ9	AMGEN INC SR NT		04/15/2011	MLPFS INC/FIXED INCOME, N	XXX	94,333	85,000.00	96,030	95,094		(764)		(764)		94,330		3	3	1,741	11/18/2014
00206RAR3	AT&T INC GLOBAL NT		07/19/2011	CREDIT SUISSE, NEW YORK (	XXX	139,507	121,000.00	129,174	128,498		(427)		(427)		128,071		11,436	11,436	6,570	02/15/2019
06051GDX4	BANK AMER FDG CORP MED TERM		06/08/2011	CITIGROUP GBL MKTS/SALOMO	XXX	313,797	295,000.00	288,185	289,404		264		264		289,668		24,130	24,130	10,278	05/01/2018

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
06051GEC9	BANK OF AMERICA CORP		09/19/2011	MILLENNIUM ADVISORS LLC,	XXX	441,936	450,000.00	454,550	313,914		(43)		(43)		454,549		(12,613)	(12,613)	32,154	07/01/2020
071813BA6	BAXTER INTERNATIONAL INC		02/09/2011	NOMURA SECS INTL INC, NEW	XXX	62,170	60,000.00	66,190	65,966		(71)		(71)		65,895		(3,725)	(3,725)	1,296	08/15/2019
12189LAB7	BURLINGTON NORTH SANTA FE		05/06/2011	CITIGROUP GBL MKTS/SALOMO	XXX	4,837	5,000.00	4,957	4,958		1		1		4,960		(122)	(122)	121	09/01/2020
12189TBA1	BURLINGTON NOTHN SANTA FE CORP		09/19/2011	MILLENNIUM ADVISORS LLC,	XXX	116,811	100,000.00	115,615	115,447		(1,391)		(1,391)		114,056		2,755	2,755	5,862	03/15/2018
149123BQ3	CATERPILLAR INC NT		04/15/2011	BNP PARIBAS SEC BOND, NEW	XXX	517,784	406,000.00	497,961	487,581		(2,436)		(2,436)		485,145		32,639	32,639	11,137	12/15/2018
17275RAC6	CISCO SYSTEMS INC		04/15/2011	CREDIT SUISSE, NEW YORK (	XXX	129,733	115,000.00	135,064	133,780		(1,050)		(1,050)		132,730		(2,997)	(2,997)	4,182	02/22/2016
244199BD6	DEERE & CO		09/16/2011	MERRILL LYNCH PROFESSIONA	XXX	118,928	99,000.00	98,771	98,779		5		5		98,784		20,143	20,143	4,952	10/16/2029
26875PAG6	EOG RESOURCES INC		01/04/2011	BARCLAYS CAP/FIXED INCOME	XXX	4,950	5,000.00	5,005	5,005		0		0		5,005		(54)	(54)	25	02/01/2021
341081FD4	FLORIDA POWER & LIGHT		01/21/2011	CITIGROUP GBL MKTS/SALOMO	XXX	14,862	15,000.00	14,963	14,963		0		0		14,963		(101)	(101)	102	02/01/2041
36962G4R2	GENERAL ELEC CAP CORP		09/19/2011	STIFEL NICOLAUS	XXX	510,620	500,000.00	508,625	508,462		(521)		(521)		507,942		2,678	2,678	22,240	09/16/2020
38141GFM1	GOLDMAN SACHS GROUP INC BD		02/18/2011	CITIGROUP GBL MKTS/SALOMO	XXX	145,696	134,000.00	129,796	130,495		56		56		130,550		15,145	15,145	3,274	04/01/2018
38141EA58	GOLDMAN SACHS GROUP INC/THE		05/13/2011	CITIGROUP GBL MKTS/SALOMO	XXX	36,307	35,000.00	35,705			(216)		(216)		35,489		817	817	1,270	03/15/2020
427866AR9	HERSHEY COMPANY		01/04/2011	UBS SECURITIES LLC, STAMF	XXX	5,047	5,000.00	4,992	4,992		0		0		4,992		55	55	14	12/01/2020
4581X0BD9	INTER AMERN DEV BK GLOBAL MTN		01/24/2011	CIBC WORLD MARKETS CORP,	XXX	78,824	75,000.00	74,962	74,974		1		1		74,974		3,850	3,850	594	04/22/2014
45950KBJ8	INTL FINANCE CORP		02/15/2011	FIRST BOSTON CREDIT CORP,	XXX	46,983	50,000.00	49,567	49,573		8		8		49,581		(2,598)	(2,598)	269	11/17/2017
46625HJC5	JPMORGAN CHASE & CO		09/19/2011	UBS SECURITIES LLC, STAMF	XXX	273,734	265,000.00	265,808			(6)		(6)		265,802		7,932	7,932	1,345	08/15/2021
46625HGY0	JPMORGAN CHASE & CO SR NT		02/17/2011	JPMORGAN SECURITIES INC,	XXX	396,860	360,000.00	382,733	380,418		(317)		(317)		380,101		16,760	16,760	13,080	01/15/2018
487836BD9	KELLOGG CO		02/15/2011	MLPFS INC/FIXED INCOME, N	XXX	14,475	15,000.00	14,871	14,871		1		1		14,872		(398)	(398)	108	12/15/2020
58155QAD5	MCKESSON CORP		09/19/2011	MLPFS INC/FIXED INCOME, N	XXX	180,950	160,000.00	171,258			(157)		(157)		171,100		9,850	9,850	4,307	03/01/2021
589331AQ0	MERCK & CO INC		09/15/2011	HSBC SECS INC, NEW YORK	XXX	504,100	408,000.00	463,482	463,186		(669)		(669)		462,517		41,584	41,584	17,304	06/30/2039
58933YAA3	MERCK & CO INC		07/15/2011	CREDIT SUISSE, NEW YORK (	XXX	325,702	320,000.00	319,034	319,038		41		41		319,079		6,623	6,623	7,578	01/15/2021
59018YN56	MERRILL LYNCH & CO		09/19/2011	MILLENNIUM ADVISORS LLC,	XXX	359,814	350,000.00	316,334	331,453		5,414		5,414		336,867		22,947	22,947	19,552	04/25/2013
594918AC8	MICROSOFT CORP		09/19/2011	WELLS FARGO SECURITIES LL	XXX	587,706	525,000.00	581,478	580,129		(4,196)		(4,196)		575,934		11,772	11,772	17,824	06/01/2019
61747YCM5	MORGAN STANLEY		02/18/2011	MORGAN STANLEY & CO INC,	XXX	100,978	100,000.00	99,498	99,500		6		6		99,506		1,472	1,472	3,178	01/26/2020
674599BY0	OCCIDENTAL PETROLEUM COR		01/03/2011	DEUTSCHE BK SECS INC, NY	XXX	15,207	15,000.00	14,997	14,997						14,997		210	210	34	02/01/2021
674599BX2	OCCIDENTAL PETROLEUM CORP		09/19/2011	MERRILL LYNCH PROFESSIONA	XXX	327,307	294,000.00	300,486	299,712		(710)		(710)		299,001		28,306	28,306	9,803	06/01/2016
68389XAH8	ORACLE CORP		09/16/2011	WELLS FARGO SECURITIES LL	XXX	179,140	149,000.00	157,255	157,107		(88)		(88)		157,019		22,121	22,121	10,977	07/08/2039
695114CK2	PACIFICORP 1ST MTG BD		02/23/2011	WELLS FARGO SECURITIES LL	XXX	94,336	85,000.00	99,032	98,486		(234)		(234)		98,253		(3,917)	(3,917)	2,896	01/15/2019
717081DB6	PFIZER INC		09/19/2011	US BANCORP INVESTMENTS IN	XXX	374,283	300,000.00	357,420			(1,001)		(1,001)		356,419		17,864	17,864	9,662	03/15/2019

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
91159HHA1	US BANCORP		09/19/2011	MILLENNIUM ADVISORS LLC,	XXX	37,942	35,000.00	37,277			(36)		(36)		37,241		701	701	473	05/24/2021
92343VAK0	VERIZON COMMUNICATIONS INC NT		01/24/2011	CITIGROUP GBL MKTS/SALOMO	XXX	97,691	90,000.00	101,831	101,761		(14)		(14)		101,747		(4,056)	(4,056)	2,434	02/15/2038
92976GAE1	WACHOVIA BANK NA		09/20/2011	MERRILL LYNCH BROADCORT C	XXX	331,869	300,000.00	326,466			(2,317)		(2,317)		324,149		7,720	7,720	8,773	03/15/2016
931142CU5	WAL-MART STORES INC		09/19/2011	RBC CAPITAL MARKETS CORP,	XXX	212,970	200,000.00	200,074	200,073		(5)		(5)		200,069		12,901	12,901	15,084	07/08/2020
94974BEU0	WELS FARGO BANK NA		02/18/2011	WELLS FARGO SECURITIES LL	XXX	422,726	410,000.00	428,685	427,772		(528)		(528)		427,243		(4,517)	(4,517)	5,326	04/15/2015
893526DK6	TRANS-CANADA PIPELINES	I	09/19/2011	WELLS FARGO SECURITIES LL	XXX	210,416	200,000.00	193,450	46,743		316		316		193,745		16,671	16,671	7,579	10/01/2020
22546QAF4	CREDIT SUISSE NEW YORK	R	01/06/2011	JEFFERIES & CO (BONDS DIR	XXX	243,283	250,000.00	257,843	257,758		(18)		(18)		257,740		(14,457)	(14,457)	4,740	08/05/2020
676167BB4	OEKB OEST KONTROLLBANK	R	01/19/2011	NOMURA SECS INTL INC, NEW	XXX	30,473	30,000.00	30,469	30,413		(12)		(12)		30,401		72	72	194	03/11/2013
676167BC2	OESTERREICHISCHE KONTROLLBANK	R	04/19/2011	BNY/MIZUHO SECURITIES USA	XXX	9,803	10,000.00	9,983	9,984		1		1		9,985		(182)	(182)	97	10/05/2015
822582AQ5	SHELL INTERNATIONAL FIN	R	09/19/2011	CITIGROUP GBL MKTS/SALOMO	XXX	372,071	350,000.00	367,657	366,681		(2,568)		(2,568)		364,114		7,957	7,957	7,957	06/28/2015
00254EKM3	SWEDISH EXPORT CREDIT	R	05/24/2011	CREDIT SUISSE, NEW YORK (	XXX	59,271	60,000.00	59,899	59,903		6		6		59,909		(638)	(638)	611	10/20/2015
89152UAE2	TOTAL CAPITAL SA	R	09/19/2011	BARCLAYS CAP/FIXED INCOME	XXX	348,404	340,000.00	341,819	341,746		(215)		(215)		341,532		6,873	6,873	7,215	03/15/2016
89152UAD4	TOTAL CAPITAL SA	R	09/19/2011	HSBC SECS INC, NEW YORK	XXX	544,934	490,000.00	534,583	533,603		(2,832)		(2,832)		530,771		14,163	14,163	16,233	06/24/2020
961214BH5	WESTPAC BANKING CORP	R	09/16/2011	MERRILL LYNCH PROFESSIONA	XXX	581,867	551,000.00	550,438	550,572		69		69		550,641		31,226	31,226	24,685	02/27/2015
22546NAD6	CREDIT SUISSE 08-C1 CL A-3		09/19/2011	CREDIT SUISSE, NEW YORK (	XXX	541,084	506,000.00	424,235	426,106		1,342		1,342		427,448		113,636	113,636	28,648	02/15/2041
20173QAE1	GREENWICH CAPITAL COMME GG9 A4		05/25/2011	MLPFS INC/FIXED INCOME, N	XXX	838,581	774,000.00	805,282	805,103		(196)		(196)		804,907		33,673	33,673	21,068	03/10/2039
46625MRE1	JP MORGAN CHASE SER 02 C3 CL D		09/19/2011	J.P. MORGAN SECURITIES LL	XXX	825,850	830,000.00	757,725	758,957		1,037		1,037		759,994		65,856	65,856	31,982	07/12/2035
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,598,033	11,677,000.00	12,049,818	10,565,212		(17,200)		(17,200)		12,029,310		568,723	568,723	414,566	XXX
8399997 Subtotal - Bonds - Part 4						88,514,222	82,328,917.49	88,329,338	78,421,368		(542,668)		(542,668)		86,897,895		1,616,326	1,616,326	2,135,578	XXX
8399998 Summary Item from Part 5 for Bonds						244,577,515	227,401,659.70	242,741,819			(116,549)		(116,549)		242,625,270		1,952,245	1,952,245	759,856	XXX
8399999 Subtotal - Bonds						333,091,736	309,730,577.19	331,071,158	78,421,368		(659,217)		(659,217)		329,523,165		3,568,571	3,568,571	2,895,434	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
002824100	ABBOTT LABORATORIES		01/26/2011	CITIGROUP GBL MKTS INC, N	960.000	45,328	XXX	47,674	45,994	1,681			1,681		47,674		(2,346)	(2,346)	308	XXX
H0023R105	ACE LIMITED		08/16/2011	DOWLING & PARTNERS, JERSE	550.000	35,521	XXX	22,112	34,238	(12,125)			(12,125)		22,112		13,408	13,408	494	XXX
009158106	AIR PRODUCTS & CHEMICALS INC		03/23/2011	COLLINS STEWART LLC, NEW	1,500.000	130,709	XXX	71,231	136,425	(65,194)			(65,194)		71,231		59,478	59,478	735	XXX
012348108	ALBANY INTL CORP- CL A		07/21/2011	BAYPOINT TRADING LLC, NEW	1,900.000	46,483	XXX	24,396	45,011	(20,615)			(20,615)		24,396		22,087	22,087	389	XXX
012653101	ALBEMARLE CORP		08/23/2011	BARCLAYS CAPITAL LE, JERS	805.000	43,999	XXX	17,952	44,903	(26,951)			(26,951)		17,952		26,048	26,048	348	XXX
02076X102	ALPHA NATURAL RESOURCES INC		06/24/2011	NON-BROKER TRADE	0.250	11	XXX	6							6		5	5		XXX
021441100	ALTERA		11/10/2011	KING (CL) & ASSOCIATES, A	1,330.000	51,300	XXX	26,928	39,138	(20,757)			(20,757)		26,928		24,371	24,371	190	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
025816109	AMERICAN EXPRESS CO		08/09/2011	INVESTMENT TECHNOLOGY GRO	1,495.000	68,240	XXX	43,031	64,165	(21,134)			(21,134)		43,031		25,209	25,209	743	XXX
001765106	AMR CORP		02/09/2011	OPPENHEIMER & CO INC, NEW	1,500.000	10,688	XXX	10,318	11,685	(1,367)			(1,367)		10,318		370	370		XXX
032744104	ANAREN INC		10/10/2011	NEEDHAM & CO, NEW YORK	170.000	3,388	XXX	2,032	3,545	(1,513)			(1,513)		2,032		1,356	1,356		XXX
035710409	ANNALY CAPITAL MANAGEMENT INC		10/28/2011	FIRST ANALYSIS SECS CORP,	3,300.000	56,940	XXX	45,995	59,136	(13,141)			(13,141)		45,995		10,945	10,945	5,640	XXX
037833100	APPLE INC		07/21/2011	JANNEY MONTGOMERY SCOTT,	70.000	27,049	XXX	23,355							23,355		3,694	3,694		XXX
04033V203	ARIBA INC		11/23/2011	CREDIT SUISSE, NEW YORK (	300.000	8,335	XXX	4,606	7,047	(2,441)			(2,441)		4,606		3,729	3,729		XXX
00206R102	AT&T INC		04/13/2011	KNIGHT EQUITY MARKETS L.P	4,400.000	133,449	XXX	118,161	129,272	(11,111)			(11,111)		118,161		15,288	15,288	3,784	XXX
00207R101	ATMI INC		12/20/2011	GOLDMAN SACHS EXECUTION &	480.000	9,755	XXX	7,406	9,571	(2,165)			(2,165)		7,406		2,349	2,349		XXX
053015103	AUTOMATIC DATA PROCESSING INC		04/13/2011	KNIGHT EQUITY MARKETS L.P	2,500.000	130,152	XXX	104,558	115,700	(11,142)			(11,142)		104,558		25,594	25,594	1,800	XXX
053807103	AVNET INC		08/24/2011	CREDIT SUISSE, NEW YORK (	1,380.000	34,965	XXX	41,516	45,581	(4,066)			(4,066)		41,516		(6,550)	(6,550)		XXX
058498106	BALL CORP		09/27/2011	STIFEL NICOLAUS	990.000	33,961	XXX	30,051	33,685	(3,634)			(3,634)		30,051		3,911	3,911	152	XXX
060505104	BANK OF AMERICA CORP		04/25/2011	ISI GROUP INC, NY	8,300.000	102,686	XXX	115,304	110,722	4,582			4,582		115,304		(12,618)	(12,618)	75	XXX
075811109	BECKMAN COULTER INC		03/16/2011	BAYPOINT TRADING LLC, NEW	460.000	38,105	XXX	27,007	34,606	(7,599)			(7,599)		27,007		11,098	11,098	87	XXX
09061G101	BIOMARIN PHARMACEUTICAL COM		11/23/2011	LEERINK SWANN & CO, JERSE	390.000	12,979	XXX	5,018	10,503	(5,484)			(5,484)		5,018		7,961	7,961		XXX
110122108	BRISTOL MYERS SQUIBB		04/13/2011	KNIGHT EQUITY MARKETS L.P	4,500.000	123,028	XXX	90,979	119,160	(28,181)			(28,181)		90,979		32,048	32,048	2,970	XXX
117421107	BRUSH ENGINEERED MATERIALS		03/08/2011	MERGER WITH MATERION	600.000	7,632	XXX	7,632	23,184	(15,552)			(15,552)		7,632					XXX
127055101	CABOT CORP		04/29/2011	KNIGHT EQUITY MARKETS L.P	530.000	24,101	XXX	8,109	19,955	(11,846)			(11,846)		8,109		15,992	15,992	95	XXX
12709P103	CABOT MICROELECTRONICS CORP		10/04/2011	GOLDMAN SACHS EXECUTION &	360.000	12,873	XXX	9,385	14,922	(5,537)			(5,537)		9,385		3,488	3,488		XXX
127097103	CABOT OIL & GAS CORP		07/20/2011	STEPHENS INC, LITTLE ROCK	90.000	6,332	XXX	2,340	3,407	(1,067)			(1,067)		2,340		3,992	3,992	5	XXX
808513105	CHARLES SCHWAB CORP/THE		02/17/2011	J P MORGAN SECURITIES INC	7,400.000	140,008	XXX	107,669	126,614	(18,945)			(18,945)		107,669		32,338	32,338	444	XXX
163072101	CHEESECAKE FACTORY		01/11/2011	CANTOR FITZGERALD & CO IN	500.000	14,630	XXX	5,050	15,330	(10,280)			(10,280)		5,050		9,580	9,580		XXX
166764100	CHEVRON CORPORATION COM		08/05/2011	INVESTMENT TECHNOLOGY GRO	2,055.000	213,582	XXX	142,431	187,519	(45,088)			(45,088)		142,431		71,152	71,152	1,569	XXX
171779309	CIENA CORP		09/16/2011	GOLDMAN SACHS EXECUTION &	700.000	9,311	XXX	4,690	14,735	(10,045)			(10,045)		4,690		4,621	4,621		XXX
17243V102	CINEMARK HOLDINGS INC		04/13/2011	KNIGHT EQUITY MARKETS L.P	1,400.000	27,748	XXX	25,083	24,136	947			947		25,083		2,665	2,665	294	XXX
17275R102	CISCO SYSTEMS INC		09/14/2011	DEUTSCHE BK SECS INC, NY	5,170.000	82,029	XXX	89,804							89,804		(7,775)	(7,775)	99	XXX
172967424	CITIGROUP INC		11/21/2011	BARCLAYS CAPITAL LE, JERS	97.000	2,426	XXX	3,838							3,838		(1,412)	(1,412)	2	XXX
177376100	CITRIX SYSTEMS INC		10/26/2011	MORGAN STANLEY & CO INC,	360.000	22,973	XXX	26,888							26,888		(3,915)	(3,915)		XXX
184496107	CLEAN HARBORS INC		12/13/2011	LIQUIDNET INC, BROOKLYN	80.000	4,743	XXX	1,080	3,363	(2,283)			(2,283)		1,080		3,663	3,663		XXX
191216100	COCA COLA CO COM		04/13/2011	KNIGHT EQUITY MARKETS L.P	2,150.000	144,660	XXX	99,486	141,406	(41,920)			(41,920)		99,486		45,174	45,174	1,011	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
192422103	COGNEX CORP		08/02/2011	PACIFIC CREST SEC, PORTLA	1,000.000	34,990	XXX	14,800	29,420	(14,620)			(14,620)		14,800		20,190	20,190	170	XXX
19248P106	COHEN & STEERS CLOSED END		04/13/2011	KNIGHT EQUITY MARKETS L.P	6,300.000	84,232	XXX	76,805	82,089	(5,284)			(5,284)		76,805		7,427	7,427		XXX
20030N101	COMCAST CORP NEW CL A		09/14/2011	MERRILL LYNCH PIERCE FENN	180.000	3,886	XXX	3,068	3,955	(886)			(886)		3,068		818	818	45	XXX
20454K104	COMPLETE GENOMICS INC		02/02/2011	WEEDEN & CO, NEW YORK	250.000	1,875	XXX	1,750	1,868	(117)			(117)		1,750		125	125		XXX
20854P109	CONSOL ENERGY INC		09/15/2011	CREDIT SUISSE, NEW YORK (	1,910.000	81,316	XXX	78,802	38,992	(16,128)			(16,128)		78,802		2,514	2,514	462	XXX
210313102	CONSTANT CONTACT INC COM		08/01/2011	OPPENHEIMER & CO INC, NEW	460.000	12,948	XXX	9,411	14,255	(4,845)			(4,845)		9,411		3,537	3,537		XXX
228368106	CROWN HOLDINGS		10/19/2011	INVESTMENT TECHNOLOGY GRO	470.000	17,794	XXX	4,875	15,689	(10,814)			(10,814)		4,875		12,919	12,919		XXX
235851102	DANAHER CORP		08/08/2011	LIQUIDNET INC, BROOKLYN	700.000	29,714	XXX	36,365							36,365		(6,650)	(6,650)	14	XXX
23918K108	DAVITA INC		07/27/2011	LIQUIDNET INC, BROOKLYN	515.000	43,681	XXX	25,179	35,787	(10,608)			(10,608)		25,179		18,502	18,502		XXX
244199105	DEERE & CO		02/15/2011	CREDIT SUISSE, NEW YORK (	1,500.000	139,799	XXX	113,783	124,575	(10,792)			(10,792)		113,783		26,016	26,016	525	XXX
247916208	DENBURY RESOURCES INC		07/19/2011	AVONDALE PARTNERS LLC, NA	190.000	3,714	XXX	3,037	3,627	(590)			(590)		3,037		677	677		XXX
252131107	DEXCOM INC		10/07/2011	WILLIAM BLAIR & CO, CHICA	760.000	10,343	XXX	2,098	10,374	(8,276)			(8,276)		2,098		8,246	8,246		XXX
253651103	DIEBOLD INC		11/28/2011	J P MORGAN SECURITIES INC	120.000	3,415	XXX	3,371	3,846	(475)			(475)		3,371		44	44	133	XXX
254709108	DISCOVER FINANCIAL SERVICES		10/26/2011	GOLDMAN SACHS EXECUTION &	2,395.000	57,024	XXX	22,824	44,379	(21,555)			(21,555)		22,824		34,200	34,200	290	XXX
256746108	DOLLAR TREE INC		12/02/2011	UBS SECURITIES LLC, STAMF	110.000	8,921	XXX	2,092	6,169	(4,077)			(4,077)		2,092		6,828	6,828		XXX
260003108	DOVER CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P	2,200.000	141,867	XXX	106,098	128,590	(22,492)			(22,492)		106,098		35,769	35,769	605	XXX
26138E109	DR PEPPER SNAPPLE GROUP INC		02/14/2011	PULSE TRADING LLC, BOSTON	885.000	30,376	XXX	21,993	31,117	(9,124)			(9,124)		21,993		8,384	8,384	228	XXX
278642103	EBAY INC COM		11/23/2011	INVESTMENT TECHNOLOGY GRO	1,120.000	34,108	XXX	18,431	31,170	(12,739)			(12,739)		18,431		15,677	15,677		XXX
281020107	EDISON INTERNATIONAL		11/16/2011	CITATION GROUP/BCC CLRG,	245.000	9,823	XXX	7,869	9,457	(1,588)			(1,588)		7,869		1,953	1,953	314	XXX
532457108	ELI LILLY & CO		01/05/2011	CREDIT SUISSE, NEW YORK (	3,300.000	115,107	XXX	114,427	115,632	(1,205)			(1,205)		114,427		680	680		XXX
268648102	EMC CORP/MASSACHUSETTS		12/22/2011	J P MORGAN SECURITIES INC	2,650.000	61,210	XXX	52,988	38,701	(11,325)			(11,325)		52,988		8,222	8,222		XXX
26875P101	EOG RES INC COM		02/17/2011	LIQUIDNET INC, BROOKLYN	405.000	41,777	XXX	38,762	37,021	1,741			1,741		38,762		3,015	3,015	63	XXX
294429105	EQUIFAX INC COM		04/25/2011	CITATION GROUP/BCC CLRG,	1,325.000	48,875	XXX	35,723	47,170	(11,447)			(11,447)		35,723		13,152	13,152	212	XXX
29444U502	EQUINIX INC		02/08/2011	KNIGHT EQUITY MARKETS L.P	200.000	18,044	XXX	15,917	16,252	(335)			(335)		15,917		2,128	2,128		XXX
30231G102	EXXON MOBIL CORP		02/23/2011	KNIGHT EQUITY MARKETS L.P	1,700.000	148,730	XXX	111,951	124,304	(12,353)			(12,353)		111,951		36,779	36,779		XXX
343412102	FLUOR CORP		04/28/2011	INSTINET CORP, NY	700.000	48,439	XXX	13,156	46,382	(33,226)			(33,226)		13,156		35,282	35,282	145	XXX
353514102	FRANKLIN ELECTRIC		03/18/2011	MERRILL LYNCH PIERCE FENN	300.000	12,189	XXX	8,433	11,676	(3,243)			(3,243)		8,433		3,756	3,756	39	XXX
35906A108	FRONTIER COMMUNICATIONS CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P	5,460.000	43,406	XXX	42,655	53,126	(10,471)			(10,471)		42,655		752	752	1,024	XXX
364760108	GAP INC/THE		08/11/2011	CITATION GROUP/BCC CLRG,	1,745.000	29,758	XXX	35,140	38,634	(3,495)			(3,495)		35,140		(5,382)	(5,382)	530	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
369604103	GENERAL ELECTRIC CO		12/22/2011	MACQUARIE SECURITIES(USA)	3,960.000	70,697	XXX	69,181	72,428	(3,247)			(3,247)		69,181		1,516	1,516	1,550	XXX
370334104	GENERAL MILLS INC		09/14/2011	LIQUIDNET INC, BROOKLYN	100.000	3,729	XXX	3,799							3,799		(70)	(70)	31	XXX
361652209	GFI GROUP INC		07/14/2011	KNIGHT EQUITY MARKETS L.P	2,200.000	9,965	XXX	8,748	10,318	(1,570)			(1,570)		8,748		1,217	1,217	220	XXX
382388106	GOODRICH CORP		10/24/2011	RAYMOND JAMES & ASSOC INC	690.000	68,113	XXX	19,813	60,768	(40,955)			(40,955)		19,813		48,300	48,300	258	XXX
401617105	GUESS? INC		06/06/2011	INVESTMENT TECHNOLOGY GRO	1,240.000	51,107	XXX	45,582	58,677	(13,095)			(13,095)		45,582		5,525	5,525	358	XXX
413086109	HARMAN INTL INDS INC NEW COM		06/15/2011	DEUTSCHE BK SECS INC, NY	340.000	15,636	XXX	6,375	15,742	(9,367)			(9,367)		6,375		9,261	9,261	16	XXX
413875105	HARRIS CORP		01/28/2011	INVESTMENT TECHNOLOGY GRO	215.000	10,237	XXX	7,860	9,740	(1,879)			(1,879)		7,860		2,377	2,377		XXX
422704106	HECLA MINING		08/08/2011	INSTINET CORP, NY	2,100.000	14,595	XXX	5,880	23,646	(17,766)			(17,766)		5,880		8,715	8,715		XXX
428236103	HEWLETT-PACKARD CO		05/02/2011	MORGAN STANLEY & CO INC,	2,275.000	92,559	XXX	85,084	95,778	(10,694)			(10,694)		85,084		7,475	7,475	182	XXX
423074103	HJ HEINZ CO		04/13/2011	KNIGHT EQUITY MARKETS L.P	2,400.000	119,139	XXX	85,446	118,704	(33,258)			(33,258)		85,446		33,693	33,693	2,160	XXX
436440101	HOLOGIC INC COM		01/20/2011	GOLDMAN SACHS EXECUTION &	1,475.000	28,472	XXX	23,014	27,760	(4,746)			(4,746)		23,014		5,458	5,458		XXX
437076102	HOME DEPOT INC		12/01/2011	KNIGHT DIRECT LLC, JERSEY	700.000	24,564	XXX	22,743	24,542	(1,799)			(1,799)		22,743		1,820	1,820	565	XXX
438516106	HONEYWELL INTL INC COM		08/16/2011	MORGAN STANLEY & CO INC,	2,330.000	111,345	XXX	102,117	72,563	(25,705)			(25,705)		102,117		9,229	9,229	1,169	XXX
444859102	HUMANA INC COM		12/07/2011	CREDIT SUISSE, NEW YORK (	780.000	58,687	XXX	35,574	42,697	(7,123)			(7,123)		35,574		23,113	23,113	257	XXX
452308109	ILLINOIS TOOL WORKS INC		08/12/2011	KNIGHT DIRECT LLC, JERSEY	765.000	34,861	XXX	35,040	40,851	(5,811)			(5,811)		35,040		(178)	(178)	780	XXX
452327109	ILLUMINA INC		10/13/2011	DEUTSCHE BK SECS INC, NY	1,330.000	48,989	XXX	47,887	52,572	(38,843)			(38,843)		47,887		1,102	1,102		XXX
459200101	INTL BUSINESS MACHINES		10/20/2011	GOLDMAN SACHS EXECUTION &	1,065.000	178,441	XXX	97,438	156,299	(58,861)			(58,861)		97,438		81,003	81,003	1,304	XXX
460254105	INTL RECTIFIER CORP		11/21/2011	LIQUIDNET INC, BROOKLYN	440.000	11,900	XXX	5,940	13,064	(7,124)			(7,124)		5,940		5,960	5,960		XXX
465741106	ITRON INC		01/19/2011	LIQUIDNET INC, BROOKLYN	400.000	24,016	XXX	8,828	22,180	(13,352)			(13,352)		8,828		15,188	15,188		XXX
478160104	JOHNSON & JOHNSON COM		04/11/2011	KNIGHT EQUITY MARKETS L.P	2,100.000	126,061	XXX	132,360	112,876	2,130			2,130		132,360		(6,299)	(6,299)	1,026	XXX
46625H100	JPMORGAN CHASE & COMPANY		11/01/2011	GOLDMAN SACHS EXECUTION &	1,055.000	34,294	XXX	33,264	44,753	(11,489)			(11,489)		33,264		1,030	1,030	844	XXX
48282T104	KADANT		02/24/2011	CANTOR FITZGERALD & CO IN	700.000	16,166	XXX	9,436	16,499	(7,063)			(7,063)		9,436		6,730	6,730		XXX
485170302	KANSAS CITY SOUTHERN COM NEW		02/14/2011	CANACCORD ADAMS INC, JERS	210.000	11,500	XXX	3,369	10,051	(6,682)			(6,682)		3,369		8,131	8,131		XXX
50075N104	KRAFT FOODS INC		04/13/2011	KNIGHT EQUITY MARKETS L.P	4,200.000	135,237	XXX	129,648	132,342	(2,694)			(2,694)		129,648		5,590	5,590	2,436	XXX
524660107	LEGGETT & PLATT INC COM		04/13/2011	KNIGHT EQUITY MARKETS L.P	6,700.000	152,502	XXX	147,158	152,492	(5,334)			(5,334)		147,158		5,344	5,344	3,618	XXX
530322106	LIBERTY MEDIA CORP - LIBERTY		12/05/2011	NON-BROKER TRADE	0.975	76	XXX	48							48		28	28		XXX
53071M708	LIBERTY MEDIA-STARZ SR A-W/I		09/26/2011	Dissolved through merger	632.000	27,309	XXX	27,096	42,015	(14,919)			(14,919)		27,096		213	213		XXX
532791100	LINCARE HOLDINGS INC		04/13/2011	KNIGHT EQUITY MARKETS L.P	5,295.000	159,571	XXX	133,764	142,065	(8,301)			(8,301)		133,764		25,807	25,807	1,939	XXX
540424108	LOEWS CORP COM		01/20/2011	GOLDMAN SACHS EXECUTION &	985.000	39,525	XXX	32,862	38,326	(5,464)			(5,464)		32,862		6,663	6,663		XXX
548661107	LOWE'S COS INC		06/06/2011	MERRILL LYNCH PROFESSIONA	1,060.000	24,405	XXX	23,741	26,585	(2,844)			(2,844)		23,741		664	664	233	XXX

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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
55616P104	MACYS INC COM		01/07/2011	INVESTMENT TECHNOLOGY GRO	815.000	18,980	XXX	13,690	20,620	(6,930)			(6,930)		13,690		5,290	5,290	4	XXX
560879108	MAKO SURGICAL CORP		10/14/2011	PIPER JAFFRAY & CO, MINNE	700.000	23,079	XXX	6,769	10,654	(3,885)			(3,885)		6,769		16,310	16,310		XXX
562750109	MANHATTAN ASSOCIATES		08/30/2011	OPPENHEIMER & CO INC, NEW	900.000	32,447	XXX	14,229	27,486	(13,257)			(13,257)		14,229		18,218	18,218		XXX
56418H100	MANPOWER INC WIS		09/07/2011	GOLDMAN SACHS EXECUTION &	940.000	38,426	XXX	47,400	58,994	(11,595)			(11,595)		47,400		(8,973)	(8,973)	308	XXX
576206106	MASSEY ENERGY COMPANY		06/02/2011	ALPHA NATURAL RESOURCES I	450.000	15,638	XXX	6,206	24,143	(17,937)			(17,937)		6,206		9,432	9,432	27	XXX
57636Q104	MASTERCARD INC		09/16/2011	GOLDMAN SACHS & CO, NY	20.000	6,889	XXX	5,660							5,660		1,229	1,229	3	XXX
577081102	MATTEL INC COM		04/13/2011	KNIGHT EQUITY MARKETS L.P	6,950.000	175,554	XXX	156,516	176,739	(20,223)			(20,223)		156,516		19,038	19,038	1,599	XXX
59156R108	METLIFE INC		08/23/2011	CITIGROUP GBL MKTS INC, N	885.000	27,326	XXX	39,398							39,398		(12,072)	(12,072)		XXX
591708102	METROPCS COMMUNICATION		06/17/2011	KNIGHT EQUITY MARKETS L.P	210.000	3,354	XXX	1,182	1,877	(695)			(695)		1,182		2,172	2,172		XXX
55272X102	MFA FINANCIAL INC		01/04/2011	INVESTMENT TECHNOLOGY GRO	16,000.000	127,040	XXX	110,509	130,560	(20,051)			(20,051)		110,509		16,531	16,531	3,760	XXX
594918104	MICROSOFT CORP COM		05/11/2011	INVESTMENT TECHNOLOGY GRO	1,570.000	42,235	XXX	28,401	43,819	(15,417)			(15,417)		28,401		13,834	13,834	109	XXX
608190104	MOHAWK INDUSTRIES INC		02/03/2011	PULSE TRADING LLC, BOSTON	445.000	24,818	XXX	23,138	25,258	(2,120)			(2,120)		23,138		1,680	1,680		XXX
615369105	MOODY'S CORP		06/27/2011	WELLS FARGO SECURITIES LL	190.000	7,173	XXX	5,072	5,043	29			29		5,072		2,101	2,101	39	XXX
617446448	MORGAN STANLEY		05/12/2011	CREDIT SUISSE, NEW YORK (	1,625.000	39,923	XXX	44,151	44,216	(65)			(65)		44,151		(4,228)	(4,228)	163	XXX
620107102	MOTRICITY INC		08/23/2011	CANTOR FITZGERALD & CO IN	850.000	1,717	XXX	9,756	15,785	(6,028)			(6,028)		9,756		(8,039)	(8,039)		XXX
55405W104	MYR GROUP INC/DELAWARE		01/14/2011	WILLIAM BLAIR & CO, CHICA	250.000	5,081	XXX	3,631	5,250	(1,619)			(1,619)		3,631		1,450	1,450		XXX
637640103	NATIONAL SEMICONDUCTOR		07/13/2011	KNIGHT EQUITY MARKETS L.P	1,360.000	33,704	XXX	13,695	18,714	(5,019)			(5,019)		13,695		20,009	20,009	272	XXX
640079109	NEENAH PAPER INC		08/29/2011	J P MORGAN SECURITIES INC	1,100.000	18,538	XXX	9,724	21,648	(11,924)			(11,924)		9,724		8,814	8,814	363	XXX
62913F201	NII HOLDINGS INC		12/08/2011	GOLDMAN SACHS EXECUTION &	460.000	9,555	XXX	8,363	20,544	(12,181)			(12,181)		8,363		1,193	1,193		XXX
655044105	NOBLE ENERGY INC		12/16/2011	INVESTMENT TECHNOLOGY GRO	605.000	57,618	XXX	41,197	49,066	(11,010)			(11,010)		41,197		16,421	16,421	225	XXX
666807102	NORTHROP GRUMMAN CORP		03/31/2011	GOLDMAN SACHS EXECUTION &		3,254	XXX	3,254	3,842	(588)			(588)		3,254					XXX
629491101	NYSE EURONEXT COM		02/09/2011	GOLDMAN SACHS & CO, NY	5,100.000	194,868	XXX	151,203	152,898	(1,695)			(1,695)		151,203		43,665	43,665		XXX
674599105	OCCIDENTAL PETE CORP COM		06/20/2011	RBC CAPITAL MARKETS CORP,	420.000	45,119	XXX	32,774	41,202	(8,428)			(8,428)		32,774		12,345	12,345	273	XXX
681904108	OMNICARE INC COM		07/26/2011	J P MORGAN SECURITIES INC	1,515.000	46,061	XXX	37,437	38,466	(1,028)			(1,028)		37,437		8,624	8,624	83	XXX
681919106	OMNICOM GROUP		03/03/2011	J P MORGAN SECURITIES INC	210.000	10,492	XXX	5,653	9,618	(3,965)			(3,965)		5,653		4,839	4,839	41	XXX
68389X105	ORACLE CORP		12/22/2011	INVESTMENT TECHNOLOGY GRO	1,450.000	40,438	XXX	20,599	45,385	(24,786)			(24,786)		20,599		19,839	19,839	207	XXX
688239201	OSHKOSH CORP		08/08/2011	KNIGHT DIRECT LLC, JERSEY	425.000	8,960	XXX	14,922	14,977	(55)			(55)		14,922		(5,962)	(5,962)		XXX
69331C108	P G & E		01/07/2011	INVESTMENT TECHNOLOGY GRO	505.000	23,825	XXX	19,596	24,159	(4,563)			(4,563)		19,596		4,229	4,229	230	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
69329Y104	PDL BIOPHARMA INC		02/14/2011	KNIGHT EQUITY MARKETS L.P	12,300.000	68,991	XXX	69,315	76,629	(7,314)			(7,314)		69,315		(325)	(325)		XXX
717081103	PFIZER INC COM STK USD0.05		04/13/2011	KNIGHT EQUITY MARKETS L.P	10,675.000	217,552	XXX	170,627	186,919	(16,292)			(16,292)		170,627		46,925	46,925	2,135	XXX
717124101	PHARMACEUTICAL PRODUCTS		08/19/2011	FRIEDMAN BILLINGS, WASHIN	700.000	21,108	XXX	11,928	18,998	(7,070)			(7,070)		11,928		9,179	9,179	210	XXX
718172109	PHILIP MORRIS INTERNATIONAL		12/14/2011	CITIGROUP GBL MKTS INC, N	635.000	44,587	XXX	24,898	37,167	(12,269)			(12,269)		24,898		19,689	19,689	1,361	XXX
69344F106	PMC SIERRA INC		12/05/2011	J P MORGAN SECURITIES INC	760.000	4,134	XXX	3,694	6,528	(2,835)			(2,835)		3,694		440	440		XXX
739276103	POWER INTEGRATIONS INC		11/09/2011	OPPENHEIMER & CO INC, NEW	100.000	3,590	XXX	3,152	4,016	(865)			(865)		3,152		438	438	15	XXX
742718109	PROCTER & GAMBLE CO COM		04/13/2011	KNIGHT EQUITY MARKETS L.P	1,850.000	116,107	XXX	115,810	119,011	(3,201)			(3,201)		115,810		297	297	891	XXX
747525103	QUALCOMM INC		12/16/2011	CANACCORD GENUITY INC, JE	420.000	22,085	XXX	22,113							22,113		(28)	(28)	262	XXX
754730109	RAYMOND JAMES FINL INC COM		03/21/2011	KEEFE BRUYETTE AND WOODS,	590.000	21,439	XXX	7,748	19,293	(11,545)			(11,545)		7,748		13,692	13,692	77	XXX
759509102	RELIANCE STL & ALUM CO		12/02/2011	INVESTMENT TECHNOLOGY GRO	1,175.000	57,691	XXX	44,748	60,043	(15,294)			(15,294)		44,748		12,943	12,943	203	XXX
760759100	REPUBLIC SERVICES INC		11/29/2011	PIPER JAFFRAY & CO, MINNE	230.000	6,123	XXX	3,949	6,868	(2,918)			(2,918)		3,949		2,174	2,174	189	XXX
779376102	ROVI CORP		03/16/2011	NON-BROKER TRADE	0.284	16	XXX	4	18	(14)			(14)		4		12	12		XXX
749685103	RPM INTERNATIONAL INC		04/13/2011	KNIGHT EQUITY MARKETS L.P	5,300.000	121,390	XXX	105,392	117,130	(11,738)			(11,738)		105,392		15,998	15,998	2,226	XXX
74973W107	RTI INTERNATIONAL METALS INC		11/23/2011	BTIG LLC, JERSEY CITY	50.000	1,159	XXX	716	1,349	(633)			(633)		716		444	444		XXX
806857108	SCHLUMBERGER LTD		12/22/2011	LIQUIDNET INC, BROOKLYN	430.000	30,370	XXX	37,048							37,048		(6,677)	(6,677)	288	XXX
810186106	SCOTTS MIRACLE-GRO CO/THE		04/13/2011	KNIGHT EQUITY MARKETS L.P	2,300.000	133,543	XXX	117,033	116,771	262			262		117,033		16,511	16,511	575	XXX
826919102	SILICON LABORATORIES		10/10/2011	PACIFIC CREST SEC, PORTLA	80.000	2,754	XXX	1,982	3,682	(1,699)			(1,699)		1,982		772	772		XXX
83088M102	SKYWORKS SOLUTIONS		10/28/2011	INSTINET CORP, NY	3,240.000	98,888	XXX	17,950	92,761	(74,812)			(74,812)		17,950		80,938	80,938		XXX
78442P106	SLM CORP		07/29/2011	PIPELINE TRADING SYSTEMS	1,605.000	25,720	XXX	13,606	20,207	(6,601)			(6,601)		13,606		12,114	12,114	119	XXX
78454L100	SM ENERGY CO		10/31/2011	GOLDMAN SACHS EXECUTION &	60.000	5,005	XXX	3,897							3,897		1,109	1,109		XXX
831865209	SMITH A O CORP		03/23/2011	DAVIDSON(D A) & CO INC, N	620.000	25,838	XXX	13,370	23,610	(10,239)			(10,239)		13,370		12,468	12,468	87	XXX
833034101	SNAP-ON INC		04/13/2011	STIFEL NICOLAUS	2,100.000	125,070	XXX	114,093	118,818	(4,725)			(4,725)		114,093		10,977	10,977	672	XXX
835460106	SONIC SOLUTIONS INC		02/14/2011	MERGER WITH ROVI CORP	1,910.000	17,917	XXX	17,917	28,650	(10,733)			(10,733)		17,917					XXX
835898107	SOTHBY'S HOLDINGS		08/05/2011	CREDIT SUISSE, NEW YORK (	890.000	38,064	XXX	7,912	40,050	(32,138)			(32,138)		7,912		30,152	30,152	22	XXX
857477103	STATE STREET CORP		03/14/2011	GOLDMAN SACHS EXECUTION &	1,285.000	58,364	XXX	57,865	59,547	(1,682)			(1,682)		57,865		499	499	13	XXX
87163F106	SYNIVERSE HOLDINGS INC		01/14/2011	NON-BROKER TRADE	390.000	12,090	XXX	8,694	12,032	(3,338)			(3,338)		8,694		3,396	3,396		XXX
216648402	THE COOPER COS INC		10/12/2011	LEERINK SWANN & CO, JERSE	450.000	32,296	XXX	7,380	25,353	(17,973)			(17,973)		7,380		24,916	24,916	19	XXX
89417E109	TRAVELERS COS INC COM		12/14/2011	FRIEDMAN BILLINGS, WASHIN	385.000	21,730	XXX	17,701	21,448	(3,748)			(3,748)		17,701		4,029	4,029	454	XXX
89674K103	TRIQUINT SEMICONDUCTOR INC		08/03/2011	UBS SECURITIES LLC, STAMF	100.000	767	XXX	1,501							1,501		(734)	(734)		XXX
913017109	UNITED TECHNOLOGIES CORP		11/16/2011	J P MORGAN SECURITIES INC	775.000	62,506	XXX	41,540	61,008	(19,468)			(19,468)		41,540		20,966	20,966	673	XXX
91913Y100	VALERO ENERGY CORP		11/21/2011	PULSE TRADING LLC, BOSTON	1,050.000	22,072	XXX	29,132							29,132		(7,060)	(7,060)	232	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
922417100	VEECO INSTRUMENTS INC		04/04/2011	WEEDEN & CO, NEW YORK	520.000	26,043	XXX	21,367	22,339	(973)			(973)		21,367		4,676	4,676		XXX
92343V104	VERIZON COMMUNICATIONS INC		04/13/2011	KNIGHT EQUITY MARKETS L.P	4,000.000	150,959	XXX	117,338	143,120	(25,782)			(25,782)		117,338		33,621	33,621	3,900	XXX
92553P201	VIACOM INC NEW CL B		12/05/2011	CITATION GROUP/BCC CLRG,	1,655.000	78,145	XXX	48,131	65,555	(17,424)			(17,424)		48,131		30,014	30,014	625	XXX
92839U206	VISTEON CORP W/I		07/22/2011	MERRILL LYNCH PROFESSIONA	5.000	338	XXX	365							365		(27)	(27)		XXX
930059100	WADDELL & REED FINANCIAL INC		06/22/2011	DEUTSCHE BK SECS INC, NY	500.000	19,307	XXX	7,730	17,645	(9,915)			(9,915)		7,730		11,577	11,577	146	XXX
931142103	WAL MART STORES INC COM		12/01/2011	CREDIT SUISSE, NEW YORK (	800.000	41,290	XXX	39,740	43,144	(3,404)			(3,404)		39,740		1,550	1,550	617	XXX
931422109	WALGREEN CO		05/02/2011	INVESTMENT TECHNOLOGY GRO	730.000	31,074	XXX	22,367	28,441	(6,073)			(6,073)		22,367		8,707	8,707	128	XXX
958102105	WESTERN DIGITAL CORP		11/17/2011	INVESTMENT TECHNOLOGY GRO	1,035.000	26,376	XXX	11,851	35,087	(23,236)			(23,236)		11,851		14,525	14,525		XXX
969203108	WILLBROS GROUP INC DEL COM		03/25/2011	SIDOTI & CO LLC, NEW YORK	1,100.000	12,059	XXX	8,295	10,802	(2,507)			(2,507)		8,295		3,764	3,764		XXX
969904101	WILLIAMS-SONOMA INC		04/04/2011	INVESTMENT TECHNOLOGY GRO	830.000	33,526	XXX	22,270	29,623	(7,353)			(7,353)		22,270		11,256	11,256	125	XXX
98884U108	ZAGG INC		12/28/2011	GOLDMAN SACHS EXECUTION &	1,500.000	21,129	XXX	11,651	11,430	221			221		11,651		9,478	9,478		XXX
064149107	BANK OF NOVA SCOTIA	I	04/13/2011	KNIGHT EQUITY MARKETS L.P	2,200.000	131,640	XXX	106,247	125,840	(19,593)			(19,593)		106,247		25,392	25,392	1,939	XXX
136385101	CANADIAN NATURAL RESOURCES LTD	I	10/04/2011	RBC CAPITAL MARKETS CORP,	585.000	15,236	XXX	23,544	25,986	(2,442)			(2,442)		23,544		(8,308)	(8,308)	130	XXX
39945C109	CGI GROUP INC	I	10/26/2011	CITIGROUP GBL MKTS INC, N	2,270.000	47,140	XXX	36,641	39,180	(2,540)			(2,540)		36,641		10,500	10,500		XXX
G02602103	AMDOCS LTD	R	08/23/2011	WJB CAPITAL GROUP, INC.,	500.000	13,099	XXX	9,145	13,735	(4,590)			(4,590)		9,145		3,954	3,954		XXX
06738E204	BARCLAYS PLC ADR	R	07/25/2011	J P MORGAN SECURITIES INC	2,205.000	31,605	XXX	45,360	36,427	8,934			8,934		45,360		(13,755)	(13,755)	500	XXX
167250109	CHICAGO BRIDGE & IRON-NY	R	05/31/2011	LIQUIDNET INC, BROOKLYN	420.000	15,398	XXX	4,221	13,818	(9,597)			(9,597)		4,221		11,177	11,177	18	XXX
204409601	CIA ENERGETICA DE MINAS GERAIS	R	04/13/2011	KNIGHT EQUITY MARKETS L.P	5,100.000	100,934	XXX	92,863	84,609	8,254			8,254		92,863		8,071	8,071	4,023	XXX
G24140108	COOPER INDUSTRIES PLC	R	04/13/2011	KNIGHT EQUITY MARKETS L.P	2,300.000	153,976	XXX	107,478	134,067	(26,589)			(26,589)		107,478		46,498	46,498	1,288	XXX
N22717107	CORE LABORATORIES	R	07/21/2011	KING (CL) & ASSOCIATES, A	170.000	18,644	XXX	1,849	15,139	(13,290)			(13,290)		1,849		16,796	16,796	72	XXX
G2554F113	COVIDIEN PLC	R	05/31/2011	PULSE TRADING LLC, BOSTON	1,520.000	83,166	XXX	80,066							80,066		3,100	3,100	79	XXX
350258307	FOSTERS GROUP LTD ADR	R	04/13/2011	MACQUARIE SECURITIES(USA)	21,200.000	125,031	XXX	109,986	123,426	(13,440)			(13,440)		109,986		15,045	15,045	2,629	XXX
40049J206	GRUPO TELEVISA SA	R	04/13/2011	KNIGHT EQUITY MARKETS L.P	7,700.000	176,642	XXX	143,500	199,661	(56,161)			(56,161)		143,500		33,142	33,142		XXX
641069406	NESTLE SA SPON ADR REPSTG REG	R	04/13/2011	KNIGHT EQUITY MARKETS L.P	2,099.000	122,915	XXX	104,903	123,291	(18,388)			(18,388)		104,903		18,012	18,012		XXX
H5833N103	NOBLE CORPORATION BAAR	R	11/23/2011	LIQUIDATING DIV	220.000	7,740	XXX	4,106	8,692	(4,586)			(4,586)		4,106		3,634	3,634	37	XXX
771195104	ROCHE HOLDING AG	R	02/03/2011	KNIGHT EQUITY MARKETS L.P	3,100.000	115,855	XXX	106,078	113,910	(7,831)			(7,831)		106,078		9,777	9,777		XXX
826197501	SIEMENS AG-SPONS ADR	R	09/23/2011	BARCLAYS CAPITAL LE, JERS	310.000	29,062	XXX	23,723	38,518	(14,794)			(14,794)		23,723		5,338	5,338	842	XXX
87651B104	TASER INTL INC COM	R	12/30/2011	CANTOR FITZGERALD & CO IN	3,600.000	20,438	XXX	15,737	16,920	(1,183)			(1,183)		15,737		4,701	4,701		XXX
H84989104	TE CONNECTIVITY LTD	R	11/04/2011	GOLDMAN SACHS EXECUTION &	890.000	31,633	XXX	25,712							25,712		5,921	5,921	320	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
H8912P106	TYCO ELECTRONICS LTD	R	03/17/2011	MERGER WITH TE CONNECTIVI	2,290.000	66,159	XXX	66,159	81,066	(14,907)			(14,907)		66,159				366	XXX
H89128104	TYCO INTERNATIONAL LTD SHS	R	07/22/2011	KNIGHT EQUITY MARKETS L.P	5,400.000	270,281	XXX	199,397	222,118	(24,758)			(24,758)		199,397		70,883	70,883	1,580	XXX
H27013103	WEATHERFORD INTERNATIONL LTD	R	11/21/2011	PULSE TRADING LLC, BOSTON	1,550.000	21,694	XXX	32,723							32,723		(11,029)	(11,029)		XXX
G96666105	WILLIS GROUP HOLDINGS LTD SHS	R	11/23/2011	GOLDMAN SACHS EXECUTION &	560.000	20,907	XXX	14,415	19,393	(4,978)			(4,978)		14,415		6,493	6,493	337	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,441,695	XXX	7,455,816	8,607,088	(1,815,035)			(1,815,035)		7,455,816		1,985,879	1,985,879	83,104	XXX
9799997 Subtotal - Common Stocks - Part 4						9,441,695	XXX	7,455,816	8,607,088	(1,815,035)			(1,815,035)		7,455,816		1,985,879	1,985,879	83,104	XXX
9799998 Summary Item from Part 5 for Common Stocks						4,129,430	XXX	4,506,546							4,506,546		(377,115)	(377,115)	21,441	XXX
9799999 Subtotal - Common Stocks						13,571,126	XXX	11,962,361	8,607,088	(1,815,035)			(1,815,035)		11,962,361		1,608,764	1,608,764	104,545	XXX
9899999 Subtotal - Preferred and Common Stocks						13,571,126	XXX	11,962,361	8,607,088	(1,815,035)			(1,815,035)		11,962,361		1,608,764	1,608,764	104,545	XXX
9999999 Totals						346,662,862	XXX	343,033,519	87,028,456	(1,815,035)	(659,217)		(2,474,252)		341,485,527		5,177,335	5,177,335	2,999,978	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
Bonds - U.S. Governments																				
313372RK2	FEDERAL HOME LN BK CONS BD		10/17/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/20/2011	JPMORGAN SECURITIES INC,	1,000,000.000	1,009,373	1,009,205	1,008,242		(1,131)		(1,131)			963	963	2,333	583
3137EABJ7	FEDERAL HOME LN MTG CORP		10/18/2011	HSBC SECS INC, NEW YORK	12/20/2011	JPMORGAN SECURITIES INC,	1,000,000.000	1,049,723	1,046,380	1,044,581		(5,142)		(5,142)			1,799	1,799	19,639	13,611
31398AE24	FEDERAL NATL MTG ASSN		10/18/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/20/2011	DEUTSCHE BK SECS INC, NY	1,000,000.000	1,018,792	1,017,887	1,016,398		(2,394)		(2,394)			1,489	1,489	5,785	2,771
3135G0BR3	FEDERAL NATL MTG ASSN		10/19/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	12/20/2011	MORGAN STANLEY & CO INC,	1,000,000.000	1,001,381	1,002,574	1,001,217		(164)		(164)			1,357	1,357	1,833	986
3135G0CM3	FEDERAL NATL MTG ASSN		10/12/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/08/2011	JPMORGAN SECURITIES INC,	190,000.000	188,067	190,384	188,105		37		37			2,280	2,280	267	99
912810QL5	U S TREASURY BOND		02/11/2011	BARCLAYS CAPITAL INC, NEW YORK	06/02/2011	BARCLAYS CAPITAL INC, NEW	10,000.000	9,188	9,988	9,192		4		4			796	796	227	107
912810QN1	U S TREASURY BONDS		05/16/2011	BARCLAYS CAPITAL INC, NEW YORK	09/16/2011	JP MORGAN CHASE BANK/HSBC	5,000.000	5,406	6,327	5,404		(2)		(2)			924	924	141	60
912810QK7	U S TREASURY BONDS		01/24/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	02/11/2011	BARCLAYS CAPITAL INC, NEW	10,000.000	8,897	8,592	8,898		1		1			(305)	(305)	193	174
912810QD3	U S TREASURY BONDS		03/10/2011	MLPFS INC/FIXED INCOME, NEW YORK	09/15/2011	DEUTSCHE BK SECS INC, NY	814,000.000	788,280	931,640	788,575		295		295			143,066	143,066	26,868	11,412
912810QH4	U S TREASURY BONDS		03/15/2011	GOLDMAN SACHS & CO, NY	09/15/2011	JPMORGAN SECURITIES INC,	279,000.000	274,228	332,172	274,254		26		26			57,919	57,919	4,212	4,080
912828QF0	U S TREASURY NOTE		05/25/2011	CIBC WORLD MARKETS CORP, NEW YORK	05/26/2011	BARCLAYS CAPITAL INC, NEW	170,000.000	170,649	171,504	170,704		55		55			800	800	186	101
912828QH6	U S TREASURY NOTE		03/07/2011	CIBC WORLD MARKETS CORP, NEW YORK	03/08/2011	MF GLOBAL INC/FIXED INCOM	95,000.000	94,752	95,147	94,765		13		13			382	382	66	21
912828QC7	U S TREASURY NOTE		04/12/2011	MF GLOBAL INC/FIXED INCOME, NEW YORK	05/17/2011	JP MORGAN CHASE BANK/HSBC	120,000.000	120,165	121,036	120,187		22		22			849	849	111	22
912828QA1	U S TREASURY NOTE		04/07/2011	DAIWA SECS AMER INC, NEW YORK	11/04/2011	BARCLAYS CAPITAL INC, NEW	4,799,000.000	4,930,978	5,038,258	4,924,401		(6,577)		(6,577)			113,857	113,857	38,295	19,239
912828QB9	U S TREASURY NOTE		04/01/2011	TD SECS (USA) INC, NEW YORK	06/09/2011	CIBC WORLD MARKETS CORP,	40,000.000	40,000	41,366	40,000							1,366	1,366	184	13
912828QJ2	U S TREASURY NOTE		03/07/2011	BARCLAYS CAPITAL INC, NEW YORK	03/30/2011	TD SECS (USA) INC, NEW YO	115,000.000	114,454	114,691	114,462		8		8			229	229	200	50
912828QS2	U S TREASURY NOTE		06/10/2011	CIBC WORLD MARKETS CORP, NEW YORK	07/13/2011	TD SECS (USA) INC, NEW YO	40,000.000	40,053	40,175	40,052		(1)		(1)			123	123	24	
912828QX1	U S TREASURY NOTE		08/03/2011	BANK OF NEW YORK/BARCLAYS LONDON, NY	11/07/2011	UBS SECURITIES LLC, STAMF	15,000.000	15,190	15,473	15,180		(10)		(10)			293	293	61	2
912828QR4	U S TREASURY NOTE		07/27/2011	BANK OF NEW YORK/BARCLAYS LONDON, NY	11/07/2011	UBS SECURITIES LLC, STAMF	145,000.000	143,916	146,342	143,924		8		8			2,418	2,418	276	71
912828QN3	U S TREASURY NOTE		06/17/2011	GOLDMAN SACHS & CO, NY	10/17/2011	JEFFERIES & CO INC, NEW Y	2,577,000.000	2,619,751	2,773,603	2,618,653		(1,098)		(1,098)			154,950	154,950	30,234	6,836
912828QP8	U S TREASURY NOTE		05/26/2011	NOMURA SECS, NEW YORK	07/06/2011	BNY/MIZUHO SECURITIES USA	160,000.000	159,981	160,546	159,979		(2)		(2)			567	567	201	9
912828PR5	U S TREASURY NOTE		01/24/2011	MF GLOBAL INC/FIXED INCOME, NEW YORK	02/16/2011	GOLDMAN SACHS & CO, NY	30,000.000	29,978	29,873	29,978		1		1			(105)	(105)	9	

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
912828PS3	U S TREASURY NOTE		01/26/2011	BARCLAYS CAPITAL INC, NEW YORK	03/07/2011	GOLDMAN SACHS & CO, NY	615,000.000	607,780	606,614	607,842		62		62			(1,228)	(1,228)	486	280
912828PC8	U S TREASURY NOTE		02/04/2011	GOLDMAN SACHS & CO, NY	02/11/2011	BARCLAYS CAPITAL INC, NEW	535,000.000	494,457	490,562	494,952		494		494			(4,390)	(4,390)	3,417	2,754
912828KD1	U S TREASURY NOTE		05/05/2011	GOLDMAN SACHS & CO, NY	07/22/2011	BARCLAYS CAPITAL INC, NEW	1,456,000.000	1,455,221	1,492,906	1,455,214		(7)		(7)			37,692	37,692	17,697	8,922
912828KS8	U S TREASURY NOTE		01/28/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	03/10/2011	JPMORGAN CHASE BK/RBS SEC	3,378,000.000	3,460,072	3,452,073	3,459,463		(609)		(609)			(7,390)	(7,390)	44,717	41,894
912828PT1	U S TREASURY NOTE		02/15/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	02/18/2011	GOLDMAN SACHS & CO, NY	40,000.000	39,006	39,038	39,008		2		2			29	29	64	46
912828PY0	U S TREASURY NOTE		02/18/2011	GOLDMAN SACHS & CO (GBL CUST ONLY), NY	04/01/2011	TD SECS (USA) INC, NEW YO	40,000.000	39,288	39,744	39,297		9		9			447	447	105	
912828PX2	U S TREASURY NOTE		03/21/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	05/20/2011	CREDIT SUISSE, NEW YORK (	290,000.000	292,532	300,960	292,605		73		73			8,355	8,355	2,417	613
912828PZ7	U S TREASURY NOTE		03/04/2011	GOLDMAN SACHS & CO (GBL CUST ONLY), NY	04/12/2011	MF GLOBAL INC/FIXED INCOM	95,000.000	94,988	95,004	94,988		0		0			16	16	89	
912828PW4	U S TREASURY NOTES		01/19/2011	NOMURA SECS, NEW YORK	01/24/2011	MF GLOBAL INC/FIXED INCOM	30,000.000	30,026	29,998	30,026		0		0			(28)	(28)	13	10
912828PM6	U S TREASURY NOTES		01/20/2011	BARCLAYS CAPITAL INC, NEW YORK	01/26/2011	BARCLAYS CAPITAL INC, NEW	75,000.000	75,521	75,576	75,520		0		0			55	55	109	103
912828QD5	US TREAS-CPI		05/09/2011	MORGAN STANLEY & CO INC, NY	06/13/2011	MORGAN STANLEY & CO INC,	1,260,000.000	1,304,589	1,317,080	1,303,749		(840)		(840)			13,331	13,331	258	108
0599999 Subtotal - Bonds - U.S. Governments							21428000.000	21,726,681	22,242,717	21,709,813		(16,868)		(16,868)			532,904	532,904	200,718	114,977
Bonds - All Other Governments																				
1107098Z8	BRITISH COLUMBIA PROV OF	I	05/11/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	05/25/2011	CIBC WORLD MARKETS CORP,	25,000.000	24,995	25,107	24,995		0		0			112	112	13	
68323AAC8	ONTARIO (PROVINCE OF)	I	06/08/2011	BNY/MIZUHO SECURITIES USA INC,PRINCETON	07/14/2011	CIBC WORLD MARKETS CORP,	35,000.000	36,053	36,289	36,041		(12)		(12)			248	248	608	501
68323AAE4	ONTARIO (PROVINCE OF)	I	01/20/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	06/10/2011	CIBC WORLD MARKETS CORP,	70,000.000	70,247	70,425	70,243		(4)		(4)			183	183	278	201
683234DP0	PROVINCE OF ONTARIO	I	10/04/2011	MIZUHO SECURITIES USA INC. NEW YORK	11/10/2011	SCOTIA CAPITAL (USA) INC,	240,000.000	238,591	239,630	238,621		29		29			1,010	1,010	587	171
1099999 Subtotal - Bonds - All Other Governments							370,000.000	369,886	371,452	369,900		14		14			1,552	1,552	1,486	873
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
341150B33	FLORIDA ST		05/03/2011	JPMORGAN SECURITIES INC, NEW YORK	09/19/2011	GOLDMAN SACHS & CO, NY	1,000,000.000	1,118,560	1,120,900	1,105,100		(13,460)		(13,460)			15,800	15,800	18,056	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)							1,000,000.000	1,118,560	1,120,900	1,105,100		(13,460)		(13,460)			15,800	15,800	18,056	
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
763682YE5	RICHLAND CNTY S C SCH DIST NO		01/05/2011	BARCLAYS CAPITAL LE, JERSEY CITY	09/19/2011	BONY/VINING-SPARKS IBG A	1,000,000.000	1,130,540	1,140,780	1,108,697		(21,843)		(21,843)			32,083	32,083	51,944	16,944
941468SH4	WATERFORD MICH SCH DIST		03/17/2011	BAIRD, ROBERT W & CO INC, MILWAUKEE	09/19/2011	BONY/VINING-SPARKS IBG A	1,000,000.000	1,018,510	1,051,150	1,016,438		(2,072)		(2,072)			34,712	34,712	16,750	2,417

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)							2,000,000.000	2,149,050	2,191,930	2,125,135		(23,915)		(23,915)			66,795	66,795	68,694	19,361
Bonds - U.S. Special Revenue, Special Assessment																				
6461353R2	NEW JERSEY ST TRANSN TR FD		02/16/2011	MORGAN STANLEY & CO INC, NY	09/19/2011	PIPER JAFFRAY & CO, MINNE	1,000,000.000	1,096,350	1,124,000	1,082,239		(14,111)		(14,111)			41,761	41,761	40,396	9,771
677581DP2	OHIO ST MAJOR NEW ST INFRASTRU		02/08/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/19/2011	GOLDMAN SACHS & CO, NY	1,000,000.000	1,108,540	1,118,110	1,089,105		(19,435)		(19,435)			29,005	29,005	38,472	7,778
78689HHX7	SAGINAW VY ST UNIV MICH REV		02/15/2011	BONY MELLON/BMO CAP MKTS GKST, NEW YORK	09/19/2011	PIPER JAFFRAY & CO, MINNE	1,000,000.000	1,079,170	1,122,500	1,069,019		(10,151)		(10,151)			53,481	53,481	36,250	6,528
97710BD33	WISCONSIN ST HEALTH & EDL FACS		02/11/2011	BAIRD, ROBERT W & CO INC, MILWAUKEE	09/19/2011	PIPER JAFFRAY & CO, MINNE	1,000,000.000	1,016,500	1,048,000	1,013,889		(2,611)		(2,611)			34,111	34,111	17,917	
3128PWM88	FHLMC POOL #J1-6683		09/19/2011	BARCLAYS BANK OF NEW YORK	12/21/2011	Redemption	425,000.000	447,777	444,060	447,079		(699)		(699)			(3,018)	(3,018)	4,755	868
3132GE4R8	FHLMC POOL #Q0-1732		09/28/2011	NOMURA SECS, NEW YORK	10/31/2011	MERRILL LYNCH PIERCE FENN	448,038.120	491,092	487,312	491,061		(30)		(30)			(3,750)	(3,750)	2,943	821
3132GGGM1	FHLMC POOL #Q0-2904		09/19/2011	GREENWICH CAP MKTS, GREENWICH	12/21/2011	Redemption	898,886.010	963,774	960,705	963,210		(564)		(564)			(2,505)	(2,505)	13,008	2,360
02R060647	FHLMC 30-YR FIXED TBA		03/07/2011	MLPFS INC/FIXED INCOME, NEW YORK	04/07/2011	GOLDMAN SACHS & CO, NY	3,802,000.000	4,122,786	4,126,556	4,122,786							3,771	3,771		
02R060654	FHLMC 30-YR FIXED TBA		04/07/2011	GOLDMAN SACHS & CO, NY	05/03/2011	MLPFS INC/FIXED INCOME, N	3,802,000.000	4,118,041	4,152,398	4,118,041							34,357	34,357		
02R060639	FHLMC 30-YR FIXED TBA		02/07/2011	GOLDMAN SACHS & CO, NY	03/07/2011	MLPFS INC/FIXED INCOME, N	3,802,000.000	4,090,714	4,134,073	4,090,714							43,358	43,358		
31410FZ99	FNMA POOL #0888268		06/22/2011	GOLDMAN SACHS & CO, NY	09/16/2011	CREDIT SUISSE, NEW YORK (	1,370,946.680	1,509,541	1,506,886	1,502,552		(6,989)		(6,989)			4,334	4,334	17,905	2,970
31410KJG0	FNMA POOL #0889563		08/02/2011	NOMURA SECS, NEW YORK	09/16/2011	NOMURA SECS, NEW YORK	1,826,781.190	1,991,477	1,990,328	1,986,941		(4,536)		(4,536)			3,387	3,387	13,812	2,791
3138AKYH6	FNMA POOL #0AI6111		08/09/2011	CRT CAPITAL GROUP, STAMFORD	09/16/2011	Redemption	2,971,726.200	3,128,322	3,142,176	3,125,783		(2,539)		(2,539)			16,393	16,393	16,440	2,972
31417Y6N2	FNMA POOL #0MA0876		09/29/2011	FIRST UNION CAP MKTS, NEW YORK	12/21/2011	Redemption	223,281.500	234,864	234,114	234,405		(460)		(460)			(291)	(291)	1,845	369
999ADE262	FNMA 30-YR FIXED TBA		07/08/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	07/22/2011	DEUTSCHE BK SECS INC, NY	11009000.000	12,083,313	12,096,139	12,083,313							12,825	12,825	18,348	18,348
999TCX096	FNMA 30-YR FIXED TBA		07/22/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	07/27/2011	DEUTSCHE BK SECS INC, NY	2,046,000.000	2,094,752	2,092,355	2,094,752							(2,398)	(2,398)	2,984	2,984
999452907	FNMA 30-YR FIXED TBA		07/07/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	08/15/2011	DEUTSCHE BK SECS INC, NY	4,396,000.000	4,392,673	4,423,758	4,392,673							31,086	31,086	4,884	4,884
999ADE536	FNMA 30-YR FIXED TBA		08/05/2011	JPMORGAN CHASE BANK/CHEM/CP/IPA, NY	08/12/2011	NOMURA SECS, NEW YORK	4,749,000.000	5,152,304	5,184,762	5,152,304							32,458	32,458	8,707	8,707
999ADR123	FNMA 30-YR FIXED TBA		07/08/2011	GOLDMAN SACHS & CO, NY	08/08/2011	DEUTSCHE BK SECS INC, NY	4,801,000.000	5,055,649	4,987,975	5,055,649							(67,674)	(67,674)	8,089	8,089
999ADG622	FNMA 30-YR FIXED TBA		07/27/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	09/13/2011	JPMORGAN CHASE BANK/CHEM/	2,084,000.000	2,088,338	2,117,051	2,088,338							28,713	28,713	2,779	2,779
999ADM371	FNMA 30-YR FIXED TBA		07/07/2011	MLPFS INC/FIXED INCOME, NEW YORK	09/13/2011	JPMORGAN CHASE BANK/CHEM/	4,043,000.000	4,419,677	4,486,222	4,419,667		(10)		(10)			66,556	66,556	8,086	8,086
999ADM074	FNMA 30-YR FIXED TBA		08/08/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	08/12/2011	DEUTSCHE BK SECS INC, NY	1,290,000.000	1,436,133	1,442,381	1,436,133							6,248	6,248	2,795	2,795
999463276	FNMA 30-YR FIXED TBA		07/27/2011	JPMORGAN CHASE BANK/CHEM/CP/IPA, NY	08/09/2011	CRT CAPITAL GROUP, STAMFO	3,497,000.000	3,648,458	3,663,698	3,648,458							15,240	15,240	6,994	6,994
999461254	FNMA 30-YR FIXED TBA		07/22/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	07/27/2011	JPMORGAN CHASE BANK/CHEM/	2,670,000.000	2,793,070	2,787,438	2,793,070							(5,632)	(5,632)	4,450	4,450

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/Adjusted Carrying Value at Disposal	12 Unrealized Valuation Increase/(Decrease)	13 Current Year's (Amortization)/Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											Change in Book/Adjusted Carrying Value									
999AA0109	FNMA 30-YR FIXED TBA		07/22/2011	JPMORGAN SECURITIES INC, NEW YORK	07/27/2011	GOLDMAN SACHS & CO, NY	2,189,000.000	2,326,839	2,322,136	2,326,839							(4,703)	(4,703)	4,104	4,104
999ABK609	FNMA 30-YR FIXED TBA		07/27/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	08/03/2011	DEUTSCHE BK SECS INC, NY	2,046,000.000	2,085,961	2,127,199	2,085,961							41,238	41,238	3,581	3,581
999AA0117	FNMA 30-YR FIXED TBA		07/27/2011	GOLDMAN SACHS & CO, NY	08/04/2011	GOLDMAN SACHS & CO, NY	2,189,000.000	2,316,578	2,327,705	2,316,578							11,127	11,127	4,925	4,925
01F060626	FNMA 30-YR FIXED TBA		01/03/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	02/07/2011	MLPFS INC/FIXED INCOME, N	3,400,000.000	3,686,344	3,671,736	3,686,344							(14,608)	(14,608)		
01F040677	FNMA 30-YR FIXED TBA		06/09/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	07/07/2011	DEUTSCHE BK SECS INC, NY	3,466,000.000	3,499,441	3,466,000	3,499,441							(33,441)	(33,441)	5,006	
01F060642	FNMA 30-YR FIXED TBA		03/07/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	04/07/2011	DEUTSCHE BK SECS INC, NY	12657000.000	13,745,036	13,750,823	13,745,036							5,787	5,787		
01F060634	FNMA 30-YR FIXED TBA		02/07/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	03/07/2011	DEUTSCHE BK SECS INC, NY	12657000.000	13,637,924	13,784,198	13,637,924							146,274	146,274		
01F040669	FNMA 30-YR FIXED TBA		05/09/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	06/09/2011	DEUTSCHE BK SECS INC, NY	3,466,000.000	3,471,822	3,510,679	3,471,822							38,857	38,857		
01F040636	FNMA 30-YR FIXED TBA		02/07/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	03/03/2011	DEUTSCHE BK SECS INC, NY	4,028,000.000	3,907,475	3,936,609	3,907,475							29,134	29,134		
01F040628	FNMA 30-YR FIXED TBA		01/03/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	02/07/2011	DEUTSCHE BK SECS INC, NY	1,500,000.000	1,483,535	1,460,039	1,483,535							(23,496)	(23,496)		
01F040651	FNMA 30-YR FIXED TBA		04/08/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	05/09/2011	DEUTSCHE BK SECS INC, NY	3,466,000.000	3,369,737	3,483,330	3,369,737							113,593	113,593		
01F040644	FNMA 30-YR FIXED TBA		03/03/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	04/08/2011	DEUTSCHE BK SECS INC, NY	3,466,000.000	3,376,778	3,380,704	3,376,778							3,926	3,926		
01F062655	FNMA 30-YR FIXED TBA		04/07/2011	GOLDMAN SACHS & CO, NY	05/09/2011	GOLDMAN SACHS & CO, NY	4,480,000.000	5,006,400	5,048,588	5,006,400							42,188	42,188		
01F062648	FNMA 30-YR FIXED TBA		03/03/2011	GOLDMAN SACHS & CO, NY	04/07/2011	GOLDMAN SACHS & CO, NY	4,480,000.000	4,984,693	5,019,700	4,984,693							35,007	35,007		
01F062671	FNMA 30-YR FIXED TBA		06/09/2011	GOLDMAN SACHS & CO, NY	07/08/2011	GOLDMAN SACHS & CO, NY	4,480,000.000	5,068,713	5,068,574	5,068,713							(139)	(139)	10,516	
01F062663	FNMA 30-YR FIXED TBA		05/09/2011	GOLDMAN SACHS & CO, NY	06/09/2011	GOLDMAN SACHS & CO, NY	4,480,000.000	5,030,900	5,081,313	5,030,900							50,413	50,413		
01F062630	FNMA 30-YR FIXED TBA		02/07/2011	GOLDMAN SACHS & CO, NY	03/03/2011	GOLDMAN SACHS & CO, NY	4,480,000.000	4,961,600	5,001,068	4,961,600							39,468	39,468		
01F060667	FNMA 30-YR FIXED TBA		05/10/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	06/09/2011	DEUTSCHE BK SECS INC, NY	16459000.000	18,025,506	18,155,398	18,025,506							129,892	129,892		
01F060659	FNMA 30-YR FIXED TBA		04/07/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	05/10/2011	MLPFS INC/FIXED INCOME, N	16459000.000	17,878,706	18,068,349	17,878,706							189,643	189,643		
01F062622	FNMA 30-YR FIXED TBA		01/07/2011	GOLDMAN SACHS & CO, NY	02/07/2011	GOLDMAN SACHS & CO, NY	4,159,000.000	4,606,093	4,618,764	4,606,093							12,672	12,672		
01F060675	FNMA 30-YR FIXED TBA		06/09/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	07/08/2011	GOLDMAN SACHS & CO, NY	16459000.000	18,128,921	18,085,653	18,128,921							(43,268)	(43,268)	32,613	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							194621659.700	209,162,316	210,241,560	209,100,180		(62,136)		(62,136)			1,141,380	1,141,380	332,604	117,953
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
032654AG0	ANALOG DEVICES		03/30/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	04/01/2011	MLPFS INC/FIXED INCOME, N	10,000.000	9,953	9,982	9,953		0		0			29	29	2	
038222AG0	APPLIED MATERIALS INC		06/01/2011	JPMORGAN SECURITIES INC, NEW YORK	06/16/2011	JANNEY MONTGOMERY SCOTT,	5,000.000	4,980	5,118	4,980		0		0			138	138	11	
038222AF2	APPLIED MATERIALS INC		06/10/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	06/17/2011	GOLDMAN SACHS & CO, NY	30,000.000	30,107	30,146	30,111		4		4			35	35	33	14

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
039483BC5	ARCHER- DANIELS- MIDLAND		03/30/2011	MLPFS INC/FIXED INCOME, NEW YORK	04/05/2011	RBC CAPITAL MARKETS CORP,	10,000.000	10,074	10,331	10,074		0		0			257	257	49	53
045167BZ5	ASIAN DEVELOPMENT BANK		02/14/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	03/16/2011	RBC CAPITAL MARKETS CORP,	20,000.000	19,921	20,424	19,922		1		1			502	502	40	
06051GDY2	BANK OF AMERICA CORP		09/20/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	10/26/2011	BARCLAYS CAP/FIXED INCOME	185,000.000	199,350	196,187	198,813		(537)		(537)			(2,626)	(2,626)	6,291	4,851
14912L4X6	CATERPILLAR FINANCIAL SE		09/29/2011	RBS SECURITIES INC, GREENWICH	11/09/2011	MERRILL LYNCH PROFESSIONA	150,000.000	150,658	152,666	150,643		(15)		(15)			2,022	2,022	905	555
171232AP6	CHUBB CORP		01/03/2011	BARCLAYS CAPITAL INC, NEW YORK	09/16/2011	MORGAN STANLEY & CO INC,	10,000.000	10,500	10,000	10,489		(11)		(11)			(489)	(489)	595	143
126650BX7	CVS CAREMARK CORP		05/09/2011	BARCLAYS CAPITAL INC, NEW YORK	05/11/2011	BARCLAYS CAP/FIXED INCOME	20,000.000	19,666	19,635	19,666		0		0			(31)	(31)	13	
29273RAN9	ENERGY TRANSFER PARTNERS		05/09/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	05/11/2011	MORGAN STANLEY & CO INC,	75,000.000	74,759	74,357	74,759		0		0			(403)	(403)	39	
26875PAG6	EOG RESOURCES INC		03/01/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	04/25/2011	JPMORGAN SECURITIES INC,	10,000.000	9,749	9,792	9,752		3		3			40	40	99	38
298785FK7	EUROPEAN INVESTMENT BANK		01/04/2011	BARCLAYS CAPITAL INC, NEW YORK	04/08/2011	BANK OF NEW YORK/BARCLAYS	30,000.000	29,852	29,602	29,859		7		7			(258)	(258)	171	
298785FL5	EUROPEAN INVESTMENT BANK		01/18/2011	MLPFS INC/FIXED INCOME, NEW YORK	02/09/2011	MLPFS INC/FIXED INCOME, N	25,000.000	24,918	24,753	24,919		1		1			(166)	(166)	16	
298785FP6	EUROPEAN INVESTMENT BANK		04/05/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	04/20/2011	MLPFS INC/FIXED INCOME, N	20,000.000	19,934	20,075	19,935		1		1			140	140	11	
298785FM3	EUROPEAN INVESTMENT BANK		02/08/2011	GOLDMAN SACHS & CO, NY	07/22/2011	GOLDMAN SACHS & CO, NY	40,000.000	40,000	42,429	40,000							2,429	2,429	716	
298785DU7	EUROPEAN INVESTMENT BANK		05/13/2011	NOMURA SECS INTL INC, NEW YORK	05/26/2011	NOMURA SECS, NEW YORK	40,000.000	45,236	45,359	45,219		(17)		(17)			140	140	547	498
30161MAH6	EXELON GENERATION CO LLC		01/05/2011	MLPFS INC/FIXED INCOME, NEW YORK	05/19/2011	MLPFS INC/FIXED INCOME, N	5,000.000	4,633	4,777	4,644		11		11			133	133	130	56
38259PAB8	GOOGLE INC		07/22/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/19/2011	MORGAN STANLEY & CO INC,	465,000.000	471,589	495,755	471,503		(86)		(86)			24,252	24,252	5,759	3,184
459200GX3	IBM CORP		08/09/2011	GOLDMAN SACHS & CO, NY	11/08/2011	NOMURA SECS INTL INC, NEW	635,000.000	635,671	645,100	635,570		(100)		(100)			9,529	9,529	2,444	184
459058BB8	INTL BK RECON & DEVELOP		01/19/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	02/07/2011	NOMURA SECS, NEW YORK	25,000.000	24,901	24,601	24,902		1		1			(301)	(301)	19	
45950KBN9	INTL FINANCE CORP		04/04/2011	MLPFS INC/FIXED INCOME, NEW YORK	04/07/2011	DAIWA SECS AMER INC, NEW	35,000.000	34,810	34,643	34,810		0		0			(167)	(167)	2	
478160BA1	JOHNSON & JOHNSON		07/22/2011	MLPFS INC/FIXED INCOME, NEW YORK	09/16/2011	CREDIT SUISSE, NEW YORK (	395,000.000	396,841	444,008	396,837		(4)		(4)			47,171	47,171	6,439	3,565
46625HJC5	JPMORGAN CHASE & CO		08/03/2011	JPMORGAN SECURITIES INC, NEW YORK	09/19/2011	UBS SECURITIES LLC, STAMF	10,000.000	9,994	10,330	9,994		0		0			336	336	51	
46625HJB7	JPMORGAN CHASE & CO		07/14/2011	JPMORGAN SECURITIES INC, NEW YORK	08/03/2011	JPMORGAN SECURITIES INC,	205,000.000	204,116	211,761	204,117		1		1			7,644	7,644	542	
46625HHS2	JPMORGAN CHASE & CO		02/17/2011	JPMORGAN SECURITIES INC, NEW YORK	07/14/2011	MORGAN STANLEY & CO INC,	305,000.000	296,533	304,506	296,817		284		284			7,689	7,689	6,598	1,156
487836BD9	KELLOGG CO		01/04/2011	UBS SECURITIES LLC, STAMFORD	02/23/2011	CREDIT SUISSE, NEW YORK	15,000.000	14,784	14,660	14,787		3		3			(127)	(127)	125	40

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
58155QAD5	MCKESSON CORP		02/24/2011	MLPFS INC/FIXED INCOME, NEW YORK	09/19/2011	MLPFS INC/FIXED INCOME, N	15,000.000	15,113	16,964	15,108		(5)		(5)			1,856	1,856	404	1
61747WAF6	MORGAN STANLEY		02/18/2011	MORGAN STANLEY & CO INC, NY	10/12/2011	HSBC SECS INC, NEW YORK	100,000.000	101,887	94,242	101,792		(95)		(95)			(7,550)	(7,550)	4,185	463
61747WAL3	MORGAN STANLEY		07/21/2011	MORGAN STANLEY & CO INC, NY	07/22/2011	MORGAN STANLEY & CO INC,	10,000.000	10,038	10,154	10,038		0		0			116	116		
80589MAD4	SCANA CORPORATION		05/05/2011	UBS SECURITIES LLC, STAMFORD	05/11/2011	BNY CAPITAL MARKETS INC,	10,000.000	9,974	10,020	9,974		0		0			46	46	5	
87612EAM8	TARGET CORP		09/28/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	10/26/2011	J.P. MORGAN SECURITIES LL	110,000.000	116,323	116,004	116,038		(285)		(285)			(34)	(34)	1,662	1,320
883556AX0	THERMO FISHER SCIENTIFIC		02/15/2011	NOMURA SECS, NEW YORK	03/30/2011	MLPFS INC/FIXED INCOME, N	15,000.000	14,977	15,300	14,977		0		0			323	323	73	
91159HHA1	US BANCORP		07/22/2011	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	09/19/2011	MILLENNIUM ADVISORS LLC,	465,000.000	474,723	504,093	474,555		(168)		(168)			29,537	29,537	6,287	3,357
92343VAX2	VERIZON COMMUNICATIONS		03/23/2011	JPMORGAN SECURITIES INC, NEW YORK	04/13/2011	BARCLAYS CAP/FIXED INCOME	20,000.000	19,829	19,977	19,830		1		1			148	148	51	
92343VAV6	VERIZON COMMUNICATIONS INC		01/07/2011	MLPFS INC/FIXED INCOME, NEW YORK	04/26/2011	WELLS FARGO SECURITIES LL	95,000.000	109,127	109,470	108,896		(231)		(231)			574	574	2,382	1,451
931142CY7	WAL-MART STORES INC		08/10/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	09/16/2011	MORGAN STANLEY & CO INC,	120,000.000	128,003	128,394	127,990		(13)		(13)			404	404	2,433	1,833
931142CU5	WAL-MART STORES INC		04/15/2011	GOLDMAN SACHS & CO, NY	09/19/2011	RBC CAPITAL MARKETS CORP,	350,000.000	338,559	372,698	338,749		191		191			33,948	33,948	2,608	3,595
931142DB6	WAL-MART STORES INC		08/09/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	08/10/2011	DEUTSCHE BK SECS INC, NY	120,000.000	139,753	139,513	139,751		(3)		(3)			(237)	(237)	2,194	2,138
949746QU8	WELLS FARGO & COMPANY		02/18/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	03/30/2011	WELLS FARGO SECURITIES LL	410,000.000	415,953	415,260	415,831		(122)		(122)			(571)	(571)	10,935	9,260
563469TN5	MANITOBA (PROVINCE OF)	I	04/19/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	05/05/2011	RBC CAPITAL MARKETS CORP,	25,000.000	24,980	25,130	24,980		0		0			150	150	12	
28264QV27	EKSPORTFINANS ASA	R	05/18/2011	MLPFS INC/FIXED INCOME, NEW YORK	10/27/2011	SCOTIA CAPITAL (USA) INC,	15,000.000	14,999	15,300	14,999		0		0			301	301	154	
500769EG5	KFW	R	02/09/2011	BANK OF NEW YORK/BARCLAYS LONDON, NY	04/14/2011	DAIWA SECS AMER INC, NEW	25,000.000	24,981	25,428	24,982		1		1			446	446	115	
500769ED2	KFW	R	01/05/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	01/12/2011	BANK OF NEW YORK/BARCLAYS	20,000.000	19,941	19,996	19,942		0		0			54	54	5	
65504LAC1	NOBLE HOLDING INTERNATIONAL LT	R	02/07/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	03/23/2011	CITIGROUP GBL MKTS/SALOMO	25,000.000	25,151	25,597	25,149		(1)		(1)			447	447	169	43
65504LAE7	NOBLE HOLDING INTL LTD	R	01/31/2011	BARCLAYS CAPITAL INC, NEW YORK	02/11/2011	RBC CAPITAL MARKETS CORP,	15,000.000	14,996	14,769	14,996		0		0			(227)	(227)	17	
65504LAF4	NOBLE HOLDING INTL LTD	R	05/18/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	06/20/2011	J.P. MORGAN SECURITIES LL	35,000.000	35,175	36,149	35,181		5		5			968	968	630	366
676167BE8	OEKB OEST. KONTROLLBANK	R	05/26/2011	BANK OF NEW YORK/BARCLAYS LONDON, NY	07/27/2011	BANK OF NEW YORK/BARCLAYS	35,000.000	34,820	35,258	34,823		3		3			435	435	113	
21685WBL0	RABOBANK NEDERLAND	R	02/08/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/16/2011	MERRILL LYNCH PROFESSIONA	580,000.000	555,715	583,080	558,691		2,976		2,976			24,389	24,389	11,572	4,040

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
00254EKX9	SVENSK EXPORTKREDIT AB	R	07/06/2011	BANK OF NEW YORK/BARCLAYS LONDON, NY	08/03/2011	BANK OF NEW YORK/BARCLAYS	15,000.000	14,925	15,224	14,926		1		1			297	297	22	
87938WAP8	TELEFONICA EMISIONES SAU	R	02/07/2011	JP MORGAN CHASE BANK/HSBCI, NEW YORK	09/16/2011	BARCLAYS CAP/FIXED INCOME	10,000.000	10,000	9,598	10,000							(402)	(402)	326	
07383FAT5	BEAR STEARNS COMMERCIAL M C1 D		03/01/2011	STERNE, AGEE, AND LEACH INC, JERSEY CITY	05/19/2011	PERSHING LLC, JERSEY CITY	1,150,000.000	1,248,828	1,260,463	1,247,839		(989)		(989)			12,624	12,624	17,314	626
22546NAD6	CREDIT SUISSE MORTGAGE C C1 A3		05/12/2011	MISCHLER FINL/EQUITIES, CORONA DELMAR	09/19/2011	CREDIT SUISSE, NEW YORK (	172,000.000	188,517	183,926	188,355		(162)		(162)			(4,430)	(4,430)	1,564	669
46632HAD3	JP MORGAN CHASE COMMER LD12 A4		02/18/2011	GOLDMAN SACHS & CO, NY	09/19/2011	MORGAN STANLEY & CO INC,	995,000.000	1,070,890	1,066,360	1,070,072		(818)		(818)			(3,712)	(3,712)	36,010	2,916
46625HHS2	JPMORGAN CHASE & CO		04/15/2011	MLPFS INC/FIXED INCOME, NEW YORK	07/14/2011	MORGAN STANLEY & CO INC,	250,000.000	243,620	249,595	243,602		(18)		(18)			5,993	5,993	5,408	2,689
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							7,982,000.000	8,215,326	8,408,956	8,215,141		(185)		(185)			193,815	193,815	138,298	49,103
8399998 Subtotal - Bonds							227401659.700	242,741,819	244,577,515	242,625,270		(116,549)		(116,549)			1,952,245	1,952,245	759,856	302,267
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
808194104	A SCHULMAN INC		01/11/2011	CANTOR FITZGERALD & CO INC, NEW YORK	10/17/2011	KEYBANC CAPITAL MARKETS I	480.000	10,050	9,172	10,050							(878)	(878)	211	
002824100	ABBOTT LABORATORIES		04/11/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	04/13/2011	KNIGHT EQUITY MARKETS L.P	1,800.000	91,800	91,528	91,800							(272)	(272)	864	
00817Y108	AETNA INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	10/07/2011	BARCLAYS CAPITAL LE, JERS	3,600.000	135,185	133,573	135,185							(1,612)	(1,612)	540	
023135106	AMAZON.COM INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	12/14/2011	CREDIT SUISSE, NEW YORK (	635.000	116,606	128,444	116,606							11,838	11,838		
039483102	ARCHER-DANIELS-MIDLAND CO		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	07/08/2011	HEFLIN & CO LLC, JERSEY C	2,900.000	102,805	88,764	102,805							(14,041)	(14,041)	464	
043353101	ARVINMERITOR INC		03/16/2011	JEFFERIES & CO INC, NEW YORK	03/30/2011	MERGER WITH MERITOR INC	780.000	13,506	13,506	13,506										
053807103	AVNET INC		05/12/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	08/26/2011	GOLDMAN SACHS EXECUTION &	515.000	19,312	13,347	19,312							(5,965)	(5,965)		
060505104	BANK OF AMERICA CORP		03/11/2011	ISI GROUP INC, NY	04/25/2011	BARCLAYS CAPITAL LE, JERS	890.000	12,813	11,099	12,813							(1,714)	(1,714)	8	
064058100	BANK OF NEW YORK MELLON CORP/T		02/22/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	06/28/2011	RBC CAPITAL MARKETS CORP,	4,200.000	129,648	104,850	129,648							(24,798)	(24,798)	546	
097023105	BOEING CO/THE		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	08/22/2011	WELLS FARGO SECURITIES LL	1,100.000	79,192	64,336	79,192							(14,856)	(14,856)	924	
099724106	BORGWARNER INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	11/30/2011	KNIGHT EQUITY MARKETS L.P	1,375.000	99,678	94,921	99,678							(4,757)	(4,757)		
130872104	CALIPER LIFE SCIENCES INC		08/18/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	10/07/2011	KNIGHT EQUITY MARKETS L.P	1,700.000	12,157	17,669	12,157							5,511	5,511		
14057J101	CAPITOL FED FINL INC COM		02/23/2011	JEFFERIES & CO INC, NEW YORK	03/14/2011	PULSE TRADING LLC, BOSTON	6,323.000	76,698	74,093	76,698							(2,605)	(2,605)	3,794	

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											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
17243V102	CINEMARK HOLDINGS INC		02/15/2011	CITIGROUP GBL MKTS INC, NEW YORK	12/15/2011	MORGAN STANLEY & CO INC,	5,400.000	102,646	106,107	102,646							3,461	3,461	2,310	
172967101	CITIGROUP INC		04/19/2011	PIPELINE TRADING SYSTEMS LLC, NEW YORK	05/09/2011	MERGER	1,858.000	84,337	84,337	84,337							0	0		
172967424	CITIGROUP INC		06/27/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	11/21/2011	BARCLAYS CAPITAL LE, JERS	2,653.000	115,147	66,339	115,147							(48,807)	(48,807)	45	
19624R106	COLONY FINANCIAL INC		04/08/2011	FRIEDMAN BILLINGS, WASHINGTON DC	04/13/2011	KNIGHT EQUITY MARKETS L.P	5,700.000	105,924	104,658	105,924							(1,266)	(1,266)		
20854P109	CONSOL ENERGY INC		01/27/2011	STEPHENS INC, LITTLE ROCK	09/14/2011	LIQUIDNET INC, BROOKLYN	90.000	4,357	3,809	4,357							(548)	(548)	27	
G2554F113	COVIDIEN PLC		03/21/2011	MERGER WITH COVIDIEN PLC SHS	05/26/2011	ISI GROUP INC, NY	530.000	25,478	28,983	25,478							3,505	3,505		
126408103	CSX CORP		07/07/2011	PULSE TRADING LLC, BOSTON	08/23/2011	LIQUIDNET INC, BROOKLYN	5,155.000	214,499	188,791	214,499							(25,707)	(25,707)		
25389M877	DIGITALGLOBE INC		06/16/2011	INSTINET CORP, NY	08/09/2011	INSTINET CORP, NY	450.000	10,803	10,649	10,803							(154)	(154)		
265504100	DUNKIN' BRANDS GROUP INC		07/27/2011	BARCLAYS CAPITAL LE, JERSEY CITY	08/01/2011	LIQUIDNET INC, BROOKLYN	50.000	950	1,445	950							495	495		
532457108	ELI LILLY & CO		04/06/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	04/13/2011	KNIGHT EQUITY MARKETS L.P	3,680.000	131,557	131,962	131,557							405	405		
291011104	EMERSON ELECTRIC CO		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	06/03/2011	INVESTMENT TECHNOLOGY GRO	2,250.000	128,848	116,685	128,848							(12,163)	(12,163)	776	
30162A108	EXELIS INC		11/01/2011	MERGER	11/25/2011	PULSE TRADING LLC, BOSTON	1,005.000	12,795	9,071	12,795							(3,724)	(3,724)	104	
30212P105	EXPEDIA INC		11/22/2011	J P MORGAN SECURITIES INC, BROOKLYN	12/21/2011	MERGER	1,350.000	36,386	36,386	36,386							0	0	127	
31428X106	FEDEX CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	12/15/2011	JEFFERIES & CO INC, NEW Y	1,800.000	161,934	144,905	161,934							(17,029)	(17,029)	390	
345370860	FORD MOTOR CO		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	08/03/2011	DEUTSCHE BK SECS INC, NY	7,500.000	111,439	89,290	111,439							(22,150)	(22,150)		
35671D857	FREEPORT-MCMORAN COPPER & GOLD		10/05/2011	PULSE TRADING LLC, BOSTON	10/13/2011	UBS SECURITIES LLC, STAMF	2,890.000	135,951	108,542	135,951							(27,409)	(27,409)	1,628	
370334104	GENERAL MILLS INC		04/19/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	09/14/2011	DEUTSCHE BK SECS INC, NY	500.000	18,695	18,647	18,695							(48)	(48)	153	
375558103	GILEAD SCIENCES INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	11/21/2011	J P MORGAN SECURITIES INC	2,710.000	111,310	96,880	111,310							(14,431)	(14,431)		
382388106	GOODRICH CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	12/05/2011	FRIEDMAN BILLINGS, WASHIN	1,125.000	94,443	137,778	94,443							43,335	43,335	900	
40412C101	HCA HOLDINGS INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	08/09/2011	LIQUIDNET INC, BROOKLYN	3,150.000	100,415	69,569	100,415							(30,846)	(30,846)		
428236103	HEWLETT-PACKARD CO		01/05/2011	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	07/12/2011	CITATION GROUP/BCC CLRG,	3,200.000	140,915	121,632	140,915							(19,282)	(19,282)	416	

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
446413106	HUNTINGTON INGALLS INDUSTRIES		06/20/2011	GOLDMAN SACHS & CO, NY	10/07/2011	GOLDMAN SACHS EXECUTION &	1,130.000	41,951	27,277	41,951							(14,674)	(14,674)		
44919P508	IAC/INTERACTIVECORP		04/29/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	10/27/2011	INVESTMENT TECHNOLOGY GRO	1,165.000	38,072	44,054	38,072							5,983	5,983		
450911201	ITT CORP		11/01/2011	SURVIVING STOCK - MERGER	11/16/2011	LIQUIDNET INC, BROOKLYN	502.500	10,190	10,068	10,190							(122)	(122)	91	
450911102	ITT CORP		05/05/2011	CITIGROUP GBL MKTS INC, NEW YORK	11/01/2011	MERGER	1,005.000	53,784	53,784	53,784									298	
521865204	LEAR CORP		04/05/2011	UBS SECURITIES LLC, STAMFORD	04/13/2011	KNIGHT EQUITY MARKETS L.P	2,730.000	131,987	129,537	131,987							(2,450)	(2,450)		
57636Q104	MASTERCARD INC		05/26/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	09/16/2011	GOLDMAN SACHS & CO, NY	130.000	36,314	44,777	36,314							8,464	8,464	20	
576690101	MATERION CORP		03/08/2011	MERGER WITH BRUSH ENGINEERED	04/14/2011	BAYPOINT TRADING LLC, NEW	600.000	9,638	24,404	9,638							14,766	14,766		
585055106	MEDTRONIC INC		04/11/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	04/13/2011	KNIGHT EQUITY MARKETS L.P	2,265.000	91,541	90,754	91,541							(787)	(787)		
59156R108	METLIFE INC		03/16/2011	MORGAN STANLEY & CO INC, NY	08/23/2011	CITIGROUP GBL MKTS INC, N	1,175.000	50,579	36,222	50,579							(14,358)	(14,358)		
60877T100	MOMENTA PHARMACEUTICALS INC		01/03/2011	WEDBUSH MORGAN SECS INC, LOS ANGELES	01/27/2011	WEDBUSH MORGAN SECS,	170.000	2,556	2,184	2,556							(372)	(372)		
620107102	MOTRICITY INC		05/24/2011	INSTINET CORP, NY	08/29/2011	CANTOR FITZGERALD & CO IN	3,320.000	41,339	6,681	41,339							(34,658)	(34,658)		
654106103	NIKE INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	04/21/2011	JEFFERIES & CO INC, NEW Y	1,375.000	108,449	109,651	108,449							1,202	1,202		
655044105	NOBLE ENERGY INC		05/17/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	12/16/2011	INVESTMENT TECHNOLOGY GRO	130.000	11,386	11,924	11,386							539	539	109	
62936P103	NPS PHARMACEUTICALS INC		04/08/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	10/31/2011	KNIGHT EQUITY MARKETS L.P	1,820.000	16,615	8,733	16,615							(7,883)	(7,883)		
704549104	PEABODY ENERGY CORP		05/26/2011	KEYBANC CAPITAL MARKETS INC, NEW YORK	08/24/2011	PULSE TRADING LLC, BOSTON	1,730.000	105,217	73,365	105,217							(31,852)	(31,852)	147	
707887105	PENN WEST PETE LTD		02/16/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	04/13/2011	KNIGHT EQUITY MARKETS L.P	3,800.000	101,701	100,001	101,701							(1,699)	(1,699)	907	
741503403	PRICELINE.COM INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	12/14/2011	INVESTMENT TECHNOLOGY GRO	175.000	89,910	80,732	89,910							(9,177)	(9,177)		
74165N105	PRIMO WATER CORP		06/17/2011	STIFEL NICOLAUS	08/11/2011	LIQUIDNET INC, BROOKLYN	1,010.000	11,373	5,726	11,373							(5,647)	(5,647)		
761713106	REYNOLDS AMERICAN INC		02/18/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	04/13/2011	KNIGHT EQUITY MARKETS L.P	3,000.000	103,523	108,287	103,523							4,764	4,764	1,590	
78454L100	SM ENERGY CO		06/21/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	10/28/2011	GOLDMAN SACHS EXECUTION &	150.000	9,665	12,940	9,665							3,275	3,275		
85590A401	STARWOOD HOTELS & RESORTS WORL		09/06/2011	GOLDMAN SACHS & CO, NY	12/05/2011	LIQUIDNET INC, BROOKLYN	1,650.000	67,278	78,566	67,278							11,287	11,287		

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
85571B105	STARWOOD PROPERTY TRUST INC		02/03/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	04/13/2011	KNIGHT EQUITY MARKETS L.P	4,500.000	100,557	96,464	100,557							(4,093)	(4,093)	1,890	
857477103	STATE STREET CORP		06/28/2011	PULSE TRADING LLC, BOSTON	10/12/2011	J P MORGAN SECURITIES INC	2,280.000	99,735	74,601	99,735							(25,134)	(25,134)	821	
89267P105	TRADESTATION GROUP INC		04/13/2011	CANTOR FITZGERALD & CO INC, NEW YORK	05/18/2011	KNIGHT EQUITY MARKETS L.P	2,650.000	19,385	25,681	19,385							6,296	6,296		
89674K103	TRIQUINT SEMICONDUCTOR INC		02/15/2011	NEEDHAM & CO, NEW YORK	08/03/2011	UBS SECURITIES LLC, STAMF	270.000	3,979	2,072	3,979							(1,907)	(1,907)		
91324P102	UNITEDHEALTH GROUP INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	05/26/2011	LIQUIDNET INC, BROOKLYN	1,850.000	82,214	87,760	82,214							5,546	5,546		
92839U206	VISTEON CORP W/I		02/15/2011	CITIGROUP GBL MKTS INC, NEW YORK	07/22/2011	MERRILL LYNCH PROFESSIONA	225.000	16,035	15,085	16,035							(950)	(950)		
254687106	WALT DISNEY CO/THE		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	08/10/2011	JEFFERIES & CO INC, NEW Y	3,140.000	130,632	96,810	130,632							(33,823)	(33,823)		
984332106	YAHOO! INC		05/06/2011	J P MORGAN SECURITIES INC, BROOKLYN	06/01/2011	OPPENHEIMER & CO INC, NEW	4,280.000	79,254	68,159	79,254							(11,095)	(11,095)		
98884U108	ZAGG INC		03/21/2011	CANTOR FITZGERALD & CO INC, NEW YORK	12/30/2011	BARCLAYS CAPITAL LE, JERS	370.000	2,487	2,646	2,487							159	159		
136385101	CANADIAN NATURAL RESOURCES LTD	I	05/18/2011	CITIGROUP GBL MKTS INC, NEW YORK	10/04/2011	LIQUIDNET INC, BROOKLYN	325.000	13,305	8,478	13,305							(4,827)	(4,827)	92	
39945C109	CGI GROUP INC	I	01/06/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	11/17/2011	CITIGROUP GBL MKTS INC, N	660.000	11,531	12,946	11,531							1,415	1,415		
G2554F105	COVIDIEN PLC SHS	R	01/20/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	03/21/2011	MERGER WITH COVIDIEN PLC	530.000	25,478	25,478	25,478									106	
500472303	KONINKLIJKE PHILIPS ELECTRONIC	R	03/15/2011	CITIGROUP GBL MKTS INC, NEW YORK	06/22/2011	CREDIT SUISSE, NEW YORK (	1,210.000	37,603	27,508	37,603							(10,095)	(10,095)	1,144	
N93540107	VISTAPRINT NV	R	10/04/2011	WEEDEN & CO, NEW YORK	10/31/2011	WEEDEN & CO, NEW YORK	120.000	3,002	4,307	3,002							1,305	1,305		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								4,506,546	4,129,430	4,506,546							(377,115)	(377,115)	21,441	
9799998 Subtotal - Common Stocks								4,506,546	4,129,430	4,506,546							(377,115)	(377,115)	21,441	
9899999 Subtotal - Preferred and Common Stocks								4,506,546	4,129,430	4,506,546							(377,115)	(377,115)	21,441	
9999999 Totals								247,248,365	248,706,945	247,131,816		(116,549)		(116,549)			1,575,130	1,575,130	781,297	302,267

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
NONE									
1999999 Total - Preferred and Common Stocks								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 - U.S. Governments - Issuer Obligations																				
	U S TREASURY NOTE			07/22/2011	GOLDMAN SACHS & CO, NY	04/30/2012	514,064		(10,894)			513,000	516,188	874		1.000	0.377	AO	18,510	8,644
	U S TREASURY NOTE			10/28/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/30/2012	770,940		(10,939)			750,000	778,010	8,099		4.250	0.501	MS	6,706	5,400
	US TREASURY NOTE	SD		10/31/2011	FIFTH THIRD	10/31/2012	400,950		(190)			400,000	401,140	250		0.375	0.089	AO		
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations							1,685,953		(22,023)			1,663,000	1,695,338	9,223		XXX	XXX	XXX	25,216	14,044
0599999 Subtotal - Bonds - U.S. Governments							1,685,953		(22,023)			1,663,000	1,695,338	9,223		XXX	XXX	XXX	25,216	14,044
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	HSBC FINANCE CORP			10/20/2011	BNP PARIBAS SEC BOND, NEW YORK	06/19/2012	101,809		(698)			100,000	102,507	197		5.900	1.985	JD	2,950	2,065
	IBM INTERNATIONAL GROUP CAPITA			10/28/2011	HSBC SECS INC, NEW YORK	10/22/2012	207,670		(1,548)			200,000	209,218	1,926		5.050	0.286	AO		281
	MET GOVT NASHVILLE & DAVIDSON			10/21/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	04/01/2012	303,611		(2,608)			300,000	306,219	3,750		5.000	0.151	AO		1,042
	PROCTER & GAMBLE CO/THE			10/05/2011	J.P. MORGAN CLEARING CORP, NEW YORK	08/01/2012	186,214		(459)			185,000	186,672	1,055		1.375	0.247	FA		495
	PUBLIC SERVICE CO OF COLORADO			10/20/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	10/01/2012	184,552		(2,321)			175,000	186,874	3,445		7.875	0.555	AO		919
	TRAVELERS COS INC/THE			09/30/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	06/15/2012	117,367		(1,225)			115,000	118,593	275		5.375	0.837	JD	3,091	1,889
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							1,101,223		(8,859)			1,075,000	1,110,083	10,648		XXX	XXX	XXX	6,041	6,689
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,101,223		(8,859)			1,075,000	1,110,083	10,648		XXX	XXX	XXX	6,041	6,689
7799999 Subtotal - Issuer Obligations							2,787,176		(30,883)			2,738,000	2,805,421	19,871		XXX	XXX	XXX	31,257	20,733
8399999 Total Bonds							2,787,176		(30,883)			2,738,000	2,805,421	19,871		XXX	XXX	XXX	31,257	20,733
8699999 Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
Exempt Money Market Mutual Funds																				
262006885	DREYFUS GOVT PRIME MM			12/31/2011	MELLON BANK	12/31/2012	2,607,182						2,607,182			1.250	1.250	MON	110	
8899999 Subtotal - Exempt Money Market Mutual Funds							2,607,182					XXX	2,607,182			XXX	XXX	XXX	110	
Class One Money Market Mutual Funds																				
31678R502	FIFTH THIRD INST GOVT MMKT INST			12/01/2011	FIFTH THIRD SECURITIES	12/31/2012	8,035						8,035					N/A	2	
8999999 Subtotal - Class One Money Market Mutual Funds							8,035					XXX	8,035			XXX	XXX	XXX	2	
9199999 Total Short-Term Investments							5,402,393		(30,883)			XXX	5,420,638	19,871		XXX	XXX	XXX	31,369	20,733

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								
Huntington Bank	Maumee, Oh						1,480,412	X X X
Huntington Bank	Maumee, OH						206,173	X X X
Mellon Bank	Pittsburgh, Pa						436	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			1,687,021	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			1,687,021	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	367	X X X
0599999 Total Cash				X X X			1,687,388	X X X

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

1. January	(463,988)	4. April	4,565,885	7. July	(2,406,433)	10. October	(3,683,489)
2. February	(2,207,730)	5. May	(3,440,721)	8. August	(2,283,090)	11. November	(2,034,067)
3. March	6,274,452	6. June	3,970,826	9. September	(5,240,909)	12. December	1,687,388

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

States. Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	400,950	400,796		
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	400,950	400,796		
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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