

Edgar Filing: UNITRIN INC - Form 13F-HR

UNITRIN INC  
Form 13F-HR  
August 11, 2006

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2006

Check here if Amendment [ ]; Amendment Number:  
This Amendment (Check only one.): [ ] is a restatement.  
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: UNITRIN, INC.  
Address: One East Wacker Drive, 10th Floor  
Chicago, IL 60601

13F File Number: 28-02715

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Richard Roeske  
Title: Vice President  
Phone: 312-661-4600

Signature, Place, and Date of Signing:

/s/ Richard Roeske Chicago, IL August 11, 2006

Report Type (Check only one.):

[ X] 13F HOLDINGS REPORT.  
[ ] 13F NOTICE.  
[ ] 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2  
Form13F Information Table Entry Total: 117  
Form13F Information Table Value Total: \$1,176,842 (thousands)  
List of Other Included Managers:

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Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional managers with respect to which this report is filed, other than the manager filing this report.

| No. | 13F File Number | Name                                |
|-----|-----------------|-------------------------------------|
| 01  | 28-00121        | TRINITY UNIVERSAL INSURANCE COMPANY |
| 02  | 28-00117        | UNITED INSURANCE COMPANY OF AMERICA |

| FORM 13F INFORMATION TABLE   |                |           |                    |                    |            |              |                    |             |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANA |
| ABBOTT LABS                  | COM            | 002824100 | 3053               | 70000              | SH         |              | OTHER              | 01          |
| ALTRIA GROUP INC             | COM            | 02209S103 | 16522              | 225000             | SH         |              | OTHER              | 01          |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 3071               | 57700              | SH         |              | OTHER              | 01          |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 2569               | 43500              | SH         |              | OTHER              | 01          |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 1139               | 25500              | SH         |              | OTHER              | 01          |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 1119               | 25040              | SH         |              | OTHER              | 01          |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 2371               | 52000              | SH         |              | OTHER              | 01          |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 1811               | 35600              | SH         |              | OTHER              | 01          |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 1814               | 40000              | SH         |              | OTHER              | 01          |
| AUTONATION INC               | COM            | 05329W102 | 833                | 38854              | SH         |              | OTHER              | 01          |
| AVALONBAY CMNTYS INC         | COM            | 053484101 | 1770               | 16000              | SH         |              | OTHER              | 01          |
| BAKER HUGHES INC             | COM            | 057224107 | 45091              | 550900             | SH         |              | DEFINED            | 01          |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 3535               | 73500              | SH         |              | OTHER              | 01          |
| BAUSCH & LOMB INC            | COM            | 071707103 | 976                | 19900              | SH         |              | OTHER              | 01          |
| BEARINGPOINT INC             | COM            | 074002106 | 2762               | 330000             | SH         |              | OTHER              | 01          |
| BELO CORP                    | COM SER A      | 080555105 | 1064               | 68200              | SH         |              | OTHER              | 01          |
| BLACK & DECKER CORP          | COM            | 091797100 | 1419               | 16800              | SH         |              | OTHER              | 01          |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 2133               | 23600              | SH         |              | OTHER              | 01          |
| BP PLC                       | SPONSORED ADR  | 055622104 | 5743               | 82500              | SH         |              | OTHER              | 01          |
| BRUNSWICK CORP               | COM            | 117043109 | 2680               | 80600              | SH         |              | OTHER              | 01          |
| C D W CORP                   | COM            | 12512N105 | 1771               | 32400              | SH         |              | OTHER              | 01          |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 1347               | 62800              | SH         |              | OTHER              | 01          |
| CATERPILLAR INC DEL          | COM            | 149123101 | 1974               | 26500              | SH         |              | OTHER              | 01          |
| CBS CORP NEW                 | CL B           | 124857202 | 271                | 10000              | SH         |              | OTHER              | 01          |
| CHEVRON CORP NEW             | COM            | 166764100 | 5863               | 94480              | SH         |              | OTHER              | 01          |
| CITIGROUP INC                | COM            | 172967101 | 3997               | 82840              | SH         |              | DEFINED            | 01          |
| CITIGROUP INC                | COM            | 172967101 | 7590               | 157300             | SH         |              | OTHER              | 01          |
| COCA COLA CO                 | COM            | 191216100 | 5485               | 127500             | SH         |              | OTHER              | 01          |
| CONOCOPHILLIPS               | COM            | 20825C104 | 5767               | 88000              | SH         |              | OTHER              | 01          |
| CONSECO INC                  | COM NEW        | 208464883 | 2804               | 121400             | SH         |              | OTHER              | 01          |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT     | 22002T108 | 1814               | 43100              | SH         |              | OTHER              | 01          |
| DISCOVERY HOLDING CO         | CL A COM       | 25468Y107 | 3941               | 269400             | SH         |              | OTHER              | 01          |
| DONNELLEY R R & SONS CO      | COM            | 257867101 | 1930               | 60400              | SH         |              | OTHER              | 01          |
| ECHOSTAR COMMUNICATIONS NEW  | CL A           | 278762109 | 1673               | 54300              | SH         |              | OTHER              | 01          |
| EMERSON ELEC CO              | COM            | 291011104 | 2883               | 34400              | SH         |              | OTHER              | 01          |
| ESSEX PPTY TR INC            | COM            | 297178105 | 1742               | 15600              | SH         |              | OTHER              | 01          |
| EXPEDIA INC DEL              | COM            | 30212P105 | 905                | 60400              | SH         |              | OTHER              | 01          |
| EXXON MOBIL CORP             | COM            | 30231G102 | 14442              | 235400             | SH         |              | OTHER              | 01          |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 1771               | 25300              | SH         |              | OTHER              | 01          |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206 | 278                | 10000              | SH         |              | DEFINED            | 02          |
| FORTUNE BRANDS INC           | COM            | 349631101 | 1726               | 24300              | SH         |              | OTHER              | 01          |
| GAP INC DEL                  | COM            | 364760108 | 1740               | 100000             | SH         |              | OTHER              | 01          |
| GENERAL ELECTRIC CO          | COM            | 369604103 | 1582               | 48000              | SH         |              | DEFINED            | 01          |
| GENERAL ELECTRIC CO          | COM            | 369604103 | 7086               | 215000             | SH         |              | OTHER              | 01          |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 752                | 5000               | SH         |              | SOLE               |             |

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|                              |               |           |        |          |    |         |    |
|------------------------------|---------------|-----------|--------|----------|----|---------|----|
| HALLIBURTON CO               | COM           | 406216101 | 1781   | 24000    | SH | OTHER   | 01 |
| HARLEY DAVIDSON INC          | COM           | 412822108 | 1987   | 36200    | SH | OTHER   | 01 |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 18130  | 214300   | SH | DEFINED | 02 |
| HILTON HOTELS CORP           | COM           | 432848109 | 1357   | 48000    | SH | OTHER   | 01 |
| HOME DEPOT INC               | COM           | 437076102 | 2112   | 59000    | SH | OTHER   | 01 |
| HSBC HLDGS PLC               | SPON ADR NEW  | 404280406 | 3932   | 44500    | SH | OTHER   | 01 |
| INTEL CORP                   | COM           | 458140100 | 3798   | 199900   | SH | OTHER   | 01 |
| INTERMEC INC                 | COM           | 458786100 | 290369 | 12657764 | SH | DEFINED | 01 |
| ISHARES TR                   | MSCI EAFE IDX | 464287465 | 49788  | 761400   | SH | DEFINED | 01 |
| JOHNSON & JOHNSON            | COM           | 478160104 | 5273   | 88000    | SH | OTHER   | 01 |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 4192   | 99800    | SH | OTHER   | 01 |
| KINETIC CONCEPTS INC         | COM NEW       | 49460W208 | 1656   | 37500    | SH | OTHER   | 01 |
| KRAFT FOODS INC              | CL A          | 50075N104 | 958    | 31000    | SH | DEFINED | 01 |
| LABORATORY CORP AMER HLDGS   | COM NEW       | 50540R409 | 2184   | 35100    | SH | OTHER   | 01 |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 669    | 17300    | SH | OTHER   | 01 |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 1686   | 43600    | SH | OTHER   | 01 |
| LENNAR CORP                  | CL A          | 526057104 | 932    | 21000    | SH | OTHER   | 01 |
| LIBERTY GLOBAL INC           | COM SER C     | 530555309 | 1910   | 92870    | SH | OTHER   | 01 |
| LIMITED BRANDS INC           | COM           | 532716107 | 1732   | 67700    | SH | OTHER   | 01 |
| LIZ CLAIBORNE INC            | COM           | 539320101 | 2261   | 61000    | SH | OTHER   | 01 |
| MACK CALI RLTY CORP          | COM           | 554489104 | 1768   | 38500    | SH | OTHER   | 01 |
| MASCO CORP                   | COM           | 574599106 | 1992   | 67200    | SH | OTHER   | 01 |
| MBIA INC                     | COM           | 55262C100 | 1874   | 32000    | SH | OTHER   | 01 |
| MCDONALDS CORP               | COM           | 580135101 | 2352   | 70000    | SH | OTHER   | 01 |
| MCGRAW HILL COS INC          | COM           | 580645109 | 4521   | 90000    | SH | OTHER   | 01 |
| MEDIMMUNE INC                | COM           | 584699102 | 2182   | 80500    | SH | OTHER   | 01 |
| MERRILL LYNCH & CO INC       | COM           | 590188108 | 3130   | 45000    | SH | OTHER   | 01 |
| MGIC INVT CORP WIS           | COM           | 552848103 | 2301   | 35400    | SH | OTHER   | 01 |
| MICROSOFT CORP               | COM           | 594918104 | 3069   | 131700   | SH | OTHER   | 01 |
| MOLSON COORS BREWING CO      | CL B          | 60871R209 | 1412   | 20800    | SH | OTHER   | 01 |
| NATIONAL SEMICONDUCTOR CORP  | COM           | 637640103 | 2096   | 87900    | SH | OTHER   | 01 |
| NEWS CORP                    | CL A          | 65248E104 | 2444   | 127400   | SH | OTHER   | 01 |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 88972  | 1388889  | SH | SOLE    |    |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 384393 | 6000511  | SH | DEFINED | 01 |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 2512   | 24500    | SH | OTHER   | 01 |
| OMNICARE INC                 | COM           | 681904108 | 1252   | 26400    | SH | OTHER   | 01 |
| PARTNERRE LTD                | COM           | G6852T105 | 1749   | 27300    | SH | OTHER   | 01 |
| PEMCO AVIATION INC           | COM           | 706444106 | 38     | 3600     | SH | DEFINED | 01 |
| PEPSICO INC                  | COM           | 713448108 | 5109   | 85100    | SH | OTHER   | 01 |
| POST PPTYS INC               | COM           | 737464107 | 1791   | 39500    | SH | OTHER   | 01 |
| PRAXAIR INC                  | COM           | 74005P104 | 1836   | 34000    | SH | OTHER   | 01 |
| PROCTER & GAMBLE CO          | COM           | 742718109 | 6077   | 109300   | SH | OTHER   | 01 |
| PROLOGIS                     | SH BEN INT    | 743410102 | 1793   | 34400    | SH | OTHER   | 01 |
| PUBLIC STORAGE INC           | COM           | 74460D109 | 1723   | 22700    | SH | OTHER   | 01 |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A   | 780259206 | 2545   | 38000    | SH | OTHER   | 01 |
| SAFECO CORP                  | COM           | 786429100 | 3308   | 58700    | SH | OTHER   | 01 |
| SIMON PPTY GROUP INC NEW     | COM           | 828806109 | 1767   | 21300    | SH | OTHER   | 01 |
| SNAP ON INC                  | COM           | 833034101 | 3747   | 92700    | SH | OTHER   | 01 |
| SOVEREIGN BANCORP INC        | COM           | 845905108 | 2782   | 137000   | SH | OTHER   | 01 |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 2126   | 512400   | SH | OTHER   | 01 |
| SUNTRUST BKS INC             | COM           | 867914103 | 2783   | 36500    | SH | OTHER   | 01 |
| SYSCO CORP                   | COM           | 871829107 | 1452   | 47500    | SH | OTHER   | 01 |
| TARGET CORP                  | COM           | 87612E106 | 2688   | 55000    | SH | OTHER   | 01 |
| TAUBMAN CTRS INC             | COM           | 876664103 | 1738   | 42500    | SH | OTHER   | 01 |
| TENET HEALTHCARE CORP        | COM           | 88033G100 | 1257   | 180100   | SH | OTHER   | 01 |
| TIFFANY & CO NEW             | COM           | 886547108 | 1493   | 45200    | SH | OTHER   | 01 |
| TOTAL S A                    | SPONSORED ADR | 89151E109 | 3145   | 48000    | SH | OTHER   | 01 |
| TRIBUNE CO NEW               | COM           | 896047107 | 2627   | 81000    | SH | OTHER   | 01 |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 2717   | 33000    | SH | OTHER   | 01 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 2283   | 36000    | SH | OTHER   | 01 |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 1411   | 31500    | SH | OTHER   | 01 |
| UNIVERSAL AMERN FINL CORP    | COM           | 913377107 | 658    | 50000    | SH | DEFINED |    |

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|                              |                |           |      |        |    |         |    |
|------------------------------|----------------|-----------|------|--------|----|---------|----|
| VANGUARD INTL EQUITY INDEX F | EMR MKT VIPERS | 922042858 | 9912 | 154200 | SH | DEFINED | 01 |
| VERIZON COMMUNICATIONS       | COM            | 92343V104 | 282  | 8428   | SH | DEFINED | 01 |
| VIACOM INC NEW               | CL B           | 92553P201 | 358  | 10000  | SH | OTHER   | 01 |
| WAL MART STORES INC          | COM            | 931142103 | 3757 | 78000  | SH | OTHER   | 01 |
| WALGREEN CO                  | COM            | 931422109 | 4932 | 110000 | SH | OTHER   | 01 |
| WASHINGTON MUT INC           | COM            | 939322103 | 3975 | 87200  | SH | OTHER   | 01 |
| WATSON PHARMACEUTICALS INC   | COM            | 942683103 | 857  | 36800  | SH | OTHER   | 01 |
| WHOLE FOODS MKT INC          | COM            | 966837106 | 1875 | 29000  | SH | OTHER   | 01 |
| XEROX CORP                   | COM            | 984121103 | 2610 | 187600 | SH | OTHER   | 01 |
| ZALE CORP NEW                | COM            | 988858106 | 2055 | 85300  | SH | OTHER   | 01 |