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QUARTERLY STATEMENT

AS OF MARCH 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Western and Southern Life Insurance Company

NAIC Group Code 0836 (Current Period), 0836 (Prior Period) NAIC Company Code 70483 Employer's ID Number 31-0487145

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

Country of Domicile US

Incorporated/Organized February 23, 1888 Commenced Business April 30, 1888

Statutory Home Office 400 Broadway, Cincinnati, Ohio 45202
(Street and Number, City or Town, State and Zip Code)

Main Administrative Office 400 Broadway, Cincinnati, Ohio 45202 (Street and Number, City or Town, State and Zip Code) 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway, Cincinnati, Ohio 45202
(Street and Number or P.O. Box, City or Town, State and Zip Code)

Primary Location of Books and Records 400 Broadway, Cincinnati, Ohio 45202
(Street and Number, City or Town, State and Zip Code)
513-629-1800
(Area Code) (Telephone Number)

Internet Website Address www.WesternSouthernLife.com

Statutory Statement Contact Bradley J. Hunkler (Name) 513-629-2980 (Area Code) (Telephone Number) (Extension)

CompAcctGrp@WesternSouthernLife.com (E-Mail Address) 513-629-1871 (Fax Number)

OFFICERS

John Finn Barrett (Chairman of Board, President & CEO)
Donald Joseph Wuebbling (Secretary and Counsel)

OTHER OFFICERS

Edward Joseph Babbitt
Keith Walker Brown (VP & Chf Underwriter)
Keith Terrill Clark, MD (VP & Medical Director)
James Joseph DeLuca (VP)
Lisa Beth Fangman (VP)
Stephen Paul Hamilton (VP)
Noreen Joyce Hayes (Sr VP)
Kevin Louis Howard (VP & Assoc Gen Counsel)
Carroll Ray Hutchinson (Sr VP)
Phillip Earl King (VP & Auditor)
Michael Joseph Laatsch (VP)
Constance Marie Maccarone (Sr VP)
Jimmy Joe Miller (Sr VP)
Nora Eyre Moushey (Sr VP & Chf Actuary)
Gene Anthony Patterson (VP)
Douglas Ivan Ross (VP & Chf Tech Off)
Nicholas Peter Sargen (Sr VP & Chf Inv Off)
Jeffrey Laurence Stainton# (VP & Assoc Gen Counsel)
Richard Kelley Taulbee (VP)
James Joseph Vance (VP & Treasurer)

Troy Dale Brodie (VP)
Kim Rehling Chiodi (VP)
Robert John DalSanto (VP)
Bryan Chalmer Dunn (Sr VP & Chf Mkt Off)
Clint David Gibler (Sr VP & Chf Inf Off)
Daniel Wayne Harris (VP)
David Todd Henderson (VP & Chief Risk Officer)
Bradley Joseph Hunkler (VP, Chief Accounting Officer)
Robert Scott Kahn (VP)
Richard Anthony Krawczeski (VP)
Harold Victor Lyons (VP)
Jill Tripp McGruder (Sr VP)
Michael Ryland Moser (VP & Chf Compliance Officer)
Jonathan David Niemeyer (Sr VP & General Counsel)
Keith Malcom Payne (VP)
Mario Joseph San Marco (VP)
Denise Lynn Sparks (VP)
Thomas Martin Stapleton (VP)
David Eugene Theurich (VP)
Robert Lewis Walker (Sr VP & Chf Fin Off)

DIRECTORS OR TRUSTEES

John Finn Barrett
Donald Allen Bliss
James Norman Clark
Jo Ann Davidson
Eugene Peter Ruehlmann
George Victor Voinovich#
George Herbert Walker, III
Thomas Luke Williams

State of Ohio
County of Hamilton
} SS

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this
2nd day of May, 2011

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	3,345,427,357		3,345,427,357	3,392,567,350
2. Stocks:				
2.1 Preferred stocks	118,703		118,703	333,878
2.2 Common stocks	2,948,259,378	188,396	2,948,070,982	2,870,903,051
3. Mortgage loans on real estate:				
3.1 First liens	38,191,147		38,191,147	38,567,204
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	28,825,707		28,825,707	29,077,028
4.2 Properties held for the production of income (less $ .... encumbrances)	3,537,920		3,537,920	3,581,479
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ .... (22,679,542)), cash equivalents ($ ...... 8,499,363) and short-term investments ($ .... 109,031,165)	94,850,986		94,850,986	148,733,020
6. Contract loans (including $ .... premium notes)	170,807,696		170,807,696	170,600,189
7. Derivatives				
8. Other invested assets	725,657,135	40,067,084	685,590,051	676,441,030
9. Receivables for securities	4,291,616	368,582	3,923,034	1,023,257
10. Securities lending reinvested collateral assets	63,224,635		63,224,635	93,283,635
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Line 1 to Line 11)	7,423,192,280	40,624,062	7,382,568,218	7,425,111,121
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	49,287,065		49,287,065	92,988,153
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,050,967		3,050,967	3,291,940
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	50,818,295		50,818,295	51,827,989
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	191,888		191,888	319,840
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	30,337,247		30,337,247	
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	6,646,894		6,646,894	37,997,551
18.2 Net deferred tax asset	30,742,628		30,742,628	35,115,071
19. Guaranty funds receivable or on deposit	2,111,985		2,111,985	2,095,943
20. Electronic data processing equipment and software	17,220,959	12,205,961	5,014,998	5,275,492
21. Furniture and equipment, including health care delivery assets ($ ....)	3,909,197	3,909,197		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	25,191,616	3,219,900	21,971,716	22,050,263
24. Health care ($ ....) and other amounts receivable	611,311	370,141	241,170	
25. Aggregate write-ins for other than invested assets	463,237,740	463,237,740		
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	8,106,550,072	523,567,001	7,582,983,071	7,676,073,363
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	820,887,298		820,887,298	808,003,495
28. Totals (Line 26 and Line 27)	8,927,437,370	523,567,001	8,403,870,369	8,484,076,858
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Line 1001 through Line 1103 plus Line 1198) (Line 11 above)				
2501. Pension asset	460,631,627	460,631,627		
2502. Prepaid Expense	2,606,113	2,606,113		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	463,237,740	463,237,740		

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,608,782,650 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,608,782,650	2,607,049,000
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	217,899,690	220,824,321
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	254,177,002	253,350,664
4. Contract claims:		
4.1 Life	44,384,591	43,858,076
4.2 Accident and health	3,353,874	3,768,107
5. Policyholders' dividends $ 325,000 and coupons $ .... due and unpaid	325,000	350,000
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)	33,861,411	1,214,599
6.2 Dividends not yet apportioned (including $ .... Modco)	9,903,985	39,640,786
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ 160,229 accident and health premiums	6,662,244	5,415,154
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on cancelled contracts	13,528,485	13,472,505
9.2 Provision for experience rating refunds, including $ .... accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 476,794 ceded	476,794	6,049,807
9.4 Interest Maintenance Reserve	39,681,703	40,543,520
10. Commissions to agents due or accrued-life and annuity contracts $ 1,563,236 , accident and health $ 198,940 and deposit-type contract funds $	1,762,176	1,289,264
11. Commissions and expense allowances payable on reinsurance assumed	441,840	449,344
12. General expenses due or accrued	239,013,860	247,416,862
13. Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,052,158	2,047,710
15.1 Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	3,968,993	3,968,993
17. Amounts withheld or retained by company as agent or trustee	56,525	1,402,158
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	1,361,225	5,070,558
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	93,459,340	86,095,992
22. Borrowed money $ .... and interest thereon $		
23. Dividends to stockholders declared and unpaid		100,000,000
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	222,587,967	211,916,107
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	289,160	
24.09 Payable for securities	3,594,913	536,911
24.10 Payable for securities lending	186,549,725	244,024,825
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	2,551,948	2,711,957
26. Total liabilities excluding Separate Accounts business (Line 1 to Line 25)	3,990,727,259	4,142,467,220
27. From Separate Accounts statement	820,887,298	808,003,495
28. Total liabilities (Line 26 and Line 27)	4,811,614,557	4,950,470,715
29. Common capital stock	1,000,000	1,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	25,002,515	25,002,515
34. Aggregate write-ins for special surplus funds	7,280,491	2,507,179
35. Unassigned funds (surplus)	3,558,972,806	3,505,096,449
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Line 31 through Line 35 minus Line 36) (including $ .... in Separate Accounts Statement)	3,591,255,812	3,532,606,143
38. Total of Line 29, Line 30 and Line 37	3,592,255,812	3,533,606,143
39. Total of Line 28 and Line 38 (Page 2, Line 28, Col. 3)	8,403,870,369	8,484,076,858
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to a state	2,430,594	2,590,603
2502. Interest on policy and contract funds	121,354	121,354
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	2,551,948	2,711,957
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Line 3101 through Line 3103 plus Line 3198) (Line 31 above)		
3401. Surplus from additional DTA (SSAP 10R)	7,280,491	2,507,179
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Line 3401 through Line 3403 plus Line 3498) (Line 34 above)	7,280,491	2,507,179

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	66,053,040	65,911,406	286,128,285
2. Considerations for supplementary contracts with life contingencies	12,309		126,862
3. Net investment income	63,908,080	58,841,752	301,204,020
4. Amortization of Interest Maintenance Reserve (IMR)	744,817	963,731	3,652,907
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			331,532
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	(9,993)	(10,361)	2,168,453
9. Totals (Line 1 to Line 8.3)	130,708,253	125,706,528	593,612,059
10. Death benefits	34,654,828	37,719,524	138,729,484
11. Matured endowments (excluding guaranteed annual pure endowments)	1,612,748	1,512,505	5,545,755
12. Annuity benefits	24,435,550	22,099,169	97,266,757
13. Disability benefits and benefits under accident and health contracts	5,555,247	6,416,417	24,413,831
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	26,979,491	20,930,582	90,663,043
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,448,379	2,516,360	9,941,540
18. Payments on supplementary contracts with life contingencies	186,794	37,843	150,878
19. Increase in aggregate reserves for life and accident and health contracts	(1,167,283)	(4,102,955)	4,249,380
20. Totals (Line 10 to Line 19)	94,705,754	87,129,445	370,960,668
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,042,477	11,348,863	42,153,960
22. Commissions and expense allowances on reinsurance assumed	443,295	452,222	2,030,567
23. General insurance expenses	33,874,408	34,403,621	140,133,099
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,523,863	3,442,562	13,552,077
25. Increase in loading on deferred and uncollected premiums	(1,308,680)	(769,184)	(295,586)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(10,764,218)	(10,495,605)	(43,552,036)
27. Aggregate write-ins for deductions	(16,367,580)	(10,519,070)	(13,869,266)
28. Totals (Line 20 to Line 27)	113,149,319	114,992,854	511,113,483
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	17,558,934	10,713,674	82,498,576
30. Dividends to policyholders	14,527,073	15,305,053	59,000,507
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	3,031,861	(4,591,379)	23,498,069
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,096,458	1,915,956	(8,886,964)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(2,064,597)	(6,507,335)	32,385,033
34. Net realized capital gains or (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 4,770,730 (excluding taxes of $ (63,000) transferred to the IMR)	10,643,114	14,460,459	19,883,783
35. Net Income (Line 33 plus Line 34)	8,578,517	7,953,124	52,268,816
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,533,606,143	3,464,874,849	3,464,874,849
37. Net income (Line 35)	8,578,517	7,953,124	52,268,816
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 6,352,310	46,003,997	57,997,291	131,660,005
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	1,979,867	(4,526,878)	(18,638,598)
41. Change in nonadmitted assets	7,985,836	8,420,840	75,624,993
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			34,806,649
44. Change in asset valuation reserve	(10,671,860)	(53,901,660)	(92,200,978)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(100,000,000)
53. Aggregate write-ins for gains and losses in surplus	4,773,312	(9,317,541)	(14,789,593)
54. Net change in capital and surplus (Line 37 through Line 53)	58,649,669	6,625,176	68,731,294
55. Capital and surplus as of statement date (Line 36 plus Line 54)	3,592,255,812	3,471,500,025	3,533,606,143
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	(9,993)	(10,361)	2,168,453
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Line 08.301 through Line 08.303 plus Line 08.398) (Line 8.3 above)	(9,993)	(10,361)	2,168,453
2701. Reserve adjustments on reinsurance assumed - Integrity	(30,337,248)	(21,739,350)	(54,600,511)
2702. Benefits for Employees and Agents not included elsewhere	13,820,009	11,119,461	39,800,753
2703. Securities Lending Interest Expense	133,090	92,608	570,324
2798. Summary of remaining write-ins for Line 27 from overflow page	16,569	8,211	360,168
2799. Totals (Line 2701 through Line 2703 plus Line 2798) (Line 27 above)	(16,367,580)	(10,519,070)	(13,869,266)
5301. Change in surplus from additional DTA (SSAP 10R)	4,773,312	(9,317,541)	(14,789,593)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Line 5301 through Line 5303 plus Line 5398) (Line 53 above)	4,773,312	(9,317,541)	(14,789,593)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	69,807,195	68,586,545	285,769,304
2. Net investment income	103,989,116	67,988,717	338,913,022
3. Miscellaneous income			
4. Total (Line 1 through Line 3)	173,796,311	136,575,262	624,682,326
5. Benefit and loss related payments	86,046,540	84,399,503	318,225,284
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(10,764,218)	(10,495,605)	(43,552,036)
7. Commissions, expenses paid and aggregate write-ins for deductions	65,926,164	24,716,799	135,324,963
8. Dividends paid to policyholders	11,642,062	11,622,267	58,389,039
9. Federal and foreign income taxes paid (recovered) net of $ 4,707,730 tax on capital gains (losses)	(21,546,469)	40,121,394	99,022,026
10. Total (Line 5 through Line 9)	131,304,079	150,364,358	567,409,276
11. Net cash from operations (Line 4 minus Line 10)	42,492,232	(13,789,096)	57,273,050
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	185,431,540	138,640,294	584,558,402
12.2 Stocks	72,083,224	82,339,181	323,808,017
12.3 Mortgage loans	376,056	401,930	6,383,004
12.4 Real estate		4,475,652	4,475,652
12.5 Other invested assets	46,767,759	4,359,369	116,164,256
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments		38,166	55,720
12.7 Miscellaneous proceeds	158,225	219,029	1,221,559
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	304,816,804	230,473,621	1,036,666,610
13. Cost of investments acquired (long-term only):			
13.1 Bonds	138,651,727	150,267,935	473,202,908
13.2 Stocks	79,793,535	93,078,517	479,607,767
13.3 Mortgage loans			
13.4 Real estate	85,152	178,845	438,664
13.5 Other invested assets	20,491,168	26,483,117	250,357,163
13.6 Miscellaneous applications	(9,990)	(4,481)	(24,272)
13.7 Total investments acquired (Line 13.1 through Line 13.6)	239,011,592	270,003,933	1,203,582,230
14. Net increase or (decrease) in contract loans and premium notes	207,507	(98,571)	2,437,969
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	65,597,705	(39,431,741)	(169,353,589)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	826,338	1,368,056	(2,996,415)
16.5 Dividends to stockholders	100,000,000		
16.6 Other cash provided (applied)	(62,798,309)	109,028,534	125,718,078
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(161,971,971)	110,396,590	122,721,663
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(53,882,034)	57,175,753	10,641,124
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	148,733,020	138,091,896	138,091,896
19.2 End of period (Line 18 plus Line 19.1)	94,850,986	195,267,649	148,733,020

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			
20.0002			
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life	68,208	77,459	14,623,072
2. Ordinary life insurance	60,734,309	60,344,155	234,991,676
3. Ordinary individual annuities	26,363	32,260	82,935
4. Credit life (group and individual)			
5. Group life insurance	1,222,550	25,984	4,854,672
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	8,528,694	9,022,344	34,621,529
10. Aggregate of all other lines of business			
11. Subtotal	70,580,124	69,502,202	289,173,884
12. Deposit-type contracts			
13. Total	70,580,124	69,502,202	289,173,884
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Line 1001 through Line 1003 plus Line 1098) (Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

   A. Accounting Practices

   The financial statements of The Western and Southern Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

   The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio.

   B. Use of Estimates in the Preparation of the Financial Statements. No change.

   C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors. No change.

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

   A. Mortgage Loans, including Mezzanine Real Estate Loans. No change.

   B. Debt Restructuring. No change.

   C. Reverse Mortgages. No change.

   D. Loan-Backed Securities

   (1) The methods and assumptions used in estimating fair values of loan-backed securities involves analysis of the underlying collateral and projecting present value of the future cash flows utilizing assumptions for expected prepayment speeds, expected defaults, and expected default severity discounted at market based expected yields. Specifically, the prepayment assumptions used in the valuation process were from Bloomberg, Trepp, broker dealer surveys or internal estimates.

   (2) The Company had no other-than-temporary impairments on loan-backed securities for the three month period ended March 31, 2011, year ended December 31, 2010 and the six month period ended December 31, 2009 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

   (3) The following is a list of each loan-backed security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2011, year ended December 31, 2010 and the six month period ended December 31, 2009, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the three month period ended March 31, 2011: None						
For the year ended December 31, 2010:						
74922EAF6	$ 408,442	$ 396,072	$ 12,370	$ 396,072	$ 321,230	12/31/2010
75970JAD8	1,604,960	1,464,188	140,772	1,464,188	1,281,823	12/31/2010
872225AF4	966,383	562,551	403,832	562,551	358,500	12/31/2010
12668BYF4	1,747,229	1,644,442	102,787	1,644,442	1,281,332	9/30/2010
75970JAJ5	8,188,134	7,042,796	1,145,338	7,042,796	4,312,252	9/30/2010
021468AG8	3,318,397	3,061,695	256,702	3,061,695	2,358,332	6/30/2010
02148JAD9	3,873,191	3,626,398	246,793	3,626,398	2,749,124	6/30/2010
12628KAA0	63,195	51,301	11,894	51,301	51,301	6/30/2010
45660L2V0	6,712,050	6,429,892	282,158	6,429,892	4,863,170	6/30/2010
52521HAJ2	3,040,220	2,917,471	122,749	2,917,471	2,285,520	6/30/2010
61749EAF4	3,053,008	2,789,610	263,398	2,789,610	1,890,147	6/30/2010
75970JAJ5	8,410,856	8,238,397	172,459	8,238,397	4,865,536	6/30/2010
76112HAD9	17,086,969	15,172,411	1,914,558	15,172,411	11,819,394	6/30/2010
872225AF4	1,787,013	950,122	836,891	950,122	563,640	6/30/2010
Total	$ 60,260,047	$ 54,347,346	$ 5,912,701	$ 54,347,346	$ 39,001,301	
For the six month period ended December 31, 2009:						
12668BYF4	$ 1,837,677	$ 1,748,993	$ 88,684	$ 1,748,993	$ 1,376,634	12/31/2009
65538PAF5	8,206,560	8,023,394	183,166	8,023,394	5,763,721	12/31/2009
75970JAJ5	8,744,010	8,445,937	298,073	8,445,937	5,037,563	12/31/2009
761118MD7	21,594,083	20,587,887	1,006,196	20,587,887	14,524,272	12/31/2009
059515BF2	3,809,941	3,348,844	461,097	3,348,844	2,735,128	9/30/2009
872225AF4	2,989,826	1,845,600	1,144,226	1,845,600	803,439	9/30/2009
Total	$ 47,182,097	$ 44,000,655	$ 3,181,442	$ 44,000,655	$ 30,240,757	

   (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2011:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (448,577)	$ 35,051,660	$ (45,541,320)	$ 262,954,525

   (5) The Company monitors investments to determine if there has been an other-than-temporary decline in fair value. Factors management considers for each identified security include the following:
   - the length of time and the extent to which the fair value is below the book/adjusted carry value;
   - the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
   - for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security

NOTES TO FINANCIAL STATEMENTS

long enough for it to recover its value to book/adjusted carry value;
- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Repurchase Agreements and/or Securities Lending Transactions. No change.

F. Real Estate. No change.

G. Investments in Low Income Housing Tax Credits ("LIHTC"). No change.

6. Joint Ventures, Partnerships and Limited Liability Companies. No change.

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

10. Information Concerning Parent, Subsidiaries and Affiliates and Other Related Parties. No change.

11. Debt. No change.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans. No change.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No change.

14. Contingencies. No change.

15. Leases. No change.

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations Of Credit Risk. No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities. No change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2011

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Issue Obligation	-	-		-
RMBS	-	-	472,403	472,403
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ 472,403	$ 472,403
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ 118,703	$ 118,703
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ 118,703	$ 118,703
Common stock				
Industrial and miscellaneous	$ 990,456,722	$ -	$ -	$ 990,456,722
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	93,384,095	-	-	93,384,095
Total Common Stock	$ 1,083,840,817	$ -	$ -	$ 1,083,840,817
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ -	$ -
Separate account assets	$ 504,112,549	$ 160,812,783	$ 155,933,723	$ 820,859,055
Total assets at fair value	$ 1,587,953,366	$ 160,812,783	$ 156,524,829	$ 1,905,290,978
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (289,160)	$ (289,160)
Total liabilities at fair value	$ -	$ -	$ (289,160)	$ (289,160)

There were no significant transfers between Level 1 and Level 2 of the fair value hierarchy. See Note 20A(3) for the policy for determining when transfers between levels are recognized.

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Balance at 1/1/2011	Transfers in Level 3	Transfers out of Level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Purchases, issuances, sales and settlements	Balance at 03/31/2011

NOTES TO FINANCIAL STATEMENTS

RMBS	$ 324,354	$ -	$ -	$ -	$ 121,772	$ 26,277	$ 472,403
Preferred stock	-	333,878	-	-	(215,175)	-	118,703
Separate account assets	154,075,497	-	(100,669)	3,480,327	411,327	(1,932,760)	155,933,723
Derivative liabilities	-	-	-	-	48,978	(338,138)	(289,160)
Total	$ 154,399,851	$ 333,878	$ (100,669)	$ 3,480,327	$ 366,903	$(2,244,621)	$ 156,235,669

(3) The Company's policy is to recognize transfers in and transfers out of levels at the end of the reporting period.

(4) As of March 31, 2011, the investments in Level 3, are primarily NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during 2006. These securities are currently rated below investment grade. To measure fair value, the Company used an internal fair value model to estimate future cash flows and then discounts the expected future cash flows using the current market rates applicable to the coupon rate, credit risk, and weighted-average-life of the investments. The internal fair value model uses both market-based data and data specific to the underlying loans of each security in determining assumptions for default probabilities, loss severities and prepayment speeds to determine the estimated future cash flows for each security.

B. Not applicable.

C. Not applicable.

D. Not applicable.

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No change.

25. Change in Incurred Losses and Loss Adjustment Expenses. No change.

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

31. Reserves for Life Contracts and Annuity Contracts. No change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No change.

33. Premiums and Annuity Considerations Deferred and Uncollected. No change.

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes ( ) No (X)

1.2 If yes, has the report been filed with the domiciliary state? Yes ( ) No ( )

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes ( ) No (X)

2.2 If yes, date of change: ....

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes ( ) No (X)

If yes, complete the Schedule Y - Part 1 - organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes ( ) No (X)

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes ( ) No ( ) N/A (X)

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2007

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2007

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/18/2008

6.4 By what department or departments?

Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes ( ) No ( ) N/A (X)

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes ( ) No ( ) N/A (X)

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) Yes ( ) No (X)

7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes ( ) No (X)

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes (X) No ( )

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Fort Washington Savings Company	Cincinnati, Oh	NO	NO	YES	NO	NO

GENERAL INTERROGATORIES (continued)

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes (X) No ( )
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

....
....

9.2 Has the code of ethics for senior managers been amended? Yes ( ) No (X)

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

....
....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes ( ) No (X)

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

....
....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes ( ) No (X)

10.2 If yes, indicate the amounts receivable from parent included in the Page 2 amount: $ ....

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes ( ) No (X)

11.2 If yes, give full and complete information relating thereto:

....
....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 200,714,921

13. Amount of real estate and mortgages held in short-term investments: $ ....

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes (X) No ( )

14.2 If yes, please complete the following:

	1 Prior Year-End Book/ Adjusted Carrying Value	2 Current Quarter Book/ Adjusted Carrying Value
14.21 Bonds	$ 7,164,090	$ 13,164,090
14.22 Preferred Stock	$	$ ....
14.23 Common Stock	$ 1,830,233,529	$ 1,864,408,561
14.24 Short-Term Investments	$	$ ....
14.25 Mortgage Loans on Real Estate	$	$ ....
14.26 All Other	$ 608,263,948	$ 612,509,396
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	$ 2,445,661,567	$ 2,490,082,047
14.28 Total Investment in Parent included in Line 14.21 to Line 14.26 above	$	$ ....

15.1 Has the reporting entity entered into any hedging transactions reported on schedule DB? Yes ( ) No (X)

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes ( ) No ( )

If no, attach a description with this statement.

GENERAL INTERROGATORIES (continued)

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III Conducting Examinations, F - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes (X) No ( )

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET, NY, NY 10286

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes ( ) No (X)

16.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

16.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of brokers/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
107126	FT. WASHINGTON INVESTMENT ADVISORS	303 BROADWAY, SUITE 1200, CINTI, OH 45202

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes (X) No ( )

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE AND HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 37,805,507
	1.14 Total Mortgages in Good Standing	$ 37,805,507
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 90,328
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 70
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 70
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 295,243
	1.44 Total Mortgages in Process of Foreclosure	$ 295,243
1.5	Total Mortgage Loans (Line 1.14 plus Line 1.21 plus Line 1.34 plus Line 1.44) (Page 2, Column 3, Line 3.1 plus Line 3.2)	$ 38,191,148
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2.	Operating Percentages:	
	2.1 A&H loss percent	40.8 %
	2.2 A&H cost containment percent	1.4 %
	2.3 A&H expense percent excluding cost containment expenses	69.3 %
3.1	Do you act as a custodian for health savings accounts?	Yes ( ) No (X)
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes ( ) No (X)
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Total Column 2 Through Column 5	
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations		Deposit-Type Contracts
1.	Alabama AL	L	64,026		12,141		76,167	
2.	Alaska AK	N	15,607		623		16,230	
3.	Arizona AZ	L	347,936		18,756		366,692	
4.	Arkansas AR	L	41,579		3,376		44,955	
5.	California CA	L	2,672,837	(8)	116,019		2,788,848	
6.	Colorado CO	L	44,563		1,740		46,303	
7.	Connecticut CT	N	20,826		656		21,482	
8.	Delaware DE	L	13,017		1,109		14,126	
9.	District of Columbia DC	L	65,637		4,855		70,492	
10.	Florida FL	L	2,573,681	7,000	575,570		3,156,251	
11.	Georgia GA	L	367,534		49,076		416,610	
12.	Hawaii HI	L	11,656		825		12,481	
13.	Idaho ID	L	5,999		257		6,256	
14.	Illinois IL	L	5,706,596	1,100	400,189		6,107,885	
15.	Indiana IN	L	4,381,665		1,003,717		5,385,382	
16.	Iowa IA	L	63,520		6,669		70,189	
17.	Kansas KS	L	235,377		74,498		309,875	
18.	Kentucky KY	L	1,681,893	501	496,164		2,178,558	
19.	Louisiana LA	L	1,935,363		101,218		2,036,581	
20.	Maine ME	N	1,228		72		1,300	
21.	Maryland MD	L	660,074		21,018		681,092	
22.	Massachusetts MA	N	15,762		1,199		16,961	
23.	Michigan MI	L	2,091,034	699	290,130		2,381,863	
24.	Minnesota MN	L	299,720		5,490		305,210	
25.	Mississippi MS	L	47,831		4,597		52,428	
26.	Missouri MO	L	1,448,199	(3)	218,315		1,666,511	
27.	Montana MT	L	3,223		157		3,380	
28.	Nebraska NE	L	7,297		157		7,454	
29.	Nevada NV	L	43,747		2,759		46,506	
30.	New Hampshire NH	N	2,995		400		3,395	
31.	New Jersey NJ	L	34,398		3,746		38,144	
32.	New Mexico NM	L	11,271		2,977		14,248	
33.	New York NY	N	47,627		5,367		52,994	
34.	North Carolina NC	L	4,995,576	185	1,496,744		6,492,505	
35.	North Dakota ND	L	1,775		201		1,976	
36.	Ohio OH	L	14,936,969	12,436	2,406,777		17,356,182	
37.	Oklahoma OK	L	47,080		7,480		54,560	
38.	Oregon OR	L	22,370		1,214		23,584	
39.	Pennsylvania PA	L	3,022,288	3,075	301,456		3,326,819	
40.	Rhode Island RI	L	3,365		82		3,447	
41.	South Carolina SC	L	331,067		51,074		382,141	
42.	South Dakota SD	L	4,413		556		4,969	
43.	Tennessee TN	L	499,653		205,267		704,920	
44.	Texas TX	L	1,587,021	1,000	188,450		1,776,471	
45.	Utah UT	L	8,581		180		8,761	
46.	Vermont VT	N	1,159		83		1,242	
47.	Virginia VA	L	188,503		32,440		220,943	
48.	Washington WA	L	42,752		2,561		45,313	
49.	West Virginia WV	L	1,228,155		390,485		1,618,640	
50.	Wisconsin WI	L	498,382		19,304		517,686	
51.	Wyoming WY	L	2,841		281		3,122	
52.	American Samoa AS	N						
53.	Guam GU	N	3				3	
54.	Puerto Rico PR	N	4,524		87		4,611	
55.	U.S. Virgin Islands VI	N	408				408	
56.	Northern Mariana Islands MP	N						
57.	Canada CN	N	224				224	
58.	Aggregate Other Alien OT	XXX						
59.	Subtotal	(a) 44	52,390,827	25,985	8,528,564		60,945,376	
90.	Reporting entity contributions for employee benefit plans	XXX	1,222,550				1,222,550	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	7,718,718	378			7,719,096	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	692,972		130		693,102	
94.	Aggregate other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	62,025,067	26,363	8,528,694		70,580,124	
96.	Plus Reinsurance Assumed	XXX	791,068				791,068	
97.	Totals (All Business)	XXX	62,816,135	26,363	8,528,694		71,371,192	
98.	Less Reinsurance Ceded	XXX	345,783		983,296		1,329,079	
99.	Totals (All Business) less Reinsurance Ceded	XXX	62,470,352	26,363	7,545,398		70,042,113	
	DETAILS OF WRITE-INS							
5801.		XXX						
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)	XXX						
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Total (Line 9401 through Line 9403 plus Line 9498) (Line 94 above)	XXX						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

Barcode

Document Identifier 490: 7 0 4 8 3 2 0 1 1 4 9 0 0 0 0 1

2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

Barcode

Document Identifier 365: 7 0 4 8 3 2 0 1 1 3 6 5 0 0 0 1

3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO

EXPLANATION:

BARCODE:

Document Identifier 445: 7 0 4 8 3 2 0 1 1 4 4 5 0 0 0 1

4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO

EXPLANATION:

BARCODE:

Document Identifier 446: 7 0 4 8 3 2 0 1 1 4 4 6 0 0 0 1

5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO

EXPLANATION:

BARCODE:

Document Identifier 447: 7 0 4 8 3 2 0 1 1 4 4 7 0 0 0 1

6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

EXPLANATION:

BARCODE:

Document Identifier 448: 7 0 4 8 3 2 0 1 1 4 4 8 0 0 0 1

7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

EXPLANATION:

BARCODE:

Document Identifier 449: 7 0 4 8 3 2 0 1 1 4 4 9 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

OVERFLOW WRITE-INS FOR Page 4, Summary of Operations

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
AGGREGATED AT Line 27, Deductions			
2704. Reserve adjustment on reinsurance assumed - Lafayette	16,569	711	52,668
2705. Miscellaneous		7,500	307,500
2798. Line 27, Deductions	16,569	8,211	360,168

SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	32,658,507	38,217,542
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	85,152	438,664
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		4,475,652
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	380,031	1,522,047
9. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 minus Line 7 plus Line 8)	32,363,628	32,658,507
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	32,363,628	32,658,507

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	38,567,204	44,950,208
2. Cost of acquired:		
2.1. Actual cost at time of acquisition		
2.2. Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	376,056	6,383,004
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	38,191,148	38,567,204
12. Total Valuation Allowance		
13. Subtotal (Line 11 plus Line 12)	38,191,148	38,567,204
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	38,191,148	38,567,204

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	717,665,932	617,666,011
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	854,927	7,600,526
2.2. Additional investment made after acquisition	19,636,241	149,473,002
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	4,208,791	62,435,488
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	16,708,759	116,164,256
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		3,344,839
11. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	725,657,132	717,665,932
12. Deduct total nonadmitted amounts	40,067,084	41,224,905
13. Statement value at end of current period (Line 11 minus Line 12)	685,590,048	676,441,027

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,263,992,603	6,048,833,180
2. Cost of bonds and stocks acquired	218,445,262	952,810,675
3. Accrual of discount	854,233	5,521,066
4. Unrealized valuation increase (decrease)	53,966,037	133,996,088
5. Total gain (loss) on disposals	15,219,585	49,576,394
6. Deduct consideration for bonds and stocks disposed of	257,514,764	908,366,419
7. Deduct amortization of premium	1,157,555	6,730,062
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		11,648,319
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	6,293,805,401	6,263,992,603
11. Deduct total nonadmitted amounts	188,396	188,361
12. Statement value at end of current period (Line 10 minus Line 11)	6,293,617,005	6,263,804,242

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	2,651,401,521	464,419,325	598,101,737	46,056,022	2,563,775,131			2,651,401,521
2. Class 2 (a)	624,166,434	1,346,449,329	1,314,643,828	(51,659,452)	604,312,483			624,166,434
3. Class 3 (a)	154,096,184	27,056,886	27,612,594	11,271,968	164,812,444			154,096,184
4. Class 4 (a)	118,754,046		1,508,891	(17,613,128)	99,632,027			118,754,046
5. Class 5 (a)	12,104,981	6,000,000	(264,587)	11,583,828	29,953,396			12,104,981
6. Class 6 (a)	324,355		1	148,049	472,403			324,355
7. Total Bonds	3,560,847,521	1,843,925,540	1,941,602,464	(212,713)	3,462,957,884			3,560,847,521
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5	333,878			(215,175)	118,703			333,878
13. Class 6								
14. Total Preferred Stock	333,878			(215,175)	118,703			333,878
15. Total Bonds and Preferred Stock	3,561,181,399	1,843,925,540	1,941,602,464	(427,888)	3,463,076,587			3,561,181,399

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 117,530,527 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999 Totals	109,031,164	X X X	109,024,844	6,324	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	129,601,709	81,734,596
2. Cost of short-term investments acquired	294,854,439	1,638,889,914
3. Accrual of discount	2,859	5,962
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		53,441
6. Deduct consideration received on disposals	315,402,895	1,590,728,658
7. Deduct amortization of premium	24,948	353,546
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 (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	109,031,164	129,601,709
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	109,031,164	129,601,709

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	
2.	Cost Paid/(Consideration Received) on additions	(362,388)
3.	Unrealized Valuation increase/(decrease)	48,978
4.	Total gain (loss) on termination recognized	24,250
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8)	(289,160)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(289,160)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year			
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)			
3.1	Change in variation margin on open contracts			
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 16, current year to d			
	3.24 Section 1, Column 16, prior year			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Variation margin on terminated contracts durin			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item			
	4.22 Amount recognized			
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Recognized			
	5.2 Used to adjust basis of hedged items			
6.	Book/Adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3.3 minus Line 4.3 minus Line 5.1 minus Line 5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effictive Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX						XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX						XXX		XXX	
7. Ending Inventory										

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(289,160)	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		(289,160)
4.	Part D, Column 5		
5.	Part D, Column 6	(289,160)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	(289,160)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(289,160)
10.	Part D, Column 8		
11.	Part D, Column 9	(289,160)	
12.	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	38,678,459	75,496,760
2. Cost of cash equivalents acquired	1,410,419,373	4,027,158,063
3. Accrual of discount		320
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		2,279
6. Deduct consideration received on disposals	1,440,589,396	4,063,949,809
7. Deduct amortization of premium	9,074	29,154
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 (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	8,499,362	38,678,459
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	8,499,362	38,678,459

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by purchase								
CRE 00001 05 WS OCCUPY	CINCINNNATI	OH	01/01/1901	VARIOUS			15,359,969	74,373
CRE 00011 05 WS OCCUPY	CINCINNATI	OH	01/01/1950	VARIOUS			1,926,347	7,741
CRE 01570 05 WS OCCUPY	CINCINNATI	OH	11/03/1992	CITY OFCINCINNATI			5,629,078	3,038
0199999 - Acquired by purchase							22,915,394	85,152
0399999 - TOTALS							22,915,394	85,152

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE during the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayment																	
0044579	Lexington	KY		10/02/1987		3,650,376								45,193			
0044660	Spartanburg	SC		09/17/1998		4,856,477								115,084			
0044666	Miami	FL		07/30/1999		4,188,350								87,488			
0044667	Lakeland	FL		08/05/1999		11,772,121								53,449			
0044670	Cincinnati	OH		12/15/1999		7,710								91			
0044674	Cincinnati	OH		05/14/2001		96,165								707			
0044679	Round Rock	TX		08/15/2003		13,617,982								74,045			
0299999 - Mortgages with partial repayment						38,189,181								376,057			
0599999 - TOTALS						38,189,181								376,057			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated												
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP		07/27/2006	3		25,649		1,547,601	0.830
	ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNERS VI LP		03/26/2008	3		1,838		531,704	0.090
	ABRY ADVANCED SECURITIES FUND LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND LP		08/01/2008			1,598		765,670	0.190
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP		09/08/2006	1		13,437		191,279	0.460
	KKR ASSOCIATES LP	NEW YORK	NY	KKR ASSOCIATES LP		10/05/2006	3		726,481		2,323,519	0.080
	PROVIDENCE EQUITY PARTNERS VI LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VI LP		03/16/2007	3		676,747		3,546,923	0.160
	BEEKEN PETTY O'KEEFE FUND II LP	CHICAGO	IL	BEEKEN PETTY O'KEEFE FUND II LP		10/31/2005			27,079		217,176	5.210
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP		03/14/2006	2		696		211,055	0.600
	CARLYLE RIVERSTONE FUND I LP	WASHINGTON	DC	CARLYLE RIVERSTONE FUND I LP		05/05/2006	3		56,802		42,382	0.980
	CARLYLE RIVERSTONE III LP	WASHINGTON	DC	CARLYLE RIVERSTONE III LP		04/03/2006	3		26,191		208,797	0.080
	SILVER LAKE PARTNERS III LP	WILMINGTON	DE	SILVER LAKE PARTNERS III LP		08/30/2007	3		21,374		1,216,071	0.030
	APAX EUROPE VII LP	LONDON	UK	APAX EUROPE VII LP		06/25/2007			91,903		551,000	0.030
	HILLCREST FUND	Caymen Islands	CI	HILLCREST FUND		01/06/2009			163,955		8,190,909	0.030
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P	Caymen Islands	CI	DRAPER FISHER JURVETSON FUND IX PARTNERS		04/12/2007	1		100,000		1,312,500	0.830
	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP	Caymen Islands	CI	DRAPER FISHER JURVETSON GROWTH FUND 2006		07/12/2007			153,000		933,000	1.130

(continues)

SCHEDULE BA - PART 3

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

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 Deposit	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, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated																			
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II	07/27/2006	03/18/2011	1,002,727							1,002,727	1,002,727				
	ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNE	03/26/2008	03/16/2011	226,506							226,506	226,506				
	ABRY ADVANCED SECURITIES FUND	Caymen Islands	CI	ABRY ADVANCED SECURIT	08/01/2008	03/31/2011	104,344							104,344	104,344				
	ALINDA FUND I INFRASTRUCTURE F	WILMINGTON	DE	ALINDA FUND I INFRAST	09/08/2006	03/31/2011	7,278							7,278	7,278				
	KKR ASSOCIATES LP	NEW YORK	NY	KKR ASSOCIATES LP	10/05/2006	03/29/2011	312,800							312,800	312,800				
	LANDMARK EQUITY PARTNERS IV LP	SIMSBURY	CT	LANDMARK EQUITY PARTN	12/14/1994	03/04/2011	17,471							17,471	17,471				
	LANDMARK PE FUND VIII LP	SIMSBURY	CT	LANDMARK PE FUND VIII	12/09/1998	03/18/2011	86,938							86,938	86,938				
	MORGAN STANLEY LEV EQUITY FD I	NEW YORK	NY	MORGAN STANLEY LEV EQ	02/28/1988	02/01/2011	27,117							27,117	27,117				
	AG CAPITAL FUNDING PARTNERS LP	WILMINGTON	DE	AG CAPITAL FUNDING PA	03/05/1998	03/31/2011													38,249
	LEXINGTON CAPITAL PARTNERS II	WILMINGTON	DE	LEXINGTON CAPITAL PAR	04/08/1998	03/31/2011	95,080							95,080	95,080				
	PROVIDENCE EQUITY PARTNERS III	PROVIDENCE	RI	PROVIDENCE EQUITY PAR	01/22/1999	01/01/2011	173,307							173,307	173,307				152,140
	PROVIDENCE EQUITY PARTNERS V L	PROVIDENCE	RI	PROVIDENCE EQUITY PAR	04/05/2005	03/30/2011	304,098							304,098	304,098				146,718
	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	PROVIDENCE EQUITY PAR	03/16/2007	02/24/2011	341,691							341,691	341,691				164,452
	BEEKEN PETTY O'KEEFE FUND II	CHICAGO	IL	BEEKEN PETTY O'KEEFE	10/31/2005	03/21/2011	83,082							83,082	83,082				20,330
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PAR	03/14/2006	02/24/2011	43,296							43,296	43,296				

(continues)

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated (continued)												
	OCM EUROPEAN OPPORTUNTIES FUND LP	Caymen Islands	CI	OCM EUROPEAN OPPORTUNTIES FUND LP		10/09/2008	3		750,000		3,675,000	0.920
	CORSAIR LP	NEW YORK	NY	CORSAIR LP		06/29/2007			35,997		3,572,265	0.930
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010			35,135		4,229,205	0.810
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010			216,768		3,838,616	0.710
	GARRISON OPPORTUNITIES FUND II	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II		03/08/2011		854,927			7,486,878	1.800
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated								854,927	3,124,650		44,591,548	
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Affiliated												
	FORT WASHINGTON PE INVEST VI LP	CINCINNATI	OH	FORT WASHINGTON PE INVEST VI LP		10/25/2007			3,475,444		25,232,540	99.500
	TRI-STATE FUND II GROWTH LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH LP		12/18/2006	1		350,000		3,150,000	37.450
	FORT WASHINGTON PE INVEST V LP	CINCINNATI	OH	FORT WASHINGTON PE INVEST V LP		05/15/2006			4,050,000		11,602,500	99.500
1699999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Affiliated									7,875,444		39,985,040	
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated												
000000-00-0	WS LOOKOUT JV, LLC	FT. WRIGHT	KY	LOOKOUT CORPORATE CENTER		12/17/1981			19,226		29,507	50.000
000000-00-0	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	INTERNAL TRANSFER		06/08/2004			1,407,827		30,296,566	100.000
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC		12/01/2006			7,080,364		17,707,644	100.000
000000-00-0	SUNDANCE LAFRONTERA HOLDINGS, LLC	ROUND ROCK	TX	SUNDANCE HOTEL,LLC		06/25/2008			123,284		3,674,346	72.520
000000-00-0	LEROY GLEN INVESTMENT, LLC	CINCINNATI	OH	LEROY GLEN INVESTMENT, LLC		04/06/2010			5,448			100.000
1899999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated									8,636,148		51,708,063	
3999999 - TOTAL - Unaffiliated								854,927	3,124,650		44,591,548	
4099999 - TOTAL - Affiliated									16,511,592		91,693,103	
4199999 - TOTALS								854,927	19,636,241		136,284,652	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
CUSIP Identification	Name or Description	3 City	4 State	Name of Purchaser or Nature of Deposit	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 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, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated (continued)																			
	CARLYLE RIVERSTONE FUND I LP	WASHINGTON	DC	CARLYLE RIVERSTONE FU	05/05/2006	01/01/2011	11,442							11,442	11,442				
	CARLYLE RIVERSTONE III LP	WASHINGTON	DC	CARLYLE RIVERSTONE II	04/03/2006	02/17/2011	622,962							622,962	622,962				18,569
	SILVER LAKE PARTNERS LP	WILMINGTON	DE	SILVER LAKE PARTNERS	06/30/1999	02/22/2011	104,475							104,475	104,475				18,102
	SILVER LAKE PARTNERS III LP	WILMINGTON	DE	SILVER LAKE PARTNERS	08/30/2007	03/07/2011	96,737							96,737	96,737				
	APAX EUROPE VII LP	LONDON	UK	APAX EUROPE VII LP	06/25/2007	02/17/2011	60,585							60,585	60,585				25,788
	DRAPER FISHER JURVETSON GROWTH	Caymen Islands	CI	DRAPER FISHER JURVETS	07/12/2007	03/08/2011	41,774							41,774	41,774				131,433
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	03/31/2011	131,209							131,209	131,209				
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY II	08/09/2010	01/19/2011	226,957							226,957	226,957				
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated							4,121,876							4,121,876	4,121,876				715,781
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Affiliated																			
	FORT WASHINGTON PE INVEST III	CINCINNATI	OH	FORT WASHINGTON PE IN	12/08/2000	01/20/2011	3,504,356							3,504,356	3,504,356				
	FORT WASHINGTON PE INVEST II L	CINCINNATI	OH	FORT WASHINGTON PE IN	12/23/1999	03/10/2011	3,625,992							3,625,992	3,625,992				
	FORT WASHINGTON PE INVEST IV L	CINCINNATI	OH	FORT WASHINGTON PE IN	11/29/2004	03/22/2011	1,111,259							1,111,259	1,111,259				
1699999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Affiliated							8,241,607							8,241,607	8,241,607				
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated																			
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	CASH DISTRIBUTION	12/01/2006	03/23/2011	181,353,446								4,289,963				
000000-00-0	PCE, LP	ATLANTA	GA	CASH DISTRIBUTION	04/03/2008	02/23/2011	7,118,278								55,314				
1899999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated							188,471,724								4,345,276				
3999999 - TOTAL - Unaffiliated							4,121,876							4,121,876	4,121,876				715,781
4099999 - TOTAL - Affiliated							196,713,331							8,241,607	12,586,883				
4199999 - TOTALS							200,835,207							12,363,483	16,708,759				715,781

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
3137EA-CR-8	FHLMC . 1.375% 02/25/14		02/03/2011	GOLDMAN SACHS		4,990,145	5,000,000.00	5,347	1
912810-QL-5	U S TREASURY . 4.250% 11/15/40		01/26/2011	BARCLAYS		1,891,414	2,000,000.00	17,141	1
912828-PQ-7	U S TREASURY . 1.000% 01/15/14		01/28/2011	DEUTSCHE BANK		29,995,413	30,000,000.00	14,088	1FE
0599999 - Subtotal - Bonds - U.S. Governments						36,876,972	37,000,000.00	36,577	
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES		01/26/2011	BARCLAYS		1,800,000	1,800,000.00		1FE
3128PT-UT-0	FGLMC #J14194 . 3.000% 01/01/26		03/04/2011	NOMURA SECURITIES INTERNATIONA		9,618,984	9,900,531.00	12,376	1
3137A2-YK-1	FHR 3763 JM . 4.000% 12/15/38		01/28/2011	JVB Financial		6,885,156	7,000,000.00	778	1
3137A7-JU-5	FHLMC K701 A2 . 3.882% 11/25/17		02/18/2011	MORGAN STANLEY FIXED INC		7,069,916	7,000,000.00	6,039	1
3138A5-ZG-0	FNMA #AH4342 . 3.000% 02/01/26		03/04/2011	J P MORGAN SEC FIXED INC		19,325,472	19,897,526.00	24,872	1
31392J-TL-3	FNR 2003-20 MZ . 5.750% 03/25/33		03/01/2011	Interest Capitalization		113,189	113,189.00		1
31394R-VW-6	FHLMC 2758 ZG . 5.500% 04/15/33		03/01/2011	Interest Capitalization		100,029	100,029.00		1
31397Q-T2-4	FNR 2010-157 NA . 3.500% 03/25/37		01/10/2011	JEFFERIES & CO 1		4,050,264	3,991,637.00	4,657	1
353205-AV-9	FRANKLIN CNTY OH Rev . 1.100% 03/09/12		02/25/2011	HUNTINGTON INVESTMENT CO		1,001,970	1,000,000.00		1FE
38373V-N8-9	GNMA - CMO 2002-81 Z . 6.112% 09/16/42		02/01/2011	Interest Capitalization		50,151	50,151.00		1
38373Y-6Z-2	GNMA - CMO 2003-16 Z . 5.577% 02/16/44		03/01/2011	Interest Capitalization		108,470	108,470.00		1
38373Y-UK-8	GNMA - CMO 2003-5 Z . 5.703% 11/16/42		03/01/2011	Interest Capitalization		126,270	126,270.00		1
986476-AX-7	York . 1.000% 09/15/24		02/25/2011	MERRILL LYNCH-NY--FX INC		1,000,000	1,000,000.00		1FE
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						51,249,871	52,087,801.00	48,721	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
001192-AH-6	AGL CAPITAL CORPORATION . 5.875% 03/15/4		03/16/2011	GOLDMAN SACHS		2,994,990	3,000,000.00		2FE
03523T-BF-4	ANHEUSER-BUSCH . 8.200% 01/15/39		03/15/2011	Tax Free Exchange		1,994,636	2,000,000.00	27,333	2FE
03523T-BJ-6	ANHEUSER-BUSCH . 8.000% 11/15/39		03/15/2011	Tax Free Exchange		4,959,115	5,000,000.00	133,333	2FE
05948K-XT-1	BOAA 2005-2 1CB4 . 5.500% 03/25/35		03/01/2011	Interest Capitalization		63,922	63,922.00		3Z*
066365-DC-8	BANKERS TRUST NEW YORK CORP . 7.250% 10/		03/09/2011	CREDIT SUISSE FIRST BOSTON		1,037,310	1,000,000.00	30,007	1FE
134429-AW-9	CAMPBELL SOUP CO . 4.250% 04/15/21		03/31/2011	UBS WARBURG		1,989,800	2,000,000.00		1FE
233050-AC-7	DBUBS 2011-LC1A . 5.002% 01/01/21		02/08/2011	DEUTSCHE BANK		1,009,938	1,000,000.00	3,335	1Z*
263901-AC-4	DUKE ENERGY INDIANA INC . 3.750% 07/15/2		01/26/2011	BANK of AMERICA SEC		1,930,480	2,000,000.00	3,333	1FE
341081-FD-4	FLORIDA PR & LT CO . 5.250% 02/01/41		03/03/2011	WELLS FARGO		3,896,200	4,000,000.00	21,583	1FE
491674-BF-3	KU ENERGY CORP . 5.125% 11/01/40		02/25/2011	RBS GREENWICH CAPITAL		965,370	1,000,000.00	15,090	1FE
49338C-AA-1	KEYSPAN GAS EAST . 5.819% 04/01/41		03/28/2011	BARCLAYS		1,000,000	1,000,000.00		1FE
494368-BG-7	KIMBERLY CLARK . 5.300% 03/01/41		01/27/2011	CITIGROUP GLOBAL MKTS		1,982,640	2,000,000.00		1FE
585055-AV-8	MEDTRONIC INC . 4.125% 03/15/21		03/10/2011	BANK of AMERICA SEC		4,972,850	5,000,000.00		1FE
59157B-AC-6	METLIFE INSTITUTIONAL FD . 0.703% 07/12/		01/05/2011	UBS WARBURG		1,800,000	1,800,000.00		1FE
617458-AG-9	MSC 2011-C1 A4 . 5.033% 09/15/47		02/10/2011	MORGAN STANLEY FIXED INC		2,039,944	2,000,000.00	7,550	1Z*
652482-CC-2	NEWS AMERICA INC . 6.150% 02/15/41		02/09/2011	J P MORGAN SEC FIXED INC		1,989,700	2,000,000.00		2FE
68268N-AG-8	ONEOK PARTNERS LP . 6.125% 02/01/41		01/24/2011	WELLS FARGO		991,710	1,000,000.00	170	2FE
695114-CG-1	PACIFICORP . 6.250% 10/15/37		02/17/2011	RBS GREENWICH CAPITAL		3,291,900	3,000,000.00	66,667	1FE
745332-CD-6	PUGET SOUND ENERGY INC . 5.638% 04/15/41		03/22/2011	SUNTRUST		999,950	1,000,000.00		1FE
75970J-AJ-5	RAMC 2007-1 AF6 . 5.710% 04/25/37		01/01/2011	Interest Capitalization					4Z*
89233P-4T-0	TOYOTA MOTOR CREDIT CORP . 0.410% 01/12/		01/07/2011	BARCLAYS		1,700,000	1,700,000.00		1FE
931142-CY-7	WAL-MART STORES . 5.000% 10/25/40		03/02/2011	DEUTSCHE BANK		939,590	1,000,000.00	18,333	1FE
80105N-AG-0	SANOFI-AVENTIS . 4.000% 03/29/21	F	03/24/2011	BANK of AMERICA SEC		1,974,840	2,000,000.00		1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						44,524,884	44,563,922.00	326,735	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .... 3 .

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
Bonds - Parent, Subsidiaries and Affiliates									
34919#-AE-5	FT WASHINGTON INVESTMENT ADVIS 2.004%		02/15/2011	PRIVATE PLACEMENT		6,000,000	6,000,000.00		5*
5599999 - Subtotal - Bonds - Parent, Subsidiaries and Affiliates						6,000,000	6,000,000.00		
8399997 - Subtotal - Bonds - Part 3						138,651,727	139,651,723.00	412,032	
8399999 - Subtotal - Bonds						138,651,727	139,651,723.00	412,032	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
00484M-10-6	ACORDA THERAPEUTICS INC		01/10/2011	S. G. COWEN SECURITIES CORP.	65.000	1,890			L
018804-10-4	ALLIANT TECHSYSTEMS INC		03/15/2011	Various	179,341.000	12,594,528			L
020002-10-1	ALLSTATE CORPORATION		03/03/2011	Various	113,137.000	3,544,051			L
02913V-10-3	AMERICAN PUBLIC EDUCATION		02/04/2011	Various	160.000	5,717			L
029429-10-7	AMERICAN SCIENCE & ENGINEER		02/25/2011	STIFEL NICOLAUS & CO-EQ	20.000	1,881			L
049392-10-3	ATLAS PIPELINE PARTNERS LP		01/24/2011	OPPENHEIMER & CO	1,000.000	24,097			L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		01/10/2011	JEFFERIES & CO INC-EQ	90.000	2,051			L
057665-20-0	BALCHEM CORP		02/02/2011	Various	70.000	2,430			U
060505-10-4	BANK OF AMERICA CORP		03/30/2011	Various	96,000.000	1,326,470			L
089302-10-3	BIG LOTS INC		01/04/2011	ROBERT W. BAIRD	60.000	1,839			L
126650-10-0	CVS CORP		02/25/2011	LEERINK SWANN	48,000.000	1,570,565			L
139594-10-5	CAPELLA EDUCATION CO		02/23/2011	Various	100.000	5,883			L
149205-10-6	CATO CORP-CLASS A		03/18/2011	Various	375.000	9,330			L
14965A-10-1	CAVIUM NETWORKS INC		03/07/2011	S. G. COWEN SECURITIES CORP.	40.000	1,646			L
156710-10-5	CERADYNE INC		02/25/2011	Various	805.000	28,621			L
168615-10-2	CHICO'S FAS INC		01/07/2011	Various	415.000	4,901			L
17275R-10-2	CISCO SYSTEMS INC		03/02/2011	BNY CONVERG-SOFT	50,000.000	925,870			L
179895-10-7	CLARCOR INC		02/18/2011	KNIGHT SECURITIES	45.000	1,967			L
20564W-10-5	COMSCORE INC		01/11/2011	MERRILL LYNCH-CHICAGO-E	50.000	1,184			L
224399-10-5	CRANE CO		02/24/2011	Various	156,195.000	6,551,735			L
226372-10-0	CRESTWOOD MIDSTREAM PARTNERS LIMITED PAR		03/31/2011	CITIGROUP GLOBAL-EQ	10,558.000	316,280			L
23311P-10-0	DCP MIDSTREAM PARTNERS LP		01/20/2011	WACHOVIA	5,000.000	190,825			L
24702R-10-1	DELL INC		03/30/2011	Various	258,300.000	3,985,574			L
262037-10-4	DRIL-QUIP INC		02/07/2011	Various	40.000	3,165			L
283702-10-8	EL PASO PIPELINE PARTNERS LP		03/09/2011	Various	13,000.000	466,160			L
29273V-10-0	ENERGY TRANSFER EQUITY LP		02/22/2011	WACHOVIA	3,000.000	118,964			L
29355X-10-7	ENPRO INDUSTRIES INC		01/28/2011	CREDIT SUISSE FIRST BOSTON	45.000	1,898			L
296315-10-4	ESCO TECHNOLOGIES INC		03/22/2011	Various	236.000	8,856			L
31620R-10-5	FIDELITY NATIONAL TITLE		01/14/2011	Various	528,415.000	7,035,591			L
317485-10-0	FINANCIAL ENGINES INC		03/03/2011	Various	235.000	5,879			L
31787A-50-7	FINISAR CORPORATION		03/17/2011	JP MORGAN - EQ	35.000	794			L
31942D-10-7	FIRST CASH FINL SVCS INC		01/21/2011	SIDOTI & CO LLC	55.000	1,744			L
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		02/23/2011	Various	325.000	9,377			L
38141G-10-4	GOLDMAN SACHS GROUP INC		03/15/2011	SANDLER O'NEILL	3,100.000	485,142			L
384313-10-2	GRAFTECH INTERNATIONAL LTD		01/11/2011	Morgan Stanley	45.000	920			L
428236-10-3	HEWLETT PACKARD		03/09/2011	STIFEL NICOLAUS & CO-EQ	58,948.000	2,497,326			L
443320-10-6	HUB GROUP INC-CL A		01/26/2011	CITIGROUP GLOBAL-VAR,	50.000	1,798			L
457153-10-4	INGRAM MICRO INC-CL A		03/15/2011	Various	189,401.000	3,795,424			L
45765U-10-3	INSIGHT ENTERPRISES INC		02/09/2011	Various	90,000.000	1,327,980			L
45928H-10-6	INTERNATIONAL COAL GROUP INC		02/07/2011	Various	440.000	3,865			L
48268Y-10-1	K-SEA TRANSPORTATION PARTNER		03/10/2011	Various	315,000.000	1,639,779			L
49456B-10-1	KINDER MORGAN INC		03/22/2011	OPPENHEIMER & CO	12,000.000	370,042			L
501889-20-8	LKQ CORP		01/07/2011	INSTINET	90.000	2,071			L

(continues)

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
502160-10-4	LSB INDUSTRIES INC		03/04/2011	SIDOTI & CO LLC	55.000	1,959			L
515098-10-1	LANDSTAR SYSTEM INC		02/18/2011	Various	100.000	4,350			L
577933-10-4	MAXIMUS INC		01/19/2011	KNIGHT SECURITIES	10.000	647			L
594901-10-0	MICROS SYSTEMS INC		01/27/2011	SIDOTI & CO LLC	25.000	1,131			L
617700-10-9	MORNINGSTAR INC		03/16/2011	Morgan Stanley	65.000	3,689			L
62541B-10-1	MULTI-FINELINE ELECTRONIX IN		02/01/2011	Various	65.000	1,870			L
65440K-10-6	99 CENTS ONLY STORES		01/07/2011	CITIGROUP GLOBAL-EQ	135.000	2,093			L
66304M-20-4	NORTH VALLEY BANCORP		01/01/2011	Tax Free Exchange	29,360.000	300,940			L
67059L-10-2	NUSTAR GP HOLDINGS LLC MASTER LIMITED PA		01/12/2011	OPPENHEIMER & CO	5,000.000	183,491			L
67072V-10-3	NXSTAGE MEDICAL INC		02/28/2011	Various	295.000	5,983			L
67555N-20-6	OCLARO INC		03/08/2011	CITIGROUP GLOBAL-EQ	65.000	1,066			L
68268N-10-3	ONEOK PARTNERS LP MASTER LIMITED PARTNER		02/24/2011	WACHOVIA	2,000.000	162,921			L
69840W-10-8	PANERA BREAD COMPANY-CL A		02/02/2011	Various	75.000	7,379			L
699173-20-9	PARAMETRIC TECHNOLOGY CORP		01/25/2011	STIFEL NICOLAUS & CO-EQ	45.000	1,084			L
707884-10-2	PENN VIRGINIA RESOURCE LP		03/18/2011	Various	16,000.000	439,701			L
716382-10-6	PETMED EXPRESS INC		02/02/2011	ROBERT W. BAIRD	250.000	3,812			L
716748-10-8	PETROQUEST ENERGY INC		03/28/2011	Various	1,588.000	14,029			L
726503-10-5	PLAINS ALL AMER PIPELINE LP		01/20/2011	KNIGHT SECURITIES	9,000.000	569,141			L
73172K-10-4	POLYCOM INC		01/19/2011	KNIGHT CAPITAL-CSA-EQUITY	45.000	1,831			L
743312-10-0	PROGRESS SOFTWARE CORP		01/31/2011	Stock Split	227.500				L
749941-10-0	RF MICRO DEVICES INC		01/27/2011	Various	400.000	2,952			L
75885Y-10-7	REGENCY ENERGY PARTNERS LP		02/17/2011	OPPENHEIMER & CO	4,000.000	110,828			L
772739-20-7	ROCK-TENN COMPANY -CL A		01/26/2011	Various	55.000	3,450			L
795435-10-6	SALIX PHARMACEUTICALS LTD		03/01/2011	PIPER JAFFRAY	115.000	3,851			L
80517Q-10-0	SAVIENT PHARMACEUTICALS INC		03/24/2011	KNIGHT SECURITIES	200.000	1,987			L
830566-10-5	SKECHERS USA INC-CL A		02/01/2011	Various	367,833.000	7,579,897			L
834376-50-1	SOLUTIA INC		02/10/2011	Various	455.000	11,017			L
83568G-10-4	SONOSITE		01/10/2011	JP MORGAN - EQ	60.000	1,962			L
84756N-10-9	SPECTRA ENERGY PARTNERS LP		02/02/2011	Various	6,000.000	198,493			L
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMIT		01/21/2011	Various	12,000.000	401,198			L
87612G-10-1	TARGA RESOURCES CORP		02/22/2011	WACHOVIA	22,000.000	693,517			L
88160R-10-1	TESLA MOTORS INC		03/08/2011	PRIVATE EQUITY DIST	1,694.000	41,774			L
882681-10-9	TEXAS ROADHOUSE INC		03/11/2011	Various	1,325.000	22,428			L
892356-10-6	TRACTOR SUPPLY COMPANY		01/07/2011	Various	165.000	7,852			L
899896-10-4	TUPPERWARE		01/04/2011	ROBERT W. BAIRD	55.000	2,660			L
929297-10-9	WMS INDUSTRIES INC		03/11/2011	Various	320.000	13,956			L
929740-10-8	WABTEC CORP		03/02/2011	KEY BANC CAPITAL MARKETS	40.000	2,293			L
94973V-10-7	WELL POINT HEALTH NETWORKS		01/27/2011	JP MORGAN - EQ	21,000.000	1,356,102			L
96950F-10-4	WILLIAMS PARTNERS		03/18/2011	Various	32,000.000	1,538,587			L
H5833N-10-3	NOBLE CORP		01/03/2011	SANDLER O'NEILL	31,000.000	1,101,969			L
292505-10-4	ENCANA CORP	A	03/11/2011	Various	198,488.000	5,967,894			L
06738E-20-4	BARCLAYS PLC-SPONS ADR	F	01/10/2011	BNY CONVERG-SOFT	406,065.000	7,022,188			L
151290-88-9	CEMEX SAB-SPONS ADR	F	03/02/2011	BNY CONVERG-SOFT	50,000.000	444,525			L
151290-88-9	CEMEX SAB-SPONS ADR	F	03/25/2011	Stock Dividend	49,577.960				L
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	03/07/2011	Various	115.000	3,003			L
P8744Y-10-2	STEINER LEISURE LTD	F	02/24/2011	Various	100.000	4,629			L
Y62267-10-2	NAVIOS MARITIME PARTNERS	F	03/18/2011	Various	13,000.000	247,080			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						77,369,319			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
Common Stocks - Mutual Funds									
89154#-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp		03/30/2011	Various	8,460.515	86,944			UZ
89154@-80-9	TOUCHSTONE HIGH YIELD-A Def-Comp		03/30/2011	Various	26,605.109	235,959			UZ
89154T-50-9	TOUCHSTONE VST BOND 816-TBND		01/01/2011	DIVIDEND REINVESTMENT	0.912	10			L
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		03/31/2011	Various	1,338,508.650	1,338,509			L
89154W-70-0	TOUCHSTONE MONEY MARKET		03/16/2011	Various	86,161.920	86,162			L
89154X-30-2	TOUCHSTONE LARGE CAP GROWTH FUND CLASS A		03/25/2011	TOUCHSTONE SECURITIES	3,341.766	80,735			L
89154X-57-5	TOUCHSTONE DIV SMALL CAP GROWTH - A		03/25/2011	TOUCHSTONE SECURITIES	14,636.536	163,346			L
89154X-88-0	TOUCHSTONE MID CAP GROWTH - A		03/25/2011	TOUCHSTONE SECURITIES	3,132.001	74,449			L
89155H-19-9	TOUCHSTONE GLOBAL EQUITY FUND CLASS Y		01/01/2011	TOUCHSTONE SECURITIES	57.841	676			L
89155H-21-5	TOUCHSTONE GLOBAL EQUITY FUND CLASS I		01/01/2011	DIVIDEND REINVESTMENT	2,511.363	29,282			L
89155H-23-1	TOUCHSTONE GLOBAL EQUITY FUND CLASS A		01/01/2011	DIVIDEND REINVESTMENT	76.670	892			L
89155H-28-0	TOUCHSTONE LARGE CAP REL VALUE CLASS Y		01/01/2011	DIVIDEND REINVESTMENT	76.039	949			L
89155H-29-8	TOUCHSTONE LARGE CAP REL VALUE CLASS I		01/01/2011	DIVIDEND REINVESTMENT	2,329.021	29,089			L
89155H-31-4	TOUCHSTONE LARGE CAP REL VALUE CLASS C		01/01/2011	DIVIDEND REINVESTMENT	4.476	56			L
89155H-32-2	TOUCHSTONE LARGE CAP REL VALUE CLASS A		01/01/2011	DIVIDEND REINVESTMENT	6.023	76			L
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		01/01/2011	DIVIDEND REINVESTMENT	30.544	401			L
89155H-38-9	TOUCHSTONE MID CAP VALUE FUND CLASS I		01/01/2011	DIVIDEND REINVESTMENT	7,314.965	96,484			L
89155H-39-7	TOUCHSTONE MID CAP VALUE FUND CLASS C		01/01/2011	DIVIDEND REINVESTMENT	6.570	86			L
89155H-41-3	TOUCHSTONE MID CAP VALUE FUND CLASS A		01/01/2011	DIVIDEND REINVESTMENT	25.377	333			L
89155H-42-1	TOUCHSTONE CAPITAL APPRECIATION CLASS Y		01/01/2011	DIVIDEND REINVESTMENT	67.243	752			L
89155H-43-9	TOUCHSTONE CAPITAL APPRECIATION CLASS I		01/01/2011	DIVIDEND REINVESTMENT	2,251.092	25,167			L
89155H-45-4	TOUCHSTONE CAPITAL APPRECIATION CLASS A		01/01/2011	DIVIDEND REINVESTMENT	28.219	316			L
89155H-56-1	TOUCHSTONE PREMIUM YIELD EQUITY CLASS C		02/28/2011	DIVIDEND REINVESTMENT	427.877	2,954			L
89155H-57-9	TOUCHSTONE PREMIUM YIELD EQUITY CLASS A		02/28/2011	DIVIDEND REINVESTMENT	17,494.281	120,891			L
89155H-73-6	TOUCHSTONE SMALL CAP VALUE FUND		03/30/2011	Various	1,072.052	18,739			L
89155T-85-4	TOUCHSTONE FOCUSED EQUITY FUND CLASS INS		01/01/2011	DIVIDEND REINVESTMENT	2,570.034	29,812			L
89155T-87-0	TOUCHSTONE FOCUSED EQUITY FUND CLASS C		01/01/2011	DIVIDEND REINVESTMENT	30.751	365			L
89155T-88-8	TOUCHSTONE FOCUSED EQUITY FUND CLASS A		01/01/2011	DIVIDEND REINVESTMENT	65.541	781			L
9299999 - Subtotal - Common Stocks - Mutual Funds						2,424,216			
9799997 - Subtotal - Common Stocks - Part 3						79,793,534			
9799999 - Subtotal - Common Stocks						79,793,534			
9899999 - Subtotal - Preferred and Common Stocks						79,793,534			
9999999 - TOTALS						218,445,262		412,032	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identifi-cation	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designa-tion or Market Indi-cator (a)
Bonds - U.S. Governments																					
31359M-GT-4	FNMA AGENCY . 6.250% 02/01/11		02/01/2011	Maturity		4,800,000	4,800,000.00	5,062,896	4,820,638		(20,638)		(20,638)		4,800,000				150,000	02/01/2011	1
36202K-N5-0	GNMA ARM # 8512 . 3.500% 06/20/19		03/01/2011	Paydown		275	275.00	285	257		19		19		275				2	06/20/2019	1
36202K-UV-5	GNMA ARM # 8696 . 2.625% 09/20/25		03/01/2011	Paydown		533	533.00	548	501		31		31		533				2	09/20/2025	1
36203C-ME-9	GNMA # 345157 . 6.500% 01/15/24		03/01/2011	Paydown		365	365.00	327	343		22		22		365				4	01/15/2024	1
36203C-ZE-5	GNMA # 345541 . 6.500% 02/15/24		03/01/2011	Paydown		914	914.00	819	852		62		62		914				9	02/15/2024	1
36203D-J4-3	GNMA # 345983 . 6.500% 12/15/23		03/01/2011	Paydown		1,646	1,646.00	1,475	1,539		107		107		1,646				12	12/15/2023	1
36203D-JE-1	GNMA # 345961 . 6.500% 11/15/23		03/01/2011	Paydown		1,861	1,861.00	1,668	1,691		170		170		1,861				14	11/15/2023	1
36203D-JL-5	GNMA # 345967 . 6.500% 11/15/23		03/01/2011	Paydown		843	843.00	720	764		79		79		843				9	11/15/2023	1
36203D-M2-3	GNMA # 346077 . 6.500% 02/15/24		03/01/2011	Paydown		958	958.00	859	887		71		71		958				11	02/15/2024	1
36203D-MZ-0	GNMA # 346076 . 6.500% 01/15/24		03/01/2011	Paydown		6,094	6,094.00	5,207	5,370		724		724		6,094				57	01/15/2024	1
36203K-7M-0	GNMA # 352000 . 6.500% 12/15/23		03/01/2011	Paydown		4,936	4,936.00	4,424	4,521		415		415		4,936				48	12/15/2023	1
36203K-KX-1	GNMA # 351410 . 6.500% 01/15/24		03/01/2011	Paydown		1,040	1,040.00	899	926		113		113		1,040				8	01/15/2024	1
36203L-4H-2	GNMA # 352824 . 6.500% 04/15/24		03/01/2011	Paydown		5,270	5,270.00	4,539	4,819		451		451		5,270				58	04/15/2024	1
36203L-S5-2	GNMA # 352540 . 6.500% 01/15/24		03/01/2011	Paydown		5,566	5,566.00	4,823	5,109		457		457		5,566				60	01/15/2024	1
36203M-B5-8	GNMA # 352960 . 6.500% 05/15/24		03/01/2011	Paydown		1,024	1,024.00	918	933		91		91		1,024				7	05/15/2024	1
36203M-JM-3	GNMA # 353168 . 6.500% 12/15/23		03/01/2011	Paydown		852	852.00	764	771		82		82		852				8	12/15/2023	1
36203N-6L-7	GNMA # 354675 . 6.500% 10/15/23		03/01/2011	Paydown		1,444	1,444.00	1,294	1,305		139		139		1,444				11	10/15/2023	1
36203P-AP-8	GNMA 30 YR # 354714 . 6.500% 12/15/23		03/01/2011	Paydown		1,056	1,056.00	946	968		88		88		1,056				15	12/15/2023	1
36203R-5K-1	GNMA 30 YR # 357350 . 6.500% 11/15/23		03/01/2011	Paydown		1,910	1,910.00	1,711	1,735		174		174		1,910				12	11/15/2023	1
36203S-4U-8	GNMA 30 YR # 358235 . 6.500% 09/15/23		03/01/2011	Paydown		463	463.00	399	425		37		37		463				5	09/15/2023	1
36203U-Z7-0	GNMA 30 YR # 359966 . 6.500% 12/15/23		03/01/2011	Paydown		1,206	1,206.00	1,043	1,109		97		97		1,206				13	12/15/2023	1
36203W-NW-4	GNMA 30 YR # 361405 . 6.500% 02/15/24		03/01/2011	Paydown		588	588.00	527	550		38		38		588				6	02/15/2024	1
36203Y-2F-0	GNMA 30 YR # 363574 . 6.500% 12/15/23		03/01/2011	Paydown		176	176.00	158	159		17		17		176				2	12/15/2023	1
36204A-VJ-1	GNMA 30 YR # 364317 . 6.500% 08/15/23		03/01/2011	Paydown		3,169	3,169.00	2,730	2,860		309		309		3,169				34	08/15/2023	1
36204C-6Z-9	GNMA 30 YR # 366388 . 6.500% 12/15/23		03/01/2011	Paydown		997	997.00	895	936		61		61		997				11	12/15/2023	1
36204C-7L-9	GNMA 30 YR # 366399 . 6.500% 01/15/24		03/01/2011	Paydown		608	608.00	545	552		56		56		608				7	01/15/2024	1
36204D-MT-3	GNMA 30 YR # 366770 . 6.500% 05/15/24		03/01/2011	Paydown		993	993.00	859	912		81		81		993				11	05/15/2024	1
36204G-Y3-0	GNMA 30 YR # 369830 . 6.500% 12/15/23		03/01/2011	Paydown		1,713	1,713.00	1,463	1,521		192		192		1,713				15	12/15/2023	1
36204H-HF-0	GNMA # 370230 . 6.500% 01/15/24		03/01/2011	Paydown		504	504.00	452	474		31		31		504				5	01/15/2024	1
36204H-QF-0	GNMA # 370454 . 6.500% 12/15/23		03/01/2011	Paydown		8,606	8,606.00	7,714	8,084		523		523		8,606				49	12/15/2023	1
36204J-B2-1	GNMA # 370957 . 6.500% 12/15/23		03/01/2011	Paydown		1,827	1,827.00	1,637	1,710		117		117		1,827				24	12/15/2023	1
36204J-KH-8	GNMA # 371196 . 6.500% 12/15/23		03/01/2011	Paydown		806	806.00	722	754		52		52		806				9	12/15/2023	1
36204J-KN-5	GNMA # 371201 . 6.500% 12/15/23		03/01/2011	Paydown		1,274	1,274.00	1,142	1,189		86		86		1,274				14	12/15/2023	1
36204J-L2-0	GNMA # 371245 . 6.500% 01/15/24		03/01/2011	Paydown		5,026	5,026.00	4,355	4,615		411		411		5,026				55	01/15/2024	1
36204J-L7-9	GNMA # 371250 . 6.500% 01/15/24		03/01/2011	Paydown		1,790	1,790.00	1,548	1,646		145		145		1,790				20	01/15/2024	1
36204K-5W-9	GNMA # 372661 . 6.500% 01/15/24		03/01/2011	Paydown		1,867	1,867.00	1,618	1,711		156		156		1,867				20	01/15/2024	1
36204K-DN-0	GNMA # 371909 . 6.500% 02/15/24		03/01/2011	Paydown		2,142	2,142.00	1,852	1,968		174		174		2,142				23	02/15/2024	1
36204K-EA-7	GNMA # 371929 . 6.500% 03/15/24		03/01/2011	Paydown		4,423	4,423.00	3,964	4,142		281		281		4,423				67	03/15/2024	1
36204N-FK-8	GNMA 30 YR # 374670 . 6.500% 02/15/24		03/01/2011	Paydown		16,722	16,722.00	14,491	15,319		1,403		1,403		16,722				117	02/15/2024	1
36204N-ND-5	GNMA 30 YR # 374888 . 6.500% 01/15/24		03/01/2011	Paydown		13,611	13,611.00	11,769	11,885		1,726		1,726		13,611				79	01/15/2024	1
36204N-R9-0	GNMA 30 YR # 375012 . 6.500% 01/15/24		03/01/2011	Paydown		2,665	2,665.00	2,310	2,342		324		324		2,665				29	01/15/2024	1
36204P-QA-3	GNMA 30 YR # 375849 . 6.500% 01/15/24		03/01/2011	Paydown		358	358.00	321	336		22		22		358				4	01/15/2024	1
36204Q-CC-2	GNMA 30 YR # 376367 . 6.500% 01/15/24		03/01/2011	Paydown		2,037	2,037.00	1,826	1,904		133		133		2,037				22	01/15/2024	1
36204Q-EA-4	GNMA 30 YR # 376429 . 6.500% 03/15/24		03/01/2011	Paydown		2,521	2,521.00	2,154	2,290		231		231		2,521				27	03/15/2024	1
36204R-YP-7	GNMA 30 YR # 377918 . 6.500% 01/15/24		03/01/2011	Paydown		779	779.00	674	714		66		66		779				8	01/15/2024	1
36204R-YQ-5	GNMA 30 YR # 377919 . 6.500% 01/15/24		03/01/2011	Paydown		1,335	1,335.00	1,149	1,224		110		110		1,335				15	01/15/2024	1
36204U-JU-6	GNMA 30 YR # 380175 . 6.500% 12/15/23		03/01/2011	Paydown		115	115.00	100	105		10		10		115				1	12/15/2023	1
36204Y-C3-5	GNMA 30 YR # 383590 . 6.500% 04/15/24		03/01/2011	Paydown		36,389	36,389.00	31,340	32,883		3,506		3,506		36,389				214	04/15/2024	1
36205B-E5-7	GNMA 30 YR # 385456 . 6.500% 03/15/24		03/01/2011	Paydown		2,474	2,474.00	2,144	2,263		211		211		2,474				27	03/15/2024	1

(continues)

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues .... 2 .

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments (continued)																					
36205B-EE-8	GNMA 30 YR # 385433 . 6.500% 02/15/24		03/01/2011	Paydown		12,745	12,745.00	11,020	11,678		1,067		1,067		12,745				76	02/15/2024	1
36205B-EF-5	GNMA 30 YR # 385434 . 6.500% 02/15/24		03/01/2011	Paydown		2,148	2,148.00	1,857	1,875		273		273		2,148				23	02/15/2024	1
36205B-KL-5	GNMA 30 YR # 385599 . 6.500% 03/15/24		03/01/2011	Paydown		702	702.00	600	640		62		62		702				7	03/15/2024	1
36205B-LD-2	GNMA 30 YR # 385624 . 7.500% 05/15/24		03/01/2011	Paydown		243	243.00	234	237		6		6		243				3	05/15/2024	1
36205D-C7-1	GNMA 30 YR # 387194 . 6.500% 02/15/24		03/01/2011	Paydown		991	991.00	857	912		79		79		991				11	02/15/2024	1
36205E-FZ-4	GNMA 30 YR # 388184 . 6.500% 04/15/24		03/01/2011	Paydown		340	340.00	290	310		30		30		340				4	04/15/2024	1
36205H-2Q-1	GNMA 30 YR # 391483 . 7.500% 07/15/24		03/01/2011	Paydown		364	364.00	350	355		9		9		364				5	07/15/2024	1
36205J-Q2-4	GNMA 30 YR # 392073 . 6.500% 04/15/24		03/01/2011	Paydown		562	562.00	480	513		49		49		562				6	04/15/2024	1
36205J-QF-5	GNMA 30 YR # 392054 . 6.500% 04/15/24		03/01/2011	Paydown		572	572.00	489	520		52		52		572				6	04/15/2024	1
36205L-5Z-9	GNMA 30 YR # 394264 . 6.500% 03/15/24		03/01/2011	Paydown		1,670	1,670.00	1,427	1,498		172		172		1,670				19	03/15/2024	1
36207N-D4-3	GNMA # 436723 . 7.500% 11/15/26		03/01/2011	Paydown		3,968	3,968.00	4,117	4,073		(105)		(105)		3,968				48	11/15/2026	1
36210E-7C-7	GNMA 30 YR # 490591 . 7.000% 09/15/28		03/01/2011	Paydown		61,745	61,745.00	63,198	62,785		(1,041)		(1,041)		61,745				375	09/15/2028	1
362156-H5-3	GNMA 30 YR # 155152 10.000% 03/15/16		03/01/2011	Paydown		503	503.00	465	490		13		13		503				8	03/15/2016	1
36215J-JR-5	GNMA 30 YR # 136272 10.000% 10/15/15		03/01/2011	Paydown		329	329.00	322	326		3		3		329				5	10/15/2015	1
362165-AQ-5	GNMA 30 YR # 183715 . 9.000% 11/15/16		03/01/2011	Paydown		673	673.00	653	664		9		9		673				10	11/15/2016	1
362166-RY-8	GNMA 30 YR # 185103 10.000% 09/15/18		03/01/2011	Paydown		7,951	7,951.00	7,937	7,927		24		24		7,951				132	09/15/2018	1
362167-DQ-8	GNMA 30 YR # 185611 10.500% 05/15/19		03/01/2011	Paydown		119	119.00	113	116		3		3		119				2	05/15/2019	1
36216T-7L-8	GNMA 30 YR # 174699 10.000% 10/15/18		03/01/2011	Paydown		50	50.00	51	50						50				1	10/15/2018	1
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		03/01/2011	Paydown		587	587.00	594	588		(1)		(1)		587				10	11/15/2018	1
36217M-J5-4	GNMA 30 YR # 197484 . 6.500% 12/15/23		03/01/2011	Paydown		17,023	17,023.00	14,544	15,473		1,549		1,549		17,023				271	12/15/2023	1
362180-EN-7	GNMA 30 YR # 236941 . 9.500% 05/15/18		03/01/2011	Paydown		248	248.00	241	245		3		3		248				4	05/15/2018	1
362180-UU-3	GNMA 30 YR # 237395 10.000% 11/15/17		03/01/2011	Paydown		531	531.00	529	529		2		2		531				9	11/15/2017	1
36218C-EL-5	GNMA 30 YR # 218039 . 9.500% 08/15/17		03/01/2011	Paydown		420	420.00	409	415		5		5		420				7	08/15/2017	1
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		03/01/2011	Paydown		489	489.00	474	482		7		7		489				8	09/15/2017	1
36218L-PK-5	GNMA 30 YR # 225526 10.000% 10/15/17		03/01/2011	Paydown		484	484.00	469	478		7		7		484				8	10/15/2017	1
36218P-VW-3	GNMA 30 YR # 228429 10.500% 06/15/19		03/01/2011	Paydown		380	380.00	372	375		5		5		380				6	06/15/2019	1
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		03/01/2011	Paydown		4,330	4,330.00	4,431	4,360		(30)		(30)		4,330				72	10/15/2018	1
36219K-TX-4	GNMA 30 YR # 251766 10.000% 04/15/18		03/01/2011	Paydown		1,227	1,227.00	1,256	1,235		(8)		(8)		1,227				21	04/15/2018	1
36219L-RP-1	GNMA 30 YR # 252594 . 9.500% 05/15/18		03/01/2011	Paydown		753	753.00	721	737		16		16		753				12	05/15/2018	1
36219P-MW-2	GNMA 30 YR # 255173 10.500% 06/15/19		03/01/2011	Paydown		416	416.00	408	410		5		5		416				6	06/15/2019	1
36219S-CA-5	GNMA 30 YR # 257565 10.500% 03/15/19		03/01/2011	Paydown		155	155.00	152	154		2		2		155				3	03/15/2019	1
36219S-Z7-7	GNMA 30 YR # 258266 10.000% 11/15/18		03/01/2011	Paydown		56	56.00	57	57						56				1	11/15/2018	1
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		03/01/2011	Paydown		140	140.00	140	140		1		1		140				2	09/15/2018	1
36219Y-ET-9	GNMA 30 YR # 263046 10.000% 10/15/18		03/01/2011	Paydown		285	285.00	283	283		1		1		285				5	10/15/2018	1
36219Y-Q7-4	GNMA 30 YR # 263378 10.000% 10/15/18		03/01/2011	Paydown		215	215.00	214	214		1		1		215				4	10/15/2018	1
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		03/01/2011	Paydown		334	334.00	309	322		12		12		334				6	06/15/2019	1
36220P-EB-4	GNMA 30 YR # 283730 . 9.000% 03/15/20		03/01/2011	Paydown		234	234.00	228	228		6		6		234				3	03/15/2020	1
36220T-D4-3	GNMA 30 YR # 287323 . 9.000% 02/15/20		03/01/2011	Paydown		151	151.00	146	149		2		2		151				2	02/15/2020	1
36223H-HR-1	GNMA 30 YR # 308140 . 7.500% 01/15/22		03/01/2011	Paydown		259	259.00	249	254		5		5		259				3	01/15/2022	1
36224F-J2-7	GNMA 30 YR # 327081 . 7.500% 05/15/22		03/01/2011	Paydown		1,193	1,193.00	1,148	1,167		26		26		1,193				15	05/15/2022	1
36224J-5W-8	GNMA 30 YR # 330361 . 7.500% 01/15/23		03/01/2011	Paydown		70	70.00	67	68		2		2		70				1	01/15/2023	1
36224R-KG-8	GNMA 30 YR # 336095 . 6.500% 11/15/23		03/01/2011	Paydown		18,668	18,668.00	16,733	17,522		1,145		1,145		18,668				259	11/15/2023	1
36225C-EV-4	GNMA ARM # 80147 . 2.125% 12/20/27		03/01/2011	Paydown		319	319.00	329	302		17		17		319				1	12/20/2027	1
36225C-FM-3	GNMA ARM # 80171 . 3.375% 02/20/28		03/01/2011	Paydown		195	195.00	199	181		14		14		195				1	02/20/2028	1
690353-RM-1	OPIC VRDN . 0.240% 03/15/17		03/16/2011	Redemption 100.0000		172,414	172,414.00	172,414	172,414						172,414				44	03/15/2017	1
912810-QL-5	U S TREASURY . 4.250% 11/15/40		03/10/2011	GOLDMAN SACHS		1,894,758	2,000,000.00	1,891,414			210		210		1,891,624		3,134	3,134	27,238	11/15/2040	1
912828-NT-3	U S TREASURY . 2.625% 08/15/20		03/10/2011	CITIGROUP GLOBAL MKTS		4,696,269	5,000,000.00	5,058,594	5,057,488		(973)		(973)		5,056,515		(360,246)	(360,246)	74,327	08/15/2020	1
912828-PQ-7	U S TREASURY . 1.000% 01/15/14		03/04/2011	CITIGROUP GLOBAL MKTS		29,861,618	30,000,000.00	29,995,413			97		97		29,995,510		(133,891)	(133,891)	42,265	01/15/2014	1FE
0599999 - Subtotal - Bonds - U.S. Governments						41,723,665	42,271,020.00	42,454,019	10,331,751		(3,909)		(3,909)		42,214,669		(491,004)	(491,004)	296,635		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
01757L-CL-8	ALLEN CO OH HOSP . 0.230% 10/01/31		02/11/2011	MERRILL LYNCH-NY--FX INC		3,200,000	3,200,000.00	3,200,000	3,200,000						3,200,000				1,589	10/01/2031	1FE
232286-BJ-2	CUYAHOGA CNTY OH . 0.210% 01/01/39		02/25/2011	J P MORGAN SEC FIXED INC		3,400,000	3,400,000.00	3,400,000	3,400,000						3,400,000				1,806	01/01/2039	1FE
3128MB-XF-9	FGLMC # G13178 . 5.000% 06/01/23		03/01/2011	Paydown		1,214,309	1,214,309.00	1,250,169	1,246,848		(32,539)		(32,539)		1,214,309				9,055	06/01/2023	1
3128MB-YE-1	FGLMC # G13209 . 5.000% 07/01/23		03/01/2011	Paydown		735,338	735,338.00	764,579	761,773		(26,435)		(26,435)		735,338				5,385	07/01/2023	1
3128MT-PK-8	FGCI # H01326 . 5.500% 08/01/35		03/01/2011	Paydown		12,600	12,600.00	12,536	12,540		59		59		12,600				155	08/01/2035	1
3128PP-M3-4	FGLMC # J10378 . 4.500% 07/01/24		03/01/2011	Paydown		673,446	673,446.00	687,125	685,869		(12,424)		(12,424)		673,446				4,872	07/01/2024	1
3128PP-MF-7	FGLMC # J10358 . 4.500% 07/01/24		03/01/2011	Paydown		1,049,460	1,049,460.00	1,074,056	1,071,817		(22,357)		(22,357)		1,049,460				7,467	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 . 4.500% 07/01/24		03/01/2011	Paydown		1,865,996	1,865,996.00	1,906,741	1,903,016		(37,020)		(37,020)		1,865,996				12,315	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 . 4.000% 12/01/24		03/01/2011	Paydown		1,312,969	1,312,969.00	1,342,613	1,340,546		(27,577)		(27,577)		1,312,969				7,274	12/01/2024	1
3128PR-LS-6	FGLMC J12137 . 4.500% 05/01/25		03/01/2011	Paydown		658,629	658,629.00	683,740	682,712		(24,083)		(24,083)		658,629				4,195	05/01/2025	1
31290K-CU-1	FHLMC # 554583 . 9.500% 02/01/21		03/01/2011	Paydown		1,802	1,802.00	1,777	1,779		23		23		1,802				29	02/01/2021	1
31292G-C4-6	FHLMC # C00091 . 9.000% 12/01/21		03/01/2011	Paydown		314	314.00	306	307		7		7		314				5	12/01/2021	1
31295V-EC-0	FHLMC # A00131 . 9.500% 11/01/20		03/01/2011	Paydown		1,546	1,546.00	1,545	1,543		3		3		1,546				14	11/01/2020	1
31295V-EF-3	FHLMC # A00134 . 9.500% 12/01/20		03/01/2011	Paydown		12	12.00	12	12						12					12/01/2020	1
31295V-EH-9	FHLMC # A00136 . 9.500% 12/01/20		03/01/2011	Paydown		21	21.00	21	21						21					12/01/2020	1
31295V-EJ-5	FHLMC # A00137 . 9.500% 12/01/20		03/01/2011	Paydown		48	48.00	48	48						48				1	12/01/2020	1
31295V-UV-0	FHLMC # A00596 . 9.000% 05/01/21		03/01/2011	Paydown		324	324.00	316	319		5		5		324				5	05/01/2021	1
313401-H4-6	FHLMC # 360043 10.000% 12/01/18		03/01/2011	Paydown		2,405	2,405.00	2,441	2,405						2,405				57	12/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2011	Paydown		109	109.00	110	110		(1)		(1)		109				2	07/01/2019	1
313401-Q6-1	FHLMC # 360070 . 9.500% 07/01/19		03/01/2011	Paydown		78	78.00	77	77		1		1		78				1	07/01/2019	1
313401-V8-1	FHLMC # 360103 . 9.500% 05/01/20		03/01/2011	Paydown		452	452.00	446	446		6		6		452				7	05/01/2020	1
313602-PQ-1	FNMA - CMO 1989-17-E 10.400% 04/25/1		03/01/2011	Paydown		8,838	8,838.00	9,032	8,832		6		6		8,838				151	02/01/2014	1
313602-YQ-1	FNMA - CMO 1989-44 44-H . 9.000% 07/2		03/01/2011	Paydown		1,649	1,649.00	1,586	1,623		27		27		1,649				25	07/25/2019	1
313614-4B-2	FNMA # 050318 10.000% 07/01/20		03/01/2011	Paydown		198	198.00	197	197		1		1		198				3	07/01/2020	1
313615-A3-0	FNMA # 050426 . 9.500% 04/01/21		03/01/2011	Paydown		442	442.00	440	440		2		2		442				7	04/01/2021	1
313615-HN-9	FNMA # 050637 . 8.000% 12/01/22		03/01/2011	Paydown		3,253	3,253.00	3,242	3,240		13		13		3,253				52	12/01/2022	1
313638-TS-7	FNMA # 110461 10.000% 02/01/19		03/01/2011	Paydown		427	427.00	427	425		2		2		427				7	02/01/2019	1
31365Y-D9-7	FNMA # 141528 . 9.000% 09/01/21		03/01/2011	Paydown		458	458.00	441	448		10		10		458				7	09/01/2021	1
31374S-Y4-7	FNMA # 323031 . 6.000% 04/01/28		03/01/2011	Paydown		347,385	347,385.00	351,082	350,708		(3,323)		(3,323)		347,385				3,789	04/01/2028	1
31392X-ZY-7	FHR 2528 HN . 5.000% 11/15/17		03/01/2011	Paydown		65,093	65,093.00	69,253	68,791		(3,698)		(3,698)		65,093				527	11/01/2017	1
31396Q-AB-5	FNR 2009-37 KA . 4.000% 03/25/24		03/01/2011	Paydown		628,850	628,850.00	656,559	654,087		(25,238)		(25,238)		628,850				3,968	03/01/2018	1
31397F-L9-1	FHR 3284 CA . 5.000% 10/15/21		03/01/2011	Paydown		68,565	68,565.00	73,140	71,508		(2,943)		(2,943)		68,565				541	07/01/2015	1
31397M-N3-7	FNR 2008-95 AD . 4.500% 12/25/23		03/01/2011	Paydown		582,400	582,400.00	615,251	611,315		(28,915)		(28,915)		582,400				4,187	06/01/2017	1
31397Q-T2-4	FNR 2010-157 NA . 3.500% 03/25/37		03/01/2011	Paydown		16,877	16,877.00	17,125			(248)		(248)		16,877				74	02/01/2021	1
31398C-XT-0	FHR 3530 A . 4.000% 05/15/24		03/01/2011	Paydown		429,584	429,584.00	447,304	445,944		(16,361)		(16,361)		429,584				2,733	08/01/2020	1
31398K-VT-4	FHR 3599 A . 4.000% 02/15/23		03/01/2011	Paydown		830,049	830,049.00	861,695	857,949		(27,900)		(27,900)		830,049				4,609	09/01/2016	1
31398L-NM-6	FHR 3609 LE . 3.000% 12/15/24		03/01/2011	Paydown		538,090	538,090.00	547,087	546,555		(8,465)		(8,465)		538,090				2,514	01/01/2022	1
31410K-AB-0	FNMA # 889302 . 5.000% 04/01/23		03/01/2011	Paydown		653,022	653,022.00	640,409	641,672		11,349		11,349		653,022				4,913	04/01/2023	1
31412M-XM-5	FNMA # 929584 . 5.000% 06/01/23		03/01/2011	Paydown		639,163	639,163.00	626,817	628,036		11,127		11,127		639,163				3,887	06/01/2023	1
31412S-D3-6	FNMA # 933122 . 5.500% 01/01/38		03/01/2011	Paydown		90,389	90,389.00	91,572	91,500		(1,111)		(1,111)		90,389				731	01/01/2038	1
31414D-UF-1	FNMA # 963282 . 5.000% 05/01/23		03/01/2011	Paydown		410,189	410,189.00	424,995	423,502		(13,313)		(13,313)		410,189				2,974	05/01/2023	1
31414E-CQ-5	FNMA # 963679 . 5.000% 06/01/23		03/01/2011	Paydown		676,863	676,863.00	663,790	665,081		11,783		11,783		676,863				5,603	06/01/2023	1
31414E-JC-9	FNMA # 963859 . 5.000% 06/01/23		03/01/2011	Paydown		359,877	359,877.00	352,926	353,612		6,264		6,264		359,877				2,298	06/01/2023	1
31414M-4W-3	FNMA # 970737 . 5.000% 11/01/23		03/01/2011	Paydown		336,787	336,787.00	351,521	350,182		(13,395)		(13,395)		336,787				2,198	11/01/2023	1
31414N-B4-5	FNMA #970859 . 5.000% 12/01/23		03/01/2011	Paydown		657,809	657,809.00	684,533	681,982		(24,173)		(24,173)		657,809				5,022	12/01/2023	1
31414T-JS-1	FNMA # 975573 . 5.000% 06/01/23		03/01/2011	Paydown		635,271	635,271.00	661,079	658,515		(23,244)		(23,244)		635,271				4,280	06/01/2023	1
31415Q-AP-1	FNMA # 985714 . 5.000% 06/01/23		03/01/2011	Paydown		294,536	294,536.00	306,686	305,480		(10,944)		(10,944)		294,536				2,220	06/01/2023	1
31415R-ND-2	FNMA # 986988 . 5.000% 07/01/23		03/01/2011	Paydown		661,751	661,751.00	687,290	684,897		(23,146)		(23,146)		661,751				5,306	07/01/2023	1
31415S-VB-5	FNMA # 988110 . 5.000% 08/01/23		03/01/2011	Paydown		438,680	438,680.00	456,501	454,759		(16,079)		(16,079)		438,680				3,768	08/01/2023	1

(continues)

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 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	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
31415T-SN-1	FNMA # 988925 . 5.000% 08/01/23		03/01/2011	Paydown		1,231,342	1,231,342.00	1,207,558	1,209,876		21,466		21,466		1,231,342				9,369	08/01/2023	1
31415V-6J-9	FNMA # 991073 . 5.000% 12/01/23		03/01/2011	Paydown		649,406	649,406.00	675,789	673,269		(23,862)		(23,862)		649,406				5,091	12/01/2023	1
31416L-L7-9	FNMA # AA3049 . 4.500% 03/01/24		03/01/2011	Paydown		1,855,480	1,855,480.00	1,900,708	1,895,807		(40,327)		(40,327)		1,855,480				10,721	03/01/2024	1
31416M-W4-2	FNMA # AA4266 . 4.500% 05/01/24		03/01/2011	Paydown		2,068,974	2,068,974.00	2,119,729	2,114,297		(45,322)		(45,322)		2,068,974				15,364	05/01/2024	1
31416N-7H-9	FNMA # AA5395 . 4.500% 06/01/24		03/01/2011	Paydown		458,815	458,815.00	464,551	463,880		(5,065)		(5,065)		458,815				3,184	06/01/2024	1
31416R-VA-8	FNMA # AA7808 . 4.000% 08/01/24		03/01/2011	Paydown		480,539	480,539.00	479,094	479,107		1,433		1,433		480,539				2,317	08/01/2024	1
31417K-ZN-0	FNMA # AC1648 . 4.000% 09/01/24		03/01/2011	Paydown		1,405,237	1,405,237.00	1,403,920	1,403,714		1,523		1,523		1,405,237				8,737	09/01/2024	1
31417T-R2-6	FNMA # AC6804 . 4.000% 01/01/25		03/01/2011	Paydown		1,112,433	1,112,433.00	1,136,420	1,134,677		(22,243)		(22,243)		1,112,433				6,682	01/01/2025	1
31417V-RS-4	FNMA # AC8596 . 4.000% 01/01/25		03/01/2011	Paydown		1,569,381	1,569,381.00	1,582,623	1,581,595		(12,213)		(12,213)		1,569,381				9,031	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 . 4.500% 08/01/24		03/01/2011	Paydown		209,809	209,809.00	215,841	215,308		(5,499)		(5,499)		209,809				1,603	08/01/2024	1
31419A-KY-2	FNMA # AE0310 . 3.500% 09/01/25		03/01/2011	Paydown		1,114,766	1,114,766.00	1,128,526	1,128,448		(13,682)		(13,682)		1,114,766				3,970	09/01/2025	1
38373R-6H-7	GNMA - CMO 2001-60 ZL . 6.500% 12/20/		03/01/2011	Paydown		78,210	78,210.00	77,194	77,542		668		668		78,210				780	12/20/2031	1
469404-TS-6	JACKSONVILLE FL HLTH AUTH . 0.230% 08		02/28/2011	SUNTRUST		3,400,000	3,400,000.00	3,400,000	3,400,000						3,400,000				1,929	08/15/2033	1FE
60528A-BZ-6	MSBUSFIN VRDN . 0.170% 11/01/35		02/28/2011	J P MORGAN SEC FIXED INC		3,500,000	3,500,000.00	3,500,000	3,500,000						3,500,000				1,840	11/01/2035	1FE
60528A-CA-0	MSBUSFIN DEVELOPMENT . 0.200% 11/01/3.		02/08/2011	Loop Capital Market		9,000,000	9,000,000.00	9,000,000	9,000,000						9,000,000				3,753	11/01/2035	1FE
60528A-CC-6	MSBUSFIN VRDN . 0.190% 11/01/35		02/28/2011	MORGAN STANLEY FIXED INC		1,200,000	1,200,000.00	1,200,000	1,200,000						1,200,000				563	11/01/2035	1FE
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						52,840,746	52,840,746.00	53,422,587	53,350,985		(527,365)		(527,365)		52,840,746				205,563		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
021468-AG-8	CWALT 2006-14CB A7 . 6.000% 05/25/36		03/01/2011	Paydown		74,369	74,369.00	65,056	64,911		9,457		9,457		74,369				787	05/25/2036	4
02148J-AD-9	CWALT 2006-39CB 1A4 . 6.000% 01/25/37		03/01/2011	Paydown		72,414	72,414.00	65,765	65,337		7,077		7,077		72,414				662	01/25/2037	4Z*
02151H-BE-4	CWALT 2007-17CB M2 . 5.750% 08/25/37		01/02/2011	Paydown		3	1,298,153.00	58,691			3		3		3					08/25/2037	1Z*
02660T-ER-0	AHM 2005-2 5A1 . 5.064% 09/25/35		03/01/2011	Paydown		88,651	88,651.00	88,388	88,365		286		286		88,651				694	09/25/2035	1Z*
03028P-AA-4	AMERICAN TRANSMISSION . 7.125% 03/15/		03/15/2011	Maturity		5,000,000	5,000,000.00	4,962,400	4,997,369		2,631		2,631		5,000,000				178,125	03/15/2011	1FE
03523T-AC-2	ANHEUSER-BUSCH . 8.200% 01/15/39		03/15/2011	Tax Free Exchange		1,994,636	2,000,000.00	1,994,880	1,994,874		(237)		(237)		1,994,636				109,333	01/15/2039	2FE
03523T-AF-5	ANHEUSER-BUSCH . 8.000% 11/15/39		03/15/2011	Tax Free Exchange		4,959,115	5,000,000.00	4,959,350	4,959,171		(56)		(56)		4,959,115				133,333	11/15/2039	2FE
055360-BR-1	BCRR 2010-LEAF 22A . 4.230% 09/22/35		03/22/2011	Paydown		1,385,220	1,385,220.00	1,386,140	1,385,477		(257)		(257)		1,385,220				5,134	04/22/2011	1Z*
055360-CF-6	BCRR 2010-LEAF 29A . 4.230% 03/22/32		01/22/2011	Paydown		2,227,643	2,227,643.00	2,229,209	2,227,933		(290)		(290)		2,227,643				7,852	01/22/2011	1Z*
055360-CZ-2	BCRR 2010-LEAF 38A . 4.230% 08/22/32		03/22/2011	Paydown		2,827,835	2,827,835.00	2,827,835	2,827,835						2,827,835				107	08/22/2032	1Z*
058593-AA-2	BALLENISLES CC VRDN VRDN . 0.390% 12/		02/08/2011	MERRILL LYNCH-NY--FX INC		2,800,000	2,800,000.00	2,800,000	2,800,000						2,800,000				2,292	12/01/2022	1FE
058593-AA-2	BALLENISLES CC VRDN VRDN . 0.390% 12/		01/03/2011	Call 100.0000		200,000	200,000.00	200,000	200,000						200,000				80	12/01/2022	1FE
05946X-E7-4	BAFC 2005-5 2A1 . 5.500% 09/25/35		03/01/2011	Paydown		650,681	650,681.00	648,546	646,649		4,032		4,032		650,681				5,742	09/25/2035	2Z*
05946X-S6-1	BAFC 2005-7 3A1 . 5.750% 11/25/35		03/01/2011	Paydown		304,147	304,147.00	301,640	302,141		2,006		2,006		304,147				2,660	11/25/2035	1Z*
05946X-U9-2	BAFC 2005-7 4A3 . 5.750% 11/25/35		03/01/2011	Paydown		210,546	210,546.00	206,154	207,476		3,070		3,070		210,546				1,963	11/25/2035	1Z*
05946X-ZZ-9	BAFC 2005-4 2A1 . 5.500% 08/25/35		03/01/2011	Paydown		107,323	107,323.00	102,124	103,435		3,888		3,888		107,323				790	08/25/2035	1Z*
05947U-DP-0	BACM 2001-3 A2 . 5.464% 04/11/37		03/01/2011	Paydown		2,728,461	2,728,461.00	2,742,223	2,725,228		3,232		3,232		2,728,461				24,225	08/01/2011	1Z*
05947U-ES-3	BACM 2002-PB2 ... A4 . 6.186% 06/11/3		03/01/2011	Paydown		217,725	217,725.00	220,881	217,746		(21)		(21)		217,725				2,851	01/01/2012	1Z*
05947U-X2-9	BACM 2005-4 ASB . 4.867% 07/10/45		03/01/2011	Paydown		428,812	428,812.00	435,445	433,364		(4,552)		(4,552)		428,812				3,623	12/01/2014	1Z*
05948K-FY-0	BOAA 2003-9 1CB4 . 5.500% 11/25/33		03/01/2011	Paydown		60,417	60,417.00	57,721	58,450		1,966		1,966		60,417				521	11/25/2033	1Z*
05949C-NH-5	BOAMS 2005-11 1A5 . 5.750% 12/25/35		03/01/2011	Paydown		316,300	316,300.00	309,974	311,929		4,371		4,371		316,300				2,481	12/25/2035	1Z*
07383F-GG-7	BSCMS 2001-TOP4 A3 . 5.610% 11/15/33		03/01/2011	Paydown		2,410,453	2,410,453.00	2,418,672	2,406,056		4,397		4,397		2,410,453				22,159	08/01/2011	1Z*
07383F-QT-8	BSCMS 2003-T10 A1 . 4.000% 03/13/40		03/01/2011	Paydown		111,946	111,946.00	109,148	111,112		835		835		111,946				773	03/13/2040	1Z*
1248MG-AX-2	CBASS 2007-CB1 AF1B . 5.971% 01/25/37		03/01/2011	Paydown		22,599	22,599.00	13,221	10,984		11,615		11,615		22,599				160	01/25/2037	1Z*
12513X-AD-4	CD 2006-CD2 AAB . 5.559% 01/15/46		03/01/2011	Paydown		21,550	21,550.00	22,046	21,856		(306)		(306)		21,550				290	04/01/2014	1Z*
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN . 0.250%.		01/03/2011	Call 100.0000		49,000	49,000.00	49,000	49,000						49,000				14	06/01/2021	1FE
12628K-AA-0	CSAB 2006-3 A1A . 6.000% 11/25/36		03/01/2011	Paydown		2,975	2,975.00	1,049	1,016		1,958		1,958		2,975				28	11/25/2036	1Z*
126650-AF-7	CVS CORP . 7.770% 01/10/12		03/10/2011	Redemption 100.0000		33,356	33,356.00	33,356	33,356						33,356				433	01/10/2012	2Z*
12667G-AH-6	CWALT 2005-13CB A8 . 5.500% 05/25/35		03/01/2011	Paydown		20,708	20,708.00	20,003	20,232		476		476		20,708				176	05/25/2035	3Z*

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
12667G-PV-9	CWALT 2005-20CB 1A3 . 5.500% 07/25/35		03/01/2011	Paydown		69,862	69,862.00	67,870	69,015		847		847		69,862				655	07/25/2035	3Z*
12667G-PW-7	CWALT 2005-20CB 1A4 . 5.500% 07/25/35		03/01/2011	Paydown		99,386	99,386.00	100,862	100,072		(686)		(686)		99,386				930	06/01/2035	4Z*
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		01/01/2011	Paydown		7,814	7,814.00	7,814	7,693		122		122		7,814					08/25/2035	3Z*
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		03/01/2011	Paydown		14,539	14,539.00	14,248	14,313		226		226		14,539				159	08/25/2035	3Z*
12668A-AL-9	CWALT 2005-47CB A11 . 5.500% 10/25/35		03/01/2011	Paydown		356,054	356,054.00	353,999	354,232		1,822		1,822		356,054				3,255	10/25/2035	4Z*
12668A-NW-1	CWALT 2005-54CB 1N1 . 5.500% 10/25/35		03/01/2011	Paydown		9,719	9,719.00	9,716	9,703		16		16		9,719				92	10/25/2035	4Z*
12668B-YF-4	CWALT 2006-7CB 1A14 . 6.000% 05/25/36		03/01/2011	Paydown		26,281	26,281.00	21,609	21,481		4,799		4,799		26,281				269	05/25/2036	4Z*
12668G-AA-0	CWL 2006-S9 A1 . 0.000% 08/25/36		02/25/2011	Paydown		145,574	145,574.00	122,588	144,317		1,258		1,258		145,574				60	08/25/2036	1Z*
12668G-AD-4	CWL 2006-S9 A4 . 5.794% 11/25/35		03/01/2011	Paydown		80,773	80,773.00	58,702	56,594		24,179		24,179		80,773				763	11/25/2035	1Z*
12668G-AF-9	CWL 2006-S9 A6 . 5.588% 08/25/36		03/01/2011	Paydown		72,377	72,377.00	56,861	55,484		16,893		16,893		72,377				650	08/25/2036	1Z*
126694-JX-7	CWHL 2005-24 A7 . 5.500% 11/25/35		03/01/2011	Paydown		460,846	460,846.00	457,822	458,717		2,129		2,129		460,846				4,221	11/25/2035	2Z*
15005M-AD-6	CEDAR BRAKES I LLC SERIES B . 8.500%		02/15/2011	Redemption 100.0000		225,030	225,030.00	225,030	225,030						225,030				9,564	02/15/2014	2FE
172973-N7-0	CMSI 2005-1 1A10 . 5.750% 02/25/35		03/01/2011	Paydown		207,908	207,908.00	211,157	211,166		(3,258)		(3,258)		207,908				1,693	08/01/2013	1Z*
221470-AA-5	COSO GEOTHERMAL . 7.000% 07/15/26		01/15/2011	Redemption 100.0000		340,500	340,500.00	340,500	340,500						340,500				11,917	07/15/2026	4FE
22540V-GE-6	CSFB 2001-CKN5 A4 . 5.435% 09/15/34		03/01/2011	Paydown		1,282,339	1,282,339.00	1,271,820	1,279,073		3,266		3,266		1,282,339				15,814	09/15/2034	1Z*
225458-5R-5	CSFB 2005-9 2A1 . 5.500% 10/25/35		03/01/2011	Paydown		173,445	173,445.00	168,648	169,433		4,012		4,012		173,445				1,597	10/25/2035	2Z*
225458-PR-3	CSFB 2005-4 2A4 . 5.500% 06/25/35		03/01/2011	Paydown		25,247	25,247.00	24,414	24,661		586		586		25,247				212	06/25/2035	3Z*
228766-AA-9	CROZER VRDN . 0.400% 12/15/21		01/07/2011	TD SECURITIES		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				811	12/15/2021	1FE
23247L-AA-6	CWALT 2007-11 2A1 . 0.312% 06/25/47		03/25/2011	Paydown		179,834	179,834.00	170,073	178,664		1,170		1,170		179,834				109	06/25/2047	1Z*
233835-AP-2	DAIMLER CHRYSLER AG . 7.750% 01/18/11.		01/18/2011	Maturity		10,000,000	10,000,000.00	10,698,000	10,010,778		(10,778)		(10,778)		10,000,000				387,500	01/18/2011	2FE
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 . 7.150%		03/28/2011	Redemption 100.0000		267,407	267,407.00	251,582	266,400		1,007		1,007		267,407				9,560	09/28/2012	2Z*
32051G-RW-7	FHASI 2005 FA5 1A6 . 5.500% 08/25/35.		03/01/2011	Paydown		153,187	153,187.00	154,384	153,960		(773)		(773)		153,187				1,196	07/01/2035	2Z*
32051G-SD-8	FHASI 2005-FA5 3A1 . 5.500% 08/25/35		03/01/2011	Paydown		28,769	28,769.00	28,751	28,741		29		29		28,769				205	08/25/2035	3Z*
33736X-FT-1	FIRST UNION NATL BK COMM MTG 2002-C1		03/01/2011	Paydown		412,984	412,984.00	417,098	412,775		209		209		412,984				3,905	01/01/2012	1Z*
36158Y-DD-8	GECMC 2001-3 A2 . 6.070% 06/10/38		03/01/2011	Paydown		399,257	399,257.00	401,211	398,876		381		381		399,257				6,059	11/01/2011	1Z*
3622EL-AF-3	GSAA 2006-18 AF5A . 6.002% 12/25/36		03/01/2011	Paydown		115,669	115,669.00	107,402	107,086		8,583		8,583		115,669				1,337	12/25/2036	1Z*
362334-CZ-5	GSR 2006-2F 2A13 . 5.750% 02/25/36		03/01/2011	Paydown		14,107	14,107.00	14,114	14,090		16		16		14,107				203	07/01/2028	3Z*
362341-MR-7	GSR 2005-7F 2A6 . 5.500% 09/25/35		03/01/2011	Paydown		121,682	121,682.00	115,826	117,381		4,301		4,301		121,682				945	09/25/2035	1Z*
393418-AA-6	GREEN ST SURGERY VRDN . 0.440% 03/01/		01/07/2011	PNC CAPITAL MARKETS		890,000	890,000.00	890,000	890,000						890,000				421	03/01/2023	1FE
45660L-2V-0	RAST 2005-A16 A3 . 6.000% 02/25/36		03/01/2011	Paydown		145,406	145,406.00	138,856	138,302		7,103		7,103		145,406				1,343	02/25/2036	3Z*
466247-JU-8	JPMMT 2004-2 4A4 . 5.500% 11/25/34		03/01/2011	Paydown		38,790	38,790.00	38,935	38,712		78		78		38,790				252	10/01/2034	2Z*
46625Y-EV-1	JPMCC 2004-C3 A2 . 4.223% 01/15/42		03/01/2011	Paydown		531,197	531,197.00	534,600	530,174		1,023		1,023		531,197				4,416	08/01/2011	1Z*
46625Y-XQ-1	JPMCC 2005-LDP5 ASB . 5.192% 12/15/44		03/01/2011	Paydown		100,283	100,283.00	103,543	102,876		(2,592)		(2,592)		100,283				920	01/01/2015	1Z*
46628S-AJ-2	JPMAC 2006-WF1 A6 . 6.000% 07/25/36		03/01/2011	Paydown		42,571	42,571.00	39,796	38,869		3,702		3,702		42,571				372	07/25/2036	4Z*
52108H-DF-8	LBUBS 2001-C2 A2 . 6.653% 11/15/27		03/11/2011	Paydown		6,020,416	6,020,416.00	6,280,046	6,023,979		(3,563)		(3,563)		6,020,416				50,648	03/11/2011	1Z*
52108H-U3-6	LBUBS 2004-C8 A2 . 4.201% 12/15/29		03/11/2011	Paydown		927,446	927,446.00	912,085	924,616		2,830		2,830		927,446				9,268	12/15/2029	1Z*
52521H-AJ-2	LMT 2006-9 1A9 . 5.750% 01/25/37		03/01/2011	Paydown		55,783	82,200.00	70,481	70,398		6,380		6,380		55,783				847	01/25/2037	4Z*
547567-AA-5	LOWELL FAMILY, LLC VRDN . 0.570% 04/0		01/07/2011	MERRILL LYNCH-NY--FX INC		3,700,000	3,700,000.00	3,700,000	3,700,000						3,700,000				2,418	04/01/2030	1FE
60467M-AB-7	MIRANT CORP . 9.125% 06/30/17		01/01/2011	Various		50	50.00	51	61		(11)		(11)		50					06/30/2017	4Z*
617451-AE-9	MSC 2005-IQ10 AAB . 5.178% 09/15/42		03/01/2011	Paydown		414,070	414,070.00	425,457	421,144		(7,074)		(7,074)		414,070				4,108	07/01/2014	1Z*
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A . 6.092%		03/01/2011	Paydown		55,018	55,018.00	47,050	46,378		8,639		8,639		55,018				471	10/25/2036	1Z*
61751D-AH-7	MSM 2006-17XS A5W . 5.941% 12/25/36		03/01/2011	Paydown		247,494	247,494.00	213,477	209,841		37,653		37,653		247,494				2,311	12/25/2036	1Z*
61752R-AL-6	MSM 2007-3XS 2A5 . 6.207% 01/25/47		03/01/2011	Paydown		4,153	4,153.00	3,841	3,813		340		340		4,153				63	01/25/2047	4Z*
635405-AW-3	NATIONAL CITY CORP (PNC) . 4.000% 02/		02/01/2011	Maturity		9,000,000	9,000,000.00	9,144,250	9,012,948		(12,948)		(12,948)		9,000,000				180,000	02/01/2011	1FE
64908P-AA-1	NEW VALLEY GENERATION 3 . 5.131% 01/1		01/15/2011	Redemption 100.0000		155,641	155,641.00	155,641	155,641						155,641				3,993	01/15/2021	1Z*
65364U-AA-4	NIAGARA MOHAWK POWER . 4.881% 08/15/1		03/29/2011	FTN FINANCIAL SECURITIES		1,442,311	1,378,000.00	1,390,388	1,389,320		(271)		(271)		1,389,049		53,262	53,262	42,224	08/15/2019	1FE
65538P-AF-5	NAA 2007-1 1A5 . 6.347% 03/25/47		03/01/2011	Paydown		357,178	357,178.00	297,025	292,437		64,741		64,741		357,178				3,335	03/25/2047	1Z*
679574-AG-8	OLD DOMINION ELECTRIC . 6.210% 12/01/		01/01/2011	Redemption 100.0000		333,333	333,333.00	333,333	333,333						333,333				(17,544)	12/01/2028	1FE
74922E-AF-6	RALI 2006-QS6 1A6 . 6.250% 06/01/36		03/01/2011	Paydown		9,903	15,032.00	12,929	12,924		972		972		9,903				181	06/01/2036	4Z*

(continues)

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
75970H-AA-8	RAMC 2006-4 AV1 . 0.332% 01/25/37		03/25/2011	Paydown		165,132	165,132.00	162,624	164,907		225		225		165,132				66	01/25/2037	1Z*
75970J-AD-8	RAMC 2007-1 AF1 . 5.742% 04/25/37		02/01/2011	Paydown		8,981	8,981.00	8,077	8,076		905		905		8,981				86	04/25/2037	1Z*
75970J-AJ-5	RAMC 2007-1 AF6 . 5.710% 04/25/37		02/01/2011	Paydown		3,660	3,660.00	2,979	2,960		700		700		3,660				35	04/25/2037	4Z*
761118-MD-7	RALI 2005-QS16 A4 . 5.750% 11/25/35		03/01/2011	Paydown		165,060	165,060.00	155,882	155,758		9,302		9,302		165,060				1,414	11/25/2035	3Z*
761118-XQ-6	RALI 2006-QS3 1A12 . 6.000% 03/25/36		03/01/2011	Paydown		50,039	54,227.00	47,728	47,048		4,359		4,359		50,039				563	03/25/2036	3Z*
76112H-AD-9	RAST 2006-A9CB A4 . 6.000% 09/25/36		03/01/2011	Paydown		112,047	432,763.00	357,597	356,964		19,669		19,669		112,047				5,616	09/25/2036	5Z*
844895-AR-3	SOUTHWEST GAS . 8.375% 02/15/11		02/15/2011	Various		8,000,000	8,000,000.00	7,939,280	7,996,298		3,702		3,702		8,000,000				335,000	02/15/2011	2FE
863579-AM-0	SARM SER 2004-12 CL 1A2 . 2.715% 09/2		03/01/2011	Paydown		39,951	39,951.00	35,280	35,329		4,622		4,622		39,951				167	09/25/2034	1Z*
863579-CB-2	SARM SER 2004-14 CL 1A . 2.752% 10/25		03/01/2011	Paydown		26,636	26,636.00	22,750	22,646		3,990		3,990		26,636				183	10/25/2034	1Z*
86359B-J5-1	SASC 2004-20 6A1 . 5.000% 11/25/34		03/01/2011	Paydown		144,363	144,363.00	141,340	141,997		2,366		2,366		144,363				611	11/25/2034	1Z*
86359D-SR-9	SASC 2005-17 5A1 . 5.500% 10/25/35		03/01/2011	Paydown		37,415	37,415.00	37,116	37,162		252		252		37,415				292	10/25/2035	4Z*
872225-AF-4	TBW 2006-5 A5A . 6.250% 11/25/36		03/01/2011	Paydown		1	233,123.00	48,053	27,858	19,866	2,257		22,123		1				3,017	11/25/2036	6Z*
929766-CR-2	WBCMT 2002-C2 A3 . 4.440% 11/15/34		03/01/2011	Paydown		293,544	293,544.00	295,849	293,527		17		17		293,544				2,277	02/01/2012	1Z*
931142-CL-5	WAL-MART STORES . 4.250% 04/15/13		01/10/2011	BANK of AMERICA SEC		5,352,500	5,000,000.00	5,359,750	5,282,972		(4,046)		(4,046)		5,278,926		73,574	73,574	51,944	04/15/2013	1FE
93934F-BL-5	WMALT 2005-7 2CB1 . 5.500% 08/25/35		03/01/2011	Paydown		78,077	78,077.00	77,455	77,515		562		562		78,077				734	08/25/2035	3Z*
939355-AE-3	WMALT 2007-OA3 5A . 2.963% 04/25/47		03/01/2011	Paydown		118,056	118,056.00	49,560	49,970		68,086		68,086		118,056				566	04/25/2047	1Z*
87019E-AL-9	SWEDBANK AB . 2.900% 01/14/13	F	03/11/2011	J P MORGAN SEC FIXED INC		5,183,150	5,000,000.00	4,995,750	4,997,446		167		167		4,997,614		185,536	185,536	97,472	01/14/2013	1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						90,867,130	92,201,140.00	91,669,875	90,535,741	19,866	340,073		359,940		90,554,758		312,372	312,372	1,761,057		
8399997 - Subtotal - Bonds - Part 4						185,431,540	187312906	187,546,481	154,218,477	19,866	(191,201)		(171,334)		185,610,172		(178,632)	(178,632)	2,263,255		
8399999 - Subtotal - Bonds						185,431,540	187312906	187,546,481	154,218,477	19,866	(191,201)		(171,334)		185,610,172		(178,632)	(178,632)	2,263,255		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
001084-10-2	AGCO CORP		01/06/2011	Various	55,907.000	2,926,274		1,479,191	2,832,249	(1,353,057)			(1,353,057)		1,479,191		1,447,082	1,447,082			L
015351-10-9	ALEXION PHARMACEUTICALS INC		02/28/2011	Various	80.000	7,292		3,060	6,444	(3,384)			(3,384)		3,060		4,232	4,232			L
04033V-20-3	ARIBA INC		01/27/2011	Various	75.000	1,798		747	1,762	(1,014)			(1,014)		747		1,050	1,050			L
042735-10-0	ARROW ELECTRONICS INC		01/13/2011	CREDIT SUISSE FIRST BOSTON	35,785.000	1,247,252		925,794	1,225,636	(299,843)			(299,843)		925,794		321,458	321,458			L
04743P-10-8	ATHEROS COMMUNICATIONS		02/01/2011	Various	491.000	21,804		13,735	17,637	(3,902)			(3,902)		13,735		8,069	8,069			L
053807-10-3	AVNET INC		03/07/2011	S. G. COWEN SECURITIES CORP.	45.000	1,497		1,591	1,486	105			105		1,591		(94)	(94)			L
071813-10-9	BAXTER INTL INC		03/24/2011	Various	328,110.000	17,156,792		15,004,588	16,608,928	(1,604,341)			(1,604,341)		15,004,588		2,152,205	2,152,205	101,714		L
09180C-10-6	BJ'S RESTAURANTS INC		01/07/2011	ROBERT W. BAIRD	382.000	12,895		4,168	13,534	(9,366)			(9,366)		4,168		8,727	8,727			L
096627-10-4	BOARDWALK PIPELINE PARTNERS		02/10/2011	WACHOVIA	40,000.000	1,291,769		904,939	1,245,200	(340,261)			(340,261)		904,939		386,830	386,830			L
109178-10-3	BRIGHAM EXPLORATION CO		03/24/2011	CITIGROUP GLOBAL-EQ	140.000	4,702		3,263	3,814	(551)			(551)		3,263		1,439	1,439			L
118230-10-1	BUCKEYE PARTNERS MLP		01/18/2011	Various	15,625.000	1,063,907		1,043,218	1,044,219	(1,001)			(1,001)		1,043,218		20,688	20,688			L
14754D-10-0	CASH AMERICA INTL INC		03/03/2011	SIDOTI & CO LLC	135.000	5,670		5,048	4,986	62			62		5,048		622	622	5		L
156710-10-5	CERADYNE INC		03/18/2011	KNIGHT CAPITAL-CSA-EQUITY	90.000	3,720		3,518							3,518		202	202			L
169656-10-5	CHIPOTLE MEXICAN GRILL-CL A		01/04/2011	Morgan Stanley	41.000	9,057		1,855	8,719	(6,864)			(6,864)		1,855		7,202	7,202			L
23334L-10-2	DSW INC- A		01/07/2011	JP MORGAN - EQ	80.000	2,797		2,487	3,128	(641)			(641)		2,487		310	310			L
243537-10-7	DECKERS OUTDOOR CORP		02/04/2011	ROBERT W. BAIRD	35.000	2,807		1,353	2,791	(1,438)			(1,438)		1,353		1,454	1,454			L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		02/08/2011	WACHOVIA	5,000.000	213,746		213,300	208,050	5,250			5,250		213,300		446	446	2,950		L
31428X-10-6	FEDEX CORP		01/12/2011	CREDIT SUISSE FIRST BOSTON	5,358.000	501,671		384,548	498,348	(113,799)			(113,799)		384,548		117,122	117,122			L
316773-10-0	FIFTH THIRD BANCORP		03/14/2011	Financial Fund - Core Classic	333,180.000	4,700,371		3,348,459	4,891,082	(1,542,623)			(1,542,623)		3,348,459		1,351,912	1,351,912	3,332		L
31787A-50-7	FINISAR CORPORATION		03/21/2011	Various	380.000	12,343		6,204	10,243	(4,833)			(4,833)		6,204		6,140	6,140			L
369300-10-8	GENERAL CABLE CORP		02/07/2011	Morgan Stanley	115.000	4,710		3,875	4,035	(160)			(160)		3,875		835	835			L
372917-10-4	GENZYME CORP		02/25/2011	Various	92,762.000	6,680,430		4,925,138	6,604,654	(1,679,516)			(1,679,516)		4,925,138		1,755,292	1,755,292			L
38259P-50-8	GOOGLE INC-CL A		01/12/2011	Various	254.000	156,547		151,107	150,868	239			239		151,107		5,440	5,440			L
40425J-10-1	HMS HOLDINGS CORP		01/10/2011	MERRILL LYNCH-ALGO	25.000	1,576		784	1,619	(835)			(835)		784		792	792			L
42809H-10-7	HESS CORP		01/06/2011	BNY CONVERG-SOFT	61,712.000	4,883,058		3,096,436	4,723,436	(1,627,000)			(1,627,000)		3,096,436		1,786,622	1,786,622	6,171		L

(continues)

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
42833L-10-8	HH GREGG INC		02/08/2011	Various	810.000	14,503		20,723	16,970	3,753			3,753		20,723		(6,220)	(6,220)			L
443320-10-6	HUB GROUP INC-CL A		02/08/2011	Various	115.000	3,904		4,023	2,284	(58)			(58)		4,023		(119)	(119)			L
456615-10-3	INERGY LP		01/20/2011	WACHOVIA	8,000.000	319,533		319,065	313,920	5,145			5,145		319,065		468	468			L
457733-10-3	INSPIRE PHARMACEUTICALS INC		02/18/2011	KNIGHT CAPITAL-CSA-EQUITY	17.000	71		109	143	(33)			(33)		109		(39)	(39)			L
458140-10-0	INTEL CORPORATION		03/11/2011	Various	235,592.000	4,928,838		4,348,850	4,954,500	(605,649)			(605,649)		4,348,850		579,988	579,988	42,689		L
45928H-10-6	INTERNATIONAL COAL GROUP INC		03/22/2011	Various	540.000	5,796		4,655	774	15			15		4,655		1,141	1,141			L
48268Y-10-1	K-SEA TRANSPORTATION PARTNER		03/31/2011	Various	490,000.000	3,959,961		2,502,498	848,750	13,970			13,970		2,502,498		1,457,463	1,457,463			L
493732-10-1	KFORCE INC		02/03/2011	Various	790.000	13,689		7,281	12,782	(5,502)			(5,502)		7,281		6,409	6,409			L
49456B-10-1	KINDER MORGAN INC		03/30/2011	CITIGROUP GLOBAL-EQ	12,000.000	354,980		370,042							370,042		(15,062)	(15,062)			L
549764-10-8	LUFKIN INDUSTRIES INC		02/18/2011	Various	120.000	8,299		5,158	7,487	(2,329)			(2,329)		5,158		3,141	3,141			L
594918-10-4	MICROSOFT CORP		03/08/2011	Various	64,979.000	1,682,011		1,581,810	1,813,564	(231,754)			(231,754)		1,581,810		100,201	100,201	10,397		L
595137-10-0	MICROSEMI CORP		01/27/2011	Various	80.000	1,887		1,891	1,832	59			59		1,891		(4)	(4)			L
617700-10-9	MORNINGSTAR INC		01/10/2011	Various	50.000	2,660		2,554	2,654	(100)			(100)		2,554		106	106	3		L
64115T-10-4	NETSCOUT SYSTEMS INC		03/03/2011	Various	135.000	3,323		1,312	3,106	(1,794)			(1,794)		1,312		2,010	2,010			L
65440K-10-6	99 CENTS ONLY STORES		03/11/2011	Various	680.000	13,283		8,445	8,687	(2,335)			(2,335)		8,445		4,838	4,838			L
655844-10-8	NORFOLK SOUTHERN CORP		01/06/2011	Various	46,955.000	2,991,485		2,232,832	2,949,713	(716,881)			(716,881)		2,232,832		758,653	758,653			L
66304M-10-5	NORTH VALLEY BANCORP		01/01/2011	Various	29,360.000	300,940		300,940	262,772	38,168			38,168		300,940						L
67058H-10-2	NUSTAR ENERGY LP		03/04/2011	Various	8,000.000	556,457		382,693	555,840	(173,147)			(173,147)		382,693		173,764	173,764	5,375		L
67555N-20-6	OCLARO INC		03/22/2011	Various	125.000	1,319		2,112	1,644	469			469		2,112		(793)	(793)			L
681904-10-8	OMNICARE INC		03/24/2011	Various	64,500.000	1,903,771		1,311,370	1,637,655	(326,285)			(326,285)		1,311,370		592,401	592,401	2,096		L
68268N-10-3	ONEOK PARTNERS LP MASTER LIMITED PART		01/12/2011	WACHOVIA	1,500.000	120,199		102,816	119,250	(16,434)			(16,434)		102,816		17,383	17,383			L
68375Q-40-3	OPLINK COMMUNICATIONS INC		03/17/2011	Various	165.000	3,739		3,090	3,048	42			42		3,090		649	649			L
69840W-10-8	PANERA BREAD COMPANY-CL A		03/04/2011	Various	210.000	24,689		14,488	13,663	(6,555)			(6,555)		14,488		10,201	10,201			L
726503-10-5	PLAINS ALL AMER PIPELINE LP		01/26/2011	WACHOVIA	4,000.000	255,336		155,871	251,160	(95,290)			(95,290)		155,871		99,466	99,466			L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		02/24/2011	CITIGROUP GLOBAL-EQ	20.000	1,649		1,550	1,504	46			46		1,550		100	100			L
743312-10-0	PROGRESS SOFTWARE CORP		01/31/2011	Cash Adjustment	0.500	14		7	14	(7)			(7)		7		7	7			L
768573-10-7	RIVERBED TECHNOLOGY INC		01/27/2011	Various	120.000	4,012		1,445	4,220	(2,775)			(2,775)		1,445		2,567	2,567			L
775711-10-4	ROLLINS INC		01/14/2011	Various	495.000	9,548		6,943	9,776	(2,833)			(2,833)		6,943		2,605	2,605			L
83088M-10-2	SKYWORKS SOLUTIONS INC		01/19/2011	WILLIAM BLAIR	55.000	1,757		1,156	1,575	(419)			(419)		1,156		601	601			L
871237-10-3	SYKES ENTERPRISES INC		03/24/2011	Various	699.000	12,893		12,089	14,162	(2,072)			(2,072)		12,089		804	804			L
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LI		02/16/2011	WACHOVIA	3,000.000	100,207		100,398							100,398		(190)	(190)	1,643		L
88160R-10-1	TESLA MOTORS INC		03/09/2011	PRIVATE EQUITY DIST	6,679.000	174,531		191,773	132,751	17,248			17,248		191,773		(17,242)	(17,242)			L
88732J-20-7	TIME WARNER CABLE INC		01/06/2011	Various	74,471.000	4,964,339		3,239,489	4,917,320	(1,677,831)			(1,677,831)		3,239,489		1,724,850	1,724,850			L
91307C-10-2	UNITED THERAPEUTICS CORP		03/01/2011	PIPER JAFFRAY	50.000	3,355		2,792	3,161	(369)			(369)		2,792		563	563			L
91324P-10-2	UNITEDHEALTH GROUP INC		01/27/2011	JP MORGAN - EQ	33,300.000	1,407,404		1,034,678	1,202,463	(167,785)			(167,785)		1,034,678		372,726	372,726			L
92343V-10-4	VERIZON COMMUNICATIONS		01/20/2011	BNY CONVERG-SOFT	16,371.000	566,028		479,064	585,754	(106,691)			(106,691)		479,064		86,964	86,964	7,981		L
981419-10-4	WORLD ACCEPTANCE CORP		02/02/2011	Various	255.000	14,245		9,701	13,464	(3,763)			(3,763)		9,701		4,544	4,544			L
981475-10-6	WORLD FUEL SERVICES CORP		03/17/2011	KNIGHT CAPITAL-CSA-EQUITY	25.000	953		696	904	(208)			(208)		696		257	257	1		L
H5833N-10-3	NOBLE CORP		03/15/2011	CITIGROUP GLOBAL-EQ	9,300.000	408,395		352,360	268,275	20,099			20,099		352,360		56,035	56,035	1,279		L
654902-20-4	NOKIA	F	01/12/2011	CREDIT SUISSE FIRST BOSTON	92,000.000	974,576		1,182,617	949,440	233,177			233,177		1,182,617		(208,040)	(208,040)			L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	F	01/10/2011	BNY CONVERG-SOFT	110,883.000	3,045,627		2,863,304	2,931,747	(68,443)			(68,443)		2,863,304		182,323	182,323			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						70,074,691		54,693,094	64,931,596	(12,473,928)			(12,473,928)		54,693,094		15,381,598	15,381,598	185,635		
Common Stocks - Mutual Funds																					
89154#-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp		02/23/2011	TOUCHSTONE SECURITIES	1,506.111	15,450		13,209	15,408	(2,199)			(2,199)		13,209		2,242	2,242	84		UZ
89154@-80-9	TOUCHSTONE HIGH YIELD-A Def-Comp		02/23/2011	TOUCHSTONE SECURITIES	7,640.163	67,215		49,737	66,469	(16,732)			(16,732)		49,737		17,477	17,477	384		UZ
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		03/30/2011	TOUCHSTONE SECURITIES	1768017.85	1,768,018		1,768,018	909,219						1,768,018				493		L
89154W-70-0	TOUCHSTONE MONEY MARKET		03/16/2011	TOUCHSTONE SECURITIES	60,267.611	60,268		60,268	60,268						60,268				1		L
89154X-30-2	TOUCHSTONE LARGE CAP GROWTH FUND CLAS		03/18/2011	TOUCHSTONE SECURITIES	1,856.728	44,505		50,874	44,320	6,554			6,554		50,874		(6,369)	(6,369)			L

(continues)

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Mutual Funds (continued)																					
89154X-57-5	TOUCHSTONE DIV SMALL CAP GROWTH - A		03/18/2011	TOUCHSTONE SECURITIES	977.001	10,604		8,099	10,464	(2,364)			(2,364)		8,099		2,505	2,505			L
89154X-88-0	TOUCHSTONE MID CAP GROWTH - A		01/04/2011	TOUCHSTONE SECURITIES	1,029.569	23,765		22,768	23,670	(902)			(902)		22,768		997	997			L
89155H-73-6	TOUCHSTONE SMALL CAP VALUE FUND		03/16/2011	TOUCHSTONE SECURITIES	1,083.590	18,707		18,941	18,822	119			119		18,941		(234)	(234)	429		L
9299999 - Subtotal - Common Stocks - Mutual Funds						2,008,533		1,991,915	1,148,639	(15,523)			(15,523)		1,991,915		16,618	16,618	1,390		
9799997 - Subtotal - Common Stocks - Part 4						72,083,224		56,685,008	66,080,235	(12,489,451)			(12,489,451)		56,685,008		15,398,216	15,398,216	187,025		
9799999 - Subtotal - Common Stocks						72,083,224		56,685,008	66,080,235	(12,489,451)			(12,489,451)		56,685,008		15,398,216	15,398,216	187,025		
9899999 - Subtotal - Preferred and Common Stocks						72,083,224		56,685,008	66,080,235	(12,489,451)			(12,489,451)		56,685,008		15,398,216	15,398,216	187,025		
9999999 - TOTALS						257,514,764		244,231,489	220,298,712	(12,469,585)	(191,201)		(12,660,786)		242,295,180		15,219,584	15,219,584	2,450,279		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Written Options - Income Generation - Call Options and Warrants																						
ADP US 05/21/11 C50 - COVD CA	AUTOMATIC DATA PROCESSING INC	N/A		US - CBOE	02/17/2011	05/21/2011	(350)		50.000		(40,998)		(77,000)		(77,000)	(36,002)						
AXP US 05/21/11 C47 -Covered	AMERICAN EXPRESS CO 025816109	N/A		US - CBOE	03/30/2011	05/21/2011	(270)		47.000		(29,529)		(21,060)		(21,060)	8,469						
BAX US 05/21/11 C55 -COVD CAL	BAXTER INTL INC 071813109	N/A		US - CBOE	03/03/2011	05/21/2011	(440)		55.000		(51,648)		(50,600)		(50,600)	1,048						
CASH US 05/21/11 C43 -Covered	CARDINAL HEALTH INC 14149Y108	N/A		US - CBOE	03/21/2011	05/21/2011	(250)		43.000		(21,000)		(19,750)		(19,750)	1,250						
HD US 05/21/11 C40 -COVD CALL	HOME DEPOT 437076102	N/A		US - CBOE	02/16/2011	05/21/2011	(850)		40.000		(60,349)		(18,700)		(18,700)	41,649						
JPM US 05/21/11	JP MORGAN CHASE & CO 46625H10	N/A		US - CBOE	02/16/2011	05/21/2011	(340)		50.000		(48,299)		(9,520)		(9,520)	38,779						
KO US 05/21/11 C65 -Covd Call	COCA-COLA CO 191216100	N/A		US - CBOE	02/17/2011	05/21/2011	(100)		65.000		(9,400)		(23,500)		(23,500)	(14,100)						
LOW US 07/16/11 C27 COVD CALL	LOWES COMPANIES 548661107	N/A		US - CBOE	03/03/2011	07/16/2011	(590)		27.000		(76,915)		(69,030)		(69,030)	7,885						
0649999 - Written Options - Income Generation - Call Options and Warrants											(338,138)		(289,160)		(289,160)	48,978						
0709999 - Written Options - Subtotal - Income Generation											(338,138)		(289,160)		(289,160)	48,978						
0789999 - Written Options - Total Written Options - Call Options and Warrants											(338,138)		(289,160)		(289,160)	48,978						
0849999 - Written Options - Subtotal - Total Written Options											(338,138)		(289,160)		(289,160)	48,978						
1429999 - Totals - Subtotal - Income Generation											(338,138)		(289,160)		(289,160)	48,978						

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
1449999 - TOTAL											(338,138)		(289,160)		(289,160)	48,978						

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Changes in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Price	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)

NONE

Broker Name	Net Cash Deposits

NONE

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

NONE

SCHEDULE DB - Part D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value > 0	Contracts With Book/ Adjusted Carrying Value < 0	Exposure net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives					(289,160)			(289,160)			
0899999 - TOTAL					(289,160)			(289,160)			

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations					
912828-AF-7	USTR 3 TRIN C 12	1	12,248,706	12,078,235	04/01/2011
912828-FL-9	USTR 2 1/2 TRIN D 16	1	17,553,379	17,287,766	04/01/2011
912828-KP-4	USTR 1 3/8 NOTE Y 12	1	9,642,806	9,502,031	04/01/2011
912828-MP-2	USTR 3 5/8 NOTE B 20	1	1,700,592	1,674,400	04/01/2011
912828-NU-0	USTR 0 3/4 NOTE AB 13	1	11,161,998	10,953,163	04/01/2011
912828-PY-0	USTR 2 3/4 NOTE H 18	1	9,756,399	9,587,405	04/01/2011
0199999 - Bonds, U.S. Governments, Issuer Obligations			62,063,880	61,083,000	
0599999 - Bonds, Subtotals - U.S. Government			62,063,880	61,083,000	
7799999 - Bonds, Total Bonds, Issuer Obligations			62,063,880	61,083,000	
8399999 - Bonds, Subtotals - Total Bonds			62,063,880	61,083,000	
Stocks, Common Stocks, Money Market Mutual Funds					
SF0284-38-9	BNY INST CASH RESERVE	UZ	679,300	2,141,635	
9399999 - Stocks, Common Stocks, Money Market Mutual Funds			679,300	2,141,635	
9799999 - Stocks, Total Common Stocks			679,300	2,141,635	
9899999 - Stocks, Total Preferred and Common Stocks			679,300	2,141,635	
9999999 - TOTALS			62,743,180	63,224,635	

General Interrogatory:
1. Total activity for the year — Fair Value $ (30,226,656) — Book/Adjusted Carrying Value $ (30,059,000)
2. Average Balance for the year — Fair Value $ 64,976,752 — Book/Adjusted Carrying Value $ 66,945,532
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
NAIC 1 $ 61,083,000 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 2,141,635

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Marker Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations					
3133XY-GN-9	FEDERAL HOME LOAN BANK AGENCY FRN Adj %	1	5,500,000	5,500,000	05/27/2011
690353-QE-0	OPIC AGENCY DN Due 7/12/2011 At Mat	1	1,006,321	1,006,321	07/12/2011
690353-RM-1	OPIC VRDN Adj % Due 3/15/2017 Sched	1	2,068,966	2,068,966	03/15/2017
690353-RV-1	OPIC US AGENCY Floating Rate MTN Adj % D	1	6,000,000	6,000,000	12/15/2019
0199999 - Bonds, U.S. Governments, Issuer Obligations			14,575,287	14,575,287	
0599999 - Bonds, Subtotals - U.S. Government			14,575,287	14,575,287	
Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations					
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN Adj % Due	1FE	5,700,000	5,700,000	12/01/2032
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due	1FE	2,700,000	2,700,000	11/15/2038
592113-AG-9	NASHVILLE & DAVIDSON CNTY VRDN Adj % Due	1FE	2,655,000	2,655,000	04/01/2036
594650-LU-5	MICHIGAN ST HSG VRDN Adj % Due 9/1/2035	1FE	8,875,000	8,875,000	09/01/2035
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN Adj % D	1FE	2,750,000	2,750,000	04/01/2026
986476-AX-7	York Adj % Due 9/15/2024 Sched	1FE	1,000,000	1,000,000	09/15/2024
2599999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations			23,680,000	23,680,000	
3199999 - Bonds, Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions			23,680,000	23,680,000	
Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					
0556N1-R8-8	BNP COMMERCIAL PAPER CP 0.18% Due 4/8/20	1	6,099,543	6,099,543	04/08/2011
066365-DC-8	BANKERS TRUST NEW YORK CORP 7 1/4% Due	1FE	1,033,625	1,034,315	10/15/2011
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN Adj % Due 6	1FE	2,895,000	2,895,000	06/01/2021
316175-40-5	FIDELITY INST MM FUND PRIME	L	67,763,177	67,763,177	
483582-AB-8	KAMPS CAPITAL Corp VRDN Adj % Due 5/1/20	1FE	2,000,000	2,000,000	05/01/2040
59157B-AC-6	METLIFE INSTITUTIONAL FD Flt % Due 7/12	1FE	1,803,413	1,800,000	07/12/2012
89233P-4T-0	TOYOTA MOTOR CREDIT CORP Adj % Due 1/12	1FE	1,699,085	1,700,000	01/12/2012
976657-AC-0	WISCONSIN ENERGY CORP 6 1/2% Due 4/1/20	1FE	1,000,000	1,000,000	04/01/2011
3299999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations			84,293,843	84,292,035	
3899999 - Bonds, Subtotals - Industrial and Miscellaneous (Unaffiliated)			84,293,843	84,292,035	
7799999 - Bonds, Total Bonds, Issuer Obligations			122,549,130	122,547,322	
8399999 - Bonds, Subtotals - Total Bonds			122,549,130	122,547,322	
9999999 - TOTALS			122,549,130	122,547,322	

General Interrogatory:

1. Total activity for the year	Fair Value $ (27,285,067)	Book/Adjusted Carrying Value $ (27,290,140)
2. Average Balance for the year	Fair Value $ 153,477,815	Book/Adjusted Carrying Value $ 153,555,964
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value $ 185,292,310	Book/Adjusted Carrying Value $ 185,771,957

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository Name	Location and Supplemental Information	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
BANK OF AMERICA	SAN FRANCISCO, CA					(36,714,550)	(29,776,223)	(31,111,017)	
PNC BANK	CINCINNATI, OH					(2,032,713)	(3,233,605)	(4,228,286)	
FIFTH THIRD BANK	CINCINNATI, OH					4,482,807	19,060,874	4,050,903	
US BANK	CINCINNATI, OH					(159,494)	(22,058)	(219,978)	
THE NORTHERN TRUST COMPANY	CHICAGO, IL					500,021	500,021	500,025	
JP MORGAN/CHASE	NEW YORK, NY					5,591,502	6,484,831	6,340,319	
WACHOVIA	CHARLOTTE, NC					95,371	155,396	172,010	
M & I BANK	MILWAUKEE, WI					929,787	1,032,697	1,583,905	
BANK OF NEW YORK MELLON	NEW YORK, NY					(1,117,985)	7,303,060	182,941	
0199999 - TOTAL - Open Depositories						(28,425,254)	1,504,993	(22,729,178)	
0399999 - TOTAL Cash on Deposit						(28,425,254)	1,504,993	(22,729,178)	
0499999 - Cash in Company's Office						37,378	34,791	49,636	
0599999 - TOTALS						(28,387,876)	1,539,784	(22,679,542)	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
BNP COMMERCIAL PAPER CP		03/24/2011	0.180	04/08/2011	8,499,363	340	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					8,499,363	340	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					8,499,363	340	
7799999 - Total Bonds - Subtotals - Issuer Obligations					8,499,363	340	
8399999 - Total Bonds - Subtotals - Bonds					8,499,363	340	
8699999 - Total Cash Equivalents					8,499,363	340	