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QUARTERLY STATEMENT

AS OF MARCH 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

NAIC Group Code 0836 (Current Period), 0836 (Prior Period) NAIC Company Code 74780 Employer's ID Number 86-0214103

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

Country of Domicile US

Incorporated/Organized May 3, 1966 Commenced Business May 25, 1966

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.integritylife.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 the Board)
Jill Tripp McGruder (President & CEO)
Nora Eyre Moushey (Senior VP & Chief Actuary)
Edward Joseph Babbitt (Secretary)

OTHER OFFICERS

Mark Erdem Caner (Sr VP)
Scott Warner Edblom (VP)
Brian Anthony Eichhold (VP)
Clint David Gibler (Sr VP)
Edward Joseph Haines (Sr VP)
Daniel Wayne Harris (VP)
David Todd Henderson (VP & Chief Risk Officer)
Kevin Louis Howard (Sr VP)
Bradley Joseph Hunkler (VP, Chief Accounting Officer)
Phillip Earl King (VP & Auditor)
Paul Matthew Kruth (VP)
Constance Marie Maccarone (Sr VP)
Michael Ryland Moser (VP & Chf Compliance Officer)
Nicholas Peter Sargen (Sr VP)
Denise Lynn Sparks (VP)
Richard Kelley Taulbee (VP)
James Joseph Vance (VP & Treasurer)
Terrie Ann Wiedenheft (VP)
Patricia Jean Wilson (VP)

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt
John Finn Barrett
Jill Tripp McGruder
John Robert Lindholm
Robert Lewis Walker
Donald Joseph Wuebbling

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.

Jill Tripp McGruder President & CEO	Edward Joseph Babbitt Secretary	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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,413,317,286		2,413,317,286	2,382,140,448
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	435,644,029		435,644,029	412,620,614
3. Mortgage loans on real estate:				
3.1 First liens	60,297,776		60,297,776	60,527,706
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ ..... (6,505,427)), cash equivalents ($ ..... 13,099,018) and short-term investments ($ .... 148,109,414)	154,703,005		154,703,005	173,017,575
6. Contract loans (including $ .... premium notes)	122,319,984		122,319,984	120,340,300
7. Derivatives				
8. Other invested assets	53,608,745		53,608,745	55,030,370
9. Receivables for securities	1,011,249		1,011,249	2,810,394
10. Securities lending reinvested collateral assets	8,141,116		8,141,116	26,241,116
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Line 1 to Line 11)	3,249,043,190		3,249,043,190	3,232,728,523
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	32,821,487		32,821,487	30,187,479
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	14,685,770		14,685,770	14,780,684
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	13,970,327		13,970,327	19,293,960
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	33,371,602	10,446,926	22,924,676	25,013,456
19. Guaranty funds receivable or on deposit	2,033,822		2,033,822	2,033,822
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ ....) and other amounts receivable	469,031	111,624	357,407	325,210
25. Aggregate write-ins for other than invested assets	1,785,612		1,785,612	1,775,159
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	3,348,180,841	10,558,550	3,337,622,291	3,326,138,293
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,599,925,727		2,599,925,727	2,583,572,277
28. Totals (Line 26 and Line 27)	5,948,106,568	10,558,550	5,937,548,018	5,909,710,570
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. CSV of corporate owned life insurance	1,785,612		1,785,612	1,775,159
2502.				
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)	1,785,612		1,785,612	1,775,159

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,193,095,478 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,193,095,478	2,173,599,173
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	314,063,597	311,200,292
4. Contract claims:		
4.1 Life	256,000	128,000
4.2 Accident and health		
5. Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)		
6.2 Dividends not yet apportioned (including $ .... Modco)		
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 $ .... accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on cancelled contracts		
9.2 Provision for experience rating refunds, including $ .... accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 30,680,718 ceded	30,680,718	
9.4 Interest Maintenance Reserve	7,026,874	6,317,393
10. Commissions to agents due or accrued-life and annuity contracts $ ...., accident and health $ .... and deposit-type contract funds $	670,746	834,337
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	525,903	542,399
13. Transfers to Separate Accounts due or accrued (net) (including $ 38,061,544 accrued for expense allowances recognized in reserves, net of reinsured allowances)	30,990,781	59,521,572
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,878,835	5,826,759
15.1 Current federal and foreign income taxes, including $ 2,669,386 on realized capital gains (losses)	5,352,916	14,510,474
15.2 Net deferred tax liability		
16. Unearned investment income	85	85
17. Amounts withheld or retained by company as agent or trustee	30,988	20,111
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	8,021,099	7,051,305
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ .... and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	53,834,924	44,701,063
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,574,423	1,562,912
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	2,463	2,835
24.09 Payable for securities	11,329,251	1,524,087
24.10 Payable for securities lending	129,212,354	169,585,476
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	402,006	
26. Total liabilities excluding Separate Accounts business (Line 1 to Line 25)	2,792,949,441	2,796,928,273
27. From Separate Accounts statement	2,599,925,727	2,583,572,277
28. Total liabilities (Line 26 and Line 27)	5,392,875,168	5,380,500,550
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	613,163,872	613,163,872
34. Aggregate write-ins for special surplus funds	7,120,700	7,529,230
35. Unassigned funds (surplus)	(78,611,722)	(94,483,082)
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)	541,672,850	526,210,020
38. Total of Line 29, Line 30 and Line 37	544,672,850	529,210,020
39. Total of Line 28 and Line 38 (Page 2, Line 28, Col. 3)	5,937,548,018	5,909,710,570
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks that are pending escheatment to the state	402,006	
2502.		
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)	402,006	
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)	7,120,700	7,529,230
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)	7,120,700	7,529,230

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	88,752,092	94,826,992	389,413,664
2. Considerations for supplementary contracts with life contingencies	963,350	1,971,571	5,737,642
3. Net investment income	36,486,875	34,637,863	143,321,149
4. Amortization of Interest Maintenance Reserve (IMR)	347,709	(47,282)	514,117
5. Separate Accounts net gain from operations excluding unrealized gains or losses	188		
6. Commissions and expense allowances on reinsurance ceded	444,994	453,936	1,824,446
7. Reserve adjustments on reinsurance ceded	(30,368,473)	(21,892,439)	(54,960,912)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,505,704	1,970,812	8,128,301
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	374,463	742,490	3,361,804
9. Totals (Line 1 to Line 8.3)	99,506,902	112,663,943	497,340,211
10. Death benefits	964,450	2,472,833	6,946,062
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	27,594,810	20,389,113	75,871,509
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	58,183,793	64,835,092	255,304,785
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,603,243	8,877,018	14,396,742
18. Payments on supplementary contracts with life contingencies	586,946	527,320	2,246,720
19. Increase in aggregate reserves for life and accident and health contracts	20,552,850	34,758,178	155,404,907
20. Totals (Line 10 to Line 19)	111,486,092	131,859,554	510,170,725
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,981,413	5,015,247	22,159,910
22. Commissions and expense allowances on reinsurance assumed	2,782	28,267	141,074
23. General insurance expenses	4,358,859	4,918,462	19,662,668
24. Insurance taxes, licenses and fees, excluding federal income taxes	416,500	339,750	1,535,217
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(31,593,586)	(35,741,068)	(117,945,158)
27. Aggregate write-ins for deductions	185,648	124,034	589,873
28. Totals (Line 20 to Line 27)	89,837,708	106,544,246	436,314,309
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	9,669,194	6,119,697	61,025,902
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	9,669,194	6,119,697	61,025,902
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,678,788	2,403,276	15,037,665
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)	6,990,406	3,716,421	45,988,237
34. Net realized capital gains or (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,134,079 (excluding taxes of $ 535,307 transferred to the IMR)	2,761,081	(995,544)	(3,349,977)
35. Net Income (Line 33 plus Line 34)	9,751,487	2,720,877	42,638,260
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	529,210,020	501,528,261	501,528,261
37. Net income (Line 35)	9,751,487	2,720,877	42,638,260
38. Change in net unrealized capital gains (losses)less capital gains tax of $ 2,373,217	14,415,745	15,104,039	46,284,215
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(695,335)	360,622	4,901,860
41. Change in nonadmitted assets	1,310,431	3,871,391	1,840,234
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			(37,702,457)
44. Change in asset valuation reserve	(9,133,861)	(11,877,480)	(32,143,944)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	222,893	2,212,526	1,648,365
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			
53. Aggregate write-ins for gains and losses in surplus	(408,530)	(393,844)	215,226
54. Net change in capital and surplus (Line 37 through Line 53)	15,462,830	11,998,131	27,681,759
55. Capital and surplus as of statement date (Line 36 plus Line 54)	544,672,850	513,526,392	529,210,020
DETAILS OF WRITE-INS			
08.301. Administrative service fees	417,883	390,080	1,951,177
08.302. Other fee income (expense)	(55,445)	327,085	1,328,500
08.303. Other income (expense)	12,025	25,325	82,127
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)	374,463	742,490	3,361,804
2701. Securities lending interest expense	188,460	89,109	630,119
2702. Experience refund	60,514	54,156	54,156
2703. Bonus interest	9,188	720	76,992
2798. Summary of remaining write-ins for Line 27 from overflow page	(72,514)	(19,951)	(171,394)
2799. Totals (Line 2701 through Line 2703 plus Line 2798) (Line 27 above)	185,648	124,034	589,873
5301. Change in surplus from additional DTA (SSAP 10R)	(408,530)	(393,844)	215,226
5302. Cumulative effect of changes in accounting principle, Separate Account (net of federal income tax)			
5303. Change in DTA resulting from permitted accounting practice			
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)	(408,530)	(393,844)	215,226

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	90,185,279	99,442,173	397,653,314
2. Net investment income	32,913,287	31,510,428	138,242,129
3. Miscellaneous income	8,179,145	3,167,238	1,165,368
4. Total (Line 1 through Line 3)	131,277,711	134,119,839	537,060,811
5. Benefit and loss related payments	91,454,628	131,324,813	446,624,484
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,062,795)	(25,062,213)	(150,591,651)
7. Commissions, expenses paid and aggregate write-ins for deductions	10,073,213	9,898,972	43,748,186
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ 2,669,386 tax on capital gains (losses)	14,505,731	4,972,048	9,848,617
10. Total (Line 5 through Line 9)	112,970,777	121,133,620	349,629,636
11. Net cash from operations (Line 4 minus Line 10)	18,306,934	12,986,219	187,431,175
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	150,402,837	61,179,857	351,291,590
12.2 Stocks	18,119,143	21,682,829	82,226,168
12.3 Mortgage loans	204,198	209,935	9,950,386
12.4 Real estate			
12.5 Other invested assets	20,138,976	129,284	8,447,797
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments			
12.7 Miscellaneous proceeds	11,604,309	3,815,477	286,092
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	200,469,463	87,017,382	452,202,033
13. Cost of investments acquired (long-term only):			
13.1 Bonds	179,121,904	99,214,051	603,504,137
13.2 Stocks	17,228,137	22,146,429	80,175,821
13.3 Mortgage loans		8,860,635	9,417,742
13.4 Real estate			
13.5 Other invested assets	2,582,407	4,836,562	34,785,778
13.6 Miscellaneous applications			
13.7 Total investments acquired (Line 13.1 through Line 13.6)	198,932,448	135,057,677	727,883,478
14. Net increase or (decrease) in contract loans and premium notes	1,979,684	710,825	3,665,808
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(442,669)	(48,751,120)	(279,347,253)
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	2,863,305	1,305,809	16,062,464
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(39,042,140)	30,864,605	122,223,010
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(36,178,835)	32,170,414	138,285,474
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)	(18,314,570)	(3,594,487)	46,369,396
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	173,017,575	126,648,179	126,648,179
19.2 End of period (Line 18 plus Line 19.1)	154,703,005	123,053,692	173,017,575

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			
2. Ordinary life insurance	154,506	221,304	798,133
3. Ordinary individual annuities	89,300,053	94,812,529	390,891,106
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal	89,454,559	95,033,833	391,689,239
12. Deposit-type contracts	10,112,446	4,483,511	56,168,373
13. Total	99,567,005	99,517,344	447,857,612
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 Integrity 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 projectin present value of the future cash flows utilizing assumptions for expected prepayment speeds, expected defaults, and expected default severit 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 ende 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 th 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 b 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:						
32052RAX8	$ 1,130,332	$ 902,018	$ 228,314	$ 902,018	$ 757,974	12/31/2010
74922EAF6	816,884	792,144	24,740	792,144	642,459	12/31/2010
75970JAD8	1,782,812	1,610,607	172,205	1,610,607	1,410,006	12/31/2010
75970JAJ5	2,114,219	1,818,487	295,732	1,818,487	1,113,446	9/30/2010
05535DAM6	902,600	762,003	140,597	762,003	670,104	9/30/2010
02150EAN3	880,041	768,025	112,016	768,025	682,562	6/30/2010
12543PAQ6	1,622,236	1,401,696	220,540	1,401,696	1,225,466	6/30/2010
32051GTE5	1,235,933	1,094,318	141,615	1,094,318	971,219	6/30/2010
52520QAG9	4,327,595	3,936,783	390,812	3,936,783	3,479,615	6/30/2010
61749EAF4	1,864,433	1,703,579	160,854	1,703,579	1,154,288	6/30/2010
75970JAJ5	2,171,727	2,127,197	44,530	2,127,197	1,256,307	6/30/2010
93934NAK1	1,829,700	1,673,016	156,684	1,673,016	1,311,790	6/30/2010
Total	$ 20,678,512	$ 18,589,873	$ 2,088,639	$ 18,589,873	$ 14,675,236	
For the six month period ended December 31, 2009:						
05950NBU1	$ 1,515,025	$ 657,848	$ 857,177	$ 657,848	$ 1,148,252	12/31/2009
32052RAX8	1,778,166	1,230,137	548,029	1,230,137	1,194,756	12/31/2009
52522HAN2	1,950,652	1,733,739	216,913	1,733,739	1,225,190	12/31/2009
75970JAJ5	2,257,749	2,180,785	76,964	2,180,785	1,300,725	12/31/2009
93934FEQ1	686,403	650,809	35,594	650,809	591,413	12/31/2009
05950NBU1	2,152,505	1,579,098	573,407	1,579,098	1,156,443	9/30/2009
12543PAQ6	1,778,332	1,617,220	161,112	1,617,220	1,203,068	9/30/2009
32052RAX8	2,595,305	1,797,359	797,946	1,797,359	1,234,325	9/30/2009
32056FAG7	302,352	72,289	230,063	72,289	62,926	9/30/2009
40432BBH1	553,261	171,089	382,172	171,089	151,855	9/30/2009
52524MAV1	861,647	758,127	103,520	758,127	317,713	9/30/2009

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
Total	$ 16,431,397	$ 12,448,500	$ 3,982,897	$ 12,448,500	$ 9,586,666	

   (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

NOTES TO FINANCIAL STATEMENTS

temporary impairment has not been recognized in earnings as a realized loss, (including securities with a recognized other-than-temporary impairmer 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
$ (1,189,642)	$ 83,194,057	$ (29,413,862)	$ 201,717,796

(5) The Company monitors investments to determine if there has been an other-than-temporary decline in fair value. Factors management considers fc 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 lon 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 carr 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 carr 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	-	-	5,378,900	5,378,900
CMBS	-	28,746	-	28,746
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total Bonds	$ -	$ 28,746	$ 5,378,900	$ 5,407,646
Preferred Stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 173,650,953	$ -	$ -	$ 173,650,953
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 173,650,953	$ -	$ -	$ 173,650,953
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Credit Default Swaps	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ -	$ -
Separate account assets	$ 599,889,045	$ -	$ 800,402	$ 600,689,447
Total assets at fair value	$ 773,539,998	$ 28,746	$ 6,179,302	$ 779,748,046

Liabilities at fair value

NOTES TO FINANCIAL STATEMENTS

Derivative liabilities	$ -	$ -	$ (2,463)	$ (2,463)
Total liabilities at fair value	$ -	$ -	$ (2,463)	$ (2,463)

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
RMBS	$ 5,944,632	$ -	$ (409,047)	$ -	$ 9,823	$ (166,508)	$ 5,378,900
Separate account assets	675,141	-	(261,664)	(16,390)	393,795	9,520	800,402
Derivative liabilities	(2,835)	-	-	-	372	-	(2,463)
Total	$ 6,616,938	$ -	$ (670,711)	$ (16,390)	$ 403,990	$ (156,987)	$ 6,176,839

(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: $ ....

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	$	$ ....
14.22 Preferred Stock	$	$ ....
14.23 Common Stock	$ 251,985,107	$ 261,993,076
14.24 Short-Term Investments	$	$ ....
14.25 Mortgage Loans on Real Estate	$	$ ....
14.26 All Other	$	$ ....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	$ 251,985,107	$ 261,993,076
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 (X) No ( )

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

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
112245	MILLIMAN	1301 FIFTH AVE, SUITE 3800, SEATTLE, WA 98101-2605

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	$ 60,297,776
	1.14 Total Mortgages in Good Standing	$ 60,297,776
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
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)	$ 60,297,776
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	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
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	4,943	1,481,792			1,486,735	1,127,223
2. Alaska AK	L	1,751				1,751	
3. Arizona AZ	L	3,857	3,184,806			3,188,663	45,524
4. Arkansas AR	L	1,322	80,149			81,471	
5. California CA	L		5,934,163			5,934,163	314,609
6. Colorado CO	L	2,220	2,670,777			2,672,997	
7. Connecticut CT	L		1,542,746			1,542,746	
8. Delaware DE	L	699	601,518			602,217	154,278
9. District of Columbia DC	L		75,000			75,000	
10. Florida FL	L	6,491	7,522,008			7,528,499	905,012
11. Georgia GA	L	11,038	1,406,554			1,417,592	163,059
12. Hawaii HI	L		816,385			816,385	73,504
13. Idaho ID	L		354,029			354,029	74,526
14. Illinois IL	L	12,584	2,969,142			2,981,726	607,209
15. Indiana IN	L	1,687	3,207,998			3,209,685	710,576
16. Iowa IA	L	934	902,463			903,397	
17. Kansas KS	L	735	8,514			9,249	
18. Kentucky KY	L	788	653,184			653,972	317,102
19. Louisiana LA	L		1,198,207			1,198,207	
20. Maine ME	N		500			500	
21. Maryland MD	L	10,614	1,044,916			1,055,530	175,501
22. Massachusetts MA	L		1,943,476			1,943,476	70,694
23. Michigan MI	L	145	3,048,233			3,048,378	65,583
24. Minnesota MN	L	1,549	2,712,021			2,713,570	10,975
25. Mississippi MS	L	2,808	3,566,213			3,569,021	30,315
26. Missouri MO	L	4,217	1,133,328			1,137,545	
27. Montana MT	L		20,070			20,070	
28. Nebraska NE	L	2,058	283,973			286,031	
29. Nevada NV	L		2,397,072			2,397,072	
30. New Hampshire NH	N		207,797			207,797	
31. New Jersey NJ	L	259	5,021,560			5,021,819	179,890
32. New Mexico NM	L	9,757	9,334			19,091	
33. New York NY	N		939,811			939,811	
34. North Carolina NC	L		3,633,221			3,633,221	536,796
35. North Dakota ND	L		6,478			6,478	50,000
36. Ohio OH	L	39,154	6,774,472			6,813,626	97,000
37. Oklahoma OK	L	3,037	521,461			524,498	118,623
38. Oregon OR	L	1,194	1,362,942			1,364,136	70,555
39. Pennsylvania PA	L	13,238	8,157,680			8,170,918	1,524,522
40. Rhode Island RI	L		277,215			277,215	519,093
41. South Carolina SC	L	9,527	108,991			118,518	300,627
42. South Dakota SD	L		141,053			141,053	
43. Tennessee TN	L	1,569	799,540			801,109	122,605
44. Texas TX	L	2,637	7,242,653			7,245,290	910,787
45. Utah UT	L		305,579			305,579	27,524
46. Vermont VT	N		76,508			76,508	
47. Virginia VA	L	831	1,283,012			1,283,843	75,000
48. Washington WA	L	1,748	61,984			63,732	380,000
49. West Virginia WV	L	757	9,403			10,160	
50. Wisconsin WI	L	358	1,598,921			1,599,279	353,734
51. Wyoming WY	L		1,203			1,203	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CN	N						
58. Aggregate Other Alien OT	XXX						
59. Subtotal	(a) 47	154,506	89,300,055			89,454,561	10,112,446
90. Reporting entity contributions for employee benefit plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
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						
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	154,506	89,300,055			89,454,561	10,112,446
96. Plus Reinsurance Assumed	XXX	18,614				18,614	
97. Totals (All Business)	XXX	173,120	89,300,055			89,473,175	10,112,446
98. Less Reinsurance Ceded	XXX	671,283	49,798			721,081	
99. Totals (All Business) less Reinsurance Ceded	XXX	(498,163)	89,250,257			88,752,094	10,112,446
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 4 7 8 0 2 0 1 1 4 9 0 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 4 7 8 0 2 0 1 1 3 6 5 0 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 4 7 8 0 2 0 1 1 4 4 5 0 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 4 7 8 0 2 0 1 1 4 4 6 0 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 4 7 8 0 2 0 1 1 4 4 7 0 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 4 7 8 0 2 0 1 1 4 4 8 0 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 4 7 8 0 2 0 1 1 4 4 9 0 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 Assumed	(63,568)		(195,355)
2705. Miscellaneous Expense	(8,946)		
2706. Cash Over/Short		(19,951)	23,961
2798. Line 27, Deductions	(72,514)	(19,951)	(171,394)

SCHEDULE A - VERIFICATION

Real Estate

NONE

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after ac		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/ac		
7. Deduct current year's other than temporar		
8. Deduct current year's depreciation		
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)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

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	60,527,706	61,408,966
2. Cost of acquired:		
2.1. Actual cost at time of acquisition		8,600,000
2.2. Additional investment made after acquisition		817,742
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	204,198	9,950,386
8. Deduct amortization of premium and mortgage interest points and commitment fees	25,733	348,616
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)	60,297,775	60,527,706
12. Total Valuation Allowance		
13. Subtotal (Line 11 plus Line 12)	60,297,775	60,527,706
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	60,297,775	60,527,706

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	55,030,370	54,072,980
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	1,852,890	
2.2. Additional investment made after acquisition	729,517	8,544,662
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(1,965,056)	860,525
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	2,038,976	8,447,797
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		
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)	53,608,745	55,030,370
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	53,608,745	55,030,370

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	2,794,761,058	2,479,247,460
2. Cost of bonds and stocks acquired	196,350,037	683,679,958
3. Accrual of discount	1,571,431	9,203,468
4. Unrealized valuation increase (decrease)	18,858,357	57,124,455
5. Total gain (loss) on disposals	6,548,524	8,914,017
6. Deduct consideration for bonds and stocks disposed of	168,521,977	433,517,758
7. Deduct amortization of premium	606,118	6,064,871
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		3,825,671
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)	2,848,961,312	2,794,761,058
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,848,961,312	2,794,761,058

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)	1,798,063,848	490,631,729	602,923,492	75,608,672	1,761,380,757			1,798,063,848
2. Class 2 (a)	521,700,255	1,545,417,862	1,436,756,083	(77,000,513)	553,361,521			521,700,255
3. Class 3 (a)	95,108,145	14,409,527	19,667,619	2,445,480	92,295,533			95,108,145
4. Class 4 (a)	134,604,960	28,321,305	14,299,368	(792,024)	147,834,873			134,604,960
5. Class 5 (a)	12,632,582		320,633	262,864	12,574,813			12,632,582
6. Class 6 (a)	6,745,366		32,672	365,528	7,078,222			6,745,366
7. Total Bonds	2,568,855,156	2,078,780,423	2,073,999,867	890,007	2,574,525,719			2,568,855,156
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	2,568,855,156	2,078,780,423	2,073,999,867	890,007	2,574,525,719			2,568,855,156

(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 $ 161,208,432 ; 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	148,109,414	X X X	148,125,146	32,465	

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	147,130,256	98,344,655
2. Cost of short-term investments acquired	323,281,814	1,406,976,662
3. Accrual of discount	2,857	5,964
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		22,802
6. Deduct consideration received on disposals	322,289,068	1,357,763,673
7. Deduct amortization of premium	16,445	456,154
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)	148,109,414	147,130,256
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	148,109,414	147,130,256

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)	(2,835)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	372
4.	Total gain (loss) on termination recognized	
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)	(2,463)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(2,463)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year				(144,000)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				(9,000)
3.1	Change in variation margin on open contracts			(17,525)	
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 c				
3.24	Section 1, Column 16, prior year			(17,525)	
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	(106,385)	(106,385)		
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)				(153,000)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(153,000)

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	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
976657A@5	WISCONSIN ENERGY 976657AC0	1FE	1,000,000	2,532,569	2,729,079	07/06/2007	09/20/2012	MORGAN STANLEY	(2,463)	(2,463)	929766-MU-4	WBCMT 2003-C9 A4	1FE	2,535,032	2,731,542
9999999 - TOTALS				2,532,569	2,729,079				(2,463)	(2,463)				2,535,032	2,731,542

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	1	2,528,984							1	2,528,984
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,585	XXX		XXX		XXX		XXX	3,585
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		XXX		XXX	
7. Ending Inventory	1	2,532,569							1	2,532,569

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	(2,463)	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		(2,463)
4.	Part D, Column 5		
5.	Part D, Column 6	(2,463)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(2,463)	
8.	Part B, Section 1, Column 13	(58,085)	
9.	Total (Line 7 plus Line 8)		(60,548)
10.	Part D, Column 8		
11.	Part D, Column 9	(60,548)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	6,067	
14.	Part B, Section 1, Column 19	153,000	
15.	Part D, Column 11	159,067	
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	39,584,455	35,197,817
2. Cost of cash equivalents acquired	1,576,376,708	4,302,214,162
3. Accrual of discount		156
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		1,797
6. Deduct consideration received on disposals	1,602,862,143	4,297,802,645
7. Deduct amortization of premium		26,832
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)	13,099,019	39,584,455
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	13,099,019	39,584,455

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

NONE

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																	
0009001	Santa Teresa	NM		11/07/2000		1,986,278								16,855			
0009042	Garden City	ID		10/21/2005		3,449,431								23,727			
0009044	Springville	UT		04/05/2006		3,722,199								23,410			
0009046	Sacramento	CA		02/02/2007		10,416,593								56,420			
0009047	Ocala	FL		10/19/2007		7,319,310								49,776			
0009048	Naples	FL		03/04/2010		8,501,432								34,011			
0299999 - Mortgages with partial repayment						35,395,243								204,199			
0599999 - TOTALS						35,395,243								204,199			

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												
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP		09/08/2006	1		154,523		2,199,793	5.310
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP		03/14/2006	2		6,965		935,874	5.800
	CARLYLE RIVERSTONE FUND I LP	WASHINGTON	DC	CARLYLE RIVERSTONE FUND I LP		05/05/2006	3		568,029		1,172,706	9.820
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS		03/15/2011	3	1,852,890			13,147,110	1.670
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated								1,852,890	729,517		17,455,483	
3999999 - TOTAL - Unaffiliated								1,852,890	729,517		17,455,483	
4199999 - TOTALS								1,852,890	729,517		17,455,483	

E03

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																			
	ALINDA FUND I INFRASTRUCTURE F	WILMINGTON	DELAWARE	ALINDA FUND I INFRAST	09/08/2006	01/18/2011	83,692							83,692	83,692				
	AUDAX MEZZANINE LP	WILMINGTON	DELAWARE	AUDAX MEZZANINE LP	11/30/2006	01/07/2011	208,506							208,506	208,506				
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PAR	03/14/2006	02/24/2011	432,944							432,944	432,944				
	CARLYLE RIVERSTONE FUND I LP	WASHINGTON	DC	CARLYLE RIVERSTONE FU	05/05/2006	01/01/2011	114,429							114,429	114,429				
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PART	07/28/2006	01/31/2011	1,199,405							1,199,405	1,199,405				
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated							2,038,976							2,038,976	2,038,976				
3999999 - TOTAL - Unaffiliated							2,038,976							2,038,976	2,038,976				
4199999 - TOTALS							2,038,976							2,038,976	2,038,976				

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
3137EA-CR-8	FHLMC . 1.375% 02/25/14		02/03/2011	GOLDMAN SACHS		4,491,131	4,500,000.00	4,813	1
690353-SU-2	OPIC AgencyVAR . 0.230% 06/15/17		03/07/2011	MELLON CAPITAL MKT		10,000,000	10,000,000.00	5,819	1
912828-PJ-3	U S TREASURY . 1.375% 11/30/15		02/03/2011	CITIGROUP GLOBAL MKTS		503,427	520,000.00	1,296	1
0599999 - Subtotal - Bonds - U.S. Governments						14,994,558	15,020,000.00	11,928	
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		500,000	500,000.00		1FE
3128PT-UT-0	FGLMC #J14194 . 3.000% 01/01/26		03/03/2011	J P MORGAN SEC FIXED INC		1,915,753	1,980,106.00	2,475	1
3137A1-N9-0	FHMS K008 A2 . 3.531% 06/25/20		01/14/2011	BARCLAYS		4,961,422	5,105,000.00	9,514	1
3137A3-KF-5	FHR 3753 DB . 3.500% 11/15/37		02/01/2011	MORGAN STANLEY FIXED INC		476,563	500,000.00	146	1
3137A6-B2-7	FHMS K010 A2 . 4.333% 10/25/20		01/20/2011	J P MORGAN SEC FIXED INC		2,019,878	2,000,000.00	2,167	1
3137A7-JU-5	FHLMC K701 A2 . 3.882% 11/25/17		02/18/2011	MORGAN STANLEY FIXED INC		1,009,988	1,000,000.00	863	1
3137A7-NU-0	FHLMC K011 A2 . 4.084% 12/25/48		03/18/2011	DEUTSCHE BANK		1,516,429	1,509,000.00	5,136	1
3138A7-NR-5	FNMA # AH5799 . 3.000% 02/01/26		03/04/2011	CREDIT SUISSE FIRST BOSTON		9,627,294	9,915,463.00	12,394	1
31392J-TL-3	FNR 2003-20 MZ . 5.750% 03/25/33		03/01/2011	Interest Capitalization		22,638	22,638.00		1
31394R-VW-6	FHLMC 2758 ZG . 5.500% 04/15/33		03/01/2011	Interest Capitalization		192,055	192,055.00		1
31398J-ZS-5	FHR K004 A2 . 4.186% 08/25/19		01/27/2011	WELLS FARGO		1,012,305	1,000,000.00		1
31416X-LG-3	FNMA AB2126 . 3.000% 01/01/26		01/07/2011	NOMURA SECURITIES INTERNATIONA		9,763,140	9,957,625.00	14,936	1
31417Y-V4-6	FNMA MA0634 . 4.500% 01/01/31		01/07/2011	STEPHENS INC.		9,336,529	8,974,735.00	13,462	1
353205-AV-9	FRANKLIN CNTY OH Rev . 1.100% 03/09/12		02/25/2011	HUNTINGTON INVESTMENT CO		500,985	500,000.00		1FE
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		03/03/2011	BANK of AMERICA SEC		2,070,961	2,021,041.00	1,768	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z . 5.577% 02/16/44		03/01/2011	Interest Capitalization		24,271	24,271.00		1
38373Y-UK-8	GNMA - CMO 2003-5 Z . 5.703% 11/16/42		03/01/2011	Interest Capitalization		45,008	45,008.00		1
38377T-VE-8	GNR 2011-21 PV . 4.500% 08/20/26		01/24/2011	MIZUHO SECURITIES USA INC		1,042,969	1,000,000.00	3,375	1
60528A-CA-0	MSBUSFIN DEVELOPMENT . 0.200% 11/01/35		02/15/2011	Loop Capital Market		1,000,000	1,000,000.00	70	1FE
686076-DY-3	OREGON EDR VRDN . 0.340% 12/01/25		01/14/2011	MERRILL LYNCH-NY--FX INC		10,500,000	10,500,000.00	1,099	1FE
986476-AX-7	York . 1.000% 09/15/24		02/25/2011	MERRILL LYNCH-NY--FX INC		1,550,000	1,550,000.00		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						59,088,188	59,296,942.00	67,405	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
001192-AH-6	AGL CAPITAL CORPORATION . 5.875% 03/15/4		03/16/2011	GOLDMAN SACHS		1,996,660	2,000,000.00		2FE
00430X-AD-9	ACCELLENT INC SER WI . 8.375% 02/01/17		01/24/2011	GOLDMAN SACHS		73,325	70,000.00	2,866	4FE
00439T-AE-7	ACCURIDE CORP . 9.500% 08/01/18		02/18/2011	Tax Free Exchange		548,084	537,000.00	2,409	4FE
014477-AL-7	ALERIS INTL INC . 7.625% 02/15/18		02/25/2011	Various		1,618,723	1,613,000.00	1,593	4FE
039483-BB-7	ARCHER-DANIELS-MIDLAND . 4.479% 03/01/21		03/30/2011	BANK of AMERICA SEC		2,014,580	2,000,000.00	8,617	1FE
05367A-AD-5	AVIATION CAPITAL GROUP . 6.750% 04/06/21		03/31/2011	Various		300,323	300,000.00		2FE
05948K-XT-1	BOAA 2005-2 1CB4 . 5.500% 03/25/35		03/01/2011	Interest Capitalization		19,024	19,024.00		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
088611-AA-6	BI-LO LLC/BI-LO FIN CORP . 9.250% 02/15/		01/31/2011	CITIGROUP GLOBAL MKTS		1,883,560	1,858,000.00		4FE
095699-AA-2	DEL MONTE FOODS (Blue Merger) . 7.625% 0		03/08/2011	Various		1,793,936	1,767,000.00	1,882	4FE
1248EP-AS-2	CCO HLDGS LLC/CAP CORP . 7.000% 01/15/19		01/04/2011	DEUTSCHE BANK		381,105	384,000.00		4FE
12667G-XQ-1	CWALT 2005-30CB 1A6 . 5.500% 08/25/35		03/01/2011	Interest Capitalization		37,551	37,551.00		1Z*
13213P-AA-8	Cambrian VRDN . 0.360% 02/01/31		03/10/2011	STERN		3,930,000	3,930,000.00	349	1FE
134429-AW-9	CAMPBELL SOUP CO . 4.250% 04/15/21		03/31/2011	UBS WARBURG		4,974,500	5,000,000.00		1FE
153527-AG-1	CENTRAL GARDEN & PET CO . 8.250% 03/01/1		03/18/2011	PRINCERIDGE GROUP LLC		1,427,150	1,360,000.00	45,367	4FE
15672W-AA-2	CEQUEL COM HLDG I/CAP . 8.625% 11/15/17		01/13/2011	CREDIT SUISSE FIRST BOSTON		284,964	277,000.00	4,247	4FE
203372-AH-0	COMMSCOPE INC . 8.250% 01/15/19		02/25/2011	Various		825,660	792,000.00	6,584	4FE
20846G-9A-0	CONSECO FINANCING TR II . 8.700% 11/15/2		03/08/2011	Various			1.00		1Z
20846J-9A-4	CONSECO III . 8.796% 04/01/27		03/08/2011	Various			1.00		6Z

(continues)

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues . . . . 1 .

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 - Industrial and Miscellaneous (Unaffiliated) (continued)									
20854P-AD-1	CONSOLIDATED ENERGY . 8.000% 04/01/17		03/03/2011	Tax Free Exchange		132,000	132,000.00	4,459	4FE
20854P-AF-6	CONSOLIDATED ENERGY . 8.250% 04/01/20		03/03/2011	Tax Free Exchange		132,000	132,000.00	4,598	4FE
216762-AE-4	COOPER-STANDARD AUTO . 8.500% 05/01/18		02/07/2011	Tax Free Exchange		314,904	310,000.00	7,027	4FE
225310-AD-3	CREDIT ACCEPTANC . 9.125% 02/01/17		02/22/2011	Tax Free Exchange		315,210	321,000.00	1,709	4FE
226373-AA-6	CRESTWOOD MIDSTREAM PART . 7.750% 04/01/		03/29/2011	UBS WARBURG		368,670	367,000.00		4FE
226566-AM-9	CRICKET COMMUNICATIONS I . 7.750% 10/15/		03/16/2011	J P MORGAN SEC HI-YIELD		1,158,975	1,212,000.00	31,832	4FE
22822R-AZ-3	CROWN CASTLE . 4.883% 08/15/20		01/06/2011	MORGAN STANLEY FIXED INC		1,931,460	2,000,000.00	7,053	1FE
233050-AB-9	DBUBS 2011-LC1A A2 . 4.528% 07/01/19		02/08/2011	DEUTSCHE BANK		1,009,986	1,000,000.00	3,019	1Z*
25459H-BA-2	DIRECTV HLDS/FN . 5.000% 03/01/21		03/07/2011	CREDIT SUISSE FIRST BOSTON		1,493,385	1,500,000.00		2FE
260547-C@-1	DOW CORNING . 4.130% 03/23/18		03/18/2011	PRINCERIDGE GROUP LLC		2,500,000	2,500,000.00		2Z
28932M-AG-0	ELM RD GENERATING STAT . 4.673% 01/19/31		01/12/2011	J P MORGAN SEC FIXED INC		5,000,000	5,000,000.00		1FE
29382R-AD-9	ENTRAVISION COMM . 8.750% 08/01/17		01/07/2011	Tax Free Exchange		439,995	439,000.00	17,072	4FE
29444U-AJ-5	EQUINIX INC . 8.125% 03/01/18		01/13/2011	CITIGROUP GLOBAL MKTS		247,559	232,000.00	7,208	3FE
30225X-AB-9	EXTERRAN HOLDINGS INC . 7.250% 12/01/18		03/10/2011	BANK of AMERICA SEC		438,743	427,000.00	9,631	3FE
32051G-RV-9	FHASI 2005-FA5 1A5 . 5.500% 08/25/35		03/01/2011	Interest Capitalization		34,913	34,913.00		1Z*
32051G-TE-5	FHASI 2005-FA6 A5 . 5.500% 09/25/35		03/01/2011	Interest Capitalization		21,332	21,332.00		1Z*
341081-FD-4	FLORIDA PR & LT CO . 5.250% 02/01/41		03/03/2011	WELLS FARGO		974,050	1,000,000.00	5,396	1FE
36248F-AC-6	GSMS 2011-GC3 A2 . 3.458% 03/10/44		03/23/2011	GOLDMAN SACHS		1,009,978	1,000,000.00	2,936	1Z*
398433-AE-2	GRIFFON CORPORATION . 7.125% 04/01/18		03/15/2011	DEUTSCHE BANK		465,266	465,000.00	63	3FE
435765-AC-6	HOLLY ENERGY PARTNERS LP . 8.250% 03/15/		03/10/2011	BANK of AMERICA SEC		137,600	128,000.00		4FE
47759Y-AA-7	JMC STEEL GROUP . 8.250% 03/15/18		03/16/2011	Various		1,120,880	1,110,000.00	483	4FE
488360-AF-5	KEMET CORP 10.500% 05/01/18		01/14/2011	Tax Free Exchange		1,016,326	1,000,000.00	21,292	4FE
49338C-AA-1	KEYSPAN GAS EAST . 5.819% 04/01/41		03/28/2011	BARCLAYS		1,000,000	1,000,000.00		1FE
501044-CH-2	KROGER CO . 6.150% 01/15/20		01/26/2011	DEUTSCHE BANK		561,225	500,000.00	1,367	2FE
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		01/26/2011	Tax Free Exchange		948,944	932,000.00	41,681	4FE
531359-AA-5	LIBERTY TIRE RECYCLING 11.000% 10/01/16		01/27/2011	PRINCERIDGE GROUP LLC		102,350	92,000.00	3,401	4FE
573334-AB-5	MARTIN MIDSTREAM PARTNER . 8.875% 04/01/		03/28/2011	WELLS FARGO		518,805	486,000.00	21,566	4FE
585055-AV-8	MEDTRONIC INC . 4.125% 03/15/21		03/10/2011	BANK of AMERICA SEC		1,989,140	2,000,000.00		1FE
59001A-AN-2	MERITAGE CORPORATION . 7.150% 04/15/20		03/29/2011	Various		2,233,643	2,231,000.00	64,108	4FE
59157B-AC-6	METLIFE INSTITUTIONAL FD . 0.703% 07/12/		01/05/2011	UBS WARBURG		2,700,000	2,700,000.00		1FE
591709-AK-6	METROPCS WIRELESS INC . 7.875% 09/01/18		03/16/2011	J P MORGAN SEC HI-YIELD		1,689,550	1,604,000.00	7,018	4FE
617458-AC-8	MSC 2011-C1 A2 . 3.884% 09/15/47		02/10/2011	MORGAN STANLEY FIXED INC		2,020,000	2,000,000.00	5,826	1Z*
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*
628782-AG-9	NBTY INC . 9.000% 10/01/18		01/24/2011	BANK of AMERICA SEC		1,024,703	951,000.00	27,579	4FE
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
67021B-AE-9	NII CAPITAL CORP . 7.625% 04/01/21		03/28/2011	GOLDMAN SACHS		1,804,423	1,772,000.00	190	4FE
68268N-AG-8	ONEOK PARTNERS LP . 6.125% 02/01/41		01/24/2011	BANK of AMERICA SEC		1,986,120	2,000,000.00	340	2FE
745332-CD-6	PUGET SOUND ENERGY INC . 5.638% 04/15/41		03/22/2011	SUNTRUST		999,950	1,000,000.00		1FE
75970J-AD-8	RAMC 2007-1 AF1 . 5.742% 04/25/37		01/01/2011	Interest Capitalization					1Z*
75970J-AJ-5	RAMC 2007-1 AF6 . 5.710% 04/25/37		01/01/2011	Interest Capitalization					4Z*
826338-AA-3	SIERRA LAND CO . 0.360% 03/01/48		01/14/2011	WACHOVIA		7,715,000	7,715,000.00	919	1FE
857477-AH-6	STATE STREET CORP . 2.875% 03/07/16		03/02/2011	BANK of AMERICA SEC		4,979,250	5,000,000.00		1FE
87612B-AG-7	TARGA RESOURCES PARTNERS . 6.875% 02/01/		02/04/2011	Taxable Exchange		305,690	308,000.00	118	4FE
882491-AQ-6	TEXAS INDUSTRIES INC . 9.250% 08/15/20		01/28/2011	Tax Free Exchange		1,941,741	1,938,000.00	83,657	4FE
89233P-4T-0	TOYOTA MOTOR CREDIT CORP . 0.410% 01/12/		01/07/2011	BARCLAYS		2,600,000	2,600,000.00		1FE
918005-AY-5	AQUILA INC . 7.950% 02/01/11		01/24/2011	BNP SECURITIES		1,000,800	1,000,000.00	38,867	2FE
92343V-AW-4	VERIZON COMMUNICATIONS . 6.000% 04/01/41		03/23/2011	MORGAN STANLEY FIXED INC		983,330	1,000,000.00		1FE
92552V-AC-4	VIASAT INC . 8.875% 09/15/16		02/14/2011	J P MORGAN SEC HI-YIELD		998,359	925,000.00	33,650	4FE
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
952355-AG-0	WEST CORP . 8.625% 10/01/18		02/14/2011	BANK of AMERICA SEC		218,838	205,000.00	1,572	4FE
97381W-AJ-3	WINDSTREAM CORP . 7.875% 11/01/17		02/02/2011	BANK of AMERICA SEC		991,570	916,000.00	19,236	3FE

(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)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)									
97381W-AQ-7	WINDSTREAM CORP . 7.500% 04/01/23		03/02/2011	CITIGROUP GLOBAL MKTS		1,459,000	1,459,000.00		3FE
552704-AA-6	MEG ENERGY CORP . 6.500% 03/15/21	A	03/18/2011	Various		386,655	384,000.00	213	4FE
C1467#-AA-5	CSL GROUP INC. PP . 5.440% 03/15/21	A	01/31/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
05541V-AA-4	BG ENERGY CAPITAL PLC . 4.000% 12/09/20	F	01/27/2011	Various		1,473,115	1,500,000.00	8,333	1FE
302203-AA-2	EXPRO FINANCE LUXEMBOURG . 8.500% 12/15/	F	03/07/2011	Various		886,076	880,000.00	17,396	4FE
45824T-AD-7	INTELSAT JACKSON HLDG . 7.250% 04/01/19	F	03/22/2011	BARCLAYS		281,000	281,000.00		4FE
639365-AE-5	NAVIOS MARITIME . 8.125% 02/15/19	F	01/13/2011	BANK of AMERICA SEC		154,990	154,000.00		4FE
761735-AC-3	REYNOLDS GROUP HOLDINGS . 6.875% 02/15/2	F	01/27/2011	CREDIT SUISSE FIRST BOSTON		752,000	752,000.00		3FE
80105N-AD-7	SANOFI-AVENTIS . 2.625% 03/29/16	F	03/22/2011	BANK of AMERICA SEC		4,974,450	5,000,000.00		1FE
C9824@-AC-4	WORLEYPARSONS . 4.860% 03/26/18	F	03/17/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
Q3079#-AA-6	DBCT FINANCE PTY . 5.230% 04/28/20	F	03/03/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2FE
80105N-AG-0	SANOFI-AVENTIS . 4.000% 03/29/21	F	03/22/2011	J P MORGAN SEC FIXED INC		1,979,520	2,000,000.00		1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						105,039,158	104,560,822.00	630,619	
8399997 - Subtotal - Bonds - Part 3						179,121,904	178,877,764.00	709,952	
8399999 - Subtotal - Bonds						179,121,904	178,877,764.00	709,952	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
00484M-10-6	ACORDA THERAPEUTICS INC		01/10/2011	S. G. COWEN SECURITIES CORP.	4,760.000	138,387			L
02913V-10-3	AMERICAN PUBLIC EDUCATION		02/04/2011	Various	11,500.000	411,053			L
029429-10-7	AMERICAN SCIENCE & ENGINEER		02/25/2011	STIFEL NICOLAUS & CO-EQ	1,475.000	138,751			L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		01/10/2011	JEFFERIES & CO INC-EQ	6,400.000	145,881			L
057665-20-0	BALCHEM CORP		02/02/2011	Various	5,055.000	175,493			U
089302-10-3	BIG LOTS INC		01/04/2011	ROBERT W. BAIRD	4,265.000	130,700			L
139594-10-5	CAPELLA EDUCATION CO		02/23/2011	Various	7,535.000	443,678			L
149205-10-6	CATO CORP-CLASS A		03/18/2011	Various	27,398.000	681,644			L
14965A-10-1	CAVIUM NETWORKS INC		03/07/2011	S. G. COWEN SECURITIES CORP.	2,730.000	112,328			L
156710-10-5	CERADYNE INC		02/25/2011	Various	56,750.000	2,017,569			L
168615-10-2	CHICO'S FAS INC		01/07/2011	Various	28,970.000	342,073			L
179895-10-7	CLARCOR INC		02/18/2011	KNIGHT SECURITIES	3,285.000	143,572			L
20564W-10-5	COMSCORE INC		01/11/2011	MERRILL LYNCH-CHICAGO-E	3,335.000	78,975			L
262037-10-4	DRIL-QUIP INC		02/07/2011	Various	3,430.000	271,333			L
29355X-10-7	ENPRO INDUSTRIES INC		01/28/2011	CREDIT SUISSE FIRST BOSTON	3,135.000	132,242			L
296315-10-4	ESCO TECHNOLOGIES INC		03/22/2011	Various	16,535.000	620,468			L
317485-10-0	FINANCIAL ENGINES INC		03/03/2011	Various	16,800.000	420,304			L
31787A-50-7	FINISAR CORPORATION		03/17/2011	JP MORGAN - EQ	2,670.000	60,560			L
31942D-10-7	FIRST CASH FINL SVCS INC		01/21/2011	SIDOTI & CO LLC	4,135.000	131,082			L
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		02/23/2011	Various	23,695.000	683,879			L
384313-10-2	GRAFTECH INTERNATIONAL LTD		01/11/2011	Morgan Stanley	3,275.000	66,925			L
443320-10-6	HUB GROUP INC-CL A		01/26/2011	CITIGROUP GLOBAL-VAR,	3,685.000	132,485			L
45928H-10-6	INTERNATIONAL COAL GROUP INC		02/07/2011	Various	31,080.000	273,036			L
501889-20-8	LKQ CORP		01/07/2011	INSTINET	6,340.000	145,914			L
502160-10-4	LSB INDUSTRIES INC		03/04/2011	SIDOTI & CO LLC	3,975.000	141,546			L
515098-10-1	LANDSTAR SYSTEM INC		02/18/2011	Various	6,975.000	303,442			L
577933-10-4	MAXIMUS INC		01/19/2011	KNIGHT SECURITIES	1,020.000	65,969			L
594901-10-0	MICROS SYSTEMS INC		01/27/2011	SIDOTI & CO LLC	1,655.000	74,868			L
617700-10-9	MORNINGSTAR INC		03/16/2011	Morgan Stanley	4,725.000	268,190			L
62541B-10-1	MULTI-FINELINE ELECTRONIX IN		02/01/2011	Various	4,310.000	123,562			L
65440K-10-6	99 CENTS ONLY STORES		01/07/2011	CITIGROUP GLOBAL-EQ	9,415.000	145,973			L
67072V-10-3	NXSTAGE MEDICAL INC		02/28/2011	Various	20,850.000	422,881			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)									
67555N-20-6	OCLARO INC		03/08/2011	CITIGROUP GLOBAL-EQ	4,650.000	76,290			L
69840W-10-8	PANERA BREAD COMPANY-CL A		02/02/2011	Various	5,835.000	574,482			L
699173-20-9	PARAMETRIC TECHNOLOGY CORP		01/25/2011	STIFEL NICOLAUS & CO-EQ	3,120.000	75,144			L
716382-10-6	PETMED EXPRESS INC		02/02/2011	ROBERT W. BAIRD	17,730.000	270,379			L
716748-10-8	PETROQUEST ENERGY INC		03/28/2011	Various	110,828.000	979,167			L
73172K-10-4	POLYCOM INC		01/19/2011	KNIGHT CAPITAL-CSA-EQUITY	3,245.000	132,019			L
743312-10-0	PROGRESS SOFTWARE CORP		01/31/2011	Stock Split	15,682.500				L
749941-10-0	RF MICRO DEVICES INC		01/27/2011	Various	27,940.000	206,257			L
772739-20-7	ROCK-TENN COMPANY -CL A		01/26/2011	Various	4,135.000	259,961			L
795435-10-6	SALIX PHARMACEUTICALS LTD		03/01/2011	PIPER JAFFRAY	8,360.000	280,124			L
80517Q-10-0	SAVIENT PHARMACEUTICALS INC		03/24/2011	KNIGHT SECURITIES	14,220.000	141,252			L
834376-50-1	SOLUTIA INC		02/10/2011	Various	32,280.000	781,730			L
83568G-10-4	SONOSITE		01/10/2011	JP MORGAN - EQ	4,205.000	137,490			L
882681-10-9	TEXAS ROADHOUSE INC		03/11/2011	Various	93,720.000	1,586,318			L
892356-10-6	TRACTOR SUPPLY COMPANY		01/07/2011	Various	9,155.000	437,156			L
899896-10-4	TUPPERWARE		01/04/2011	ROBERT W. BAIRD	4,040.000	195,364			L
929297-10-9	WMS INDUSTRIES INC		03/11/2011	Various	21,755.000	944,421			L
929740-10-8	WABTEC CORP		03/02/2011	KEY BANC CAPITAL MARKETS	2,920.000	167,411			L
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	03/07/2011	Various	8,185.000	213,795			L
P8744Y-10-2	STEINER LEISURE LTD	F	02/24/2011	Various	6,993.000	324,614			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						17,228,137			
9799997 - Subtotal - Common Stocks - Part 3						17,228,137			
9799999 - Subtotal - Common Stocks						17,228,137			
9899999 - Subtotal - Preferred and Common Stocks						17,228,137			
9999999 - TOTALS						196,350,041		709,952	

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																					
31359M-GT-4	FNMA AGENCY . 6.250% 02/01/11		02/01/2011	Maturity		3,400,000	3,400,000.00	3,586,218	3,414,632		(14,632)		(14,632)		3,400,000				106,250	02/01/2011	1
912827-6T-4	U S TREASURY . 5.000% 02/15/11		02/15/2011	Maturity		5,020,000	5,020,000.00	5,212,813	5,024,627		(4,627)		(4,627)		5,020,000				125,500	02/15/2011	1
912828-LM-0	U S TREASURY . 1.375% 09/15/12		01/07/2011	BARCLAYS		5,069,710	5,000,000.00	4,987,321	4,992,638		107		107		4,992,745		76,965	76,965	22,220	09/15/2012	1
912828-MB-3	U S TREASURY . 1.125% 12/15/12		03/04/2011	BARCLAYS		10,090,201	10,000,000.00	9,896,127	9,931,226		6,375		6,375		9,937,601		152,600	152,600	25,343	12/15/2012	1
0599999 - Subtotal - Bonds - U.S. Governments						23,579,911	23,420,000.00	23,682,479	23,363,123		(12,777)		(12,777)		23,350,346		229,565	229,565	279,313		
Bonds - All Other Governments																					
683234-B3-1	PROV OF ONTARIO . 2.625% 01/20/12	A	01/07/2011	CIBC WORLD MARKET		1,021,070	1,000,000.00	1,027,720	1,014,156		(407)		(407)		1,013,748		7,322	7,322	12,542	01/20/2012	1FE
1099999 - Subtotal - Bonds - All Other Governments						1,021,070	1,000,000.00	1,027,720	1,014,156		(407)		(407)		1,013,748		7,322	7,322	12,542		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
01757L-DW-3	ALLEN CO OH HOSP . 0.210% 06/01/34.		01/12/2011	MORGAN STANLEY FIXED INC		2,900,000	2,900,000.00	2,900,000	2,900,000						2,900,000				699	06/01/2034	1FE
3128PP-MF-7	FGLMC # J10358 . 4.500% 07/01/24		03/01/2011	Paydown		125,935	125,935.00	128,375	128,150		(2,215)		(2,215)		125,935				896	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 . 4.500% 07/01/24		03/01/2011	Paydown		466,499	466,499.00	476,959	476,004		(9,505)		(9,505)		466,499				3,079	07/01/2024	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2011	Paydown		1,690	1,690.00	1,758	1,773		(83)		(83)		1,690				29	07/15/2020	1
313615-AQ-9	FNMA # 050415 . 9.000% 03/01/21		03/01/2011	Paydown		335	335.00	350	342		(7)		(7)		335				7	03/01/2021	1
31361W-5N-3	FNMA # 044053 . 9.500% 01/01/18		03/01/2011	Paydown		16	16.00	16	16		(1)		(1)		16					01/01/2018	1
31362T-TU-7	FNMA # 070763 . 9.000% 03/01/21		03/01/2011	Paydown		249	249.00	260	259		(10)		(10)		249				4	03/01/2021	1
31371M-JC-2	FNMA # 255959 . 6.000% 10/01/35		03/01/2011	Paydown		145,812	145,812.00	148,329	148,220		(2,408)		(2,408)		145,812				1,636	10/01/2035	1
31384Q-PN-7	FNMA # 530629 . 2.527% 04/01/30		03/01/2011	Paydown		1,071	1,071.00	1,061	988		83		83		1,071				5	04/01/2030	1
31385B-ZD-0	FNMA # 539940 . 8.000% 05/01/30		02/01/2011	Paydown		40,239	40,239.00	40,236	40,186		53		53		40,239				536	05/01/2030	1
31385N-SC-4	FNMA # 547815 . 8.000% 07/01/30		03/01/2011	Paydown		87	87.00	87	87						87				1	07/01/2030	1
31390J-6G-1	FNMA # 648071 . 6.500% 07/01/32		03/01/2011	Paydown		21,936	21,936.00	21,942	21,937		(1)		(1)		21,936				238	07/01/2032	1
31390N-QJ-4	FNMA # 651257 . 6.500% 07/01/32		03/01/2011	Paydown		276	276.00	279	278		(2)		(2)		276				3	07/01/2032	1
31393E-LQ-0	FNW 2003-W12 2A6 . 5.000% 06/25/43		03/01/2011	Paydown		92,036	92,036.00	88,915	90,439		1,597		1,597		92,036				758	06/25/2043	1
31402H-3X-7	FNMA # 729914 . 5.500% 08/01/33		03/01/2011	Paydown		4,637	4,637.00	4,589	4,590		46		46		4,637				43	08/01/2033	1
31412S-D3-6	FNMA # 933122 . 5.500% 01/01/38		03/01/2011	Paydown		1,910,171	1,910,171.00	1,936,266	1,934,686		(24,515)		(24,515)		1,910,171				15,453	01/01/2038	1
31414M-4W-3	FNMA # 970737 . 5.000% 11/01/23		03/01/2011	Paydown		393,358	393,358.00	410,567	409,002		(15,645)		(15,645)		393,358				2,568	11/01/2023	1
31415R-ND-2	FNMA # 986988 . 5.000% 07/01/23		03/01/2011	Paydown		337,076	337,076.00	350,085	348,866		(11,790)		(11,790)		337,076				2,703	07/01/2023	1
31416X-LG-3	FNMA AB2126 . 3.000% 01/01/26		03/01/2011	Paydown		98,625	98,625.00	96,699			1,926		1,926		98,625				377	01/01/2026	1
31417V-RS-4	FNMA # AC8596 . 4.000% 01/01/25		03/01/2011	Paydown		509,539	509,539.00	513,839	513,505		(3,965)		(3,965)		509,539				2,932	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
31417Y-V4-6	FNMA MA0634 . 4.500% 01/01/31		03/01/2011	Paydown		50,246	50,246.00	52,271			(2,026)		(2,026)		50,246				282	01/01/2031	1
31418M-JL-7	FNMA # AD0266 . 5.500% 09/25/21		03/01/2011	Paydown		285,312	285,312.00	301,271	299,592		(14,281)		(14,281)		285,312				2,610	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 . 3.500% 12/01/25		03/01/2011	Paydown		113,572	113,572.00	115,400	115,390		(1,818)		(1,818)		113,572				636	12/01/2025	1
31419A-KY-2	FNMA # AE0310 . 3.500% 09/01/25		03/01/2011	Paydown		327,872	327,872.00	331,919	331,896		(4,024)		(4,024)		327,872				1,168	09/01/2025	1
31419K-U4-5	FNMA # AE8702 . 3.500% 11/01/25		03/01/2011	Paydown		103,538	103,538.00	105,317	105,308		(1,770)		(1,770)		103,538				506	11/01/2025	1
38377T-VE-8	GNR 2011-21 PV . 4.500% 08/20/26		03/01/2011	Paydown		3,750	3,750.00	3,911			(161)		(161)		3,750				14	09/01/2023	1
469404-TS-6	JACKSONVILLE FL HLTH AUTH . 0.230% 08		01/14/2011	SUNTRUST		8,000,000	8,000,000.00	8,000,000	8,000,000						8,000,000				2,290	08/15/2033	1FE
54243R-AB-0	LONG BEACH CA REV Var Rate Note . 0.3		01/07/2011	EJ DELAROSA		10,335,000	10,335,000.00	10,335,000	10,335,000						10,335,000				2,803	11/01/2030	1FE
59447P-CJ-8	MICHIGAN FIN AUTH VRDN . 0.300% 09/01		01/07/2011	BMO CAPITAL MARKETS		12,500,000	12,500,000.00	12,500,000	12,500,000						12,500,000				2,722	09/01/2050	1FE
60528A-BX-1	MSBUSFIN VRDN . 0.170% 11/01/35		02/04/2011	WACHOVIA		15,500,000	15,500,000.00	15,500,000	15,500,000						15,500,000				3,943	11/01/2035	1FE
677555-VZ-4	OHIO ECON TXB BD . 4.850% 03/01/11		03/01/2011	Maturity		400,000	400,000.00	400,000	400,000						400,000				4,850	03/01/2011	1FE
677555-XH-2	OHIO ECON TXB BD . 6.000% 12/01/13		03/01/2011	Redemption 100.0000		210,000	210,000.00	210,000	210,000						210,000				3,150	12/01/2013	1FE
677555-XJ-8	OHIO ECON TXB BD . 5.890% 12/01/21		03/01/2011	Redemption 100.0000		105,000	105,000.00	105,000	105,000						105,000				1,546	12/01/2021	1FE
677555-XK-5	OHIO ECON TXB BD . 6.000% 06/01/17		03/01/2011	Redemption 100.0000		20,000	20,000.00	20,000	20,000						20,000				300	06/01/2017	1FE
677555-ZQ-0	OHIO ECON TXB BD DEVELOPMENT . 6.000%		03/01/2011	Redemption 100.0000		25,000	25,000.00	25,000	25,000						25,000				375	09/01/2025	1FE
67756B-VN-7	OH ST HIGHER EDL REV WESTERN . 0.190%.		02/25/2011	MERRILL LYNCH-NY--FX INC		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				1,090	12/01/2044	1FE
709163-GU-7	PENNSYLVANIA ST HIGHER ED . 6.437% Pe		03/16/2011	Redemption 100.0000		150,000	150,000.00	149,972	149,972		28		28		150,000				845	01/01/9999	1Z*

(continues)

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

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 11	12	13	14	15	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	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 (continued)																					
834125-BF-2	SOLANO CALIF IRR DIST . 9.150% 01/01/		01/03/2011	Call 100.0000		175,000	175,000.00	175,000	175,000						175,000				8,006	01/01/2020	2
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						57,563,686	57,563,686.00	57,666,514	57,506,794		(95,993)		(95,993)		57,563,686				70,706		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000780-GR-1	AMAC 2003-6 1A4 . 5.500% 05/25/33		03/01/2011	Paydown		92,838	92,838.00	80,073	80,970		11,868		11,868		92,838				663	05/25/2033	1Z*
00439T-AD-9	ACCURIDE CORP . 9.500% 08/01/18		02/18/2011	Tax Free Exchange		548,084	537,000.00	548,544	548,295		(211)		(211)		548,084				28,200	08/01/2018	4FE
013104-AJ-3	ALBERTSONS INC . 7.500% 02/15/11		02/15/2011	Maturity		2,000,000	2,000,000.00	1,998,480	1,999,976		24		24		2,000,000				75,000	02/15/2011	4FE
01877K-AD-5	ALLIANCE PIPELINE . 4.591% 12/31/25		01/01/2011	Redemption 100.0000		8	8.00	8	(25,212)		25,221		25,221		8					12/31/2025	1FE
02150E-AN-3	CWALT 2007-5CB 1A13 . 6.000% 04/25/37		03/01/2011	Paydown		15,185	15,185.00	11,663	11,721		3,464		3,464		15,185				152	04/25/2037	1Z*
02151C-AJ-5	CWALT 2007-15CB M . 5.750% 07/25/37		03/01/2011	Paydown		1	687,295.00	4			1		1		1					07/25/2037	1Z*
026609-AM-9	AMERICAN HOME PRODUCTS CORP . 6.950%		03/15/2011	Maturity		3,000,000	3,000,000.00	3,111,420	3,009,919		(9,919)		(9,919)		3,000,000				104,250	03/15/2011	1FE
02660T-ER-0	AHM 2005-2 5A1 . 5.064% 09/25/35		03/01/2011	Paydown		22,163	22,163.00	22,097	22,091		72		72		22,163				173	09/25/2035	1Z*
049302-AE-2	ATLAS ENERGY OPER CO 12.125% 08/01/1		03/21/2011	Call 130.3780		279,009	214,000.00	240,215	236,266		(883)		(883)		235,383		43,626	43,626	16,578	08/01/2017	4FE
05454R-AE-0	AXCAN INTERMEDIATE HOLD . 9.250% 03/0		03/14/2011	Call 106.9637		3,208,911	3,000,000.00	2,965,503	2,975,262		988		988		2,976,249		232,662	232,662	148,773	03/01/2015	3FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WA		02/01/2011	Paydown		10,798	10,798.00	9,064	8,955		1,843		1,843		10,798				75	03/25/2037	6
055360-AZ-4	BCRR 2010-LEAF 14A . 4.230% 01/22/33		01/22/2011	Paydown		3,000,000	3,000,000.00	3,001,172	3,000,437		(437)		(437)		3,000,000				10,575	01/22/2011	1Z*
055360-CF-6	BCRR 2010-LEAF 29A . 4.230% 03/22/32		01/22/2011	Paydown		1,703,412	1,703,412.00	1,704,610	1,703,634		(222)		(222)		1,703,412				6,005	01/22/2011	1Z*
057741-AA-8	BALDOR ELECTRIC CO . 8.625% 02/15/17		02/25/2011	Call 111.8530		433,990	388,000.00	403,520	402,122		(438)		(438)		401,683		32,306	32,306	17,662	02/15/2017	4FE
05946X-2B-8	BAFC 2005-8 4A6 . 5.500% 01/25/36		03/01/2011	Paydown		290,436	290,436.00	290,753	289,654		782		782		290,436				2,658	06/01/2012	1Z*
05946X-GP-2	BAFC 2004-3 1A1 . 5.500% 10/25/34		03/01/2011	Paydown		72,365	72,365.00	68,317	69,251		3,114		3,114		72,365				605	10/25/2034	1Z*
05946X-S6-1	BAFC 2005-7 3A1 . 5.750% 11/25/35		03/01/2011	Paydown		38,018	38,018.00	37,705	37,768		251		251		38,018				333	11/25/2035	1Z*
05947U-C8-9	BACM 2005-1 A3 . 4.877% 11/10/42		03/01/2011	Paydown		207,809	207,809.00	208,854	207,633		176		176		207,809				902	12/01/2011	1Z*
05948X-CP-4	BOAMS 2003-3 1A6 . 5.500% 05/25/33		03/01/2011	Paydown		318,959	318,959.00	323,693	318,274		685		685		318,959				2,798	06/01/2012	1Z*
059497-AU-1	BACM 2007-1 A2 . 5.381% 01/15/49		03/01/2011	Paydown		47,067	47,067.00	47,161	47,018		49		49		47,067				498	01/01/2012	1Z*
05949A-JT-8	BOAMS 2004-6 1A7 . 5.500% 07/25/34		03/01/2011	Paydown		73,387	73,387.00	59,535	61,606		11,781		11,781		73,387				524	07/25/2034	1Z*
05949C-NH-5	BOAMS 2005-11 1A5 . 5.750% 12/25/35		03/01/2011	Paydown		18,606	18,606.00	18,210	18,334		271		271		18,606				146	12/25/2035	1Z*
05950N-BU-1	BAFC 2006-5 B1 . 5.966% 09/25/36		02/01/2011	Paydown		5,256	5,256.00	927	389	166	4,700		4,866		5,256				41	09/25/2036	6Z*
05951F-AG-9	BAFC 2007-1 TA5 . 6.090% 01/25/37		03/01/2011	Paydown		16,091	16,091.00	14,999	14,724		1,367		1,367		16,091				189	01/25/2037	4Z*
07383F-E9-5	BSCMS 2004-PWR4 A2 . 5.286% 06/11/41		03/01/2011	Paydown		68,637	68,637.00	66,910	67,582		1,055		1,055		68,637				615	06/11/2041	1Z*
097023-BB-0	BOEING CO . 1.875% 11/20/12		01/07/2011	MORGAN STANLEY FIXED INC		2,038,440	2,000,000.00	1,988,020	1,992,383		121		121		1,992,505		45,935	45,935	5,417	11/20/2012	1FE
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B		03/01/2011	Various			385,732.00												3,585	04/15/2028	6Z*
125581-FT-0	CIT GROUP INC . 7.000% 05/01/13		01/31/2011	Redemption 100.0000		84,421	84,421.00	73,182	75,653		8,768		8,768		84,421				1,477	05/01/2013	4
12628K-AF-9	CSAB 2006-3 A3A . 5.950% 11/25/36		03/01/2011	Paydown		40,084	40,084.00	36,587	35,483		4,602		4,602		40,084				378	11/25/2036	4Z*
12629Y-AA-9	COOPER-STANDARD AUTO . 8.500% 05/01/1		02/07/2011	Tax Free Exchange		314,904	310,000.00	315,460	314,980		(76)		(76)		314,904				7,027	05/01/2018	4FE
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R		02/01/2011	Paydown		2,529	2,529.00	2,499	2,500		29		29		2,529				(592)	09/01/2013	5*
12667G-7H-0	CWALT 2005-46CB A14 . 5.500% 10/25/35		03/01/2011	Paydown		15,752	15,752.00	15,197	15,372		380		380		15,752				138	10/25/2035	4Z*
12667G-TS-2	CWALT 2005-26CB A6 . 5.500% 07/25/35		03/01/2011	Paydown		15,052	15,052.00	12,526	13,203		1,849		1,849		15,052				128	07/25/2035	1Z*
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		01/01/2011	Various		4,921	4,921.00	4,921	4,844		77		77		4,921					08/25/2035	3Z*
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		03/01/2011	Paydown		9,155	9,155.00	8,972	9,013		143		143		9,155				100	08/25/2035	3Z*
12668A-MH-5	CWALT 2005-49CB A3 . 5.500% 11/25/35		03/01/2011	Paydown		49,560	49,560.00	45,843	46,847		2,713		2,713		49,560				470	11/25/2035	1Z*
12668A-NW-1	CWALT 2005-54CB 1N1 . 5.500% 10/25/35		03/01/2011	Paydown		7,289	7,289.00	7,287	7,277		12		12		7,289				69	10/25/2035	4Z*
12668G-AC-6	CWL 2006-S9 A3 . 5.728% 11/25/35		03/01/2011	Paydown		42,512	42,512.00	32,501	32,279		10,234		10,234		42,512				397	11/25/2035	1Z*
12668X-AD-7	CWL 2006-S8 A4 . 5.650% 03/25/36		03/01/2011	Paydown		104,224	104,224.00	72,145	66,344		37,881		37,881		104,224				983	03/25/2036	1Z*
126694-HK-7	CWHL 2005-25 A6 . 5.500% 11/25/35		03/01/2011	Paydown		27,520	27,520.00	25,594	26,325		1,195		1,195		27,520				245	11/25/2035	1Z*
126694-JX-7	CWHL 2005-24 A7 . 5.500% 11/25/35		03/01/2011	Paydown		230,423	230,423.00	228,911	229,358		1,065		1,065		230,423				2,111	11/25/2035	2Z*
12669E-T5-5	CWHL 2003-39 A19 . 5.000% 10/25/33		03/01/2011	Paydown		162,987	162,987.00	155,653	160,116		2,872		2,872		162,987				1,019	10/25/2033	1Z*
12669R-AE-7	CWL 2007-S1 A5 . 6.018% 11/25/36		03/01/2011	Paydown		124,957	124,957.00	77,287	67,332		57,626		57,626		124,957				1,316	11/25/2036	1Z*
12670B-AE-9	CWL 2007-S2 A5F . 6.000% 03/25/37		03/01/2011	Paydown		145,029	145,029.00	108,124	103,942		41,087		41,087		145,029				1,513	03/25/2037	1Z*

(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)																					
15132E-ET-1	CDMC 2003-8 1A4 . 5.250% 09/25/33		03/01/2011	Paydown		109,181	109,181.00	108,219	108,672		510		510		109,181				879	09/25/2033	1Z*
15132E-LC-0	CDMC 2005-1 A5 . 5.837% 02/18/35		03/01/2011	Paydown		187,016	187,016.00	186,901	186,731		285		285		187,016				2,025	02/18/2035	1Z*
17025T-BS-9	CWHL 2007-15 M . 6.352% 09/25/37		03/01/2011	Paydown		1	568,912.00	7,326	5,749		(2,132)		(2,132)						2,210	09/25/2037	1Z*
173100-AR-9	CMSI 2006-6 B1 . 6.000% 11/25/36		03/01/2011	Paydown		9,401	9,401.00	8,596	7,146	1,652	603		2,255		9,401				94	11/25/2036	6Z*
20046F-AA-8	COMM 2001-J2A A1 . 5.447% 07/16/34		01/01/2011	Paydown		1,570,475	1,570,475.00	1,655,379	1,569,866		608		608		1,570,475				7,129	05/01/2011	1Z*
201730-AC-2	CMAT 1999-C1 A3 . 6.640% 01/17/32		03/11/2011	Paydown		1,920,080	1,920,080.00	1,948,940	1,919,409		672		672		1,920,080				12,064	04/11/2011	1Z*
20846G-9A-0	CONSECO FINANCING TR II . 8.700% 11/1		03/08/2011	Various		7,128	1.00										7,128	7,128		11/15/2026	6Z
20846J-9A-4	CONSECO III . 8.796% 04/01/27		03/08/2011	Various		6,690	1.00										6,690	6,690		04/01/2027	6Z
20854P-AC-3	CONSOLIDATED ENERGY . 8.000% 04/01/17		03/03/2011	Tax Free Exchange		132,000	132,000.00	132,000	132,000						132,000				4,459	04/01/2017	4FE
20854P-AE-9	CONSOLIDATED ENERGY . 8.250% 04/01/20		03/03/2011	Various		132,000	132,000.00	132,000	132,000						132,000				4,598	04/01/2020	4FE
217203-AB-4	COPANO ENERGY LLC . 8.125% 03/01/16		03/25/2011	J P MORGAN SEC HI-YIELD		1,529,460	1,465,000.00	1,448,628	1,450,042		578		578		1,450,620		78,840	78,840	69,104	03/01/2016	4FE
21988Y-AB-3	CORP FINANCE MANAGERS VRDN . 0.260% 0		02/04/2011	WACHOVIA		2,005,000	2,005,000.00	2,005,000	2,005,000						2,005,000				1,035	02/02/2043	1FE
221470-AA-5	COSO GEOTHERMAL . 7.000% 07/15/26		01/15/2011	Redemption 100.0000		425,625	425,625.00	425,625	425,625						425,625				14,897	07/15/2026	4FE
225310-AC-5	CREDIT ACCEPTANC . 9.125% 02/01/17		02/22/2011	Tax Free Exchange		315,210	321,000.00	314,475	315,108		102		102		315,210				16,354	02/01/2017	4FE
22540A-BT-4	CSFB 97-1R 1M5 . 8.002% 09/30/24		03/01/2011	Paydown		49	49.00	49	49						49				1	09/30/2024	1Z*
22540A-FY-9	CSFB 98-C1 E . 7.340% 05/17/40		03/11/2011	Paydown		1,976,847	1,976,847.00	1,976,847	1,976,847						1,976,847				24,407	05/17/2040	1Z*
22541Q-FV-9	CSFB 2003-17 1A4 . 5.500% 06/25/33		03/01/2011	Paydown		57,866	57,866.00	55,685	56,117		1,750		1,750		57,866				502	06/25/2033	1Z*
22541S-AC-2	CSFB 2004-C1 A3 . 4.321% 01/15/37		03/01/2011	Paydown		140,625	140,625.00	136,357	139,745		880		880		140,625				660	01/15/2037	1Z*
22541S-GE-2	CSFB 2004-3 1A4 . 5.250% 06/25/34		03/01/2011	Paydown		42,821	42,821.00	40,252	40,693		2,128		2,128		42,821				375	06/25/2034	1Z*
225470-AN-3	CSMC 2005-C5 AAB . 5.100% 08/15/38		03/01/2011	Paydown		253,882	253,882.00	252,027	252,874		1,008		1,008		253,882				2,538	08/15/2038	1Z*
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 . 7.430%		02/15/2011	Paydown		11,395	11,395.00	5,892	1,583	4,310	5,502		9,812		11,395				423	08/15/2018	6*
251510-EJ-8	DBALT 2005-3 4A4 . 5.250% 06/25/35		03/01/2011	Paydown		23,876	23,876.00	22,626	23,288		588		588		23,876				167	06/25/2035	1Z*
251510-FX-6	DBALT 2005-4 A6 . 5.300% 09/25/35		03/01/2011	Paydown		18,564	18,564.00	18,370	18,449		115		115		18,564				145	09/25/2035	4Z*
251513-BC-0	DBALT 2006-AB4 A6A1 . 5.869% 10/25/3		03/01/2011	Paydown		15,936	15,936.00	14,262	13,839		2,098		2,098		15,936				150	10/25/2036	4Z*
25151E-AD-5	DBALT 2006-AB3 A4 . 6.423% 06/25/36		03/01/2011	Paydown		56,087	56,087.00	48,376	46,790		9,297		9,297		56,087				566	06/25/2036	1Z*
29382R-AC-1	ENTRAVISION COMM . 8.750% 08/01/17		01/07/2011	Tax Free Exchange		439,995	439,000.00	440,068	439,998		(3)		(3)		439,995				17,072	08/01/2017	4FE
30256Y-AA-1	FPL MARCUS HOOK PRIV PLACEMENT . 7.59		01/10/2011	Redemption 100.0000		137,543	137,543.00	137,543	137,543						137,543				5,220	07/10/2018	3
31331F-AU-5	FEDERAL EXPRESS CORP . 7.500% 01/15/1		01/17/2011	Redemption 100.0000		75,504	75,504.00	83,258	79,436		(3,932)		(3,932)		75,504				2,831	01/15/2018	1Z*
32051G-KU-8	FHASI 2005-2 1A2 . 5.500% 05/25/35		03/01/2011	Paydown		592,026	592,026.00	599,797	591,214		812		812		592,026				5,417	10/01/2012	1Z*
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*
32052R-AX-8	FHASI 2006-3 B1 . 6.231% 11/25/36		02/01/2011	Paydown		3,434	3,434.00	1,082	909	167	2,358		2,525		3,434				18	11/25/2036	6Z*
32056F-AG-7	FHASI 2007-5 B1 . 6.250% 08/25/37		03/01/2011	Paydown		1	117,591.00	5,788	4,432		(1,550)		(1,550)						735	08/25/2037	4Z*
361849-CB-6	GMACC 1997-C1 X . 1.052% 07/15/27		03/02/2011	Redemption 0.0000		1		7,550	7,054										863	07/01/2027	1Z*
36249K-AA-8	GSMS 2010-C1 A1 . 3.679% 08/10/43		03/01/2011	Paydown		27,686	27,686.00	28,516	28,470		(784)		(784)		27,686				176	05/01/2020	1Z*
378961-AU-0	GMSL 2005-A B1 . 5.250% 04/25/32		03/01/2011	Paydown		26,987	26,987.00	25,705	26,102		885		885		26,987				232	04/25/2032	5Z*
40432B-BH-1	HALO 2007-2 B1 . 5.807% 09/25/37		03/01/2011	Paydown		3,185	3,185.00	572	131	16	3,038		3,054		3,185				27	09/25/2037	6
437089-AE-5	INHEL 2006-1 A5 . 6.022% 05/25/36		03/01/2011	Paydown		7,555	7,555.00	1,225	1,113		6,442		6,442		7,555				48	05/25/2036	1Z*
43709J-AA-0	HEMT 2006-4 A1 . 5.671% 11/25/36		03/25/2011	Paydown		37,380	37,380.00	9,771	8,229		29,151		29,151		37,380				235	11/25/2036	1Z*
45660L-6K-0	RAST 2006-A1 1A3 . 6.000% 04/25/36		03/01/2011	Paydown		215,162	215,162.00	210,579	207,295		7,867		7,867		215,162				2,146	04/25/2036	4Z*
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 . 5.560%		03/01/2011	Paydown		21,842	21,842.00	21,841	21,800		42		42		21,842				216	01/25/2036	2Z*
46412Q-AC-1	IRWHE 2006-2 2A2 . 6.240% 02/25/36		03/01/2011	Paydown		131,240	131,240.00	130,977	130,851		389		389		131,240				1,804	02/25/2036	5Z*
46412Q-AE-7	IRWHE 2006-2 2A4 . 6.170% 02/25/36		03/01/2011	Paydown		24,995	24,995.00	24,411	24,456		539		539		24,995				240	02/25/2036	5Z*
46625H-HR-4	JP MORGAN CHASE & CO . 3.400% 06/24/1		02/17/2011	J P MORGAN SEC FIXED INC		5,051,150	5,000,000.00	5,097,650	5,089,774		(2,726)		(2,726)		5,087,048		(35,898)	(35,898)	27,861	06/24/2015	1FE
46625M-RA-9	JPMCC 2002-C3 A1 . 4.200% 07/12/35		03/01/2011	Paydown		430,088	430,088.00	423,570	428,192		1,897		1,897		430,088				21,726	07/12/2035	1Z*
46625M-YT-0	JPMCC 2003-PM1A A3 . 5.169% 08/12/40		03/01/2011	Paydown		83,620	83,620.00	87,383	86,957		(3,337)		(3,337)		83,620				745	10/01/2012	1Z*
46625Y-JD-6	JPMCC 2005-CB11 A2 . 5.016% 08/12/37		01/01/2011	Paydown		497,785	497,785.00	495,279	497,000		784		784		497,785				2,081	08/12/2037	1Z*
46628S-AJ-2	JPMAC 2006-WF1 A6 . 6.000% 07/25/36		03/01/2011	Paydown		70,365	70,365.00	65,779	64,246		6,119		6,119		70,365				615	07/25/2036	4Z*
488360-AE-8	KEMET CORP 10.500% 05/01/18		01/14/2011	Tax Free Exchange		1,016,326	1,000,000.00	1,017,288	1,016,426		(100)		(100)		1,016,326				21,292	05/01/2018	4FE
513075-AM-3	LAMAR MEDIA CORP . 6.625% 08/15/15		03/22/2011	BARCLAYS		142,128	139,000.00	124,405	128,828		424		424		129,253		12,875	12,875	5,628	08/15/2015	4FE

(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)																					
52108H-E2-6	LBUBS 2004-C4 A2 . 4.567% 06/15/29		02/11/2011	Paydown		903,943	903,943.00	900,130	903,380		563		563		903,943				6,828	06/15/2029	1Z*
52520Q-AG-9	RAST 2006-7 1A7 . 6.000% 11/25/36		03/01/2011	Paydown		253,504	309,411.00	255,266	255,243		38,312		38,312		253,504				3,099	11/25/2036	4Z*
52521H-AD-5	LMT 2006-9 1A4 . 5.750% 01/25/37		03/01/2011	Paydown		17,082	25,171.00	22,690	22,688		1,363		1,363		17,082				260	01/25/2037	5Z*
52521Y-AV-8	LMT 2007-8 1B1 . 6.258% 08/25/37		03/01/2011	Paydown		1	551,165.00	19,349	2,810	7,684	(7,319)		365						7,329	08/25/2037	6Z*
52522H-AN-2	LXS 2006-8 3A5 . 6.050% 06/25/36		03/01/2011	Paydown		8,746	8,746.00	7,777	7,942		804		804		8,746				98	06/25/2036	3Z*
52524P-AL-6	LXS 2007-6 3A5 . 5.720% 05/25/37		03/01/2011	Paydown		25,134	25,134.00	22,104	21,579		3,554		3,554		25,134				259	05/25/2037	3Z*
52989L-AD-1	LIBBEY GLASS INC 10.000% 02/15/15		01/26/2011	Various		948,944	932,000.00	952,803	949,294		(350)		(350)		948,944				41,681	02/15/2015	4FE
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		03/25/2011	Call 103.0000		109,180	106,000.00	107,927			(86)		(86)		107,841		1,339	1,339	6,478	02/15/2015	4FE
565849-AG-1	MARATHON OIL CORP . 6.500% 02/15/14		03/18/2011	Call 113.5969		2,271,939	2,000,000.00	1,999,810	1,999,927		4		4		1,999,931		272,008	272,008	76,917	02/15/2014	2FE
570506-AH-8	MARKWEST ENERGY PART/FIN . 8.750% 04/		03/10/2011	TENDER OFFER		40,140	36,000.00	35,713	35,767		4		4		35,771		4,369	4,369	1,269	04/15/2018	3FE
576434-RW-6	MALT 2004-5 B1 . 5.958% 06/25/34		03/01/2011	Paydown		131,185	131,185.00	124,134	126,005		5,180		5,180		131,185				1,340	06/25/2034	3Z*
59524E-AA-0	MID-ATLANTIC MILITARY CO . 5.671% 08/		02/01/2011	Redemption 100.0000		88,000	88,000.00	88,000	88,000						88,000				2,495	08/01/2025	1Z*
61745M-N7-4	MSC 2004-IQ8 A3 . 4.500% 06/15/40		03/01/2011	Paydown		289,612	289,612.00	290,551	288,955		657		657		289,612				2,244	07/01/2011	1Z*
61745M-XA-6	MSC 2004-HQ3 A3 . 4.490% 01/13/41		03/01/2011	Paydown		80,417	80,417.00	80,885	80,420		(3)		(3)		80,417				632	08/01/2012	1Z*
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A . 6.092%		03/01/2011	Paydown		33,599	33,599.00	28,733	28,323		5,276		5,276		33,599				288	10/25/2036	1Z*
61752R-AJ-1	MSM 2007-3XS 2A3S . 5.858% 01/25/47		03/01/2011	Paydown		13,843	13,843.00	13,390	13,314		530		530		13,843				203	01/25/2047	4Z*
62914A-AB-8	NIBC BANK NV . 2.800% 12/02/14		01/20/2011	UBS WARBURG		1,022,330	1,000,000.00	997,820	998,266		28		28		998,294		24,036	24,036	4,122	12/02/2014	1FE
65364T-AA-7	NIAGARA MOHAWK POWER . 5.469% 01/01/1		01/03/2011	Redemption 100.0000		342,000	342,000.00	342,000	342,000						342,000				9,352	01/01/2018	1FE
67021B-AD-1	NII CAPITAL CORP 10.000% 08/15/16		03/28/2011	GOLDMAN SACHS		510,160	448,000.00	486,863	484,109		(1,642)		(1,642)		482,467		27,693	27,693	28,124	08/15/2016	4FE
674599-BY-0	OCCIDENTAL PETROLEUM CORP . 4.100% 02		01/14/2011	DEUTSCHE BANK		1,015,380	1,000,000.00	999,770	999,770						999,770		15,610	15,610	3,872	02/01/2021	1FE
679574-AG-8	OLD DOMINION ELECTRIC . 6.210% 12/01/		01/01/2011	Redemption 100.0000		83,333	83,333.00	83,333	83,333						83,333				(4,386)	12/01/2028	1FE
711030-AC-0	PEOPLES ENERGY CORP . 6.900% 01/15/11		01/15/2011	Maturity		1,000,000	1,000,000.00	1,125,740	1,000,912		(912)		(912)		1,000,000				34,500	01/15/2011	2FE
73932L-AA-1	POWER RECEIVABLES FIN . 6.290% 01/01/		01/01/2011	Redemption 100.0000		77,951	77,951.00	77,928	77,948		3		3		77,951				1,226	01/01/2012	2FE
749121-CA-5	QWEST COMMUNICATIONS . 8.000% 10/01/1		03/15/2011	J P MORGAN SEC HI-YIELD		839,906	775,000.00	799,146	797,694		(1,133)		(1,133)		796,561		43,346	43,346	28,761	10/01/2015	3FE
74922E-AF-6	RALI 2006-QS6 1A6 . 6.250% 06/01/36		03/01/2011	Paydown		19,805	30,064.00	25,859	25,848		1,943		1,943		19,805				361	06/01/2036	4Z*
75970J-AD-8	RAMC 2007-1 AF1 . 5.742% 04/25/37		02/01/2011	Paydown		9,879	9,879.00	8,885	8,884		995		995		9,879				95	04/25/2037	1Z*
75970J-AJ-5	RAMC 2007-1 AF6 . 5.710% 04/25/37		02/01/2011	Paydown		945	945.00	769	776		169		169		945				9	04/25/2037	4Z*
759950-GV-4	RAMC 2006-1 AF3 . 5.608% 05/25/36		01/01/2011	Paydown		8,467	8,467.00	8,467	8,437		30		30		8,467				40	05/25/2036	3Z*
761118-XQ-6	RALI 2006-QS3 1A12 . 6.000% 03/25/36		03/01/2011	Paydown		25,020	27,114.00	23,864	23,524		2,179		2,179		25,020				281	03/25/2036	3Z*
76111X-BQ-5	RFMSI 2003-S17 A1 . 5.500% 09/25/33		02/01/2011	Paydown		205,193	205,193.00	205,161	204,469		724		724		205,193				1,257	09/25/2033	1Z*
76111X-ZU-0	RFMSI 2005-S7 A4 . 5.500% 11/25/35		03/01/2011	Paydown		623,446	623,446.00	621,693	621,303		2,143		2,143		623,446				4,838	11/25/2035	1Z*
76112B-TA-8	RAAC 2005-SP1 2A13 . 5.250% 09/25/34		01/01/2011	Paydown		15,428	15,428.00	12,420	15,227		201		201		15,428				68	09/25/2034	1Z*
771196-AQ-5	ROCHE HLDGS INC . 5.000% 03/01/14		03/24/2011	Call 109.9310		1,877,621	1,708,000.00	1,695,600	1,699,824		550		550		1,700,374		177,248	177,248	48,156	03/01/2014	1FE
78108A-AA-2	RSC EQUIPMENT RENTAL INC 10.000% 07/		03/07/2011	DEUTSCHE BANK		43,605	38,000.00	37,734	37,772		5		5		37,777		5,828	5,828	2,481	07/15/2017	4FE
826338-AA-3	SIERRA LAND CO . 0.360% 03/01/48		03/01/2011	Call 100.0000		205,000	205,000.00	205,000							205,000				127	03/01/2048	1FE
828690-AA-5	SIMMONS BEDDING CO 11.250% 07/15/15		02/10/2011	PRINCERIDGE GROUP LLC		2,114,779	1,953,000.00	2,103,887	2,081,075		(6,773)		(6,773)		2,074,302		40,477	40,477	124,627	07/15/2015	4FE
829809-AF-9	SITHE/INDEPENDENCE FNDG . 9.000% 12/3		01/01/2011	Redemption 100.0000		13	13.00	15	10,200		(10,188)		(10,188)		13				(1)	12/30/2013	4FE
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-GR-2	SASC 2005-10 5A7 . 5.250% 12/25/34		03/01/2011	Paydown		155,228	155,228.00	155,665	154,772		457		457		155,228				1,390	04/01/2012	1Z*
86359D-NK-9	SASC 2005-15 2A1 . 5.750% 08/25/35		03/01/2011	Paydown		80,863	80,863.00	79,596	79,972		891		891		80,863				844	08/25/2035	2Z*
86359D-SR-9	SASC 2005-17 5A1 . 5.500% 10/25/35		03/01/2011	Paydown		149,658	149,658.00	148,466	148,649		1,010		1,010		149,658				1,167	10/25/2035	4Z*
87612B-AD-4	TARGA RESOURCES PARTNERS 11.250% 07/		02/04/2011	Taxable Exchange		359,708	308,000.00	342,350	339,642		(530)		(530)		339,112		20,596	20,596	19,036	07/15/2017	4FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS . 6.119% 03		03/30/2011	Redemption 100.0000		63,247	63,247.00	63,247	63,247						63,247				968	03/30/2024	2FE
882491-AP-8	TEXAS INDUSTRIES INC . 9.250% 08/15/2		01/28/2011	Tax Free Exchange		1,941,741	1,938,000.00	1,941,893	1,941,764		(23)		(23)		1,941,741				83,657	08/15/2020	4FE
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		03/30/2011	Call 105.0000		37,800	36,000.00	37,493	37,487		(47)		(47)		37,440		360	360	2,295	09/01/2017	4FE
89566E-AA-6	TRISTATE GEN/TRANS ASSN . 6.040% 01/3		01/31/2011	Redemption 100.0000		687,582	687,582.00	689,377	688,768		(1,186)		(1,186)		687,582				20,765	01/31/2018	3Z*
918005-AY-5	AQUILA INC . 7.950% 02/01/11		02/01/2011	Maturity		1,000,000	1,000,000.00	1,000,800			(800)		(800)		1,000,000				39,750	02/01/2011	2FE
918866-AR-5	VALASSIS COMMUNICATION . 8.250% 03/01		01/28/2011	TENDER OFFER		244,530	234,000.00	207,282	216,181		255		255		216,436		28,094	28,094	7,883	03/01/2015	3FE
92343V-AJ-3	VERIZON COMMUNICATIONS . 4.350% 02/15		03/24/2011	JEFFERIES & CO 1		2,117,520	2,000,000.00	1,994,480	1,997,518		274		274		1,997,792		119,728	119,728	54,133	02/15/2013	1FE

(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)																					
92903P-AA-7	VORNADO DP LLC 2010-VN0 A1 . 2.970% 0		03/01/2011	Paydown		61,951	61,951.00	61,951	61,948		3		3		61,951				307	09/13/2028	1Z*
929043-AD-9	VORNADO REALTY LP . 5.600% 02/15/11		02/15/2011	Maturity		1,000,000	1,000,000.00	999,060	999,974		26		26		1,000,000				28,000	02/15/2011	2FE
929227-2G-0	WAMU 2003-S5 1A4 . 5.500% 06/25/33		03/01/2011	Paydown		93,851	93,851.00	78,365	79,188		14,663		14,663		93,851				794	06/25/2033	1Z*
93934F-BL-5	WMALT 2005-7 2CB1 . 5.500% 08/25/35		03/01/2011	Paydown		22,240	22,240.00	22,062	22,079		160		160		22,240				209	08/25/2035	3Z*
93934F-EQ-1	WMALT 2005-9 2A4 . 5.500% 11/25/35		03/01/2011	Paydown		26,526	26,526.00	25,231	24,975		1,550		1,550		26,526				243	11/25/2035	3Z*
93934N-AK-1	WMALT 2006-5 10A5 . 6.000% 07/25/36		03/01/2011	Paydown		21,085	21,085.00	17,755	17,666		3,420		3,420		21,085				241	07/25/2036	2Z*
93935B-AH-3	WMALT 2006-5 3A6 . 6.268% 07/25/36		03/01/2011	Paydown		43,746	43,746.00	35,578	33,683		10,063		10,063		43,746				464	07/25/2036	1Z*
949772-AG-2	WFMBS 2005-18 2A4 . 5.500% 12/25/35		03/01/2011	Paydown		137,293	137,293.00	137,765	136,962		332		332		137,293				1,256	04/01/2012	1Z*
94981S-AG-9	WFMBS 2005-16 A4 . 5.750% 01/25/36		03/01/2011	Paydown		272,424	272,424.00	267,912	269,244		3,180		3,180		272,424				2,631	01/25/2036	1Z*
94982N-AC-8	WFMBS 2005-4 A3 . 5.000% 04/25/35		03/01/2011	Paydown		130,380	130,380.00	130,584	130,118		262		262		130,380				1,084	12/01/2012	1Z*
94983L-AY-3	WFMBS 2006-2 2A5 . 5.500% 03/25/36		03/01/2011	Paydown		17,016	17,016.00	16,545	16,677		339		339		17,016				234	03/25/2036	2Z*
97180*-AM-0	WILMINGTON TR CO FEDERAL EXPRESS 10		03/28/2011	Redemption 100.0000		414,418	414,418.00	414,418	414,418						414,418				21,964	03/28/2012	2Z*
97180*-AN-8	WILMINGTON TR CO FEDERAL EXPRESS 10		02/25/2011	Redemption 100.0000		437,728	437,728.00	437,728	437,728						437,728				23,200	02/25/2012	2Z*
971804-9N-1	WILMINGTON TR CO AMERICAN AIRLINES-N4		03/15/2011	Redemption 100.0000		117,800	117,800.00	82,460	90,741		27,059		27,059		117,800				2,545	03/15/2014	6Z*
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 . 7.770%		01/01/2011	Paydown		752	752.00	765	757		(5)		(5)		752				5	08/01/2019	4Z*
97381W-AD-6	WINDSTREAM CORP . 8.625% 08/01/16		03/30/2011	Various		1,908,160	1,796,000.00	1,825,060	1,822,150		(646)		(646)		1,821,504		86,656	86,656	91,208	08/01/2016	3FE
639365-AB-1	NAVIOS MARITIME . 9.500% 12/15/14	F	01/13/2011	GLEACHER & CO SEC INC		159,790	152,000.00	157,575	157,277		(127)		(127)		157,149		2,641	2,641	1,364	12/15/2014	4FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						66,005,701	66,771,084.00	64,780,785	63,057,339	13,995	398,873		412,868		64,711,505		1,294,193	1,294,193	1,572,989		
Bonds - Credit Tenant Loans																					
36873@-AA-4	CVS Gene Warren . 5.830% 01/15/26		03/15/2011	Redemption 100.0000		21,308	21,308.00	21,308	21,308						21,308				210	01/15/2026	2
4199999 - Subtotal - Bonds - Credit Tenant Loans						21,308	21,308.00	21,308	21,308						21,308				210		
Bonds - Hybrid Securities																					
94979D-20-0	WELLS FARGO CAP TR VIII		01/14/2011	BLOOMBERG TRADEBOOK		203,661	8,204.00	185,000	185,799		23		23		185,821		17,839	17,839	2,884	08/01/2033	1FE
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA . 6.024%	R	02/11/2011	MORGAN STANLEY FIXED INC		2,007,500	2,000,000.00	2,009,950	2,002,239						2,002,239		5,261	5,261	50,535	03/29/2049	1FE
4899999 - Subtotal - Bonds - Hybrid Securities						2,211,161	2,008,204.00	2,194,950	2,188,038		23		23		2,188,060		23,100	23,100	53,419		
8399997 - Subtotal - Bonds - Part 4						150,402,837	150784282	149,373,756	147,150,758	13,995	289,719		303,714		148,848,653		1,554,180	1,554,180	1,989,179		
8399999 - Subtotal - Bonds						150,402,837	150784282	149,373,756	147,150,758	13,995	289,719		303,714		148,848,653		1,554,180	1,554,180	1,989,179		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
015351-10-9	ALEXION PHARMACEUTICALS INC		02/28/2011	Various	6,025.000	548,021		277,753	485,314	(207,561)			(207,561)		277,753		270,268	270,268			L
04033V-20-3	ARIBA INC		01/27/2011	Various	5,280.000	126,485		65,314	124,027	(58,714)			(58,714)		65,314		61,172	61,172			L
04743P-10-8	ATHEROS COMMUNICATIONS		02/01/2011	Various	33,903.000	1,505,372		998,959	1,217,796	(218,836)			(218,836)		998,959		506,412	506,412			L
053807-10-3	AVNET INC		03/07/2011	S. G. COWEN SECURITIES CORP.	3,255.000	108,275		91,057	107,513	(16,456)			(16,456)		91,057		17,218	17,218			L
09180C-10-6	BJ'S RESTAURANTS INC		01/07/2011	ROBERT W. BAIRD	26,273.000	886,780		519,417	930,852	(411,435)			(411,435)		519,417		367,363	367,363			L
109178-10-3	BRIGHAM EXPLORATION CO		03/24/2011	CITIGROUP GLOBAL-EQ	10,075.000	338,321		199,542	274,443	(74,901)			(74,901)		199,542		138,779	138,779			L
14754D-10-0	CASH AMERICA INTL INC		03/03/2011	SIDOTI & CO LLC	9,875.000	414,746		316,396	364,684	(48,288)			(48,288)		316,396		98,350	98,350	346		L
156710-10-5	CERADYNE INC		03/18/2011	KNIGHT CAPITAL-CSA-EQUITY	6,250.000	258,356		222,199							222,199		36,157	36,157			L
169656-10-5	CHIPOTLE MEXICAN GRILL-CL A		01/04/2011	Morgan Stanley	2,961.000	654,125		335,916	629,686	(293,771)			(293,771)		335,916		318,209	318,209			L
23334L-10-2	DSW INC- A		01/07/2011	JP MORGAN - EQ	5,550.000	194,056		157,078	217,005	(59,927)			(59,927)		157,078		36,977	36,977			L
243537-10-7	DECKERS OUTDOOR CORP		02/04/2011	ROBERT W. BAIRD	2,515.000	201,704		78,101	200,546	(122,445)			(122,445)		78,101		123,603	123,603			L
31787A-50-7	FINISAR CORPORATION		03/21/2011	Various	26,440.000	855,431		396,473	775,488	(386,285)			(386,285)		396,473		458,959	458,959			L
369300-10-8	GENERAL CABLE CORP		02/07/2011	Morgan Stanley	8,290.000	339,508		264,278	290,896	(26,618)			(26,618)		264,278		75,230	75,230			L
40425J-10-1	HMS HOLDINGS CORP		01/10/2011	MERRILL LYNCH-ALGO	2,060.000	129,876		78,645	133,426	(54,781)			(54,781)		78,645		51,231	51,231			L
42833L-10-8	HH GREGG INC		02/08/2011	Various	56,770.000	1,016,891		1,454,875	1,189,332	265,543			265,543		1,454,875		(437,983)	(437,983)			L
443320-10-6	HUB GROUP INC-CL A		02/08/2011	Various	8,020.000	272,295		255,991	256,569	(26,416)			(26,416)		255,991		16,304	16,304			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)																					
457733-10-3	INSPIRE PHARMACEUTICALS INC		02/18/2011	KNIGHT CAPITAL-CSA-EQUITY	1,141.000	4,752		6,779	9,584	(2,806)			(2,806)		6,779		(2,027)	(2,027)			L
45928H-10-6	INTERNATIONAL COAL GROUP INC		03/22/2011	Various	37,705.000	404,659		286,636	238,529	(12,397)			(12,397)		286,636		118,022	118,022			L
493732-10-1	KFORCE INC		02/03/2011	Various	55,849.000	967,665		657,229	903,637	(246,408)			(246,408)		657,229		310,437	310,437			L
549764-10-8	LUFKIN INDUSTRIES INC		02/18/2011	Various	8,890.000	615,036		268,309	554,647	(286,338)			(286,338)		268,309		346,728	346,728			L
595137-10-0	MICROSEMI CORP		01/27/2011	Various	5,495.000	129,645		86,268	125,836	(39,567)			(39,567)		86,268		43,377	43,377			L
617700-10-9	MORNINGSTAR INC		01/10/2011	Various	3,660.000	194,742		169,087	194,273	(25,186)			(25,186)		169,087		25,655	25,655	183		L
64115T-10-4	NETSCOUT SYSTEMS INC		03/03/2011	Various	9,185.000	225,456		124,654	211,347	(86,693)			(86,693)		124,654		100,802	100,802			L
65440K-10-6	99 CENTS ONLY STORES		03/11/2011	Various	48,005.000	937,740		697,283	688,763	(65,827)			(65,827)		697,283		240,457	240,457			L
67555N-20-6	OCLARO INC		03/22/2011	Various	8,839.000	93,301		112,850	111,871	(4,463)			(4,463)		112,850		(19,549)	(19,549)			L
68375Q-40-3	OPLINK COMMUNICATIONS INC		03/17/2011	Various	11,575.000	263,159		190,652	213,790	(23,138)			(23,138)		190,652		72,508	72,508			L
69840W-10-8	PANERA BREAD COMPANY-CL A		03/04/2011	Various	15,115.000	1,775,820		1,215,581	939,229	(298,129)			(298,129)		1,215,581		560,239	560,239			L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		02/24/2011	CITIGROUP GLOBAL-EQ	1,655.000	136,495		90,026	124,456	(34,430)			(34,430)		90,026		46,469	46,469			L
743312-10-0	PROGRESS SOFTWARE CORP		01/31/2011	Cash Adjustment	0.500	14		8	14	(6)			(6)		8		7	7			L
768573-10-7	RIVERBED TECHNOLOGY INC		01/27/2011	Various	8,455.000	283,057		100,817	297,362	(196,545)			(196,545)		100,817		182,240	182,240			L
775711-10-4	ROLLINS INC		01/14/2011	Various	35,385.000	682,628		515,725	698,854	(183,129)			(183,129)		515,725		166,904	166,904			L
83088M-10-2	SKYWORKS SOLUTIONS INC		01/19/2011	WILLIAM BLAIR	4,120.000	131,579		58,690	117,956	(59,265)			(59,265)		58,690		72,888	72,888			L
871237-10-3	SYKES ENTERPRISES INC		03/24/2011	Various	48,555.000	895,366		962,194	983,724	(21,530)			(21,530)		962,194		(66,828)	(66,828)			L
904708-10-4	UNIFIRST CORP/MA		01/07/2011	BNY CONVERG-SOFT	11,115.000	607,575		407,795	611,881	(204,085)			(204,085)		407,795		199,780	199,780	417		L
91307C-10-2	UNITED THERAPEUTICS CORP		03/01/2011	PIPER JAFFRAY	4,135.000	277,423		213,939	261,415	(47,475)			(47,475)		213,939		63,483	63,483			L
981419-10-4	WORLD ACCEPTANCE CORP		02/02/2011	Various	18,165.000	1,013,883		691,115	959,112	(267,997)			(267,997)		691,115		322,768	322,768			L
981475-10-6	WORLD FUEL SERVICES CORP		03/17/2011	KNIGHT CAPITAL-CSA-EQUITY	1,750.000	66,723		47,178	63,280	(16,102)			(16,102)		47,178		19,545	19,545	66		L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	F	03/11/2011	STIFEL NICOLAUS & CO-EQ	19,579.000	562,183		509,989	517,669	(7,680)			(7,680)		509,989		52,194	52,194	8,727		L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						18,119,143		13,124,798	16,024,806	(3,870,087)			(3,870,087)		13,124,798		4,994,348	4,994,348	9,739		
9799997 - Subtotal - Common Stocks - Part 4						18,119,143		13,124,798	16,024,806	(3,870,087)			(3,870,087)		13,124,798		4,994,348	4,994,348	9,739		
9799999 - Subtotal - Common Stocks						18,119,143		13,124,798	16,024,806	(3,870,087)			(3,870,087)		13,124,798		4,994,348	4,994,348	9,739		
9899999 - Subtotal - Preferred and Common Stocks						18,119,143		13,124,798	16,024,806	(3,870,087)			(3,870,087)		13,124,798		4,994,348	4,994,348	9,739		
9999999 - TOTALS						168,521,980		162,498,554	163,175,564	(3,856,092)	289,719		(3,566,373)		161,973,451		6,548,528	6,548,528	1,998,918		

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)
Swaps - Replication - Credit Default																						
RSAT# 976657A@5		N/A	Credit	Morgan Stanley	07/06/2007	09/20/2012		1,000,000	21.000			531	(2,463)		(2,463)	372				6,067	1FE	
0989999 - Swaps - Replication - Credit Default												531	(2,463)		(2,463)	372				6,067		
1029999 - Swaps - Subtotal - Replication												531	(2,463)		(2,463)	372				6,067		
1169999 - Swaps - Total Swaps - Credit Default												531	(2,463)		(2,463)	372				6,067		
1209999 - Swaps - Subtotal - Total Swaps												531	(2,463)		(2,463)	372				6,067		
1419999 - Totals - Subtotal - Replication												531	(2,463)		(2,463)	372				6,067		
1449999 - TOTAL												531	(2,463)		(2,463)	372				6,067		

(a)

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

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)
Short Futures - Hedging Other																			
ESM1	(32)	(1,600)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	06/17/2011	CME	03/11/2011	1,289.400	1,324.000	(55,360)		(55,360)	(55,360)			144,000	100/113
ESM1	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	06/17/2011	CME	03/11/2011	1,296.750	1,324.000	(2,725)		(2,725)	(2,725)			9,000	100/113
1349999 - Short Futures - Hedging Other												(58,085)		(58,085)	(58,085)			153,000	
1389999 - Subtotal - Short Futures												(58,085)		(58,085)	(58,085)			153,000	
1409999 - Totals - Subtotal - Hedging Other												(58,085)		(58,085)	(58,085)			153,000	
1449999 - TOTAL												(58,085)		(58,085)	(58,085)			153,000	

Broker Name	Net Cash Deposits
Net Cash Deposits	
Goldman Sachs	(153,000)
9999999 - Total Net Cash Deposits	(153,000)

(a)

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

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								(58,085)		153,000	153,000
NAIC 1 Designation											
Morgan Stanley	Yes	Yes			(2,463)			(2,463)		6,067	3,604
0299999 - Total NAIC 1 Designation					(2,463)			(2,463)		6,067	3,604
0899999 - TOTAL					(2,463)			(60,548)		159,067	156,604

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-KP-4	USTR 1 3/8 NOTE Y 12	1	2,448,933	2,413,181	04/01/2011
912828-MP-2	USTR 3 5/8 NOTE B 20	1	431,891	425,239	04/01/2011
912828-NU-0	USTR 0 3/4 NOTE AB 13	1	2,834,753	2,781,717	04/01/2011
912828-PY-0	USTR 2 3/4 NOTE H 18	1	2,477,782	2,434,863	04/01/2011
0199999 - Bonds, U.S. Governments, Issuer Obligations			8,193,359	8,055,000	
0599999 - Bonds, Subtotals - U.S. Government			8,193,359	8,055,000	
7799999 - Bonds, Total Bonds, Issuer Obligations			8,193,359	8,055,000	
8399999 - Bonds, Subtotals - Total Bonds			8,193,359	8,055,000	
Stocks, Common Stocks, Money Market Mutual Funds					
SF0284-38-9	BNY INST CASH RESERVE	UZ	27,315	86,116	
9399999 - Stocks, Common Stocks, Money Market Mutual Funds			27,315	86,116	
9799999 - Stocks, Total Common Stocks			27,315	86,116	
9899999 - Stocks, Total Preferred and Common Stocks			27,315	86,116	
9999999 - TOTALS			8,220,674	8,141,116	

General Interrogatory:

1. Total activity for the year — Fair Value $ (18,306,732) — Book/Adjusted Carrying Value $ (18,100,000)
2. Average Balance for the year — Fair Value $ 18,500,065 — Book/Adjusted Carrying Value $ 18,579,230
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
   NAIC 1 $ 8,055,000 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 86,116

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-NR-4	OPIC VRDN Adj % Due 5/15/2021 MN15	1	6,908,220	6,908,220	05/15/2021
690353-QE-0	OPIC AGENCY DN Due 7/12/2011 At Mat	1	1,006,321	1,006,321	07/12/2011
690353-RV-1	OPIC US AGENCY Floating Rate MTN Adj % D	1	6,000,000	6,000,000	12/15/2019
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12	1	8,000,000	8,000,000	12/16/2019
690353-SK-4	OPIC US AGENCY VRDN Adj % Due 8/15/2017	1	2,000,000	2,000,000	08/15/2017
690353-SR-9	OPIC AGENCY VRDN Adj % Due 10/20/2017 JA	1	3,500,000	3,500,000	10/20/2017
690353-SS-7	OPIC VRDN Adj % Due 8/15/2017 Sched	1	3,000,000	3,000,000	08/15/2017
690353-SU-2	OPIC AgencyVAR Adj % Due 6/15/2017 MJSD1	1	10,000,000	10,000,000	06/15/2017
0199999 - Bonds, U.S. Governments, Issuer Obligations			45,914,541	45,914,541	
0599999 - Bonds, Subtotals - U.S. Government			45,914,541	45,914,541	
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					
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due	1FE	3,600,000	3,600,000	11/15/2038
67756B-VN-7	OH ST HIGHER EDL REV WESTERN Adj % Due	1FE	1,700,000	1,700,000	12/01/2044
686076-DY-3	OREGON EDR VRDN Adj % Due 12/1/2025 Sche	1FE	10,500,000	10,500,000	12/01/2025
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/	1FE	3,565,000	3,565,000	08/01/2033
882716-2D-4	TX ST Adj % Due 12/1/2033 Sched	1FE	4,500,000	4,500,000	12/01/2033
957366-CL-9	WESTCHESTER VRDN Adj % Due 11/1/2034 Sch	1FE	5,500,000	5,500,000	11/01/2034
986476-AX-7	York Adj % Due 9/15/2024 Sched	1FE	1,550,000	1,550,000	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			30,915,000	30,915,000	
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			30,915,000	30,915,000	
Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					
025816-AV-1	AMERICAN EXPRESS CO 5 1/4% Due 9/12/201	1FE	1,019,883	1,019,797	09/12/2011
0556N1-R8-8	BNP COMMERCIAL PAPER CP 0.18% Due 4/8/20	1	10,399,220	10,399,220	04/08/2011
066365-DC-8	BANKERS TRUST NEW YORK CORP 7 1/4% Due	1FE	1,033,625	1,034,316	10/15/2011
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched	1FE	3,930,000	3,930,000	02/01/2031
316175-40-5	FIDELITY INST MM FUND PRIME	L	98,805,072	98,805,072	
59157B-AC-6	METLIFE INSTITUTIONAL FD Flt % Due 7/12	1FE	2,705,119	2,700,000	07/12/2012
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched	1FE	4,000,000	4,000,000	12/01/2040
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched	1FE	7,510,000	7,510,000	03/01/2048
89233P-4T-0	TOYOTA MOTOR CREDIT CORP Adj % Due 1/12	1FE	2,598,601	2,600,000	01/12/2012
976657-AC-0	WISCONSIN ENERGY CORP 6 1/2% Due 4/1/20	1FE	514,000	514,000	04/01/2011
3299999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations			132,515,520	132,512,405	
3899999 - Bonds, Subtotals - Industrial and Miscellaneous (Unaffiliated)			132,515,520	132,512,405	
7799999 - Bonds, Total Bonds, Issuer Obligations			209,345,061	209,341,946	
8399999 - Bonds, Subtotals - Total Bonds			209,345,061	209,341,946	
9999999 - TOTALS			209,345,061	209,341,946	

General Interrogatory:

1. Total activity for the year	Fair Value $ (50,965,653)	Book/Adjusted Carrying Value $ (50,969,830)
2. Average Balance for the year	Fair Value $ 224,463,362	Book/Adjusted Carrying Value $ 224,592,252
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value $ 217,565,735	Book/Adjusted Carrying Value $ 217,483,062

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 NEW YORK MELLON	NEW YORK, NY					3,597,925	2,124,981	1,051,875	
FIFTH THIRD BANK	CINCINNATI, OH					2,151,766	1,914,266	1,446,475	
GOLDMAN SACHS	NEW YORK, NY					199,622	230,022	222,507	
JP MORGAN/CHASE	NEW YORK, NY					(10,172,379)	(10,433,899)	(10,254,126)	
M&T BANK	BUFFALO, NY					759,084	767,622	776,342	
NORTHERN TRUST	CHICAGO, IL					251,500	251,500	251,500	
0199999 - TOTAL - Open Depositories						(3,212,482)	(5,145,508)	(6,505,427)	
0399999 - TOTAL Cash on Deposit						(3,212,482)	(5,145,508)	(6,505,427)	
0599999 - TOTALS						(3,212,482)	(5,145,508)	(6,505,427)	

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	13,099,018	524	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					13,099,018	524	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					13,099,018	524	
7799999 - Total Bonds - Subtotals - Issuer Obligations					13,099,018	524	
8399999 - Total Bonds - Subtotals - Bonds					13,099,018	524	
8699999 - Total Cash Equivalents					13,099,018	524	