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QUARTERLY STATEMENT

AS OF MARCH 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code 0836 (Current Period), 0836 (Prior Period) NAIC Company Code 92622 Employer's ID Number 31-1000236

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

Country of Domicile US

Incorporated/Organized December 1, 1980 Commenced Business March 5, 1981

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

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

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

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

Internet Website Address www.WesternSouthernLife.com

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

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

OFFICERS

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

OTHER OFFICERS

Edward Joseph Babbitt (VP & Sr Counsel)
Keith Walker Brown (VP & Chf Underwriter)
Keith Terrill Clark, MD (VP & Medical Director)
James Joseph DeLuca (VP)
Lisa Beth Fangman (VP)
Stephen Paul Hamilton (VP)
Noreen Joyce Hayes (Sr VP)
Kevin Louis Howard (VP & Assoc Gen Counsel)
Carroll Ray Hutchinson (Sr VP)
Phillip Earl King (VP & Auditor)
Michael Joseph Laatsch (VP)
Constance Marie Maccarone (Sr VP)
Jimmy Joe Miller (Sr VP)
Nora Eyre Moushey (Sr VP & Chf Actuary)
Gene Anthony Patterson (VP)
Douglas Ivan Ross (VP & Chf Tech Off)
Nicholas Peter Sargen (Sr VP & Chf Inv Off)
Jeffrey Laurence Stainton# (VP & Assoc Gen Counsel)
Richard Kelley Taulbee (VP)
James Joseph Vance (VP & Treasurer)
Troy Dale Brodie (VP)
Kim Rehling Chiodi (VP)
Robert John DalSanto (VP)
Bryan Chalmer Dunn (Sr VP & Chf Mkt Off)
Clint David Gibler (Sr VP & Chf Inf Off)
Daniel Wayne Harris (VP)
David Todd Henderson (VP & Chief Risk Officer)
Bradley Joseph Hunkler (VP, Chief Accounting Officer)
Robert Scott Kahn (VP)
Richard Anthony Krawczeski (VP)
Harold Victor Lyons (VP)
Jill Tripp McGruder (Sr VP)
Michael Ryland Moser (VP & Chf Compliance Officer)
Jonathan David Niemeyer (Sr VP & General Counsel)
Keith Malcom Payne (VP)
Mario Joseph San Marco (VP)
Denise Lynn Sparks (VP)
Thomas Martin Stapleton (VP)
David Eugene Theurich (VP)
Robert Lewis Walker (Sr VP & Chf Fin Off)

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton } SS

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

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

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 ______

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	10,122,121,386		10,122,121,386	10,004,546,328
2. Stocks:				
2.1 Preferred stocks	2,752,378		2,752,378	2,537,658
2.2 Common stocks	185,686,108	23,984,327	161,701,781	154,076,643
3. Mortgage loans on real estate:				
3.1 First liens	712,747,335		712,747,335	724,579,914
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)	26,109,825		26,109,825	26,133,507
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ ..... (3,341,840)), cash equivalents ($ ..... 32,441,637) and short-term investments ($ .... 335,298,249)	364,398,046		364,398,046	393,868,485
6. Contract loans (including $ .... premium notes)	44,955,501		44,955,501	45,370,918
7. Derivatives				
8. Other invested assets	102,194,585		102,194,585	100,138,397
9. Receivables for securities	2,352,276		2,352,276	4,618,810
10. Securities lending reinvested collateral assets	16,334,060		16,334,060	28,377,060
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Line 1 to Line 11)	11,579,651,500	23,984,327	11,555,667,173	11,484,247,720
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	117,649,648		117,649,648	109,295,650
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	939,696		939,696	1,130,523
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	20,718,222		20,718,222	20,073,827
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	960,614		960,614	2,511,473
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
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	31,101,112		31,101,112	34,545,666
19. Guaranty funds receivable or on deposit	9,598,330		9,598,330	9,574,916
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	389,538	89,996	299,542	138,905
25. Aggregate write-ins for other than invested assets	7,934,620		7,934,620	7,632,692
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	11,768,943,280	24,074,323	11,744,868,957	11,669,151,372
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	54,512,211		54,512,211	56,188,208
28. Totals (Line 26 and Line 27)	11,823,455,491	24,074,323	11,799,381,168	11,725,339,580
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	7,934,620		7,934,620	7,632,692
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)	7,934,620		7,934,620	7,632,692

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 8,794,625,819 less $ ....included in Line 6.3 (including $ ....Modco Reserve)	8,794,625,819	8,725,764,535
2. Aggregate reserve for accident and health contracts (including $ ....Modco Reserve)		
3. Liability for deposit-type contracts (including $ ....Modco Reserve)	1,291,094,762	1,272,867,622
4. Contract claims:		
4.1 Life	11,103,280	9,892,654
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	686,122	399,115
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 $ 1,125,754 ceded	1,125,754	1,023,768
9.4 Interest Maintenance Reserve	7,985,558	4,602,654
10. Commissions to agents due or accrued-life and annuity contracts $ 2,155,159 , accident and health $ ....and deposit-type contract funds $	2,155,159	1,388,636
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	4,012,206	5,617,406
13. Transfers to Separate Accounts due or accrued (net) (including $ (1,683,266) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(3,265,216)	(3,727,377)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	13,271,688	13,145,150
15.1 Current federal and foreign income taxes, including $ 3,569,762 on realized capital gains (losses)	16,248,653	13,373,820
15.2 Net deferred tax liability		
16. Unearned investment income	1,353,302	1,393,171
17. Amounts withheld or retained by company as agent or trustee	486,322	903,852
18. Amounts held for agents' account, including $ ....agents' credit balances		
19. Remittances and items not allocated	12,141,544	7,894,078
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		25,000,000
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	88,480,560	69,890,642
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	6,837,508	5,801,355
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	139,589	506,011
24.09 Payable for securities	35,362,434	14,328,798
24.10 Payable for securities lending	415,478,887	466,147,697
24.11 Capital notes $ ....and interest thereon $		
25. Aggregate write-ins for liabilities	525,961	604,353
26. Total liabilities excluding Separate Accounts business (Line 1 to Line 25)	10,699,849,892	10,636,817,940
27. From Separate Accounts statement	54,512,211	56,188,208
28. Total liabilities (Line 26 and Line 27)	10,754,362,103	10,693,006,148
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	761,308,064	761,308,064
34. Aggregate write-ins for special surplus funds	12,403,829	15,082,839
35. Unassigned funds (surplus)	268,807,172	253,442,529
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)	1,042,519,065	1,029,833,432
38. Total of Line 29, Line 30 and Line 37	1,045,019,065	1,032,333,432
39. Total of Line 28 and Line 38 (Page 2, Line 28, Col. 3)	11,799,381,168	11,725,339,580
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending eschearment to a state	525,961	604,353
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)	525,961	604,353
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)	12,403,829	15,082,839
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)	12,403,829	15,082,839

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	216,596,375	283,944,761	1,024,683,568
2. Considerations for supplementary contracts with life contingencies	497,115	726,991	2,830,641
3. Net investment income	150,324,460	149,115,353	602,096,155
4. Amortization of Interest Maintenance Reserve (IMR)	740,884	(126,586)	395,984
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	10,188	202,422	745,602
8.2 Charges and fees for deposit-type contracts	1,209	941	4,835
8.3 Aggregate write-ins for miscellaneous income	306,219	737,039	1,623,296
9. Totals (Line 1 to Line 8.3)	368,476,450	434,600,921	1,632,380,081
10. Death benefits	22,085,477	21,043,935	83,336,304
11. Matured endowments (excluding guaranteed annual pure endowments)	511,725	496,889	1,854,229
12. Annuity benefits	60,231,322	51,776,245	198,284,816
13. Disability benefits and benefits under accident and health contracts	707,972	703,786	2,839,783
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	129,516,702	137,369,469	580,771,260
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	14,067,744	15,124,466	59,835,751
18. Payments on supplementary contracts with life contingencies	825,591	75,253	308,591
19. Increase in aggregate reserves for life and accident and health contracts	68,861,284	142,653,748	431,643,849
20. Totals (Line 10 to Line 19)	296,807,817	369,243,791	1,358,874,583
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	13,857,567	19,261,208	66,273,240
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	15,562,617	15,986,118	63,974,064
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,959,464	1,985,450	8,914,392
25. Increase in loading on deferred and uncollected premiums	(870,396)	(459,526)	(922,776)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,411,383)	(5,258,331)	(17,478,698)
27. Aggregate write-ins for deductions	3,246,329	2,428,034	11,945,776
28. Totals (Line 20 to Line 27)	327,152,015	403,186,744	1,491,580,581
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	41,324,435	31,414,177	140,799,500
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	41,324,435	31,414,177	140,799,500
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	12,678,890	10,093,708	37,887,661
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)	28,645,545	21,320,469	102,911,839
34. Net realized capital gains or (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,349,261 (excluding taxes of $ 2,220,501 transferred to the IMR)	3,914,734	(3,197,356)	(22,311,833)
35. Net Income (Line 33 plus Line 34)	32,560,279	18,123,113	80,600,006
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,032,333,432	1,005,040,564	1,005,040,564
37. Net income (Line 35)	32,560,279	18,123,113	80,600,006
38. Change in net unrealized capital gains (losses)less capital gains tax of $ 1,698,374	2,471,111	12,652,172	20,380,759
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(1,746,180)	(1,316,787)	(6,262,301)
41. Change in nonadmitted assets	669,351	(186,869)	(1,649,683)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(18,589,918)	(26,271,189)	(55,858,752)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(25,000,000)
53. Aggregate write-ins for gains and losses in surplus	(2,679,010)		15,082,839
54. Net change in capital and surplus (Line 37 through Line 53)	12,685,633	3,000,440	27,292,868
55. Capital and surplus as of statement date (Line 36 plus Line 54)	1,045,019,065	1,008,041,004	1,032,333,432
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	4,292	5,922	449,119
08.302. Company Owned Life Insurance	301,927	731,117	1,174,177
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Line 08.301 through Line 08.303 plus Line 08.398) (Line 8.3 above)	306,219	737,039	1,623,296
2701. Benefits for employees and agents not included elsewhere	2,915,594	2,251,216	10,960,819
2702. Securities lending interest expense	330,735	176,818	984,957
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Line 2701 through Line 2703 plus Line 2798) (Line 27 above)	3,246,329	2,428,034	11,945,776
5301. Change in Surplus from additional DTA (SSAP 10R)	(2,679,010)		15,082,839
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Line 5301 through Line 5303 plus Line 5398) (Line 53 above)	(2,679,010)		15,082,839

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	217,936,278	285,470,510	1,029,511,741
2. Net investment income	143,284,414	139,796,004	607,910,369
3. Miscellaneous income	15,688	930,808	985,107
4. Total (Line 1 through Line 3)	361,236,380	426,197,322	1,638,407,217
5. Benefit and loss related payments	207,017,005	219,131,187	932,221,749
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,380,945)	(4,552,338)	(18,172,112)
7. Commissions, expenses paid and aggregate write-ins for deductions	34,239,914	40,007,073	157,343,094
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ....tax on capital gains (losses)	13,373,819	22,927,263	55,144,683
10. Total (Line 5 through Line 9)	251,249,793	277,513,185	1,126,537,414
11. Net cash from operations (Line 4 minus Line 10)	109,986,587	148,684,137	511,869,803
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	686,378,596	383,855,072	1,766,026,908
12.2 Stocks	11,617,167	3,779,547	19,253,654
12.3 Mortgage loans	20,714,390	2,898,933	51,683,179
12.4 Real estate			
12.5 Other invested assets	12,289,624	213,344	2,575,381
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments	1,613	16,609	43,897
12.7 Miscellaneous proceeds	23,300,170		14,237,887
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	754,301,560	390,763,505	1,853,820,906
13. Cost of investments acquired (long-term only):			
13.1 Bonds	797,413,718	528,611,775	2,378,789,939
13.2 Stocks	14,307,791	7,684,710	23,343,610
13.3 Mortgage loans	8,600,000	34,743,771	103,006,009
13.4 Real estate	205,818	268,745	792,088
13.5 Other invested assets			33,250,391
13.6 Miscellaneous applications	4,166	9,501,284	140,183
13.7 Total investments acquired (Line 13.1 through Line 13.6)	820,531,493	580,810,285	2,539,322,220
14. Net increase or (decrease) in contract loans and premium notes	(415,417)	(729,683)	(1,420,853)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(65,814,516)	(189,317,097)	(684,080,461)
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	18,227,140	8,513,200	75,129,141
16.5 Dividends to stockholders	25,000,000		
16.6 Other cash provided (applied)	(66,869,650)	(14,757,114)	218,062,207
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(73,642,510)	(6,243,914)	293,191,348
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)	(29,470,439)	(46,876,874)	120,980,690
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	393,868,485	272,887,795	272,887,795
19.2 End of period (Line 18 plus Line 19.1)	364,398,046	226,010,921	393,868,485

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	44,608,253	40,634,779	169,168,069
3. Ordinary individual annuities	175,569,702	246,420,107	866,382,527
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	220,177,955	287,054,886	1,035,550,596
12. Deposit-type contracts	17,999,540	8,643,003	77,771,898
13. Total	238,177,495	295,697,889	1,113,322,494
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 Western - Southern Life Assurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

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

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

   C. Accounting Policy. No change.

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

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

   B. Debt Restructuring. No change.

   C. Reverse Mortgages. No change.

   D. Loan-Backed Securities

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

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

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

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the three month period ended March 31, 2011: None						
For the year ended December 31, 2010:						
32052RAX8	$ 1,852,992	$ 1,478,708	$ 374,284	$ 1,478,708	$ 1,242,572	12/31/2010
45660L3H0	9,550,473	9,485,847	64,626	9,485,847	7,829,310	12/31/2010
74922EAF6	5,309,746	5,148,937	160,809	5,148,937	4,175,984	12/31/2010
75970JAD8	270,123	244,031	26,092	244,031	213,637	12/31/2010
75970QAD2	240,088	232,744	7,344	232,744	182,065	12/31/2010
872225AF4	3,543,404	2,062,688	1,480,716	2,062,688	1,314,500	12/31/2010
939344AL1	25,492	22,453	3,039	22,453	14,147	12/31/2010
1248MGAX2	160,962	146,652	14,310	146,652	108,027	9/30/2010
75970QAD2	269,996	244,841	25,155	244,841	194,775	9/30/2010
05949ATX8	961,020	776,450	184,570	776,450	776,421	9/30/2010
12544DBB4	2,293,037	785,576	1,507,461	785,576	769,930	9/30/2010
12668BYF4	6,115,301	5,755,547	359,754	5,755,547	4,484,662	9/30/2010
17310FAW5	2,585,959	1,889,769	696,190	1,889,769	1,750,944	9/30/2010
45660L3T4	10,343,891	10,034,491	309,400	10,034,491	8,256,883	9/30/2010
021468AG8	4,740,567	4,373,849	366,718	4,373,849	3,369,045	6/30/2010
02148JAD9	4,841,488	4,532,996	308,492	4,532,996	3,436,405	6/30/2010
02150EAN3	4,400,206	3,840,126	560,080	3,840,126	3,412,810	6/30/2010
12543PAQ6	1,784,460	1,541,866	242,594	1,541,866	1,348,013	6/30/2010
45660L2V0	1,598,107	1,530,926	67,181	1,530,926	1,157,898	6/30/2010
45660L3H0	9,953,669	9,565,530	388,139	9,565,530	7,424,150	6/30/2010
46627MAA5	2,169,057	2,091,979	77,078	2,091,979	1,555,118	6/30/2010
52520QAG9	12,691,105	11,545,008	1,146,097	11,545,008	10,204,319	6/30/2010
61749EAF4	13,051,028	11,925,053	1,125,975	11,925,053	8,080,016	6/30/2010
61749WAK3	5,649,503	5,269,680	379,823	5,269,680	3,554,890	6/30/2010
863579K56	12,796,555	11,782,991	1,013,564	11,782,991	11,416,313	6/30/2010
872225AF4	6,552,383	3,483,780	3,068,603	3,483,780	2,066,680	6/30/2010
93934NAK1	7,318,802	6,692,064	626,738	6,692,064	5,247,160	6/30/2010

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
949772AU1	4,462,590	3,775,558	687,032	3,775,558	1,998,754	6/30/2010
Total	$ 135,532,004	$120,260,140	$ 15,271,864	$ 120,260,140	$ 95,585,428	

NOTES TO FINANCIAL STATEMENTS

For the six month period ended December 31, 2009:

02151CAQ9	$ 358,827	$ 341,003	$ 17,824	$ 341,003	$ 236,408	12/31/2009
059469AF3	4,084,265	3,958,294	125,971	3,958,294	2,818,791	12/31/2009
05950NBU1	2,739,165	1,189,390	1,549,775	1,189,390	2,076,039	12/31/2009
059522BB7	2,143,472	849,585	1,293,887	849,585	980,407	12/31/2009
12544DBB4	5,455,935	2,518,168	2,937,767	2,518,168	3,709,016	12/31/2009
12668BYF4	6,431,867	6,121,474	310,393	6,121,474	4,818,219	12/31/2009
17310FAW5	3,567,388	2,641,601	925,787	2,641,601	2,974,385	12/31/2009
225470M67	6,716,545	6,222,148	494,397	6,222,148	4,503,704	12/31/2009
251513AQ0	83,080	65,539	17,541	65,539	56,616	12/31/2009
32052RAX8	2,915,007	2,016,604	898,403	2,016,604	1,958,603	12/31/2009
45660L3T4	12,284,531	12,069,435	215,096	12,069,435	9,599,076	12/31/2009
525221EC7	13,493,738	12,851,796	641,942	12,851,796	9,701,815	12/31/2009
525221GA9	7,818,089	7,447,183	370,906	7,447,183	5,500,339	12/31/2009
52522HAN2	15,293,112	13,592,511	1,700,601	13,592,511	9,605,487	12/31/2009
65538PAF5	3,384,149	3,308,616	75,533	3,308,616	2,376,792	12/31/2009
761118MD7	4,457,494	4,249,793	207,701	4,249,793	2,998,130	12/31/2009
863579F52	13,007,006	12,118,374	888,632	12,118,374	8,839,573	12/31/2009
939344AR8	6,423,472	6,013,973	409,499	6,013,973	3,915,805	12/31/2009
93934FEQ1	7,220,961	6,846,507	374,454	6,846,507	6,221,660	12/31/2009
93935WAD6	20,767,486	19,808,212	959,274	19,808,212	14,579,158	12/31/2009
00079CAE9	739,872	729,940	9,932	729,940	575,681	9/30/2009
05950NBU1	3,891,730	2,855,010	1,036,720	2,855,010	2,090,848	9/30/2009
059515BF2	7,677,984	6,748,758	929,226	6,748,758	5,511,967	9/30/2009
059522BB7	2,619,881	2,231,956	387,925	2,231,956	1,589,338	9/30/2009
12543PAQ6	1,956,165	1,778,942	177,223	1,778,942	1,323,375	9/30/2009
12544DBB4	8,191,890	5,540,712	2,651,178	5,540,712	3,663,020	9/30/2009
12668WAU1	3,928,439	3,669,012	259,427	3,669,012	1,292,760	9/30/2009
32052RAX8	4,254,570	2,946,473	1,308,097	2,946,473	2,023,471	9/30/2009
32056FAG7	1,562,554	373,587	1,188,967	373,587	325,202	9/30/2009
40432BBH1	2,027,358	626,934	1,400,424	626,934	556,456	9/30/2009
52524MAV1	8,616,474	7,581,270	1,035,204	7,581,270	3,177,130	9/30/2009
872225AF4	10,962,696	6,767,200	4,195,496	6,767,200	2,945,943	9/30/2009
Total	$ 195,075,202	$166,080,000	$ 28,995,202	$ 166,080,000	$ 122,545,214	

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

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (6,228,061)	$ 336,118,512	$ (150,803,940)	$ 920,881,104

(5) The Company monitors investments to determine if there has been an other-than-temporary decline in fair value. Factors management considers for each identified security include the following:

- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

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

F. Real Estate. No change.

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

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt. No change.

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

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

14. Contingencies. No change.

15. Leases. No change.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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	-	-	26,453,290	26,453,290
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ 26,453,290	$ 26,453,290
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 110,649,815	$ -	$ -	$ 110,649,815
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 110,649,815	$ -	$ -	$ 110,649,815
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ -	$ -
Separate account assets	$ 47,141,124	$ -	$ -	$ 47,141,124
Total assets at fair value	$ 157,790,939	$ -	$ 26,453,290	$ 184,244,229
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (139,588)	$ (139,588)
Total liabilities at fair value	$ -	$ -	$ (139,588)	$ (139,588)

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	$ 29,814,454	$ -	$ (2,085,689)	$ (128,819)	$ 3,091,651	$ (4,238,306)	$ 26,453,290
Derivative liabilities	(506,010)	-	-	-	366,422	-	(139,588)
Total	$ 29,308,444	$ -	$ (2,085,689)	$ (128,819)	$ 3,458,073	$ (4,238,306)	$ 26,313,702

(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.

NOTES TO FINANCIAL STATEMENTS

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?

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: $ 34,803,058

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	$ 30,870,807	$ 33,187,794
14.24 Short-Term Investments	$	$ ....
14.25 Mortgage Loans on Real Estate	$	$ ....
14.26 All Other	$ 88,824,879	$ 91,123,607
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	$ 119,695,686	$ 124,311,401
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 (X) No ( )

If no, attach a description with this statement.

GENERAL INTERROGATORIES (continued)

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET, NY, NY 12086
FEDERAL HOME LOAN BANK	CINCINNATI, OH 45202

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE AND HEALTH

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

		1 Amount
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 704,747,335
	1.14 Total Mortgages in Good Standing	$ 704,747,335
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	$ 8,000,000
	1.44 Total Mortgages in Process of Foreclosure	$ 8,000,000
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)	$ 712,747,335
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
	States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Column 2 Through Column 5	Deposit-Type Contracts
1.	Alabama AL	L	67,219	2,087,123			2,154,342	
2.	Alaska AK	N	8,161	16,050			24,211	
3.	Arizona AZ	L	304,150	1,274,219			1,578,369	
4.	Arkansas AR	L	126,613	2,604,162			2,730,775	
5.	California CA	L	1,253,816	3,045,236			4,299,052	
6.	Colorado CO	L	100,980	641,763			742,743	
7.	Connecticut CT	L	60,329	330,589			390,918	
8.	Delaware DE	L	24,662	40			24,702	
9.	District of Columbia DC	L	37,090	95,625			132,715	
10.	Florida FL	L	2,102,555	13,230,258			15,332,813	
11.	Georgia GA	L	424,178	1,034,226			1,458,404	
12.	Hawaii HI	L	32,366	18,202,608			18,234,974	
13.	Idaho ID	L	15,413	283,901			299,314	
14.	Illinois IL	L	2,927,697	11,675,463			14,603,160	
15.	Indiana IN	L	3,977,303	4,424,990			8,402,293	588,325
16.	Iowa IA	L	58,215	1,645,392			1,703,607	
17.	Kansas KS	L	172,926	646,250			819,176	
18.	Kentucky KY	L	1,514,019	2,531,675			4,045,694	
19.	Louisiana LA	L	937,870	8,989,567			9,927,437	
20.	Maine ME	N	5,887	300			6,187	
21.	Maryland MD	L	350,874	510,435			861,309	
22.	Massachusetts MA	L	14,952	105,365			120,317	
23.	Michigan MI	L	2,613,472	12,924,439			15,537,911	
24.	Minnesota MN	L	299,777	1,385,476			1,685,253	
25.	Mississippi MS	L	392,156	17,068,102			17,460,258	
26.	Missouri MO	L	895,166	10,431,910			11,327,076	
27.	Montana MT	L	11,885	625			12,510	
28.	Nebraska NE	L	21,420	1,003,347			1,024,767	
29.	Nevada NV	L	59,615	77,431			137,046	
30.	New Hampshire NH	N	1,876	75			1,951	
31.	New Jersey NJ	L	159,514	948,326			1,107,840	
32.	New Mexico NM	L	30,867	1,143,999			1,174,866	
33.	New York NY	N	37,680	495			38,175	
34.	North Carolina NC	L	3,620,966	6,761,322			10,382,288	372,756
35.	North Dakota ND	L	4,881	10,000			14,881	
36.	Ohio OH	L	14,159,853	11,986,885			26,146,738	16,810,661
37.	Oklahoma OK	L	179,298	5,214,583			5,393,881	
38.	Oregon OR	L	35,263	264,657			299,920	
39.	Pennsylvania PA	L	3,103,117	7,221,483			10,324,600	227,798
40.	Rhode Island RI	N	2,146				2,146	
41.	South Carolina SC	L	268,820	5,108,908			5,377,728	
42.	South Dakota SD	L	16,252	45,500			61,752	
43.	Tennessee TN	L	552,427	842,511			1,394,938	
44.	Texas TX	L	1,023,703	7,671,583			8,695,286	
45.	Utah UT	L	32,513	260,150			292,663	
46.	Vermont VT	L	2,210				2,210	
47.	Virginia VA	L	265,219	2,837,771			3,102,990	
48.	Washington WA	L	120,532	93,175			213,707	
49.	West Virginia WV	L	1,175,268	911,200			2,086,468	
50.	Wisconsin WI	L	284,263	7,980,512			8,264,775	
51.	Wyoming WY	L	10,280				10,280	
52.	American Samoa AS	N						
53.	Guam GU	N	120				120	
54.	Puerto Rico PR	N	2,137				2,137	
55.	U.S. Virgin Islands VI	N	310				310	
56.	Northern Mariana Islands MP	N						
57.	Canada CN	N						
58.	Aggregate Other Alien OT	XXX						
59.	Subtotal	(a) 46	43,900,281	175,569,702			219,469,983	17,999,540
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	707,972				707,972	
94.	Aggregate other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	44,608,253	175,569,702			220,177,955	17,999,540
96.	Plus Reinsurance Assumed	XXX						
97.	Totals (All Business)	XXX	44,608,253	175,569,702			220,177,955	17,999,540
98.	Less Reinsurance Ceded	XXX	2,774,565	735			2,775,300	
99.	Totals (All Business) less Reinsurance Ceded	XXX	41,833,688	175,568,967			217,402,655	17,999,540
	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: 9 2 6 2 2 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: 9 2 6 2 2 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: 9 2 6 2 2 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: 9 2 6 2 2 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: 9 2 6 2 2 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: 9 2 6 2 2 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: 9 2 6 2 2 2 0 1 1 4 4 9 0 0 0 0 1

SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	26,133,507	26,300,402
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	205,818	792,088
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/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	229,500	958,983
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)	26,109,825	26,133,507
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	26,109,825	26,133,507

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	724,579,914	672,944,379
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	8,600,000	102,079,930
2.2. Additional investment made after acquisition		926,079
3. Capitalized deferred interest and other		
4. Accrual of discount	297,253	2,846,768
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	20,714,390	51,683,172
8. Deduct amortization of premium and mortgage interest points and commitment fees	15,442	58,665
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		2,475,405
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)	712,747,335	724,579,914
12. Total Valuation Allowance		
13. Subtotal (Line 11 plus Line 12)	712,747,335	724,579,914
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	712,747,335	724,579,914

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	100,138,397	92,742,070
2. Cost of acquired:		
2.1. Actual cost at time of acquisition		3,995,070
2.2. Additional investment made after acquisition		878,261
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	2,302,813	5,098,377
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	246,624	2,575,381
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)	102,194,586	100,138,397
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	102,194,586	100,138,397

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	10,183,102,708	9,543,869,527
2. Cost of bonds and stocks acquired	811,721,498	2,402,133,548
3. Accrual of discount	5,305,924	17,214,142
4. Unrealized valuation increase (decrease)	1,472,272	24,985,019
5. Total gain (loss) on disposals	11,660,910	21,034,169
6. Deduct consideration for bonds and stocks disposed of	697,995,762	1,785,280,563
7. Deduct amortization of premium	4,707,669	21,252,390
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		19,600,744
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)	10,310,559,881	10,183,102,708
11. Deduct total nonadmitted amounts	23,984,327	21,942,074
12. Statement value at end of current period (Line 10 minus Line 11)	10,286,575,554	10,161,160,634

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)	6,505,792,805	1,560,203,900	1,545,238,557	166,128,253	6,686,886,401			6,505,792,805
2. Class 2 (a)	2,684,021,062	3,249,435,696	3,155,848,906	(189,166,596)	2,588,441,256			2,684,021,062
3. Class 3 (a)	484,806,600	62,136,156	107,593,884	20,442,677	459,791,549			484,806,600
4. Class 4 (a)	603,683,642	129,218,141	87,325,517	15,541,057	661,117,323			603,683,642
5. Class 5 (a)	88,763,358	338,520	9,633,262	(15,680,450)	63,788,166			88,763,358
6. Class 6 (a)	32,175,717	19,603	3,485,787	1,127,043	29,836,576			32,175,717
7. Total Bonds	10,399,243,184	5,001,352,016	4,909,125,913	(1,608,016)	10,489,861,271			10,399,243,184
PREFERRED STOCK								
8. Class 1								
9. Class 2	2,121,638				2,121,638			2,121,638
10. Class 3								
11. Class 4		630,740			630,740			
12. Class 5								
13. Class 6	416,020		416,020					416,020
14. Total Preferred Stock	2,537,658	630,740	416,020		2,752,378			2,537,658
15. Total Bonds and Preferred Stock	10,401,780,842	5,001,982,756	4,909,541,933	(1,608,016)	10,492,613,649			10,401,780,842

(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 $ 367,489,886 ; NAIC 2 $ 250,000 ; 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	335,298,249	X X X	335,379,797	66,232	

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	330,024,111	217,071,841
2. Cost of short-term investments acquired	850,809,294	2,622,009,726
3. Accrual of discount	12,272	60,548
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	1,613	37,192
6. Deduct consideration received on disposals	845,464,491	2,508,307,859
7. Deduct amortization of premium	84,550	847,337
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)	335,298,249	330,024,111
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	335,298,249	330,024,111

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)	(506,010)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	366,422
4.	Total gain (loss) on termination recognized	(50,072)
5.	Considerations received/(paid) on terminations	(50,072)
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)	(139,588)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(139,588)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	UNITED TECHNOLOGIES 913017BH1	1FE	8,000,000	9,721,596	10,398,608		06/20/2017	Deutsche Bank	(144,682)	(144,682)	20047E-AE-2	COMM 2006-C8 A4	1FE	9,866,278	10,543,290
80589MA@1	SCANA CORP 805901AQ8	2FE	1,000,000	991,587	1,040,119		06/20/2012	Barclays	(2,633)	(2,633)	36158Y-HB-8	GECMC 2002-3A B	1FE	994,220	1,042,752
80589MA@1	SCANA CORP 805901AQ8	2FE	3,700,000	3,668,870	3,848,438		06/20/2012	Barclays	(9,744)	(9,744)	36158Y-HB-8	GECMC 2002-3A B	1FE	3,678,614	3,858,182
105756B*0	BRAZIL SOVEREIGN 105756AL4	2FE	9,000,000	9,162,513	9,709,333		06/20/2012	Morgan Stanley	15,487	15,487	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,147,026	9,693,846
742718C@6	PROCTER & GAMBLE 742718DA4	1FE	6,000,000	6,739,971	7,197,996		09/20/2012	Deutsche Bank	(8,805)	(8,805)	22541Q-DJ-8	CSFB 2003-C3 A5	1FE	6,748,776	7,206,801
742718C@6	PROCTER & GAMBLE 742718DA4	1FE	6,000,000	5,971,477	6,249,063		09/20/2012	Deutsche Bank	(8,805)	(8,805)	61750C-AD-9	MSC 2006-HQ9 A3	1FE	5,980,282	6,257,868
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,978,132	5,202,557		09/20/2012	Credit Suisse	(4,613)	(4,613)	05950W-AC-2	BACM 2006-4 A3A	1FE	4,982,745	5,207,170
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,939,201	5,143,187		09/20/2012	Credit Suisse	(4,613)	(4,613)	22541N-UL-1	CSFB 2002-CP5 C	1FE	4,943,814	5,147,800
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,978,132	5,202,557		09/20/2012	Credit Suisse	(4,613)	(4,613)	05950W-AC-2	BACM 2006-4 A3A	1FE	4,982,745	5,207,170
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,964,218	5,251,097		09/20/2012	Credit Suisse	(4,613)	(4,613)	22541S-AD-0	CSFB 2004-C1 A4	1FE	4,968,831	5,255,710
105756B@8	BRAZIL SOVEREIGN 105756AL4	2FE	5,000,000	4,980,888	5,129,534		08/20/2012	Credit Suisse	16,264	16,264	22541N-MT-3	CSFB 2002-CKS4 C	1FE	4,964,624	5,113,270
593048B@9	MEXICAN SOVEREIGN 91086QAN8	2FE	5,000,000	5,018,136	5,162,019		08/20/2012	Deutsche	13,394	13,394	05947U-HN-1	BACM 2002-2 B	1FE	5,004,742	5,148,625
593048B@9	MEXICAN SOVEREIGN 91086QAN8	2FE	5,000,000	5,018,020	5,133,479		08/20/2012	Deutsche	13,394	13,394	396789-DY-2	GCCFC 2003-C1 D	1FE	5,004,626	5,120,085
254687C@3	DISNEY CO 25468PCE4	1FE	5,000,000	5,013,289	5,328,262		09/20/2012	Barclays	8,577	8,577	361849-ZT-2	GMACC 2003-C3 A4	1FE	5,004,712	5,319,685
254687C@3	DISNEY CO 25468PCE4	1FE	5,000,000	4,996,584	5,268,222		09/20/2012	Barclays	8,577	8,577	52108H-TA-2	LBUBS 2003-C5 A4	1FE	4,988,007	5,259,645
427866E*5	HERSHEY CO 427866AK4	1FE	10,000,000	9,863,423	10,443,716		09/20/2012	Deutsche Bank	12,006	12,006	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	9,851,417	10,431,710
427866E*5	HERSHEY CO 427866AK4	1FE	5,000,000	4,965,456	5,167,653		09/20/2012	Deutsche Bank	6,003	6,003	617451-CP-2	MSC 2006-T21 A3	1FE	4,959,453	5,161,650
713411A#3	PEPSICO INC 713448BG2	1FE	15,000,000	14,769,964	15,640,403		09/20/2012	Barclays	(7,162)	(7,162)	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	14,777,126	15,647,565
459200J@1	IBM 459200BA8	1FE	3,500,000	3,600,179	3,811,986		09/20/2012	Barclays	4,412	4,412	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	3,595,767	3,807,574
459200J@1	IBM 459200BA8	1FE	11,500,000	11,314,307	12,146,167		09/20/2012	Barclays	14,495	14,495	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	11,299,812	12,131,672
604059A@4	3M 604059AE5	1FE	15,000,000	14,728,322	15,813,357		09/20/2012	Barclays	(10,563)	(10,563)	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	14,738,885	15,823,920
742718C#4	PROCTER & GAMBLE 742718DA4	1FE	15,000,000	14,766,220	15,649,613		09/20/2012	Deutsche Bank	(10,882)	(10,882)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	14,777,102	15,660,495
929903A#9	WACHOVIA CORP 949746NA5	1FE	10,000,000	9,778,490	10,367,419		09/20/2012	Morgan Stanley	(72,911)	(72,911)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,851,401	10,440,330
842634A*8	SOUTHERN CO 842634AG2	2FE	10,000,000	9,847,226	10,436,155		09/20/2012	Barclays	(4,175)	(4,175)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,851,401	10,440,330
233293A@8	DPL INC 233293AH2	2FE	10,000,000	9,832,161	10,421,090		09/20/2012	Barclays	(19,240)	(19,240)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,851,401	10,440,330
191216E@5	COCA COLA 191216AH3	1FE	10,000,000	9,881,660	10,472,532		09/20/2012	Deutsche Bank	(2,251)	(2,251)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,883,911	10,474,783
911308A@3	UNITED PARCEL 911308AB0	1FE	10,000,000	9,821,778	10,545,134		09/20/2012	Barclays	(4,146)	(4,146)	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	9,825,924	10,549,280
097023C*4	BOEING 097023AD7	1FE	10,000,000	9,793,504	10,431,885		09/20/2012	Deutsche Bank	(3,075)	(3,075)	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,796,579	10,434,960
913017F@3	UNITED TECHNOLOGIES 913017BH1	1FE	10,000,000	9,814,570	10,452,951		09/20/2012	Merrill	17,991	17,991	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,796,579	10,434,960
560904A@3	MALAYSIA 560904AF1	1FE	10,000,000	9,895,694	10,610,794		09/20/2012	Deutsche	6,964	6,964	46625M-WX-3	JPMCC 2003-CB6 A2	1FE	9,888,730	10,603,830
560904A#1	MALAYSIA 560904AF1	1FE	10,000,000	9,805,024	10,443,405		09/20/2012	Barclays	8,445	8,445	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,796,579	10,434,960
264399D*4	DUKE ENERGY CAROLINAS 264399DW3	1FE	10,000,000	9,820,837	10,459,218		09/20/2012	Merrill	24,258	24,258	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,796,579	10,434,960
20825CC@1	CONOCO PHILLIPS 20825CAE4	1FE	10,000,000	10,087,463	10,829,463		09/20/2012	Morgan Stanley	17,671	17,671	22541Q-J2-9	CSFB 2003-C5 A4	1FE	10,069,792	10,811,792
9999999 - TOTALS				263,528,892	279,407,412				(139,588)	(139,588)				263,668,480	279,547,000

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	36	283,137,301							36	283,137,301
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	646,713	XXX		XXX		XXX		XXX	646,713
4. Less: Closed or Disposed of Transactions	3	20,255,122							3	20,255,122
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	33	263,528,892							33	263,528,892

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	(139,588)	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		(139,588)
4.	Part D, Column 5	42,249	
5.	Part D, Column 6	(181,837)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	864,398	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		864,398
10.	Part D, Column 8	1,046,235	
11.	Part D, Column 9	(181,837)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	2,472,170	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	2,472,170	
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	64,672,744	60,895,834
2. Cost of cash equivalents acquired	3,353,129,016	6,452,083,845
3. Accrual of discount		459
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		6,704
6. Deduct consideration received on disposals	3,385,354,156	6,448,246,870
7. Deduct amortization of premium	5,966	67,228
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)	32,441,637	64,672,744
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	32,441,637	64,672,744

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by purchase								
CREA00010 45 APARTMENT	HOUSTON	TX	12/01/2009	WSLAC MORTGAGE			26,109,824	205,818
0199999 - Acquired by purchase							26,109,824	205,818
0399999 - TOTALS							26,109,824	205,818

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
Description of Property	2 City	3 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	9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11-9-10)	13 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
Mortgages in good standing - Commercial Mortgages - all other								
0001158	Orlando	FL		01/31/2011	6.250	8,600,000		11,900,000
0599999 - Mortgages in good standing - Commercial Mortgages - all other						8,600,000		11,900,000
0899999 - TOTAL Mortgages in good standing						8,600,000		11,900,000
3399999 - TOTALS						8,600,000		11,900,000

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 closed by repayment																	
0001089	San Diego	CA		06/13/2000	03/25/2011	7,551,585							7,484,528	7,484,528			
0001109	Indio	CA		11/21/2002	02/28/2011	5,484,627							5,395,904	5,395,904			
0199999 - Mortgages closed by repayment						13,036,212							12,880,432	12,880,432			
Mortgages with partial repayment																	
0001071	Cincinnati	OH		04/27/1994		1,446,033								10,327			
0001076	Cincinnati	OH		10/09/1997		13,259,205								192,338			
0001077	Birmingham	AL		11/24/1997		16,777,685								147,830			
0001080	Hebron	KY		06/25/1998		17,779,475								145,539			
0001083	Ft. Worth	TX		12/30/1998		18,747,495								143,762			
0001084	Hamilton	OH		06/15/1999		17,333,979								126,851			
0001089	San Diego	CA		06/13/2000		7,551,585								67,057			
0001091	South Bend	IN		11/08/2000		3,881,885								48,191			
0001094	Fremont	CA		08/17/2001		7,865,574								63,075			
0001096	Henderson	NV		12/20/2001		7,915,039								38,918			

(continues)

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 (continued)																	
0001097	Dublin	OH		12/21/2001		18,433,912								142,458			
0001101	Pittsburgh	PA		05/10/2002		15,966,003								85,361			
0001102	Kennesaw	GA		05/28/2002		7,842,657								28,131			
0001103	Plano	TX		07/09/2002		10,165,557								65,467			
0001104	Plantation	FL		07/19/2002		5,230,045								33,682			
0001106	Germantown	TN		09/06/2002		9,440,057								50,799			
0001108	Kissimmee	FL		10/28/2002		4,405,896								25,402			
0001109	Indio	CA		11/21/2002		5,484,627								88,723			
0001110	Cincinnati	OH		12/19/2002		1,124,638								41,516			
0001111	W. Springfield	MA		12/19/2002		311,573		(1,187)			(1,187)			37,001			
0001112	Indianapolis	IN		12/19/2002		1,614,856		(5,590)			(5,590)			28,061			
0001113	Cincinnati	OH		12/19/2002		582,335		(209)			(209)			34,115			
0001114	Cincinnati	OH		12/19/2002		337,809								19,946			
0001115	Las Vegas	NV		04/04/2003		8,954,852								66,776			
0001119	Las Cruces	NM		08/01/2003		10,209,750								44,661			
0001120	Indianapolis	IN		09/12/2003		12,450,720								75,115			
0001122	Henderson	NV		03/03/2004		2,891,437								21,427			
0001123	Henderson	NV		03/03/2004		2,839,804								21,045			
0001124	Warrensville Heights	OH		03/05/2004		21,970,840								108,214			
0001125	Kissimmee	FL		03/25/2004		5,194,319								29,948			
0001126	Austin	TX		09/24/2004		9,925,284								61,742			
0001127	Seattle	WA		10/01/2004		1,728,953								95,148			
0001128	Germantown	TN		03/23/2005		2,724,416								16,889			
0001129	Germantown	TN		03/23/2005		1,841,268								30,654			
0001130	Glen Mills	PA		04/25/2005		5,516,196		(8,456)			(8,456)			9,422			
0001131	Austin	TX		10/25/2005		2,433,291								21,157			
0001132	Santa Rosa	CA		11/28/2005		5,824,366								39,137			
0001134	Las Cruces	NM		01/10/2007		2,154,313								9,422			
0001135	Bloomington	IN		03/22/2007		40,874,577								127,282			
0001136	Carmel	IN		04/05/2007		22,324,188								90,150			
0001138	Kemah	TX		12/17/2007		27,348,000								4,000,000			
0001139	Denver	CO		12/19/2007		29,920,000								153,810			
0001141	San Antonio	TX		04/09/2008		36,390,969								127,611			
0001144	Owasso	OK		09/23/2008		8,647,333								28,935			
0001145	Spartanburg	SC		10/16/2008		4,408,309								21,521			
0001146	Abington	MA		10/23/2008		30,670,589								89,149			
0001147	Ft. Walton Beach	FL		11/17/2008		25,100,000								71,820			
0001149	Raleigh	NC		08/06/2009		26,910,806								67,450			
0001150	Spartanburg	SC		09/08/2009		12,324,687								50,715			
0001151	Lorton	VA		09/28/2009		26,101,439								226,271			
0001152	Aurora	CO		09/29/2009		12,250,927								45,043			
0001153	American Canyon	CA		01/15/2010		34,134,565								132,381			
0001155	Melbourne	FL		07/08/2010		20,946,819								216,569			
0001156	Ft. Mitchell	KY		07/23/2010		8,167,722								24,642			
0001157	Auburn	AL		10/27/2010		8,766,011								27,231			
0001158	Orlando	FL		01/31/2011										18,068			
0299999 - Mortgages with partial repayment						665,444,670		(15,442)			(15,442)			7,833,955			

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
0599999 - TOTALS						678,480,882		(15,442)			(15,442)		12,880,432	20,714,387			

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

NONE

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
Fixed or Variable Interest Rate Investments That Have the Underlying Characteristics of Mortgage Loans - Affiliated																			
000000-00-0	BOSTON CAP AFFORD.HOUS.MORTGAG	BOSTON	MA	CASH DISTRIBUTION	06/29/2006	01/28/2011	11,515,625								189,970				
1099999 - Subtotal - Fixed or Variable Interest Rate Investments That Have the Underlying Characteristics of Mortgage Loans - Affiliated							11,515,625								189,970				
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated																			
	LEXINGTON CAPITAL PARTNERS II	NEW YORK	NY	LEXINGTON CAPITAL PAR	04/08/1998	03/31/2011	27,166							27,166	27,166				
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated							27,166							27,166	27,166				
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated																			
000000-00-0	PCE, LP	ATLANTA	GA	CASH DISTRIBUTION	04/07/2010	02/23/2011	3,794,850								29,488				
1899999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated							3,794,850								29,488				
3999999 - TOTAL - Unaffiliated							27,166							27,166	27,166				

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
4099999 - TOTAL - Affiliated							15,310,475								219,458				
4199999 - TOTALS							15,337,641							27,166	246,624				

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
3137EA-CR-8	FHLMC . 1.375% 02/25/14		02/03/2011	GOLDMAN SACHS		1,546,945	1,550,000.00	1,658	1
690353-RV-1	OPIC US AGENCY Floating Rate MTN . 0.240		03/16/2011	MELLON CAPITAL MKT		10,000,000	10,000,000.00	66	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
2515A0-HQ-9	Deutsche Bank AG London . 5.375% 10/12/1	F	03/09/2011	RBC/DAIN		212,870	200,000.00	4,539	1FE
0599999 - Subtotal - Bonds - U.S. Governments						21,759,815	21,750,000.00	12,081	
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
047059-AS-9	ATHENS-CLARKE CO GA Var Rate Note . 0.26		03/16/2011	MERRILL LYNCH-NY--FX INC		7,920,000	7,920,000.00	759	1FE
101336-AA-3	Botsford Gen Hosp MI Rev VRDN- . 0.250%		02/03/2011	PIPER JAFFRAY		4,700,000	4,700,000.00	70	1FE
12355R-AA-4	BUTLER VRDN . 0.250% 09/01/37		03/08/2011	J P MORGAN SEC FIXED INC		10,105,000	10,105,000.00	501	1FE
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES		01/26/2011	BARCLAYS		3,200,000	3,200,000.00		1FE
3128P7-QA-4	FGLMC C91349 . 4.500% 12/01/30		01/07/2011	Various		20,426,654	19,629,217.00	29,444	1
3128PT-6X-8	FGLMC #J14486 . 3.000% 02/01/26		03/03/2011	NOMURA SECURITIES INTERNATIONA		19,257,932	19,898,412.00	24,873	1
3137A3-KF-5	FHR 3753 DB . 3.500% 11/15/37		02/01/2011	Various		6,286,600	6,595,777.00	1,924	1
3137A6-B2-7	FHMS K010 A2 . 4.333% 10/25/20		01/20/2011	Various		12,119,268	12,000,000.00	12,999	1
3137A7-JU-5	FHLMC K701 A2 . 3.882% 11/25/17		02/18/2011	MORGAN STANLEY FIXED INC		27,269,676	27,000,000.00	23,292	1
3137A7-NU-0	FHLMC K011 A2 . 4.084% 12/25/48		03/18/2011	DEUTSCHE BANK		10,613,998	10,562,000.00	35,946	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z . 5.500% 12/15/		03/01/2011	Interest Capitalization		83,884	83,884.00		1
31394R-VW-6	FHLMC 2758 ZG . 5.500% 04/15/33		03/01/2011	Interest Capitalization		40,012	40,012.00		1
31397Q-T2-4	FNR 2010-157 NA . 3.500% 03/25/37		01/10/2011	JEFFERIES & CO 1		9,113,095	8,981,184.00	10,478	1
31398J-ZS-5	FHR K004 A2 . 4.186% 08/25/19		01/14/2011	DEUTSCHE BANK		15,332,813	15,000,000.00	33,139	1
31398V-J9-8	FHR K006 A2 . 4.251% 01/25/20		01/27/2011	Various		14,237,740	13,965,000.00	13,159	1
31419C-LA-9	FNMA #AE2120 . 3.000% 02/01/26		03/03/2011	J P MORGAN SEC FIXED INC		4,813,133	4,974,814.00	6,219	1
353205-AV-9	FRANKLIN CNTY OH Rev . 1.100% 03/09/12		02/25/2011	HUNTINGTON INVESTMENT CO		1,001,970	1,000,000.00		1FE
36297E-Z5-7	G2 POOL # 710064 . 4.650% 03/01/61		03/09/2011	RBS GREENWICH CAPITAL		31,345,313	30,000,000.00	65,875	1
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		03/03/2011	BANK of AMERICA SEC		12,354,245	12,056,451.00	10,549	1
38377T-VE-8	GNR 2011-21 PV . 4.500% 08/20/26		01/24/2011	Various		7,822,266	7,500,000.00	25,313	1
54243R-AB-0	LONG BEACH CA REV Var Rate Note . 0.300%		02/03/2011	EJ DELAROSA		9,000,000	9,000,000.00	148	1FE
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE		03/17/2011	PRIVATE PLACEMENT		16,280,000	16,280,000.00		2
986476-AX-7	York . 1.000% 09/15/24		02/25/2011	MERRILL LYNCH-NY--FX INC		1,000,000	1,000,000.00		1FE
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						244,323,596	241,491,750.00	294,687	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
001192-AH-6	AGL CAPITAL CORPORATION . 5.875% 03/15/4		03/17/2011	RBS GREENWICH CAPITAL		1,998,900	2,000,000.00	326	2FE
00430X-AD-9	ACCELLENT INC SER WI . 8.375% 02/01/17		01/24/2011	GOLDMAN SACHS		439,950	420,000.00	17,197	4FE
00439T-AE-7	ACCURIDE CORP . 9.500% 08/01/18		02/18/2011	Tax Free Exchange		1,480,985	1,451,000.00	6,509	4FE
014477-AL-7	ALERIS INTL INC . 7.625% 02/15/18		02/25/2011	Various		6,723,018	6,663,000.00	6,890	4FE
01958X-BS-5	ALLIED WASTE . 6.875% 06/01/17		03/17/2011	MORGAN STANLEY FIXED INC		223,450	205,000.00	4,346	2FE
02580E-CG-6	AMER EXPRESS BANK FSB . 5.550% 10/17/12		01/25/2011	FTN FINANCIAL SECURITIES		239,942	225,000.00	3,503	1FE
03523T-BD-9	ANHEUSER-BUSCH . 7.200% 01/15/14		03/15/2011	Tax Free Exchange		4,998,412	5,000,000.00	60,000	2FE
03523T-BE-7	ANHEUSER-BUSCH . 7.750% 01/15/19		03/15/2011	Tax Free Exchange		4,995,990	5,000,000.00	64,583	2FE
03523T-BJ-6	ANHEUSER-BUSCH . 8.000% 11/15/39		03/15/2011	Tax Free Exchange		5,942,002	6,335,095.00	168,936	2FE
039483-BB-7	ARCHER-DANIELS-MIDLAND . 4.479% 03/01/21		03/30/2011	BANK of AMERICA SEC		4,029,160	4,000,000.00	17,233	1FE
04939M-AE-9	ATLAS PIPELINE PARTNERS . 8.750% 06/15/1		02/28/2011	SEAPORT GROUP LLC		9,605,768	8,946,000.00	167,922	4FE
049560-AB-1	ATMOS ENERGY . 7.375% 05/15/11		02/22/2011	CORTVIEW CAPITAL SECURITIES LL		304,458	300,000.00	6,146	2FE
05367A-AD-5	AVIATION CAPITAL GROUP . 6.750% 04/06/21		03/31/2011	Various		2,094,243	2,092,000.00		2FE
055360-AG-6	BCRR 2010-LEAF 4A . 4.230% 04/22/36		01/13/2011	BARCLAYS		301,969	300,000.00	952	1Z*
05948K-XT-1	BOAA 2005-2 1CB4 . 5.500% 03/25/35		03/01/2011	Interest Capitalization		19,024	19,024.00		3Z*
06406H-BE-8	BANK OF NEW YORK . 4.950% 11/01/12		03/09/2011	CORTVIEW CAPITAL SECURITIES LL		212,780	200,000.00	3,658	1FE

(continues)

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

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)									
06423R-BN-5	BOIT 2004-A5 A5 . 0.384% 03/15/14		01/28/2011	Southwest Securities, Inc.		1,744,864	1,745,000.00	284	1Z*
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
06985P-AB-6	BASIC ENERGY SERVICES . 7.125% 04/15/16		02/04/2011	BANK of AMERICA SEC		338,520	336,000.00	7,581	4FE
06985P-AG-5	BASIC ENERGY SERVICES . 7.750% 02/15/19		02/03/2011	BANK of AMERICA SEC		636,000	636,000.00		4FE
07383F-FP-8	BSCMS 2001-TOP2 A2 . 6.480% 02/15/35		01/27/2011	UBS WARBURG		323,843	323,136.00		1Z*
088611-AA-6	BI-LO LLC/BI-LO FIN CORP . 9.250% 02/15/		01/31/2011	CITIGROUP GLOBAL MKTS		5,648,650	5,572,000.00		4FE
095699-AA-2	DEL MONTE FOODS (Blue Merger) . 7.625% 0		03/08/2011	Various		8,049,770	7,928,000.00	8,453	4FE
1248EP-AL-7	CCO HLDGS LLC/CAP CORP . 7.875% 04/30/18		01/01/2011	Tax Free Exchange		1,916,879	1,859,000.00	24,806	4FE
1248EP-AS-2	CCO HLDGS LLC/CAP CORP . 7.000% 01/15/19		01/04/2011	DEUTSCHE BANK		2,240,975	2,258,000.00		4FE
12667G-XQ-1	CWALT 2005-30CB 1A6 . 5.500% 08/25/35		03/01/2011	Interest Capitalization		27,146	27,146.00		1Z*
134429-AW-9	CAMPBELL SOUP CO . 4.250% 04/15/21		03/31/2011	UBS WARBURG		10,943,900	11,000,000.00		1FE
14149Y-AP-3	CARDINAL HEALTH INC . 5.650% 06/15/12		03/08/2011	SUSQUEHANNA		338,196	321,000.00	4,333	2FE
153527-AG-1	CENTRAL GARDEN & PET CO . 8.250% 03/01/1		03/18/2011	PRINCERIDGE GROUP LLC		4,832,450	4,605,000.00	153,443	4FE
15672W-AA-2	CEQUEL COM HLDG I/CAP . 8.625% 11/15/17		01/13/2011	CREDIT SUISSE FIRST BOSTON		592,560	576,000.00	8,832	4FE
171203-AC-6	CFAST 2009-A A3 . 2.820% 01/15/16		03/02/2011	WELLS FARGO		198,139	195,286.00	337	1Z*
17275R-AK-8	CISCO SYSTEMS INC . 3.150% 03/14/17		03/09/2011	BANK of AMERICA SEC		11,972,040	12,000,000.00		1FE
201730-AC-2	CMAT 1999-C1 A3 . 6.640% 01/17/32		03/08/2011	CREDIT SUISSE FIRST BOSTON		221,343	220,088.00		1Z*
203372-AH-0	COMMSCOPE INC . 8.250% 01/15/19		02/25/2011	Various		7,018,110	6,732,000.00	55,966	4FE
20854P-AD-1	CONSOLIDATED ENERGY . 8.000% 04/01/17		03/03/2011	Tax Free Exchange		926,000	926,000.00	31,278	4FE
20854P-AF-6	CONSOLIDATED ENERGY . 8.250% 04/01/20		03/03/2011	Tax Free Exchange		926,000	926,000.00	32,256	4FE
216762-AE-4	COOPER-STANDARD AUTO . 8.500% 05/01/18		02/07/2011	Tax Free Exchange		2,176,439	2,143,000.00	48,575	4FE
225310-AD-3	CREDIT ACCEPTANC . 9.125% 02/01/17		02/22/2011	Tax Free Exchange		1,050,566	1,070,000.00	5,696	4FE
22540A-JR-0	CSFB 1998-C2 D . 7.130% 11/15/30		01/19/2011	CITADEL SECURITIES LLC		296,752	288,108.00	742	1Z*
22540V-LT-7	CSFB 2001-CK6 B . 6.582% 08/15/36		02/09/2011	GLEACHER & CO SEC INC		275,203	268,000.00	637	1Z*
225470-F6-5	CSMC 2006-C1 AAB . 5.441% 02/15/39		02/10/2011	J P MORGAN SEC FIXED INC		3,714,253	3,498,597.00	7,539	1Z*
226373-AA-6	CRESTWOOD MIDSTREAM PART . 7.750% 04/01/		03/29/2011	UBS WARBURG		5,523,990	5,499,000.00		4FE
226566-AM-9	CRICKET COMMUNICATIONS I . 7.750% 10/15/		03/16/2011	J P MORGAN SEC HI-YIELD		1,400,906	1,465,000.00	38,477	4FE
22822R-AZ-3	CROWN CASTLE . 4.883% 08/15/20		01/06/2011	MORGAN STANLEY FIXED INC		4,828,650	5,000,000.00	17,633	1FE
233050-AB-9	DBUBS 2011-LC1A A2 . 4.528% 07/01/19		02/08/2011	DEUTSCHE BANK		12,119,832	12,000,000.00	36,224	1Z*
233050-AC-7	DBUBS 2011-LC1A . 5.002% 01/01/21		02/08/2011	DEUTSCHE BANK		2,019,876	2,000,000.00	6,669	1Z*
233050-AN-3	DBUBS 2011-LC1A A1 . 3.742% 06/01/17		02/08/2011	DEUTSCHE BANK		20,199,389	20,000,000.00	49,893	1Z*
250847-EF-3	DETROIT EDISON . 3.450% 10/01/20		02/03/2011	FTN FINANCIAL SECURITIES		1,881,600	2,000,000.00	32,392	1FE
25459H-BA-2	DIRECTV HLDS/FN . 5.000% 03/01/21		03/07/2011	CREDIT SUISSE FIRST BOSTON		7,466,925	7,500,000.00		2FE
260003-AJ-7	DOVER CORP . 4.300% 03/01/21		02/16/2011	BANK of AMERICA SEC		5,996,520	6,000,000.00		1FE
260547-C@-1	DOW CORNING . 4.130% 03/23/18		03/18/2011	PRINCERIDGE GROUP LLC		8,400,000	8,400,000.00		2Z
263901-AC-4	DUKE ENERGY INDIANA INC . 3.750% 07/15/2		01/21/2011	JEFFERIES & CO 1		961,490	1,000,000.00	1,146	1FE
28932M-AG-0	ELM RD GENERATING STAT . 4.673% 01/19/31		01/12/2011	J P MORGAN SEC FIXED INC		1,000,000	1,000,000.00		1FE
29358Q-AA-7	ENSCO INTL LTD . 4.700% 03/15/21		03/08/2011	CITIGROUP GLOBAL MKTS		6,665,700	6,800,000.00		2FE
29382R-AD-9	ENTRAVISION COMM . 8.750% 08/01/17		01/07/2011	Tax Free Exchange		1,176,540	1,174,000.00	45,656	4FE
29444U-AJ-5	EQUINIX INC . 8.125% 03/01/18		01/13/2011	CITIGROUP GLOBAL MKTS		1,496,023	1,402,000.00	43,556	3FE
30225X-AB-9	EXTERRAN HOLDINGS INC . 7.250% 12/01/18		03/10/2011	BANK of AMERICA SEC		1,385,070	1,348,000.00	30,405	3FE
32051G-RV-9	FHASI 2005-FA5 1A5 . 5.500% 08/25/35		03/01/2011	Interest Capitalization		37,360	37,360.00		1Z*
341081-FD-4	FLORIDA PR & LT CO . 5.250% 02/01/41		03/03/2011	WELLS FARGO		1,948,100	2,000,000.00	10,792	1FE
34528W-AJ-0	FORDO 2007-B B . 5.690% 11/15/12		03/24/2011	Southwest Securities, Inc.		419,745	405,000.00	896	1Z*
361849-J6-0	GMACC 2004-C3 A3 . 4.207% 12/10/41		03/08/2011	CREDIT SUISSE FIRST BOSTON		398,501	397,631.00	465	1Z*
36248F-AC-6	GSMS 2011-GC3 A2 . 3.458% 03/10/44		03/23/2011	GOLDMAN SACHS		11,109,759	11,000,000.00	32,299	1Z*
369604-AY-9	GENERAL ELECTRIC CO . 5.000% 02/01/13		01/11/2011	SUSQUEHANNA		224,660	210,000.00	4,754	1FE
36962G-G5-7	GEN ELEC CAP CORP . 4.375% 03/03/12		01/06/2011	FTN FINANCIAL SECURITIES		363,447	350,000.00	5,444	1FE
398433-AE-2	GRIFFON CORPORATION . 7.125% 04/01/18		03/15/2011	DEUTSCHE BANK		1,858,055	1,857,000.00	251	3FE
40414L-AC-3	HCP INC . 3.750% 02/01/16		01/19/2011	UBS WARBURG		3,984,040	4,000,000.00		2FE
435765-AC-6	HOLLY ENERGY PARTNERS LP . 8.250% 03/15/		03/10/2011	BANK of AMERICA SEC		1,096,500	1,020,000.00		4FE
(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)									
46625H-HX-1	JP MORGAN CHASE & CO . 3.450% 03/01/16		02/17/2011	J P MORGAN SEC FIXED INC		4,989,700	5,000,000.00		1FE
46625M-NN-5	JPMCC 2002-CIB5 A1 . 4.372% 10/12/37		01/21/2011	CITIGROUP GLOBAL MKTS		301,776	297,981.00	905	1Z*
47759Y-AA-7	JMC STEEL GROUP . 8.250% 03/15/18		03/16/2011	Various		6,737,398	6,672,000.00	2,900	4FE
488360-AF-5	KEMET CORP 10.500% 05/01/18		01/14/2011	Tax Free Exchange		8,054,292	7,900,000.00	168,204	4FE
491674-BD-8	KU ENERGY CORP . 3.250% 11/01/20		02/28/2011	Various		12,755,998	13,625,000.00	131,253	1FE
491674-BF-3	KU ENERGY CORP . 5.125% 11/01/40		02/25/2011	RBS GREENWICH CAPITAL		1,930,740	2,000,000.00	30,181	1FE
49338C-AA-1	KEYSPAN GAS EAST . 5.819% 04/01/41		03/28/2011	BARCLAYS		4,000,000	4,000,000.00		1FE
501044-CH-2	KROGER CO . 6.150% 01/15/20		01/26/2011	DEUTSCHE BANK		6,734,700	6,000,000.00	16,400	2FE
52108H-3D-4	LBUBS 2005-C2 A2 . 4.821% 04/15/30		02/17/2011	RBS GREENWICH CAPITAL		223,976	223,418.00	359	1Z*
52108M-AB-9	LBUBS 2005-C7 A2 . 5.103% 11/15/30		03/23/2011	NOMURA SECURITIES INTERNATIONA		256,173	255,554.00	616	1Z*
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		01/26/2011	Tax Free Exchange		6,399,170	6,264,000.00	280,140	4FE
531359-AA-5	LIBERTY TIRE RECYCLING 11.000% 10/01/16		01/27/2011	PRINCERIDGE GROUP LLC		273,675	246,000.00	9,095	4FE
573334-AB-5	MARTIN MIDSTREAM PARTNER . 8.875% 04/01/		03/28/2011	WELLS FARGO		1,425,113	1,335,000.00	59,241	4FE
58155Q-AC-7	MCKESSON CORP . 3.250% 03/01/16		02/23/2011	Various		6,992,475	7,000,000.00		1FE
585055-AV-8	MEDTRONIC INC . 4.125% 03/15/21		03/10/2011	BANK of AMERICA SEC		12,929,410	13,000,000.00		1FE
59001A-AN-2	MERITAGE CORPORATION . 7.150% 04/15/20		03/29/2011	Various		6,684,928	6,677,000.00	191,796	4FE
59157B-AC-6	METLIFE INSTITUTIONAL FD . 0.703% 07/12/		01/05/2011	UBS WARBURG		4,500,000	4,500,000.00		1FE
591709-AK-6	METROPCS WIRELESS INC . 7.875% 09/01/18		03/16/2011	J P MORGAN SEC HI-YIELD		2,195,185	2,084,000.00	9,118	4FE
592179-JG-1	MET LIFE . 5.125% 04/10/13		03/10/2011	BNP SECURITIES		139,420	130,000.00	2,869	1FE
617458-AC-8	MSC 2011-C1 A2 . 3.884% 09/15/47		02/10/2011	MORGAN STANLEY FIXED INC		16,160,000	16,000,000.00	46,608	1Z*
617458-AG-9	MSC 2011-C1 A4 . 5.033% 09/15/47		02/10/2011	MORGAN STANLEY FIXED INC		1,019,972	1,000,000.00	3,775	1Z*
61746W-HF-0	MSC 2001-TOP3 A4 . 6.390% 07/15/33		03/07/2011	WELLS FARGO		206,998	205,457.00	328	1Z*
628782-AG-9	NBTY INC . 9.000% 10/01/18		01/24/2011	BANK of AMERICA SEC		2,309,083	2,143,000.00	62,147	4FE
631005-BB-0	NARRAGANSETT ELECTRIC . 4.534% 03/15/20		01/28/2011	Various		4,067,105	4,000,000.00	65,050	1FE
63534P-AG-2	PNC BANK . 5.800% 06/07/17		03/09/2011	UBS WARBURG		10,757,462	9,850,000.00	115,589	1FE
637432-CU-7	NATIONAL RURAL UTILITY . 7.250% 03/01/12		01/19/2011	BARCLAYS		337,230	315,000.00	9,072	1FE
637432-LT-0	NATIONAL RURAL UTILITY . 2.625% 09/16/12		02/02/2011	SUNTRUST		391,783	382,000.00	3,927	1FE
652482-CC-2	NEWS AMERICA INC . 6.150% 02/15/41		02/09/2011	J P MORGAN SEC FIXED INC		994,850	1,000,000.00		2FE
65364U-AA-4	NIAGARA MOHAWK POWER . 4.881% 08/15/19		03/10/2011	FTN FINANCIAL SECURITIES		6,845,150	6,500,000.00	73,757	1FE
67021B-AC-3	NII CAPITAL CORP . 8.875% 12/15/19		02/04/2011	RBC/DAIN		922,675	835,000.00	11,116	4FE
67021B-AE-9	NII CAPITAL CORP . 7.625% 04/01/21		03/28/2011	GOLDMAN SACHS		4,850,143	4,763,000.00	510	4FE
681936-AW-0	OMEGA HEALTHCARE . 6.750% 10/15/22		01/25/2011	RAYMOND JAMES		533,663	535,000.00	11,436	3FE
68268N-AA-1	ONEOK PARTNERS LP . 5.900% 04/01/12		01/04/2011	BANK of AMERICA SEC		316,743	300,000.00	4,720	2FE
68268N-AG-8	ONEOK PARTNERS LP . 6.125% 02/01/41		01/24/2011	WELLS FARGO		1,983,420	2,000,000.00	340	2FE
68389X-AG-0	ORACLE CORPORATION . 5.000% 07/08/19		02/28/2011	Various		6,457,140	6,000,000.00	45,556	1FE
713448-BR-8	PEPSICO INC . 3.125% 11/01/20		03/25/2011	WELLS FARGO		7,445,120	8,000,000.00	106,944	1FE
742718-DR-7	PROCTER & GAMBLE CO . 1.375% 08/01/12		02/18/2011	CORTVIEW CAPITAL SECURITIES LL		252,090	250,000.00	220	1FE
744448-CD-1	PUBLIC SERVICE COLORADO . 3.200% 11/15/2		03/25/2011	Various		5,288,415	5,655,000.00	67,091	1FE
74456Q-AX-4	PUBLIC SVC EL & GAS . 3.500% 08/15/20		03/29/2011	Various		5,908,184	6,200,000.00	75,124	1FE
745332-CD-6	PUGET SOUND ENERGY INC . 5.638% 04/15/41		03/22/2011	SUNTRUST		1,999,900	2,000,000.00		1FE
74836H-AC-1	QUESTAR PIPELINE CO . 5.830% 02/01/18		03/28/2011	SUNTRUST		5,998,826	5,360,000.00	80,862	1FE
80282D-AB-8	SDART 2010-1 A2 . 1.360% 03/15/13		03/02/2011	MORGAN STANLEY FIXED INC		265,929	265,100.00	220	1Z*
857477-AH-6	STATE STREET CORP . 2.875% 03/07/16		03/02/2011	BANK of AMERICA SEC		9,958,500	10,000,000.00		1FE
87612B-AG-7	TARGA RESOURCES PARTNERS . 6.875% 02/01/		02/04/2011	Taxable Exchange		1,678,318	1,691,000.00	646	4FE
880349-AQ-8	TENNECO INC . 6.875% 12/15/20		03/16/2011	Tax Free Exchange		2,563,000	2,563,000.00	40,625	4FE
882491-AQ-6	TEXAS INDUSTRIES INC . 9.250% 08/15/20		01/28/2011	Tax Free Exchange		5,206,952	5,197,000.00	224,337	4FE
887317-AH-8	TIME WARNER INC . 6.100% 07/15/40		02/17/2011	WELLS FARGO		2,981,520	3,000,000.00	19,317	2FE
89233P-4R-4	TOYOTA MOTOR CREDIT CORP . 2.800% 01/11/		01/05/2011	BARCLAYS		19,972,200	20,000,000.00		1FE
89233P-4T-0	TOYOTA MOTOR CREDIT CORP . 0.410% 01/12/		01/07/2011	BARCLAYS		4,400,000	4,400,000.00		1FE
91913Y-AG-5	VALERO ENERGY CORP . 4.750% 06/15/13		01/26/2011	JEFFERIES & CO 1		319,821	300,000.00	1,821	2FE
92343V-AW-4	VERIZON COMMUNICATIONS . 6.000% 04/01/41		03/23/2011	MORGAN STANLEY FIXED INC		1,966,660	2,000,000.00		1FE

(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)									
92552V-AC-4	VIASAT INC . 8.875% 09/15/16		02/14/2011	J P MORGAN SEC HI-YIELD		2,525,579	2,340,000.00	85,127	4FE
929766-LW-1	WBCMT 2003-C8 A2 . 3.894% 11/15/35		03/24/2011	Various		353,480	353,096.00	888	1Z*
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
94984E-AN-2	WELLS FARGO 2006-10 A13 . 6.000% 08/25/3		03/01/2011	Interest Capitalization		19,603	19,603.00		6Z*
952355-AG-0	WEST CORP . 8.625% 10/01/18		02/14/2011	BANK of AMERICA SEC		549,763	515,000.00	3,948	4FE
97381W-AJ-3	WINDSTREAM CORP . 7.875% 11/01/17		02/02/2011	BANK of AMERICA SEC		3,384,978	3,127,000.00	65,667	3FE
97381W-AQ-7	WINDSTREAM CORP . 7.500% 04/01/23		03/02/2011	CITIGROUP GLOBAL MKTS		4,936,000	4,936,000.00		3FE
063679-JJ-4	BANK OF MONTREAL . 2.625% 01/25/16	A	01/18/2011	BARCLAYS		9,993,500	10,000,000.00		1FE
136069-DT-5	CANADIAN IMPERIAL BANK . 2.750% 01/27/16	A	01/20/2011	RBS GREENWICH CAPITAL		4,997,900	5,000,000.00		1FE
552704-AA-6	MEG ENERGY CORP . 6.500% 03/15/21	A	03/18/2011	Various		1,543,598	1,533,000.00	850	4FE
89352H-AF-6	TRANS-CANADA PIPELINES . 6.500% 08/15/18	A	02/28/2011	HONG KONG SHANGHAI BK		2,072,472	1,778,000.00	5,779	1FE
C1467#-AA-5	CSL GROUP INC. PP . 5.440% 03/15/21	A	01/31/2011	PRINCERIDGE GROUP LLC		3,500,000	3,500,000.00		2Z
03938L-AT-1	ARCELORMITTAL . 3.750% 03/01/16	F	02/28/2011	J P MORGAN SEC FIXED INC		3,982,920	4,000,000.00		2FE
05541V-AA-4	BG ENERGY CAPITAL PLC . 4.000% 12/09/20	F	01/27/2011	Various		15,718,499	15,950,000.00	82,506	1FE
06849A-AB-5	BARRICK INTL BK CORP . 6.350% 10/15/36	F	02/17/2011	CITIGROUP GLOBAL MKTS		3,217,290	3,000,000.00	67,733	1FE
21987B-AN-8	CODELCO INC . 3.750% 11/04/20	F	03/24/2011	MORGAN STANLEY FIXED INC		7,575,960	8,000,000.00	113,021	1FE
302203-AA-2	EXPRO FINANCE LUXEMBOURG . 8.500% 12/15/	F	03/07/2011	Various		3,187,864	3,166,000.00	62,585	4FE
45824T-AD-7	INTELSAT JACKSON HLDG . 7.250% 04/01/19	F	03/22/2011	BARCLAYS		4,224,000	4,224,000.00		4FE
639365-AE-5	NAVIOS MARITIME . 8.125% 02/15/19	F	01/13/2011	BANK of AMERICA SEC		1,087,953	1,081,000.00		4FE
65504L-AF-4	NOBLE HOLDING INTL LTD . 4.625% 03/01/21	F	02/03/2011	Various		6,970,860	7,000,000.00	1,285	1FE
761735-AC-3	REYNOLDS GROUP HOLDINGS . 6.875% 02/15/2	F	01/27/2011	CREDIT SUISSE FIRST BOSTON		1,100,000	1,100,000.00		3FE
80105N-AG-0	SANOFI-AVENTIS . 4.000% 03/29/21	F	03/24/2011	Various		4,941,780	5,000,000.00		1FE
C9824@-AC-4	WORLEYPARSONS . 4.860% 03/26/18	F	03/17/2011	PRINCERIDGE GROUP LLC		5,000,000	5,000,000.00		2Z
Q3079#-AA-6	DBCT FINANCE PTY . 5.230% 04/28/20	F	03/03/2011	PRINCERIDGE GROUP LLC		2,500,000	2,500,000.00		2FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						531,225,207	527,516,680.00	3,787,855	
8399997 - Subtotal - Bonds - Part 3						797,413,718	790,858,429.00	4,094,716	
8399999 - Subtotal - Bonds						797,413,718	790,858,429.00	4,094,716	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)									
36186C-50-9	GMAC LLC		01/20/2011	BARCLAYS	26,840.000	630,740			P4LFE
8499999 - Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						630,740			
8999997 - Subtotal - Preferred Stocks - Part 3						630,740			
8999999 - Subtotal - Preferred Stocks						630,740			
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
020002-10-1	ALLSTATE CORPORATION		02/25/2011	BNY CONVERG-SOFT	104,367.000	3,275,610			L
126650-10-0	CVS CORP		02/25/2011	BNY CONVERG-SOFT	69,124.000	2,265,532			L
292505-10-4	ENCANA CORP	A	02/25/2011	BNY CONVERG-SOFT	69,160.000	2,226,475			L
06738E-20-4	BARCLAYS PLC-SPONS ADR	F	01/10/2011	BNY CONVERG-SOFT	168,018.000	2,909,433			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						10,677,051			
Common Stocks - Parent, Subsidiaries and Affiliates									
89155@-10-4	TOUCHSTONE SECURITIES INC		03/25/2011	Capital Contribution		3,000,000			A
9199999 - Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						3,000,000			
9799997 - Subtotal - Common Stocks - Part 3						13,677,051			

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)
9799999 - Subtotal - Common Stocks						13,677,051			
9899999 - Subtotal - Preferred and Common Stocks						14,307,791			
9999999 - TOTALS						811,721,509		4,094,716	

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		10,500,000	10,500,000.00	11,075,085	10,545,146		(45,146)		(45,146)		10,500,000				328,125	02/01/2011	1
36201L-R5-5	GNMA # 586508 . 6.500% 09/15/32		03/01/2011	Paydown		992	992.00	1,051	1,040		(48)		(48)		992				11	09/15/2032	1
36202K-2S-3	GNMA ARM # 8885 . 2.125% 12/20/21		03/01/2011	Paydown		391	391.00	401	368		23		23		391				2	12/20/2021	1
36202K-5J-0	GNMA ARM # 8949 . 2.625% 08/20/26		03/01/2011	Paydown		284	284.00	291	267		17		17		284				1	08/20/2026	1
36202K-AL-9	GNMA ARM # 8111 . 4.000% 03/20/16		03/01/2011	Paydown		5,564	5,564.00	5,779	5,222		342		342		5,564				41	03/20/2016	1
36202K-DB-8	GNMA ARM # 8198 . 3.375% 05/20/23		03/01/2011	Paydown		4,802	4,802.00	4,901	4,450		352		352		4,802				29	05/20/2023	1
36202K-DW-2	GNMA ARM # 8217 . 3.375% 06/20/23		03/01/2011	Paydown		5,630	5,630.00	5,774	5,244		386		386		5,630				26	06/20/2023	1
36202K-FC-4	GNMA ARM # 8263 . 2.625% 09/20/17		03/01/2011	Paydown		281	281.00	288	265		16		16		281				1	09/20/2017	1
36202K-FD-2	GNMA ARM # 8264 . 2.625% 09/20/17		03/01/2011	Paydown		1,999	1,999.00	2,041	1,875		124		124		1,999				9	09/20/2017	1
36202K-KS-3	GNMA ARM # 8405 . 4.000% 09/20/18		03/01/2011	Paydown		2,052	2,052.00	2,133	1,931		121		121		2,052				18	09/20/2018	1
36202K-NU-5	GNMA ARM # 8503 . 2.625% 09/20/24		03/01/2011	Paydown		4,652	4,652.00	4,787	4,393		259		259		4,652				21	09/20/2024	1
36202K-QP-3	GNMA ARM # 8562 . 2.125% 12/20/24		03/01/2011	Paydown		1,461	1,461.00	1,499	1,382		79		79		1,461				7	12/20/2024	1
36202K-SA-4	GNMA ARM # 8613 . 3.375% 03/20/25		03/01/2011	Paydown		251	251.00	257	234		17		17		251				1	03/20/2025	1
36202K-V6-9	GNMA ARM # 8737 . 3.375% 01/20/21		03/01/2011	Paydown		10,761	10,761.00	10,828	9,912		848		848		10,761				38	01/20/2021	1
36202K-XR-1	GNMA ARM # 8788 . 3.375% 01/20/26		03/01/2011	Paydown		193	193.00	197	180		13		13		193				1	01/20/2026	1
36202K-ZQ-1	GNMA ARM # 8851 . 2.125% 10/20/21		03/01/2011	Paydown		2,073	2,073.00	2,146	1,966		107		107		2,073				9	10/20/2021	1
36203B-JJ-4	GNMA # 344165 . 7.500% 12/15/22		03/01/2011	Paydown		374	374.00	344	345		29		29		374				5	12/15/2022	1
36203G-JD-6	GNMA # 348660 . 7.500% 05/15/23		03/01/2011	Paydown		878	878.00	842	856		21		21		878				11	05/15/2023	1
36203G-JY-0	GNMA # 348679 . 7.500% 05/15/23		03/01/2011	Paydown		3,661	3,661.00	3,517	3,572		89		89		3,661				46	05/15/2023	1
36203N-2U-1	GNMA # 354587 . 7.500% 05/15/23		03/01/2011	Paydown		471	471.00	432	447		24		24		471				6	05/15/2023	1
36204K-U8-4	GNMA # 372407 . 7.500% 03/15/27		03/01/2011	Paydown		212	212.00	212	212						212				3	03/15/2027	1
36204L-WF-4	GNMA # 373346 . 7.500% 06/15/22		03/01/2011	Paydown		46	46.00	42	44		2		2		46				1	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 . 7.500% 05/15/26		03/01/2011	Paydown		149	149.00	153	151		(2)		(2)		149				2	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 . 7.500% 12/15/26		03/01/2011	Paydown		326	326.00	328	327		(1)		(1)		326				4	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 . 8.000% 06/15/24		03/01/2011	Paydown		622	622.00	615	617		4		4		622				8	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 . 8.000% 11/15/24		03/01/2011	Paydown		293	293.00	279	284		9		9		293				4	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 . 8.000% 06/15/24		03/01/2011	Paydown		650	650.00	643	645		5		5		650				9	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 . 8.000% 06/15/24		03/01/2011	Paydown		447	447.00	442	443		3		3		447				6	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 . 7.500% 06/15/26		03/01/2011	Paydown		239	239.00	239	239						239				3	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 . 7.500% 03/15/27		03/01/2011	Paydown		203	203.00	204	204		(1)		(1)		203				3	03/15/2027	1
36205V-3Y-2	GNMA 30 YR # 402315 . 8.125% 06/15/19		03/01/2011	Paydown		30,462	30,462.00	30,676	30,506		(44)		(44)		30,462				413	06/15/2019	1
36205V-3Z-9	GNMA 30 YR # 402316 . 8.125% 06/15/19		03/01/2011	Paydown		44,868	44,868.00	45,184	44,933		(65)		(65)		44,868				609	06/15/2019	1
36206F-YM-8	GNMA 30 YR # 410316 . 7.500% 02/15/26		03/01/2011	Paydown		306	306.00	314	313		(7)		(7)		306				4	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 . 7.500% 04/15/26		03/01/2011	Paydown		1,204	1,204.00	1,170	1,171		32		32		1,204				14	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 . 7.500% 05/15/27		03/01/2011	Paydown		70	70.00	71	70						70				1	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 . 7.500% 01/15/26		03/01/2011	Paydown		147	147.00	148	148						147				2	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 . 7.500% 02/15/26		03/01/2011	Paydown		1,562	1,562.00	1,559	1,558		4		4		1,562				20	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 . 7.000% 06/15/28		03/01/2011	Paydown		885	885.00	899	894		(9)		(9)		885				10	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 . 7.500% 02/15/26		03/01/2011	Paydown		242	242.00	242	242						242				3	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 . 7.500% 04/15/27		03/01/2011	Paydown		261	261.00	257	258		3		3		261				3	04/15/2027	1
36206U-3T-4	GNMA 30 YR # 422110 . 7.500% 04/15/27		03/01/2011	Paydown		133	133.00	131	132		2		2		133				2	04/15/2027	1
36206V-MH-7	GNMA 30 YR # 422560 . 7.500% 04/15/26		03/01/2011	Paydown		164	164.00	164	164						164				2	04/15/2026	1
36207A-3M-2	GNMA # 426604 . 7.500% 07/15/26		03/01/2011	Paydown		303	303.00	294	297		6		6		303				4	07/15/2026	1
36207D-3R-5	GNMA # 429308 . 7.500% 03/15/27		03/01/2011	Paydown		1,123	1,123.00	1,130	1,127		(4)		(4)		1,123				14	03/15/2027	1
36207D-Y3-4	GNMA # 429230 . 7.500% 06/15/26		03/01/2011	Paydown		646	646.00	648	646		(1)		(1)		646				8	06/15/2026	1
36207F-RY-9	GNMA # 430803 . 7.500% 05/15/26		03/01/2011	Paydown		456	456.00	452	453		3		3		456				6	05/15/2026	1
36207H-LR-6	GNMA # 432436 . 7.500% 04/15/27		03/01/2011	Paydown		638	638.00	628	630		7		7		638				8	04/15/2027	1
36207H-S3-2	GNMA # 432638 . 7.500% 05/15/26		03/01/2011	Paydown		2,178	2,178.00	2,149	2,156		21		21		2,178				27	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 . 7.500% 09/15/26		03/01/2011	Paydown		526	526.00	527	526		(1)		(1)		526				7	09/15/2026	1

(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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments (continued)																					
36207K-B4-1	GNMA # 433959 . 6.500% 09/15/28		03/01/2011	Paydown		17,120	17,120.00	17,361	17,280		(160)		(160)		17,120				101	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 . 7.500% 01/15/27		03/01/2011	Paydown		526	526.00	534	531		(5)		(5)		526				7	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 . 7.500% 04/15/27		03/01/2011	Paydown		31	31.00	31	31						31					04/15/2027	1
36207S-K4-4	GNMA # 440515 . 7.500% 12/15/26		03/01/2011	Paydown		794	794.00	802	798		(5)		(5)		794				10	12/15/2026	1
36207T-EU-1	GNMA # 441247 . 7.500% 10/15/26		03/01/2011	Paydown		1,693	1,693.00	1,697	1,694		(1)		(1)		1,693				21	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 . 7.500% 11/15/26		03/01/2011	Paydown		174	174.00	175	174						174				2	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 . 7.500% 11/15/26		03/01/2011	Paydown		154	154.00	155	155		(2)		(2)		154				2	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 . 7.500% 05/15/27		03/01/2011	Paydown		1,825	1,825.00	1,832	1,828		(3)		(3)		1,825				22	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 . 7.500% 02/15/27		03/01/2011	Paydown		541	541.00	540	540		1		1		541				7	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 . 7.500% 04/15/27		03/01/2011	Paydown		169	169.00	169	169						169				2	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 . 7.500% 04/15/27		03/01/2011	Paydown		880	880.00	862	867		12		12		880				11	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 . 7.500% 08/15/27		03/01/2011	Paydown		665	665.00	668	666		(2)		(2)		665				8	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 . 7.500% 08/15/27		03/01/2011	Paydown		539	539.00	542	542		(3)		(3)		539				7	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 . 7.500% 10/15/27		03/01/2011	Paydown		403	403.00	413	409		(6)		(6)		403				5	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 . 6.500% 09/15/28		03/01/2011	Paydown		3,025	3,025.00	3,069	3,056		(31)		(31)		3,025				33	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 . 6.500% 12/15/28		03/01/2011	Paydown		18,390	18,390.00	18,649	18,561		(171)		(171)		18,390				119	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 . 7.000% 07/15/28		03/01/2011	Paydown		526	526.00	533	530		(5)		(5)		526				6	07/15/2028	1
36209C-7A-8	GNMA 30 YR # 468089 . 7.000% 07/15/28		03/01/2011	Paydown		91	91.00	92	92		(1)		(1)		91				1	07/15/2028	1
36209Q-6M-2	GNMA # 478876 . 7.500% 11/15/29		03/01/2011	Paydown		244	244.00	243	243		1		1		244				3	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 . 6.500% 12/15/28		03/01/2011	Paydown		2,203	2,203.00	2,234	2,223		(20)		(20)		2,203				23	12/15/2028	1
36209V-2X-1	GNMA # 483290 . 7.000% 12/15/28		03/01/2011	Paydown		270	270.00	266	267		4		4		270				3	12/15/2028	1
36209V-CE-2	GNMA # 482569 . 6.500% 05/15/29		03/01/2011	Paydown		1,003	1,003.00	1,002	1,002		1		1		1,003				11	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 . 7.500% 11/15/29		03/01/2011	Paydown		628	628.00	624	625		3		3		628				8	11/15/2029	1
36210D-GY-1	GNMA # 489015 . 7.000% 05/15/29		03/01/2011	Paydown		466	466.00	466	466						466				5	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 . 6.500% 12/15/28		03/01/2011	Paydown		883	883.00	895	891		(8)		(8)		883				10	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 . 6.500% 05/15/29		03/01/2011	Paydown		1,146	1,146.00	1,146	1,145		1		1		1,146				12	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 . 6.500% 05/15/29		03/01/2011	Paydown		1,630	1,630.00	1,630	1,629		1		1		1,630				19	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 . 6.500% 05/15/29		03/01/2011	Paydown		2,567	2,567.00	2,566	2,565		2		2		2,567				27	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 . 6.500% 05/15/29		03/01/2011	Paydown		1,105	1,105.00	1,104	1,104		1		1		1,105				13	05/15/2029	1
36210X-V4-6	GNMA # 505635 . 6.500% 05/15/29		03/01/2011	Paydown		472	472.00	472	472						472				5	05/15/2029	1
36211L-X7-2	GNMA 30 YR # 516502 . 8.000% 01/15/30		03/01/2011	Paydown		362	362.00	366	364		(3)		(3)		362				5	01/15/2030	1
36211U-7J-5	GNMA 30 YR # 523897 . 7.500% 11/15/29		03/01/2011	Paydown		659	659.00	656	656		3		3		659				8	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 . 7.500% 04/15/27		03/01/2011	Paydown		2,779	2,779.00	2,789	2,785		(6)		(6)		2,779				23	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 . 7.000% 09/15/27		03/01/2011	Paydown		5,376	5,376.00	5,458	5,441		(65)		(65)		5,376				54	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 . 7.500% 09/15/29		03/01/2011	Paydown		4,292	4,292.00	4,294	4,291		1		1		4,292				38	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 . 3.375% 01/20/27		03/01/2011	Paydown		1,355	1,355.00	1,375	1,256		99		99		1,355				8	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 . 2.125% 12/20/26		03/01/2011	Paydown		3,061	3,061.00	3,094	2,856		205		205		3,061				12	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 . 3.375% 05/20/27		03/01/2011	Paydown		618	618.00	631	573		45		45		618				4	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 . 2.625% 08/20/27		03/01/2011	Paydown		321	321.00	330	303		18		18		321				1	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 . 3.375% 01/20/28		03/01/2011	Paydown		2,772	2,772.00	2,818	2,572		200		200		2,772				15	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 . 2.125% 11/20/27		03/01/2011	Paydown		379	379.00	390	359		21		21		379				2	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 . 3.375% 02/20/28		03/01/2011	Paydown		87	87.00	89	81		6		6		87					02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 . 3.375% 03/20/28		03/01/2011	Paydown		6,720	6,720.00	6,783	6,199		521		521		6,720				34	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 . 3.375% 05/20/28		03/01/2011	Paydown		769	769.00	784	712		57		57		769				4	05/20/2028	1
36225D-NS-9	G2AR # 81300 . 2.306% 04/20/35		03/01/2011	Paydown		758	758.00	750	750		7		7		758				3	04/20/2035	1
690353-RD-1	OPIC US AGENCY VRDN . 0.250% 03/15/19		03/15/2011	Redemption 100.0000		166,667	166,667.00	166,667	166,667						166,667				108	03/15/2019	1
0599999 - Subtotal - Bonds - U.S. Governments						10,893,261	10,893,261.00	11,470,434	10,934,904		(41,643)		(41,643)		10,893,261				330,428		

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. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
101336-AA-3	Botsford Gen Hosp MI Rev VRDN- . 0.25		02/16/2011	PIPER JAFFRAY		100,000	100,000.00	100,000							100,000				11	02/15/2027	1FE
12355R-AA-4	BUTLER VRDN . 0.250% 09/01/37		03/10/2011	J P MORGAN SEC FIXED INC		10,105,000	10,105,000.00	10,105,000							10,105,000				1,055	09/01/2037	1FE
18610R-AC-8	CLEVELAND-CUYAHOGA CNTY OHIO . 4.850%		01/18/2011	Call 100.0000		75,000	75,000.00	75,000	75,000						75,000				909	10/15/2012	2FE
232286-BH-6	CUYAHOGA CNTY OH VRDN . 0.190% 01/01/		01/06/2011	J P MORGAN SEC FIXED INC		3,000,000	3,000,000.00	3,000,000	3,000,000						3,000,000				756	01/01/2039	1FE
31280H-GQ-5	FHLMC # E62907 . 6.500% 02/01/11		02/01/2011	Paydown		2,179	2,179.00	2,192	2,176		3		3		2,179				18	02/01/2011	1
31280H-HB-7	FHLMC # E62926 . 6.500% 02/01/11		02/01/2011	Paydown		346	346.00	348	345						346				4	02/01/2011	1
31280H-KZ-0	FHLMC # E63012 . 6.500% 02/01/11		02/01/2011	Paydown		1,534	1,534.00	1,546	1,531		3		3		1,534				11	02/01/2011	1
31280K-GS-4	FHLMC # E64709 . 6.500% 06/01/11		03/01/2011	Paydown		11,729	11,729.00	11,308	11,669		60		60		11,729				129	06/01/2011	1
31283G-LL-9	FHLMC # G00331 . 7.000% 12/01/24		03/01/2011	Paydown		3,448	3,448.00	3,470	3,465		(17)		(17)		3,448				45	12/01/2024	1
31288J-AH-9	FGLMC # C79008 . 5.500% 05/01/33		03/01/2011	Paydown		37,633	37,633.00	37,045	37,072		561		561		37,633				360	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 . 7.500% 08/01/25		03/01/2011	Paydown		864	864.00	865	864						864				11	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 . 8.000% 08/01/25		03/01/2011	Paydown		459	459.00	467	466		(7)		(7)		459				6	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 . 7.000% 11/01/25		03/01/2011	Paydown		2,126	2,126.00	2,147	2,136		(11)		(11)		2,126				25	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 . 7.000% 01/01/26		03/01/2011	Paydown		860	860.00	865	864		(5)		(5)		860				9	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 . 7.000% 01/01/26		03/01/2011	Paydown		357	357.00	360	359		(2)		(2)		357				4	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 . 7.000% 02/01/26		03/01/2011	Paydown		14,294	14,294.00	14,247	14,249		44		44		14,294				237	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 . 7.000% 02/01/26		03/01/2011	Paydown		524	524.00	522	522		2		2		524				6	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 . 7.000% 02/01/26		03/01/2011	Paydown		759	759.00	755	756		4		4		759				9	02/01/2026	1
3128FC-BN-2	FHLMC # D70945 . 7.000% 05/01/26		03/01/2011	Paydown		157	157.00	152	154		3		3		157				2	05/01/2026	1
3128MC-F2-6	FGLMC # G13585 . 4.500% 05/01/24		03/01/2011	Paydown		1,671,444	1,671,444.00	1,700,171	1,697,160		(25,717)		(25,717)		1,671,444				10,411	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 . 4.500% 05/01/24		03/01/2011	Paydown		691,820	691,820.00	709,872	707,953		(16,134)		(16,134)		691,820				4,385	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 . 5.500% 07/01/35		03/01/2011	Paydown		66,378	66,378.00	66,555	66,512		(134)		(134)		66,378				900	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 . 5.500% 08/01/35		03/01/2011	Paydown		139,740	139,740.00	139,762	139,720		20		20		139,740				1,281	08/01/2035	1
3128P7-QA-4	FGLMC C91349 . 4.500% 12/01/30		03/01/2011	Paydown		129,204	129,204.00	134,453			(5,249)		(5,249)		129,204				687	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 . 4.500% 07/01/24		03/01/2011	Paydown		335,827	335,827.00	342,334	341,734		(5,907)		(5,907)		335,827				2,389	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
3128PQ-QX-2	FGLMC # J11370 . 4.000% 12/01/24		03/01/2011	Paydown		787,781	787,781.00	805,568	804,327		(16,546)		(16,546)		787,781				4,364	12/01/2024	1
3128PR-LS-6	FGLMC J12137 . 4.500% 05/01/25		03/01/2011	Paydown		816,825	816,825.00	847,967	846,693		(29,867)		(29,867)		816,825				5,202	05/01/2025	1
3128Q2-CY-7	FHLMC # 1L0087 . 2.556% 06/01/35		03/01/2011	Paydown		51,816	51,816.00	54,633	55,571		(3,755)		(3,755)		51,816				(304)	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 . 2.540% 07/01/35		03/01/2011	Paydown		76,606	76,606.00	80,808	81,451		(4,845)		(4,845)		76,606				(155)	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 . 2.441% 01/01/37		03/01/2011	Paydown		18,579	18,579.00	19,589	19,793		(1,214)		(1,214)		18,579				(179)	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 . 3.679% 03/01/36		03/01/2011	Paydown		1,234	1,234.00	1,293	1,310		(76)		(76)		1,234				(493)	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 . 2.892% 09/01/36		03/01/2011	Paydown		8,114	8,114.00	8,560	8,652		(538)		(538)		8,114				(493)	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2011	Paydown		600	600.00	602	600		1		1		600				10	07/15/2020	1
31290F-RL-6	FHLMC # 551391 . 9.500% 07/01/20		01/01/2011	Paydown		3,112	3,112.00	3,049	3,063		49		49		3,112				25	07/01/2020	1
31290J-5B-4	FHLMC # 554442 . 9.500% 01/01/20		03/01/2011	Paydown		614	614.00	602	605		10		10		614				10	01/01/2020	1
312914-6X-7	FHLMC-GNMA 7 B . 1.148% 04/25/23		03/25/2011	Paydown		10,759	10,759.00	10,981	10,744		15		15		10,759				21	02/25/2023	1
31293T-HV-2	FHLMC # C29244 . 7.000% 07/01/29		03/01/2011	Paydown		985	985.00	1,041	1,031		(46)		(46)		985				12	07/01/2029	1
31294J-PL-6	FHLMC # E00427 . 5.500% 03/01/11		03/01/2011	Paydown		1,016	1,016.00	1,055	1,018		(3)		(3)		1,016				8	03/01/2011	1
31295V-KG-4	FHLMC # A00295 . 9.500% 03/01/21		03/01/2011	Paydown		336	336.00	341	340		(4)		(4)		336				5	03/01/2021	1
31335G-LP-8	FHLMC # C80334 . 7.500% 08/01/25		03/01/2011	Paydown		798	798.00	800	800		(2)		(2)		798				12	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 . 7.000% 08/01/25		03/01/2011	Paydown		7,618	7,618.00	7,527	7,535		83		83		7,618				86	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 . 7.500% 09/01/25		03/01/2011	Paydown		2,785	2,785.00	2,820	2,806		(22)		(22)		2,785				39	09/01/2025	1
31335G-NM-3	FHLMC # C80396 . 7.000% 04/01/26		03/01/2011	Paydown		4,040	4,040.00	3,842	3,872		167		167		4,040				37	04/01/2026	1
31335K-G7-5	FHLMC # E20222 . 6.500% 02/01/11		02/01/2011	Paydown		1,037	1,037.00	1,043	1,035		1		1		1,037				8	02/01/2011	1
31335P-GV-1	FHLMC # G80212 . 6.875% 07/20/23		03/01/2011	Paydown		87,495	87,495.00	94,686	92,223		(4,728)		(4,728)		87,495				1,071	07/20/2023	1
3133T4-GF-7	FHG 27 FC . 1.875% 03/25/24		03/01/2011	Paydown		7,654	7,654.00	7,578	7,583		71		71		7,654				25	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5		03/01/2011	Paydown		5,542	5,542.00	5,588	5,539		2		2		5,542				71	08/01/2015	1FE
313401-2E-0	FHLMC # 360125 10.000% 11/01/20		03/01/2011	Paydown		15	15.00	15	15						15					11/01/2020	1

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		03/01/2011	Paydown		212	212.00	214	212		1		1		212				4	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2011	Paydown		137	137.00	139	138		(1)		(1)		137				2	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		03/01/2011	Paydown		13	13.00	13	13						13					03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I . 9.900% 10/15/19		03/15/2011	Paydown		6,920	6,920.00	7,034	6,927		(7)		(7)		6,920				94	11/15/2018	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		03/01/2011	Paydown		27	27.00	28	27						27					05/01/2020	1
313615-B2-1	FNMA # 050457 . 9.500% 06/01/21		03/01/2011	Paydown		105	105.00	103	104		1		1		105				2	06/01/2021	1
31364P-NQ-8	FNMA # 112999 . 9.500% 09/01/18		03/01/2011	Paydown		2	2.00	2	2						2					09/01/2018	1
31371F-UR-1	FNMA # 250892 . 7.500% 03/01/17		03/01/2011	Paydown		1,286	1,286.00	1,292	1,289		(3)		(3)		1,286				16	03/01/2017	1
31371M-JC-2	FNMA # 255959 . 6.000% 10/01/35		03/01/2011	Paydown		124,675	124,675.00	126,827	126,734		(2,059)		(2,059)		124,675				1,399	10/01/2035	1
31371N-VM-4	FNCL # 257220 . 5.000% 05/01/23		03/01/2011	Paydown		877,845	877,845.00	915,702	912,116		(34,271)		(34,271)		877,845				6,700	05/01/2023	1
31373H-5C-6	FNMA # 294343 . 8.500% 11/01/24		03/01/2011	Paydown		346	346.00	351	348		(2)		(2)		346				5	11/01/2024	1
31373L-LB-1	FNMA # 296522 . 8.500% 11/01/24		03/01/2011	Paydown		107	107.00	108	107		(1)		(1)		107				2	11/01/2024	1
31373X-6S-5	FNMA # 306981 . 8.000% 06/01/25		03/01/2011	Paydown		316	316.00	319	317		(1)		(1)		316				4	06/01/2025	1
31374F-K7-3	FNMA # 312718 . 7.500% 06/01/25		03/01/2011	Paydown		632	632.00	638	634		(2)		(2)		632				8	06/01/2025	1
31374N-H7-0	FNMA # 318954 . 7.500% 08/01/25		03/01/2011	Paydown		1,431	1,431.00	1,426	1,425		6		6		1,431				18	08/01/2025	1
31374T-5N-5	FNMA # 324053 . 7.500% 09/01/25		03/01/2011	Paydown		369	369.00	368	367		2		2		369				5	09/01/2025	1
31379Q-YC-8	FNMA # 426507 . 6.000% 01/01/23		03/01/2011	Paydown		1,020	1,020.00	1,053	1,051		(30)		(30)		1,020				10	01/01/2023	1
31380T-3B-5	FNMA # 449994 . 7.000% 09/01/27		03/01/2011	Paydown		13,716	13,716.00	14,501	14,434		(718)		(718)		13,716				161	09/01/2027	1
31380Y-P6-1	FNMA # 454145 . 6.500% 11/01/28		03/01/2011	Paydown		1,640	1,640.00	1,651	1,649		(10)		(10)		1,640				18	11/01/2028	1
31380Y-RD-4	FNMA # 454184 . 6.500% 12/01/28		03/01/2011	Paydown		249	249.00	250	250		(1)		(1)		249				3	12/01/2028	1
31380Y-RM-4	FNMA # 454192 . 6.500% 12/01/28		03/01/2011	Paydown		1,369	1,369.00	1,378	1,373		(5)		(5)		1,369				16	12/01/2028	1
31382T-5C-9	FNMA # 492343 . 6.500% 05/01/29		03/01/2011	Paydown		30,418	30,418.00	30,040	30,057		362		362		30,418				206	05/01/2029	1
31384D-HF-2	FNMA # 520530 . 7.500% 11/01/29		03/01/2011	Paydown		444	444.00	444	443		1		1		444				6	11/01/2029	1
31384D-LK-6	FNMA # 520630 . 7.500% 11/01/29		03/01/2011	Paydown		867	867.00	866	865		1		1		867				11	11/01/2029	1
31384D-PA-4	FNMA # 520717 . 7.500% 11/01/29		03/01/2011	Paydown		1,947	1,947.00	1,946	1,943		3		3		1,947				24	11/01/2029	1
31384H-BA-0	FNMA # 523933 . 7.500% 11/01/29		03/01/2011	Paydown		1,634	1,634.00	1,633	1,632		3		3		1,634				20	11/01/2029	1
31384V-JY-9	FNMA # 534979 . 2.527% 04/01/30		03/01/2011	Paydown		1,644	1,644.00	1,629	1,518		126		126		1,644				7	04/01/2030	1
31384V-UL-4	FNMA # 535287 . 8.000% 05/01/30		03/01/2011	Paydown		4,453	4,453.00	4,473	4,470		(17)		(17)		4,453				65	05/01/2030	1
31384X-ZL-5	FNMA # 537247 . 7.500% 05/01/30		03/01/2011	Paydown		114	114.00	113	113		1		1		114				1	05/01/2030	1
31385B-Y9-0	FNMA # 539936 . 7.500% 05/01/30		03/01/2011	Paydown		179	179.00	177	178		2		2		179				2	05/01/2030	1
31385J-JC-3	FNMA # 545759 . 6.500% 07/01/32		03/01/2011	Paydown		150,880	150,880.00	150,982	150,939		(58)		(58)		150,880				1,615	07/01/2032	1
31385J-K4-9	FNMA # 545815 . 7.000% 07/01/32		03/01/2011	Paydown		45,303	45,303.00	45,314	45,299		3		3		45,303				517	07/01/2032	1
31385W-2S-7	FNMA # 555285 . 6.000% 03/01/33		03/01/2011	Paydown		50,781	50,781.00	50,885	50,869		(89)		(89)		50,781				486	03/01/2033	1
31385X-AL-1	FNMA # 555411 . 6.875% 06/01/23		03/01/2011	Paydown		43,180	43,180.00	46,729	45,651		(2,471)		(2,471)		43,180				688	06/01/2023	1
31386U-BV-3	FNMA # 573452 . 7.000% 05/01/31		03/01/2011	Paydown		11,784	11,784.00	11,837	11,813		(29)		(29)		11,784				138	05/01/2031	1
31387N-3G-0	FNMA # 589499 . 6.500% 08/01/31		03/01/2011	Paydown		18,335	18,335.00	18,224	18,225		109		109		18,335				104	08/01/2031	1
31387R-AQ-1	FNMA # 591415 . 6.500% 09/01/31		03/01/2011	Paydown		2,500	2,500.00	2,485	2,486		14		14		2,500				27	09/01/2031	1
31387W-TW-7	FNMA # 596465 . 7.000% 08/01/31		03/01/2011	Paydown		4,848	4,848.00	5,028	5,011		(163)		(163)		4,848				57	08/01/2031	1
31390B-TS-7	FNMA # 641461 . 7.000% 06/01/32		03/01/2011	Paydown		804	804.00	804	803		1		1		804				9	06/01/2032	1
31390P-NL-7	FNMA # 652095 . 6.500% 08/01/32		03/01/2011	Paydown		1,653	1,653.00	1,653	1,652		2		2		1,653				18	08/01/2032	1
31390Q-Q3-2	FNMA # 653074 . 7.000% 07/01/32		03/01/2011	Paydown		55,016	55,016.00	55,030	54,980		35		35		55,016				641	07/01/2032	1
31391X-EP-0	FNMA # 679742 . 2.954% 01/01/40		03/01/2011	Paydown		16,208	16,208.00	16,628	16,608		(400)		(400)		16,208				99	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 . 6.473% 10/25/31		03/01/2011	Paydown		2,823	2,823.00	2,856	2,856		(33)		(33)		2,823				31	05/01/2021	1FE
31392V-NQ-1	FGLMC 2496 ZH . 5.500% 09/15/32		03/01/2011	Paydown		350,969	350,969.00	317,957	334,972		15,998		15,998		350,969				2,959	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A . 0.468% 04/25/33		03/25/2011	Paydown		8,759	8,759.00	8,759	8,759						8,759				6	04/25/2033	1FE
31393E-LQ-0	FNW 2003-W12 2A6 . 5.000% 06/25/43		03/01/2011	Paydown		41,506	41,506.00	40,099	40,786		720		720		41,506				342	06/25/2043	1
31393X-WQ-6	FNR 2004-W3 A4 . 3.375% 05/25/34		01/01/2011	Paydown		21,318	21,318.00	21,351	21,286		31		31		21,318				60	01/01/2011	1
31396C-SQ-4	FHR 3048 QA . 5.000% 03/15/24		03/01/2011	Paydown		88,787	88,787.00	93,365	93,006		(4,219)		(4,219)		88,787				709	12/01/2014	1
31396G-J5-1	FHR 3104 BA . 5.500% 06/15/24		03/01/2011	Paydown		16,083	16,083.00	16,787	16,769		(686)		(686)		16,083				140	09/01/2014	1

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
31396Q-KJ-7	FNR 2009-52 AJ . 4.000% 07/25/24		03/01/2011	Paydown		414,302	414,302.00	432,493	430,726		(16,424)		(16,424)		414,302				2,673	11/01/2019	1
31397C-SV-2	FHR 3242 NC . 5.750% 12/15/28		03/01/2011	Paydown		49,245	49,245.00	51,246	50,041		(796)		(796)		49,245				471	12/01/2011	1
31397Q-T2-4	FNR 2010-157 NA . 3.500% 03/25/37		03/01/2011	Paydown		37,974	37,974.00	38,532			(558)		(558)		37,974				166	02/01/2021	1
31401Y-DA-0	FNMA # 721997 . 6.000% 06/01/33		03/01/2011	Paydown		2,247	2,247.00	2,341	2,322		(75)		(75)		2,247				34	06/01/2033	1
31402G-SJ-3	FNMA # 728721 . 5.500% 07/01/33		03/01/2011	Paydown		484,690	484,690.00	477,268	477,570		7,120		7,120		484,690				4,694	07/01/2033	1
31402H-3X-7	FNMA # 729914 . 5.500% 08/01/33		03/01/2011	Paydown		13,910	13,910.00	13,766	13,771		138		138		13,910				129	08/01/2033	1
31402R-BG-3	FNMA #735439 . 6.000% 09/01/19		03/01/2011	Paydown		21,469	21,469.00	23,351	23,287		(1,818)		(1,818)		21,469				208	09/01/2019	1
31402T-TM-7	FNMA # 737756 . 5.500% 09/01/33		03/01/2011	Paydown		39,539	39,539.00	39,848	39,767		(228)		(228)		39,539				362	09/01/2033	1
31402W-Q5-0	FNMA # 740376 . 5.500% 09/01/33		03/01/2011	Paydown		168,853	168,853.00	169,456	169,233		(381)		(381)		168,853				1,545	09/01/2033	1
31403D-RN-1	FNMA # 745793 . 2.561% 07/01/34		03/01/2011	Paydown		7,857	7,857.00	7,936	7,948		(91)		(91)		7,857				(808)	07/01/2034	1
31404V-AB-4	FNMA #779502 . 2.543% 06/01/34		03/01/2011	Paydown		135,805	135,805.00	136,993	136,891		(1,086)		(1,086)		135,805				658	06/01/2034	1
31405C-MR-7	FNCI # 785268 . 5.500% 07/01/19		03/01/2011	Paydown		16,069	16,069.00	16,378	16,298		(229)		(229)		16,069				144	07/01/2019	1
31405K-EA-5	FNMA # 791329 . 5.500% 09/01/34		03/01/2011	Paydown		500,307	500,307.00	509,030	508,555		(8,248)		(8,248)		500,307				2,865	09/01/2034	1
31405M-JH-1	FNMA # 793264 . 5.500% 09/01/34		03/01/2011	Paydown		123,963	123,963.00	126,124	126,028		(2,065)		(2,065)		123,963				1,076	09/01/2034	1
31405M-VT-1	FNMA # 793626 . 5.500% 09/01/34		03/01/2011	Paydown		71,973	71,973.00	73,228	73,147		(1,174)		(1,174)		71,973				856	09/01/2034	1
31405Q-LD-8	FNMA # 796024 . 5.500% 09/01/34		03/01/2011	Paydown		714,625	714,625.00	727,084	726,431		(11,806)		(11,806)		714,625				5,908	09/01/2034	1
31405Q-MU-9	FNMA # 796071 . 5.500% 09/01/34		03/01/2011	Paydown		299,032	299,032.00	304,245	304,014		(4,982)		(4,982)		299,032				2,318	09/01/2034	1
31406B-KX-7	FNARM # 805010 . 2.405% 01/01/35		03/01/2011	Paydown		1,607	1,607.00	1,613	1,612		(5)		(5)		1,607				6	01/01/2035	1
31407S-LU-4	FNMA # 839239 . 4.929% 09/01/35		03/01/2011	Paydown		21,999	21,999.00	23,305	23,293		(1,293)		(1,293)		21,999				172	09/01/2035	1
31409G-SY-3	FNMA # 870935 . 2.484% 01/01/37		03/01/2011	Paydown		3,042	3,042.00	3,019	30		3,012		3,012		3,042				(1,124)	01/01/2037	1
31412E-CK-0	FNMA # 922674 . 2.691% 04/01/36		03/01/2011	Paydown		15,968	15,968.00	16,747	17,095		(1,127)		(1,127)		15,968				(427)	04/01/2036	1
31412P-KW-0	FNMA # 931009 . 4.500% 04/01/24		03/09/2011	BANK of AMERICA SEC		12,813,353	12,192,308.00	12,589,510	12,543,777		35,808		35,808		12,579,585		233,769	233,769	160,024	04/01/2024	1
31412P-KW-0	FNMA # 931009 . 4.500% 04/01/24		03/01/2011	Paydown		1,222,362	1,222,362.00	1,262,184	1,257,599		(35,237)		(35,237)		1,222,362				8,495	04/01/2024	1
31412S-PL-3	FNMA # 933427 . 5.000% 03/01/38		03/01/2011	Paydown		154,731	154,731.00	155,567	155,514		(783)		(783)		154,731				1,083	03/01/2038	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
31414S-PA-5	FNMA # 974817 . 5.000% 04/01/23		03/01/2011	Paydown		819,086	819,086.00	854,921	851,502		(32,416)		(32,416)		819,086				5,787	04/01/2023	1
31414V-BF-2	FNMA # 977138 . 5.500% 08/01/38		03/01/2011	Paydown		1,063,782	1,063,782.00	1,084,133	1,083,503		(19,721)		(19,721)		1,063,782				12,333	08/01/2038	1
31415A-4W-8	FNMA # 981537 . 5.000% 05/01/23		03/01/2011	Paydown		179,041	179,041.00	186,875	186,133		(7,091)		(7,091)		179,041				1,201	05/01/2023	1
31416N-HY-1	FNMA # AA4746 . 3.500% 11/01/25		03/01/2011	Paydown		175,771	175,771.00	178,572	178,557		(2,786)		(2,786)		175,771				1,102	11/01/2025	1
31416T-2P-3	FNMA # AA9781 . 4.500% 07/01/24		03/01/2011	Paydown		766,522	766,522.00	779,577	778,285		(11,762)		(11,762)		766,522				5,901	07/01/2024	1
31417T-R2-6	FNMA # AC6804 . 4.000% 01/01/25		03/01/2011	Paydown		1,112,433	1,112,433.00	1,136,420	1,134,677		(22,243)		(22,243)		1,112,433				6,682	01/01/2025	1
31417V-RS-4	FNMA # AC8596 . 4.000% 01/01/25		03/01/2011	Paydown		2,038,158	2,038,158.00	2,055,355	2,054,019		(15,861)		(15,861)		2,038,158				11,729	01/01/2025	1
31417Y-A2-3	FNMA # MA0024 . 4.500% 04/01/24		03/09/2011	BANK of AMERICA SEC		15,793,672	15,028,174.00	15,516,590	15,460,322		44,370		44,370		15,504,693		288,979	288,979	197,245	04/01/2024	1
31417Y-A2-3	FNMA # MA0024 . 4.500% 04/01/24		03/01/2011	Paydown		1,632,396	1,632,396.00	1,685,449	1,679,337		(46,941)		(46,941)		1,632,396				9,455	04/01/2024	1
31417Y-C4-7	FNMA # MA0090 . 4.500% 06/01/24		03/01/2011	Paydown		756,018	756,018.00	765,468	764,365		(8,347)		(8,347)		756,018				4,684	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 . 4.500% 08/01/24		03/01/2011	Paydown		454,426	454,426.00	467,491	466,337		(11,911)		(11,911)		454,426				3,471	08/01/2024	1
31418M-JL-7	FNMA # AD0266 . 5.500% 09/25/21		03/01/2011	Paydown		1,647,211	1,647,211.00	1,739,352	1,729,660		(82,448)		(82,448)		1,647,211				15,070	09/25/2021	1
31419A-KY-2	FNMA # AE0310 . 3.500% 09/01/25		03/01/2011	Paydown		393,447	393,447.00	398,303	398,276		(4,829)		(4,829)		393,447				1,401	09/01/2025	1
31419A-YZ-4	FNMA # AE0727 . 4.000% 10/01/20		03/01/2011	Paydown		38,330	38,330.00	40,031	40,029		(1,699)		(1,699)		38,330				237	10/01/2020	1
31419H-3Q-3	FNMA # AE7106 . 3.500% 01/01/26		03/01/2011	Paydown		420,387	420,387.00	426,955	426,920		(6,533)		(6,533)		420,387				2,539	01/01/2026	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
38373X-DY-9	GNMA - CMO 2002-45 PAC . 6.000% 05/16		03/01/2011	Paydown		159,019	159,019.00	163,442	160,027		(1,008)		(1,008)		159,019				1,731	09/01/2016	1
38374M-NH-8	GNR 2005-95 GO . 0.000% 01/20/31		03/01/2011	Paydown		75,006	75,006.00	73,705	74,409		597		597		75,006					01/20/2031	1
38377T-VE-8	GNR 2011-21 PV . 4.500% 08/20/26		03/01/2011	Paydown		28,125	28,125.00	29,333			(1,208)		(1,208)		28,125				105	09/01/2023	1
45200F-3Q-0	IL FIN AUTH REV MUNI . 0.230% 06/01/4		01/11/2011	ROBERT W. BAIRD		4,000,000	4,000,000.00	4,000,000	4,000,000						4,000,000				1,350	06/01/2040	1FE
469404-TS-6	JACKSONVILLE FL HLTH AUTH . 0.230% 08		01/06/2011	SUNTRUST		2,100,000	2,100,000.00	2,100,000	2,100,000						2,100,000				535	08/15/2033	1FE
584633-BH-3	MEDICAL UNIV S C HOSP AUTH . 4.391% 0		02/15/2011	Maturity		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				21,955	02/15/2011	2FE
60528A-BX-1	MSBUSFIN VRDN . 0.170% 11/01/35		01/06/2011	WACHOVIA		6,500,000	6,500,000.00	6,500,000	6,500,000						6,500,000				1,336	11/01/2035	1FE
60528A-CA-0	MSBUSFIN DEVELOPMENT . 0.200% 11/01/3		01/06/2011	Loop Capital Market		11,000,000	11,000,000.00	11,000,000	11,000,000						11,000,000				2,589	11/01/2035	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
647110-FB-6	NEW MEXICO EDL ASSIST FNDT . 0.959% 1.		03/01/2011	Redemption 100.0000		45,000	45,000.00	45,000	45,000						45,000				106	12/01/2028	1FE
677555-UU-6	OHIO ECON TXB BD . 7.000% 09/01/11		03/01/2011	Redemption 100.0000		115,000	115,000.00	115,000	115,000						115,000				2,013	09/01/2011	1FE
677555-UY-8	OHIO ECON TXB BD . 6.410% 06/01/12		03/01/2011	Various		360,000	360,000.00	360,000	360,000						360,000				5,769	06/01/2012	1FE
677555-VZ-4	OHIO ECON TXB BD . 4.850% 03/01/11		03/01/2011	Maturity		15,000	15,000.00	15,000	15,000						15,000				182	03/01/2011	1FE
677555-WD-2	OHIO ECON TXB BD . 5.350% 06/01/18		03/01/2011	Redemption 100.0000		155,000	155,000.00	155,000	155,000						155,000				2,073	06/01/2018	1FE
677555-WX-8	OHIO ECON TXB BD . 4.820% 03/01/15		03/01/2011	Redemption 100.0000		100,000	100,000.00	100,000	100,000						100,000				1,205	03/01/2015	1FE
677555-XK-5	OHIO ECON TXB BD . 6.000% 06/01/17		03/01/2011	Redemption 100.0000		200,000	200,000.00	200,000	200,000						200,000				3,000	06/01/2017	1FE
677555-YF-5	OHIO ECON TXB BD DEVELOPMENT . 6.125%		03/01/2011	Redemption 100.0000		110,000	110,000.00	110,000	110,000						110,000				1,684	09/01/2019	1FE
677555-YZ-1	OHIO ECON TXB BD DEVELOPMENT . 5.875%		03/01/2011	Redemption 100.0000		95,000	95,000.00	95,000	95,000						95,000				1,395	09/01/2019	1FE
677555-ZP-2	OHIO ECON TXB BD DEVELOPMENT . 4.000%		03/01/2011	Redemption 100.0000		95,000	95,000.00	95,000	95,000						95,000				950	09/01/2015	1FE
67756B-VN-7	OH ST HIGHER EDL REV WESTERN . 0.190%.		01/06/2011	MERRILL LYNCH-NY--FX INC		6,000,000	6,000,000.00	6,000,000	6,000,000						6,000,000				1,493	12/01/2044	1FE
677660-SZ-6	OH ST WTR DEV AUTH . 0.170% 12/01/33		01/06/2011	WACHOVIA		3,000,000	3,000,000.00	3,000,000	3,000,000						3,000,000				734	12/01/2033	1FE
709163-ER-6	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		03/03/2011	Call 100.0000		100,000	100,000.00	100,000	100,000						100,000				603	01/01/9999	1Z*
709163-EV-7	PENNSYLVANIA ST HIGHER ED . 4.754% Pe		03/18/2011	Call 100.0000		100,000	100,000.00	100,000	100,000						100,000				852	01/01/9999	1Z*
709163-EV-7	PENNSYLVANIA ST HIGHER ED . 4.754% Pe		01/21/2011	Redemption 100.0000		100,000	100,000.00	100,000	100,000						100,000				299	01/01/9999	1Z*
709163-GU-7	PENNSYLVANIA ST HIGHER ED . 6.437% Pe		03/16/2011	Redemption 100.0000		375,000	375,000.00	374,927	374,927		73		73		375,000				2,423	01/01/9999	1Z*
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN . 0.2		03/15/2011	Call 100.0000		100,000	100,000.00	100,000	100,000						100,000				74	09/15/2037	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						101,808,841	100422298	101,871,917	91,321,371		(442,596)		(442,596)		101,286,093		522,748	522,748	581,469		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000780-GR-1	AMAC 2003-6 1A4 . 5.500% 05/25/33		03/01/2011	Paydown		487,400	487,400.00	420,382	425,095		62,305		62,305		487,400				3,480	05/25/2033	1Z*
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4		03/01/2011	Paydown		14,733	14,733.00	11,797	11,313		3,420		3,420		14,733				141	12/25/2031	1Z*
001192-AA-1	AGL CAPITAL CORPORATION . 7.125% 01/1		01/14/2011	Maturity		300,000	300,000.00	308,340	300,657		(657)		(657)		300,000				10,688	01/14/2011	2FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 . 6.030%		03/01/2011	Paydown		150,398	150,398.00	150,336	150,102		296		296		150,398				1,494	04/25/2031	1Z*
002824-AX-8	ABBOTT LABS . 2.700% 05/27/15		01/19/2011	DEUTSCHE BANK		7,169,470	7,000,000.00	6,992,860	6,993,561		46		46		6,993,608		175,862	175,862	29,925	05/27/2015	1FE
00439T-AD-9	ACCURIDE CORP . 9.500% 08/01/18		02/18/2011	Tax Free Exchange		1,480,985	1,451,000.00	1,482,356	1,481,511		(526)		(526)		1,480,985				76,198	08/01/2018	4FE
00817Y-AB-4	AETNA INC . 7.875% 03/01/11		03/01/2011	Maturity		6,660,000	6,660,000.00	7,322,603	6,687,789		(27,789)		(27,789)		6,660,000				262,238	03/01/2011	2FE
021468-AG-8	CWALT 2006-14CB A7 . 6.000% 05/25/36		03/01/2011	Paydown		106,241	106,241.00	92,938	92,730		13,510		13,510		106,241				1,125	05/25/2036	4
02148J-AD-9	CWALT 2006-39CB 1A4 . 6.000% 01/25/37		03/01/2011	Paydown		90,517	90,517.00	82,206	81,672		8,846		8,846		90,517				827	01/25/2037	4Z*
02150E-AN-3	CWALT 2007-5CB 1A13 . 6.000% 04/25/37		03/01/2011	Paydown		75,927	75,927.00	58,313	58,607		17,320		17,320		75,927				761	04/25/2037	1Z*
02151C-AJ-5	CWALT 2007-15CB M . 5.750% 07/25/37		03/01/2011	Paydown		1	413,751.00	2			1		1		1					07/25/2037	1Z*
02151C-AQ-9	CWALT 2007-15CB A6 . 5.750% 07/25/37		03/01/2011	Paydown		9,315	9,315.00	8,667	8,555		760		760		9,315				89	07/25/2037	4Z*
02152A-BH-1	CWALT 2007-16CB M1 . 7.842% 08/25/37		03/02/2011	Paydown		5	4,242,145.00	4,490	739		(734)		(734)		5					08/25/2037	1Z*
0258M0-DA-4	AMERICAN EXPRESS . 2.750% 09/15/15		02/24/2011	MORGAN STANLEY FIXED INC		4,908,500	5,000,000.00	4,970,800	4,972,317		1,001		1,001		4,973,318		(64,818)	(64,818)	64,167	09/15/2015	1FE
026609-AM-9	AMERICAN HOME PRODUCTS CORP . 6.950%		03/15/2011	Various		3,800,000	3,800,000.00	4,135,949	3,812,979		(12,979)		(12,979)		3,800,000				132,050	03/15/2011	1FE
02660T-ER-0	AHM 2005-2 5A1 . 5.064% 09/25/35		03/01/2011	Paydown		288,117	288,117.00	287,261	287,186		930		930		288,117				2,254	09/25/2035	1Z*
02660T-ET-6	AHM 2005-2 5A3 . 5.077% 09/25/35		03/01/2011	Paydown		54,476	54,476.00	52,399	53,809		667		667		54,476				427	09/25/2035	1Z*
03028P-AA-4	AMERICAN TRANSMISSION . 7.125% 03/15/		03/15/2011	Various		10,000,000	10,000,000.00	9,924,800	9,994,738		5,262		5,262		10,000,000				356,250	03/15/2011	1FE
030628-AD-3	AMCAR 2008-AF A3 . 5.680% 12/12/12		03/06/2011	Paydown		45,166	45,166.00	46,098	45,503		(337)		(337)		45,166				426	06/06/2011	1Z*
03215P-ER-6	AMRESCO 1998-2 A6 . 6.405% 12/25/27		03/01/2011	Paydown		4,459	4,459.00	4,544	4,482		(23)		(23)		4,459				56	12/25/2027	1Z*
03523T-AA-6	ANHEUSER-BUSCH . 7.200% 01/15/14		03/15/2011	Tax Free Exchange		4,998,412	5,000,000.00	4,998,500	4,998,832		(420)		(420)		4,998,412				240,000	01/15/2014	2FE
03523T-AB-4	ANHEUSER-BUSCH . 7.750% 01/15/19		03/15/2011	Tax Free Exchange		4,995,990	5,000,000.00	4,996,150	4,996,481		(491)		(491)		4,995,990				258,333	01/15/2019	2FE
03523T-AF-5	ANHEUSER-BUSCH . 8.000% 11/15/39		03/15/2011	Tax Free Exchange		5,950,937	6,000,000.00	5,951,220	5,951,005		(68)		(68)		5,950,937				160,000	11/15/2039	2FE
045424-FG-8	ASC 1997-D5 A1D . 6.850% 02/14/43		03/11/2011	Paydown		84,326	84,326.00	85,591	84,712		(386)		(386)		84,326				942	03/11/2011	1Z*
049302-AE-2	ATLAS ENERGY OPER CO 12.125% 08/01/1		03/21/2011	Call 130.3780		637,548	489,000.00	548,903	539,798		(2,051)		(2,051)		537,748		99,801	99,801	37,881	08/01/2017	4FE
04939M-AC-3	ATLAS PIPELINE PARTNERS . 8.125% 12/1		02/28/2011	SEAPORT GROUP LLC		9,337,388	8,946,000.00	8,975,365	8,954,813		(1,844)		(1,844)		8,952,969		384,419	384,419	155,928	12/15/2015	4FE
05454R-AE-0	AXCAN INTERMEDIATE HOLD . 9.250% 03/0		03/14/2011	Call 106.9637		8,396,650	7,850,000.00	7,757,710	7,781,871		3,982		3,982		7,785,853		610,797	610,797	389,290	03/01/2015	3FE
055360-AW-1	BCRR 2010-LEAF 12A . 4.230% 03/22/33		02/22/2011	Paydown		350,000	350,000.00	350,109	349,537		463		463		350,000				2,468	02/22/2011	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
055360-AZ-4	BCRR 2010-LEAF 14A . 4.230% 01/22/33		01/22/2011	Paydown		2,000,000	2,000,000.00	2,000,781	2,000,292		(292)		(292)		2,000,000				7,050	01/22/2011	1Z*
055360-BR-1	BCRR 2010-LEAF 22A . 4.230% 09/22/35		03/22/2011	Paydown		86,576	86,576.00	86,634	86,592		(16)		(16)		86,576				321	04/22/2011	1Z*
055360-CK-5	BCRR 2010-LEAF 31A . 4.230% 12/22/26		01/22/2011	Paydown		7,832	7,832.00	7,838	7,835		(4)		(4)		7,832				28	01/22/2011	1
055360-CZ-2	BCRR 2010-LEAF 38A . 4.230% 08/22/32		03/22/2011	Paydown		565,567	565,567.00	565,567	565,567						565,567				21	08/22/2032	1Z*
057741-AA-8	BALDOR ELECTRIC CO . 8.625% 02/15/17		02/25/2011	Call 111.8530		5,966,239	5,334,000.00	5,430,443	5,417,828		(2,014)		(2,014)		5,415,814		550,425	550,425	242,808	02/15/2017	4FE
059469-AF-3	BOAA 2006-7 A6 . 5.859% 10/25/36		03/01/2011	Paydown		35,470	35,470.00	34,464	34,276		1,194		1,194		35,470				355	10/25/2036	4Z*
05946X-E7-4	BAFC 2005-5 2A1 . 5.500% 09/25/35		03/01/2011	Paydown		250,262	250,262.00	249,441	248,711		1,551		1,551		250,262				2,209	09/25/2035	2Z*
05946X-GP-2	BAFC 2004-3 1A1 . 5.500% 10/25/34		03/01/2011	Paydown		361,826	361,826.00	341,586	346,255		15,571		15,571		361,826				3,025	10/25/2034	1Z*
05946X-SR-5	BAFC 2005-2 1A2 . 5.500% 04/25/35		02/01/2011	Paydown		30,344	30,344.00	30,572	30,306		38		38		30,344				141	02/01/2011	1Z*
05946X-U9-2	BAFC 2005-7 4A3 . 5.750% 11/25/35		03/01/2011	Paydown		294,764	294,764.00	288,616	290,467		4,297		4,297		294,764				2,748	11/25/2035	1Z*
05946X-WR-0	BAFC 2005-3 2A4 . 5.500% 03/25/35		03/01/2011	Paydown		537,873	537,873.00	537,705	535,998		1,875		1,875		537,873				3,951	03/25/2035	1Z*
05946X-ZZ-9	BAFC 2005-4 2A1 . 5.500% 08/25/35		03/01/2011	Paydown		26,831	26,831.00	25,531	25,859		972		972		26,831				197	08/25/2035	1Z*
05947U-4A-3	BACM 2005-6 A2 . 5.165% 09/10/47		01/01/2011	Paydown		31,964	31,964.00	32,036	31,937		27		27		31,964				138	04/01/2011	1Z*
05947U-BM-9	BACM 2001-1 A2 . 6.503% 04/15/36		03/01/2011	Paydown		246,562	246,562.00	254,700	247,470		(908)		(908)		246,562				2,022	03/01/2011	1Z*
05947U-DP-0	BACM 2001-3 A2 . 5.464% 04/11/37		03/01/2011	Paydown		1,384,694	1,384,694.00	1,431,968	1,385,312		(618)		(618)		1,384,694				12,294	08/01/2011	1Z*
05947U-ES-3	BACM 2002-PB2 ... A4 . 6.186% 06/11/3		03/01/2011	Paydown		157,306	157,306.00	163,949	157,805		(498)		(498)		157,306				2,060	01/01/2012	1Z*
05947U-R7-5	BACM 2005-3 ASB . 4.589% 07/10/43		03/01/2011	Paydown		17,634	17,634.00	18,192	18,114		(481)		(481)		17,634				133	09/01/2014	1Z*
05948K-EW-5	BOAA 2003-7 2A1 . 5.000% 09/25/18		03/01/2011	Paydown		91,004	91,004.00	91,914	91,715		(711)		(711)		91,004				749	09/01/2011	1Z*
05948K-FY-0	BOAA 2003-9 1CB4 . 5.500% 11/25/33		03/01/2011	Paydown		111,333	111,333.00	106,366	107,710		3,623		3,623		111,333				960	11/25/2033	1Z*
05948K-GF-0	BOAA 2003-9 3A1 . 4.750% 11/25/18		03/01/2011	Paydown		501,981	501,981.00	487,117	492,139		9,842		9,842		501,981				3,751	11/25/2018	1Z*
05948X-CP-4	BOAMS 2003-3 1A6 . 5.500% 05/25/33		03/01/2011	Paydown		2,870,630	2,870,630.00	2,913,241	2,864,463		6,168		6,168		2,870,630				25,180	06/01/2012	1Z*
05948X-JX-0	BOAMS 2003-4 1B1 . 5.500% 06/25/33		03/01/2011	Paydown		135,293	135,293.00	130,843	132,054		3,239		3,239		135,293				1,179	06/25/2033	1Z*
059497-AU-1	BACM 2007-1 A2 . 5.381% 01/15/49		03/01/2011	Paydown		94,134	94,134.00	94,321	94,035		99		99		94,134				996	01/01/2012	1Z*
05949A-AY-6	BOAMS 2004-3 1A23 . 4.500% 04/25/34		03/01/2011	Paydown		136,187	136,187.00	136,442	135,965		222		222		136,187				1,019	06/01/2011	1Z*
05949A-JT-8	BOAMS 2004-6 1A7 . 5.500% 07/25/34		03/01/2011	Paydown		289,511	289,511.00	234,866	243,034		46,477		46,477		289,511				2,068	07/25/2034	1Z*
05949A-TX-8	BOAMS 2004-8 2B1 . 6.000% 10/25/34		03/01/2011	Paydown		13,859	13,859.00	9,851	9,909		3,950		3,950		13,859				96	10/25/2034	1Z*
05949C-AX-4	BOAMS 2005-5 1A22 . 5.000% 06/25/35		03/01/2011	Paydown		688,099	688,099.00	687,292	686,079		2,020		2,020		688,099				5,721	06/25/2035	1Z*
05949C-NH-5	BOAMS 2005-11 1A5 . 5.750% 12/25/35		03/01/2011	Paydown		223,271	223,271.00	219,514	220,623		2,647		2,647		223,271				1,751	12/25/2035	2Z*
05949C-PJ-9	BOAMS 2005-L 2A3 . 2.884% 01/25/36		03/01/2011	Paydown		685,872	685,872.00	682,709	685,872						685,872				3,014	01/25/2036	3Z*
05950N-BU-1	BAFC 2006-5 B1 . 5.966% 09/25/36		02/01/2011	Paydown		9,503	9,503.00	1,675	704	301	8,498		8,799		9,503				75	09/25/2036	6Z*
05951F-AG-9	BAFC 2007-1 TA5 . 6.090% 01/25/37		03/01/2011	Paydown		128,731	128,731.00	119,993	117,795		10,936		10,936		128,731				1,514	01/25/2037	4Z*
059522-AX-0	BAFC 2007-C 1A5 . 5.611% 05/20/36		03/01/2011	Paydown		557,957	557,957.00	552,245	428,617	105,584	23,756		129,340		557,957				4,848	05/20/2036	6Z*
059522-BB-7	BAFC 2007-C 3A2 . 5.631% 05/20/36		03/01/2011	Paydown		57,125	57,125.00	15,766	13,215		43,910		43,910		57,125				505	05/20/2036	4Z*
05954C-BF-4	BOAMS 2007-3 B2 . 6.233% 09/25/37		03/01/2011	Paydown		1	699,428.00	46,117			1		1		1					09/25/2037	1Z*
06985P-AF-7	BASIC ENERGY SERVICES 11.625% 08/01/		02/15/2011	TENDER OFFER		1,772,847	1,527,000.00	1,654,886	1,628,279		(3,383)		(3,383)		1,624,897		147,950	147,950	95,660	08/01/2014	4FE
07324F-AB-6	BAYV 2007-B 1A1 . 6.407% 08/28/37		03/01/2011	Paydown		15,592	15,592.00	15,592	15,549		43		43		15,592				178	08/28/2037	1Z*
07325D-AB-0	BAYV 2006-C 1A1 . 6.035% 11/28/36		03/01/2011	Paydown		44,753	44,753.00	38,823	43,946		807		807		44,753				490	11/28/2036	1Z*
07383F-E9-5	BSCMS 2004-PWR4 A2 . 5.286% 06/11/41		03/01/2011	Paydown		29,842	29,842.00	31,106	31,082		(1,240)		(1,240)		29,842				267	09/01/2013	1Z*
07383F-FP-8	BSCMS 2001-TOP2 A2 . 6.480% 02/15/35		03/01/2011	Paydown		63,524	63,524.00	63,663			(139)		(139)		63,524				343	04/01/2011	1Z*
07383F-Q2-7	BSCMS 2004-PWR5 A2 . 4.254% 07/11/42		03/01/2011	Paydown		74,999	74,999.00	75,907	75,214		(215)		(215)		74,999				862	06/01/2011	1Z*
07383U-BU-8	BEAR STEARNS 2000-1 5A . 9.469% 09/28		02/01/2011	Paydown		12,885	12,885.00	13,026	12,867		18		18		12,885				210	12/01/2019	1Z*
07387J-AA-4	BEAR STEARNS COM MTG 2006-PW12 A1 . 5		02/01/2011	Paydown		70,457	70,457.00	71,869	70,445		13		13		70,457				387	02/01/2011	1Z*
07556Q-AN-5	BEAZER HOMES USA . 6.875% 07/15/15		02/28/2011	Various		6,435,000	6,500,000.00	4,728,750	4,961,362		36,306		36,306		4,997,668		1,437,332	1,437,332	275,516	07/15/2015	5FE
097023-BB-0	BOEING CO . 1.875% 11/20/12		01/07/2011	MORGAN STANLEY FIXED INC		6,115,320	6,000,000.00	5,964,060	5,977,093		355		355		5,977,448		137,872	137,872	16,250	11/20/2012	1FE
10623P-DM-9	BRAZOS . 1.754% 01/01/39		03/24/2011	Call 100.0000		14,050,000	14,050,000.00	14,048,455	13,957,836		(8,269)		(8,269)		13,949,567		100,433	100,433	57,718	01/01/2039	1
10623P-DQ-0	BRAZOS . 1.754% Perpet		03/24/2011	Call 100.0000		20,000,000	20,000,000.00	20,000,000	20,000,000						20,000,000				82,168	01/01/9999	1
12489W-QD-9	CBASS 2005-CB8 AF2 . 5.303% 12/25/35		03/01/2011	Paydown		345,948	345,948.00	345,937	344,600		1,348		1,348		345,948				(18,789)	12/01/2011	3Z*
1248EP-AJ-2	CCO HLDGS LLC/CAP CORP . 7.875% 04/30		01/01/2011	Tax Free Exchange		1,916,879	1,859,000.00	1,917,094	1,916,879						1,916,879				24,806	04/30/2018	4FE
1248MG-AX-2	CBASS 2007-CB1 AF1B . 5.971% 01/25/37		03/01/2011	Paydown		2,426	2,426.00	1,982	1,910		516		516		2,426				17	01/25/2037	5Z*

(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)																					
1248P8-AB-5	CBASS 2006-MH1 AF2 . 5.650% 10/25/36		03/01/2011	Paydown		366,792	366,792.00	366,748	365,420		1,372		1,372		366,792				3,400	10/25/2036	1Z*
125590-AE-9	CIT MARINE TRUST 99-A CTFS . 6.200% 1		03/15/2011	Paydown		8,236	8,236.00	8,231	8,231		5		5		8,236				89	11/15/2019	4Z*
12628K-AF-9	CSAB 2006-3 A3A . 5.950% 11/25/36		03/01/2011	Paydown		410,863	410,863.00	375,014	363,696		47,167		47,167		410,863				3,875	11/25/2036	4Z*
12628L-AJ-9	CSAB 2006-4 A6A . 5.684% 11/25/36		03/01/2011	Paydown		348,350	348,350.00	333,652	326,697		21,653		21,653		348,350				3,384	11/25/2036	4Z*
12629Y-AA-9	COOPER-STANDARD AUTO . 8.500% 05/01/1		02/07/2011	Tax Free Exchange		2,176,439	2,143,000.00	2,180,500	2,176,988		(549)		(549)		2,176,439				48,575	05/01/2018	4FE
126650-AF-7	CVS CORP . 7.770% 01/10/12		03/10/2011	Various		133,425	133,425.00	133,425	133,425						133,425				1,732	01/10/2012	2Z*
12667F-3U-7	CWALT 2005-J1 1A8 . 5.500% 02/25/35		03/01/2011	Paydown		60,910	60,910.00	57,765	58,725		2,185		2,185		60,910				600	02/25/2035	1Z*
12667F-C9-4	CWALT 2004-J13 1A4 . 5.030% 02/25/35		03/01/2011	Paydown		793,528	793,528.00	800,595	792,325		1,203		1,203		793,528				5,727	01/01/2013	1Z*
12667F-JL-0	CWALT 2004-12CB 1A1 . 5.000% 07/25/19		03/01/2011	Paydown		629,643	629,643.00	634,366	634,061		(4,418)		(4,418)		629,643				4,928	06/01/2019	1Z*
12667G-7H-0	CWALT 2005-46CB A14 . 5.500% 10/25/35		03/01/2011	Paydown		61,039	61,039.00	59,261	59,805		1,233		1,233		61,039				536	10/25/2035	4Z*
12667G-AH-6	CWALT 2005-13CB A8 . 5.500% 05/25/35		03/01/2011	Paydown		78,691	78,691.00	76,011	76,883		1,809		1,809		78,691				668	05/25/2035	3Z*
12667G-PV-9	CWALT 2005-20CB 1A3 . 5.500% 07/25/35		03/01/2011	Paydown		122,259	122,259.00	118,772	120,776		1,483		1,483		122,259				1,145	07/25/2035	3Z*
12667G-TS-2	CWALT 2005-26CB A6 . 5.500% 07/25/35		03/01/2011	Paydown		30,104	30,104.00	25,052	26,407		3,697		3,697		30,104				257	07/25/2035	1Z*
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		01/01/2011	Paydown		5,470	5,470.00	5,470	5,385		85		85		5,470					08/25/2035	3Z*
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		03/01/2011	Paydown		10,177	10,177.00	9,974	10,019		158		158		10,177				111	08/25/2035	3Z*
12668A-AL-9	CWALT 2005-47CB A11 . 5.500% 10/25/35		03/01/2011	Paydown		191,722	191,722.00	190,546	190,693		1,029		1,029		191,722				1,753	10/25/2035	4Z*
12668A-MH-5	CWALT 2005-49CB A3 . 5.500% 11/25/35		03/01/2011	Paydown		109,031	109,031.00	100,854	103,063		5,968		5,968		109,031				1,034	11/25/2035	1Z*
12668A-NW-1	CWALT 2005-54CB 1N1 . 5.500% 10/25/35		03/01/2011	Paydown		48,594	48,594.00	48,579	48,516		79		79		48,594				460	10/25/2035	4Z*
12668B-YF-4	CWALT 2006-7CB 1A14 . 6.000% 05/25/36		03/01/2011	Paydown		91,983	91,983.00	75,630	75,185		16,798		16,798		91,983				941	05/25/2036	4Z*
12668X-AD-7	CWL 2006-S8 A4 . 5.650% 03/25/36		03/01/2011	Paydown		145,914	145,914.00	101,003	92,881		53,033		53,033		145,914				1,377	03/25/2036	1Z*
126694-HK-7	CWHL 2005-25 A6 . 5.500% 11/25/35		03/01/2011	Paydown		261,442	261,442.00	250,352	255,108		6,334		6,334		261,442				2,330	11/25/2035	1Z*
126694-JX-7	CWHL 2005-24 A7 . 5.500% 11/25/35		03/01/2011	Paydown		553,015	553,015.00	549,386	550,460		2,555		2,555		553,015				5,066	11/25/2035	2Z*
126694-KZ-0	CWHL 2005-24 A33 . 5.500% 11/25/35		03/01/2011	Paydown		164,692	164,692.00	163,663	163,991		701		701		164,692				1,514	11/25/2035	1Z*
12669E-KY-1	CWHL 2003-24 A2 . 4.500% 07/25/33		03/01/2011	Paydown		66,788	66,788.00	67,373	66,761		27		27		66,788				486	05/01/2011	1Z*
12669E-T5-5	CWHL 2003-39 A19 . 5.000% 10/25/33		03/01/2011	Paydown		338,198	338,198.00	323,058	331,873		6,325		6,325		338,198				2,115	10/25/2033	1Z*
12669F-RG-0	CWHL 2004-4 A5 . 5.250% 05/25/34		03/01/2011	Paydown		669,316	669,316.00	666,283	666,487		2,829		2,829		669,316				4,813	05/25/2034	1Z*
12669F-UC-5	CWHL 2004-9 A7 . 5.250% 06/25/34		03/01/2011	Paydown		336,180	336,180.00	315,615	324,033		12,147		12,147		336,180				2,761	06/25/2034	1Z*
12669G-W5-6	CWHL 2005-J2 3A14 . 5.500% 08/25/35		03/01/2011	Paydown		181,571	181,571.00	175,160	177,206		4,365		4,365		181,571				1,413	08/25/2035	1Z*
12669R-AE-7	CWL 2007-S1 A5 . 6.018% 11/25/36		03/01/2011	Paydown		187,436	187,436.00	115,930	100,998		86,438		86,438		187,436				1,974	11/25/2036	1Z*
12670B-AE-9	CWL 2007-S2 A5F . 6.000% 03/25/37		03/01/2011	Paydown		22,661	22,661.00	16,894	16,241		6,420		6,420		22,661				236	03/25/2037	1Z*
14042J-AD-1	COPAR 2007-2 A4 . 5.060% 06/15/14		03/15/2011	Paydown		62,260	62,260.00	64,128	63,400		(1,140)		(1,140)		62,260				523	02/15/2012	1Z*
15005M-AD-6	CEDAR BRAKES I LLC SERIES B . 8.500%		02/15/2011	Redemption 100.0000		393,803	393,803.00	393,803	393,803						393,803				16,737	02/15/2014	2FE
15131G-QG-2	CDMC 2003-3P A1 . 5.500% 04/25/20		01/01/2011	Paydown		33,795	33,795.00	34,196	33,814		(20)		(20)		33,795				155	03/01/2011	1Z*
15131G-RK-2	CDMC 2003-7P A2 . 4.869% 06/25/17		03/01/2011	Paydown		69,332	69,332.00	71,326	70,338		(1,005)		(1,005)		69,332				507	04/01/2013	1Z*
15132E-ET-1	CDMC 2003-8 1A4 . 5.250% 09/25/33		03/01/2011	Paydown		2,075,233	2,075,233.00	2,056,936	2,065,548		9,685		9,685		2,075,233				16,710	09/25/2033	1Z*
15132E-LC-0	CDMC 2005-1 A5 . 5.837% 02/18/35		03/01/2011	Paydown		461,195	461,195.00	460,909	460,491		703		703		461,195				4,994	02/18/2035	1Z*
152312-AQ-7	CENTEX CORP . 5.250% 06/15/15		03/22/2011	ALADDIN CAPITAL HOLDINGS LLC		2,017,500	2,000,000.00	1,877,280	1,934,021		2,900		2,900		1,936,921		80,579	80,579	29,167	06/15/2015	3FE
152314-PJ-3	CXHE 2005-D AF6 . 5.235% 10/25/35		03/01/2011	Paydown		242,412	242,412.00	242,412	242,412						242,412				2,012	10/25/2035	1Z*
161582-AF-8	CMFUN 1999--1 D . 7.625% 08/15/31		02/01/2011	Paydown		993,175	993,175.00	995,503	991,232		1,944		1,944		993,175				11,260	02/01/2011	1Z*
16162W-FB-0	CHASE 2003 S15 1A2 . 6.000% 01/25/34		03/01/2011	Paydown		66,348	66,348.00	64,992	65,944		404		404		66,348				524	01/25/2034	1Z*
16162W-GM-5	CHASE 2004-S2 2A2 . 5.500% 11/25/14		03/01/2011	Paydown		12,503	12,503.00	12,831	12,747		(244)		(244)		12,503				115	12/01/2011	1Z*
17025T-BS-9	CWHL 2007-15 M . 6.352% 09/25/37		03/01/2011	Paydown		1	714,403.00	9,200	7,220		(2,678)		(2,678)		1				2,776	09/25/2037	1Z*
171203-AC-6	CFAST 2009-A A3 . 2.820% 01/15/16		03/15/2011	Paydown		12,182	12,182.00	12,360			(178)		(178)		12,182				29	09/15/2012	1Z*
17275R-AG-7	CISCO SYSTEMS INC . 2.900% 11/17/14		03/03/2011	WELLS FARGO		2,074,500	2,000,000.00	1,994,920	1,995,957		171		171		1,996,128		78,372	78,372	17,883	11/17/2014	1FE
172973-N7-0	CMSI 2005-1 1A10 . 5.750% 02/25/35		03/01/2011	Paydown		445,553	445,553.00	452,515	452,535		(6,982)		(6,982)		445,553				3,628	08/01/2013	1Z*
172973-UJ-6	CMSI 2003-11 2A2 . 5.000% 12/25/33		02/01/2011	Paydown		25,902	25,902.00	25,966	25,829		72		72		25,902				133	02/01/2011	1Z*
172973-XF-1	CMSI 2004-3 A11 . 5.250% 05/25/34		03/01/2011	Paydown		6,430,705	6,430,705.00	6,366,398	6,404,195		26,511		26,511		6,430,705				65,348	05/25/2034	1Z*
172973-YS-2	CMSI 2004-5 1A2 . 5.500% 08/25/34		03/01/2011	Paydown		138,481	138,481.00	137,010	137,875		606		606		138,481				1,156	08/25/2034	1Z*
172973-ZJ-1	CMSI 2004-5 1A18 . 5.250% 08/25/34		03/01/2011	Paydown		2,273,977	2,273,977.00	2,273,977	2,273,977						2,273,977				18,388	08/25/2034	1Z*

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
172973-ZV-4	CMSI 2004-5 1A29 . 4.750% 08/25/34		03/01/2011	Paydown		39,841	39,841.00	40,140	39,949		(108)		(108)		39,841				313	11/01/2011	1Z*
173067-AC-3	CGCMT 2004-C1 A3 . 5.251% 04/15/40		03/01/2011	Paydown		1,742,762	1,742,762.00	1,826,496	1,760,210		(17,448)		(17,448)		1,742,762				20,089	11/01/2013	1Z*
173100-AR-9	CMSI 2006-6 B1 . 6.000% 11/25/36		03/01/2011	Paydown		9,671	9,671.00	8,843	7,351	1,699	620		2,320		9,671				97	11/25/2036	6Z*
17310F-AW-5	CMSI 2006-5 B1 . 5.891% 10/25/36		03/01/2011	Paydown		19,781	19,781.00	9,233	9,122		10,659		10,659		19,781				203	10/25/2036	6Z*
20046F-AA-8	COMM 2001-J2A A1 . 5.447% 07/16/34		01/01/2011	Paydown		2,748,331	2,748,331.00	2,896,913	2,747,266		1,065		1,065		2,748,331				12,475	05/01/2011	1Z*
200476-AA-7	COMM 2007-FL14 A1 . 0.344% 06/15/22		03/15/2011	Paydown		170,970	170,970.00	166,055	169,179		1,792		1,792		170,970				51	06/15/2022	1Z*
20338C-AE-4	COMMUNICATIONS & PWR IND . 8.000% 02/		02/11/2011	TENDER OFFER		3,512,250	3,500,000.00	3,500,000	3,500,000						3,500,000		12,250	12,250	147,778	02/01/2012	4FE
20847T-BQ-3	CONSECO FINANCE 2002-B A3 . 7.370% 05		03/15/2011	Paydown		76,022	76,022.00	76,018	76,090		(69)		(69)		76,022				1,032	05/15/2033	1Z*
20854P-AC-3	CONSOLIDATED ENERGY . 8.000% 04/01/17		03/03/2011	Tax Free Exchange		926,000	926,000.00	926,000	926,000						926,000				31,278	04/01/2017	4FE
20854P-AE-9	CONSOLIDATED ENERGY . 8.250% 04/01/20		03/03/2011	Tax Free Exchange		926,000	926,000.00	926,000	926,000						926,000				32,256	04/01/2020	4FE
217203-AB-4	COPANO ENERGY LLC . 8.125% 03/01/16		03/25/2011	J P MORGAN SEC HI-YIELD		5,176,152	4,958,000.00	4,934,616	4,927,367		1,186		1,186		4,928,552		247,600	247,600	233,870	03/01/2016	4FE
21988Y-AB-3	CORP FINANCE MANAGERS VRDN . 0.260% 0		02/01/2011	Call 100.0000		200,000	200,000.00	200,000	200,000						200,000				74	02/02/2043	1FE
221470-AA-5	COSO GEOTHERMAL . 7.000% 07/15/26		01/15/2011	Redemption 100.0000		510,749	510,749.00	510,749	510,749						510,749				17,876	07/15/2026	4FE
225310-AC-5	CREDIT ACCEPTANC . 9.125% 02/01/17		02/22/2011	Tax Free Exchange		1,050,566	1,070,000.00	1,048,233	1,050,181		384		384		1,050,566				54,514	02/01/2017	4FE
22540A-JR-0	CSFB 1998-C2 D . 7.130% 11/15/30		03/11/2011	Paydown		12,160	12,160.00	12,525			(365)		(365)		12,160				110	04/11/2013	1Z*
22541N-MR-7	CSFB 2002-CKS4 A2 . 5.183% 11/15/36		03/01/2011	Paydown		3,678	3,678.00	3,614	3,652		25		25		3,678				48	11/15/2036	1Z*
22541N-NL-9	CSFB 2002-CKS4 A1 . 4.485% 11/15/36		03/01/2011	Paydown		498,362	498,362.00	500,854	497,551		811		811		498,362				4,838	03/01/2011	1
22541Q-FV-9	CSFB 2003-17 1A4 . 5.500% 06/25/33		03/01/2011	Paydown		173,598	173,598.00	167,055	167,437		6,161		6,161		173,598				2,192	05/01/2033	1Z*
22541Q-MA-7	CSFB 2003-19 1A4 . 5.250% 07/25/33		03/01/2011	Paydown		617,760	617,760.00	615,154	615,148		2,612		2,612		617,760				5,475	07/25/2033	1Z*
22541S-5U-8	CSFB 2005-FIX1 A5 . 4.900% 05/25/35		03/01/2011	Paydown		45,299	45,299.00	45,193	45,167		132		132		45,299				512	05/25/2035	3Z*
22541S-AC-2	CSFB 2004-C1 A3 . 4.321% 01/15/37		03/01/2011	Paydown		703,127	703,127.00	681,786	698,727		4,400		4,400		703,127				3,301	01/15/2037	1Z*
22541S-GE-2	CSFB 2004-3 1A4 . 5.250% 06/25/34		03/01/2011	Paydown		385,387	385,387.00	361,943	365,969		19,418		19,418		385,387				3,377	06/25/2034	1Z*
22541S-W3-8	CSFB 2004-8 4A3 . 5.500% 12/25/34		03/01/2011	Paydown		540,852	540,852.00	523,612	528,789		12,063		12,063		540,852				4,688	12/25/2034	1Z*
225458-5R-5	CSFB 2005-9 2A1 . 5.500% 10/25/35		03/01/2011	Paydown		455,789	455,789.00	441,720	443,913		11,877		11,877		455,789				4,196	10/25/2035	2Z*
225458-KM-9	CSFB 2005-3 3A16 . 5.500% 07/25/35		03/01/2011	Paydown		514,850	514,850.00	523,257	519,622		(4,772)		(4,772)		514,850				4,727	06/01/2023	2Z*
225458-PR-3	CSFB 2005-4 2A4 . 5.500% 06/25/35		03/01/2011	Paydown		87,626	87,626.00	84,733	85,591		2,034		2,034		87,626				734	06/25/2035	3Z*
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*
225470-F6-5	CSMC 2006-C1 AAB . 5.441% 02/15/39		03/01/2011	Paydown		77,842	77,842.00	82,640			(4,798)		(4,798)		77,842				353	06/01/2015	1Z*
225470-M6-7	CSMC 2006-3 IA4A . 5.896% 03/25/36		03/01/2011	Paydown		51,447	51,447.00	47,554	47,767		3,680		3,680		51,447				475	03/25/2036	1Z*
22943H-AG-1	CSAB 2006-1 A6A . 6.172% 06/25/36		03/01/2011	Paydown		75,260	75,260.00	70,745	69,082		6,178		6,178		75,260				704	06/25/2036	1Z*
233050-AN-3	DBUBS 2011-LC1A A1 . 3.742% 06/01/17		03/01/2011	Paydown		44,225	44,225.00	44,666			(441)		(441)		44,225				138	06/01/2017	1Z*
23322B-NB-0	DLJCM 2000-CKP1 A3 . 7.500% 11/10/33		03/01/2011	Paydown		1,666,550	1,666,550.00	1,868,750	1,664,169		2,381		2,381		1,666,550				3,712	11/10/2033	1Z*
233835-AP-2	DAIMLER CHRYSLER AG . 7.750% 01/18/11		01/18/2011	Various		15,000,000	15,000,000.00	14,985,750	14,997,988		2,012		2,012		15,000,000				581,250	01/18/2011	2FE
233835-BA-4	DAIMLER CHRYSLER AG . 5.875% 03/15/11		03/15/2011	Maturity		10,000,000	10,000,000.00	10,251,300	10,014,947		(14,947)		(14,947)		10,000,000				293,750	03/15/2011	2
251510-EJ-8	DBALT 2005-3 4A4 . 5.250% 06/25/35		03/01/2011	Paydown		286,513	286,513.00	271,516	279,459		7,055		7,055		286,513				2,003	06/25/2035	1Z*
251510-FX-6	DBALT 2005-4 A6 . 5.300% 09/25/35		03/01/2011	Paydown		197,491	197,491.00	195,424	196,265		1,226		1,226		197,491				1,541	09/25/2035	4Z*
251513-AQ-0	DBALT 2006-AB4 A1A . 6.005% 10/25/36		03/01/2011	Paydown		1,354	3,153.00	2,786	2,782		134		134		1,354				39	10/25/2036	5Z*
251513-BC-0	DBALT 2006-AB4 A6A1 . 5.869% 10/25/3		03/01/2011	Paydown		127,489	127,489.00	114,098	110,709		16,780		16,780		127,489				1,197	10/25/2036	4Z*
25151E-AD-5	DBALT 2006-AB3 A4 . 6.423% 06/25/36		03/01/2011	Paydown		190,218	190,218.00	164,066	158,688		31,530		31,530		190,218				1,919	06/25/2036	1Z*
261608-AB-9	DRESSER-RAND GROUP INC . 7.375% 11/01		01/12/2011	PRINCERIDGE GROUP LLC		2,878,631	2,805,000.00	2,859,714	2,822,577		(476)		(476)		2,822,102		56,530	56,530	44,247	11/01/2014	4FE
26441Y-AD-9	DUKE REALTY CORP . 6.950% 03/15/11		03/15/2011	Maturity		1,000,000	1,000,000.00	1,058,990	1,002,935		(2,935)		(2,935)		1,000,000				34,750	03/15/2011	2FE
28148V-AA-3	EDUCATION LOAN CO TRUST ARS . 0.157%		03/30/2011	ZIONS FIRST NATIONAL		4,416,000	4,800,000.00	4,800,000	4,800,000						4,800,000		(384,000)	(384,000)	11,526	01/01/9999	1Z*
29382R-AC-1	ENTRAVISION COMM . 8.750% 08/01/17		01/07/2011	Tax Free Exchange		1,176,540	1,174,000.00	1,176,862	1,176,522		18		18		1,176,540				45,656	08/01/2017	4FE
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 . 7.150%		03/28/2011	Redemption 100.0000		267,412	267,412.00	255,854	266,674		738		738		267,412				9,560	09/28/2012	2Z*
32051D-WT-5	FHASI 2003-4 1A8 . 5.500% 01/25/22		01/01/2011	Paydown		226,170	226,170.00	230,723	225,396		774		774		226,170				1,037	01/01/2011	1Z*
32051G-KU-8	FHASI 2005-2 1A2 . 5.500% 05/25/35		03/01/2011	Paydown		1,124,850	1,124,850.00	1,139,614	1,123,306		1,544		1,544		1,124,850				10,294	10/01/2012	1Z*
32051G-SD-8	FHASI 2005-FA5 3A1 . 5.500% 08/25/35		03/01/2011	Paydown		57,538	57,538.00	57,503	57,481		57		57		57,538				410	08/25/2035	3Z*
32052R-AX-8	FHASI 2006-3 B1 . 6.231% 11/25/36		01/01/2011	Paydown		5,629	5,629.00	1,773	1,490	274	3,865		4,140		5,629				29	11/25/2036	6Z*
32052W-AP-4	FHAMS 2007-FA4 1A14 . 6.250% 08/25/37		03/01/2011	Paydown		82,033	1,451,743.00	223,791	105,762		36,780		36,780		82,033				17,972	08/25/2037	3

(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)																					
32056F-AG-7	FHASI 2007-5 B1 . 6.250% 08/25/37		03/01/2011	Paydown		2	607,712.00	29,912	22,903		(8,010)		(8,010)		2				3,800	08/25/2037	4Z*
337368-AC-8	FUBOA 01-C1 B . 6.315% 03/15/33		01/01/2011	Paydown		14,331,000	14,331,000.00	14,402,655	14,296,323		34,677		34,677		14,331,000				75,417	01/01/2011	1Z*
337368-AD-6	FUBOA 01-C1 C . 6.403% 03/15/33		03/01/2011	Paydown		8,770,550	8,770,550.00	8,814,403	8,749,029		21,521		21,521		8,770,550				88,876	05/01/2011	1Z*
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1		03/01/2011	Paydown		501	501.00	513	508		(8)		(8)		501				5	10/01/2026	1Z*
36158Y-GZ-6	GECMC 2002-3A A1 . 4.229% 12/10/37		03/01/2011	Paydown		181,010	181,010.00	180,119	180,547		463		463		181,010				1,338	12/10/2037	1Z*
361849-F3-1	GMACC 2004-C2 A2 . 4.760% 08/10/38		03/01/2011	Paydown		894,653	894,653.00	908,487	900,045		(5,392)		(5,392)		894,653				6,703	10/06/2011	1Z*
361849-XC-1	GMACC 2003-C1 A1 . 3.337% 05/10/36		03/01/2011	Paydown		17,180	17,180.00	17,486	17,393		(214)		(214)		17,180				99	05/01/2012	1Z*
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE		03/01/2011	Paydown		534,105	534,105.00	534,105	534,105						534,105				4,212	09/25/2034	4Z*
36185N-5W-6	GMACM 2004-J6 3N1 . 5.500% 09/25/34		03/01/2011	Paydown		846,792	846,792.00	853,804	850,390		(3,599)		(3,599)		846,792				12,897	09/25/2034	1Z*
36185N-S2-7	GMACM 2004-JR1 A8 . 5.250% 12/25/14		03/01/2011	Paydown		21,828	21,828.00	22,414	22,373		(545)		(545)		21,828				191	04/01/2013	1Z*
36186C-BQ-5	GMAC LLC . 6.875% 09/15/11		01/21/2011	BANK of AMERICA SEC		3,253,698	3,166,000.00	2,317,795	2,764,477		36,478		36,478		2,800,954		452,744	452,744	79,205	09/15/2011	4FE
36186L-AG-8	GMAC 2007-HE2 A6 . 6.249% 07/25/37		03/01/2011	Paydown		460,055	627,090.00	570,255	570,059		34,207		34,207		460,055				10,272	07/25/2037	5
36228C-SG-9	GSMS 2004-C1 A2 . 4.319% 10/10/28		01/01/2011	Paydown		110,685	110,685.00	110,745	110,590		95		95		110,685				398	01/01/2011	1Z*
3622EL-AF-3	GSAA 2006-18 AF5A . 6.002% 12/25/36		03/01/2011	Paydown		134,586	134,586.00	124,966	124,599		9,987		9,987		134,586				1,555	12/25/2036	1Z*
362334-CZ-5	GSR 2006-2F 2A13 . 5.750% 02/25/36		03/01/2011	Paydown		14,107	14,107.00	14,114	14,090		16		16		14,107				203	07/01/2028	3Z*
362341-MR-7	GSR 2005-7F 2A6 . 5.500% 09/25/35		03/01/2011	Paydown		30,420	30,420.00	28,957	29,345		1,075		1,075		30,420				236	09/25/2035	1Z*
36249K-AA-8	GSMS 2010-C1 A1 . 3.679% 08/10/43		03/01/2011	Paydown		152,275	152,275.00	156,840	156,587		(4,312)		(4,312)		152,275				968	05/01/2020	1Z*
369604-AY-9	GENERAL ELECTRIC CO . 5.000% 02/01/13		03/02/2011	US BANCORP		224,948	210,000.00	224,660			(1,041)		(1,041)		223,619		1,328	1,328	6,300	02/01/2013	1FE
36962G-G5-7	GEN ELEC CAP CORP . 4.375% 03/03/12		01/07/2011	CORTVIEW CAPITAL SECURITIES LL		363,685	350,000.00	363,447			(32)		(32)		363,415		270	270	5,487	03/03/2012	1FE
373298-BM-9	GEORGIA PACIFIC . 7.700% 06/15/15		03/17/2011	Various		4,029,250	3,550,000.00	3,239,375	3,396,766		5,807		5,807		3,402,573		626,677	626,677	72,893	06/15/2015	3FE
378961-AU-0	GMSL 2005-A B1 . 5.250% 04/25/32		03/01/2011	Paydown		106,798	106,798.00	101,725	103,297		3,501		3,501		106,798				918	04/25/2032	5Z*
38141G-AZ-7	GOLDMAN SACHS GROUP INC . 6.875% 01/1		01/15/2011	Maturity		2,000,000	2,000,000.00	2,218,540	2,001,175		(1,175)		(1,175)		2,000,000				68,750	01/15/2011	1FE
393505-J9-4	GREEN TREE FINANCIAL CORP 1998-6 A7		03/01/2011	Paydown		11,262	11,262.00	11,037	11,257		5		5		11,262				108	06/01/2030	2
40432B-BH-1	HALO 2007-2 B1 . 5.807% 09/25/37		03/01/2011	Paydown		11,671	11,671.00	2,096	479	58	11,134		11,192		11,671				100	09/25/2037	6
437089-AE-5	INHEL 2006-1 A5 . 6.022% 05/25/36		03/01/2011	Paydown		21,911	21,911.00	3,554	3,228		18,683		18,683		21,911				139	05/25/2036	1Z*
43709J-AA-0	HEMT 2006-4 A1 . 5.671% 11/25/36		03/25/2011	Paydown		11,060	11,060.00	2,891	2,435		8,625		8,625		11,060				70	11/25/2036	1Z*
43709P-AB-4	HEMT 2006-5 A1 . 5.500% 01/25/37		03/25/2011	Paydown		3,003	3,003.00	408	319		2,684		2,684		3,003				17	01/25/2037	1Z*
44329F-AD-0	HAT 2007-1 A4 . 5.330% 11/17/13		03/17/2011	Paydown		58,766	58,766.00	60,217	59,615		(848)		(848)		58,766				524	02/17/2012	1Z*
45660L-2V-0	RAST 2005-A16 A3 . 6.000% 02/25/36		02/01/2011	Paydown		34,620	34,620.00	33,061	32,929		1,691		1,691		34,620				320	02/25/2036	3Z*
45660L-3H-0	RAST 2005-A15 1A2 . 5.750% 02/25/36		03/01/2011	Paydown		251,756	251,756.00	238,813	238,783		12,973		12,973		251,756				1,898	02/25/2036	3Z*
45660L-3T-4	RAST 2005-A15 2A3 . 6.000% 02/25/36		03/01/2011	Paydown		204,436	332,377.00	301,873	301,260		17,036		17,036		204,436				3,329	02/25/2036	4Z*
45660L-6K-0	RAST 2006-A1 1A3 . 6.000% 04/25/36		03/01/2011	Paydown		118,339	118,339.00	115,819	114,012		4,327		4,327		118,339				1,180	04/25/2036	4Z*
45660L-S8-3	RAST 2005-A14 A1 . 5.500% 12/25/35		03/01/2011	Paydown		46,614	46,614.00	44,502	45,136		1,478		1,478		46,614				418	12/25/2035	3Z*
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 . 5.560%		03/01/2011	Paydown		262,104	262,104.00	262,089	261,604		500		500		262,104				2,590	01/25/2036	2Z*
46412Q-AE-7	IRWHE 2006-2 2A4 . 6.170% 02/25/36		03/01/2011	Paydown		179,312	179,312.00	175,125	175,445		3,867		3,867		179,312				1,719	02/25/2036	5Z*
466247-EM-1	JPMMT 2004-S1 1A3 . 4.500% 09/25/34		01/01/2011	Paydown		139,754	139,754.00	139,842	139,348		406		406		139,754				524	01/01/2011	5*
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	5,089,753		(2,828)		(2,828)		5,086,925		(35,775)	(35,775)	27,861	06/24/2015	1FE
46625M-LR-8	JPMCC 2002-C1 A2 . 4.914% 07/12/37		03/01/2011	Paydown		85,150	85,150.00	86,653	85,611		(461)		(461)		85,150				555	07/01/2011	1Z*
46625M-NN-5	JPMCC 2002-CIB5 A1 . 4.372% 10/12/37		03/01/2011	Paydown		25,715	25,715.00	26,042			(327)		(327)		25,715				147	01/01/2012	1Z*
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		20,905	20,905.00	21,846	21,739		(834)		(834)		20,905				186	10/01/2012	1Z*
46625Y-DB-6	JPMCC 2004-CBX A3 . 4.184% 01/12/37		03/01/2011	Paydown		100,851	100,851.00	97,629	100,673		179		179		100,851				684	01/12/2037	1Z*
46625Y-F8-1	JPMCC 2006-FL1A A1B . 0.374% 02/15/20		02/15/2011	Paydown		304,483	304,483.00	296,110	301,826		2,657		2,657		304,483				110	02/15/2020	1Z*
46625Y-JD-6	JPMCC 2005-CB11 A2 . 5.016% 08/12/37		01/01/2011	Paydown		186,669	186,669.00	186,837	186,386		283		283		186,669				780	04/01/2011	1Z*
46627M-AA-5	JPALT 2005-S1 1A1 . 5.500% 12/25/35		03/01/2011	Paydown		13,431	13,431.00	12,772	12,777		654		654		13,431				135	12/25/2035	3Z*
46628S-AJ-2	JPMAC 2006-WF1 A6 . 6.000% 07/25/36		03/01/2011	Paydown		126,657	126,657.00	118,403	115,643		11,014		11,014		126,657				1,107	07/25/2036	4Z*
488360-AE-8	KEMET CORP 10.500% 05/01/18		01/14/2011	Tax Free Exchange		8,054,292	7,900,000.00	8,065,892	8,055,404		(1,112)		(1,112)		8,054,292				168,204	05/01/2018	4FE
49228R-AE-3	KERN RIVER FUNDING CORP . 4.893% 04/3		03/31/2011	Various		174,625	174,625.00	174,651	174,638		(13)		(13)		174,625				1,424	04/30/2018	1FE
49306C-AD-3	KEYCORP . 7.000% 02/01/11		02/01/2011	Various		10,075,000	10,075,000.00	10,291,675	10,076,021		(1,021)		(1,021)		10,075,000				352,625	02/01/2011	2FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
500255-AM-6	KOHLS CORP . 6.300% 03/01/11		03/01/2011	Maturity		9,020,000	9,020,000.00	9,289,608	9,033,151		(13,151)		(13,151)		9,020,000				284,130	03/01/2011	2FE
50172C-AA-8	LAI VEHICLE LEASE 2010-A A . 2.550% 0		03/15/2011	Paydown		34,136	34,136.00	34,084	34,086		49		49		34,136				181	09/15/2016	1Z*
501773-CV-5	LBCMT 1999-C1 D . 7.020% 06/15/31		03/01/2011	Paydown		18,911	18,911.00	18,926	18,882		30		30		18,911				240	06/01/2011	1Z*
50179R-AA-8	LBUBS 2001-WM A1 . 6.155% 07/14/16		01/11/2011	Paydown		364,975	364,975.00	371,704	368,654		(3,679)		(3,679)		364,975				1,872	07/11/2011	1Z*
513075-AM-3	LAMAR MEDIA CORP . 6.625% 08/15/15		03/22/2011	BARCLAYS		617,590	604,000.00	540,580	559,709		1,850		1,850		561,559		56,031	56,031	24,454	08/15/2015	4FE
52108H-DF-8	LBUBS 2001-C2 A2 . 6.653% 11/15/27		03/11/2011	Paydown		3,612,249	3,612,249.00	3,768,028	3,614,387		(2,138)		(2,138)		3,612,249				30,389	03/11/2011	1Z*
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*
52108H-FL-3	LBUBS 01-C3 A2 . 6.365% 12/15/28		03/11/2011	Paydown		3,049,512	3,049,512.00	3,143,260	3,051,396		(1,885)		(1,885)		3,049,512				34,490	07/11/2011	1Z*
52108H-J7-0	LBUBS 2004-C6 A4 . 4.583% 08/15/29		03/11/2011	Paydown		2,134,821	2,134,821.00	2,096,044	2,129,889		4,932		4,932		2,134,821				16,991	08/15/2029	1Z*
52108H-UK-8	LBUBS 2003-C7 A2 . 4.064% 09/15/27		03/11/2011	Paydown		19,358	19,358.00	19,373	19,352		6		6		19,358				135	04/11/2011	1Z*
52108H-XL-3	LBUBS 2003-C8 A3 . 4.830% 11/15/27		03/11/2011	Paydown		59,506	59,506.00	62,098	61,666		(2,160)		(2,160)		59,506				343	06/11/2013	1Z*
52520Q-AG-9	RAST 2006-7 1A7 . 6.000% 11/25/36		03/01/2011	Paydown		743,424	907,379.00	748,593	748,526		112,355		112,355		743,424				9,088	11/25/2036	4Z*
52521Y-AV-8	LMT 2007-8 1B1 . 6.258% 08/25/37		03/01/2011	Paydown		1	314,951.00	12,148	1,606	4,882	(4,574)		308		1				4,635	08/25/2037	6Z*
525221-DF-1	LXS 2005-6 A2 . 5.440% 09/25/35		03/01/2011	Paydown		232,631	232,631.00	232,631	232,631						232,631				2,275	09/25/2035	1Z*
525221-DL-8	LXS 2005-6 A4 . 5.510% 10/25/35		03/01/2011	Paydown		193,351	193,351.00	193,066	192,772		579		579		193,351				1,915	10/25/2035	1Z*
525221-EC-7	LXS 2005-8 2A2 . 5.250% 12/25/35		03/01/2011	Paydown		540,001	540,001.00	512,658	504,138		35,863		35,863		540,001				5,059	12/25/2035	2Z*
525221-GA-9	LXS 2005-10 2A3A . 5.420% 01/25/36		03/01/2011	Paydown		158,640	158,640.00	150,215	148,097		10,543		10,543		158,640				1,367	01/25/2036	3Z*
52522H-AN-2	LXS 2006-8 3A5 . 6.050% 06/25/36		03/01/2011	Paydown		68,569	68,569.00	60,971	62,268		6,301		6,301		68,569				767	06/25/2036	4Z*
52524P-AL-6	LXS 2007-6 3A5 . 5.720% 05/25/37		03/01/2011	Paydown		56,086	56,086.00	49,325	48,154		7,932		7,932		56,086				578	05/25/2037	3Z*
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN . 0		01/03/2011	Call 100.0000		95,000	95,000.00	95,000	95,000						95,000				25	01/01/2033	1FE
52989L-AD-1	LIBBEY GLASS INC 10.000% 02/15/15		01/26/2011	Tax Free Exchange		6,399,170	6,264,000.00	6,430,674	6,401,290		(2,120)		(2,120)		6,399,170				280,140	02/15/2015	4FE
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		03/25/2011	Call 103.0000		589,160	572,000.00	595,745			(1,177)		(1,177)		594,568		(5,408)	(5,408)	34,956	02/15/2015	4FE
55265K-P7-8	MASTR 2003-9 2A4 . 5.500% 10/25/33		01/01/2011	Paydown		127,946	127,946.00	128,106	127,482		464		464		127,946				586	01/01/2011	1Z*
55265K-Q2-8	MASTR 2003-9 2A7 . 5.500% 10/25/33		03/01/2011	Paydown		278,362	278,362.00	234,520	228,130		50,232		50,232		278,362				2,078	10/25/2033	1Z*
55265K-SQ-3	MASTR 2003-2 3A13 . 5.750% 04/25/33		03/01/2011	Paydown		260,206	260,206.00	270,776	270,991		(10,786)		(10,786)		260,206				2,872	02/01/2033	1Z*
55660A-AA-0	MAMHC 2002-A A1 . 0.598% 03/25/32		03/25/2011	Paydown		99,787	99,787.00	94,567	90,540		9,247		9,247		99,787				101	03/25/2032	1Z*
565849-AG-1	MARATHON OIL CORP . 6.500% 02/15/14		03/18/2011	Call 113.5969		5,963,839	5,250,000.00	5,250,515	5,249,982		67		67		5,250,048		713,791	713,791	201,906	02/15/2014	2FE
570506-AH-8	MARKWEST ENERGY PART/FIN . 8.750% 04/		03/10/2011	TENDER OFFER		220,770	198,000.00	196,394	196,648		41		41		196,689		24,081	24,081	6,978	04/15/2018	3FE
576203-AH-6	MASSEY ENERGY CO . 6.875% 12/15/13		02/23/2011	SEAPORT GROUP LLC		2,865,476	2,799,000.00	2,773,732	2,784,523		427		427		2,784,951		80,526	80,526	39,021	12/15/2013	4FE
576434-DV-3	MALT 2003-3 2A1 . 8.500% 05/25/33		03/01/2011	Paydown		36,935	36,935.00	38,828	37,952		(1,017)		(1,017)		36,935				517	03/01/2012	1Z*
57643L-LF-1	MABS 2005-AB1 A6 . 5.471% 10/25/35		03/01/2011	Paydown		167,307	167,307.00	167,294	166,886		421		421		167,307				1,684	10/25/2035	2Z*
59022H-EU-2	MLMT 2004-BPC1 A2 . 4.071% 10/12/41		03/01/2011	Paydown		183,459	183,459.00	178,156	182,560		900		900		183,459				1,292	10/12/2041	1Z*
593074-AA-5	MEYER COOKWARE INDUS . 0.330% 05/01/2		02/03/2011	Call 100.0000		100,000	100,000.00	100,000	100,000						100,000				83	05/01/2027	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO . 5.671% 08/		02/01/2011	Redemption 100.0000		132,000	132,000.00	132,000	132,000						132,000				3,743	08/01/2025	1Z*
608190-AG-9	MOHAWK INDUSTRIES INC . 6.500% 01/15/		01/15/2011	Maturity		6,982,000	6,982,000.00	7,013,319	6,981,831		169		169		6,982,000				226,915	01/15/2011	3FE
61745M-A3-7	MSC 2004-3 2A7 . 5.500% 04/25/34		03/01/2011	Paydown		211,568	211,568.00	205,816	208,760		2,808		2,808		211,568				2,005	04/25/2034	1Z*
61745M-XA-6	MSC 2004-HQ3 A3 . 4.490% 01/13/41		03/01/2011	Paydown		407,982	407,982.00	410,357	407,997		(15)		(15)		407,982				3,207	08/01/2012	1Z*
61745M-YY-3	MSC 2004-IQ7 A2 . 5.020% 06/15/38		02/01/2011	Paydown		1,641,469	1,641,469.00	1,645,570	1,638,357		3,112		3,112		1,641,469				15,664	06/15/2038	1Z*
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A . 6.092%		03/01/2011	Paydown		235,190	235,190.00	201,131	198,259		36,932		36,932		235,190				2,013	10/25/2036	1Z*
61749W-AK-3	MSM 2006-11 1A4 . 6.513% 08/25/36		03/01/2011	Paydown		165,076	165,076.00	132,213	128,379		36,697		36,697		165,076				1,479	08/25/2036	1Z*
61751D-AH-7	MSM 2006-17XS A5W . 5.941% 12/25/36		03/01/2011	Paydown		109,997	109,997.00	94,879	93,263		16,735		16,735		109,997				1,027	12/25/2036	1Z*
61752R-AL-6	MSM 2007-3XS 2A5 . 6.207% 01/25/47		03/01/2011	Paydown		16,612	16,612.00	15,363	15,253		1,358		1,358		16,612				253	01/25/2047	4Z*
62384P-AA-8	MOUNTAIN AGENCY INC VRDN . 0.400% 01/		01/07/2011	ROSS SINCLAIR		6,750,000	6,750,000.00	6,750,000	6,750,000						6,750,000				2,998	01/20/2023	1FE
62914A-AB-8	NIBC BANK NV . 2.800% 12/02/14		01/20/2011	UBS WARBURG		7,156,310	7,000,000.00	6,984,740	6,987,764		145		145		6,987,909		168,401	168,401	28,856	12/02/2014	1FE
635405-AW-3	NATIONAL CITY CORP (PNC) . 4.000% 02/		02/01/2011	Various		8,000,000	8,000,000.00	8,145,440	8,014,346		(14,346)		(14,346)		8,000,000				160,000	02/01/2011	1FE
637432-CU-7	NATIONAL RURAL UTILITY . 7.250% 03/01		01/19/2011	WELLS FARGO		337,863	315,000.00	337,230							337,230		633	633	9,072	03/01/2012	1FE
637432-LT-0	NATIONAL RURAL UTILITY . 2.625% 09/16		02/02/2011	CORTVIEW CAPITAL SECURITIES LL		392,276	382,000.00	391,783							391,783		493	493	3,927	09/16/2012	1FE
65332V-BH-5	NEXTEL COMMUNICATIONS . 6.875% 10/31/		03/16/2011	Various		5,722,640	5,675,000.00	5,689,873	5,669,056		(85)		(85)		5,668,971		53,669	53,669	129,151	10/31/2013	3FE
65538P-AF-5	NAA 2007-1 1A5 . 6.347% 03/25/47		03/01/2011	Paydown		147,290	147,290.00	122,484	120,593		26,697		26,697		147,290				1,375	03/25/2047	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)																					
666807-AT-9	NORTHROP GRUMMAN CORP . 7.125% 02/15/		02/15/2011	Various		11,000,000	11,000,000.00	11,976,730	11,016,984		(16,984)		(16,984)		11,000,000				391,875	02/15/2011	2FE
67021B-AD-1	NII CAPITAL CORP 10.000% 08/15/16		03/28/2011	GOLDMAN SACHS		1,369,916	1,203,000.00	1,307,349	1,299,771		(4,413)		(4,413)		1,295,358		74,558	74,558	75,522	08/15/2016	4FE
674599-BY-0	OCCIDENTAL PETROLEUM CORP . 4.100% 02		01/14/2011	DEUTSCHE BANK		3,046,140	3,000,000.00	2,999,310	2,999,264		(46)		(46)		2,999,218		46,922	46,922	11,617	02/01/2021	1FE
679574-AG-8	OLD DOMINION ELECTRIC . 6.210% 12/01/		12/01/2010	Redemption 100.0000		208,333	208,333.00	208,333	208,333						208,333				(10,965)	12/01/2028	1FE
68268N-AA-1	ONEOK PARTNERS LP . 5.900% 04/01/12		03/08/2011	BANK of AMERICA SEC		315,162	300,000.00	316,743			(2,393)		(2,393)		314,350		812	812	7,867	04/01/2012	2FE
69335Q-AB-9	PHHMC 2006-2 . 6.106% 07/18/36		03/01/2011	Paydown		100,915	100,915.00	102,997	102,842		(1,927)		(1,927)		100,915				1,026	04/01/2012	1Z*
694308-GC-5	PACIFIC GAS & EL . 4.200% 03/01/11		03/01/2011	Maturity		1,000,000	1,000,000.00	943,840	997,682		2,318		2,318		1,000,000				21,000	03/01/2011	1FE
711030-AC-0	PEOPLES ENERGY CORP . 6.900% 01/15/11		01/15/2011	Maturity		3,000,000	3,000,000.00	3,359,180	3,002,268		(2,268)		(2,268)		3,000,000				103,500	01/15/2011	2FE
71343P-AF-8	PEPSIAMERICAS INC . 4.375% 02/15/14		03/02/2011	KEY BANC-MCDONALD		5,379,400	5,000,000.00	5,325,550	5,246,260		(13,844)		(13,844)		5,232,417		146,983	146,983	122,743	02/15/2014	1FE
726503-AD-7	PLAINS ALL AMER PIPELINE LP . 7.750%		02/07/2011	Call 111.1055		5,555,274	5,000,000.00	5,538,000	5,183,042		(9,777)		(9,777)		5,173,265		382,009	382,009	120,556	10/15/2012	2FE
73316T-AA-0	POPLR 2006-E A1 . 0.338% 01/25/37		03/25/2011	Paydown		53,805	53,805.00	53,435	53,703		103		103		53,805				50	04/25/2011	1Z*
73932L-AA-1	POWER RECEIVABLES FIN . 6.290% 01/01/		01/01/2011	Various		272,829	272,829.00	272,748	272,819		10		10		272,829				4,290	01/01/2012	2FE
74047P-AP-9	PREMCOR REFINING GROUP . 6.125% 05/01.		01/07/2011	CORTVIEW CAPITAL SECURITIES LL		101,641	100,000.00	102,247	101,664		(153)		(153)		101,511		130	130	1,208	05/01/2011	2FE
743263-AD-7	PROGRESS ENERGY INC . 7.100% 03/01/11		03/01/2011	Various		11,500,000	11,500,000.00	12,526,010	11,523,851		(23,851)		(23,851)		11,500,000				408,250	03/01/2011	2FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 . 7.900%		03/01/2011	Paydown		954	954.00	962	952		2		2		954				(156)	04/28/2022	1Z*
74432R-AA-1	PRUDENTIAL FINANCIALS INC . 4.350% 05		03/14/2011	Redemption 100.0000		258,734	258,734.00	252,036	226,893		31,841		31,841		258,734				19,090	05/12/2015	1FE
74531E-AG-7	PUGET SOUND ENERGY INC . 7.690% 02/01		02/01/2011	Maturity		8,500,000	8,500,000.00	9,550,035	8,517,268		(17,268)		(17,268)		8,500,000				137,993	02/01/2011	2FE
749121-CA-5	QWEST COMMUNICATIONS . 8.000% 10/01/1		03/15/2011	J P MORGAN SEC HI-YIELD		6,117,769	5,645,000.00	5,709,737	5,705,512		(2,796)		(2,796)		5,702,716		415,053	415,053	209,492	10/01/2015	3FE
74922E-AF-6	RALI 2006-QS6 1A6 . 6.250% 06/01/36		03/01/2011	Paydown		128,734	195,413.00	168,084	168,010		12,632		12,632		128,733				2,349	06/01/2036	4Z*
74927T-AA-9	RBSSP 2010-9 3A1 . 5.000% 10/26/34		03/26/2011	Paydown		645,709	645,709.00	653,780	653,688		(7,979)		(7,979)		645,709				4,975	12/26/2016	1Z*
75406V-AB-9	RASC 2006-KS5 A2 . 0.358% 07/25/36		02/25/2011	Paydown		88,626	88,626.00	87,878	88,512		114		114		88,626				39	07/25/2036	1Z*
758940-AF-7	REGIONS FINL CORP . 7.000% 03/01/11		03/01/2011	Maturity		7,500,000	7,500,000.00	7,468,125	7,497,221		2,779		2,779		7,500,000				262,500	03/01/2011	3FE
75970H-AA-8	RAMC 2006-4 AV1 . 0.332% 01/25/37		03/25/2011	Paydown		48,310	48,310.00	43,358	47,952		358		358		48,310				19	01/25/2037	1Z*
75970J-AD-8	RAMC 2007-1 AF1 . 5.742% 04/25/37		02/01/2011	Paydown		1,497	1,497.00	1,346	1,346		151		151		1,497				14	04/25/2037	1Z*
75970N-BD-8	RAMC 2005-3 AF3 . 4.814% 11/25/35		02/01/2011	Paydown		24,132	24,132.00	23,849	24,033		98		98		24,132				141	11/25/2035	1Z*
759950-GY-8	RAMC 2006-1 AF6 . 5.746% 05/25/36		01/01/2011	Paydown		5,970	5,970.00	5,969	5,952		18		18		5,970				29	05/25/2036	4Z*
760985-7P-0	RAMP 2004-SP2 A21 . 6.000% 01/25/32		03/01/2011	Paydown		214,685	214,685.00	217,369	215,519		(834)		(834)		214,685				1,751	12/01/2031	1Z*
760985-H7-9	RAMP 2003-RZ5 A7 . 4.970% 12/25/33		03/01/2011	Paydown		660,870	660,870.00	656,481	658,892		1,979		1,979		660,870				4,749	12/25/2033	1Z*
760985-WY-3	RAMP 2003-RS5 AI5 . 4.870% 06/25/33		03/01/2011	Paydown		3,556	3,556.00	3,554	3,584		(28)		(28)		3,556				43	06/25/2033	2Z*
76110H-LK-3	RALI 2003-QS21 . A2 . 4.800% 11/25/33		03/01/2011	Paydown		964,352	964,352.00	964,502	962,204		2,148		2,148		964,352				6,380	06/01/2014	1Z*
76110V-BX-5	RFMSI 99-HI1 A6 . 7.580% 09/25/29		03/01/2011	Paydown		38,770	38,770.00	39,357	38,844		(74)		(74)		38,770				453	02/01/2013	1Z*
76110V-SR-0	RFMSI 2005-HS2 AI2 . 5.220% 09/25/20		03/01/2011	Paydown		1,426,938	1,426,938.00	1,392,363	1,406,158		20,780		20,780		1,426,938				11,041	09/25/2020	1Z*
76110W-PG-5	RASC 2002-KS4 AIIB . 0.498% 07/25/32		03/25/2011	Paydown		547	1,340.00	1,317	1,332		4		4		547				2	07/25/2032	5Z*
761118-MD-7	RALI 2005-QS16 A4 . 5.750% 11/25/35		03/01/2011	Paydown		34,072	34,072.00	32,178	32,152		1,920		1,920		34,072				292	11/25/2035	3Z*
761118-XQ-6	RALI 2006-QS3 1A12 . 6.000% 03/25/36		03/01/2011	Paydown		200,157	216,908.00	190,911	188,194		17,435		17,435		200,157				2,250	03/25/2036	3Z*
76111X-BQ-5	RFMSI 2003-S17 A1 . 5.500% 09/25/33		02/01/2011	Paydown		234,506	234,506.00	234,470	233,679		827		827		234,506				3,607	03/01/2011	1Z*
76111X-ZU-0	RFMSI 2005-S7 A4 . 5.500% 11/25/35		03/01/2011	Paydown		85,015	85,015.00	84,776	84,723		292		292		85,015				660	11/25/2035	1Z*
771196-AQ-5	ROCHE HLDGS INC . 5.000% 03/01/14		03/24/2011	Call 109.9310		2,447,064	2,226,000.00	2,209,839	2,215,181		798		798		2,215,980		231,084	231,084	62,761	03/01/2014	1FE
78108A-AA-2	RSC EQUIPMENT RENTAL INC 10.000% 07/		03/07/2011	DEUTSCHE BANK		129,668	113,000.00	112,718	112,754		(14)		(14)		112,740		16,927	16,927	7,376	07/15/2017	4FE
78387G-AD-5	AT&T . 6.250% 03/15/11		03/15/2011	Maturity		5,340,000	5,340,000.00	5,543,454	5,352,561		(12,561)		(12,561)		5,340,000				166,875	03/15/2011	1FE
786514-BC-2	SAFEWAY INC . 6.500% 03/01/11		03/01/2011	Maturity		5,000,000	5,000,000.00	5,213,550	5,008,473		(8,473)		(8,473)		5,000,000				162,500	03/01/2011	2FE
79548C-CP-9	SALOMON BROS 2002-KEY2 A2 . 4.467% 03		03/01/2011	Paydown		53,152	53,152.00	54,741	54,318		(1,166)		(1,166)		53,152				449	02/01/2012	1Z*
80282D-AB-8	SDART 2010-1 A2 . 1.360% 03/15/13		03/15/2011	Paydown		22,748	22,748.00	22,819			(71)		(71)		22,748				26	05/15/2012	1Z*
81441L-AA-8	SNMLT 2006-1A 1A1 . 6.120% 09/25/36		03/01/2011	Paydown		26,146	26,146.00	26,146	26,041		105		105		26,146				219	09/25/2036	1Z*
826338-AA-3	SIERRA LAND CO . 0.360% 03/01/48		01/07/2011	WACHOVIA		7,715,000	7,715,000.00	7,715,000	7,715,000						7,715,000				3,090	03/01/2048	1FE
828690-AA-5	SIMMONS BEDDING CO 11.250% 07/15/15		02/10/2011	PRINCERIDGE GROUP LLC		7,034,176	6,496,000.00	6,994,025	6,918,145		(22,275)		(22,275)		6,895,870		138,307	138,307	414,649	07/15/2015	4FE
834260-AB-7	SOLO CUP COMPANY . 8.500% 02/15/14		03/03/2011	Various		3,431,238	4,000,000.00	3,410,162	3,564,679		21,700		21,700		3,586,379		(155,142)	(155,142)	185,732	02/15/2014	5FE
863576-AC-8	SASC 2005-5 1A3 . 5.750% 04/25/35		03/01/2011	Paydown		73,103	73,103.00	73,720	73,333		(230)		(230)		73,103				844	02/01/2035	2Z*
863576-CL-6	SASC 2005-6 5A6 . 5.000% 05/25/35		03/01/2011	Paydown		925,413	925,413.00	919,485	921,676		3,737		3,737		925,413				6,579	05/25/2035	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)																					
863579-F5-2	SARM 2005-22 1A2 . 2.587% 12/25/35		03/01/2011	Paydown		574,229	574,229.00	532,026	512,121		62,108		62,108		574,229				2,461	12/25/2035	3Z*
863579-K5-6	SARM 2005-23 1A3 . 2.607% 01/25/36		03/01/2011	Paydown		558,334	558,334.00	498,917	491,732		66,602		66,602		558,334				2,825	01/25/2036	1Z*
863579-P8-5	SARM 2006-1 5A1 . 2.942% 02/25/36		03/01/2011	Paydown		165,120	165,120.00	164,249	159,804		5,315		5,315		165,120				963	02/25/2036	2Z*
863579-VQ-8	SARM 2005-17 4A2 . 5.150% 08/25/35		03/01/2011	Paydown		679,472	679,472.00	679,472	679,472						679,472				6,099	08/25/2035	1Z*
86359B-3L-3	SASC 2005-1 7A7 . 5.500% 02/25/35		03/01/2011	Paydown		57,039	57,039.00	55,149	55,748		1,290		1,290		57,039				462	02/25/2035	2Z*
86359B-J5-1	SASC 2004-20 6A1 . 5.000% 11/25/34		03/01/2011	Paydown		28,873	28,873.00	28,268	28,399		473		473		28,873				122	11/25/2034	1Z*
86359B-J6-9	SASC 2004-20 7A1 . 5.250% 11/25/34		03/01/2011	Paydown		966,941	966,941.00	964,070	963,946		2,995		2,995		966,941				4,984	11/25/2034	1Z*
86359D-GR-2	SASC 2005-10 5A7 . 5.250% 12/25/34		03/01/2011	Paydown		465,685	465,685.00	466,995	464,315		1,370		1,370		465,685				4,171	04/01/2012	1Z*
86359D-NK-9	SASC 2005-15 2A1 . 5.750% 08/25/35		03/01/2011	Paydown		174,043	174,043.00	171,317	172,126		1,917		1,917		174,043				1,817	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*
872225-AF-4	TBW 2006-5 A5A . 6.250% 11/25/36		03/01/2011	Paydown		1	854,789.00	176,183	102,147	72,830	8,275		81,105		1				11,063	11/25/2036	6Z*
872225-AH-0	TBW 2006-5 A6 . 5.900% 11/25/36		03/01/2011	Paydown		120,201	120,201.00	119,731	119,785		416		416		120,201				849	11/25/2036	1Z*
87612B-AD-4	TARGA RESOURCES PARTNERS 11.250% 07/		02/04/2011	Taxable Exchange		1,974,888	1,691,000.00	1,879,540	1,864,554		(2,942)		(2,942)		1,861,611		113,277	113,277	104,513	07/15/2017	4FE
87676M-AA-9	TLST 2010-1A 1A1 . 0.880% 04/15/18		03/01/2011	Paydown		91,227	91,227.00	91,194	91,195		32		32		91,227				100	04/15/2018	1
87815R-AB-8	TEAM RAHAL PITTSBURGH VRDN . 0.310% 1.		01/07/2011	PNC CAPITAL MARKETS		1,255,000	1,255,000.00	1,255,000	1,255,000						1,255,000				487	11/01/2017	1FE
880314-AA-7	TENASKA WASHINGTON PART . 6.790% 09/2		03/23/2011	Redemption 100.0000		661,376	661,376.00	669,821	662,177		(802)		(802)		661,376				22,454	09/23/2011	2FE
88031J-AB-2	TENASKA GEORGIA PARTNERS . 9.500% 02/		02/01/2011	Redemption 100.0000		43,756	43,756.00	43,756	43,756						43,756				2,078	02/01/2030	2FE
880349-AP-0	TENNECO INC . 6.875% 12/15/20		03/16/2011	Tax Free Exchange		2,563,000	2,563,000.00	2,563,000	2,563,000						2,563,000				40,625	12/15/2020	4FE
882491-AP-8	TEXAS INDUSTRIES INC . 9.250% 08/15/2		01/28/2011	Tax Free Exchange		5,206,952	5,197,000.00	5,207,440	5,206,920		32		32		5,206,952				224,337	08/15/2020	4FE
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		03/30/2011	Call 105.0000		107,100	102,000.00	108,885	108,815		(219)		(219)		108,597		(1,497)	(1,497)	6,503	09/01/2017	4FE
89566E-AA-6	TRISTATE GEN/TRANS ASSN . 6.040% 01/3		01/31/2011	Various		924,480	924,480.00	924,480	924,480						924,480				27,919	01/31/2018	2Z*
911358-AF-6	UNITED REFINING CO 10.500% 08/15/12		02/25/2011	Various		6,007,575	5,973,000.00	5,965,308	5,946,616		3,123		3,123		5,949,739		57,836	57,836	334,941	08/15/2012	4FE
918866-AR-5	VALASSIS COMMUNICATION . 8.250% 03/01		01/28/2011	Various		1,344,915	1,287,000.00	1,132,328	1,183,510		1,589		1,589		1,185,098		159,817	159,817	43,356	03/01/2015	3FE
91913Y-AD-2	VALERO ENERGY CORP . 6.875% 04/15/12		01/26/2011	MORGAN STANLEY FIXED INC		251,610	235,000.00	253,210	250,225		(974)		(974)		249,250		2,360	2,360	4,757	04/15/2012	2FE
92178P-AD-9	VALT 2002-1 A4 . 6.570% 05/07/27		03/01/2011	Paydown		895,179	895,179.00	894,847	894,509		669		669		895,179				9,878	05/07/2027	1Z*
92903P-AA-7	VORNADO DP LLC 2010-VN0 A1 . 2.970% 0		03/01/2011	Paydown		123,903	123,903.00	123,903	123,897		6		6		123,903				614	09/13/2028	1Z*
929227-2G-0	WAMU 2003-S5 1A4 . 5.500% 06/25/33		03/01/2011	Paydown		563,103	563,103.00	470,191	475,126		87,977		87,977		563,103				4,761	06/25/2033	1Z*
929766-C2-7	WBCMT 2005-C17 APB . 5.037% 03/15/42		03/01/2011	Paydown		17,951	17,951.00	18,738	18,733		(782)		(782)		17,951				157	05/01/2014	1Z*
929766-LW-1	WBCMT 2003-C8 A2 . 3.894% 11/15/35		03/01/2011	Paydown		16,042	16,042.00	16,062			(20)		(20)		16,042				52	04/01/2011	1Z*
929766-MT-7	WBCMT 2003-C9 A3 . 4.608% 12/15/35		03/01/2011	Paydown		25,062	25,062.00	25,853	25,954		(891)		(891)		25,062				311	07/01/2013	1Z*
92978M-AA-4	WBCMT 2006-C28 A1 . 5.323% 10/15/48		01/01/2011	Paydown		535,703	535,703.00	538,946	534,786		917		917		535,703				2,376	02/01/2011	1Z*
931142-CL-5	WAL-MART STORES . 4.250% 04/15/13		01/10/2011	BANK of AMERICA SEC		8,564,000	8,000,000.00	8,575,600	8,452,755		(6,474)		(6,474)		8,446,281		117,719	117,719	83,111	04/15/2013	1FE
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-M		03/25/2011	Paydown		40,695	40,695.00	40,829	40,544		151		151		40,695				50	04/25/2018	1Z*
939344-AL-1	WMALT 2006-4 3A2A . 5.960% 05/25/36		03/01/2011	Paydown		365	686.00	604	611		37		37		649		(284)	(284)	8	05/25/2036	2Z*
939344-AR-8	WMALT 2006-4 3A6 . 6.102% 05/25/36		03/01/2011	Paydown		130,956	246,166.00	196,662	190,546		21,552		21,552		130,956				2,801	05/25/2036	1Z*
93934F-BL-5	WMALT 2005-7 2CB1 . 5.500% 08/25/35		03/01/2011	Paydown		78,077	78,077.00	77,455	77,515		562		562		78,077				734	08/25/2035	3Z*
93934F-EQ-1	WMALT 2005-9 2A4 . 5.500% 11/25/35		03/01/2011	Paydown		279,050	279,050.00	265,430	262,741		16,309		16,309		279,050				2,558	11/25/2035	3Z*
93934N-AK-1	WMALT 2006-5 10A5 . 6.000% 07/25/36		03/01/2011	Paydown		84,342	84,342.00	71,022	70,664		13,678		13,678		84,342				965	07/25/2036	2Z*
939355-AE-3	WMALT 2007-OA3 5A . 2.963% 04/25/47		03/01/2011	Paydown		14,757	14,757.00	12,652	12,481		2,276		2,276		14,757				71	04/25/2047	5Z*
93935B-AH-3	WMALT 2006-5 3A6 . 6.268% 07/25/36		03/01/2011	Paydown		102,074	102,074.00	83,015	78,593		23,481		23,481		102,074				1,082	07/25/2036	1Z*
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 . 5.9		03/01/2011	Paydown		679,455	679,455.00	618,252	601,925		77,530		77,530		679,455				4,470	10/25/2036	2
941063-AF-6	WASTE MANAGEMENT INC . 7.650% 03/15/1		03/15/2011	Maturity		5,000,000	5,000,000.00	5,443,550	5,022,647		(22,647)		(22,647)		5,000,000				191,250	03/15/2011	2FE
949772-AG-2	WFMBS 2005-18 2A4 . 5.500% 12/25/35		03/01/2011	Paydown		1,207,533	1,207,533.00	1,211,684	1,204,616		2,917		2,917		1,207,533				11,042	04/01/2012	1Z*
949772-AU-1	WFMBS 2005-18 2B1 . 5.500% 01/25/36		03/01/2011	Paydown		3,047	3,047.00	2,308	1,836	476	735		1,211		3,047				20	01/25/2036	6Z*
9497EU-AC-1	WFHET 2006-1 A3 . 0.398% 05/25/36		03/25/2011	Paydown		23,051	23,051.00	22,186	22,387		663		663		23,051				13	05/25/2036	1Z*
94980D-AA-6	WFMBS 2003-M A1 . 4.680% 12/25/33		03/01/2011	Paydown		32,740	32,740.00	33,640	33,625		(885)		(885)		32,740				233	11/01/2033	1Z*
94981C-AN-9	WFMBS 2003-17 1A10 . 5.250% 01/25/14		03/01/2011	Paydown		55,176	55,176.00	55,245	55,162		13		13		55,176				483	05/01/2013	1Z*
94981S-AG-9	WFMBS 2005-16 A4 . 5.750% 01/25/36		03/01/2011	Paydown		345,978	345,978.00	340,248	341,940		4,039		4,039		345,978				3,341	01/25/2036	1Z*
94982N-AC-8	WFMBS 2005-4 A3 . 5.000% 04/25/35		03/01/2011	Paydown		162,975	162,975.00	163,230	162,647		328		328		162,975				1,355	12/01/2012	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)																					
97381W-AD-6	WINDSTREAM CORP . 8.625% 08/01/16		03/30/2011	Various		6,513,880	6,131,000.00	6,186,150	6,185,285		(678)		(678)		6,184,607		329,273	329,273	311,357	08/01/2016	3FE
98156D-AF-4	WOART 2007-B A4 . 5.390% 05/15/13		03/15/2011	Paydown		54,090	54,090.00	56,203	55,416		(1,326)		(1,326)		54,090				481	04/15/2012	1Z*
064149-C3-9	BANK OF NOVA SCOTIA . 1.450% 07/26/13	A	03/03/2011	CIBC WORLD MARKET		6,010,620	6,000,000.00	5,991,600	5,992,763		504		504		5,993,267		17,353	17,353	53,650	07/26/2013	1FE
136069-DF-5	CANADIAN IMPERIAL BANK . 2.000% 02/04	A	03/03/2011	NATIONAL BANK OF CANADA		10,174,900	10,000,000.00	9,997,600	9,998,240		146		146		9,998,386		176,514	176,514	118,889	02/04/2013	1FE
655422-AQ-6	NORANDA INC . 8.375% 02/15/11	A	02/15/2011	Various		6,000,000	6,000,000.00	5,978,160	5,997,664		2,336		2,336		6,000,000				251,250	02/15/2011	2FE
884903-AZ-8	THOMSON CORPORATION . 5.700% 10/01/14	A	03/03/2011	NATIONAL BANK OF CANADA		5,813,860	5,200,000.00	5,356,932	5,390,671		(9,580)		(9,580)		5,381,091		432,769	432,769	129,263	10/01/2014	1FE
22544N-AB-2	CREDIT SUISSE SEC . 1.283% 12/20/16	F	02/07/2011	CREDIT SUISSE FIRST BOSTON		2,556,455	10,000,000.00	2,886,000	2,180,000	700,585	(12,059)		688,526		2,868,526		(312,071)	(312,071)	20,488	12/20/2016	6FE
36828T-AA-8	GAZPROM INTL SA . 7.201% 02/01/20	F	02/01/2011	Redemption 100.0000		404,211	404,211.00	404,211	404,211						404,211				14,554	02/01/2020	2FE
44841H-AC-7	HUTCHISON WHAMPOA INTL LTD . 7.000% 0.	F	02/16/2011	Maturity		5,000,000	5,000,000.00	5,279,900	5,010,835		(10,835)		(10,835)		5,000,000				175,000	02/16/2011	1FE
639365-AB-1	NAVIOS MARITIME . 9.500% 12/15/14	F	01/13/2011	GLEACHER & CO SEC INC		1,121,684	1,067,000.00	1,106,143	1,103,989		(950)		(950)		1,103,039		18,645	18,645	9,573	12/15/2014	4FE
69335U-AG-9	PF EXPT REC MASTER TRUST . 3.748% 06/	F	03/01/2011	Various		272,700	272,700.00	269,701	271,600		1,100		1,100		272,700				2,555	06/01/2013	2Z*
87203R-AA-0	BAE SYSTM ASSET TR . 6.664% 09/15/13	R	03/24/2011	Various		172,138	172,138.00	172,138	172,138						172,138				1,186	09/15/2013	2FE
87203R-AC-6	BAE SYSTM ASSET TR . 7.156% 12/15/11	F	03/25/2011	Redemption 100.0000		1,744,922	1,744,922.00	1,821,262	1,789,441		(44,519)		(44,519)		1,744,922				29,664	12/15/2011	2FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						558,313,972	567419586	556,674,692	545,943,538	886,689	1,536,639		2,423,330		550,095,753		8,218,219	8,218,219	12,847,912		
Bonds - Credit Tenant Loans																					
50217*-AA-2	WALGREEN CO LSI Dowlen . 7.310% 04/01.		03/01/2011	Redemption 100.0000		35,224	35,224.00	34,946	35,110		114		114		35,224				430	04/01/2016	1
53621#-AA-2	WALGREEN Lion One . 7.500% 02/01/16		03/01/2011	Redemption 100.0000		36,788	36,788.00	36,921	36,841		(53)		(53)		36,788				461	02/01/2016	1
65537@-AA-1	WALGREEN Noonan - Leo . 7.480% 11/01/		03/01/2011	Redemption 100.0000		31,894	31,894.00	31,978	31,935		(41)		(41)		31,894				398	11/01/2017	1
69352*-AA-7	WALGREEN PPI Staples . 7.250% 10/01/1.		03/01/2011	Redemption 100.0000		45,135	45,135.00	44,637	44,943		192		192		45,135				547	10/01/2015	1
78116*-AA-5	WALGREEN Rubin James . 7.560% 03/01/1.		03/01/2011	Redemption 100.0000		30,264	30,264.00	30,483	30,353		(89)		(89)		30,264				382	03/01/2016	1
82522#-AA-1	WALGREEN Shorewal . 7.495% 01/01/16		03/01/2011	Redemption 100.0000		33,215	33,215.00	33,324	33,259		(44)		(44)		33,215				416	01/01/2016	1
4199999 - Subtotal - Bonds - Credit Tenant Loans						212,522	212,522.00	212,289	212,442		80		80		212,522				2,634		
Bonds - Hybrid Securities																					
90262W-AA-1	UBS PFD FUNDING TR II . 7.247% 06/26/		02/15/2011	Various		15,150,000	15,000,000.00	15,821,250	15,821,250						15,821,250		(671,250)	(671,250)	157,018	06/26/2011	2FE
4899999 - Subtotal - Bonds - Hybrid Securities						15,150,000	15,000,000.00	15,821,250	15,821,250						15,821,250		(671,250)	(671,250)	157,018		
8399997 - Subtotal - Bonds - Part 4						686,378,596	693947666	686,050,582	664,233,505	886,689	1,052,480		1,939,171		678,308,879		8,069,717	8,069,717	13,919,461		
8399999 - Subtotal - Bonds						686,378,596	693947666	686,050,582	664,233,505	886,689	1,052,480		1,939,171		678,308,879		8,069,717	8,069,717	13,919,461		
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
36186R-20-9	GMAC Preferred Blocker INC		01/20/2011	CREDIT SUISSE FIRST BOSTON	671.000	630,728		416,020	416,020						416,020		214,708	214,708			P6UFE
8499999 - Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						630,728		416,020	416,020						416,020		214,708	214,708			
8999997 - Subtotal - Preferred Stocks - Part 4						630,728		416,020	416,020						416,020		214,708	214,708			
8999999 - Subtotal - Preferred Stocks						630,728		416,020	416,020						416,020		214,708	214,708			
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
31428X-10-6	FEDEX CORP		01/06/2011	BNY CONVERG-SOFT	31,304.000	2,930,831		2,447,973	2,911,585	(463,612)			(463,612)		2,447,973		482,858	482,858			L
372917-10-4	GENZYME CORP		02/25/2011	BNY CONVERG-SOFT	9,632.000	725,193		499,513	685,798	(186,286)			(186,286)		499,513		225,680	225,680			L
88732J-20-7	TIME WARNER CABLE INC		01/12/2011	Various	111,223.000	7,330,415		4,662,468	7,344,055	(2,681,587)			(2,681,587)		4,662,468		2,667,947	2,667,947			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						10,986,439		7,609,954	10,941,438	(3,331,485)			(3,331,485)		7,609,954		3,376,486	3,376,486			
9799997 - Subtotal - Common Stocks - Part 4						10,986,439		7,609,954	10,941,438	(3,331,485)			(3,331,485)		7,609,954		3,376,486	3,376,486			
9799999 - Subtotal - Common Stocks						10,986,439		7,609,954	10,941,438	(3,331,485)			(3,331,485)		7,609,954		3,376,486	3,376,486			

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)
9899999 - Subtotal - Preferred and Common Stocks						11,617,167		8,025,974	11,357,458	(3,331,485)			(3,331,485)		8,025,974		3,591,193	3,591,193			
9999999 - TOTALS						697,995,763		694,076,556	675,590,963	(2,444,795)	1,052,480		(1,392,313)		686,334,853		11,660,910	11,660,910	13,919,461		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contacts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Swaps - Hedging Effective - Interest Rate																						
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Int Rate	Royal Bank of Ca	12/18/2008	12/03/2018		60,000,000	3 Month LIBOR			45,809			1,003,986					831,114		100/100
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Int Rate	Royal Bank of Ca	12/18/2008	12/03/2018		(60,000,000)	-2.850			(427,500)										100/100
0859999 - Swaps - Hedging Effective - Interest Rate												(381,691)			1,003,986					831,114		
0909999 - Swaps - Subtotal - Hedging Effective												(381,691)			1,003,986					831,114		
Swaps - Replication - Credit Default																						
RSAT# 913017F*5		N/A	Credit	Deutsche Bank	05/17/2007	06/20/2017		8,000,000	24.000			4,853	(144,682)		(144,682)	(33,425)				99,778	1FE	
RSAT# 80589MA@1		N/A	Credit	Barclays	05/23/2007	06/20/2012		1,000,000	21.000			531	(2,633)		(2,633)	1,233				5,528	2FE	
RSAT# 80589MA@1		N/A	Credit	Barclays	05/23/2007	06/20/2012		3,700,000	21.000			1,964	(9,744)		(9,744)	4,561				20,453	2FE	
RSAT# 105756B*0		N/A	Credit	Morgan Stanley	06/19/2007	06/20/2012		9,000,000	61.000			13,725	15,487		15,487	117,054				49,749	2FE	
RSAT# 742718C@6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012		6,000,000	10.000			1,517	(8,805)		(8,805)	(4,516)				36,401	1FE	
RSAT# 742718C@6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012		6,000,000	10.000			1,517	(8,805)		(8,805)	(4,516)				36,401	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			1,770	(4,613)		(4,613)	(1,949)				30,334	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			1,770	(4,613)		(4,613)	(1,949)				30,334	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			1,770	(4,613)		(4,613)	(1,949)				30,334	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			1,770	(4,613)		(4,613)	(1,949)				30,334	1FE	
RSAT# 105756B@8		N/A	Credit	Credit Suisse	07/20/2007	08/20/2012		5,000,000	80.000			10,222	16,264		16,264	12,753				29,463	2FE	

(continues)

(a)

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Swaps - Replication - Credit Default (continued)																						
RSAT# 593048B@9		N/A	Credit	Deutsche	07/27/2007	08/20/2012		5,000,000	75.000			9,584	13,394		13,394	14,933				29,463	2FE	
RSAT# 593048B@9		N/A	Credit	Deutsche	07/27/2007	08/20/2012		5,000,000	75.000			9,584	13,394		13,394	14,933				29,463	2FE	
RSAT# 254687C@3		N/A	Credit	Barclays	07/27/2007	09/20/2012		5,000,000	29.000			3,666	8,577		8,577	(6,110)				30,334	1FE	
RSAT# 254687C@3		N/A	Credit	Barclays	07/27/2007	09/20/2012		5,000,000	29.000			3,666	8,577		8,577	(6,110)				30,334	1FE	
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	23.000			5,814	12,006		12,006	15,749				60,667	1FE	
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		5,000,000	23.000			2,907	6,003		6,003	7,875				30,334	1FE	
RSAT# 713411A#3		N/A	Credit	Barclays	08/02/2007	09/20/2012		15,000,000	17.000			6,446	(7,162)		(7,162)	(6,919)				91,001	1FE	
RSAT# 459200J@1		N/A	Credit	Barclays	08/02/2007	09/20/2012		3,500,000	26.000			2,300	4,412		4,412	(6,412)				21,234	1FE	
RSAT# 459200J@1		N/A	Credit	Barclays	08/02/2007	09/20/2012		11,500,000	26.000			7,558	14,495		14,495	(21,067)				69,767	1FE	
RSAT# 604059A@4		N/A	Credit	Barclays	08/02/2007	09/20/2012		15,000,000	14.000			5,308	(10,563)		(10,563)	1,318				91,001	1FE	
RSAT# 742718C#4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		15,000,000	15.000			5,688	(10,882)		(10,882)	(13,081)				91,001	1FE	
RSAT# 929903A#9		N/A	Credit	Morgan Stanley	08/02/2007	09/20/2012		10,000,000	36.000			9,100	(72,911)		(72,911)	92,904				60,668	1FE	
RSAT# 842634A*8		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	25.000			6,319	(4,175)		(4,175)	1,843				60,668	2FE	
RSAT# 233293A@8		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	35.000			8,847	(19,240)		(19,240)	13,167				60,668	2FE	
RSAT# 191216E@5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	15.000			3,792	(2,251)		(2,251)	1,565				60,668	1FE	
RSAT# 911308A@3		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	12.000			3,033	(4,146)		(4,146)	325				60,668	1FE	
RSAT# 097023C*4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	16.500			4,171	(3,075)		(3,075)	35,094				60,668	1FE	
RSAT# 913017F@3		N/A	Credit	Merrill	08/14/2007	09/20/2012		10,000,000	26.000			6,572	17,991		17,991	14,670				60,668	1FE	
RSAT# 560904A#1		N/A	Credit	Deutsche	08/16/2007	09/20/2012		10,000,000	37.000			9,353	6,964		6,964	813				60,668	1FE	
RSAT# 560904A#1		N/A	Credit	Barclays	08/17/2007	09/20/2012		10,000,000	38.000			9,606	8,445		8,445	576				60,668	1FE	
RSAT# 264399D*4		N/A	Credit	Merrill	08/21/2007	09/20/2012		10,000,000	32.000			8,089	24,258		24,258	4,204				60,668	1FE	
RSAT# 20825CC@1		N/A	Credit	Morgan Stanley	08/30/2007	09/20/2012		10,000,000	33.000			8,342	17,671		17,671	(12,896)				60,668	1FE	
0989999 - Swaps - Replication - Credit Default												181,154	(139,588)		(139,588)	232,722				1,641,056		
1029999 - Swaps - Subtotal - Replication												181,154	(139,588)		(139,588)	232,722				1,641,056		
1159999 - Swaps - Total Swaps - Interest Rate												(381,691)			1,003,986					831,114		
1169999 - Swaps - Total Swaps - Credit Default												181,154	(139,588)		(139,588)	232,722				1,641,056		
1209999 - Swaps - Subtotal - Total Swaps												(200,537)	(139,588)		864,398	232,722				2,472,170		
1399999 - Totals - Subtotal - Headging Effective												(381,691)			1,003,986					831,114		
1419999 - Totals - Subtotal - Replication												181,154	(139,588)		(139,588)	232,722				1,641,056		
1449999 - TOTAL												(200,537)	(139,588)		864,398	232,722				2,472,170		

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

Broker Name	Net Cash Deposits

NONE

(a)

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

NONE

SCHEDULE DB - Part D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value > 0	Contracts With Book/Adjusted Carrying Value < 0	Exposure net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
Barclays	Yes	Yes			(13,156)			(13,156)		602,324	589,166
Credit Suisse	Yes	Yes			(2,188)			(2,188)		150,799	148,611
Deutsche Bank	Yes	Yes			(126,740)			(126,740)		595,512	513,676
Merrill	Yes	Yes		42,249			42,249			121,336	163,585
Morgan Stanley	Yes	Yes			(39,753)			(39,753)		171,085	143,575
Royal Bank of Canada	Yes	Yes					1,003,986		1,003,986	831,114	831,114
0299999 - Total NAIC 1 Designation				42,249	(181,837)		1,046,235	(181,837)	1,003,986	2,472,170	2,389,727
0899999 - TOTAL				42,249	(181,837)		1,046,235	(181,837)	1,003,986	2,472,170	2,389,727

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					
31331J-W2-5	FCSB 1.50 FCOR 11-15 HN	1	313,044	308,901	04/01/2011
31331K-ER-7	FCSB FCFR 01LI AE 13/03	1	227,791	223,324	04/01/2011
31331Y-3P-3	FCSB 3.50 FCDB 11 E	1	239,783	239,083	04/01/2011
313370-XW-3	FHLB 1.55 FHOR 11-14 2099	1	225,121	220,861	04/01/2011
313371-FS-0	FHLB 0.70 FHOR 11-13 QY	1	297,624	292,640	04/01/2011
313371-GN-0	FHLB 4.10 FHOR 11-30 CC	1	141,116	140,834	04/01/2011
313384-DZ-9	FHLB FHDN 04/06/11	1	227,962	223,492	04/01/2011
313384-EW-5	FHLB FHDN 04/27/11	1	227,957	223,487	04/01/2011
313384-HN-2	FHLB FHDN 06/30/11	1	227,905	223,436	04/01/2011
313384-MB-2	FHLB FHDN 09/23/11	1	227,784	223,317	04/01/2011
3133XC-TG-8	FHLB 4.50 FHLB 12 8V	1	245,475	241,147	04/01/2011
3133XV-EM-9	FHLB 1.625 FHLB 12 G1677	1	229,909	226,704	04/01/2011
3133XX-P4-3	FHLB 3.125 FHLB 16 H8	1	124,775	122,534	04/01/2011
31359M-NU-3	FNMA 5.25 FNDS SCD 08/12	1	241,094	238,323	04/01/2011
31359M-QV-8	FNMA 4.75 FNSM A 06-13	1	326,502	321,675	04/01/2011
31359M-RG-0	FNMA 4.375 FNSM A 03/13	1	249,583	245,135	04/01/2011
3136F7-3B-1	FNMA 6.00 FNNT A 11-26	1	227,210	229,140	04/01/2011
3136F7-E7-8	FNMA 6.21 FNNT A 17-36	1	224,820	224,419	04/01/2011
3136FP-SR-9	FNMA 2.00 FNNT P 11-16	1	214,082	211,785	04/01/2011
31398A-2S-0	FNMA 1.00 FNSM A 09/13	1	223,306	218,976	04/01/2011
31398A-5M-0	FNMA 1.20 FNSM A 11-14	1	270,973	266,996	04/01/2011
31398A-5Q-1	FNMA 0.875 FNSM B 11-13	1	244,214	240,271	04/01/2011
31398A-6E-7	FNMA 1.50 FNSM B 11-15	1	321,043	316,493	04/01/2011
31398A-KY-7	FNMA 3.625 FNSM A 02/13	1	258,678	254,797	04/01/2011
31398A-YY-2	FNMA 3.00 FNSM A 09/14	1	253,923	249,242	04/01/2011
912828-KP-4	USTR 1 3/8 NOTE Y 12	1	3,040,264	2,995,880	04/01/2011
912828-MP-2	USTR 3 5/8 NOTE B 20	1	536,177	527,919	04/01/2011
912828-NU-0	USTR 0 3/4 NOTE AB 13	1	3,519,248	3,453,392	04/01/2011
912828-PY-0	USTR 2 3/4 NOTE H 18	1	3,076,079	3,022,797	04/01/2011
0199999 - Bonds, U.S. Governments, Issuer Obligations			16,183,442	15,927,000	
0599999 - Bonds, Subtotals - U.S. Government			16,183,442	15,927,000	
7799999 - Bonds, Total Bonds, Issuer Obligations			16,183,442	15,927,000	
8399999 - Bonds, Subtotals - Total Bonds			16,183,442	15,927,000	
Stocks, Common Stocks, Money Market Mutual Funds					
SF0284-38-9	BNY INST CASH RESERVE	UZ	129,114	407,060	
9399999 - Stocks, Common Stocks, Money Market Mutual Funds			129,114	407,060	
9799999 - Stocks, Total Common Stocks			129,114	407,060	
9899999 - Stocks, Total Preferred and Common Stocks			129,114	407,060	
9999999 - TOTALS			16,312,556	16,334,060	

General Interrogatory:
1. Total activity for the year Fair Value $ (12,145,507) Book/Adjusted Carrying Value $ (12,043,000)
2. Average Balance for the year Fair Value $ 27,903,679 Book/Adjusted Carrying Value $ 28,277,884
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
NAIC 1 $ 15,927,000 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 407,060

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	6,500,000	6,500,000	05/27/2011
690353-NE-3	OPIC Var Rate Note Adj % Due 12/31/2011	1	8,686,000	8,686,000	12/31/2011
690353-QE-0	OPIC AGENCY DN Due 7/12/2011 At Mat	1	1,006,321	1,006,321	07/12/2011
690353-RD-1	OPIC US AGENCY VRDN Adj % Due 3/15/2019	1	5,333,333	5,333,333	03/15/2019
690353-RV-1	OPIC US AGENCY Floating Rate MTN Adj % D	1	5,000,000	5,000,000	12/15/2019
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12	1	5,000,000	5,000,000	12/16/2019
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			41,525,654	41,525,654	
0599999 - Bonds, Subtotals - U.S. Government			41,525,654	41,525,654	
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					
047059-AS-9	ATHENS-CLARKE CO GA Var Rate Note Adj %	1FE	7,920,000	7,920,000	07/01/2021
059189-CB-4	BALTIMORE MD CON PUB Var Rate Note Adj %	1FE	1,700,000	1,700,000	10/15/2020
101336-AA-3	Botsford Gen Hosp MI Rev VRDN- Adj % Du	1FE	4,600,000	4,600,000	02/15/2027
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due	1FE	5,000,000	5,000,000	11/15/2038
54243R-AB-0	LONG BEACH CA REV Var Rate Note Adj % Du	1FE	9,000,000	9,000,000	11/01/2030
594698-JT-0	MICHIGAN STATE VRDN Adj % Due 1/1/2026 S	1FE	9,500,000	9,500,000	01/01/2026
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/	1FE	1,395,000	1,395,000	04/01/2037
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/	1FE	7,600,000	7,600,000	08/01/2033
84552Y-HF-1	SOUTHWESTERN IL DEV REV AUTH MUNI VRDN A	1FE	2,400,000	2,400,000	06/01/2033
851007-AR-5	SPRINGFIELD MO IDA VRDN MUNI VRDN Adj %	1FE	2,960,000	2,960,000	12/01/2033
91588P-AC-7	UPPER III RIVER VY MUNIVRDN Adj % Due 12	1FE	4,595,000	4,595,000	12/01/2021
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Du	1FE	860,000	860,000	09/15/2037
957366-CL-9	WESTCHESTER VRDN Adj % Due 11/1/2034 Sch	1FE	8,640,000	8,640,000	11/01/2034
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due	1FE	5,600,000	5,600,000	05/01/2021
986476-AX-7	York Adj % Due 9/15/2024 Sched	1FE	1,000,000	1,000,000	09/15/2024
2599999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations			72,770,000	72,770,000	
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			72,770,000	72,770,000	
Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					
025816-AV-1	AMERICAN EXPRESS CO 5 1/4% Due 9/12/201	1FE	1,064,758	1,064,666	09/12/2011
0556N1-R8-8	BNP COMMERCIAL PAPER CP 0.18% Due 4/8/20	1	17,398,695	17,398,695	04/08/2011
066365-DC-8	BANKERS TRUST NEW YORK CORP 7 1/4% Due	1FE	1,033,625	1,034,315	10/15/2011
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2	1FE	2,600,000	2,600,000	02/02/2043
316175-40-5	FIDELITY INST MM FUND PRIME	L	206,285,383	206,285,383	
37362J-SG-8	GEORGIA TRANS CORP CP 0.26% Due 5/16/201	1	8,493,414	8,493,414	05/16/2011
40429X-SU-1	HSBC FINANCE CORP CORP 5 1/2% Due 7/15/2	1FE	1,009,294	1,011,482	07/15/2011
483582-AB-8	KAMPS CAPITAL Corp VRDN Adj % Due 5/1/20	1FE	3,000,000	3,000,000	05/01/2040
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj %	1FE	3,775,000	3,775,000	01/01/2033
54021F-AA-6	LODGE APARTMENTS HLDGS CORPFLOAT Adj % D	1FE	5,580,000	5,580,000	03/01/2026
59157B-AC-6	METLIFE INSTITUTIONAL FD Flt % Due 7/12	1FE	4,508,532	4,500,000	07/12/2012
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027	1FE	5,100,000	5,100,000	05/01/2027
66784N-AA-0	NORTHWESTERN UNIVERSITY VRDN Adj % Due 9	1FE	5,320,000	5,320,000	09/01/2018
74984P-AB-5	RACETRAC CAPITAL LLC Vrdn Adj % Due 9/1/	1FE	15,100,000	15,100,000	09/01/2020
89233P-4T-0	TOYOTA MOTOR CREDIT CORP Adj % Due 1/12	1FE	4,397,633	4,400,000	01/12/2012
3299999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations			284,666,334	284,662,955	
3899999 - Bonds, Subtotals - Industrial and Miscellaneous (Unaffiliated)			284,666,334	284,662,955	
7799999 - Bonds, Total Bonds, Issuer Obligations			398,961,988	398,958,609	
8399999 - Bonds, Subtotals - Total Bonds			398,961,988	398,958,609	
9999999 - TOTALS			398,961,988	398,958,609	

General Interrogatory:

1. Total activity for the year	Fair Value $ (36,993,887)	Book/Adjusted Carrying Value $ (37,007,391)
2. Average Balance for the year	Fair Value $ 387,082,239	Book/Adjusted Carrying Value $ 387,195,973
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value $ 415,274,544	Book/Adjusted Carrying Value $ 415,292,669

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository Name	1 Depository 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					(4,694,579)	(5,425,286)	(4,471,167)	
FIFTH THIRD BANK	CINCINNATI, OH					2,549,426	3,097,596	847,241	
US BANK	CINCINNATI, OH					281,014	281,014	281,014	
0199998 - Deposits in 1 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories						1,096	1,084	1,072	
0199999 - TOTAL - Open Depositories						(1,863,043)	(2,045,592)	(3,341,840)	
0399999 - TOTAL Cash on Deposit						(1,863,043)	(2,045,592)	(3,341,840)	
0599999 - TOTALS						(1,863,043)	(2,045,592)	(3,341,840)	

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							
APPALACHIAN PWR		02/22/2011	5.550	04/01/2011	250,000	6,938	
BNP COMMERCIAL PAPER CP		03/24/2011	0.180	04/08/2011	23,698,223	948	
GEORGIA TRANS CORP CP		02/14/2011	0.260	05/16/2011	8,493,414	2,824	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					32,441,637	10,710	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					32,441,637	10,710	
7799999 - Total Bonds - Subtotals - Issuer Obligations					32,441,637	10,710	
8399999 - Total Bonds - Subtotals - Bonds					32,441,637	10,710	
8699999 - Total Cash Equivalents					32,441,637	10,710	