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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Lafayette Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 65242 Employer's ID Number 35-0457540

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

Country of Domicile United States of America

Incorporated/Organized 12/26/1905 Commenced Business 12/26/1905

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

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati , OH 45202 (City or Town, State and Zip Code) , 513-362-4900 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati , OH 45202 (City or Town, State and Zip Code) , 513-362-4900 (Area Code) (Telephone Number)

Internet Web Site Address www.Lafayettelife.com

Statutory Statement Contact Bradley Joseph Hunkler (Name) , 513-629-2980 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address) , 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board	John Finn Barrett	Sr VP & CFO	Gregory Lee Mitchell
President & CEO	Jerry Bruce Stillwell	Corporate Secretary	Deborah Jean Vargo

OTHER

Michael Francis Donahue VP	Cheryl Ann Jorgenson VP	Lawrence James O'Brien Sr VP
William Francis Olds Sr VP	Larry Robert Silverstein VP	Nicholas Peter Sargen # Chief Investment Officer

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Jimmy Joe Miller
James Kirby Risk III	Joseph Henry Seaman	Jerry Bruce Stillwell
Robert Blair Truitt	Robert Lewis Walker	

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.

Jerry Bruce Stillwell	Deborah Jean Vargo	Gregory Lee Mitchell
President & CEO	Corporate Secretary	Sr VP & CFO

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

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

Carolyn Saenz
Notary Public
June 22, 2015

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,099,205,070		2,099,205,070	1,945,225,052
2. Stocks:				
2.1 Preferred stocks	329,000		329,000	261,697
2.2 Common stocks	9,447,454		9,447,454	9,626,689
3. Mortgage loans on real estate:				
3.1 First liens	238,690,793		238,690,793	234,784,992
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	726,219		726,219	825,813
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ 1,137,575), cash equivalents ($ 0) and short-term investments ($ 51,724,763)	52,862,338		52,862,338	29,786,060
6. Contract loans (including $ .... premium notes)	229,077,712		229,077,712	209,835,442
7. Derivatives	50,465,909		50,465,909	51,221,758
8. Other invested assets	14,202,720	0	14,202,720	14,207,907
9. Receivables for securities			0	0
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,695,007,215	0	2,695,007,215	2,495,775,410
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	32,704,353	0	32,704,353	31,039,580
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(1,299,371)	0	(1,299,371)	658,532
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	32,810,416	0	32,810,416	31,762,699
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,686,132	0	4,686,132	6,314,840
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	366,389		366,389	831,947
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	61,467
18.2 Net deferred tax asset	41,837,265	13,596,437	28,240,828	28,408,654
19. Guaranty funds receivable or on deposit	3,194,798	0	3,194,798	3,070,243
20. Electronic data processing equipment and software	53,565	10,533	43,032	69,906
21. Furniture and equipment, including health care delivery assets ($ ....)	48,088	48,088	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care ($ ....) and other amounts receivable	3,916,920	3,168,423	748,497	707,031
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,813,325,770	16,823,481	2,796,502,289	2,598,700,309
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,813,325,770	16,823,481	2,796,502,289	2,598,700,309
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,287,378,126 less $ included in Line 6.3 (including $ 8,213,804 Modco Reserve)	2,287,378,126	2,103,636,820
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,086,413	1,132,011
3.	Liability for deposit-type contracts (including $ Modco Reserve)	226,520,686	232,587,313
4.	Contract claims:		
	4.1 Life	4,515,842	4,997,075
	4.2 Accident and health		0
5.	Policyholders' dividends $ 922,185 and coupons $ due and unpaid	922,185	1,666,865
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	44,417,959	42,924,470
	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	1,511,777	1,370,554
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 284,977 assumed and $ ceded	284,977	258,007
	9.4 Interest Maintenance Reserve	4,942,691	3,736,442
10.	Commissions to agents due or accrued-life and annuity contracts $ 778,775 , accident and health $ and deposit-type contract funds $	778,775	948,538
11.	Commissions and expense allowances payable on reinsurance assumed	438	473
12.	General expenses due or accrued	10,617,790	3,944,326
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	4,297,714	5,644,465
15.1	Current federal and foreign income taxes, including $ 1,087,976 on realized capital gains (losses)	3,592,701	
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	1,496,634	2,218,380
18.	Amounts held for agents' account, including $ 163,428 agents' credit balances	163,428	129,326
19.	Remittances and items not allocated	3,966,585	3,047,723
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	6,025,113	10,705,009
22.	Borrowed money $ 10,000,000 and interest thereon $ 19,892	10,019,892	10,019,250
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	14,738,490	13,435,970
	24.02 Reinsurance in unauthorized companies		0
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	7,126,119	5,826,204
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	35,630,236	36,631,562
	24.09 Payable for securities	16,593,797	1,241,843
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	446,194	557,523
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,687,074,562	2,486,660,149
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	2,687,074,562	2,486,660,149
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	10,000,000	10,000,000
33.	Gross paid in and contributed surplus	3,825,285	3,825,285
34.	Aggregate write-ins for special surplus funds	10,647,980	11,066,393
35.	Unassigned funds (surplus)	82,454,462	84,648,482
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 Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	106,927,727	109,540,160
38.	Totals of Lines 29, 30 and 37	109,427,727	112,040,160
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,796,502,289	2,598,700,309
	DETAILS OF WRITE-INS		
2501.	Modco Adjustment Wilton Reinsurance	446,194	557,523
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	446,194	557,523
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Special Guarantee Fund - Colorado		400,000
3402.	Surplus From Additional DTA (SSAP 10R)	10,647,980	10,666,393
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	10,647,980	11,066,393

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	302,105,999	260,386,245	586,133,598
2.	Considerations for supplementary contracts with life contingencies	522,391	274,128	564,296
3.	Net investment income	69,257,464	59,249,931	136,511,567
4.	Amortization of Interest Maintenance Reserve (IMR)	411,744	44,975	126,240
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6.	Commissions and expense allowances on reinsurance ceded	126,000	233,360	1,435,973
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	453,258	650,149	928,932
9.	Totals (Lines 1 to 8.3)	372,876,856	320,838,788	725,700,606
10.	Death benefits	8,189,216	7,917,508	16,264,319
11.	Matured endowments (excluding guaranteed annual pure endowments)	57,881	131,005	259,670
12.	Annuity benefits	7,893,044	6,551,119	13,664,640
13.	Disability benefits and benefits under accident and health contracts	596,207	543,725	1,138,138
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	89,633,510	80,875,344	172,247,674
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	4,973,334	5,039,259	10,141,123
18.	Payments on supplementary contracts with life contingencies	1,303,078	1,159,004	2,482,677
19.	Increase in aggregate reserves for life and accident and health contracts	183,070,076	138,575,690	347,212,354
20.	Totals (Lines 10 to 19)	295,716,346	240,792,654	563,410,595
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	39,828,362	36,726,385	77,296,195
22.	Commissions and expense allowances on reinsurance assumed	3,255	3,595	6,843
23.	General insurance expenses	14,528,814	11,218,581	23,579,045
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,596,958	3,600,594	6,288,000
25.	Increase in loading on deferred and uncollected premiums	(1,816,898)	332,738	2,196,531
26.	Net transfers to or (from) Separate Accounts net of reinsurance			0
27.	Aggregate write-ins for deductions	1,092,428	1,986,731	3,304,262
28.	Totals (Lines 20 to 27)	352,949,265	294,661,278	676,081,471
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	19,927,591	26,177,510	49,619,135
30.	Dividends to policyholders	20,757,956	20,793,780	42,611,988
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(830,365)	5,383,730	7,007,147
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,834,162	2,625,024	6,140,450
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)	(4,664,527)	2,758,706	866,697
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 216,749 (excluding taxes of $ 871,227 transferred to the IMR)	(246,200)	2,107,594	2,472,733
35.	Net income (Line 33 plus Line 34)	(4,910,727)	4,866,300	3,339,430
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	112,040,160	115,750,044	115,750,044
37.	Net income (Line 35)	(4,910,727)	4,866,300	3,339,430
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,423,548	2,381,165	280,291	319,169
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	3,654,403	3,248,778	771,818
41.	Change in nonadmitted assets	(2,009,680)	(2,743,799)	(1,964,372)
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(1,302,520)	(4,127,067)	(5,616,230)
45.	Change in treasury stock			0
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	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(425,074)	(401,096)	(559,699)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(2,612,433)	1,123,407	(3,709,884)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	109,427,727	116,873,451	112,040,160
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	20,658	19,784	35,346
08.302.	Pension Administrative Fees	432,600	630,365	893,586
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	453,258	650,149	928,932
2701.	Modified Coinsurance - Change in Mean Reserve Adjustment	1,092,428	1,986,731	3,304,262
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,092,428	1,986,731	3,304,262
5301.	Reserve Release Due to Reinsurance of Ordinary Life Insurance	(406,661)	(401,096)	(784,039)
5302.	Change in Surplus from Additional DTA (SSAP 10R)	(18,413)		1,665,087
5303.	Net Correction of Prior Years Reserves			(1,440,747)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(425,074)	(401,096)	(559,699)

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	305,496,697	262,183,008	582,329,168
2. Net investment income	66,517,145	61,900,953	128,329,304
3. Miscellaneous income	579,258	1,528,010	2,408,443
4. Total (Lines 1 to 3)	372,593,100	325,611,971	713,066,915
5. Benefit and loss related payments	110,846,193	100,145,561	206,083,430
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	60,690,921	55,218,742	111,766,632
8. Dividends paid to policyholders	20,009,147	18,249,420	38,367,821
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	(1,243,554)	4,071,000	5,953,500
10. Total (Lines 5 through 9)	190,302,707	177,684,723	362,171,383
11. Net cash from operations (Line 4 minus Line 10)	182,290,393	147,927,248	350,895,532
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	146,593,819	120,539,167	210,843,958
12.2 Stocks	0	0	172,225
12.3 Mortgage loans	10,659,199	10,935,876	22,876,468
12.4 Real estate	0	0	0
12.5 Other invested assets	0	1,009,570	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	20,627,910	9,438,929	9,399,632
12.8 Total investment proceeds (Lines 12.1 to 12.7)	177,880,928	141,923,542	243,292,283
13. Cost of investments acquired (long-term only):			
13.1 Bonds	297,171,188	243,507,298	504,068,459
13.2 Stocks	0	0	455,276
13.3 Mortgage loans	14,565,000	12,313,895	22,905,000
13.4 Real estate	0	61,553	107,699
13.5 Other invested assets	0	1,193,370	5,018,191
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	311,736,188	257,076,116	532,554,625
14. Net increase (or decrease) in contract loans and premium notes	19,242,270	16,914,600	35,007,389
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(153,097,530)	(132,067,174)	(324,269,731)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	642	0	(10,000,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,066,627)	(10,887,712)	(8,633,657)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(50,600)	1,081,501	(63,241)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(6,116,585)	(9,806,211)	(18,696,898)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	23,076,278	6,053,863	7,928,903
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	29,786,060	21,857,157	21,857,157
19.2 End of period (Line 18 plus Line 19.1)	52,862,338	27,911,020	29,786,060

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

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	0		0
2.	Ordinary life insurance	182,263,641	163,492,154	343,942,585
3.	Ordinary individual annuities	125,738,920	102,698,446	255,030,667
4.	Credit life (group and individual)	0		0
5.	Group life insurance	47,468	82,087	134,762
6.	Group annuities	7,037,058	6,480,079	14,360,767
7.	A & H - group	0	37,701	38,151
8.	A & H - credit (group and individual)	0		0
9.	A & H - other	312,601	354,308	667,840
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	315,399,688	273,144,775	614,174,772
12.	Deposit-type contracts	5,451,413	11,727,071	13,457,572
13.	Total	320,851,101	284,871,846	627,632,344
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of The Lafayette Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Indiana Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Indiana 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 the prescribed or permitted practices by the State of Indiana.

In accordance with the NAIC Statement of Statutory Accounting Principles ("SSAP") No. 86, the Company's use of derivatives requires changes in their fair value be recorded through unrealized gains and losses until they terminate, mature or expire, upon which amounts are to be recorded as realized. To properly match offsetting expense recorded through changes in hedged reserves, the Company had reclassified this income as net investment income as approved and permitted by the Department. Under SSAP No. 86, net income would have decreased $3,008,548 for the year ended December 31, 2010, and decreased $3,641,948 for the year ended December 31, 2009. There was no impact to surplus.

In conjunction with the previously announced Company relocation to Cincinnati, Ohio, effective July 1, 2011, the Company completed its redomestication to the State of Ohio. The permitted practice described above wherein the Company reclassified certain derivative income as net investment income has been discontinued beginning with the June 30, 2011 statement for the full year 2011.

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.

In October 2010, the NAIC modified the definitions of loan-backed and structured securities included in SSAP No. 43R. The revised definition expands the requirement to include any securitized asset where the underlying cash flows are from all types of asset pools and not just those emanating from either mortgages or securities. Regardless of the underlying collateral, each security structured through a special purpose entity, trust or limited liability company is expected to be reported as a SSAP No. 43R security, not as an issuer obligation under SSAP No. 26, "Bonds, excluding Loan-backed and Structured Securities." This guidance was effective January 1, 2011. The adoption of this guidance did not have a significant impact on the Company's financial statements.

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 six month period ended June 30, 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 six month period ended June 30, 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 six month period ended June 30, 2011:						
17307GL97	$ 1,468,749	$ 1,383,755	$ 84,994	$ 1,383,755	$ 871,980	6/30/2011
Total	$ 1,468,749	$ 1,383,755	$ 84,994	$ 1,383,755	$ 871,980	
For the year ended December 31, 2010:						
17307GL97	$ 1,706,127	$ 1,473,880	$ 232,247	$ 1,473,880	$ 912,394	9/30/2010
Total	$ 1,706,127	$ 1,473,880	$ 232,247	$ 1,473,880	$ 912,394	

For the six month period ended December 31, 2009: None.

(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 June 30, 2011:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (1,824,672)	$ 59,924,528	$ (1,910,502)	$ 17,756,868

(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

NOTES TO FINANCIAL STATEMENTS

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

The Company has discontinued the permitted practice of reclassifying certain derivative income as net investment income as described in Note 1A.

9. Income Taxes. No change.

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

11. Debt. No change.

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

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

14. Contingencies. No change.

15. Leases. No change.

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

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

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2011

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Issue obligation	-	-	-	-
RMBS	-	-	-	-
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ -	$ -
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 380,752	$ -	$ -	$ 380,752
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 380,752	$ -	$ -	$ 380,752
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	50,465,911	50,465,911
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 50,465,911	$ 50,465,911
Separate account assets	$ -	$ -	$ -	$ -
Total assets at fair value	$ 380,752	$ -	$ 50,465,911	$ 50,846,663
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (35,630,237)	$ (35,630,237)
Total liabilities at fair value	$ -	$ -	$ (35,630,237)	$ (35,630,237)

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.

NOTES TO FINANCIAL STATEMENTS

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

	Balance at 3/31/2011	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 6/30/2011
Derivative assets	$61,585,260	$ -	$ -	$ (23,893,860)	$17,600,297	$ (4,825,787)	$50,465,910
Derivative liabilities	(44,988,742)	-	-	20,167,209	(13,616,339)	2,807,636	(35,630,236)
Total	$16,596,518	$ -	$ -	$ (3,726,651)	$ 3,983,958	$ (2,018,151)	$14,835,674

	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 3/31/2011
Derivative assets	$51,221,758	$ -	$ -	$16,652,686	$ -	$(6,289,183)	$61,585,260
Derivative liabilities	(36,631,562)	-	-	(12,855,484)	-	4,498,304	(44,988,742)
Total	$14,590,196	$ -	$ -	$ 3,797,201	$ -	$(1,790,879)	$16,596,518

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

(4) The Derivative assets consist of options on the S&P 500 Index and are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley California.

The assumptions used are derived from outside sources. Bloomberg investment services supplies the S&P Index level, the dividend yield and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

B. Not applicable.

C. Not applicable.

D. Not applicable.

21. Other Items. No change.

22. Events Subsequent.

Subsequent events through August 10, 2011 have been considered for the statutory statement issued on August 10, 2011.

Type I – Recognized Subsequent Events:
On January 11, 2011 the Company announced the relocation of its home office and operations to Cincinnati, Ohio by mid-year 2011. The relocation was completed during the first half of 2011. In conjunction with the move, the Company redomesticated to the State of Ohio effective July 1, 2011. As part of that redomestication, the Company has discontinued the reclassification of certain derivative income as net investment income as described in Note 1A.

Type II – Nonrecognized Subsequent Events:
After the effective date of the redomestication, the Company discontinued its membership with the Federal Home Loan Bank of Indianapolis and joined the Federal Home Loan Bank of Cincinnati.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y - Part 1 - organizational chart.

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

4.2 If yes, provide the name of the 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 [X] N/A [ ]
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. 12/31/2006

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. 12/31/2006

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). 05/05/2008

6.4 By what department or departments?
Indiana Department of Insurance

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

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

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? 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 Co.	Cincinnati, Ohio	NO	NO	YES	NO	NO

GENERAL INTERROGATORIES

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 any amounts receivable from parent included in the Page 2 amount: $ 0

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: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

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	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 536,969	$ 274,402
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 536,969	$ 274,402
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, 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	New York, NY
Federal Home Loan Bank	Indianapolis, IN

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 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 broker/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	Fort Washington Investment Advisors	Cincinnati, OH

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 & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 238,690,793
	1.14 Total Mortgages in Good Standing	$ 238,690,793
	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	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 238,690,793
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	$ 0
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

	States, Etc.		1 Active Status	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1.	Alabama	AL	L	1,032,167	400,814	0		1,432,981	0
2.	Alaska	AK	N	13,042	0	0		13,042	0
3.	Arizona	AZ	L	4,367,010	629,380	0		4,996,390	0
4.	Arkansas	AR	L	984,393	431,065	0		1,415,457	0
5.	California	CA	L	16,271,983	11,692,433	0		27,964,416	0
6.	Colorado	CO	L	5,320,330	3,010,181	0		8,330,511	235,023
7.	Connecticut	CT	L	3,126,097	7,394,212	0		10,520,309	0
8.	Delaware	DE	L	550,958	207,167	0		758,125	0
9.	District of Columbia	DC	L	709,813	333,440	0		1,043,252	0
10.	Florida	FL	L	7,915,422	10,891,715	0		18,807,137	0
11.	Georgia	GA	L	1,777,632	1,057,774	0		2,835,406	0
12.	Hawaii	HI	L	3,680,102	1,136,221	0		4,816,323	432,405
13.	Idaho	ID	L	1,301,259	2,884,296	0		4,185,556	45,000
14.	Illinois	IL	L	7,445,555	2,674,050	3,406		10,123,011	36,000
15.	Indiana	IN	L	5,143,662	3,070,272	13,819		8,227,753	4,072,000
16.	Iowa	IA	L	1,284,476	841,947	5,231		2,131,653	0
17.	Kansas	KS	L	2,054,322	2,729,524	0		4,783,846	0
18.	Kentucky	KY	L	1,230,216	707,340	868		1,938,424	0
19.	Louisiana	LA	L	809,911	418,217	0		1,228,129	0
20.	Maine	ME	L	324,406	206,413	0		530,819	0
21.	Maryland	MD	L	6,400,915	4,281,634	0		10,682,549	0
22.	Massachusetts	MA	L	2,529,306	3,698,174	0		6,227,480	0
23.	Michigan	MI	L	3,943,707	3,802,375	27,581		7,773,663	0
24.	Minnesota	MN	L	4,715,029	6,247,010	28,337		10,990,376	0
25.	Mississippi	MS	L	493,355	1,760,376	0		2,253,732	0
26.	Missouri	MO	L	5,281,188	436,466	0		5,717,654	0
27.	Montana	MT	L	255,150	212,386	0		467,536	0
28.	Nebraska	NE	L	2,571,162	2,951,847	524		5,523,533	0
29.	Nevada	NV	L	1,752,048	991,048	0		2,743,096	0
30.	New Hampshire	NH	L	892,485	2,302,900	0		3,195,386	88,029
31.	New Jersey	NJ	L	6,293,114	1,435,527	0		7,728,641	0
32.	New Mexico	NM	L	1,198,930	123,983	0		1,322,913	0
33.	New York	NY	N	796,719	42,020	0		838,738	0
34.	North Carolina	NC	L	3,829,163	3,287,850	0		7,117,013	0
35.	North Dakota	ND	L	139,547	75,564	0		215,111	0
36.	Ohio	OH	L	6,820,270	3,400,527	1,465		10,222,261	0
37.	Oklahoma	OK	L	692,234	10,882	0		703,116	0
38.	Oregon	OR	L	877,117	1,922,521	0		2,799,638	0
39.	Pennsylvania	PA	L	10,853,998	6,225,808	10,787		17,090,593	250,122
40.	Rhode Island	RI	L	354,396	1,273,378	0		1,627,774	70,846
41.	South Carolina	SC	L	1,048,566	34,458	0		1,083,024	0
42.	South Dakota	SD	L	138,353	579,730	0		718,084	0
43.	Tennessee	TN	L	1,400,147	157,830	0		1,557,977	0
44.	Texas	TX	L	15,145,301	17,313,012	0		32,458,314	0
45.	Utah	UT	L	1,233,954	2,181,449	0		3,415,402	0
46.	Vermont	VT	L	596,590	490,248	0		1,086,838	0
47.	Virginia	VA	L	11,443,740	6,473,864	9,519		17,927,123	0
48.	Washington	WA	L	4,065,153	6,057,083	206,391		10,328,626	0
49.	West Virginia	WV	L	993,386	964,730	0		1,958,116	0
50.	Wisconsin	WI	L	3,133,558	2,855,365	4,674		5,993,597	221,989
51.	Wyoming	WY	L	317,731	356,476	0		674,208	0
52.	American Samoa	AS	N	1,503				1,503	
53.	Guam	GU	N	2,003				2,003	
54.	Puerto Rico	PR	N	17,195				17,195	
55.	U.S. Virgin Islands	VI	N	0				0	
56.	Northern Mariana Islands	MP	N	0				0	
57.	Canada	CN	N	48				48	
58.	Aggregate Other Aliens	OT	XXX	384,061	5,000	0	0	389,061	0
59.	Subtotal		(a) 49	165,953,879	132,667,981	312,601	0	298,934,460	5,451,413
90.	Reporting entity contributions for employee benefits plans		XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	16,283,423	16,979			16,300,402	
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	769,925				769,925	
94.	Aggregate or other amounts not allocable by State		XXX	3,322,105	91,019	0	0	3,413,124	0
95.	Totals (Direct Business)		XXX	186,329,332	132,775,978	312,601	0	319,417,911	5,451,413
96.	Plus Reinsurance Assumed		XXX	4,790				4,790	(40,208)
97	Totals (All Business)		XXX	186,334,122	132,775,978	312,601	0	319,422,701	5,411,205
98.	Less Reinsurance Ceded		XXX	13,522,883	612,913	312,601		14,448,397	
99.	Totals (All Business) less Reinsurance Ceded		XXX	172,811,239	132,163,065	0	0	304,974,305	5,411,205
	DETAILS OF WRITE-INS								
5801.	Alien - Premium From Relocated Policyholders		XXX	384,061	5,000			389,061	
5802.			XXX						
5803.			XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	384,061	5,000	0	0	389,061	0
9401.	Exchange Values Previously Taxed		XXX	3,322,105	91,019			3,413,124	
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	3,322,105	91,019	0	0	3,413,124	0

(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.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

	NAIC#	TIN#
PARENT - WESTERN-SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - LAFAYETTE LIFE INSURANCE COMPANY, IN (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., IN (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - TOUCHSTONE SECURITIES, INC., NE (NON-INSURER)		47-6046379
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WS OPERATING HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, OH (NON-INSURER)		31-1301863

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 5 2 4 2 2 0 1 1 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 5 2 4 2 2 0 1 1 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 5 2 4 2 2 0 1 1 4 4 5 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 5 2 4 2 2 0 1 1 4 4 7 0 0 0 0 2

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 5 2 4 2 2 0 1 1 4 4 8 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

NONE

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	825,813	942,189
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition		107,699
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	99,594	224,075
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	726,219	825,813
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	726,219	825,813

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	234,784,992	234,756,461
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	14,565,000	22,905,000
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	10,659,199	22,876,469
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	238,690,793	234,784,992
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	238,690,793	234,784,992
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	238,690,793	234,784,992

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	14,207,907	9,199,780
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	4,834,390
	2.2 Additional investment made after acquisition	0	183,800
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	3,224	6,022
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	
7.	Deduct amounts received on disposals	0	
8.	Deduct amortization of premium and depreciation	8,411	16,085
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	14,202,720	14,207,907
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	14,202,720	14,207,907

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	1,955,113,439	1,653,180,604
2.	Cost of bonds and stocks acquired	297,171,188	504,523,735
3.	Accrual of discount	2,208,484	4,257,080
4.	Unrealized valuation increase (decrease)	(179,235)	468,151
5.	Total gain (loss) on disposals	2,767,163	6,186,863
6.	Deduct consideration for bonds and stocks disposed of	146,593,819	211,016,070
7.	Deduct amortization of premium	1,127,751	1,681,365
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	377,944	805,559
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,108,981,525	1,955,113,439
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,108,981,525	1,955,113,439

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,266,033,915	214,966,895	126,703,398	9,938,518	1,266,033,915	1,364,235,930	0	1,157,598,732
2. Class 2 (a)	717,305,245	15,468,202	13,260,086	(25,823,523)	717,305,245	693,689,838	0	722,935,883
3. Class 3 (a)	52,168,940	1,249,775	11,859,646	16,138,207	52,168,940	57,697,276	0	56,708,914
4. Class 4 (a)	29,974,309	2,064,385	1,583,019	134,315	29,974,309	30,589,990	0	26,860,323
5. Class 5 (a)	1,850,608	45,417	547,362	103,835	1,850,608	1,452,498	0	6,573,981
6. Class 6 (a)	3,264,300	0	0	0	3,264,300	3,264,300	0	3,557,250
7. Total Bonds	2,070,597,317	233,794,674	153,953,511	491,352	2,070,597,317	2,150,929,832	0	1,974,235,083
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	
9. Class 2	0	0	0	0	0	0	0	
10. Class 3	0	0	0	0	0	0	0	
11. Class 4	329,000	0	0	0	329,000	329,000	0	
12. Class 5	0	0	0	0	0	0	0	
13. Class 6	0	0	0	0	0	0	0	261,697
14. Total Preferred Stock	329,000	0	0	0	329,000	329,000	0	261,697
15. Total Bonds and Preferred Stock	2,070,926,317	233,794,674	153,953,511	491,352	2,070,926,317	2,151,258,832	0	1,974,496,780

(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 $ 51,724,763 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ;
NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	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	51,724,763	XXX	51,724,763	4,180	0

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	29,010,031	16,500,558
2. Cost of short-term investments acquired	207,369,320	398,009,073
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	184,654,585	385,499,600
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	51,724,766	29,010,031
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	51,724,766	29,010,031

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)	14,590,202
2.	Cost Paid/(Consideration Received) on additions	5,879,049
3.	Unrealized Valuation increase/(decrease)	4,054,500
4.	Total gain (loss) on termination recognized	0
5.	Considerations received/(paid) on terminations	9,688,073
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	14,835,678
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	14,835,678

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 date minus
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 during the year
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 (Lines 1+2+3.3-4.3-5.1-5.2)
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 (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	14,835,674	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		14,835,674
4.	Part D, Column 5	50,465,911	
5.	Part D, Column 6	(35,630,237)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	14,835,674	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		14,835,674
10.	Part D, Column 8	50,465,911	
11.	Part D, Column 9	(35,630,237)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	0	0
2.	Cost of cash equivalents acquired		500,750
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		0
6.	Deduct consideration received on disposals		500,000
7.	Deduct amortization of premium		750
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

Schedule A - Part 2 - Real Estate Acquired and Additions Made
NONE

Schedule A - Part 3 - Real Estate Disposed
NONE

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
LL-1010	Norton Shores	MI		04/14/2011	5.150	2,250,000	0	3,270,000
LL-1101	Miamisburg	OH		04/05/2011	5.800	3,450,000	0	4,925,000
0599999. Mortgages in good standing - Commercial mortgages-all other						5,700,000	0	8,195,000
0899999. Total Mortgages in good standing						5,700,000	0	8,195,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						5,700,000	0	8,195,000

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase (Decrease)	 9 Current Year's (Amortization) /Accretion	 10 Current Year's Other Than Temporary Impairment Recognized	 11 Capitalized Deferred Interest and Other	 12 Total Change in Book Value (8+9-10+11)	 13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
LL-0410	Reynoldsburg	OH		01/04/2005	04/04/2011	317,913	0	0	0	0	0	0	306,642	0	0	0	0
LL-0602	Houston	TX		04/25/2006	06/24/2011	1,102,364	0	0	0	0	0	0	1,014,456	1,014,456	0	0	0
LL-8093	Fishers	IN		05/30/1996	06/06/2011	86,606	0	0	0	0	0	0	14,615	14,615	0	0	0
LL-8171	Westfield	IN		06/21/2001	06/15/2011	838,862	0	0	0	0	0	0	777,396	777,396	0	0	0
0199999. Mortgages closed by repayment						2,345,745	0	0	0	0	0	0	2,113,109	1,806,467	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		1,864,385	0	0	0	0	0	0	0	35,824	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		2,852,783	0	0	0	0	0	0	0	84,871	0	0	0
LL-0204	Cumberland	IN		03/06/2003		568,245	0	0	0	0	0	0	0	7,706	0	0	0
LL-0205	Indianapolis	IN		11/12/2002		750,547	0	0	0	0	0	0	0	10,363	0	0	0
LL-0206	Grandville	MI		11/26/2002		814,328	0	0	0	0	0	0	0	10,951	0	0	0
LL-0207	Castle Rock	CO		03/07/2003		1,930,741	0	0	0	0	0	0	0	15,596	0	0	0
LL-0208	Chattanooga	TN		01/28/2003		803,847	0	0	0	0	0	0	0	27,462	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		2,408,754	0	0	0	0	0	0	0	37,689	0	0	0
LL-0302	West Lafayette	IN		06/18/2003		1,740,386	0	0	0	0	0	0	0	14,284	0	0	0
LL-0303	Winter Park	FL		06/30/2003		1,729,543	0	0	0	0	0	0	0	13,820	0	0	0
LL-0305	Anderson	IN		08/14/2003		1,925,933	0	0	0	0	0	0	0	50,487	0	0	0
LL-0306	Lakewood	CO		06/20/2003		2,614,284	0	0	0	0	0	0	0	20,932	0	0	0
LL-0307	Virginia Beach	VA		07/01/2003		2,397,172	0	0	0	0	0	0	0	19,344	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		2,354,658	0	0	0	0	0	0	0	29,531	0	0	0
LL-0311	Indianapolis	IN		12/29/2003		598,479	0	0	0	0	0	0	0	2,786	0	0	0
LL-0312	Temecula	CA		02/05/2004		791,172	0	0	0	0	0	0	0	9,742	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		889,764	0	0	0	0	0	0	0	10,579	0	0	0
LL-0403	Castle Rock	CO		07/26/2004		1,733,965	0	0	0	0	0	0	0	12,904	0	0	0
LL-0404	Plainfield	IN		07/14/2004		1,041,897	0	0	0	0	0	0	0	12,875	0	0	0

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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0406	Portland	OR		06/01/2004		1,449,430	0	0	0	0	0	0	0	10,948	0	0	0
LL-0407	Columbus	OH		06/30/2004		549,022	0	0	0	0	0	0	0	12,247	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		3,846,675	0	0	0	0	0	0	0	45,448	0	0	0
LL-0412	Chicago	IL		12/27/2004		1,938,347	0	0	0	0	0	0	0	14,213	0	0	0
LL-0413	Castle Rock	CO		09/29/2005		1,148,822	0	0	0	0	0	0	0	7,719	0	0	0
LL-0414	Fort Wayne	IN		12/21/2004		1,965,592	0	0	0	0	0	0	0	110,740	0	0	0
LL-0415	Reno	NV		03/28/2005		858,784	0	0	0	0	0	0	0	17,679	0	0	0
LL-0501	Wilmington	OH		05/12/2005		1,036,208	0	0	0	0	0	0	0	51,807	0	0	0
LL-0503	West Chester	OH		04/12/2005		1,029,495	0	0	0	0	0	0	0	11,772	0	0	0
LL-0504	Lafayette	IN		06/03/2005		174,125	0	0	0	0	0	0	0	63,249	0	0	0
LL-0505	Longmont	CO		06/29/2005		1,125,170	0	0	0	0	0	0	0	15,353	0	0	0
LL-0506	Colorado Springs	CO		06/29/2005		2,990,159	0	0	0	0	0	0	0	21,114	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,924,423	0	0	0	0	0	0	0	37,905	0	0	0
LL-0508	Castle Rock	CO		12/01/2005		2,387,016	0	0	0	0	0	0	0	15,925	0	0	0
LL-0509	Round Rock	TX		11/09/2005		1,149,509	0	0	0	0	0	0	0	10,343	0	0	0
LL-0510	Round Rock	TX		10/11/2005		449,781	0	0	0	0	0	0	0	8,666	0	0	0
LL-0511	Tampa	FL		08/03/2005		2,746,445	0	0	0	0	0	0	0	19,101	0	0	0
LL-0513	Springfield	OH		12/06/2005		1,983,446	0	0	0	0	0	0	0	15,906	0	0	0
LL-0514	Huntsville	AL		11/15/2005		629,253	0	0	0	0	0	0	0	4,182	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,831,662	0	0	0	0	0	0	0	31,371	0	0	0
LL-0516	Louisville	KY		01/03/2006		990,435	0	0	0	0	0	0	0	18,482	0	0	0
LL-0517	Nashville	TN		06/26/2006		687,675	0	0	0	0	0	0	0	4,144	0	0	0
LL-0518	Draper	UT		10/24/2006		2,943,950	0	0	0	0	0	0	0	17,770	0	0	0
LL-0519	Arvada	CO		03/15/2006		1,012,667	0	0	0	0	0	0	0	10,220	0	0	0
LL-0602	Houston	TX		04/25/2006		1,102,364	0	0	0	0	0	0	0	44,272	0	0	0
LL-0603	South Bend	IN		05/31/2006		2,509,035	0	0	0	0	0	0	0	25,288	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,982,008	0	0	0	0	0	0	0	35,399	0	0	0
LL-0605	Murfreesboro	TN		07/31/2006		1,949,622	0	0	0	0	0	0	0	22,533	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,156,746	0	0	0	0	0	0	0	6,717	0	0	0
LL-0608	Sun City	FL		09/22/2006		738,839	0	0	0	0	0	0	0	4,291	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,867,500	0	0	0	0	0	0	0	9,742	0	0	0
LL-0610	Greenfield	IN		10/12/2006		1,805,146	0	0	0	0	0	0	0	16,450	0	0	0
LL-0611	Lima East	OH		02/28/2007		1,563,453	0	0	0	0	0	0	0	128,491	0	0	0
LL-0612	Plymouth	MN		12/01/2006		1,264,559	0	0	0	0	0	0	0	20,070	0	0	0
LL-0613	Middletown	OH		12/06/2006		784,101	0	0	0	0	0	0	0	12,313	0	0	0
LL-0614	Lafayette	IN		10/06/2006		601,438	0	0	0	0	0	0	0	3,467	0	0	0
LL-0616	Powell	OH		12/07/2006		976,926	0	0	0	0	0	0	0	9,057	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,349,929	0	0	0	0	0	0	0	12,641	0	0	0
LL-0618	Golden	CO		02/14/2007		1,953,580	0	0	0	0	0	0	0	11,218	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		1,067,767	0	0	0	0	0	0	0	9,898	0	0	0
LL-0701	Carmel	IN		04/11/2007		4,960,931	0	0	0	0	0	0	0	20,373	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,728,365	0	0	0	0	0	0	0	26,467	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		1,328,478	0	0	0	0	0	0	0	7,126	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,623,771	0	0	0	0	0	0	0	14,937	0	0	0
LL-0705	Carmel	IN		05/30/2007		674,347	0	0	0	0	0	0	0	6,126	0	0	0
LL-0706	Champaign	IL		07/10/2007		3,346,567	0	0	0	0	0	0	0	17,270	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		1,021,917	0	0	0	0	0	0	0	5,540	0	0	0
LL-0708	Roseville	MI		08/13/2007		761,779	0	0	0	0	0	0	0	14,034	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		545,427	0	0	0	0	0	0	0	4,559	0	0	0
LL-0710	Concord	NC		03/12/2008		2,921,808	0	0	0	0	0	0	0	39,572	0	0	0
LL-0712	Houston	TX		11/29/2007		1,518,742	0	0	0	0	0	0	0	21,661	0	0	0
LL-0713	Bloomington	IN		02/07/2008		6,457,378	0	0	0	0	0	0	0	71,259	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,845,302	0	0	0	0	0	0	0	25,770	0	0	0
LL-0715	Colfax	NC		06/19/2008		3,309,217	0	0	0	0	0	0	0	44,530	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,836,423	0	0	0	0	0	0	0	19,903	0	0	0
LL-0802	Indianapolis	IN		05/20/2008		1,156,368	0	0	0	0	0	0	0	8,330	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		2,561,136	0	0	0	0	0	0	0	26,905	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		898,378	0	0	0	0	0	0	0	4,737	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,885,649	0	0	0	0	0	0	0	10,983	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,867,439	0	0	0	0	0	0	0	18,151	0	0	0
LL-0808	Plainfield	IN		08/18/2008		1,349,817	0	0	0	0	0	0	0	46,960	0	0	0

STATEMENT AS OF JUNE 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0809	Indianapolis	IN		08/11/2008		2,397,517	0	0	0	0	0	0	0	15,282	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,936,192	0	0	0	0	0	0	0	6,074	0	0	0
LL-0811	San Antonio	TX		10/10/2008		1,525,325	0	0	0	0	0	0	0	15,928	0	0	0
LL-0812	Gastonia	NC		11/17/2008		474,088	0	0	0	0	0	0	0	3,541	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		1,202,135	0	0	0	0	0	0	0	14,548	0	0	0
LL-0901	Charleston	SC		11/19/2009		2,453,325	0	0	0	0	0	0	0	12,451	0	0	0
LL-0902	Beckley	WV		03/08/2010		1,107,269	0	0	0	0	0	0	0	7,297	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,730,275	0	0	0	0	0	0	0	18,565	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		2,218,342	0	0	0	0	0	0	0	34,905	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,873,853	0	0	0	0	0	0	0	20,643	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,453,900	0	0	0	0	0	0	0	12,400	0	0	0
LL-0907	Orlando	FL		09/03/2009		705,524	0	0	0	0	0	0	0	6,643	0	0	0
LL-0908	Houston	TX		10/01/2009		3,227,688	0	0	0	0	0	0	0	17,593	0	0	0
LL-0909	Leesburg	FL		12/10/2009		1,236,956	0	0	0	0	0	0	0	11,018	0	0	0
LL-0910	Minneola	FL		12/10/2009		1,164,194	0	0	0	0	0	0	0	10,370	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,960,583	0	0	0	0	0	0	0	12,495	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		2,233,718	0	0	0	0	0	0	0	21,032	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		3,250,000	0	0	0	0	0	0	0	12,248	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,622,814	0	0	0	0	0	0	0	16,952	0	0	0
LL-1003	Independence	MO		08/12/2010		5,008,639	0	0	0	0	0	0	0	52,987	0	0	0
LL-1004	Lansing	MI		06/08/2010		3,534,957	0	0	0	0	0	0	0	21,888	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,739,024	0	0	0	0	0	0	0	8,549	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		2,175,000	0	0	0	0	0	0	0	22,332	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		0	0	0	0	0	0	0	0	10,031	0	0	0
LL-1009	Arlington	TX		02/09/2011		0	0	0	0	0	0	0	0	13,352	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		0	0	0	0	0	0	0	0	28,809	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		0	0	0	0	0	0	0	0	24,192	0	0	0
LL-1102	Evendale	OH		03/29/2011		0	0	0	0	0	0	0	0	5,363	0	0	0
LL-7982	Smyrna	GA		10/25/1990		434,570	0	0	0	0	0	0	0	18,468	0	0	0
LL-8014	Shawnee	OK		06/06/1991		183,563	0	0	0	0	0	0	0	41,645	0	0	0
LL-8059	Port Saint Lucie	FL		05/25/1994		458,290	0	0	0	0	0	0	0	29,241	0	0	0
LL-8068	Lexington	MN		09/30/1994		477,544	0	0	0	0	0	0	0	27,102	0	0	0
LL-8069	Thornton	CO		10/25/1994		506,590	0	0	0	0	0	0	0	28,031	0	0	0
LL-8075	Pineville	NC		03/15/1995		1,107,253	0	0	0	0	0	0	0	54,824	0	0	0
LL-8081	San Antonio	TX		08/16/1995		617,695	0	0	0	0	0	0	0	27,730	0	0	0
LL-8085	Port Orange	FL		09/03/1996		1,307,289	0	0	0	0	0	0	0	45,851	0	0	0
LL-8086	Kennebunk	ME		05/15/1996		824,038	0	0	0	0	0	0	0	41,373	0	0	0
LL-8093	Fishers	IN		05/30/1996		86,606	0	0	0	0	0	0	0	29,012	0	0	0
LL-8095	Geneva	IL		07/12/1996		437,268	0	0	0	0	0	0	0	21,283	0	0	0
LL-8098	Conway	SC		06/29/1997		1,718,825	0	0	0	0	0	0	0	50,532	0	0	0
LL-8100	El Paso	TX		07/25/1996		816,993	0	0	0	0	0	0	0	29,184	0	0	0
LL-8103	San Diego	CA		01/31/1996		159,610	0	0	0	0	0	0	0	36,273	0	0	0
LL-8104	Gray	ME		02/28/1997		492,407	0	0	0	0	0	0	0	15,656	0	0	0
LL-8105	Centerville	UT		06/30/1997		973,558	0	0	0	0	0	0	0	28,966	0	0	0
LL-8109	Indianapolis	IN		05/30/1997		132,698	0	0	0	0	0	0	0	21,410	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,761,903	0	0	0	0	0	0	0	30,659	0	0	0
LL-8111	Duncanville	TX		10/22/1997		901,699	0	0	0	0	0	0	0	24,746	0	0	0
LL-8112	Missouri City	TX		06/09/1997		706,552	0	0	0	0	0	0	0	25,710	0	0	0
LL-8113	Omaha	NE		08/28/1997		938,956	0	0	0	0	0	0	0	26,609	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		876,784	0	0	0	0	0	0	0	23,684	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		1,540,382	0	0	0	0	0	0	0	38,942	0	0	0
LL-8117	Toledo	OH		02/11/1998		1,602,272	0	0	0	0	0	0	0	22,429	0	0	0
LL-8119	Van Wert	OH		10/21/1997		469,548	0	0	0	0	0	0	0	14,549	0	0	0
LL-8120	El Paso	TX		10/10/1997		127,339	0	0	0	0	0	0	0	15,756	0	0	0
LL-8121	Atlanta	GA		11/17/1997		162,479	0	0	0	0	0	0	0	19,240	0	0	0
LL-8123	Selma	CA		12/30/1997		1,512,157	0	0	0	0	0	0	0	46,853	0	0	0
LL-8125	Red Oak	TX		12/19/1997		734,608	0	0	0	0	0	0	0	22,206	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		571,125	0	0	0	0	0	0	0	16,310	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		408,139	0	0	0	0	0	0	0	11,117	0	0	0
LL-8135	Suwanee	GA		03/31/1998		925,067	0	0	0	0	0	0	0	26,702	0	0	0
LL-8136	Kingman	AZ		03/06/1998		547,889	0	0	0	0	0	0	0	32,017	0	0	0

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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-8138	Boulder	CO		05/21/1998		286,817	0	0	0	0	0	0	0	26,937	0	0	0
LL-8143	Statesville	NC		03/30/1999		692,640	0	0	0	0	0	0	0	48,725	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		1,290,060	0	0	0	0	0	0	0	35,447	0	0	0
LL-8147	Cartersville	GA		07/01/1999		420,335	0	0	0	0	0	0	0	28,704	0	0	0
LL-8149	Irvine	CA		06/21/1999		318,917	0	0	0	0	0	0	0	20,029	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		1,701,352	0	0	0	0	0	0	0	36,546	0	0	0
LL-8151	Lakewood	CO		07/30/1999		469,579	0	0	0	0	0	0	0	10,058	0	0	0
LL-8154	Omaha	NE		08/10/1999		2,579,847	0	0	0	0	0	0	0	58,138	0	0	0
LL-8156	Greenwood	IN		09/29/1999		894,366	0	0	0	0	0	0	0	17,966	0	0	0
LL-8157	Torrance	CA		10/27/1999		488,124	0	0	0	0	0	0	0	27,180	0	0	0
LL-8158	Naples	ME		06/12/2000		542,721	0	0	0	0	0	0	0	9,537	0	0	0
LL-8161	Cotuit	MA		07/10/2001		398,892	0	0	0	0	0	0	0	7,985	0	0	0
LL-8163	San Diego	CA		01/17/2001		1,258,438	0	0	0	0	0	0	0	50,703	0	0	0
LL-8165	Taos	NM		12/18/2000		1,047,627	0	0	0	0	0	0	0	23,014	0	0	0
LL-8169	Villa Rica	GA		04/20/2001		1,819,373	0	0	0	0	0	0	0	70,269	0	0	0
LL-8171	Westfield	IN		06/21/2001		838,862	0	0	0	0	0	0	0	31,025	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		4,690,549	0	0	0	0	0	0	0	39,332	0	0	0
LL-8175	San Antonio	TX		12/12/2001		844,068	0	0	0	0	0	0	0	34,991	0	0	0
LL-8176	Corona	CA		12/26/2001		943,998	0	0	0	0	0	0	0	14,065	0	0	0
0299999. Mortgages with partial repayments						233,210,805	0	0	0	0	0	0	0	3,823,339	0	0	0
0599999 - Totals						235,556,550	0	0	0	0	0	0	2,113,109	5,629,806	0	0	0

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
642869-AC-5	NEW BRUNSWICK 2.750% 06/15/18	A	06/09/2011	RBC/DAIN		9,970,300	10,000,000	0	1FE
1099999. Bonds - All Other Governments						9,970,300	10,000,000	0	XXX
3137A8-SR-0	FHMS 3841 NW 4.500% 04/15/26		06/29/2011	Cantor Fitzgerald Fixed		3,303,715	3,166,658	1,583	1FE
3137AB-2C-4	FHLMC 3855 HB 4.000% 05/15/26		06/17/2011	NOMURA SECURITIES INTERNATIONA		5,069,190	5,019,000	16,172	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2011	Interest Capitalization		2,163	2,163	0	1
3199999. Bonds - U.S. Special Revenues						8,375,068	8,187,821	17,755	XXX
00164V-AA-1	AMC NETWORKS INC 7.750% 07/15/21		06/23/2011	Various		138,900	138,000	0	4FE
002824-AU-4	ABBOTT LABS 5.125% 04/01/19		04/27/2011	Various		6,653,347	6,097,000	26,907	1FE
038222-AF-2	APPLIED MATERIALS 4.300% 06/15/21		06/02/2011	GOLDMAN SACHS		4,987,850	5,000,000	0	1FE
03852U-AA-4	ARAMARK HOLDINGS CORP 8.625% 05/01/16		06/22/2011	GOLDMAN SACHS		254,688	250,000	4,133	4FE
06985P-AG-5	BASIC ENERGY SERVICES 7.750% 02/15/19		06/08/2011	BANK of AMERICA SEC		196,950	195,000	4,954	4FE
12429T-AB-0	BWAY HOLDING CO 10.000% 06/15/18		04/28/2011	Tax Free Exchange		45,417	46,000	1,699	5FE
141781-AY-0	CARGILL INC 4.307% 05/14/21		05/16/2011	Taxable Exchange		3,183,408	3,219,000	30,545	1FE
17121E-AC-1	CHRYSLER GP/CG 8.250% 06/15/21		05/19/2011	BANK of AMERICA SEC		159,000	159,000	0	4FE
172062-AF-8	CINCINNATI FINANCIAL 6.920% 05/15/28		06/14/2011	BARCLAYS		2,145,480	2,000,000	12,302	2FE
19190A-AB-3	COFFEYVILLE RESOURCES 10.875% 04/01/17		05/03/2011	DEUTSCHE BANK		143,438	125,000	1,322	4FE
21871D-AA-1	CORELOGIC INC 7.250% 06/01/21		05/13/2011	J P MORGAN SEC HI-YIELD		100,069	100,000	0	4FE
226373-AA-6	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		04/05/2011	UBS WARBURG		40,600	40,000	60	4FE
23305X-AD-3	DBUBS 2011-LC2A A4 4.537% 05/10/21		06/17/2011	DEUTSCHE BANK		4,039,880	4,000,000	13,611	1Z*
23314#-AJ-8	DCT INDUSTRIAL PP 5.420% 08/01/21		06/15/2011	PRINCERIDGE GROUP LLC		2,000,000	2,000,000	0	2Z
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		04/13/2011	BANK of AMERICA SEC		54,425	50,000	471	3FE
257867-AW-1	DONNELLEY RR 7.625% 06/15/20		05/13/2011	BARCLAYS		56,925	55,000	1,782	3FE
257867-AX-9	DONNELLEY RR 7.250% 05/15/18		05/17/2011	BANK of AMERICA SEC		25,000	25,000	0	3FE
29444U-AJ-5	EQUINIX INC 8.125% 03/01/18		04/20/2011	Various		216,625	200,000	2,483	3FE
38141G-FD-1	GOLDMAN SACHS GROUP INC 6.750% 10/01/37		05/17/2011	GOLDMAN SACHS		5,130,600	5,000,000	45,938	1FE
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		06/03/2011	Various		18,028	16,000	373	4FE
38259P-AB-8	GOOGLE INC-CL A 3.625% 05/19/21		06/01/2011	Various		9,942,350	10,000,000	9,063	1FE
431318-AL-8	HILCORP ENERGY 7.625% 04/15/21		06/28/2011	J P MORGAN SEC HI-YIELD		77,813	75,000	1,207	4FE
45661T-AM-3	INERGY LP/ FIN 7.000% 10/01/18		06/02/2011	Tax Free Exchange		176,000	176,000	2,088	4FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		05/20/2011	BANK of AMERICA SEC		121,842	124,000	0	3FE
55342U-AA-2	MPT OPER PARTNERS 6.875% 05/01/21		04/19/2011	J P MORGAN SEC HI-YIELD		311,563	310,000	0	3FE
64952G-AF-5	NEW YORK LIFE 6.750% 11/15/39		05/19/2011	Various		6,993,290	6,000,000	36,188	1FE
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% 03/30/40		06/30/2011	Various		9,680,690	9,000,000	115,702	1FE
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		04/15/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000	0	2
678858-BM-2	OKLAHOMA GAS & ELECTRIC 5.250% 05/15/41		05/24/2011	J P MORGAN SEC FIXED INC		4,969,450	5,000,000	0	1FE
693320-AL-7	PHH CORP 9.250% 03/01/16		04/01/2011	Tax Free Exchange		46,184	46,000	355	3FE
716495-AM-8	PETROHAWK ENERGY CORP 6.250% 06/01/19		05/25/2011	CREDIT AGRICOLE SECURITIES		247,520	248,000	250	4FE
718172-AK-5	PHILIP MORRIS INTL INC 4.125% 05/17/21		05/10/2011	CREDIT SUISSE FIRST BOSTON		3,977,320	4,000,000	0	1FE
74340X-AJ-0	PROLOGIS TRUST 5.625% 11/15/16		06/09/2011	Tax Free Exchange		916,772	2,000,000	7,500	2FE
74340X-AL-5	PROLOGIS TRUST SECURITY CAP 7.625% 07/01/17		06/09/2011	Tax Free Exchange		2,891,224	5,690,000	190,417	2FE
760759-AN-0	REPUBLIC SERVICES INC 5.700% 05/15/41		06/07/2011	MORGAN STANLEY FIXED INC		4,957,800	5,000,000	24,542	2FE
878091-BC-0	TIAA 6.850% 12/16/39		06/28/2011	Various		8,180,370	7,000,000	17,125	1FE
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		06/16/2011	Tax Free Exchange		205,341	200,000	1,906	3FE
911365-AU-8	NA UNITED RENTALS 9.250% 12/15/19		06/28/2011	WELLS FARGO		8,620	8,000	33	4FE
931142-CY-7	WAL-MART STORES 5.000% 10/25/40		06/30/2011	DEUTSCHE BANK		2,809,950	3,000,000	29,583	1FE
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		100,000	100,000	2,722	4FE
87971K-AG-2	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	04/04/2011	Tax Free Exchange		249,730	253,000	8,618	4FE
895945-B*-3	TRICAN WELL SVCS PP 5.290% 04/28/18	I	04/22/2011	PRINCERIDGE GROUP LLC		500,000	500,000	0	2Z
049255-AG-7	ATLAS COPCO AB 5.600% 05/22/17	F	04/27/2011	Cantor Fitzgerald Fixed		2,216,200	2,000,000	49,778	1FE
128690-AA-2	CALCIPAR SA 6.875% 05/01/18	F	04/18/2011	J P MORGAN SEC HI-YIELD		268,795	267,000	0	4FE
45903P-AA-5	INTL AUTOMOTIVE COMPONEN 9.125% 06/01/18	F	05/26/2011	Various		55,844	55,000	0	4FE
670849-AA-6	OGX PETROLEO E G 8.500% 06/01/18	F	05/26/2011	J P MORGAN SEC HI-YIELD		97,188	97,000	0	4FE
80105N-AG-0	SANOFI-AVENTIS 4.000% 03/29/21	F	06/06/2011	MORGAN STANLEY FIXED INC		3,315,366	3,290,000	25,589	1FE
N9146#-AB-3	VAN OORD FIN BV PP 5.410% 04/20/21	R	04/08/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000	0	2Z
Q9194#-AK-1	TRANSURBAN PP 5.950% 11/14/21	R	05/14/2011	Pay in Kind		75,227	75,227	0	1
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						94,983,079	95,229,227	669,246	XXX
8399997. Total - Bonds - Part 3						113,328,447	113,417,048	687,001	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						113,328,447	113,417,048	687,001	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired 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)
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						113,328,447	XXX	687,001	XXX

(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 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
912828-PK-0	U S TREASURY 2.250% 11/30/17		05/04/2011	CITIGROUP GLOBAL MKTS		4,926,933	5,000,000	5,029,688	5,029,310		(1,340)		(1,340)		5,027,970		(101,037)	(101,037)	48,214	11/30/2017	1
0599999. Bonds - U.S. Governments						4,926,933	5,000,000	5,029,688	5,029,310	0	(1,340)	0	(1,340)	0	5,027,970	0	(101,037)	(101,037)	48,214	XXX	XXX
683234-8Z-4	PROV OF ONTARIO 1.875% 09/15/15	A	06/09/2011	NATIONAL BANK OF CANADA		5,036,950	5,000,000	4,998,100	4,998,154	0	164	0	164	0	4,998,318	0	38,632	38,632	70,052	09/15/2015	1FE
1099999. Bonds - All Other Governments						5,036,950	5,000,000	4,998,100	4,998,154	0	164	0	164	0	4,998,318	0	38,632	38,632	70,052	XXX	XXX
214471-NH-3	COOK CNTY ILL SCH DIST NO 104 SCHOOL DISTRICT 5.750% 06/01/17		06/01/2011	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,313	06/01/2017	1FE
214471-NK-6	COOK CNTY ILL SCH DIST NO 104 SCHOOL DISTRICT 5.750% 06/01/17		06/01/2011	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,156	06/01/2017	1FE
23981M-AB-2	DAYTON-MONTGOMERY CNTY OHIO TRANSPORTATION 6.250% 11/15/21		05/15/2011	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,250	11/15/2021	2Z*
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		06/01/2011	Paydown		114,616	114,616	106,772	111,405	0	3,211	0	3,211	0	114,616	0	0	0	2,786	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		06/01/2011	Paydown		217,352	217,352	208,930	214,179	0	3,173	0	3,173	0	217,352	0	0	0	4,990	03/15/2022	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		06/01/2011	Paydown		39,749	39,749	38,836	39,323	0	426	0	426	0	39,749	0	0	0	975	03/25/2019	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		06/01/2011	Paydown		64,100	64,100	60,604	62,135	0	1,964	0	1,964	0	64,100	0	0	0	(10,164)	07/01/2016	1
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		06/01/2011	Paydown		162,031	162,031	160,740	161,198	0	833	0	833	0	162,031	0	0	0	3,913	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		06/01/2011	Paydown		106,964	106,964	105,727	106,269	0	695	0	695	0	106,964	0	0	0	2,685	04/25/2017	1
31392C-KX-1	FNMA - CMO SER 2002-15 CL QG 6.000% 12/25/31		06/01/2011	Paydown		148,569	148,569	147,361	147,849	0	719	0	719	0	148,569	0	0	0	3,632	12/25/2031	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		06/01/2011	Paydown		233,763	233,763	229,672	232,321	0	1,442	0	1,442	0	233,763	0	0	0	5,370	09/25/2017	1
31392G-UY-9	FNR SER 2002-94 CL HP 5.000% 01/25/18		06/01/2011	Paydown		965,819	965,819	980,306	967,586	0	(1,768)	0	(1,768)	0	965,819	0	0	0	19,958	10/01/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		06/01/2011	Paydown		387,997	387,997	381,935	385,766	0	2,232	0	2,232	0	387,997	0	0	0	8,626	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		06/01/2011	Paydown		436,107	436,107	428,952	433,561	0	2,546	0	2,546	0	436,107	0	0	0	8,860	02/25/2018	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		06/01/2011	Paydown		236,266	236,266	231,836	233,691	0	2,575	0	2,575	0	236,266	0	0	0	5,398	10/15/2032	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		06/01/2011	Paydown		410,650	410,650	420,211	412,821	0	(2,171)	0	(2,171)	0	410,650	0	0	0	8,364	02/01/2018	1
31394A-D8-6	FNMA SER 2004-69 CL JD 4.500% 06/25/18		06/01/2011	Paydown		374,323	374,323	365,024	371,533	0	2,790	0	2,790	0	374,323	0	0	0	7,245	06/25/2018	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2011	Paydown		64,078	64,078	64,784	0	0	(706)	0	(706)	0	64,078	0	0	0	748	05/01/2020	1
31398G-BE-8	FNR 2009-102 DV 4.500% 03/25/28		06/01/2011	Paydown		49,562	49,562	50,228	50,150	0	(588)	0	(588)	0	49,562	0	0	0	930	04/01/2018	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2011	Paydown		290,060	290,060	294,728	294,703	0	(4,643)	0	(4,643)	0	290,060	0	0	0	4,365	12/01/2025	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		05/01/2011	Paydown		51,835	51,835	53,115	0	0	(1,280)	0	(1,280)	0	51,835	0	0	0	252	06/30/2023	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2011	Paydown		22,669	22,669	23,643	0	0	(974)	0	(974)	0	22,669	0	0	0	255	01/01/2023	1
384514-LS-2	GRAFTON WIS GENERAL OBLIGATION 5.900% 06/01/24		06/01/2011	Redemption 100.0000		105,000	105,000	104,877	104,897	0	103	0	103	0	105,000	0	0	0	3,098	06/01/2024	1FE
492820-CX-1	KEWAUNEE COUNTY WIS GENERAL OBLIGATION 5.450% 05/01/16		05/01/2011	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,044	05/01/2016	1FE
725293-RD-8	PITTSBURGH PA URBAN REDEV AUTH DEVELOPMENT 7.160% 05/01/19		05/02/2011	Redemption 100.0000		20,000	20,000	22,551	20,138	0	(138)	0	(138)	0	20,000	0	0	0	716	05/01/2019	2Z*
86606K-AC-6	SUMMIT CNTY OHIO PORT AUTH BD Goodyear 6.000% 05/15/14		05/16/2011	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	3,600	05/15/2014	2Z*
86606K-AK-8	SUMMIT CNTY OHIO PORT AUTH BD Lockheed Martin 5.550% 11/15/12		05/15/2011	Redemption 100.0000		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	5,134	11/15/2012	2Z*
86606K-AM-4	SUMMIT CNTY OHIO PORT AUTH BD Exal 5.750% 05/15/16		05/16/2011	Various		145,000	145,000	142,671	143,036	0	1,964	0	1,964	0	145,000	0	0	0	4,169	05/15/2016	2Z*
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		06/01/2011	Paydown		1,578	1,578	1,464	1,550	0	28	0	28	0	1,578	0	0	0	59	09/01/2018	1
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		05/16/2011	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,463	05/15/2025	2Z*
889251-FH-2	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 5.950% 11/15/14		05/16/2011	Redemption 100.0000		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	8,628	11/15/2014	2Z*
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28		05/16/2011	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,175	05/15/2028	2Z*
3199999. Bonds - U.S. Special Revenues						5,688,088	5,688,088	5,664,967	5,534,111	0	12,433	0	12,433	0	5,688,088	0	0	0	117,993	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00111@-AA-2	AES Hawaii Inc 6.870% 06/30/22		06/30/2011	Redemption 100.0000		21,600	21,600	21,600	21,600	0	0	0	0	0	21,600	0	0	0	742	06/30/2022	2
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		06/30/2011	Redemption 100.0000		28,394	28,394	31,264	29,552	0	(1,157)	0	(1,157)	0	28,394	0	0	0	993	12/31/2019	1FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2011	Redemption 100.0000		139,797	139,797	128,458	121,344	0	18,453	0	18,453	0	139,797	0	0	0	3,209	12/31/2025	1FE
045054-AA-1	ASHTEAD CAPITAL INC 9.000% 08/15/16		06/28/2011	WELLS FARGO		93,116	89,000	90,001	89,523	0	(65)	0	(65)	0	89,458	0	3,658	3,658	7,031	08/15/2016	4FE
055360-AG-6	BCRR 2010-LEAF 4A 4.230% 04/22/36		04/22/2011	Paydown		5,000,000	5,000,000	5,032,813	0	0	(32,813)	0	(32,813)	0	5,000,000	0	0	0	52,875	04/22/2036	1FE
055360-CZ-2	BCRR 2010-LEAF 38A 4.230% 08/22/32		06/22/2011	Paydown		160,088	160,088	160,088	160,088	0	0	0	0	0	160,088	0	0	0	1,650	08/22/2032	1Z*
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2011	Redemption 100.0000		127,699	127,699	127,699	127,699	0	0	0	0	0	127,699	0	0	0	3,828	04/01/2024	1Z*
06985P-AB-6	BASIC ENERGY SERVICES 7.125% 04/15/16		06/08/2011	BANK of AMERICA SEC		198,900	195,000	195,233	195,119	0	(8)	0	(8)	0	195,112	0	3,788	3,788	9,185	04/15/2016	4FE
077447-AE-0	BELDEN & BLAKE CORP 8.750% 07/15/12		05/24/2011	Call 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,878	07/15/2012	5
113804-AA-6	BROOKLYN NAVY YARD COGEN 7.420% 10/01/20		04/01/2011	Redemption 100.0000		4,939	4,939	5,262	5,184	0	(245)	0	(245)	0	4,939	0	0	0	183	10/01/2020	4FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2011	Redemption 100.0000		34,220	34,220	34,984	34,866	0	(646)	0	(646)	0	34,220	0	0	0	1,172	06/01/2034	3Z*
12429T-AA-2	BWAY HOLDING CO 10.000% 06/15/18		04/28/2011	Tax Free Exchange		45,417	46,000	45,383	45,406	0	11	0	11	0	45,417	0	0	0	1,699	06/15/2018	5FE
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2011	Paydown		127,957	127,957	128,917	128,855	0	(898)	0	(898)	0	127,957	0	0	0	2,674	06/01/2019	1Z*
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2011	Paydown		115,807	115,807	113,744	114,459	0	1,348	0	1,348	0	115,807	0	0	0	2,634	11/25/2035	1Z*
141781-AR-5	CARGILL INC 4.375% 06/01/13		05/16/2011	Taxable Exchange		1,051,266	1,000,000	955,100	986,435	0	2,012	0	2,012	0	988,447	0	62,819	62,819	40,104	06/01/2013	1FE
141784-DG-0	CARGILL INC 5.200% 01/21/13		05/16/2011	Taxable Exchange		2,109,702	2,000,000	1,998,340	1,999,198	0	42	0	42	0	1,999,240	0	110,462	110,462	117,867	01/21/2013	1FE
161175-AA-2	CHARTER COMM OPT LLC/CAP 8.000% 04/30/12		04/14/2011	WELLS FARGO		105,000	100,000	100,750	100,149	0	(23)	0	(23)	0	100,126	0	4,874	4,874	3,756	04/30/2012	4FE
165167-BS-5	CHESAPEAKE ENERGY 6.500% 08/15/17		05/16/2011	Various		159,840	144,000	138,685	139,666	0	179	0	179	0	139,845	0	19,995	19,995	7,046	08/15/2017	3FE
172973-N7-0	CMSI 2005-1 1A10 5.750% 02/25/35		06/01/2011	Paydown		138,446	138,446	140,609	140,615	0	(2,170)	0	(2,170)	0	138,446	0	0	0	3,160	09/01/2012	1Z*
195891-AF-3	COLONIAL PROPS TR 4.800% 04/01/11		04/01/2011	Maturity		289,000	289,000	283,275	288,667	0	333	0	333	0	289,000	0	0	0	6,936	04/01/2011	3FE
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2011	Various		88,022	88,022	86,494	86,800	0	1,222	0	1,222	0	88,022	0	0	0	2,633	04/19/2022	1Z*
210805-DF-1	CONTINENTAL AIRLINES 8.307% 04/02/18		04/02/2011	Redemption 100.0000		251	251	236	241	0	11	0	11	0	251	0	0	0	10	04/02/2018	4Z*
210805-DG-9	CONTINENTAL AIRLINES 8.312% 04/02/11		04/02/2011	Redemption 100.0000		8,010	8,010	6,708	7,893	0	117	0	117	0	8,010	0	0	0	333	04/02/2011	4
251591-AK-9	DEVELOPERS DIVERS REALTY 5.250% 04/15/11		04/15/2011	Various		1,850,000	1,850,000	1,814,376	1,846,912	0	3,088	0	3,088	0	1,850,000	0	0	0	48,563	04/15/2011	3FE
271790-AD-9	EAST COAST POWER LLC 7.066% 03/31/12		06/30/2011	Redemption 100.0000		39,889	39,889	40,907	34,631	0	5,258	0	5,258	0	39,889	0	0	0	1,409	03/31/2012	3Z*
319963-BA-1	FIRST DATA CORP 12.625% 01/15/21		05/25/2011	CITADEL SECURITIES LLC		256,743	238,000	221,935	221,928	0	312	0	312	0	222,240	0	34,503	34,503	13,688	01/15/2021	5FE
32055R-AE-7	FIRST INDUSTRIAL REALTY TRUST 7.600% 07/15/28		06/09/2011	RAYMOND JAMES		326,340	333,000	289,710	292,128	0	431	0	431	0	292,559	0	33,781	33,781	23,129	07/15/2028	3FE
337367-AE-6	FULBA 1998-C2 D 6.778% 11/18/35		06/01/2011	Paydown		8,455	8,455	8,975	8,809	0	(353)	0	(353)	0	8,455	0	0	0	287	02/01/2013	1Z*
337756-AB-6	FISHER COMMNICATIONS INC 8.625% 09/15/14		06/24/2011	Call 102.8750		33,949	33,000	34,073	33,418	0	(75)	0	(75)	0	33,344	0	605	605	1,764	09/15/2014	4FE
350472-AC-0	FOUNDATION PA COAL CO 7.250% 08/01/14		04/04/2011	GOLDMAN SACHS		132,763	130,000	131,520	130,439	0	(80)	0	(80)	0	130,359	0	2,403	2,403	6,440	08/01/2014	3FE
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		06/01/2011	Paydown		53,264	53,264	52,049	52,499	0	765	0	765	0	53,264	0	0	0	1,209	12/25/2035	1Z*
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		06/01/2011	Paydown		15,843	15,843	15,130	15,270	0	573	0	573	0	15,843	0	0	0	427	05/25/2034	1Z*
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2011	Paydown		26,855	26,855	27,660	27,615	0	(760)	0	(760)	0	26,855	0	0	0	412	05/01/2020	1Z*
382550-AZ-4	GOODYEAR TIRE & RUBBER 10.500% 05/15/16		06/27/2011	Various		56,768	50,000	50,435	50,368	0	(37)	0	(37)	0	50,331	0	6,437	6,437	2,801	05/15/2016	4FE
382550-AZ-4	GOODYEAR TIRE & RUBBER 10.500% 05/15/16		05/27/2011	Call 110.5000		22,100	20,000	19,169	19,305	0	43	0	43	0	19,348	0	2,752	2,752	1,120	05/15/2016	4FE
393505-LV-2	GREEN TREE FINANCIAL CORP SER 1996-2 CL A4 7.200% 04/15/27		06/15/2011	Paydown		22,633	22,633	22,622	22,632	0	1	0	1	0	22,633	0	0	0	663	04/15/2027	1Z*
40429X-DP-8	HSBC FINANCE CORP 5.625% 06/15/20		06/15/2011	Call 100.0000		3,000,000	3,000,000	2,997,500	2,998,137	0	100	0	100	0	2,998,236	0	1,764	1,764	84,375	06/15/2020	1FE
431318-AC-8	HILCORP ENERGY 7.750% 11/01/15		06/28/2011	BARCLAYS		383,160	372,000	347,670	353,152	0	1,469	0	1,469	0	354,621	0	28,539	28,539	19,220	11/01/2015	4FE
45072P-AB-8	IASIS HEALTHCARE 8.750% 06/15/14		04/19/2011	BANK of AMERICA SEC		259,398	254,000	256,999	254,918	0	(213)	0	(213)	0	254,705	0	4,692	4,692	8,026	06/15/2014	5FE
45661T-AJ-0	INERGY LP/ FIN 7.000% 10/01/18		06/02/2011	Tax Free Exchange		176,000	176,000	176,000	176,000	0	0	0	0	0	176,000	0	0	0	8,384	10/01/2018	4FE
462613-AD-2	IPALCO ENTERPRISES INC 8.625% 11/14/11		05/18/2011	TENDER OFFER		51,959	50,000	56,000	50,948	0	(405)	0	(405)	0	50,542	0	1,416	1,416	2,192	11/14/2011	3FE
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		06/01/2011	Paydown		155,658	155,658	166,530	165,986	0	(10,327)	0	(10,327)	0	155,658	0	0	0	3,570	07/01/2016	1Z*
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		06/30/2011	Various		47,625	47,625	48,920	48,354	0	(729)	0	(729)	0	47,625	0	0	0	971	04/30/2018	1Z*
494368-BG-7	KIMBERLY CLARK 5.300% 03/01/41		04/07/2011	BARCLAYS		2,972,460	3,000,000	2,973,960	0	0	(183)	0	(183)	0	2,973,777	0	(1,317)	(1,317)	30,475	03/01/2041	1FE
52108H-UK-8	LBUBS 2003-C7 A2 4.064% 09/15/27		06/11/2011	Paydown		114,411	114,411	114,501	114,373	0	38	0	38	0	114,411	0	0	0	1,875	07/11/2011	1Z*
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		06/01/2011	Paydown		3,971	3,971	3,495	3,582	0	389	0	389	0	3,971	0	0	0	91	11/25/2034	1Z*

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of 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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
58501W-BE-0	STEERS News America - STEERS 7.090% 10/17/18		04/17/2011	Redemption 100.0000		133,579	133,579	133,579	133,579	0	0	0	0	0	133,579	0	0	0	4,875	10/17/2018	2
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SERIES A 5.330% 06/30/27		06/30/2011	Redemption 100.0000		53,370	53,370	53,370	53,370	0	0	0	0	0	53,370	0	0	0	1,422	06/30/2027	2Z
608190-AF-1	MOHAWK INDUSTRIES INC 7.200% 04/15/12		04/28/2011	BANK of AMERICA SEC		2,719,470	2,588,000	2,614,661	2,586,135	0	612	0	612	0	2,586,746	0	132,724	132,724	102,485	04/15/2012	3FE
61745E-SQ-5	MORGAN STANLEY DEAN WITTER 5.600% 06/01/11		06/01/2011	Maturity		2,000,000	2,000,000	1,998,000	1,999,836	0	164	0	164	0	2,000,000	0	0	0	34,436	06/01/2011	1FE
63934E-AM-0	NAVISTAR FINANCIAL CORP 8.250% 11/01/21		05/13/2011	BANK of AMERICA SEC		65,785	59,000	56,834	56,950	0	51	0	51	0	57,002	0	8,783	8,783	2,664	11/01/2021	3FE
665501-AD-4	NORTHERN NAT GAS 7.000% 06/01/11		06/01/2011	Maturity		2,000,000	2,000,000	2,121,740	2,007,148	0	(7,148)	0	(7,148)	0	2,000,000	0	0	0	70,000	06/01/2011	1FE
68210*-AC-7	OMEGA LEASING (US) LLC PRIVATE PLACEMENT 5.980% 07/12/16		04/12/2011	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	477	07/12/2016	1
68245J-AA-8	ONEBEACON US HOLDINGS 5.875% 05/15/13		04/21/2011	TENDER OFFER		1,034,150	962,000	965,265	0	0	(73)	0	(73)	0	965,192	0	68,958	68,958	24,491	05/15/2013	2FE
693320-AK-9	PHH CORP 9.250% 03/01/16		04/01/2011	Tax Free Exchange		46,184	46,000	46,203	46,190	0	(7)	0	(7)	0	46,184	0	0	0	2,718	03/01/2016	3FE
693659-AC-8	ARIZONA PUB SERV PVNGS II FUNDING 8.000% 12/30/15		06/30/2011	Redemption 100.0000		48,045	48,045	47,565	47,650	0	395	0	395	0	48,045	0	0	0	1,922	12/30/2015	2FE
716495-AL-0	PETROHAWK ENERGY CORP 7.250% 08/15/18		05/25/2011	CREDIT AGRICOLE SECURITIES		265,655	250,000	252,500	252,489	0	(160)	0	(160)	0	252,329	0	13,326	13,326	14,039	08/15/2018	4FE
743410-AN-2	PROLOGIS TRUST 5.625% 11/15/16		06/09/2011	Tax Free Exchange		916,772	2,000,000	760,919	873,485	0	43,287	0	43,287	0	916,772	0	0	0	63,750	11/15/2016	2FE
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		06/13/2011	Redemption 100.0000		77,575	77,575	75,792	68,011	0	9,563	0	9,563	0	77,575	0	0	0	1,406	05/12/2015	1FE
78355H-JG-5	RYDER SYSTEM INC 5.000% 04/01/11		04/01/2011	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	50,000	04/01/2011	2FE
78355H-JJ-9	RYDER SYSTEM INC 5.950% 05/02/11		05/02/2011	Maturity		451,000	451,000	450,175	450,849	0	151	0	151	0	451,000	0	0	0	13,417	05/02/2011	2FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		06/01/2011	Paydown		23,170	23,170	22,707	22,826	0	344	0	344	0	23,170	0	0	0	629	09/25/2033	1Z*
800907-AJ-6	SANMINA-SCI CORP 6.750% 03/01/13		04/14/2011	WELLS FARGO		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,069	03/01/2013	4FE
814138-AK-9	PROLOGIS TRUST SECURITY CAP 7.625% 07/01/17		06/09/2011	Various		2,891,224	5,690,000	2,548,551	2,795,667	0	95,557	0	95,557	0	2,891,224	0	0	0	407,349	07/01/2017	2FE
81683R-AQ-7	SEMINOLE TRIBE FLORIDA 7.750% 10/01/17		04/20/2011	BANK of AMERICA SEC		80,438	75,000	75,000	75,000	0	0	0	0	0	75,000	0	5,438	5,438	2,696	10/01/2017	3FE
817565-BA-1	SERVICE CORP INTL 6.750% 04/01/16		06/21/2011	STIFEL NICHOLAS		214,020	200,000	197,875	198,640	0	97	0	97	0	198,737	0	15,283	15,283	9,863	04/01/2016	4FE
827065-AB-9	SILICON VALLEY BANK 6.050% 06/01/17		05/03/2011	TENDER OFFER		3,374,400	3,000,000	2,993,430	2,995,244	0	209	0	209	0	2,995,453	0	378,947	378,947	76,633	06/01/2017	2FE
860370-AF-2	STEWART ENTERPRISES INC 6.250% 02/15/13		04/04/2011	BANK of AMERICA SEC		50,125	50,000	50,000	50,000	0	0	0	0	0	50,000	0	125	125	2,014	02/15/2013	3FE
879369-E@-1	TELEFLEX INC 6.660% 07/08/11		04/01/2011	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	30,057	07/08/2011	3
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2011	Various		27,671	27,671	27,641	27,255	0	416	0	416	0	27,671	0	0	0	1,184	03/30/2024	2Z*
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		06/30/2011	Redemption 100.0000		14,866	14,866	14,821	14,823	0	42	0	42	0	14,866	0	0	0	455	03/30/2023	3Z*
901109-AA-6	TUTOR PERINI CORP 7.625% 11/01/18		06/16/2011	Tax Free Exchange		205,341	200,000	205,750	205,698	0	(357)	0	(357)	0	205,341	0	0	0	9,997	11/01/2018	3FE
90783Q-AA-4	UNION PACIFIC CORP 5.214% 09/30/14		04/28/2011	PIPER JAFFRAY		1,995,096	1,850,000	1,860,545	1,854,525	0	(326)	0	(326)	0	1,854,199	0	140,896	140,896	57,072	09/30/2014	3Z*
922122-AB-2	VARCO INTERNATIONAL INC 7.250% 05/01/11		05/01/2011	Maturity		500,000	500,000	537,500	502,514	0	(2,514)	0	(2,514)	0	500,000	0	0	0	18,125	05/01/2011	2FE
92903P-AC-3	VORNADO DP LLC 2010-VNO A2FX 4.004% 09/13/28		05/01/2011	Paydown		(10,599)	(10,599)	(10,599)	(10,599)	0	0	0	0	0	(10,599)	0	0	0	(18,349)	09/01/2020	1Z*
92966*-AA-7	WABASH VALLEY POWER ASSOC 5.080% 04/30/24		04/30/2011	Redemption 100.0000		15,353	15,353	15,492	15,488	0	(135)	0	(135)	0	15,353	0	0	0	390	04/30/2024	1
94980D-AA-6	WFMBS 2003-M A1 4.680% 12/25/33		06/01/2011	Paydown		95,803	95,803	98,438	98,394	0	(2,591)	0	(2,591)	0	95,803	0	0	0	1,852	11/01/2033	1Z*
976657-AC-0	WISCONSIN ENERGY CORP 6.500% 04/01/11		04/01/2011	Maturity		2,000,000	2,000,000	1,996,645	1,999,337	0	663	0	663	0	2,000,000	0	0	0	65,000	04/01/2011	1FE
374826-AD-7	GIBSON ENERGY ULC 11.750% 05/27/14	A	06/15/2011	TENDER OFFER		28,279	25,000	24,426	24,487	0	59	0	59	0	24,546	0	3,733	3,733	2,083	05/27/2014	4FE
65333N-AB-6	NORBORD INC 7.250% 07/01/12	A	04/28/2011	HONG KONG SHANGHAI BK		2,105,000	2,000,000	2,071,000	2,022,871	0	(5,230)	0	(5,230)	0	2,017,641	0	87,359	87,359	121,639	07/01/2012	3FE
67000X-AG-1	NOVELIS INC 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,722	12/15/2017	4FE
87971K-AH-0	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	04/04/2011	Tax Free Exchange		249,730	253,000	249,754	249,727	0	3	0	3	0	249,730	0	0	0	8,618	12/15/2018	4FE
C1466#-AA-6	CPR Leasing Ltd 5.410% 03/03/24	I	04/01/2011	Redemption 100.0000		15,753	15,753	15,753	15,753	0	0	0	0	0	15,753	0	0	0	985	03/03/2024	2
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	06/15/2011	Redemption 100.0000		255,450	255,450	255,008	255,065	0	385	0	385	0	255,450	0	0	0	7,520	06/15/2019	1Z*
39843#-AA-3	GRIFOLS, INC. PRIVATE PLACEMENT 6.420% 10/07/16	R	06/02/2011	Call 120.4243		1,445,092	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	245,092	245,092	50,076	10/07/2016	2
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	F	06/01/2011	Redemption 100.0000		122,000	122,000	127,429	126,795	0	(4,795)	0	(4,795)	0	122,000	0	0	0	4,392	06/01/2025	2FE
654902-AB-1	NOKIA 5.375% 05/15/19	F	04/12/2011	BARCLAYS		3,050,370	3,000,000	3,005,810	3,004,894	0	(90)	0	(90)	0	3,004,804	0	45,566	45,566	67,188	05/15/2019	1FE
693309-AA-4	PE PAPER ESCROW 12.000% 08/01/14	F	04/07/2011	BARCLAYS		23,150	20,000	19,019	19,231	0	44	0	44	0	19,275	0	3,875	3,875	1,673	08/01/2014	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92769V-AA-7	VIRGIN MEDIA FINANCE PLC 9.500% 08/15/16	F	04/06/2011	CREDIT SUISSE FIRST BOSTON		278,770	244,000	244,166	244,198	0	(24)	0	(24)	0	244,174	0	34,596	34,596	15,196	08/15/2016	3FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						51,585,751	54,053,819	49,784,492	40,994,237	0	113,600	0	113,600	0	50,079,875	0	1,505,872	1,505,872	1,868,919	XXX	XXX
15159*-AA-5	Center Plaza Associates 8.800% 12/01/13		06/01/2011	Redemption 100.0000		7,258	7,258	7,258	7,258	0	0	0	0	0	7,258	0	0	0	266	12/01/2013	1
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		06/10/2011	Redemption 100.0000		13,427	13,427	13,427	13,427	0	0	0	0	0	13,427	0	0	0	410	01/10/2024	2
4199999. Bonds - Credit Tenant Loans						20,685	20,685	20,685	20,685	0	0	0	0	0	20,685	0	0	0	676	XXX	XXX
19764A-AA-1	COLUMBIA FINANCIAL TR I 8.000% 08/15/34		05/26/2011	SANDLER O'NEILL		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	63,556	08/15/2034	3FE
745332-BY-1	PUGET SOUND ENERGY INC SER A 6.974% 06/01/67		06/14/2011	JEFFERIES & CO 1		84,245	83,000	63,910	63,932	0	9	0	9	0	63,941	0	20,304	20,304	3,151	06/01/2067	3FE
4899999. Bonds - Hybrid Securities						1,084,245	1,083,000	1,063,910	1,063,932	0	9	0	9	0	1,063,941	0	20,304	20,304	66,707	XXX	XXX
8399997. Total - Bonds - Part 4						68,342,652	70,845,592	66,561,842	57,640,429	0	124,866	0	124,866	0	66,878,877	0	1,463,771	1,463,771	2,172,561	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						68,342,652	70,845,592	66,561,842	57,640,429	0	124,866	0	124,866	0	66,878,877	0	1,463,771	1,463,771	2,172,561	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						68,342,652	XXX	66,561,842	57,640,429	0	124,866	0	124,866	0	66,878,877	0	1,463,771	1,463,771	2,172,561	XXX	XXX

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

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 Contracts	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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		5,475,000	1096.480	529,918			1,114,827		1,114,827	205,457						100/100.5
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		3,125,000	1096.480	302,464			636,323		636,323	117,270						100/100.5
Cliquet	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		2,525,000	1096.480	55,045			176,245		176,245	14,392						100/100.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		1,375,000	1096.480	79,312			187,567		187,567	37,432						100/100.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		800,000	1096.480	46,145			109,130		109,130	21,779						100/100.5
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	08/15/2010	08/16/2011		5,850,000	1079.380	586,170			1,301,611		1,301,611	216,767						100/99.7
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	08/15/2010	08/16/2011		5,175,000	1079.380	518,535			1,151,426		1,151,426	191,756						100/99.7
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2010	08/16/2011		4,625,000	1079.380	99,437			351,963		351,963	38,388						100/99.7
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2010	08/16/2011		1,175,000	1079.380	71,322			203,023		203,023	38,766						100/99.7
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2010	08/16/2011		1,075,000	1079.380	65,250			185,744		185,744	26,359						100/99.7
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011		8,475,000	1125.070	650,232			1,486,648		1,486,648	220,155						100/105.1
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011		5,425,000	1125.070	416,225			951,630		951,630	140,925						100/105.1
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		4,625,000	1125.070	96,662			256,225		256,225	11,562						100/105.1
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		2,125,000	1125.070	90,425			295,953		295,953	68,205						100/105.1
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		1,175,000	1125.070	49,997			163,645		163,645	37,714						100/105.1
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011		7,275,000	1176.190	552,360			946,248		946,248	112,260						100/98
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011		6,075,000	1176.190	461,249			790,166		790,166	93,743						100/98
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		1,125,000	1176.190	47,548			111,975		111,975	(55,500)						100/98
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		1,000,000	1176.190	42,262			99,533		99,533	15,821						100/98
cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		4,350,000	1176.190	85,695			164,865		164,865	90,454						100/98
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		7,075,000	1197.750	507,731			822,603		822,603	82,445						100/101
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		7,000,000	1197.750	502,349			813,883		813,883	81,571						100/101
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011		4,700,000	1197.750	92,590			117,500		117,500	(21,620)						100/101
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011		1,850,000	1197.750	75,093			162,255		162,255	41,561						100/101
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011		1,425,000	1197.750	57,844			124,981		124,981	27,914						100/101
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/18/2010	07/15/2011		1,000,000	1096.480	151,048			186,572		186,572	34,384						100/101
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		7,475,000	1235.230	485,092			690,710		690,710	46,070						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		6,175,000	1235.230	400,728			570,587		570,587	38,058						100/101.2
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		2,950,000	1235.230	49,855			34,515		34,515	(22,420)						100/101.2
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		1,900,000	1235.230	45,600			44,840		44,840	(9,120)						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		1,625,000	1235.230	59,093			99,430		99,430	14,938						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		1,050,000	1235.230	38,184			64,247		64,247	9,652						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		8,450,000	1295.020		510,578		515,256		515,256	4,678						100/97.5
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		4,600,000	1295.020		277,948		280,495		280,495	2,547						100/97.5
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		3,125,000	1295.020		74,062		52,813		52,813	(21,250)						100/97.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		2,650,000	1295.020		85,061		68,919		68,919	(16,142)						100/97.5
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		1,600,000	1295.020		34,240		21,120		21,120	(13,120)						100/97.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		1,450,000	1295.020		46,543		37,710		37,710	(8,833)						100/97.5
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		6,950,000	1328.010		365,499		340,870		340,870	(24,629)						100/96.5
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		6,000,000	1328.010		315,539		294,276		294,276	(21,263)						100/96.5
Cliquet	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		2,025,000	1328.010		45,562		15,998		15,998	(29,565)						100/96.5
Cliquet	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		1,625,000	1328.010		39,162		15,600		15,600	(23,562)						100/96.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		1,350,000	1328.010		38,630		22,070		22,070	(16,560)						100/96.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		800,000	1328.010		22,892		13,079		13,079	(9,813)						100/96.5
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		11,100,000	1281.870		739,360		843,742		843,742	104,382						100/99.4
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		9,600,000	1281.870		639,447		729,723		729,723	90,276						100/99.4
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		4,775,000	1281.870		112,690		96,933		96,933	(15,758)						100/99.4
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		2,260,000	1281.870		86,100		95,251		95,251	9,151						100/99.4
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		1,450,000	1281.870		55,241		61,112		61,112	5,871						100/99.4
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/04/2011	02/15/2012		850,000	1328.010		51,771		41,906		41,906	(9,865)						100/99.4
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		10,150,000	1319.680		610,572		615,669		615,669	5,097						100/98.9
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		8,350,000	1319.680		502,293		506,486		506,486	4,193						100/98.9
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		2,350,000	1319.680		77,838		69,012		69,012	(8,826)						100/98.9
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		1,900,000	1319.680		62,933		55,797		55,797	(7,136)						100/98.9
cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		8,650,000	1319.680		224,900		130,615		130,615	(94,285)						100/98.9
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		14,200,000	1329.470		854,297		845,161		845,161	(9,136)						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		4,950,000	1329.470		297,800		294,616		294,616	(3,184)						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		6,975,000	1329.470		419,628		415,141		415,141	(4,487)						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		2,150,000	1329.470		70,791		64,652		64,652	(6,139)						100/101.2

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 Contracts	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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		1,150,000	1329.470		37,865		34,581		34,581	(3,284)						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		1,425,000	1329.470		46,919		42,851		42,851	(4,068)						100/101.2
cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		6,075,000	1329.470		152,482		81,405		81,405	(71,077)						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		2,450,000	1265.420		150,478		236,815		236,815	86,337						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		5,900,000	1265.420		362,376		570,288		570,288	207,912						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		3,300,000	1265.420		202,684		318,975		318,975	116,291						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		5,600,000	1265.420		343,950		541,291		541,291	197,341						100/99.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,225,000	1265.420		42,618		83,533		83,533	40,915						100/99.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,300,000	1265.420		45,227		88,648		88,648	43,421						100/99.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,975,000	1265.420		68,710		134,676		134,676	65,966						100/99.8
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		3,875,000	1265.420		91,062		99,588		99,588	8,526						100/99.8
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,925,000	1265.420		39,270		41,003		41,003	1,733						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	11/18/2010	09/17/2011	1,000	1,197,670	1100.000	147,749			220,963		220,963	33,310						100/101
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	11/18/2010	12/17/2011	800	958,136	1200.000	77,904			113,940		113,940	12,846						100/101
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		200,000	1096.480	11,536			27,189		27,189	4,827						100/100.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/16/2010	08/15/2011		175,000	1079.380	8,957			30,104		30,104	5,358						100/99.7
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		250,000	1125.070	10,638			34,605		34,605	7,498						100/105.1
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		150,000	1176.190	6,339			14,805		14,805	3,360						100/98
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011		250,000	1197.750	10,148			21,751		21,751	4,246						100/101
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		250,001	1235.230	9,091			15,419		15,419	1,591						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		270,000	1295.020		8,666		7,153		7,153	(1,513)						100/97.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		10,000	1328.010		286		169		169	(117)						100/96.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/04/2011	03/05/2012		950,000	1321.150		41,135		22,137		22,137	(18,998)						100/99.4
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		40,000	1319.680		1,324		1,203		1,203	(121)						100/98.9
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		150,000	1329.470		9,024		9,095		9,095	71						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		40,000	1329.470		1,317		1,233		1,233	(84)						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		60,000	1265.420		2,087		4,123		4,123	2,036						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	08/16/2010	12/16/2011	300	324,309	1125.000	29,190			61,543		61,543	7,645						100/99.7
Point to Point Call	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		525,000	1144.180	41,715			84,106		84,106	14,824						100/100.5
Asian Average Call	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		500,000	1128.280	23,023			53,707		53,707	11,434						100/100.5
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/16/2010	08/15/2011		425,000	1079.380	42,582			73,434		73,434	13,327						100/99.7
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		450,000	1164.450	19,598			46,930		46,930	11,885						100/105.1
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		400,000	1181.320	30,840			51,648		51,648	6,337						100/105.1
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		225,000	1205.590	14,779			24,478		24,478	2,323						100/98
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		150,000	1176.190	6,370			14,930		14,930	3,720						100/98
Point to Point Call	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		400,000	1227.690	24,607			38,635		38,635	3,118						100/101
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011		300,000	1197.750	12,182			26,312		26,312	5,841						100/101
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		500,000	1281.540	11,890			16,388		16,388	(488)						100/101.2
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		160,000	1271.000	8,744			12,047		12,047	516						100/101.2
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		60,000	1295.020		1,915		1,582		1,582	(333)						100/97.5
Point to Point Call	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		475,000	1394.410		16,051		12,844		12,844	(3,207)						100/96.5
Asian Average Call	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		275,000	1328.010		7,833		4,610		4,610	(3,223)						100/96.5
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		225,000	1301.100		13,567		15,229		15,229	1,662						100/99.4
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		325,000	1281.870		12,429		13,834		13,834	1,405						100/99.4
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		680,000	1389.620		27,299		24,377		24,377	(2,922)						100/98.9
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		325,000	1319.680		10,817		9,736		9,736	(1,081)						100/98.9
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		300,000	1362.710		14,990		14,426		14,426	(564)						100/101.2
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		650,000	1373.340		13,249		11,484		11,484	(1,765)						100/101.2
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		300,000	1297.060		15,385		24,596		24,596	9,211						100/99.8
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		275,000	1265.420		9,580		18,875		18,875	9,295						100/99.8
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		9,000,000	1129.370	760,902			1,563,004		1,563,004	269,583						100/100.5
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		7,575,000	1118.410	670,232			1,391,163		1,391,163	244,835						100/100.5
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		2,625,000	1123.890	227,047			468,980		468,980	81,781						100/100.5
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/18/2010	07/15/2011		2,000,000	1118.410	280,404			367,304		367,304	64,643						100/101
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	08/16/2010	08/15/2011		10,050,000	1111.760	885,244			1,939,994		1,939,994	307,670						100/99.7
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	08/16/2010	08/15/2011		8,550,000	1100.970	786,547			1,734,440		1,734,440	279,885						100/99.7
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	08/16/2010	08/15/2011		1,750,000	1106.360	157,537			346,409		346,409	55,461						100/99.7
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011		17,150,000	1147.570	1,173,898			2,685,459		2,685,459	347,627						100/105.1
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011		12,200,000	1158.820	787,893			1,796,090		1,796,090	218,437						100/105.1
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		1,400,000	1153.200	93,090			212,653		212,653	26,736						100/105.1
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011		15,625,000	1199.130	1,059,993			1,771,477		1,771,477	133,760						100/98

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 Contracts	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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011		10,525,000	1211.480	671,204			1,099,458		1,099,458	65,301						100/98
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		1,475,000	1205.590	96,884			160,351		160,351	10,850						100/98
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		6,550,000	1233.680	390,466			607,724		607,724	25,678						100/101
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		6,425,000	1221.710	407,803			643,132		643,132	34,196						100/101
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		5,075,000	1233.680	280,207			470,870		470,870	19,896						100/101
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		1,925,000	1227.690	118,423			186,131		186,131	9,420						100/101
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		9,275,000	1272.290	489,364			666,281		666,281	(2,843)						100/101.2
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		5,725,000	1259.320	325,132			452,927		452,927	8,396						100/101.2
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		3,550,000	1266.110	194,015			267,312		267,312	1,989						100/101.2
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/18/2012		12,775,000	1333.870		617,137		568,672		568,672	(48,465)						100/97.5
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/18/2012		7,125,000	1327.400		357,576		336,020		336,020	(21,556)						100/97.5
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/18/2012		5,550,000	1320.920		289,264		276,835		276,835	(12,429)						100/97.5
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		8,575,000	1367.850		347,790		304,693		304,693	(43,097)						100/96.5
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		5,925,000	1353.910		263,691		238,980		238,980	(24,711)						100/96.5
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		2,425,000	1361.210		102,827		91,672		91,672	(11,155)						100/96.5
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		9,250,000	1320.330		502,031		550,283		550,283	48,252						100/99.4
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		6,050,000	1307.510		351,584		391,187		391,187	39,603						100/99.4
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		4,975,000	1320.330		270,011		295,963		295,963	25,952						100/99.4
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		1,550,000	1313.920		87,060		96,667		96,667	9,607						100/99.4
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		925,000	1301.100		55,601		62,578		62,578	6,977						100/99.4
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		10,475,000	1359.270		503,523		482,841		482,841	(20,682)						100/98.9
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		4,500,000	1359.270		216,310		207,426		207,426	(8,884)						100/98.9
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		1,775,000	1339.480		95,593		95,032		95,032	(561)						100/98.9
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		7,975,000	1346.070		413,668		406,697		406,697	(6,971)						100/98.9
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		2,150,000	1352.670		107,375		104,306		104,306	(3,069)						100/98.9
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		825,000	1362.710		41,223		39,870		39,870	(1,353)						100/101.2
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		12,075,000	1369.350		580,772		555,409		555,409	(25,363)						100/101.2
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		4,500,000	1369.350		216,437		206,985		206,985	(9,452)						100/101.2
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		750,000	1349.410		40,405		39,874		39,874	(531)						100/101.2
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		5,300,000	1356.060		275,029		268,803		268,803	(6,226)						100/101.2
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		7,875,000	1303.380		389,186		622,394		622,394	233,208						100/99.8
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		3,375,000	1303.380		166,794		266,740		266,740	99,946						100/99.8
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		7,300,000	1290.730		388,365		620,450		620,450	232,085						100/99.8
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,100,000	1297.060		56,412		90,188		90,188	33,776						100/99.8
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										17,715,627	15,187,636	0	50,465,910	XXX	50,465,910	5,371,265	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										17,715,627	15,187,636	0	50,465,910	XXX	50,465,910	5,371,265	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										17,715,627	15,187,636	0	50,465,910	XXX	50,465,910	5,371,265	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										17,715,627	15,187,636	0	50,465,910	XXX	50,465,910	5,371,265	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		9,000,000	1148.560	(679,902)			(1,406,084)		(1,406,084)	(229,067)						100/100.5
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		7,575,000	1160.620	(524,035)			(1,100,456)		(1,100,456)	(169,502)						100/100.5
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		2,625,000	1170.490	(172,709)			(357,808)		(357,808)	(51,741)						100/100.5
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/18/2010	07/15/2011		2,000,000	1160.620	(228,584)			(290,549)		(290,549)	(44,753)						100/101
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	08/16/2010	08/15/2011		10,050,000	1127.950	(808,864)			(1,794,169)		(1,794,169)	(275,605)						100/99.7
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	08/16/2010	08/15/2011		8,550,000	1139.290	(636,066)			(1,438,990)		(1,438,990)	(213,114)						100/99.7
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	08/16/2010	08/15/2011		1,750,000	1149.540	(123,062)			(278,325)		(278,325)	(39,391)						100/99.7
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011		17,150,000	1182.450	(909,788)			(2,192,975)		(2,192,975)	(218,996)						100/105.1
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011		12,200,000	1175.700	(695,173)			(1,626,310)		(1,626,310)	(173,372)						100/105.1
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		1,400,000	1198.200	(65,650)			(161,733)		(161,733)	(13,319)						100/105.1
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011		15,625,000	1231.470	(845,931)			(1,414,741)		(1,414,741)	(39,118)						100/98
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011		10,525,000	1226.180	(604,896)			(992,396)		(992,396)	(37,825)						100/98

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 Contracts	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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		1,475,000	1252.640	(68,564)			(112,895)		(112,895)	1,833						100/98
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		6,550,000	1246.860	(355,096)			(553,282)		(553,282)	(12,540)						100/101
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		6,425,000	1253.450	(325,563)			(516,641)		(516,641)	(5,960)						100/101
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		5,075,000	1254.640	(237,577)			(401,869)		(401,869)	(1,297)						100/101
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		1,925,000	1275.600	(83,388)			(128,724)		(128,724)	5,527						100/101
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		9,275,000	1287.110	(434,642)			(593,839)		(593,839)	19,233						100/101.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		5,725,000	1295.140	(245,554)			(339,856)		(339,856)	20,467						100/101.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		3,550,000	1315.520	(130,115)			(175,303)		(175,303)	20,928						100/101.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		12,775,000	1348.760		(544,320)		(496,563)		(496,563)	47,757						100/97.5
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		7,125,000	1379.200		(230,039)		(204,127)		(204,127)	25,912						100/97.5
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		5,550,000	1356.530		(216,004)		(200,396)		(200,396)	15,608						100/97.5
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		8,575,000	1385.780		(292,910)		(258,264)		(258,264)	34,646						100/96.5
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		5,925,000	1393.750		(180,741)		(162,047)		(162,047)	18,694						100/96.5
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		2,425,000	1414.330		(60,632)		(52,776)		(52,776)	7,856						100/96.5
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		9,250,000	1333.140		(452,081)		(499,534)		(499,534)	(47,453)						100/99.4
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		6,050,000	1345.960		(261,439)		(295,540)		(295,540)	(34,101)						100/99.4
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		4,975,000	1342.760		(226,231)		(247,940)		(247,940)	(21,709)						100/99.4
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		1,550,000	1365.190		(57,765)		(64,479)		(64,479)	(6,714)						100/99.4
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		925,000	1360.710		(34,789)		(39,641)		(39,641)	(4,852)						100/99.4
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		10,475,000	1372.470		(450,101)		(434,118)		(434,118)	15,983						100/98.9
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		4,500,000	1382.360		(178,060)		(170,350)		(170,350)	7,710						100/98.9
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		1,775,000	1400.180		(56,898)		(56,982)		(56,982)	(84)						100/98.9
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		7,975,000	1380.390		(311,588)		(305,812)		(305,812)	5,776						100/98.9
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		2,150,000	1405.460		(68,030)		(66,539)		(66,539)	1,491						100/98.9
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		825,000	1415.890		(26,372)		(25,885)		(25,885)	487						100/101.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		12,075,000	1382.650		(520,397)		(501,276)		(501,276)	19,121						100/101.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		4,500,000	1392.620		(178,637)		(173,577)		(173,577)	5,060						100/101.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		750,000	1411.230		(24,205)		(24,640)		(24,640)	(435)						100/101.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		5,300,000	1391.290		(207,189)		(206,102)		(206,102)	1,087						100/101.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		7,875,000	1312.870		(356,899)		(590,719)		(590,719)	(233,820)						100/99.8
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		3,375,000	1325.530		(138,106)		(234,148)		(234,148)	(96,042)						100/99.8
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		7,300,000	1324.890		(292,735)		(508,014)		(508,014)	(215,279)						100/99.8
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,100,000	1347.670		(36,502)		(65,920)		(65,920)	(29,418)						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	11/18/2010	12/17/2011	800	958,136	1250.000	(57,904)			(83,355)		(83,355)	(5,964)						100/101
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		200,000	1191.870	(4,076)			(9,790)		(9,790)	(2,059)						100/100.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/16/2010	08/15/2011		175,000	1160.870	(2,975)			(16,895)		(16,895)	(3,944)						100/99.7
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		250,000	1215.640	(2,013)			(14,490)		(14,490)	(2,721)						100/105.1
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		150,000	1270.870	(1,344)			(3,139)		(3,139)	1,065						100/98
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011		250,000	1292.970	(2,198)			(4,130)		(4,130)	2,602						100/101
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		250,000	1330.960	(1,566)			(2,088)		(2,088)	3,079						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		270,000	1395.380		(917)		0		0	917						100/97.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		10,000	1430.930		(4)		(9)		(9)	(5)						100/96.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		40,000	1420.640		(128)		(214)		(214)	(86)						100/98.9
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		150,000	1419.210		(4,239)		(4,567)		(4,567)	(328)						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		40,000	1441.810		(69)		(216)		(216)	(147)						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		60,000	1372.350		(143)		(1,497)		(1,497)	(1,354)						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		525,000	1200.650	(29,640)			(57,275)		(57,275)	(7,406)						100/100.5
Asian Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		500,000	1198.450	(10,823)			(21,712)		(21,712)	(5,089)						100/100.5
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/16/2010	08/15/2011		425,000	1160.870	(28,050)			(41,357)		(41,357)	(10,310)						100/99.7
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		450,000	1237.580	(9,653)			(17,710)		(17,710)	(3,054)						100/105.1
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		400,000	1237.580	(22,240)			(34,223)		(34,223)	(1,815)						100/105.1
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		225,000	1252.640	(10,459)			(17,273)		(17,273)	(675)						100/98
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		150,000	1270.870	(1,375)			(3,258)		(3,258)	424						100/98
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		400,000	1275.600	(17,327)			(26,654)		(26,654)	(19)						100/101
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011		300,000	1292.970	(2,642)			(5,141)		(5,141)	2,016						100/101
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		500,000	1355.940	(3,040)			(2,024)		(2,024)	4,183						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		160,000	1320.600	(5,864)			(7,899)		(7,899)	475						100/101.2
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		60,000	1395.380		(193)		0		0	193						100/97.5
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		475,000	1454.170		(8,356)		(6,090)		(6,090)	2,266						100/96.5
Asian Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		275,000	1430.930		(78)		(248)		(248)	(170)						100/96.5
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		225,000	1360.710		(8,504)		(9,652)		(9,652)	(1,148)						100/99.4

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 Contracts	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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		325,000	1383.780		(1,542)		(2,605)		(2,605)	(1,063)						100/99.4
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		680,000	1449.670		(15,535)		(13,358)		(13,358)	2,177						100/98.9
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		325,000	1420.640		(1,100)		(1,732)		(1,732)	(632)						100/98.9
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		300,000	1415.890		(9,590)		(9,336)		(9,336)	254						100/101.2
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		650,000	1454.440		(2,069)		(2,636)		(2,636)	(567)						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		300,000	1347.670		(9,955)		(17,977)		(17,977)	(8,022)						100/99.8
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		275,000	1338.180		(2,678)		(9,944)		(9,944)	(7,266)						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	08/16/2010	12/16/2011	300	324,309	1175.000	(22,395)			(48,862)		(48,862)	(5,403)						100/99.7
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		5,475,000	1152.950	(383,188)			(833,509)		(833,509)	(145,840)						100/100.5
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		3,125,000	1181.460	(182,464)			(395,017)		(395,017)	(60,538)						100/100.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		1,375,000	1191.870	(28,024)			(67,954)		(67,954)	(18,894)						100/100.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011		800,000	1160.620	(24,065)			(62,335)		(62,335)	(16,858)						100/100.5
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	08/15/2010	08/16/2011		5,850,000	1134.430	(432,900)			(1,010,812)		(1,010,812)	(163,383)						100/99.7
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	08/15/2010	08/16/2011		5,175,000	1161.410	(325,507)			(769,892)		(769,892)	(115,069)						100/99.7
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2010	08/16/2011		1,175,000	1135.510	(41,360)			(141,941)		(141,941)	(34,162)						100/99.7
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2010	08/16/2011		1,075,000	1160.870	(28,487)			(104,607)		(104,607)	(22,793)						100/99.7
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011		8,475,000	1178.510	(442,595)			(1,113,445)		(1,113,445)	(141,319)						100/105.1
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011		5,425,000	1209.450	(217,670)			(578,258)		(578,258)	(55,940)						100/105.1
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		2,125,000	1181.320	(39,000)			(189,757)		(189,757)	(50,299)						100/105.1
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011		1,175,000	1215.640	(9,459)			(69,104)		(69,104)	(17,673)						100/105.1
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011		7,275,000	1225.590	(395,220)			(687,404)		(687,404)	(48,024)						100/98
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011		6,075,000	1262.640	(245,586)			(421,319)		(421,319)	128						100/98
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		1,125,000	1229.710	(23,023)			(60,900)		(60,900)	(12,439)						100/98
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011		1,000,000	1270.870	(8,962)			(21,589)		(21,589)	2,785						100/98
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		7,075,000	1242.673	(373,306)			(608,693)		(608,693)	(31,352)						100/101
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011		7,000,000	1278.600	(278,349)			(449,872)		(449,872)	5,151						100/101
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011		1,850,000	1292.970	(16,263)			(31,188)		(31,188)	12,807						100/101
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011		1,425,000	1245.060	(31,054)			(70,076)		(70,076)	(8,566)						100/101
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/18/2010	07/15/2011		1,000,000	1181.460	(99,569)			(115,820)		(115,820)	(17,750)						100/101
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		7,475,000	1317.370	(250,377)			(354,943)		(354,943)	32,449						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		6,175,000	1280.930	(284,021)			(410,130)		(410,130)	(2,269)						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		1,625,000	1330.960	(10,180)			(13,062)		(13,062)	14,288						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011		1,050,000	1287.110	(17,919)			(27,816)		(27,816)	3,782						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		8,450,000	1350.710		(328,058)		(317,222)		(317,222)	10,836						100/97.5
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		4,600,000	1383.080		(131,208)		(122,108)		(122,108)	9,100						100/97.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		2,650,000	1356.530		(30,206)		(15,775)		(15,775)	14,431						100/97.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012		1,450,000	1395.380		(4,928)		(2,049)		(2,049)	2,879						100/97.5
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		6,950,000	1384.450		(218,854)		(203,535)		(203,535)	15,319						100/96.5
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		6,000,000	1413.670		(135,539)		(124,960)		(124,960)	10,579						100/96.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		1,350,000	1430.930		(560)		(1,085)		(1,085)	(525)						100/96.5
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012		800,000	1393.080		(5,932)		(2,639)		(2,639)	3,293						100/96.5
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		11,100,000	1346.600		(454,090)		(528,246)		(528,246)	(74,156)						100/99.4
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		9,600,000	1361.350		(344,727)		(399,614)		(399,614)	(54,887)						100/99.4
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		2,260,000	1383.780		(10,390)		(17,279)		(17,279)	(6,889)						100/99.4
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012		1,450,000	1356.860		(16,091)		(19,449)		(19,449)	(3,358)						100/99.4
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/04/2011	02/15/2012		850,000	1384.450		(33,786)		(25,022)		(25,022)	8,764						100/99.4
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		10,150,000	1386.320		(352,762)		(366,527)		(366,527)	(13,765)						100/98.9
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		8,350,000	1400.840		(251,793)		(260,652)		(260,652)	(8,859)						100/98.9
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		2,350,000	1396.880		(18,618)		(19,917)		(19,917)	(1,299)						100/98.9
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		1,900,000	1420.640		(6,123)		(9,523)		(9,523)	(3,400)						100/98.9
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		14,200,000	1397.270		(496,457)		(506,486)		(506,486)	(10,029)						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		4,950,000	1399.930		(168,605)		(171,003)		(171,003)	(2,398)						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		6,975,000	1419.210		(197,125)		(205,361)		(205,361)	(8,236)						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		2,150,000	1406.580		(17,686)		(21,253)		(21,253)	(3,567)						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		1,150,000	1407.910		(9,115)		(11,155)		(11,155)	(2,040)						100/101.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		1,425,000	1441.810		(2,459)		(7,158)		(7,158)	(4,699)						100/101.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		2,450,000	1310.340		(105,643)		(182,734)		(182,734)	(77,091)						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		5,900,000	1323.630		(226,676)		(406,084)		(406,084)	(179,408)						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		3,300,000	1326.160		(124,144)		(224,337)		(224,337)	(100,193)						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		5,600,000	1350.840		(177,070)		(323,593)		(323,593)	(146,523)						100/99.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,225,000	1331.220		(14,075)		(46,610)		(46,610)	(32,535)						100/99.8

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 Contracts	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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,300,000	1338.180		(12,597)		(46,098)		(46,098)	(33,501)						100/99.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,975,000	1372.350		(4,720)		(47,866)		(47,866)	(43,146)						100/99.8
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	11/18/2010	09/17/2011	700	838,369	1175.000	(69,580)			(105,734)		(105,734)	(13,377)						100/101
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	11/18/2010	09/17/2011	300	359,301	1275.000	(14,859)			(20,029)		(20,029)	1,051						100/101
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(12,683,730)	(9,367,807)	0	(35,630,236)	XXX	(35,630,236)	(3,629,334)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(12,683,730)	(9,367,807)	0	(35,630,236)	XXX	(35,630,236)	(3,629,334)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(12,683,730)	(9,367,807)	0	(35,630,236)	XXX	(35,630,236)	(3,629,334)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(12,683,730)	(9,367,807)	0	(35,630,236)	XXX	(35,630,236)	(3,629,334)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										5,031,897	5,819,829	0	14,835,674	XXX	14,835,674	1,741,931	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										5,031,897	5,819,829	0	14,835,674	XXX	14,835,674	1,741,931	0	0	0	0	XXX	XXX

(a)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	396,446	(257,980)	396,446	396,446	(257,980)	396,446	0	0
Barclay	Y	N	0	7,167,111	(5,123,594)	2,043,517	7,167,111	(5,123,594)	2,043,517	0	2,043,517
Credit Suisse	Y	N	0	21,318,320	(13,243,894)	8,074,426	21,318,320	(13,243,894)	8,074,426	0	8,074,426
JP Morgan	Y	N	0	3,582,979	(2,685,734)	897,245	3,582,979	(2,685,734)	897,245	0	897,245
Paribas	Y	N	0	18,001,055	(14,319,035)	3,682,020	18,001,055	(14,319,035)	3,682,020	0	3,682,020
0299999. Total NAIC 1 Designation			0	50,069,465	(35,372,257)	14,697,208	50,069,465	(35,372,257)	14,697,208	0	14,697,208
0899999 - Totals			0	50,465,911	(35,630,237)	15,093,654	50,465,911	(35,630,237)	15,093,654	0	14,697,208

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Keybank DMRS Acct	Westbrook, ME		0.000	16		97,360	53,820	53,820	XXX
Federal Home Loan Bank of Indianapolis-CMS	Indianapolis, IN		0.000	141		1,256,964	2,188,440	(4,364,080)	XXX
Federal Home Loan Bank of Indianapolis-Time	Indianapolis, IN		0.000	11		(3,128,895)	121,108	(4,478,889)	XXX
Federal Home Loan Closed Block	Indianapolis, IN		0.000			3,778,747	1,629,048	2,644,463	XXX
Federal Home Loan Cash Closed Block	Indianapolis, IN		0.000			23,363	23,334	23,305	XXX
BNY Midwest Trust Company	Syracuse, NY		0.000			(2,500,000)	(9,560,007)	0	XXX
JP Morgan Chase - Operating	Indianapolis, IN		0.000			6,127,173	16,763,218	15,946,566	XXX
JP Morgan Chase - CDA under $25,000	Indianapolis, IN		0.000			(1,736,717)	(1,734,589)	(1,478,465)	XXX
JP Morgan Chase - CDA over $25,000	Indianapolis, IN		0.000			(10,598,906)	(9,334,759)	(8,139,432)	XXX
JP Morgan Chase (Flex Spending)	Indianapolis, IN		0.000			(12,616)	(14,603)	(9,791)	XXX
JP Morgan Chase (Health Care)	Indianapolis, IN		0.000			(67,729)	(60,573)	(36,904)	XXX
The Northern Trust Company	Chicago, IL		0.000			142,482	142,482	142,482	XXX
Charles Schwab - LLIC	Indianapolis, IN		0.000			221,431	221,433	263,882	XXX
Charles Schwab - Oxford Life	Indianapolis, IN		0.000			113,837	113,838	113,839	XXX
IDR Fleet National (Fleet Bank)	Portland, ME		0.000			133,235	133,235	133,235	XXX
Lafayette Bank & Trust CD	Lafayette, IN		2.820			124,519	124,519	124,519	XXX
Lafayette Savings CD	Lafayette, IN		2.900			127,382	127,382	127,382	XXX
Salin Bank CD	Lafayette, IN		3.150	3,215		102,065	102,065	102,065	XXX
JP Morgan Chase - Payroll	Indianapolis, IN		0.000					(30,422)	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	3,383	0	(5,796,305)	1,039,391	1,137,575	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	3,383	0	(5,796,305)	1,039,391	1,137,575	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	500	500		XXX
0599999. Total - Cash		XXX	XXX	3,383	0	(5,795,805)	1,039,891	1,137,575	XXX

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
8699999 - Total Cash Equivalents							

NONE