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QUARTERLY STATEMENT

AS OF JUNE 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

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

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

Country of Domicile US

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

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

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

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

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

Internet Website Address www.WesternSouthernLife.com

Statutory Statement Contact Bradley J. Hunkler (Name) 513-629-2980 (Area Code) (Telephone Number) (Extension)
CompAcctGrp@WesternSouthernLife.com (E-Mail Address) 513-629-1871 (Fax Number)

OFFICERS

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

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton } SS

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

John Finn Barrett
Chairman of Board, President & CEO

Donald Joseph Wuebbling
Secretary and Counsel

Bradley Joseph Hunkler
VP, Chief Accounting Officer

Subscribed and sworn to before me this
2nd 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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	3,341,030,978		3,341,030,978	3,392,567,350
2.	Stocks:				
	2.1 Preferred stocks	118,703		118,703	333,878
	2.2 Common stocks	2,965,677,254	187,271	2,965,489,983	2,870,903,051
3.	Mortgage loans on real estate:				
	3.1 First liens	37,473,491		37,473,491	38,567,204
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)	28,629,609		28,629,609	29,077,028
	4.2 Properties held for the production of income (less $ .... encumbrances)	3,378,867		3,378,867	3,581,479
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ .... (14,579,031)), cash equivalents ($ .... 136,436,214) and short-term investments ($ ..... 11,072,745)	132,929,928		132,929,928	148,733,020
6.	Contract loans (including $ .... premium notes)	171,613,383		171,613,383	170,600,189
7.	Derivatives				
8.	Other invested assets	755,401,168	43,480,002	711,921,166	676,441,030
9.	Receivables for securities	2,539,250	368,582	2,170,668	1,023,257
10.	Securities lending reinvested collateral assets	7,206,122		7,206,122	93,283,635
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Line 1 to Line 11)	7,445,998,753	44,035,855	7,401,962,898	7,425,111,121
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	42,745,278		42,745,278	92,988,153
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,079,271		3,079,271	3,291,940
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	52,753,439		52,753,439	51,827,989
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	221,586		221,586	319,840
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	34,728,940		34,728,940	
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	20,913,684		20,913,684	37,997,551
18.2	Net deferred tax asset	31,090,543		31,090,543	35,115,071
19.	Guaranty funds receivable or on deposit	2,173,030		2,173,030	2,095,943
20.	Electronic data processing equipment and software	16,739,737	11,793,208	4,946,529	5,275,492
21.	Furniture and equipment, including health care delivery assets ($ ....)	3,885,033	3,885,033		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	34,252,661	3,475,612	30,777,049	22,050,263
24.	Health care ($ ....) and other amounts receivable	186,880	13,138	173,742	
25.	Aggregate write-ins for other than invested assets	454,319,761	453,434,040	885,721	
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	8,143,088,596	516,636,886	7,626,451,710	7,676,073,363
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	789,470,805		789,470,805	808,003,495
28.	Totals (Line 26 and Line 27)	8,932,559,401	516,636,886	8,415,922,515	8,484,076,858

DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Line 1001 through Line 1103 plus Line 1198) (Line 11 above)				
2501. Pension asset	451,219,924	451,219,924		
2502. Prepaid Expense	2,214,116	2,214,116		
2503. Miscellaneous	885,721		885,721	
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	454,319,761	453,434,040	885,721	

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,611,142,783 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,611,142,783	2,607,049,000
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	215,066,451	220,824,321
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	252,320,996	253,350,664
4. Contract claims:		
4.1 Life	43,789,585	43,858,076
4.2 Accident and health	3,491,832	3,768,107
5. Policyholders' dividends $ 325,000 and coupons $ .... due and unpaid	325,000	350,000
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)	28,110,761	1,214,599
6.2 Dividends not yet apportioned (including $ .... Modco)	19,793,078	39,640,786
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ 153,669 accident and health premiums	6,187,009	5,415,154
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on cancelled contracts	19,768,293	13,472,505
9.2 Provision for experience rating refunds, including $ .... accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 431,104 ceded	431,104	6,049,807
9.4 Interest Maintenance Reserve	39,267,265	40,543,520
10. Commissions to agents due or accrued-life and annuity contracts $ 2,016,325, accident and health $ 242,043 and deposit-type contract funds $	2,258,368	1,289,264
11. Commissions and expense allowances payable on reinsurance assumed	436,035	449,344
12. General expenses due or accrued	241,224,744	247,416,862
13. Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,214,164	2,047,710
15.1 Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	3,977,547	3,968,993
17. Amounts withheld or retained by company as agent or trustee	774,800	1,402,158
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	1,143,808	5,070,558
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	94,647,420	86,095,992
22. Borrowed money $ 19,852,107 and interest thereon $	19,852,107	
23. Dividends to stockholders declared and unpaid		100,000,000
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	229,666,922	211,916,107
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	70,780	
24.09 Payable for securities	7,096,552	536,911
24.10 Payable for securities lending	146,532,024	244,024,825
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	1,894,698	2,711,957
26. Total liabilities excluding Separate Accounts business (Line 1 to Line 25)	3,990,484,126	4,142,467,220
27. From Separate Accounts statement	789,470,805	808,003,495
28. Total liabilities (Line 26 and Line 27)	4,779,954,931	4,950,470,715
29. Common capital stock	1,000,000	1,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	25,002,515	25,002,515
34. Aggregate write-ins for special surplus funds	4,077,144	2,507,179
35. Unassigned funds (surplus)	3,605,887,925	3,505,096,449
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Line 31 through Line 35 minus Line 36) (including $ .... in Separate Accounts Statement)	3,634,967,584	3,532,606,143
38. Total of Line 29, Line 30 and Line 37	3,635,967,584	3,533,606,143
39. Total of Line 28 and Line 38 (Page 2, Line 28, Col. 3)	8,415,922,515	8,484,076,858
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to a state	1,773,344	2,590,603
2502. Interest on policy and contract funds	121,354	121,354
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	1,894,698	2,711,957
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Line 3101 through Line 3103 plus Line 3198) (Line 31 above)		
3401. Surplus from additional DTA (SSAP 10R)	4,077,144	2,507,179
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Line 3401 through Line 3403 plus Line 3498) (Line 34 above)	4,077,144	2,507,179

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	134,142,038	137,636,646	286,128,285
2. Considerations for supplementary contracts with life contingencies	12,309	126,862	126,862
3. Net investment income	137,750,303	121,183,984	301,204,020
4. Amortization of Interest Maintenance Reserve (IMR)	1,719,338	1,643,471	3,652,907
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			331,532
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	14,877	(12,585)	2,168,453
9. Totals (Line 1 to Line 8.3)	273,638,865	260,578,378	593,612,059
10. Death benefits	69,296,153	72,037,647	138,729,484
11. Matured endowments (excluding guaranteed annual pure endowments)	3,228,057	2,957,449	5,545,755
12. Annuity benefits	48,993,691	45,813,512	97,266,757
13. Disability benefits and benefits under accident and health contracts	11,040,773	12,811,095	24,413,831
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	60,558,590	42,093,930	90,663,043
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,932,601	4,856,378	9,941,540
18. Payments on supplementary contracts with life contingencies	372,023	75,080	150,878
19. Increase in aggregate reserves for life and accident and health contracts	(1,640,944)	(5,863,188)	4,249,380
20. Totals (Line 10 to Line 19)	196,780,944	174,781,903	370,960,668
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	17,950,296	22,099,499	42,153,960
22. Commissions and expense allowances on reinsurance assumed	935,773	961,176	2,030,567
23. General insurance expenses	68,226,795	68,373,262	140,133,099
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,047,661	6,885,124	13,552,077
25. Increase in loading on deferred and uncollected premiums	(1,299,314)	(482,567)	(295,586)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(21,586,066)	(21,110,896)	(43,552,036)
27. Aggregate write-ins for deductions	(43,281,571)	(25,305,939)	(13,869,266)
28. Totals (Line 20 to Line 27)	224,774,518	226,201,562	511,113,483
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	48,864,347	34,376,816	82,498,576
30. Dividends to policyholders	29,153,025	29,938,986	59,000,507
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	19,711,322	4,437,830	23,498,069
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	8,881,976	395	(8,886,964)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	10,829,346	4,437,435	32,385,033
34. Net realized capital gains or (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 9,308,058 (excluding taxes of $ 238,583 transferred to the IMR)	16,410,020	18,564,267	19,883,783
35. Net Income (Line 33 plus Line 34)	27,239,366	23,001,702	52,268,816
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,533,606,143	3,464,874,849	3,464,874,849
37. Net income (Line 35)	27,239,366	23,001,702	52,268,816
38. Change in net unrealized capital gains (losses)less capital gains tax of $ 5,461,464	71,746,689	6,121,414	131,660,005
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	1,436,936	(4,099,677)	(18,638,598)
41. Change in nonadmitted assets	18,119,300	(40,246,988)	75,624,993
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			34,806,649
44. Change in asset valuation reserve	(17,750,815)	2,664,303	(92,200,978)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(100,000,000)
53. Aggregate write-ins for gains and losses in surplus	1,569,965	(10,255,482)	(14,789,593)
54. Net change in capital and surplus (Line 37 through Line 53)	102,361,441	(22,814,728)	68,731,294
55. Capital and surplus as of statement date (Line 36 plus Line 54)	3,635,967,584	3,442,060,121	3,533,606,143
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	14,877	(12,585)	2,168,453
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Line 08.301 through Line 08.303 plus Line 08.398) (Line 8.3 above)	14,877	(12,585)	2,168,453
2701. Reserve adjustments on reinsurance assumed - Integrity	(65,066,221)	(40,421,475)	(54,600,511)
2702. Benefits for Employees and Agents not included elsewhere	21,520,175	14,826,929	39,800,753
2703. Securities Lending Interest Expense	246,181	246,104	570,324
2798. Summary of remaining write-ins for Line 27 from overflow page	18,294	42,503	360,168
2799. Totals (Line 2701 through Line 2703 plus Line 2798) (Line 27 above)	(43,281,571)	(25,305,939)	(13,869,266)
5301. Change in additional minimum pension liability over unrecognized prior service cost		(15,103,863)	
5302. Change in surplus from additional DTA (SSAP 10R)	1,569,965	4,848,381	(14,789,593)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Line 5301 through Line 5303 plus Line 5398) (Line 53 above)	1,569,965	(10,255,482)	(14,789,593)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	135,402,454	137,239,160	285,769,304
2. Net investment income	183,985,525	134,024,083	338,913,022
3. Miscellaneous income			
4. Total (Line 1 through Line 3)	319,387,979	271,263,243	624,682,326
5. Benefit and loss related payments	173,071,362	162,718,930	318,225,284
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(21,586,066)	(21,110,896)	(43,552,036)
7. Commissions, expenses paid and aggregate write-ins for deductions	90,536,096	57,672,327	135,324,963
8. Dividends paid to policyholders	22,129,571	22,044,409	58,389,039
9. Federal and foreign income taxes paid (recovered) net of $ 9,546,641 tax on capital gains (losses)	1,344,750	91,989,561	99,022,026
10. Total (Line 5 through Line 9)	265,495,713	313,314,331	567,409,276
11. Net cash from operations (Line 4 minus Line 10)	53,892,266	(42,051,088)	57,273,050
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	401,915,884	288,796,981	584,558,402
12.2 Stocks	129,139,593	175,308,993	323,808,017
12.3 Mortgage loans	1,037,054	1,504,493	6,383,004
12.4 Real estate	2,031,901	4,475,652	4,475,652
12.5 Other invested assets	127,987,662	21,705,980	116,164,256
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments	108,749	50,485	55,720
12.7 Miscellaneous proceeds	5,412,230		1,221,559
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	667,633,073	491,842,584	1,036,666,610
13. Cost of investments acquired (long-term only):			
13.1 Bonds	350,531,901	281,604,317	473,202,908
13.2 Stocks	143,524,782	195,162,773	479,607,767
13.3 Mortgage loans			
13.4 Real estate	246,224	208,071	438,664
13.5 Other invested assets	40,383,211	53,945,036	250,357,163
13.6 Miscellaneous applications	29,982	14,842,814	(24,272)
13.7 Total investments acquired (Line 13.1 through Line 13.6)	534,716,100	545,763,011	1,203,582,230
14. Net increase or (decrease) in contract loans and premium notes	1,013,194	915,882	2,437,969
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	131,903,779	(54,836,309)	(169,353,589)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	19,852,107		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,029,668)	(549,085)	(2,996,415)
16.5 Dividends to stockholders	100,000,000		
16.6 Other cash provided (applied)	(120,421,576)	105,795,978	125,718,078
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(201,599,137)	105,246,893	122,721,663
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(15,803,092)	8,359,496	10,641,124
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	148,733,020	138,091,896	138,091,896
19.2 End of period (Line 18 plus Line 19.1)	132,929,928	146,451,392	148,733,020

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

20.0001			
20.0002			
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life	126,851	48,021	14,623,072
2. Ordinary life insurance	118,460,072	118,828,808	234,991,676
3. Ordinary individual annuities	45,419	56,023	82,935
4. Credit life (group and individual)			
5. Group life insurance	1,634,110	2,474,167	4,854,672
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	16,581,096	17,674,721	34,621,529
10. Aggregate of all other lines of business			
11. Subtotal	136,847,548	139,081,740	289,173,884
12. Deposit-type contracts			
13. Total	136,847,548	139,081,740	289,173,884
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Line 1001 through Line 1003 plus Line 1098) (Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors.

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:						
52523KAJ3	$ 1,809,442	$ 1,457,788	$ 351,654	$ 1,457,788	$ 755,738	6/30/2011
Total	$ 1,809,442	$ 1,457,788	$ 351,654	$ 1,457,788	$ 755,738	
For the year ended December 31, 2010:						
74922EAF6	$ 408,442	$ 396,072	$ 12,370	$ 396,072	$ 321,230	12/31/2010
75970JAD8	1,604,960	1,464,188	140,772	1,464,188	1,281,823	12/31/2010
872225AF4	966,383	562,551	403,832	562,551	358,500	12/31/2010
12668BYF4	1,747,229	1,644,442	102,787	1,644,442	1,281,332	9/30/2010
75970JAJ5	8,188,134	7,042,796	1,145,338	7,042,796	4,312,252	9/30/2010
021468AG8	3,318,397	3,061,695	256,702	3,061,695	2,358,332	6/30/2010
02148JAD9	3,873,191	3,626,398	246,793	3,626,398	2,749,124	6/30/2010
12628KAA0	63,195	51,301	11,894	51,301	51,301	6/30/2010
45660L2V0	6,712,050	6,429,892	282,158	6,429,892	4,863,170	6/30/2010
52521HAJ2	3,040,220	2,917,471	122,749	2,917,471	2,285,520	6/30/2010
61749EAF4	3,053,008	2,789,610	263,398	2,789,610	1,890,147	6/30/2010
75970JAJ5	8,410,856	8,238,397	172,459	8,238,397	4,865,536	6/30/2010
76112HAD9	17,086,969	15,172,411	1,914,558	15,172,411	11,819,394	6/30/2010
872225AF4	1,787,013	950,122	836,891	950,122	563,640	6/30/2010
Total	$ 60,260,047	$ 54,347,346	$ 5,912,701	$ 54,347,346	$ 39,001,301	
For the six month period ended December 31, 2009:						
12668BYF4	$ 1,837,677	$ 1,748,993	$ 88,684	$ 1,748,993	$ 1,376,634	12/31/2009
65538PAF5	8,206,560	8,023,394	183,166	8,023,394	5,763,721	12/31/2009
75970JAJ5	8,744,010	8,445,937	298,073	8,445,937	5,037,563	12/31/2009
761118MD7	21,594,083	20,587,887	1,006,196	20,587,887	14,524,272	12/31/2009
059515BF2	3,809,941	3,348,844	461,097	3,348,844	2,735,128	9/30/2009
872225AF4	2,989,826	1,845,600	1,144,226	1,845,600	803,439	9/30/2009
Total	$ 47,182,097	$ 44,000,655	$ 3,181,442	$ 44,000,655	$ 30,240,757	

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2011):

NOTES TO FINANCIAL STATEMENTS

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (4,540,443)	$ 55,471,297	$ (42,308,615)	$ 235,765,737

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

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

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

F. Real Estate. No change.

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

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt. No change.

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

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

14. Contingencies. No change.

15. Leases. No change.

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

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

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

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

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	-	-	284,681	284,681
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ 284,681	$ 284,681
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ 118,703	$ 118,703
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ 118,703	$ 118,703
Common stock				
Industrial and miscellaneous	$ 977,901,309	$ -	$ -	$ 977,901,309
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	92,688,979	-	-	92,688,979
Total Common Stock	$ 1,070,590,288	$ -	$ -	$ 1,070,590,288
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ -	$ -
Separate account assets	$ 479,591,233	$ 151,362,693	$ 158,516,880	$ 789,470,806
Total assets at fair value	$ 1,550,181,521	$ 151,362,693	$ 158,920,264	$ 1,860,464,478
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (70,780)	$ (70,780)
Total liabilities at fair value	$ -	$ -	$ (70,780)	$ (70,780)

NOTES TO FINANCIAL STATEMENTS

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

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

	Balance at 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
RMBS	$ 472,403	$ -	$ -	$ -	$ (155,799)	$ (31,923)	$ 284,681
Preferred stock	118,703	-	-	-	-	-	118,703
Separate account assets	155,933,723	-	-	4,523,708	193,566	(2,134,116)	158,516,881
Derivative liabilities	(289,160)	-	-	-	(1,664)	220,044	(70,780)
Total	$ 156,235,669	$ -	$ -	$ 4,523,708	$ 36,103	$(1,945,995)	$ 158,849,485

* Gains and losses for assets held in separate accounts do not impact net income or surplus as the change in value of assets held in separate accounts is offset by a change in value of liabilities related to separate accounts.

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

* Gains and losses for assets held in separate accounts do not impact net income or surplus as the change in value of assets held in separate accounts is offset by a change in value of liabilities related to separate accounts.

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

(4) As of June 30, 2011, the general account's investments in Level 3, are primarily NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during 2006. These securities are currently rated below investment grade. To measure fair value, the Company used an internal fair value model to estimate future cash flows and then discounts the expected future cash flows using the current market rates applicable to the coupon rate, credit risk, and weighted-average-life of the investments. The internal fair value model uses both market-based data and data specific to the underlying loans of each security in determining assumptions for default probabilities, loss severities and prepayment speeds to determine the estimated future cash flows for each security.

B. Not applicable.

C. Not applicable.

D. Not applicable.

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

If yes, attach an explanation.

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

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

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

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information

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

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

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

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

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

GENERAL INTERROGATORIES (continued)

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

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

....
....

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

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

....
....

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

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

....
....

FINANCIAL

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

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

INVESTMENT

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

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

FNMA MBS POOLS $19,236,268 BANK OF AMERICA

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 210,575,383

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/ Adjusted Carrying Value	2 Current Quarter Book/ Adjusted Carrying Value
14.21 Bonds	$ 7,164,090	$ 10,297,464
14.22 Preferred Stock	$	$ ....
14.23 Common Stock	$ 1,830,233,529	$ 1,895,086,966
14.24 Short-Term Investments	$	$ ....
14.25 Mortgage Loans on Real Estate	$	$ ....
14.26 All Other	$ 608,263,948	$ 632,727,917
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	$ 2,445,661,567	$ 2,538,112,347
14.28 Total Investment in Parent included in Line 14.21 to Line 14.26 above	$	$ ....

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

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

If no, attach a description with this statement.

GENERAL INTERROGATORIES (continued)

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE AND HEALTH

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

		1 Amount
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 37,383,093
	1.14 Total Mortgages in Good Standing	$ 37,383,093
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 90,328
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 70
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 70
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Line 1.14 plus Line 1.21 plus Line 1.34 plus Line 1.44) (Page 2, Column 3, Line 3.1 plus Line 3.2)	$ 37,473,491
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2.	Operating Percentages:	
	2.1 A&H loss percent	39.7 %
	2.2 A&H cost containment percent	1.4 %
	2.3 A&H expense percent excluding cost containment expenses	69.3 %
3.1	Do you act as a custodian for health savings accounts?	Yes ( ) No (X)
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes ( ) No (X)
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Total Column 2 Through Column 5	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations		Deposit-Type Contracts
1. Alabama AL	L	119,829		22,914		142,743	
2. Alaska AK	N	32,630		1,287		33,917	
3. Arizona AZ	L	680,189		35,074		715,263	
4. Arkansas AR	L	78,501		6,449		84,950	
5. California CA	L	5,295,372		233,089		5,528,461	
6. Colorado CO	L	100,346		5,083		105,429	
7. Connecticut CT	N	31,180		1,396		32,576	
8. Delaware DE	L	25,955		2,098		28,053	
9. District of Columbia DC	L	131,693		9,106		140,799	
10. Florida FL	L	5,055,600	6,992	1,146,438		6,209,030	
11. Georgia GA	L	713,561		93,316		806,877	
12. Hawaii HI	L	19,207		1,650		20,857	
13. Idaho ID	L	10,224		665		10,889	
14. Illinois IL	L	11,059,015	1,200	776,888		11,837,103	
15. Indiana IN	L	8,554,123	1,000	1,937,993		10,493,116	
16. Iowa IA	L	127,355		14,808		142,163	
17. Kansas KS	L	462,358	50	147,443		609,851	
18. Kentucky KY	L	3,263,863	1,502	972,062		4,237,427	
19. Louisiana LA	L	3,845,751		195,677		4,041,428	
20. Maine ME	N	3,452		243		3,695	
21. Maryland MD	L	1,306,655		39,934		1,346,589	
22. Massachusetts MA	N	28,538		2,390		30,928	
23. Michigan MI	L	4,076,257	939	573,123		4,650,319	
24. Minnesota MN	L	597,298		10,739		608,037	
25. Mississippi MS	L	90,622		9,184		99,806	
26. Missouri MO	L	2,824,630	57	423,986		3,248,673	
27. Montana MT	L	5,899		303		6,202	
28. Nebraska NE	L	14,024		365		14,389	
29. Nevada NV	L	86,640		5,454		92,094	
30. New Hampshire NH	N	6,515		801		7,316	
31. New Jersey NJ	L	67,063		7,451		74,514	
32. New Mexico NM	L	20,529		5,933		26,462	
33. New York NY	N	94,369		9,617		103,986	
34. North Carolina NC	L	9,784,110	370	2,887,016		12,671,496	
35. North Dakota ND	L	3,324		401		3,725	
36. Ohio OH	L	29,304,503	22,948	4,672,155		33,999,606	
37. Oklahoma OK	L	87,088		14,608		101,696	
38. Oregon OR	L	42,777		2,070		44,847	
39. Pennsylvania PA	L	5,925,261	8,250	589,619		6,523,130	
40. Rhode Island RI	L	6,101		206		6,307	
41. South Carolina SC	L	647,334	250	96,241		743,825	
42. South Dakota SD	L	8,169		1,136		9,305	
43. Tennessee TN	L	970,268		392,524		1,362,792	
44. Texas TX	L	3,114,461	1,000	367,137		3,482,598	
45. Utah UT	L	17,801		360		18,161	
46. Vermont VT	N	2,296		166		2,462	
47. Virginia VA	L	374,032		65,638		439,670	
48. Washington WA	L	79,403		4,356		83,759	
49. West Virginia WV	L	2,423,650		756,163		3,179,813	
50. Wisconsin WI	L	992,847		37,123		1,029,970	
51. Wyoming WY	L	5,986		562		6,548	
52. American Samoa AS	N						
53. Guam GU	N	7				7	
54. Puerto Rico PR	N	9,085		396		9,481	
55. U.S. Virgin Islands VI	N	769				769	
56. Northern Mariana Islands MP	N						
57. Canada CN	N	236				236	
58. Aggregate Other Alien OT	XXX	11,436				11,436	
59. Subtotal	(a) 44	102,640,187	44,558	16,580,836		119,265,581	
90. Reporting entity contributions for employee benefit plans	XXX	1,634,110				1,634,110	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	14,581,074	861			14,581,935	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,365,662		260		1,365,922	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	120,221,033	45,419	16,581,096		136,847,548	
96. Plus Reinsurance Assumed	XXX	2,078,361				2,078,361	
97. Totals (All Business)	XXX	122,299,394	45,419	16,581,096		138,925,909	
98. Less Reinsurance Ceded	XXX	824,795		1,966,907		2,791,702	
99. Totals (All Business) less Reinsurance Ceded	XXX	121,474,599	45,419	14,614,189		136,134,207	
DETAILS OF WRITE-INS							
5801. Mexico	XXX	11,436				11,436	
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)	XXX	11,436				11,436	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Line 9401 through Line 9403 plus Line 9498) (Line 94 above)	XXX						

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Barcode

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

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

Explanation:

Barcode

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

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

EXPLANATION:

BARCODE:

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

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

EXPLANATION:

BARCODE:

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

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

EXPLANATION:

BARCODE:

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

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

EXPLANATION:

BARCODE:

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

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

EXPLANATION:

BARCODE:

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

OVERFLOW PAGE FOR WRITE-INS

OVERFLOW WRITE-INS FOR Page 4, Summary of Operations

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
AGGREGATED AT Line 27, Deductions			
2704. Reserve adjustment on reinsurance assumed - Lafayette	17,124	35,003	52,668
2705. Miscellaneous	1,170	7,500	307,500
2798. Line 27, Deductions	18,294	42,503	360,168

SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	32,658,507	38,217,542
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	246,224	438,664
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	2,031,901	
5. Deduct amounts received on disposals	2,200,000	4,475,652
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	728,157	1,522,047
9. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 minus Line 7 plus Line 8)	32,008,475	32,658,507
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	32,008,475	32,658,507

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	38,567,204	44,950,208
2. Cost of acquired:		
2.1. Actual cost at time of acquisition		
2.2. Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	1,037,054	6,383,004
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	37,530,150	38,567,204
12. Total Valuation Allowance	(56,659)	
13. Subtotal (Line 11 plus Line 12)	37,473,491	38,567,204
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	37,473,491	38,567,204

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	717,665,932	617,666,011
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	5,864,655	7,600,526
2.2. Additional investment made after acquisition	34,518,556	149,473,002
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	39,459,371	62,435,488
6. Total gain (loss) on disposals	(197,190)	
7. Deduct amounts received on disposals	41,910,149	116,164,256
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		3,344,839
11. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	755,401,175	717,665,932
12. Deduct total nonadmitted amounts	43,480,002	41,224,905
13. Statement value at end of current period (Line 11 minus Line 12)	711,921,173	676,441,027

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,263,992,603	6,048,833,180
2. Cost of bonds and stocks acquired	494,156,683	952,810,675
3. Accrual of discount	1,823,694	5,521,066
4. Unrealized valuation increase (decrease)	53,779,688	133,996,088
5. Total gain (loss) on disposals	26,751,747	49,576,394
6. Deduct consideration for bonds and stocks disposed of	531,058,477	908,366,419
7. Deduct amortization of premium	2,258,131	6,730,062
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	360,911	11,648,319
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	6,306,826,896	6,263,992,603
11. Deduct total nonadmitted amounts	187,271	188,361
12. Statement value at end of current period (Line 10 minus Line 11)	6,306,639,625	6,263,804,242

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	2,563,775,131	564,258,296	670,351,608	151,560,148	2,563,775,131	2,609,241,967		2,651,401,521
2. Class 2 (a)	604,312,483	1,922,202,116	1,776,871,126	(147,313,996)	604,312,483	602,329,477		624,166,434
3. Class 3 (a)	164,812,444	64,805	9,254,935	(4,426,821)	164,812,444	151,195,493		154,096,184
4. Class 4 (a)	99,632,027		745,260	(110,193)	99,632,027	98,776,574		118,754,046
5. Class 5 (a)	29,953,396		3,083,873	(157,777)	29,953,396	26,711,746		12,104,981
6. Class 6 (a)	472,403	3	4	(187,722)	472,403	284,680		324,355
7. Total Bonds	3,462,957,884	2,486,525,220	2,460,306,806	(636,361)	3,462,957,884	3,488,539,937		3,560,847,521
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5	118,703				118,703	118,703		333,878
13. Class 6								
14. Total Preferred Stock	118,703				118,703	118,703		333,878
15. Total Bonds and Preferred Stock	3,463,076,587	2,486,525,220	2,460,306,806	(636,361)	3,463,076,587	3,488,658,640		3,561,181,399

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 147,508,959 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999 Totals	11,072,745	X X X	11,064,216	3,950	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	129,601,709	81,734,596
2. Cost of short-term investments acquired	580,986,932	1,638,889,914
3. Accrual of discount	5,067	5,962
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	108,749	53,441
6. Deduct consideration received on disposals	699,604,765	1,590,728,658
7. Deduct amortization of premium	24,948	353,546
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	11,072,745	129,601,709
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	11,072,745	129,601,709

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	
2.	Cost Paid/(Consideration Received) on additions	(403,467)
3.	Unrealized Valuation increase/(decrease)	47,314
4.	Total gain (loss) on termination recognized	132,898
5.	Considerations received/(paid) on terminations	(152,475)
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8)	(70,780)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(70,780)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(70,780)	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		(70,780)
4.	Part D, Column 5		
5.	Part D, Column 6	(70,780)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	(70,780)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(70,780)
10.	Part D, Column 8		
11.	Part D, Column 9	(70,780)	
12.	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	38,678,459	75,496,760
2. Cost of cash equivalents acquired	3,398,831,927	4,027,158,063
3. Accrual of discount		320
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		2,279
6. Deduct consideration received on disposals	3,301,065,098	4,063,949,809
7. Deduct amortization of premium	9,074	29,154
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	136,436,214	38,678,459
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	136,436,214	38,678,459

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book / Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Acquired by purchase								
CRE 00001 05 WS OCCUPY	CINCINNATI	OH	01/01/1901	VARIOUS			15,287,310	106,467
CRE 01471 45 APARTMENT	CINCINNATI	OH	08/30/1967	VARIOUS			557,163,700	43,927
CRE 01476 10 OFFICE	CINCINNATI	OH	07/17/1970	F.C. LAMPINE			1,576,231	6,851
CRE 01560 05 WS OCCUPY	CINCINNATI	OH	06/05/1990	INTERNAL TRANSFER			2,655,679	3,828
0199999 - Acquired by purchase							576,682,920	161,073
0399999 - TOTALS							576,682,920	161,073

SCHEDULE A - PART 3

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

1 Description of Property	Location 2 City	 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances 9 Current Year's Depreciation	 10 Current Year's Other Than Temporary Impairment Recognized	 11 Current Year's Change in Encumbrances	 12 Total Change in B./A.C.V. (11-9-10)	 13 Total Foreign Exchange Change in B./A.C.V.	14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
Property sold																			
CRE 01476 10OFFICE	CINCINNATI	OH	04/14/2011	FIFTH THIRD BANK	505,608	6,850	163,641	2,392			(2,392)		168,098	2,200,000		2,031,901	2,031,901		
0199999 - Property sold					505,608	6,850	163,641	2,392			(2,392)		168,098	2,200,000		2,031,901	2,031,901		
0399999 - TOTALS					505,608	6,850	163,641	2,392			(2,392)		168,098	2,200,000		2,031,901	2,031,901		

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
0044655	Cincinnati	OH		09/10/1997	05/13/2011	162,383			34,867		(34,867)		127,516	127,516			
0044656	Cincinnati	OH		09/10/1997	05/13/2011	132,859			21,791		(21,791)		111,068	111,068			
0199999 - Mortgages closed by repayment						295,242			56,658		(56,658)		238,584	238,584			
Mortgages with partial repayment																	
0044579	Lexington	KY		10/02/1987		3,650,376								45,960			
0044660	Spartanburg	SC		09/17/1998		4,856,477								156,829			
0044666	Miami	FL		07/30/1999		4,188,350								89,094			
0044667	Lakeland	FL		08/05/1999		11,772,121								54,275			
0044674	Cincinnati	OH		05/14/2001		96,165								720			
0044679	Round Rock	TX		08/15/2003		13,617,982								75,535			
0299999 - Mortgages with partial repayment						38,181,471								422,413			
0599999 - TOTALS						38,476,713			56,658		(56,658)		238,584	660,997			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated												
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP		07/27/2006	3		21,690		687,280	0.830
	ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNERS VI LP		03/26/2008	3		462		531,688	0.090
	ABRY ADVANCED SECURITIES FUND II LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	2	240,377	1,078,742		10,247,779	0.930
	AUDAX III LP	WILMINGTON	DE	AUDAX III LP		11/14/2007			388,675		869,308	7.830
	KKR ASSOCIATES LP	NEW YORK	NY	KKR ASSOCIATES LP		10/05/2006	3		61,000		2,572,000	0.080
	PROVIDENCE EQUITY PARTNERS V LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS V LP		04/05/2005	1		17,342		439,166	0.140
	PROVIDENCE EQUITY PARTNERS VI LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VI LP		03/16/2007	3		547,557		2,919,229	0.160
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP		03/14/2006	2		5,954		177,308	0.600
	CARLYLE RIVERSTONE FUND I LP	WASHINGTON	DC	CARLYLE RIVERSTONE FUND I LP		05/05/2006	3		8,135		94,577	0.980
	CARLYLE RIVERSTONE III LP	WASHINGTON	DC	CARLYLE RIVERSTONE III LP		04/03/2006	3		37,645		101,551	0.080
	SILVER LAKE PARTNERS III LP	WILMINGTON	DE	SILVER LAKE PARTNERS III LP		08/30/2007	3		84,298		1,205,186	0.030
	APAX EUROPE VII LP	LONDON	UK	APAX EUROPE VII LP		06/25/2007			141,642		456,000	0.030
	HILLCREST FUND	Caymen Islands	CI	HILLCREST FUND		01/06/2009			2,120,112		6,308,281	0.030
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P	Caymen Islands	CI	DRAPER FISHER JURVETSON FUND IX PARTNERS		04/12/2007	1		212,500		1,150,000	0.830
	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP	Caymen Islands	CI	DRAPER FISHER JURVETSON GROWTH FUND 2006		07/12/2007			172,500		760,500	1.130

(continues)

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Deposit	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Fixed Income Instruments - Unaffiliated																			
	BROADWING MEZZANINE FINANCING	Cincinnati	OH	BROADWING MEZZANINE F	04/01/2003	04/14/2011	252,000	(171,810)				(171,810)		252,000	252,000		(197,190)	(197,190)	
1399999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Fixed Income Instruments - Unaffiliated							252,000	(171,810)				(171,810)		252,000	252,000		(197,190)	(197,190)	
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated																			
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II	07/27/2006	06/24/2011	585,003							585,003	585,003				
	ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNE	03/26/2008	05/05/2011	36,458							36,458	36,458				
	ABRY ADVANCED SECURITIES FUND	Caymen Islands	CI	ABRY ADVANCED SECURIT	08/01/2008	06/10/2011	42,908							42,908	42,908				
	ALINDA FUND I INFRASTRUCTURE F	WILMINGTON	DE	ALINDA FUND I INFRAST	09/08/2006	06/30/2011	46,750							46,750	46,750				
	AUDAX III LP	WILMINGTON	DE	AUDAX III LP	11/14/2007	06/06/2011	507,053							507,053	507,053				
	GTCR CAPITAL PARTNERS LP	CHICAGO	IL	GTCR CAPITAL PARTNERS	07/28/1999	06/16/2011	44,050							44,050	44,050				
	KKR ASSOCIATES LP	NEW YORK	NY	KKR ASSOCIATES LP	10/05/2006	06/09/2011	270,214							270,214	270,214				
	LANDMARK PE FUND VIII LP	SIMSBURY	CT	LANDMARK PE FUND VIII	12/09/1998	06/28/2011	87,768							87,768	87,768				
	EUROPEAN STRATEGIC PARTNERS I	LONDON	UK	EUROPEAN STRATEGIC PA	05/04/2000	06/10/2011	461,478							461,478	461,478				
	OAK INVESTMENT PARTNERS XI LP	WILMINGTON	DE	OAK INVESTMENT PARTNE	09/23/2004	04/05/2011	179,293							179,293	179,293				

(continues)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated (continued)												
	OCM EUROPEAN OPPORTUNTIES FUND LP	Caymen Islands	CI	OCM EUROPEAN OPPORTUNTIES FUND LP		10/09/2008	3		750,000		2,250,000	0.920
	CORSAIR (National City) LP	NEW YORK	NY	CORSAIR (National City) LP		05/22/2008			1,870			1.090
	CORSAIR IV LP	NEW YORK	NY	CORSAIR IV LP		06/20/2011		4,094,351	34,292			1.863
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010			417,681		3,448,158	0.710
	GARRISON OPPORTUNITIES FUND II	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II		03/08/2011			430,445		6,381,432	1.800
	GARRISON OPPORTUNITIES FUND II	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II		04/19/2011		675,000	675,000		5,400,000	1.810
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated								5,009,728	7,207,542		45,999,444	
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated												
000000-00-0	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	INTERNAL TRANSFER	0000000	06/08/2004			4,025,672		26,270,895	100.000
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC	0000000	12/01/2006			2,374,940		8,252,341	100.000
000000-00-0	LEROY GLENN INVESTMENT, LLC	CINCINNATI	OH	INTERNAL TRANSFER-MORTGAGE	0000000	04/06/2010			349,161		23,863	100.000
000000-00-0	WINDSOR HOTEL, LLC	WINDSOR	CT	TWO DAY HILL ROAD ASSOCIATES	0000000	10/03/2000			625,000		50,000	25.000
000000-00-0	WSLR HOLDINGS, LLC	CINCINNATI	OH	WSLIC	0000000	04/27/2007			300,000		24,000	12.490
1899999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated									7,674,772		34,621,099	
3999999 - TOTAL - Unaffiliated								5,009,728	7,207,542		45,999,444	
4099999 - TOTAL - Affiliated									7,674,772		34,621,099	
4199999 - TOTALS								5,009,728	14,882,314		80,620,543	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Deposit	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated (continued)																			
	MORGAN STANLEY LEV EQUITY FD I	NEW YORK	NY	MORGAN STANLEY LEV EQ	02/28/1988	04/12/2011	27,116							27,116	27,116				
	LEXINGTON CAPITAL PARTNERS II	WILMINGTON	DE	LEXINGTON CAPITAL PAR	04/08/1998	06/30/2011	100,176							100,176	100,176				22,233
	PROVIDENCE EQUITY PARTNERS V L	PROVIDENCE	RI	PROVIDENCE EQUITY PAR	04/05/2005	05/20/2011	344,542							344,542	344,542				386,755
	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	PROVIDENCE EQUITY PAR	03/16/2007	06/15/2011	698,144							698,144	698,144				171,130
	VS&A COMMUNICATIONS PARTNERS I	WILMINGTON	DE	VS&A COMMUNICATIONS P	01/14/1999	05/19/2011	16,500							16,500	16,500				
	BEEKEN PETTY O'KEEFE FUND II	CHICAGO	IL	BEEKEN PETTY O'KEEFE	10/31/2005	05/16/2011	173,693							173,693	173,693				88,457
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PAR	03/14/2006	06/29/2011	87,479							87,479	87,479				
	CARLYLE RIVERSTONE FUND I LP	WASHINGTON	DC	CARLYLE RIVERSTONE FU	05/05/2006	05/09/2011	178,518							178,518	178,518				
	CARLYLE RIVERSTONE III LP	WASHINGTON	DC	CARLYLE RIVERSTONE II	04/03/2006	05/26/2011	21,545							21,545	21,545				366,919
	SILVER LAKE PARTNERS III LP	WILMINGTON	DE	SILVER LAKE PARTNERS	08/30/2007	05/26/2011	307,875							307,875	307,875				51,550
	APAX EUROPE VII LP	LONDON	UK	APAX EUROPE VII LP	06/25/2007	05/19/2011	65,057							65,057	65,057				47,116
	HIG BAYSIDE DEBT & LBO II LP	MIAMI	FL	HIG BAYSIDE DEBT & LB	06/17/2008	06/01/2011	379,352							379,352	379,352				437,922
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	04/28/2011	71,463							71,463	71,463				
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY II	08/09/2010	06/13/2011	27,223							27,223	27,223				
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated							4,759,658							4,759,658	4,759,658				1,572,082
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Affiliated																			
	FORT WASHINGTON PE INVEST III	CINCINNATI	OH	FORT WASHINGTON PE IN	12/08/2000	05/17/2011	2,739,771							2,739,771	2,739,771				
	FORT WASHINGTON PE INVEST VI L	CINCINNATI	OH	FORT WASHINGTON PE IN	10/25/2007	05/25/2011	611,915							611,915	611,915				
	FORT WASHINGTON OPPORTUNITIES	CINCINNATI	OH	FORT WASHINGTON OPPO	12/12/2008	04/13/2011	1,834,430							1,834,430	1,834,430				
	FORT WASHINGTON PE INVEST II L	CINCINNATI	OH	FORT WASHINGTON PE IN	12/23/1999	05/06/2011	3,566,554							3,566,554	3,566,554				
	FORT WASHINGTON PE INVEST IV L	CINCINNATI	OH	FORT WASHINGTON PE IN	11/29/2004	05/27/2011	766,380							766,380	766,380				
	FORT WASHINGTON PE INVEST V LP	CINCINNATI	OH	FORT WASHINGTON PE IN	05/15/2006	05/23/2011	2,809,723							2,809,723	2,809,723				
	WSL PARTNERS LP	CINCINNATI	OH	WSL PARTNERS LP	11/14/2003	05/09/2011	6,772,853							6,772,853	6,772,853				
1699999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Affiliated							19,101,626							19,101,626	19,101,626				
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated																			
000000-00-0	WINDSOR HOTEL. LLC	WINDSOR	CT	CASH DIST	10/03/2000	06/27/2011									66,667				166,360
000000-00-0	PCE, LP	ATLANTA	GA	CASH DIST	04/03/2008	05/17/2011									111,046				111,046
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	CASH DIST	12/01/2006	06/27/2011									910,392				1,608,635
1899999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated															1,088,105				1,886,041
3999999 - TOTAL - Unaffiliated							5,011,658	(171,810)				(171,810)		5,011,658	5,011,658		(197,190)	(197,190)	1,572,082
4099999 - TOTAL - Affiliated							19,101,626							19,101,626	20,189,731				1,886,041
4199999 - TOTALS							24,113,284	(171,810)				(171,810)		24,113,284	25,201,389		(197,190)	(197,190)	3,458,123

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
690353-RM-1	OPIC VRDN . 0.130% 03/15/17		05/10/2011	MERRILL LYNCH-NY--FX INC		3,000,000	3,000,000.00	1,096	1
690353-SU-2	OPIC AgencyVAR . 0.120% 06/15/17		05/31/2011	MELLON CAPITAL MKT		10,000,000	10,000,000.00	4,493	1
0599999 - Subtotal - Bonds - U.S. Governments						13,000,000	13,000,000.00	5,589	
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
01F03$-45-4	FNMA DOLLAR ROLL . 3.000% 05/01/26		04/14/2011	BANK of AMERICA SEC		19,236,268	19,802,600.00	26,403	1FE
01F03$-46-2	FNMA DOLLAR ROLL . 3.000% 06/01/26		05/13/2011	BANK of AMERICA SEC		19,236,268	19,802,600.00	24,753	1FE
01F03$-47-0	FNMA POOL # . 3.000% 07/01/26		06/14/2011	BANK of AMERICA SEC		19,236,268	19,802,600.00	29,704	1
095242-CH-4	Blue Ash VRDN . 0.110% 06/01/31		06/08/2011	PNC CAPITAL MARKETS		12,200,000	12,200,000.00	192	1Z*
130536-KL-8	CA PCR WST MGMT . 2.625% 12/01/27		05/27/2011	MERRILL LYNCH-NY--FX INC		7,500,000	7,500,000.00		2Z*
130536-PR-0	CA PCR WST MGMT POLLUTION . 1.625% 08/01		04/29/2011	MERRILL LYNCH-NY--FX INC		2,750,000	2,750,000.00		2Z*
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN . 1.000%		05/11/2011	BARCLAYS		2,400,000	2,400,000.00		1FE
311450-EV-8	FARMINGTON N M POLLUTN CTL REV . 2.875%		05/11/2011	RBC/DAIN		10,211,800	10,000,000.00	35,938	1Z*
3137AB-FV-8	FHLMC SER . 3.154% 02/25/18		06/09/2011	J P MORGAN SEC FIXED INC		5,049,930	5,000,000.00	12,266	1
31381P-UL-0	FNMA # 466887 . 3.060% 12/01/17		05/19/2011	AMHERST SECURITIES GROUP		9,925,868	9,915,023.00	19,384	1
31392J-TL-3	FNR 2003-20 MZ . 5.750% 03/25/33		06/01/2011	Interest Capitalization		114,824	114,824.00		1
31394R-VW-6	FHLMC 2758 ZG . 5.500% 04/15/33		06/01/2011	Interest Capitalization		101,411	101,411.00		1
38373V-N8-9	GNMA - CMO 2002-81 Z . 6.112% 09/16/42		06/01/2011	Interest Capitalization		101,843	101,843.00		1
38373Y-6Z-2	GNMA - CMO 2003-16 Z . 5.582% 02/16/44		06/01/2011	Interest Capitalization		110,075	110,075.00		1
38373Y-UK-8	GNMA - CMO 2003-5 Z . 5.732% 11/16/42		06/01/2011	Interest Capitalization		128,520	128,520.00		1
38375B-JW-3	GNR 2011-H02 BA . 4.450% 02/20/61		04/08/2011	PERFORMANCE TRUST CAPITAL		20,837,579	20,129,887.00	29,859	1
38375B-JW-3	GNR 2011-H02 BA . 4.450% 02/20/61		06/01/2011	Interest Capitalization		146,771	146,771.00		1
47759K-AA-7	JJB PROPERTIES LLC OK REV VAR RATE NOTE		05/06/2011	STERN		5,750,000	5,750,000.00	197	1Z*
59333G-AG-3	MIAMI DADE CNTY FLA INDL DEV POLLUTION		05/06/2011	MERRILL LYNCH-NY--FX INC		7,594,373	7,275,000.00	32,333	2FE
59447P-CJ-8	MICHIGAN FIN AUTH VRDN . 0.150% 09/01/50		05/10/2011	BMO CAPITAL MARKETS		5,000,000	5,000,000.00	271	1FE
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						147,631,798	148,031,154.00	211,300	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
038222-AF-2	APPLIED MATERIALS . 4.300% 06/15/21		06/03/2011	Cantor Fitzgerald Fixed		2,002,080	2,000,000.00		1FE
05948K-XT-1	BOAA 2005-2 1CB4 . 5.500% 03/25/35		06/01/2011	Interest Capitalization		64,805	64,805.00		3Z*
23305X-AA-9	DBUBS 2011-LC2A A1 . 3.527% 01/10/21		06/17/2011	DEUTSCHE BANK		5,049,786	5,000,000.00	13,226	1Z*
25459H-AD-7	DIRECTV HLDS/FN . 6.375% 06/15/15		05/17/2011	MORGAN STANLEY FIXED INC		3,588,550	3,500,000.00	96,068	2FE
29266R-AA-6	ENERGIZER HOLDINGS INC . 4.700% 05/19/21		06/02/2011	J P MORGAN SEC FIXED INC		5,013,700	5,000,000.00	11,750	2FE
38259P-AB-8	GOOGLE INC-CL A . 3.625% 05/19/21		06/07/2011	Various		6,947,980	7,000,000.00	14,399	1FE
58155Q-AD-5	MCKESSON CORP . 4.750% 03/01/21		04/06/2011	Cantor Fitzgerald Fixed		1,013,050	1,000,000.00	5,410	1FE
64952G-AF-5	NEW YORK LIFE . 6.750% 11/15/39		04/08/2011	BARCLAYS		1,680,681	1,488,000.00	41,292	1FE
668131-AA-3	NORTHWESTERN MUT LIFE . 6.063% 03/30/40		06/30/2011	WELLS FARGO		4,217,440	4,000,000.00	36,378	1FE
678858-BM-2	OKLAHOMA GAS & ELECTRIC . 5.250% 05/15/4		05/24/2011	J P MORGAN SEC FIXED INC		1,987,780	2,000,000.00		1FE
718172-AK-5	PHILIP MORRIS INTL INC . 4.125% 05/17/21		05/10/2011	CREDIT SUISSE FIRST BOSTON		1,988,660	2,000,000.00		1FE
91159H-HA-1	US BANCORP . 4.125% 05/24/21		05/19/2011	MORGAN STANLEY FIXED INC		3,984,760	4,000,000.00		1FE
92239M-AC-5	VECTREN UTILITY HOLDINGS . 6.625% 12/01/		04/07/2011	KNIGHT LIBERTAS LLC		1,037,120	1,000,000.00	24,108	1FE
931142-CY-7	WAL-MART STORES . 5.000% 10/25/40		06/30/2011	GOLDMAN SACHS		3,767,240	4,000,000.00	39,444	1FE
80105N-AG-0	SANOFI-AVENTIS . 4.000% 03/29/21	F	06/06/2011	FTN FINANCIAL SECURITIES		5,046,300	5,000,000.00	38,889	1FE
80685P-AA-6	SCHLUMBERGER NORGE AS . 4.200% 01/15/21	F	06/14/2011	BARCLAYS		3,958,447	3,883,000.00	71,124	1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						51,348,379	50,935,805.00	392,088	
8399997 - Subtotal - Bonds - Part 3						211,980,177	211,966,959.00	608,977	
8399999 - Subtotal - Bonds						211,980,177	211,966,959.00	608,977	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .... 7 .

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
00484M-10-6	ACORDA THERAPEUTICS INC		05/24/2011	LEERINK SWANN	60.000	1,948			L
008073-10-8	AEROVIRONMENT INC		06/30/2011	Various	195.000	6,921			L
015351-10-9	ALEXION PHARMACEUTICALS INC		05/23/2011	Stock Split	322.000				L
018804-10-4	ALLIANT TECHSYSTEMS INC		04/12/2011	PIPER JAFFRAY	7,080.000	500,177			L
020002-10-1	ALLSTATE CORPORATION		06/15/2011	S. C. BERNSTEIN	25,000.000	737,005			L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		06/14/2011	JP MORGAN - EQ	55.000	1,891			L
045327-10-3	ASPEN TECHNOLOGY INC		06/27/2011	Various	1,050.000	16,565			L
04930A-10-4	ATLAS ENERGY LP		06/21/2011	Various	15,000.000	361,930			L
060505-10-4	BANK OF AMERICA CORP		04/12/2011	S. C. BERNSTEIN	74,571.000	1,005,031			L
09057G-60-2	BIO-REFERENCE LABS INC		05/17/2011	Various	160.000	4,002			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		04/05/2011	Various	160.000	4,096			L
109178-10-3	BRIGHAM EXPLORATION CO		05/24/2011	SIDOTI & CO LLC	100.000	3,009			L
139594-10-5	CAPELLA EDUCATION CO		06/16/2011	Various	165.000	7,438			L
14754D-10-0	CASH AMERICA INTL INC		04/08/2011	SIDOTI & CO LLC	40.000	1,843			L
149205-10-6	CATO CORP-CLASS A		05/20/2011	KNIGHT SECURITIES	80.000	2,078			L
14964U-10-8	CAVIUM NETWORKS INC		06/27/2011	Various	40.000	1,655			L
156710-10-5	CERADYNE INC		06/30/2011	Various	75.000	2,927			L
16524K-10-8	CHESAPEAKE MIDSTREAM PARTNER LP		06/21/2011	Various	39,000.000	1,020,947			U
168615-10-2	CHICO'S FAS INC		06/14/2011	JP MORGAN - EQ	205.000	2,898			L
179895-10-7	CLARCOR INC		06/30/2011	Various	105.000	4,573			L
19259P-30-0	COINSTAR INC		06/30/2011	Various	50.000	2,714			L
20564W-10-5	COMSCORE INC		06/29/2011	Various	14.000	353			L
226372-10-0	CRESTWOOD MIDSTREAM PARTNERS LP		06/03/2011	Various	16,000.000	461,785			L
262037-10-4	DRIL-QUIP INC		05/09/2011	Morgan Stanley	45.000	3,045			L
283702-10-8	EL PASO PIPELINE PARTNERS LP		05/24/2011	OPPENHEIMER & CO	7,000.000	240,268			L
29355X-10-7	ENPRO INDUSTRIES INC		05/06/2011	Various	100.000	4,062			L
296315-10-4	ESCO TECHNOLOGIES INC		05/23/2011	Various	220.000	8,042			L
317485-10-0	FINANCIAL ENGINES INC		06/24/2011	PIPER JAFFRAY	240.000	5,827			L
31787A-50-7	FINISAR CORPORATION		06/29/2011	Various	620.000	10,490			L
34385P-10-8	FLUIDIGM CORP		06/30/2011	Various	326.000	4,725			L
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		05/05/2011	ROBERT W. BAIRD	115.000	3,099			L
38141G-10-4	GOLDMAN SACHS GROUP INC		06/30/2011	Various	23,128.000	3,045,445			L
40425J-10-1	HMS HOLDINGS CORP		05/17/2011	KEY BANC CAPITAL MARKETS	25.000	1,903			L
443320-10-6	HUB GROUP INC-CL A		06/14/2011	KEY BANC CAPITAL MARKETS	245.000	9,394			L
45256B-10-1	IMPAX LABORATORIES INC		05/10/2011	Various	530.000	14,648			L
457153-10-4	INGRAM MICRO INC-CL A		05/09/2011	Various	310,483.000	5,954,631			L
45765U-10-3	INSIGHT ENTERPRISES INC		05/10/2011	Various	44,000.000	752,534			L
46625H-10-0	JP MORGAN CHASE & CO		06/27/2011	Various	84,500.000	3,377,089			L
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		05/05/2011	JP MORGAN - EQ	35.000	1,014			L
515098-10-1	LANDSTAR SYSTEM INC		06/16/2011	Various	80.000	3,686			L
548661-10-7	LOWES COMPANIES		06/15/2011	S. C. BERNSTEIN	14,000.000	310,484			L
549764-10-8	LUFKIN INDUSTRIES INC		06/28/2011	Various	55.000	4,494			L
55261F-10-4	M & T BANK CORP COMMON		05/17/2011	Conversion	14,787.000	1,206,100			L
594901-10-0	MICROS SYSTEMS INC		06/24/2011	Various	70.000	3,454			L
62541B-10-1	MULTI-FINELINE ELECTRONIX IN		05/13/2011	ROBERT W. BAIRD	120.000	2,702			L
651718-50-4	NEWPARK RESOURCES INC		06/28/2011	Various	2,140.000	19,690			L
65440K-10-6	99 CENTS ONLY STORES		06/13/2011	STIFEL NICOLAUS & CO-EQ	95.000	1,931			L
67072V-10-3	NXSTAGE MEDICAL INC		04/04/2011	WILLIAM BLAIR	90.000	2,074			L
699173-20-9	PARAMETRIC TECHNOLOGY CORP		06/30/2011	Various	190.000	4,384			L
707884-10-2	PENN VIRGINIA RESOURCE LP		06/24/2011	Various	17,000.000	436,964			L
716382-10-6	PETMED EXPRESS INC		06/15/2011	STIFEL NICOLAUS & CO-EQ	50.000	610			L

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
716748-10-8	PETROQUEST ENERGY INC		05/06/2011	Various	725.000	6,428			L
743312-10-0	PROGRESS SOFTWARE CORP		06/29/2011	Morgan Stanley	50.000	1,179			L
749941-10-0	RF MICRO DEVICES INC		04/27/2011	S. G. COWEN SECURITIES CORP.	160.000	1,062			L
80517Q-10-0	SAVIENT PHARMACEUTICALS INC		04/06/2011	Various	385.000	4,143			L
805423-30-8	SAVVIS INC		04/26/2011	PIPER JAFFRAY	145.000	5,421			L
834376-50-1	SOLUTIA INC		05/18/2011	SIDOTI & CO LLC	85.000	1,988			L
83568G-10-4	SONOSITE		04/26/2011	Various	120.000	4,065			L
84756N-10-9	SPECTRA ENERGY PARTNERS LP		04/07/2011	CITIGROUP GLOBAL-EQ	5,000.000	164,263			L
87612G-10-1	TARGA RESOURCES CORP		05/24/2011	Various	10,000.000	330,514			L
88160T-10-7	TESORO LOGISTICS LP UNIT		06/03/2011	Various	46,000.000	1,105,198			L
882681-10-9	TEXAS ROADHOUSE INC		05/12/2011	ROBERT W. BAIRD	315.000	5,137			L
885175-30-7	THORATEC CORP		06/30/2011	LEERINK SWANN	365.000	12,198			L
891092-10-8	TORO CO		04/12/2011	SIDOTI & CO LLC	30.000	1,941			L
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		06/17/2011	Various	15,636.607	223,184			L
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		06/20/2011	TOUCHSTONE SECURITIES	26,396.432	350,326			U
89674K-10-3	TRIQUINT SEMICONDUCTOR INC		06/10/2011	Various	960.000	12,156			L
91307C-10-2	UNITED THERAPEUTICS CORP		06/29/2011	MERRILL LYNCH-ALGO	35.000	1,920			L
922417-10-0	VEECO INSTRUMENTS INC		05/20/2011	ROBERT W. BAIRD	15.000	823			L
92335C-10-6	VERA BRADLEY INC		06/23/2011	Various	517.000	24,713			U
92827P-10-2	VIRTUSA CORP		06/20/2011	S. G. COWEN SECURITIES CORP.	45.000	821			L
929297-10-9	WMS INDUSTRIES INC		06/13/2011	STIFEL NICOLAUS & CO-EQ	65.000	1,852			L
929740-10-8	WABTEC CORP		06/23/2011	KEY BANC CAPITAL MARKETS	70.000	4,535			L
958254-10-4	WESTERN GAS PARTNERS LP		06/02/2011	Various	67,000.000	2,362,934			L
96950F-10-4	WILLIAMS PARTNERS		05/20/2011	Various	13,000.000	681,596			L
981811-10-2	WORTHINGTON INDUSTRIES		06/30/2011	KEY BANC CAPITAL MARKETS	53.000	1,191			L
292505-10-4	ENCANA CORP	A	06/27/2011	Various	58,500.000	1,754,295			L
151290-88-9	CEMEX SAB-SPONS ADR	F	05/05/2011	BNY CONVERG-SOFT	126,903.000	1,017,267			L
48667L-10-6	KDDI CORP-UNSPONSORED ADR	F	05/12/2011	CREDIT SUISSE FIRST BOSTON	107,636.000	7,551,700			U
879382-20-8	TELEFONICA SA-SPON ADR RECEIPTS	F	05/24/2011	SIDOTI & CO LLC	57,500.000	1,354,896			L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	F	06/15/2011	Various	118,000.000	3,176,933			L
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	06/06/2011	Various	125.000	3,432			L
N93540-10-7	VISTAPRINT NV	F	06/09/2011	Various	30.000	1,392			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						39,754,078			
Common Stocks - Parent, Subsidiaries and Affiliates									
34919@-10-7	FT. WASHINGTON SAVINGS COMPANY		05/18/2011	Capital Contribution		5,000,000			A
9199999 - Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						5,000,000			
Common Stocks - Mutual Funds									
89154#-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp		06/17/2011	Various	5,965.829	61,376			U
89154@-80-9	TOUCHSTONE HIGH YIELD-A Def-Comp		05/27/2011	Various	522.746	4,632			U
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		06/29/2011	Various	4,133,657.440	4,133,657			L
89154W-70-0	TOUCHSTONE MONEY MARKET		06/20/2011	Various	61.990	62			L
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		06/20/2011	Various	234,737.945	2,124,501			L
89154X-30-2	TOUCHSTONE LARGE CAP GROWTH FUND CLASS A		04/01/2011	TOUCHSTONE SECURITIES	229.524	5,745			L
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		06/20/2011	TOUCHSTONE SECURITIES	139,049.501	3,518,431			L
89154X-57-5	TOUCHSTONE DIV SMALL CAP GROWTH - A		04/01/2011	TOUCHSTONE SECURITIES	270.155	3,150			L
89154X-58-3	TOUCHSTONE DIVERSIFIED SMALL CAP GROWTH		06/20/2011	TOUCHSTONE SECURITIES	136,015.848	1,609,383			U
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		06/17/2011	TOUCHSTONE SECURITIES	141,668.400	3,589,840			L
89154X-88-0	TOUCHSTONE MID CAP GROWTH - A		04/01/2011	TOUCHSTONE SECURITIES	151.612	3,810			L
89155H-28-0	TOUCHSTONE LARGE CAP REL VALUE CLASS Y		06/20/2011	TOUCHSTONE SECURITIES	24,419.489	315,693			L

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Mutual Funds (continued)									
89155H-29-8	TOUCHSTONE LARGE CAP REL VALUE CLASS I		04/01/2011	TOUCHSTONE SECURITIES	1,032.258	13,492			L
89155H-31-4	TOUCHSTONE LARGE CAP REL VALUE CLASS C		04/01/2011	TOUCHSTONE SECURITIES	9.939	130			L
89155H-32-2	TOUCHSTONE LARGE CAP REL VALUE CLASS A		04/01/2011	TOUCHSTONE SECURITIES	27.596	362			L
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		06/01/2011	TOUCHSTONE SECURITIES	17,917.404	251,386			L
89155H-38-9	TOUCHSTONE MID CAP VALUE FUND CLASS I		04/01/2011	TOUCHSTONE SECURITIES	9,359.495	130,752			L
89155H-39-7	TOUCHSTONE MID CAP VALUE FUND CLASS C		04/01/2011	TOUCHSTONE SECURITIES	17.101	237			L
89155H-41-3	TOUCHSTONE MID CAP VALUE FUND CLASS A		04/01/2011	TOUCHSTONE SECURITIES	35.635	495			L
89155H-56-1	TOUCHSTONE PREMIUM YIELD EQUITY CLASS C		05/31/2011	Various	277.414	2,043			L
89155H-57-9	TOUCHSTONE PREMIUM YIELD EQUITY CLASS A		05/31/2011	Various	11,492.122	84,569			L
89155H-73-6	TOUCHSTONE SMALL CAP VALUE FUND		04/01/2011	TOUCHSTONE SECURITIES	258.989	4,610			L
89155T-74-8	TOUCHSTONE EMERGING MARKETS II CLASS I		04/18/2011	TOUCHSTONE SECURITIES	140,796.424	1,407,964			L
89155T-82-1	TOUCHSTONE SMALL CAP VALUE - A		06/13/2011	TOUCHSTONE SECURITIES	390.488	6,400			L
89155T-86-2	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		06/20/2011	TOUCHSTONE SECURITIES	132,200.859	1,704,451			L
9299999 - Subtotal - Common Stocks - Mutual Funds						18,977,171			
9799997 - Subtotal - Common Stocks - Part 3						63,731,249			
9799999 - Subtotal - Common Stocks						63,731,249			
9899999 - Subtotal - Preferred and Common Stocks						63,731,249			
9999999 - TOTALS						275,711,426		608,977	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
36202K-N5-0	GNMA ARM # 8512 . 3.500% 06/20/19		06/01/2011	Paydown		276	276.00	286	258		19		19		276				4	06/20/2019	1
36202K-UV-5	GNMA ARM # 8696 . 2.625% 09/20/25		06/01/2011	Paydown		485	485.00	499	456		29		29		485				5	09/20/2025	1
36203C-ME-9	GNMA # 345157 . 6.500% 01/15/24		06/01/2011	Paydown		384	384.00	345	361		24		24		384				10	01/15/2024	1
36203C-ZE-5	GNMA # 345541 . 6.500% 02/15/24		06/01/2011	Paydown		816	816.00	732	761		55		55		816				22	02/15/2024	1
36203D-J4-3	GNMA # 345983 . 6.500% 12/15/23		06/01/2011	Paydown		596	596.00	534	557		39		39		596				16	12/15/2023	1
36203D-JE-1	GNMA # 345961 . 6.500% 11/15/23		06/01/2011	Paydown		636	636.00	570	578		58		58		636				17	11/15/2023	1
36203D-JL-5	GNMA # 345967 . 6.500% 11/15/23		06/01/2011	Paydown		697	697.00	595	632		65		65		697				19	11/15/2023	1
36203D-M2-3	GNMA # 346077 . 6.500% 02/15/24		06/01/2011	Paydown		808	808.00	725	749		60		60		808				22	02/15/2024	1
36203D-MZ-0	GNMA # 346076 . 6.500% 01/15/24		06/01/2011	Paydown		1,326	1,326.00	1,133	1,169		158		158		1,326				35	01/15/2024	1
36203K-7M-0	GNMA # 352000 . 6.500% 12/15/23		06/01/2011	Paydown		1,138	1,138.00	1,020	1,043		96		96		1,138				31	12/15/2023	1
36203K-KX-1	GNMA # 351410 . 6.500% 01/15/24		06/01/2011	Paydown		416	416.00	360	370		45		45		416				11	01/15/2024	1
36203L-4H-2	GNMA # 352824 . 6.500% 04/15/24		06/01/2011	Paydown		22,481	22,481.00	19,362	20,557		1,924		1,924		22,481				702	04/15/2024	1
36203L-S5-2	GNMA # 352540 . 6.500% 01/15/24		06/01/2011	Paydown		5,764	5,764.00	4,995	5,291		473		473		5,764				157	01/15/2024	1
36203M-B5-8	GNMA # 352960 . 6.500% 05/15/24		06/01/2011	Paydown		261	261.00	234	238		23		23		261				7	05/15/2024	1
36203M-JM-3	GNMA # 353168 . 6.500% 12/15/23		06/01/2011	Paydown		1,844	1,844.00	1,653	1,668		176		176		1,844				56	12/15/2023	1
36203N-6L-7	GNMA # 354675 . 6.500% 10/15/23		06/01/2011	Paydown		1,713	1,713.00	1,535	1,548		165		165		1,713				41	10/15/2023	1
36203P-AP-8	GNMA 30 YR # 354714 . 6.500% 12/15/23		06/01/2011	Paydown		641	641.00	574	587		53		53		641				16	12/15/2023	1
36203R-5K-1	GNMA 30 YR # 357350 . 6.500% 11/15/23		06/01/2011	Paydown		1,239	1,239.00	1,111	1,126		113		113		1,239				28	11/15/2023	1
36203S-4U-8	GNMA 30 YR # 358235 . 6.500% 09/15/23		06/01/2011	Paydown		471	471.00	405	433		38		38		471				13	09/15/2023	1
36203U-Z7-0	GNMA 30 YR # 359966 . 6.500% 12/15/23		06/01/2011	Paydown		1,259	1,259.00	1,089	1,158		101		101		1,259				34	12/15/2023	1
36203W-NW-4	GNMA 30 YR # 361405 . 6.500% 02/15/24		06/01/2011	Paydown		3,092	3,092.00	2,772	2,891		201		201		3,092				97	02/15/2024	1
36203Y-2F-0	GNMA 30 YR # 363574 . 6.500% 12/15/23		06/01/2011	Paydown		179	179.00	161	162		17		17		179				5	12/15/2023	1
36204A-VJ-1	GNMA 30 YR # 364317 . 6.500% 08/15/23		06/01/2011	Paydown		3,225	3,225.00	2,777	2,910		315		315		3,225				87	08/15/2023	1
36204C-6Z-9	GNMA 30 YR # 366388 . 6.500% 12/15/23		06/01/2011	Paydown		1,031	1,031.00	925	968		63		63		1,031				28	12/15/2023	1
36204C-7L-9	GNMA 30 YR # 366399 . 6.500% 01/15/24		06/01/2011	Paydown		630	630.00	564	572		58		58		630				17	01/15/2024	1
36204D-MT-3	GNMA 30 YR # 366770 . 6.500% 05/15/24		06/01/2011	Paydown		1,025	1,025.00	886	941		84		84		1,025				28	05/15/2024	1
36204G-Y3-0	GNMA 30 YR # 369830 . 6.500% 12/15/23		06/01/2011	Paydown		2,055	2,055.00	1,755	1,824		230		230		2,055				47	12/15/2023	1
36204H-HF-0	GNMA # 370230 . 6.500% 01/15/24		06/01/2011	Paydown		533	533.00	478	501		32		32		533				15	01/15/2024	1
36204H-QF-0	GNMA # 370454 . 6.500% 12/15/23		06/01/2011	Paydown		524	524.00	470	493		32		32		524				14	12/15/2023	1
36204J-B2-1	GNMA # 370957 . 6.500% 12/15/23		06/01/2011	Paydown		6,117	6,117.00	5,483	5,726		391		391		6,117				153	12/15/2023	1
36204J-KH-8	GNMA # 371196 . 6.500% 12/15/23		06/01/2011	Paydown		820	820.00	735	767		53		53		820				22	12/15/2023	1
36204J-KN-5	GNMA # 371201 . 6.500% 12/15/23		06/01/2011	Paydown		1,629	1,629.00	1,460	1,519		109		109		1,629				42	12/15/2023	1
36204J-L2-0	GNMA # 371245 . 6.500% 01/15/24		06/01/2011	Paydown		23,507	23,507.00	20,370	21,586		1,921		1,921		23,507				749	01/15/2024	1
36204J-L7-9	GNMA # 371250 . 6.500% 01/15/24		06/01/2011	Paydown		1,666	1,666.00	1,440	1,531		135		135		1,666				45	01/15/2024	1
36204K-5W-9	GNMA # 372661 . 6.500% 01/15/24		06/01/2011	Paydown		2,377	2,377.00	2,060	2,178		199		199		2,377				64	01/15/2024	1
36204K-DN-0	GNMA # 371909 . 6.500% 02/15/24		06/01/2011	Paydown		2,274	2,274.00	1,967	2,090		185		185		2,274				62	02/15/2024	1
36204K-EA-7	GNMA # 371929 . 6.500% 03/15/24		06/01/2011	Paydown		566	566.00	507	530		36		36		566				15	03/15/2024	1
36204N-FK-8	GNMA 30 YR # 374670 . 6.500% 02/15/24		06/01/2011	Paydown		14,475	14,475.00	12,544	13,261		1,214		1,214		14,475				445	02/15/2024	1
36204N-ND-5	GNMA 30 YR # 374888 . 6.500% 01/15/24		06/01/2011	Paydown		989	989.00	855	863		125		125		989				27	01/15/2024	1
36204N-R9-0	GNMA 30 YR # 375012 . 6.500% 01/15/24		06/01/2011	Paydown		2,732	2,732.00	2,368	2,401		332		332		2,732				74	01/15/2024	1
36204P-QA-3	GNMA 30 YR # 375849 . 6.500% 01/15/24		06/01/2011	Paydown		397	397.00	356	372		25		25		397				11	01/15/2024	1
36204Q-CC-2	GNMA 30 YR # 376367 . 6.500% 01/15/24		06/01/2011	Paydown		710	710.00	636	664		46		46		710				19	01/15/2024	1
36204Q-EA-4	GNMA 30 YR # 376429 . 6.500% 03/15/24		06/01/2011	Paydown		13,739	13,739.00	11,738	12,483		1,257		1,257		13,739				416	03/15/2024	1
36204R-YP-7	GNMA 30 YR # 377918 . 6.500% 01/15/24		06/01/2011	Paydown		862	862.00	746	790		73		73		862				24	01/15/2024	1
36204R-YQ-5	GNMA 30 YR # 377919 . 6.500% 01/15/24		06/01/2011	Paydown		1,359	1,359.00	1,170	1,246		112		112		1,359				37	01/15/2024	1
36204U-JU-6	GNMA 30 YR # 380175 . 6.500% 12/15/23		06/01/2011	Paydown		117	117.00	101	107		10		10		117				3	12/15/2023	1
36204Y-C3-5	GNMA 30 YR # 383590 . 6.500% 04/15/24		06/01/2011	Paydown		3,464	3,464.00	2,983	3,130		334		334		3,464				93	04/15/2024	1
36205B-E5-7	GNMA 30 YR # 385456 . 6.500% 03/15/24		06/01/2011	Paydown		2,722	2,722.00	2,359	2,490		232		232		2,722				74	03/15/2024	1
36205B-EE-8	GNMA 30 YR # 385433 . 6.500% 02/15/24		06/01/2011	Paydown		1,244	1,244.00	1,075	1,140		104		104		1,244				34	02/15/2024	1

(continues)

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues .... 5 .

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments (continued)																					
36205B-EF-5	GNMA 30 YR # 385434 . 6.500% 02/15/24		06/01/2011	Paydown		2,049	2,049.00	1,772	1,789		260		260		2,049				55	02/15/2024	1
36205B-KL-5	GNMA 30 YR # 385599 . 6.500% 03/15/24		06/01/2011	Paydown		650	650.00	556	593		58		58		650				18	03/15/2024	1
36205B-LD-2	GNMA 30 YR # 385624 . 7.500% 05/15/24		06/01/2011	Paydown		247	247.00	238	241		6		6		247				8	05/15/2024	1
36205D-C7-1	GNMA 30 YR # 387194 . 6.500% 02/15/24		06/01/2011	Paydown		1,008	1,008.00	872	928		81		81		1,008				27	02/15/2024	1
36205E-FZ-4	GNMA 30 YR # 388184 . 6.500% 04/15/24		06/01/2011	Paydown		356	356.00	305	325		31		31		356				10	04/15/2024	1
36205H-2Q-1	GNMA 30 YR # 391483 . 7.500% 07/15/24		06/01/2011	Paydown		5,508	5,508.00	5,286	5,372		137		137		5,508				204	07/15/2024	1
36205J-Q2-4	GNMA 30 YR # 392073 . 6.500% 04/15/24		06/01/2011	Paydown		572	572.00	488	522		50		50		572				16	04/15/2024	1
36205J-QF-5	GNMA 30 YR # 392054 . 6.500% 04/15/24		06/01/2011	Paydown		6,728	6,728.00	5,748	6,116		612		612		6,728				182	04/15/2024	1
36205L-5Z-9	GNMA 30 YR # 394264 . 6.500% 03/15/24		06/01/2011	Paydown		1,482	1,482.00	1,266	1,329		153		153		1,482				38	03/15/2024	1
36207N-D4-3	GNMA # 436723 . 7.500% 11/15/26		06/01/2011	Paydown		3,843	3,843.00	3,988	3,945		(102)		(102)		3,843				120	11/15/2026	1
36210E-7C-7	GNMA 30 YR # 490591 . 7.000% 09/15/28		06/01/2011	Paydown		2,581	2,581.00	2,641	2,624		(44)		(44)		2,581				75	09/15/2028	1
362156-H5-3	GNMA 30 YR # 155152 10.000% 03/15/16		06/01/2011	Paydown		535	535.00	494	521		14		14		535				22	03/15/2016	1
36215J-JR-5	GNMA 30 YR # 136272 10.000% 10/15/15		06/01/2011	Paydown		338	338.00	330	335		3		3		338				14	10/15/2015	1
362165-AQ-5	GNMA 30 YR # 183715 . 9.000% 11/15/16		06/01/2011	Paydown		734	734.00	712	724		10		10		734				28	11/15/2016	1
362166-RY-8	GNMA 30 YR # 185103 10.000% 09/15/18		06/01/2011	Paydown		47	47.00	46	46						47				2	09/15/2018	1
362167-DQ-8	GNMA 30 YR # 185611 10.500% 05/15/19		06/01/2011	Paydown		122	122.00	115	119		3		3		122				5	05/15/2019	1
36216T-7L-8	GNMA 30 YR # 174699 10.000% 10/15/18		06/01/2011	Paydown		51	51.00	52	51						51				2	10/15/2018	1
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		06/01/2011	Paydown		603	603.00	609	604		(1)		(1)		603				25	11/15/2018	1
36217M-J5-4	GNMA 30 YR # 197484 . 6.500% 12/15/23		06/01/2011	Paydown		925	925.00	790	841		84		84		925				25	12/15/2023	1
362180-EN-7	GNMA 30 YR # 236941 . 9.500% 05/15/18		06/01/2011	Paydown		254	254.00	247	251		3		3		254				10	05/15/2018	1
362180-UU-3	GNMA 30 YR # 237395 10.000% 11/15/17		06/01/2011	Paydown		545	545.00	543	543		2		2		545				23	11/15/2017	1
36218C-EL-5	GNMA 30 YR # 218039 . 9.500% 08/15/17		06/01/2011	Paydown		423	423.00	412	418		5		5		423				17	08/15/2017	1
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		06/01/2011	Paydown		502	502.00	487	495		7		7		502				21	09/15/2017	1
36218L-PK-5	GNMA 30 YR # 225526 10.000% 10/15/17		06/01/2011	Paydown		497	497.00	482	490		7		7		497				21	10/15/2017	1
36218P-VW-3	GNMA 30 YR # 228429 10.500% 06/15/19		06/01/2011	Paydown		379	379.00	371	374		5		5		379				17	06/15/2019	1
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		06/01/2011	Paydown		4,218	4,218.00	4,316	4,247		(29)		(29)		4,218				145	10/15/2018	1
36219K-TX-4	GNMA 30 YR # 251766 10.000% 04/15/18		06/01/2011	Paydown		1,261	1,261.00	1,291	1,270		(9)		(9)		1,261				53	04/15/2018	1
36219L-RP-1	GNMA 30 YR # 252594 . 9.500% 05/15/18		06/01/2011	Paydown		772	772.00	739	756		16		16		772				30	05/15/2018	1
36219P-MW-2	GNMA 30 YR # 255173 10.500% 06/15/19		06/01/2011	Paydown		320	320.00	315	316		4		4		320				14	06/15/2019	1
36219S-CA-5	GNMA 30 YR # 257565 10.500% 03/15/19		06/01/2011	Paydown		159	159.00	157	158		2		2		159				7	03/15/2019	1
36219S-Z7-7	GNMA 30 YR # 258266 10.000% 11/15/18		06/01/2011	Paydown		58	58.00	59	58						58				2	11/15/2018	1
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		06/01/2011	Paydown		144	144.00	143	143		1		1		144				6	09/15/2018	1
36219Y-ET-9	GNMA 30 YR # 263046 10.000% 10/15/18		06/01/2011	Paydown		292	292.00	291	291		1		1		292				12	10/15/2018	1
36219Y-Q7-4	GNMA 30 YR # 263378 10.000% 10/15/18		06/01/2011	Paydown		221	221.00	220	220		1		1		221				9	10/15/2018	1
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		06/01/2011	Paydown		343	343.00	317	331		12		12		343				14	06/15/2019	1
36220T-D4-3	GNMA 30 YR # 287323 . 9.000% 02/15/20		06/01/2011	Paydown		154	154.00	150	152		2		2		154				6	02/15/2020	1
36223H-HR-1	GNMA 30 YR # 308140 . 7.500% 01/15/22		06/01/2011	Paydown		264	264.00	254	259		6		6		264				8	01/15/2022	1
36224F-J2-7	GNMA 30 YR # 327081 . 7.500% 05/15/22		06/01/2011	Paydown		1,244	1,244.00	1,197	1,217		27		27		1,244				39	05/15/2022	1
36224J-5W-8	GNMA 30 YR # 330361 . 7.500% 01/15/23		06/01/2011	Paydown		71	71.00	69	70		2		2		71				2	01/15/2023	1
36224R-KG-8	GNMA 30 YR # 336095 . 6.500% 11/15/23		06/01/2011	Paydown		745	745.00	667	699		46		46		745				20	11/15/2023	1
36225C-EV-4	GNMA ARM # 80147 . 2.125% 12/20/27		06/01/2011	Paydown		350	350.00	360	331		19		19		350				3	12/20/2027	1
36225C-FM-3	GNMA ARM # 80171 . 2.375% 02/20/28		06/01/2011	Paydown		216	216.00	220	201		15		15		216				3	02/20/2028	1
690353-RM-1	OPIC VRDN . 0.130% 03/15/17		06/15/2011	Redemption 100.0000		211,207	211,207.00	211,207							211,207				2,708	03/15/2017	1
0599999 - Subtotal - Bonds - U.S. Governments						390,329	390,329.00	370,320	165,991		13,139		13,139		390,329				8,059		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
01F03$-45-4	FNMA DOLLAR ROLL . 3.000% 05/01/26		05/13/2011	BANK of AMERICA SEC		19,236,268	19,802,600.00	19,236,268							19,236,268				26,403	05/01/2026	1FE
01F03$-46-2	FNMA DOLLAR ROLL . 3.000% 06/01/26		06/14/2011	BANK of AMERICA SEC		19,236,268	19,802,600.00	19,236,268							19,236,268				24,753	06/01/2026	1FE
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN . 0.150		05/09/2011	MORGAN STANLEY FIXED INC		5,700,000	5,700,000.00	5,700,000	5,700,000						5,700,000				6,978	12/01/2032	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
095242-CH-4	Blue Ash VRDN . 0.110% 06/01/31		06/08/2011	PNC CAPITAL MARKETS		6,050,000	6,050,000.00	6,050,000							6,050,000				2,534	06/01/2031	1Z*
095242-CH-4	Blue Ash VRDN . 0.110% 06/01/31		06/01/2011	Redemption 100.0000		100,000	100,000.00	100,000							100,000				39	06/01/2031	1Z*
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN . 1.00		05/16/2011	Redemption 100.0000		2,700,000	2,700,000.00	2,700,000	2,700,000						2,700,000				11,205	11/15/2038	1FE
3128MB-XF-9	FGLMC # G13178 . 5.000% 06/01/23		06/01/2011	Paydown		791,212	791,212.00	814,577	812,413		(21,201)		(21,201)		791,212				16,414	06/01/2023	1
3128MB-YE-1	FGLMC # G13209 . 5.000% 07/01/23		06/01/2011	Paydown		446,652	446,652.00	464,413	462,708		(16,057)		(16,057)		446,652				9,232	07/01/2023	1
3128MT-PK-8	FGCI # H01326 . 5.500% 08/01/35		06/01/2011	Paydown		2,496	2,496.00	2,483	2,484		12		12		2,496				58	08/01/2035	1
3128PP-M3-4	FGLMC # J10378 . 4.500% 07/01/24		06/01/2011	Paydown		553,685	553,685.00	564,931	563,899		(10,214)		(10,214)		553,685				10,500	07/01/2024	1
3128PP-MF-7	FGLMC # J10358 . 4.500% 07/01/24		06/01/2011	Paydown		664,892	664,892.00	680,475	679,057		(14,165)		(14,165)		664,892				12,290	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 . 4.500% 07/01/24		06/01/2011	Paydown		743,452	743,452.00	759,686	758,202		(14,750)		(14,750)		743,452				13,804	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 . 4.000% 12/01/24		06/01/2011	Paydown		689,429	689,429.00	704,995	703,909		(14,480)		(14,480)		689,429				11,435	12/01/2024	1
3128PR-LS-6	FGLMC J12137 . 4.500% 05/01/25		06/01/2011	Paydown		111,471	111,471.00	115,720	115,547		(4,076)		(4,076)		111,471				2,024	05/01/2025	1
3128PT-UT-0	FGLMC #J14194 . 3.000% 01/01/26		06/01/2011	Paydown		171,466	171,466.00	166,590			4,876		4,876		171,466				871	01/01/2026	1
31290K-CU-1	FHLMC # 554583 . 9.500% 02/01/21		06/01/2011	Paydown		1,349	1,349.00	1,330	1,332		17		17		1,349				52	02/01/2021	1
31292G-C4-6	FHLMC # C00091 . 9.000% 12/01/21		06/01/2011	Paydown		840	840.00	819	822		18		18		840				35	12/01/2021	1
31295V-EC-0	FHLMC # A00131 . 9.500% 11/01/20		06/01/2011	Paydown		191	191.00	191	191						191				8	11/01/2020	1
31295V-EF-3	FHLMC # A00134 . 9.500% 12/01/20		06/01/2011	Paydown		12	12.00	12	12						12					12/01/2020	1
31295V-EH-9	FHLMC # A00136 . 9.500% 12/01/20		06/01/2011	Paydown		22	22.00	22	22						22				1	12/01/2020	1
31295V-EJ-5	FHLMC # A00137 . 9.500% 12/01/20		06/01/2011	Paydown		49	49.00	49	49						49				2	12/01/2020	1
31295V-UV-0	FHLMC # A00596 . 9.000% 05/01/21		06/01/2011	Paydown		319	319.00	311	314		5		5		319				12	05/01/2021	1
313401-H4-6	FHLMC # 360043 10.000% 12/01/18		06/01/2011	Paydown		344	344.00	349	344						344				14	12/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		06/01/2011	Paydown		148	148.00	150	149		(2)		(2)		148				6	07/01/2019	1
313401-Q6-1	FHLMC # 360070 . 9.500% 07/01/19		06/01/2011	Paydown		80	80.00	79	79		1		1		80				3	07/01/2019	1
313401-V8-1	FHLMC # 360103 . 9.500% 05/01/20		06/01/2011	Paydown		643	643.00	635	635		8		8		643				26	05/01/2020	1
313602-PQ-1	FNMA - CMO 1989-17-E 10.400% 04/25/1		06/01/2011	Paydown		7,671	7,671.00	7,838	7,665		5		5		7,671				324	02/01/2014	1
313602-YQ-1	FNMA - CMO 1989-44 44-H . 9.000% 07/2		06/01/2011	Paydown		1,829	1,829.00	1,759	1,799		30		30		1,829				67	07/25/2019	1
313614-4B-2	FNMA # 050318 10.000% 07/01/20		06/01/2011	Paydown		739	739.00	739	737		3		3		739				35	07/01/2020	1
313615-A3-0	FNMA # 050426 . 9.500% 04/01/21		06/01/2011	Paydown		313	313.00	311	311		2		2		313				12	04/01/2021	1
313615-HN-9	FNMA # 050637 . 8.000% 12/01/22		06/01/2011	Paydown		3,405	3,405.00	3,394	3,391		14		14		3,405				114	12/01/2022	1
313638-TS-7	FNMA # 110461 10.000% 02/01/19		06/01/2011	Paydown		880	880.00	879	876		3		3		880				38	02/01/2019	1
31365Y-D9-7	FNMA # 141528 . 9.000% 09/01/21		06/01/2011	Paydown		469	469.00	452	459		11		11		469				18	09/01/2021	1
31374S-Y4-7	FNMA # 323031 . 6.000% 04/01/28		06/01/2011	Paydown		134,840	134,840.00	136,275	136,130		(1,290)		(1,290)		134,840				3,153	04/01/2028	1
31381P-UL-0	FNMA # 466887 . 3.060% 12/01/17		06/01/2011	Paydown		12,496	12,496.00	12,510			(14)		(14)		12,496				33	12/01/2017	1
3138A5-ZG-0	FNMA #AH4342 . 3.000% 02/01/26		04/14/2011	BANK of AMERICA SEC		19,236,268	19,802,599.00	19,233,274			2,994		2,994		19,236,268				77,560	02/01/2026	1FE
3138A5-ZG-0	FNMA #AH4342 . 3.000% 02/01/26		04/01/2011	Paydown		94,927	94,927.00	92,198			2,729		2,729		94,927				237	02/01/2026	1FE
31392X-ZY-7	FHR 2528 HN . 5.000% 11/15/17		06/01/2011	Paydown		40,859	40,859.00	43,470	43,180		(2,321)		(2,321)		40,859				857	11/01/2017	1
31396Q-AB-5	FNR 2009-37 KA . 4.000% 03/25/24		06/01/2011	Paydown		525,311	525,311.00	548,458	546,393		(21,082)		(21,082)		525,311				8,648	02/01/2018	1
31397F-L9-1	FHR 3284 CA . 5.000% 10/15/21		06/01/2011	Paydown		44,163	44,163.00	47,109	46,058		(1,895)		(1,895)		44,163				903	01/01/2016	1
31397M-N3-7	FNR 2008-95 AD . 4.500% 12/25/23		06/01/2011	Paydown		511,656	511,656.00	540,516	537,059		(25,403)		(25,403)		511,656				9,537	05/01/2017	1
31397Q-T2-4	FNR 2010-157 NA . 3.500% 03/25/37		06/01/2011	Paydown		25,631	25,631.00	26,008			(376)		(376)		25,631				299	05/01/2020	1
31398C-XT-0	FHR 3530 A . 4.000% 05/15/24		06/01/2011	Paydown		310,334	310,334.00	323,135	322,153		(11,819)		(11,819)		310,334				5,115	08/01/2020	1
31398K-VT-4	FHR 3599 A . 4.000% 02/15/23		06/01/2011	Paydown		352,068	352,068.00	365,490	363,902		(11,834)		(11,834)		352,068				5,905	09/01/2015	1
31398L-NM-6	FHR 3609 LE . 3.000% 12/15/24		06/01/2011	Paydown		387,133	387,133.00	393,605	393,222		(6,090)		(6,090)		387,133				4,837	01/01/2022	1
31410K-AB-0	FNMA # 889302 . 5.000% 04/01/23		06/01/2011	Paydown		397,667	397,667.00	389,986	390,756		6,911		6,911		397,667				7,881	04/01/2023	1
31412M-XM-5	FNMA # 929584 . 5.000% 06/01/23		06/01/2011	Paydown		544,457	544,457.00	533,941	534,979		9,478		9,478		544,457				11,171	06/01/2023	1
31412S-D3-6	FNMA # 933122 . 5.500% 01/01/38		06/01/2011	Paydown		83,905	83,905.00	85,004	84,937		(1,031)		(1,031)		83,905				1,825	01/01/2038	1
31414D-UF-1	FNMA # 963282 . 5.000% 05/01/23		06/01/2011	Paydown		171,053	171,053.00	177,227	176,604		(5,551)		(5,551)		171,053				3,568	05/01/2023	1
31414E-CQ-5	FNMA # 963679 . 5.000% 06/01/23		06/01/2011	Paydown		366,844	366,844.00	359,758	360,458		6,386		6,386		366,844				8,066	06/01/2023	1
31414E-JC-9	FNMA # 963859 . 5.000% 06/01/23		06/01/2011	Paydown		485,375	485,375.00	476,000	476,926		8,449		8,449		485,375				10,301	06/01/2023	1
31414M-4W-3	FNMA # 970737 . 5.000% 11/01/23		06/01/2011	Paydown		262,614	262,614.00	274,103	273,058		(10,445)		(10,445)		262,614				5,544	11/01/2023	1

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
31414N-B4-5	FNMA #970859 . 5.000% 12/01/23		06/01/2011	Paydown		349,608	349,608.00	363,811	362,455		(12,847)		(12,847)		349,608				7,382	12/01/2023	1
31414T-JS-1	FNMA # 975573 . 5.000% 06/01/23		06/01/2011	Paydown		201,226	201,226.00	209,401	208,589		(7,363)		(7,363)		201,226				4,148	06/01/2023	1
31415Q-AP-1	FNMA # 985714 . 5.000% 06/01/23		06/01/2011	Paydown		174,138	174,138.00	181,321	180,608		(6,470)		(6,470)		174,138				3,693	06/01/2023	1
31415R-ND-2	FNMA # 986988 . 5.000% 07/01/23		06/01/2011	Paydown		411,597	411,597.00	427,482	425,994		(14,396)		(14,396)		411,597				8,477	07/01/2023	1
31415S-VB-5	FNMA # 988110 . 5.000% 08/01/23		06/01/2011	Paydown		226,653	226,653.00	235,861	234,960		(8,308)		(8,308)		226,653				4,551	08/01/2023	1
31415T-SN-1	FNMA # 988925 . 5.000% 08/01/23		06/01/2011	Paydown		858,499	858,499.00	841,917	843,533		14,966		14,966		858,499				17,058	08/01/2023	1
31415V-6J-9	FNMA # 991073 . 5.000% 12/01/23		06/01/2011	Paydown		413,783	413,783.00	430,593	428,988		(15,204)		(15,204)		413,783				8,483	12/01/2023	1
31416L-L7-9	FNMA # AA3049 . 4.500% 03/01/24		04/08/2011	WELLS FARGO		12,322,883	11,760,142.00	12,046,795	12,015,736		16,139		16,139		12,031,875		291,009	291,009	201,392	03/01/2024	1
31416L-L7-9	FNMA # AA3049 . 4.500% 03/01/24		06/01/2011	Paydown		319,209	319,209.00	326,990	326,146		(6,938)		(6,938)		319,209				4,788	03/01/2024	1
31416M-W4-2	FNMA # AA4266 . 4.500% 05/01/24		04/08/2011	WELLS FARGO		7,721,635	7,369,016.00	7,549,787	7,530,440		10,144		10,144		7,540,584		181,051	181,051	126,194	05/01/2024	1
31416M-W4-2	FNMA # AA4266 . 4.500% 05/01/24		06/01/2011	Paydown		471,364	471,364.00	482,927	481,690		(10,326)		(10,326)		471,364				8,019	05/01/2024	1
31416N-7H-9	FNMA # AA5395 . 4.500% 06/01/24		06/01/2011	Paydown		315,701	315,701.00	319,647	319,185		(3,485)		(3,485)		315,701				5,917	06/01/2024	1
31416R-VA-8	FNMA # AA7808 . 4.000% 08/01/24		06/01/2011	Paydown		421,807	421,807.00	420,538	420,549		1,258		1,258		421,807				6,556	08/01/2024	1
31417K-ZN-0	FNMA # AC1648 . 4.000% 09/01/24		06/01/2011	Paydown		860,088	860,088.00	859,281	859,155		932		932		860,088				12,625	09/01/2024	1
31417T-R2-6	FNMA # AC6804 . 4.000% 01/01/25		06/01/2011	Paydown		700,583	700,583.00	715,689	714,591		(14,008)		(14,008)		700,583				11,045	01/01/2025	1
31417V-RS-4	FNMA # AC8596 . 4.000% 01/01/25		06/01/2011	Paydown		940,274	940,274.00	948,207	947,591		(7,317)		(7,317)		940,274				15,468	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 . 4.500% 08/01/24		06/01/2011	Paydown		187,912	187,912.00	193,314	192,837		(4,925)		(4,925)		187,912				3,444	08/01/2024	1
31419A-KY-2	FNMA # AE0310 . 3.500% 09/01/25		06/01/2011	Paydown		394,339	394,339.00	399,207	399,179		(4,840)		(4,840)		394,339				5,705	09/01/2025	1
38373R-6H-7	GNMA - CMO 2001-60 ZL . 6.500% 12/20/		06/01/2011	Paydown		70,284	70,284.00	69,371	69,684		600		600		70,284				1,909	12/20/2031	1
473016-GQ-0	JEFFERSON CNTY KY . 4.000% 04/01/11		04/01/2011	Maturity		200,000	200,000.00	203,358	200,095		(95)		(95)		200,000				4,000	04/01/2011	1FE
47759K-AA-7	JJB PROPERTIES LLC OK REV VAR RATE NO.		06/09/2011	STERN		3,500,000	3,500,000.00	3,500,000							3,500,000				894	01/01/2036	1Z*
592113-AG-9	NASHVILLE & DAVIDSON CNTY VRDN . 0.21		06/09/2011	STERN		2,655,000	2,655,000.00	2,655,000	2,655,000						2,655,000				3,651	04/01/2036	1FE
59447P-CJ-8	MICHIGAN FIN AUTH VRDN . 0.150% 09/01		06/08/2011	BMO CAPITAL MARKETS		5,000,000	5,000,000.00	5,000,000							5,000,000				1,072	09/01/2050	1FE
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN . 0.		06/09/2011	STERN		2,500,000	2,500,000.00	2,500,000	2,500,000						2,500,000				3,441	04/01/2026	1FE
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN . 0.		06/01/2011	Redemption 100.0000		250,000	250,000.00	250,000	250,000						250,000				332	04/01/2026	1FE
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						122,670,778	123454413	122,504,289	49,770,226		(224,627)		(224,627)		122,198,719		472,060	472,060	784,991		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
021468-AG-8	CWALT 2006-14CB A7 . 6.000% 05/25/36		06/01/2011	Paydown		71,304	71,304.00	62,376	62,237		9,067		9,067		71,304				1,728	05/25/2036	3Z*
02148J-AD-9	CWALT 2006-39CB 1A4 . 6.000% 01/25/37		06/01/2011	Paydown		56,021	56,021.00	50,877	50,546		5,475		5,475		56,021				1,430	01/25/2037	4Z*
02151H-AY-1	CWALT 2007-17CB M1 . 5.750% 08/25/37		06/01/2011	Paydown		5	1,535,108.00	146,726	1,867		(1,862)		(1,862)		5					08/25/2037	1Z*
02660T-ER-0	AHM 2005-2 5A1 . 5.064% 09/25/35		06/01/2011	Paydown		69,964	69,964.00	69,756	69,738		226		226		69,964				1,466	09/25/2035	1Z*
055360-BR-1	BCRR 2010-LEAF 22A . 4.230% 09/22/35		06/22/2011	Paydown		77,861	77,861.00	77,913	77,876		(14)		(14)		77,861				1,418	07/22/2011	1Z*
055360-CZ-2	BCRR 2010-LEAF 38A . 4.230% 08/22/32		06/22/2011	Paydown		400,221	400,221.00	400,221	400,221						400,221				4,126	08/22/2032	1Z*
05946X-E7-4	BAFC 2005-5 2A1 . 5.500% 09/25/35		06/01/2011	Paydown		289,997	289,997.00	289,045	288,200		1,797		1,797		289,997				6,763	09/25/2035	2Z*
05946X-S6-1	BAFC 2005-7 3A1 . 5.750% 11/25/35		06/01/2011	Paydown		94,572	94,572.00	93,792	93,948		624		624		94,572				2,159	11/25/2035	1Z*
05946X-U9-2	BAFC 2005-7 4A3 . 5.750% 11/25/35		06/01/2011	Paydown		91,064	91,064.00	89,165	89,737		1,328		1,328		91,064				2,170	11/25/2035	1Z*
05946X-ZZ-9	BAFC 2005-4 2A1 . 5.500% 08/25/35		06/01/2011	Paydown		62,848	62,848.00	59,804	60,571		2,277		2,277		62,848				1,246	08/25/2035	1Z*
05947U-DP-0	BACM 2001-3 A2 . 5.464% 04/11/37		06/01/2011	Paydown		4,887,981	4,887,981.00	4,912,636	4,882,190		5,791		5,791		4,887,981				113,056	07/01/2011	1Z*
05947U-ES-3	BACM 2002-PB2 . . . A4 . 6.186% 06/11/3		06/01/2011	Paydown		1,146,641	1,146,641.00	1,163,259	1,146,749		(108)		(108)		1,146,641				28,116	01/01/2012	1Z*
05947U-X2-9	BACM 2005-4 ASB . 4.867% 07/10/45		06/01/2011	Paydown		403,086	403,086.00	409,321	407,365		(4,279)		(4,279)		403,086				8,179	12/01/2014	1Z*
05948K-FY-0	BOAA 2003-9 1CB4 . 5.500% 11/25/33		06/01/2011	Paydown		52,457	52,457.00	50,117	50,750		1,707		1,707		52,457				1,159	11/25/2033	1Z*
05949C-NH-5	BOAMS 2005-11 1A5 . 5.750% 12/25/35		06/01/2011	Paydown		310,478	310,478.00	304,269	306,188		4,290		4,290		310,478				7,697	12/25/2035	1Z*
07383F-GG-7	BSCMS 2001-TOP4 A3 . 5.610% 11/15/33		06/01/2011	Paydown		9,307,286	9,307,286.00	9,339,019	9,290,308		16,977		16,977		9,307,286				207,905	08/01/2011	1Z*
07383F-QT-8	BSCMS 2003-T10 A1 . 4.000% 03/13/40		06/01/2011	Paydown		108,661	108,661.00	105,945	107,851		810		810		108,661				1,812	03/13/2040	1Z*
1248MG-AX-2	CBASS 2007-CB1 AF1B . 5.971% 01/25/37		06/01/2011	Paydown		15,287	15,287.00	8,943	7,430		7,857		7,857		15,287				323	01/25/2037	1Z*
12513X-AD-4	CD 2006-CD2 AAB . 5.555% 01/15/46		06/01/2011	Paydown		624,464	624,464.00	638,856	633,333		(8,869)		(8,869)		624,464				14,118	04/01/2014	1Z*
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN . 0.180%.		04/01/2011	Call 100.0000		49,000	49,000.00	49,000	49,000						49,000				49	06/01/2021	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
12628K-AA-0	CSAB 2006-3 A1A . 6.000% 11/25/36		06/01/2011	Paydown		3,149	3,149.00	1,110	1,076		2,073		2,073		3,149				76	11/25/2036	1Z*
126650-AF-7	CVS CORP . 7.770% 01/10/12		06/10/2011	Redemption 100.0000		34,008	34,008.00	34,008	34,008						34,008				1,102	01/10/2012	2Z*
12667G-AH-6	CWALT 2005-13CB A8 . 5.500% 05/25/35		06/01/2011	Paydown		25,784	25,784.00	24,906	25,191		593		593		25,784				598	05/25/2035	3Z*
12667G-PV-9	CWALT 2005-20CB 1A3 . 5.500% 07/25/35		06/01/2011	Paydown		72,692	72,692.00	70,619	71,811		882		882		72,692				1,651	07/25/2035	3Z*
12667G-PW-7	CWALT 2005-20CB 1A4 . 5.500% 07/25/35		06/01/2011	Paydown		103,784	103,784.00	105,324	104,499		(716)		(716)		103,784				2,362	06/01/2035	4Z*
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		06/11/2011	Paydown		18,478	18,478.00	18,108	18,219		259		259		18,478				415	08/25/2035	3Z*
12668A-AL-9	CWALT 2005-47CB A11 . 5.500% 10/25/35		06/01/2011	Paydown		334,066	334,066.00	332,137	332,356		1,710		1,710		334,066				7,661	10/25/2035	4Z*
12668A-NW-1	CWALT 2005-54CB 1N1 . 5.500% 10/25/35		06/01/2011	Paydown		10,205	10,205.00	10,201	10,188		17		17		10,205				220	10/25/2035	4Z*
12668B-YF-4	CWALT 2006-7CB 1A14 . 6.000% 05/25/36		06/01/2011	Paydown		36,951	36,951.00	30,382	30,203		6,748		6,748		36,951				991	05/25/2036	4Z*
12668G-AD-4	CWL 2006-S9 A4 . 5.794% 11/25/35		06/01/2011	Paydown		83,380	83,380.00	60,597	58,421		24,959		24,959		83,380				2,024	11/25/2035	1Z*
12668G-AF-9	CWL 2006-S9 A6 . 5.588% 08/25/36		06/01/2011	Paydown		71,814	71,814.00	56,419	55,053		16,761		16,761		71,814				1,671	08/25/2036	1Z*
126694-JX-7	CWHL 2005-24 A7 . 5.500% 11/25/35		06/01/2011	Paydown		452,890	452,890.00	449,918	450,798		2,093		2,093		452,890				10,430	11/25/2035	2Z*
172973-N7-0	CMSI 2005-1 1A10 . 5.750% 02/25/35		06/01/2011	Paydown		148,437	148,437.00	150,756	150,763		(2,326)		(2,326)		148,437				3,388	09/01/2012	1Z*
17309A-AD-1	CMALT 2006-A1 1A4 . 5.750% 04/25/36		06/01/2011	Paydown		71,092	71,092.00	70,622	70,426		665		665		71,092				1,885	04/25/2036	3Z*
22540V-GE-6	CSFB 2001-CKN5 A4 . 5.435% 09/15/34		06/01/2011	Paydown		1,846,055	1,846,055.00	1,830,912	1,841,354		4,702		4,702		1,846,055				40,856	09/15/2034	1Z*
225458-5R-5	CSFB 2005-9 2A1 . 5.500% 10/25/35		06/01/2011	Paydown		103,694	103,694.00	100,826	101,295		2,398		2,398		103,694				1,982	10/25/2035	2Z*
225458-PR-3	CSFB 2005-4 2A4 . 5.500% 06/25/35		06/01/2011	Paydown		15,687	15,687.00	15,169	15,322		364		364		15,687				356	06/25/2035	3Z*
23247L-AA-6	CWALT 2007-11 2A1 . 0.246% 06/25/47		06/25/2011	Paydown		226,353	226,353.00	214,068	224,881		1,473		1,473		226,353				282	06/25/2047	1Z*
251510-ML-4	DBALT 2006-AB1 A3 . 5.865% 02/25/36		06/01/2011	Paydown		200,224	200,224.00	183,105	183,015		17,209		17,209		200,224				5,215	02/25/2036	1Z*
25459H-AD-7	DIRECTV HLDS/FN . 6.375% 06/15/15		06/15/2011	Call 102.1250		3,574,375	3,500,000.00	3,588,550			(14,175)		(14,175)		3,574,375				111,563	06/15/2015	2FE
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 . 7.150%		04/01/2011	Various		4	4.00	4	(161)		165		165		4				9,560	09/28/2012	2Z*
32051G-RW-7	FHASI 2005 FA5 1A6 . 5.500% 08/25/35		06/01/2011	Paydown		128,106	128,106.00	129,107	128,752		(647)		(647)		128,106				3,075	07/01/2035	2Z*
32051G-SD-8	FHASI 2005-FA5 3A1 . 5.500% 08/25/35		06/01/2011	Paydown		55,203	55,203.00	55,168	55,148		55		55		55,203				1,407	08/25/2035	3Z*
33736X-FT-1	FIRST UNION NATL BK COMM MTG 2002-C1		06/01/2011	Paydown		303,161	303,161.00	306,181	303,008		153		153		303,161				8,967	01/01/2012	1Z*
36158Y-DD-8	GECMC 2001-3 A2 . 6.070% 06/10/38		06/01/2011	Paydown		1,832,843	1,832,843.00	1,841,813	1,831,092		1,751		1,751		1,832,843				51,171	11/01/2011	1Z*
3622EL-AF-3	GSAA 2006-18 AF5A . 6.002% 12/25/36		06/01/2011	Paydown		150,342	150,342.00	139,596	139,186		11,156		11,156		150,342				3,676	12/25/2036	1Z*
362334-CZ-5	GSR 2006-2F 2A13 . 5.750% 02/25/36		06/01/2011	Paydown		29,005	29,005.00	29,019	28,971		34		34		29,005				698	04/01/2026	3Z*
362341-MR-7	GSAMP 2005-7F 2A6 . 5.500% 09/25/35		06/01/2011	Paydown		87,589	87,589.00	83,373	84,492		3,096		3,096		87,589				2,043	09/25/2035	1Z*
45660L-2V-0	RAST 2005-A16 A3 . 6.000% 02/25/36		06/01/2011	Paydown		137,971	137,971.00	131,756	131,230		6,740		6,740		137,971				3,872	02/25/2036	3Z*
462613-AD-2	IPALCO ENTERPRISES INC . 8.625% 11/14		05/18/2011	TENDER OFFER		5,195,850	5,000,000.00	5,000,000	5,000,000						5,000,000		195,850	195,850	219,219	11/14/2011	3FE
466247-JU-8	JPMMT 2004-2 4A4 . 5.500% 11/25/34		06/01/2011	Paydown		60,525	60,525.00	60,752	60,404		121		121		60,525				1,583	10/01/2034	2Z*
46625Y-EV-1	JPMCC 2004-C3 A2 . 4.223% 01/15/42		06/01/2011	Paydown		1,853,332	1,853,332.00	1,865,205	1,849,763		3,569		3,569		1,853,332				28,131	07/01/2011	1Z*
46625Y-XQ-1	JPMCC 2005-LDP5 ASB . 5.361% 12/15/44		06/01/2011	Paydown		96,476	96,476.00	99,611	98,969		(2,494)		(2,494)		96,476				2,108	01/01/2015	1Z*
46628S-AH-6	JPMAC 2006-WF1 A5 . 6.410% 07/25/36		06/01/2011	Paydown		49,355	49,355.00	45,476	44,700		4,655		4,655		49,355				1,521	07/25/2036	4Z*
46628S-AJ-2	JPMAC 2006-WF1 A6 . 6.000% 07/25/36		06/01/2011	Paydown		48,025	48,025.00	44,895	43,849		4,176		4,176		48,025				1,262	07/25/2036	4Z*
483582-AB-8	KAMPS CAPITAL Corp VRDN . 0.190% 05/0		05/02/2011	Redemption 100.0000		300,000	300,000.00	300,000	300,000						300,000				308	05/01/2040	1FE
494368-BG-7	KIMBERLY CLARK . 5.300% 03/01/41		04/07/2011	BARCLAYS		1,981,640	2,000,000.00	1,982,640			(122)		(122)		1,982,518		(878)	(878)	20,317	03/01/2041	1FE
52521H-AJ-2	LMT 2006-9 1A9 . 5.750% 01/25/37		06/01/2011	Paydown		70,272	104,848.00	91,313	89,794		6,454		6,454		70,272				2,659	01/25/2037	4Z*
52523K-AJ-3	LXS 2006-17 WF5 . 5.950% 11/25/36		06/23/2011	Paydown		1	620.00	452	561			109	(109)		1				18	11/25/2036	5Z*
540424-AE-8	LOEWS CORP . 8.875% 04/15/11		04/15/2011	Maturity		4,000,000	4,000,000.00	4,141,180	4,002,462		(2,462)		(2,462)		4,000,000				177,500	04/15/2011	1FE
59022C-AJ-2	MERRILL LYNCH & CO . 6.110% 01/29/37		05/26/2011	RBS GREENWICH CAPITAL		4,942,360	5,000,000.00	5,016,150	5,015,297		(304)		(304)		5,014,994		(72,634)	(72,634)	256,281	01/29/2037	1FE
60467M-AB-7	MIRANT CORP . 9.125% 06/30/17		06/30/2011	Various		870	870.00	888	880		(10)		(10)		870				40	06/30/2016	4Z*
617451-AE-9	MSC 2005-IQ10 AAB . 5.178% 09/15/42		06/01/2011	Paydown		286,371	286,371.00	294,247	291,263		(4,892)		(4,892)		286,371				6,172	07/01/2014	1Z*
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A . 6.092%		06/01/2011	Paydown		37,450	37,450.00	32,026	31,569		5,881		5,881		37,450				864	10/25/2036	1Z*
61751D-AH-7	MSM 2006-17XS A5W . 5.941% 12/25/36		06/01/2011	Paydown		268,446	268,446.00	231,549	227,606		40,840		40,840		268,446				6,778	12/25/2036	1Z*
61752R-AL-6	MSM 2007-3XS 2A5 . 6.207% 01/25/47		06/01/2011	Paydown		8,768	8,768.00	8,109	8,051		717		717		8,768				218	01/25/2047	4Z*
641423-AZ-1	NEVADA POWER . 8.250% 06/01/11		06/01/2011	Various		11,000,000	11,000,000.00	11,079,006	11,002,559		(2,559)		(2,559)		11,000,000				453,750	06/01/2011	2FE
65538P-AF-5	NAA 2007-1 1A5 . 6.347% 03/25/47		06/01/2011	Paydown		319,587	319,587.00	265,764	261,660		57,927		57,927		319,587				7,899	03/25/2047	1Z*
74922E-AF-6	RALI 2006-QS6 1A6 . 6.250% 06/01/36		06/01/2011	Paydown		8,110	15,801.00	13,658	13,585		458		458		8,110				462	06/01/2036	4Z*

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
761118-MD-7	RALI 2005-QS16 A4 . 5.750% 11/25/35		06/01/2011	Paydown		157,849	157,849.00	149,072	148,953		8,896		8,896		157,849				3,432	11/25/2035	3Z*
761118-XQ-6	RALI 2006-QS3 1A12 . 6.000% 03/25/36		06/01/2011	Paydown		39,698	57,603.00	49,828	49,978		3,022		3,022		39,698				1,564	03/25/2036	3Z*
76112H-AD-9	RAST 2006-A9CB A4 . 6.000% 09/25/36		06/01/2011	Paydown		217,247	562,983.00	479,002	464,376		28,692		28,692		217,247				15,825	09/25/2036	5Z*
863579-AM-0	SARM SER 2004-12 CL 1A2 . 2.708% 09/2		06/01/2011	Paydown		39,633	39,633.00	35,000	35,047		4,585		4,585		39,633				461	09/25/2034	1Z*
863579-CB-2	SARM SER 2004-14 CL 1A . 2.702% 10/25		06/01/2011	Paydown		42,402	42,402.00	36,216	36,050		6,352		6,352		42,402				546	10/25/2034	1Z*
86359B-J5-1	SASC 2004-20 6A1 . 5.000% 11/25/34		05/11/2011	BANK of AMERICA SEC		3,059,921	3,044,697.00	2,980,949	2,994,806		(965)		(965)		2,993,840		66,080	66,080	69,774	11/25/2034	1
86359B-J5-1	SASC 2004-20 6A1 . 5.000% 11/25/34		05/01/2011	Paydown		2,349	2,349.00	2,300	2,311		39		39		2,349				44	11/25/2034	1
86359D-SR-9	SASC 2005-17 5A1 . 5.500% 10/25/35		06/01/2011	Paydown		18,834	18,834.00	18,684	18,707		127		127		18,834				426	10/25/2035	4Z*
872225-AF-4	TBW 2006-5 A5A . 6.250% 11/25/36		06/01/2011	Paydown		1	386,344.00	87,725	87,725		(7,783)		(7,783)		1				8,160	11/25/2036	6Z*
91159H-HA-1	US BANCORP . 4.125% 05/24/21		05/26/2011	US BANCORP		3,993,480	4,000,000.00	3,984,760			(8)		(8)		3,984,752		8,728	8,728	3,208	05/24/2021	1FE
929766-CR-2	WBCMT 2002-C2 A3 . 4.440% 11/15/34		06/01/2011	Paydown		460,484	460,484.00	464,100	460,458		27		27		460,484				9,368	02/01/2012	1Z*
931142-CY-7	WAL-MART STORES . 5.000% 10/25/40		05/04/2011	CITIGROUP GLOBAL MKTS		951,920	1,000,000.00	939,590			186		186		939,776		12,144	12,144	26,944	10/25/2040	1FE
93934F-BL-5	WMALT 2005-7 2CB1 . 5.500% 08/25/35		06/01/2011	Paydown		39,522	39,522.00	39,207	39,237		285		285		39,522				902	08/25/2035	3Z*
939355-AE-3	WMALT 2007-OA3 5A . 2.963% 04/25/47		06/01/2011	Paydown		104,499	104,499.00	43,869	44,232		60,268		60,268		104,499				1,223	04/25/2047	1Z*
976657-AC-0	WISCONSIN ENERGY CORP . 6.500% 04/01/		04/01/2011	Maturity		9,000,000	9,000,000.00	9,400,700	9,047,869		(47,869)		(47,869)		9,000,000				292,500	04/01/2011	1FE
05565Q-BG-2	BP CAPITAL MARKETS . 3.125% 03/10/12	F	05/26/2011	RBC/DAIN		10,193,200	10,000,000.00	9,999,400	9,999,468		71		71		9,999,540		193,660	193,660	226,563	03/10/2012	1FE
75405T-AA-7	RAS LAFFAN LNG II . 5.298% 09/30/20	F	04/01/2011	Redemption 100.0000		39,600	39,600.00	39,600	39,600						39,600				1,049	09/30/2020	1Z*
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						87,164,617	89,144,541.00	87,707,717	76,368,491		299,166	109	299,057		86,761,666		402,950	402,950	2,533,196		
Bonds - Hybrid Securities																					
236363-AA-5	DANSKE BANK A/S . 5.914% 06/16/14	F	04/26/2011	RBS GREENWICH CAPITAL		3,395,000	3,500,000.00	3,520,650	3,520,650						3,520,650		(125,650)	(125,650)	76,471	06/16/2014	3FE
4899999 - Subtotal - Bonds - Hybrid Securities						3,395,000	3,500,000.00	3,520,650	3,520,650						3,520,650		(125,650)	(125,650)	76,471		
Bonds - Parent, Subsidiaries and Affiliates																					
34919#-AE-5	FT WASHINGTON INVESTMENT ADVIS . 1.93		06/22/2011	Paydown		2,500,000	2,500,000.00	2,500,000							2,500,000				13,299	10/15/2011	5*
98233#-AC-3	WRIGHT EXECUTIVE HOTEL . 8.500% 11/02		06/13/2011	PRIVATE PLACEMENT		366,625	366,625.00	366,625	366,625						366,625				7,910	11/02/2014	5*
5599999 - Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,866,625	2,866,625.00	2,866,625	366,625						2,866,625				21,209		
8399997 - Subtotal - Bonds - Part 4						216,487,349	219355908	216,969,601	130,191,983		87,678	109	87,569		215,737,989		749,360	749,360	3,423,926		
8399999 - Subtotal - Bonds						216,487,349	219355908	216,969,601	130,191,983		87,678	109	87,569		215,737,989		749,360	749,360	3,423,926		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
001084-10-2	AGCO CORP		05/11/2011	CREDIT SUISSE FIRST BOSTON	5,227.000	283,514		135,128	264,800	(129,672)			(129,672)		135,128		148,386	148,386			L
015351-10-9	ALEXION PHARMACEUTICALS INC		04/05/2011	Various	35.000	3,580		1,339	2,819	(1,481)			(1,481)		1,339		2,242	2,242			L
025816-10-9	AMERICAN EXPRESS CO		05/23/2011	INSTINET	8.000	408		345	343	1			1		345		63	63	3		L
025816-10-9	AMERICAN EXPRESS CO		05/20/2011	BARCLAYS	27,000.000	1,298,405		912,643	1,158,840	(246,197)			(246,197)		912,643		385,762	385,762	9,720		L
029429-10-7	AMERICAN SCIENCE & ENGINEER		06/28/2011	Various	75.000	5,676		6,580	4,688	11			11		6,580		(904)	(904)	39		L
04033V-20-3	ARIBA INC		06/15/2011	Various	320.000	10,079		3,187	7,517	(4,329)			(4,329)		3,187		6,891	6,891			L
042735-10-0	ARROW ELECTRONICS INC		05/09/2011	Various	131,512.000	5,921,199		3,401,737	4,504,286	(1,102,549)			(1,102,549)		3,401,737		2,519,462	2,519,462			L
053015-10-3	AUTOMATIC DATA PROCESSING INC		05/23/2011	INSTINET	2,764.000	147,167		129,713	127,918	1,795			1,795		129,713		17,454	17,454	995		L
053015-10-3	AUTOMATIC DATA PROCESSING INC		05/20/2011	BARCLAYS	35,000.000	1,790,964		1,565,906	1,619,800	(53,894)			(53,894)		1,565,906		225,058	225,058	24,621		L
053807-10-3	AVNET INC		06/30/2011	Various	645.000	20,070		17,457	21,304	(3,847)			(3,847)		17,457		2,613	2,613			L
071813-10-9	BAXTER INTL INC		05/23/2011	INSTINET	611.000	36,074		30,984	30,929	56			56		30,984		5,090	5,090	189		L
071813-10-9	BAXTER INTL INC		05/20/2011	BARCLAYS	44,000.000	2,471,602		2,206,947	2,227,280	(20,333)			(20,333)		2,206,947		264,655	264,655	20,322		L
089302-10-3	BIG LOTS INC		06/16/2011	ROBERT W. BAIRD	25.000	809		830	762	68			68		830		(21)	(21)			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		06/30/2011	Various	145.000	3,894		5,316	3,905	1,411			1,411		5,316		(1,422)	(1,422)			L
109178-10-3	BRIGHAM EXPLORATION CO		04/12/2011	KNIGHT CAPITAL-CSA-EQUITY	60.000	1,934		1,282	1,634	(353)			(353)		1,282		652	652			L
140781-10-5	CARBO CERAMICS INC		05/02/2011	Various	60.000	8,872		5,090	6,212	(1,122)			(1,122)		5,090		3,782	3,782	18		L

(continues)

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
14149Y-10-8	CARDINAL HEALTH INC		05/23/2011	INSTINET	215.000	9,436		8,347	8,237	110			110		8,347		1,090	1,090	84		L
14149Y-10-8	CARDINAL HEALTH INC		05/20/2011	BARCLAYS	25,000.000	1,095,979		628,651	957,750	(329,099)			(329,099)		628,651		467,328	467,328	9,750		L
149205-10-6	CATO CORP-CLASS A		06/22/2011	MERRILL LYNCH-CHICAGO-E	65.000	1,852		1,707							1,707		145	145	25		L
156710-10-5	CERADYNE INC		06/16/2011	Various	365.000	15,529		13,264							13,264		2,265	2,265			L
191216-10-0	COCA-COLA CO		05/23/2011	INSTINET	3,024.000	203,555		189,634	198,888	(9,255)			(9,255)		189,634		13,921	13,921	1,421		L
191216-10-0	COCA-COLA CO		05/20/2011	BARCLAYS	10,000.000	659,387		481,194	657,700	(176,506)			(176,506)		481,194		178,193	178,193	4,700		L
20030N-10-1	COMCAST CORP CL A		06/30/2011	Various	139,965.000	3,594,855		1,951,652	3,075,031	(1,123,379)			(1,123,379)		1,951,652		1,643,203	1,643,203	28,973		L
20564W-10-5	COMSCORE INC		05/02/2011	Various	75.000	2,222		1,774	559	32			32		1,774		447	447			L
23334L-10-2	DSW INC- A		06/16/2011	Various	145.000	6,879		4,404	5,670	(1,266)			(1,266)		4,404		2,475	2,475			U
243537-10-7	DECKERS OUTDOOR CORP		06/27/2011	Various	95.000	7,902		1,931	7,575	(5,645)			(5,645)		1,931		5,971	5,971			L
292554-10-2	ENCORE CAPITAL GROUP INC		04/11/2011	INSTINET	40.000	998		865	938	(73)			(73)		865		133	133			L
302301-10-6	EZCORP INC-CL A		06/27/2011	CREDIT SUISSE FIRST BOSTON	55.000	1,874		810	1,492	(682)			(682)		810		1,064	1,064			L
31787A-50-7	FINISAR CORPORATION		06/16/2011	Various	510.000	9,296		7,992	13,954	(6,898)			(6,898)		7,992		1,303	1,303			L
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		06/14/2011	ROBERT W. BAIRD	120.000	2,800		3,855	3,526	330			330		3,855		(1,055)	(1,055)			L
369300-10-8	GENERAL CABLE CORP		05/17/2011	STIFEL NICOLAUS & CO-EQ	75.000	2,988		2,470	2,632	(162)			(162)		2,470		518	518			L
37244C-10-1	GENOMIC HEALTH INC		06/28/2011	Various	57.000	1,622		1,220	1,219	1			1		1,220		403	403			L
384313-10-2	GRAFTECH INTERNATIONAL LTD		06/16/2011	Various	200.000	3,820		3,978	3,075	(17)			(17)		3,978		(158)	(158)			L
435763-10-7	HOLLY ENERGY PARTNERS LP MASTER LIMIT		06/09/2011	Various	5,000.000	266,140		222,972	254,550	(31,578)			(31,578)		222,972		43,168	43,168	8,500		L
443683-10-7	HUDSON CITY BANCORP INC		06/27/2011	SANDLER O'NEILL	108,278.000	873,689		1,266,007	1,379,462	(113,455)			(113,455)		1,266,007		(392,318)	(392,318)	24,904		L
456615-10-3	INERGY LP		06/03/2011	Various	49,340.000	1,859,024		1,967,833	1,936,102	31,731			31,731		1,967,833		(108,809)	(108,809)	57,584		L
457733-10-3	INSPIRE PHARMACEUTICALS INC		04/05/2011	Various	3,922.000	19,342		22,858	32,945	(10,087)			(10,087)		22,858		(3,516)	(3,516)			L
45928H-10-6	INTERNATIONAL COAL GROUP INC		05/13/2011	Various	1,900.000	25,275		13,892	14,706	(814)			(814)		13,892		11,383	11,383			L
501889-20-8	LKQ CORP		06/15/2011	ROBERT W. BAIRD	75.000	1,893		1,726							1,726		167	167			L
502160-10-4	LSB INDUSTRIES INC		06/16/2011	Various	305.000	13,439		6,739	6,065	(1,285)			(1,285)		6,739		6,700	6,700			L
549764-10-8	LUFKIN INDUSTRIES INC		04/20/2011	Various	40.000	3,578		1,606	2,496	(890)			(890)		1,606		1,972	1,972	5		L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		04/13/2011	CITIGROUP GLOBAL-VAR,	7,796.000	462,900		375,157	440,474	(65,317)			(65,317)		375,157		87,744	87,744	5,905		L
617700-10-9	MORNINGSTAR INC		05/13/2011	Various	241.000	13,909		10,718	9,342	(2,313)			(2,313)		10,718		3,191	3,191	21		L
62541B-10-1	MULTI-FINELINE ELECTRONIX IN		05/04/2011	ROBERT W. BAIRD	40.000	1,001		1,172	132	13			13		1,172		(171)	(171)			L
67058H-10-2	NUSTAR ENERGY LP		05/24/2011	Various	19,000.000	1,195,805		802,648	1,320,120	(517,472)			(517,472)		802,648		393,157	393,157	35,475		L
67059L-10-2	NUSTAR GP HOLDINGS LLC MLP		05/24/2011	Various	14,000.000	497,848		453,018	326,970	(57,442)			(57,442)		453,018		44,829	44,829	13,440		L
67555N-20-6	OCLARO INC		06/24/2011	Various	1,660.000	11,269		20,647	20,974	(1,393)			(1,393)		20,647		(9,379)	(9,379)			L
681904-10-8	OMNICARE INC		05/05/2011	Various	117,960.000	3,701,169		2,399,763	2,995,004	(595,242)			(595,242)		2,399,763		1,301,406	1,301,406	3,834		L
68375Q-40-3	OPLINK COMMUNICATIONS INC		06/16/2011	Various	192.000	3,253		3,281	3,546	(265)			(265)		3,281		(28)	(28)			L
708160-10-6	J C PENNEY		04/13/2011	S. C. BERNSTEIN	26,375.000	992,528		549,161	852,176	(303,015)			(303,015)		549,161		443,367	443,367	10,550		L
716382-10-6	PETMED EXPRESS INC		05/09/2011	WILLIAM BLAIR	260.000	3,401		4,478	4,631	(153)			(153)		4,478		(1,077)	(1,077)	33		L
73172K-10-4	POLYCOM INC		06/09/2011	WILLIAM BLAIR	30.000	1,789		1,221							1,221		568	568			L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		04/08/2011	INSTINET	10.000	829		767	752	15			15		767		62	62			L
749941-10-0	RF MICRO DEVICES INC		06/13/2011	Various	465.000	2,572		3,620	1,727	143			143		3,620		(1,048)	(1,048)			L
768573-10-7	RIVERBED TECHNOLOGY INC		06/09/2011	Various	190.000	6,475		2,286	6,682	(4,397)			(4,397)		2,286		4,189	4,189			L
772739-20-7	ROCK-TENN COMPANY -CL A		06/15/2011	JP MORGAN - EQ	115.000	7,693		6,871	3,237	184			184		6,871		822	822	31		L
80517Q-10-0	SAVIENT PHARMACEUTICALS INC		05/09/2011	Various	1,365.000	11,889		15,744	8,689	926			926		15,744		(3,855)	(3,855)			L
805423-30-8	SAVVIS INC		05/27/2011	Various	145.000	5,695		5,421							5,421		275	275			L
83088M-10-2	SKYWORKS SOLUTIONS INC		06/29/2011	Various	550.000	13,974		4,161	15,747	(11,585)			(11,585)		4,161		9,813	9,813			L
882681-10-9	TEXAS ROADHOUSE INC		06/16/2011	Various	350.000	5,626		5,965							5,965		(339)	(339)	28		L
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS		04/21/2011	TOUCHSTONE SECURITIES	1,223.314	17,182		17,420							17,420		(238)	(238)			L
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLAS		06/20/2011	TOUCHSTONE SECURITIES	82.380	1,031		1,104							1,104		(73)	(73)			U
892356-10-6	TRACTOR SUPPLY COMPANY		06/27/2011	Various	75.000	4,591		3,617							3,617		973	973	8		L
899896-10-4	TUPPERWARE		06/27/2011	Various	85.000	5,385		4,063	1,430	(26)			(26)		4,063		1,322	1,322	35		L
91307C-10-2	UNITED THERAPEUTICS CORP		04/25/2011	S. G. COWEN SECURITIES CORP.	25.000	1,737		1,064	1,581	(517)			(517)		1,064		673	673			L

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
922417-10-0	VEECO INSTRUMENTS INC		06/23/2011	Various	65.000	3,061		2,720	2,148	(252)			(252)		2,720		342	342			L
92342Y-10-9	VERIFONE HOLDINGS INC		06/24/2011	Various	145.000	6,161		3,677	5,591	(1,914)			(1,914)		3,677		2,484	2,484			L
92827P-10-2	VIRTUSA CORP		05/10/2011	Various	125.000	2,298		1,607	2,045	(438)			(438)		1,607		691	691			L
929740-10-8	WABTEC CORP		04/06/2011	KEY BANC CAPITAL MARKETS	45.000	3,104		2,535	264	(23)			(23)		2,535		569	569			L
971807-10-2	WILMINGTON TRUST CORP		05/17/2011	Various	287,852.000	1,206,100		1,206,100	1,249,278	(43,178)			(43,178)		1,206,100						L
980745-10-3	WOODWARD GOVERNOR CO		05/31/2011	KEY BANC CAPITAL MARKETS	60.000	2,080		1,603	2,254	(651)			(651)		1,603		477	477	8		L
981475-10-6	WORLD FUEL SERVICES CORP		04/04/2011	Morgan Stanley	50.000	2,026		1,385	1,808	(423)			(423)		1,385		640	640	4		L
87971M-20-2	TELUS CORPORATION	A	05/09/2011	Various	136,156.000	6,828,669		5,793,230	5,930,955	(137,726)			(137,726)		5,793,230		1,035,439	1,035,439	141,638		L
423012-20-2	HEINEKEN N.V. RECEIPTS	F	05/13/2011	Various	63,000.000	1,848,685		1,471,938	1,548,540	(76,602)			(76,602)		1,471,938		376,747	376,747			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						37,559,356		28,410,027	33,303,706	(5,158,385)			(5,158,385)		28,410,027		9,149,328	9,149,328	402,863		
Common Stocks - Parent, Subsidiaries and Affiliates																					
95954#-10-2	W-S AGENCY SERVICE		05/31/2011	W-S LIFE INSUR	1,000.000	1,000		1,000	1,000						1,000						A
9199999 - Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						1,000		1,000	1,000						1,000						
Common Stocks - Mutual Funds																					
89154#-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp		06/20/2011	TOUCHSTONE SECURITIES	125,664.039	1,290,844		1,157,540	1,285,543	(128,003)			(128,003)		1,157,540		133,303	133,303	13,333		U
89154@-80-9	TOUCHSTONE HIGH YIELD-A Def-Comp		06/20/2011	TOUCHSTONE SECURITIES	212,253.634	1,883,880		1,580,487	1,610,594	(270,699)			(270,699)		1,580,487		303,393	303,393	44,120		U
89154T-50-9	TOUCHSTONE VST BOND 816-TBND		04/18/2011	TOUCHSTONE SECURITIES	23.932	262		244	247	(13)			(13)		244		18	18	9		L
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		06/30/2011	TOUCHSTONE SECURITIES	1519746.309	1,519,746		1,519,746							1,519,746				379		L
89154W-70-0	TOUCHSTONE MONEY MARKET		06/20/2011	TOUCHSTONE SECURITIES	3971138.019	3,971,138		3,971,115	3,884,914	(23)			(23)		3,971,115		23	23	137		L
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		04/20/2011	TOUCHSTONE SECURITIES	1,701.502	15,430		15,399							15,399		31	31			L
89154X-30-2	TOUCHSTONE LARGE CAP GROWTH FUND CLAS		06/20/2011	TOUCHSTONE SECURITIES	166,219.395	4,170,626		3,999,244	3,882,410	30,354			30,354		3,999,244		171,382	171,382			L
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		06/16/2011	TOUCHSTONE SECURITIES	8,418.042	208,901		213,216							213,216		(4,315)	(4,315)			L
89154X-57-5	TOUCHSTONE DIV SMALL CAP GROWTH - A		06/20/2011	TOUCHSTONE SECURITIES	103,157.433	1,211,038		906,313	945,165	(205,349)			(205,349)		906,313		304,726	304,726			L
89154X-58-3	TOUCHSTONE DIVERSIFIED SMALL CAP GROW		06/20/2011	TOUCHSTONE SECURITIES	934.623	10,818		11,057							11,057		(239)	(239)			U
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLAS		06/20/2011	TOUCHSTONE SECURITIES	10,630.775	267,079		269,171							269,171		(2,093)	(2,093)			L
89154X-88-0	TOUCHSTONE MID CAP GROWTH - A		06/20/2011	TOUCHSTONE SECURITIES	135,665.869	3,413,347		2,971,483	3,043,468	(150,244)			(150,244)		2,971,483		441,864	441,864			L
89155H-26-4	TOUCHSTONE SMALL CAP CORE FUND CLASS		04/18/2011	TOUCHSTONE SECURITIES	10,000.238	136,403		100,003	130,603	(30,600)			(30,600)		100,003		36,400	36,400			L
89155H-28-0	TOUCHSTONE LARGE CAP REL VALUE CLASS		06/20/2011	TOUCHSTONE SECURITIES	84.167	1,045		1,101							1,101		(56)	(56)			L
89155H-73-6	TOUCHSTONE SMALL CAP VALUE FUND		06/13/2011	TOUCHSTONE SECURITIES	6,572.182	116,867		99,554	91,039	(14,834)			(14,834)		99,554		17,314	17,314	6,921		L
89155T-82-1	TOUCHSTONE SMALL CAP VALUE - A		06/20/2011	TOUCHSTONE SECURITIES	390.488	6,525		6,400							6,400		125	125			L
89155T-85-4	TOUCHSTONE FOCUSED EQUITY FUND CLASS		04/18/2011	TOUCHSTONE SECURITIES	73,084.009	891,625		735,882	817,962	(111,892)			(111,892)		735,882		155,742	155,742	29,812		L
89155T-86-2	TOUCHSTONE FOCUSED EQUITY FUND CLASS		06/20/2011	TOUCHSTONE SECURITIES	10,138.043	127,996		101,704	121,083	(20,216)			(20,216)		101,704		26,292	26,292			L
89155T-87-0	TOUCHSTONE FOCUSED EQUITY FUND CLASS		04/18/2011	TOUCHSTONE SECURITIES	10,104.930	125,604		101,232	119,480	(18,613)			(18,613)		101,232		24,372	24,372	365		L
89155T-88-8	TOUCHSTONE FOCUSED EQUITY FUND CLASS		04/18/2011	TOUCHSTONE SECURITIES	10,139.216	126,842		101,648	119,977	(19,110)			(19,110)		101,648		25,194	25,194	781		L
9299999 - Subtotal - Common Stocks - Mutual Funds						19,496,016		17,862,539	16,052,485	(939,242)			(939,242)		17,862,539		1,633,476	1,633,476	95,857		
9799997 - Subtotal - Common Stocks - Part 4						57,056,372		46,273,566	49,357,191	(6,097,627)			(6,097,627)		46,273,566		10,782,804	10,782,804	498,720		
9799999 - Subtotal - Common Stocks						57,056,372		46,273,566	49,357,191	(6,097,627)			(6,097,627)		46,273,566		10,782,804	10,782,804	498,720		
9899999 - Subtotal - Preferred and Common Stocks						57,056,372		46,273,566	49,357,191	(6,097,627)			(6,097,627)		46,273,566		10,782,804	10,782,804	498,720		
9999999 - TOTALS						273,543,721		263,243,167	179,549,174	(6,097,627)	87,678	109	(6,010,058)		262,011,555		11,532,164	11,532,164	3,922,646		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/(Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Written Options - Income Generation - Call Options and Warrants																						
LOW US 07/16/11 C27 COVD CALL	LOWES COMPANIES 548661107	N/A		US - CBOE	03/03/2011	07/16/2011	(590)		27.000		(76,915)		(1,180)		(1,180)	75,735						
NOVARTIS ADR - Covered	NOVARTIS AG-ADR 66987V109	N/A		US - CBOE	04/07/2011	07/16/2011	(290)		57.500		(41,179)		(69,600)		(69,600)	(28,421)						
0649999 - Written Options - Income Generation - Call Options and Warrants											(118,094)		(70,780)		(70,780)	47,314						
0709999 - Written Options - Subtotal - Income Generation											(118,094)		(70,780)		(70,780)	47,314						
0789999 - Written Options - Total Written Options - Call Options and Warrants											(118,094)		(70,780)		(70,780)	47,314						
0849999 - Written Options - Subtotal - Total Written Options											(118,094)		(70,780)		(70,780)	47,314						
1429999 - Totals - Subtotal - Income Generation											(118,094)		(70,780)		(70,780)	47,314						
1449999 - TOTAL											(118,094)		(70,780)		(70,780)	47,314						

(a)

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

Broker Name	Net Cash Deposits

NONE

(a)

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

NONE

SCHEDULE DB - Part D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value > 0	Contracts With Book/ Adjusted Carrying Value < 0	Exposure net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives					(70,780)			(70,780)			
0899999 - TOTAL					(70,780)			(70,780)			

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations					
313372-TA-2	FHLB 1.00 FHOR 12-13 2279	1	184,101	180,986	07/01/2011
3133MR-PX-4	FHLB 4.625 FHLB 12 RM	1	193,227	192,571	07/01/2011
3133XM-L6-6	FHLB 4.625 FHLB 12 G1057	1	193,659	191,711	07/01/2011
3133XM-Q8-7	FHLB 5.00 FHLB 17 G1069	1	20,991	20,686	07/01/2011
3134G2-BL-5	FMAC FMFR 01LI GB 13 L5	1	967,451	948,429	07/01/2011
31398A-DM-1	FNMA 5.375 FNSM A 06/17	1	188,486	185,216	07/01/2011
31398A-VZ-2	FNMA 2.75 FNSM A 03/14	1	179,490	177,339	07/01/2011
912803-DK-6	USTR 4 5/8 TPRN 40	1	268,020	262,765	07/01/2011
912810-EW-4	USTR 6 BOND 26	1	161,287	160,954	07/01/2011
912828-FL-9	USTR 2 1/2 TRIN D 16	1	244,962	242,560	07/01/2011
912828-FQ-8	USTR 4 7/8 NOTE E 16	1	330,275	328,890	07/01/2011
912828-HG-8	USTR 3 7/8 NOTE R 12	1	695,164	685,714	07/01/2011
912828-JK-7	USTR 3 1/8 NOTE P 13	1	250,137	247,637	07/01/2011
912828-NN-6	USTR 1 NOTE AA 13	1	258,769	254,847	07/01/2011
912828-NR-7	USTR 2 3/8 NOTE N 17	1	66,952	66,276	07/01/2011
912828-NU-0	USTR 0 3/4 NOTE AB 13	1	295,652	290,662	07/01/2011
912828-QD-5	USTR 0 1/8 TRIN W 16	1	235,630	231,058	07/01/2011
912828-QH-6	USTR 1 1/4 NOTE W 14	1	111,371	109,691	07/01/2011
912828-QQ-6	USTR 2 3/8 NOTE L 18	1	292,341	287,176	07/01/2011
0199999 - Bonds, U.S. Governments, Issuer Obligations			5,137,965	5,065,168	
0599999 - Bonds, Subtotals - U.S. Government			5,137,965	5,065,168	
7799999 - Bonds, Total Bonds, Issuer Obligations			5,137,965	5,065,168	
8399999 - Bonds, Subtotals - Total Bonds			5,137,965	5,065,168	
Stocks, Common Stocks, Money Market Mutual Funds					
SF0284-38-9	BNY INST CASH RESERVE	U	698,831	2,140,954	
9399999 - Stocks, Common Stocks, Money Market Mutual Funds			698,831	2,140,954	
9799999 - Stocks, Total Common Stocks			698,831	2,140,954	
9899999 - Stocks, Total Preferred and Common Stocks			698,831	2,140,954	
9999999 - TOTALS			5,836,796	7,206,122	

General Interrogatory:
1. Total activity for the year Fair Value $ (87,133,040) Book/Adjusted Carrying Value $ (86,077,513)
2. Average Balance for the year Fair Value $ 52,044,989 Book/Adjusted Carrying Value $ 53,360,896
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
NAIC 1 $ 5,065,168 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 2,140,954

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Marker Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations					
690353-QE-0	OPIC AGENCY DN Due 7/12/2011 At Mat	1	1,008,529	1,008,529	07/12/2011
690353-RM-1	OPIC VRDN Adj % Due 3/15/2017 Sched	1	4,857,759	4,857,759	03/15/2017
690353-RV-1	OPIC US AGENCY Floating Rate MTN Adj % D	1	6,000,000	6,000,000	12/15/2019
690353-SU-2	OPIC AgencyVAR Adj % Due 6/15/2017 MJSD1	1	10,000,000	10,000,000	06/15/2017
0199999 - Bonds, U.S. Governments, Issuer Obligations			21,866,288	21,866,288	
0599999 - Bonds, Subtotals - U.S. Government			21,866,288	21,866,288	
Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations					
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due	1FE	2,400,000	2,400,000	11/15/2038
594650-LU-5	MICHIGAN ST HSG VRDN Adj % Due 9/1/2035	1FE	8,875,000	8,875,000	09/01/2035
986476-AX-7	York Adj % Due 9/15/2024 Sched	1FE	1,000,000	1,000,000	09/15/2024
2599999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations			12,275,000	12,275,000	
Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Other Loan-Backed and Structured Securities					
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/	2Z*	2,750,000	2,750,000	08/01/2023
47759K-AA-7	JJB PROPERTIES LLC OK REV VAR RATE NOTE	1Z*	2,250,000	2,250,000	01/01/2036
2899999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Other Loan-Backed and Structured Securities			5,000,000	5,000,000	
3199999 - Bonds, Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions			17,275,000	17,275,000	
Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					
00118U-U1-8	AGL CAPITAL CORP CP 0.26% Due 7/1/2011 A	1	6,899,950	6,899,950	07/01/2011
03040M-U6-2	AMERICAN WATER CAP CP 0.31% Due 7/6/2011	1	4,999,708	4,999,708	07/06/2011
03040M-U8-8	AMERICAN WATER CAP CP 0.3% Due 7/8/2011	1	1,899,873	1,899,873	07/08/2011
03741P-U1-8	APACHE CORP CP 0.27% Due 7/1/2011 At Mat	1	6,899,948	6,899,948	07/01/2011
05361M-U1-9	Avery CP 0 1/4% Due 7/1/2011 At Mat	1	6,899,952	6,899,952	07/01/2011
066365-DC-8	BANKERS TRUST NEW YORK CORP 7 1/4% Due	1FE	1,017,873	1,018,397	10/15/2011
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN Adj % Due 6	1FE	2,846,000	2,846,000	06/01/2021
2574P1-UU-4	DOMINION RESOURCES Cp 0.3% Due 7/28/2011	1	6,498,429	6,498,429	07/28/2011
2925A3-UT-3	ENBRIDGE ENERGY PARTNERS Cp 0.3% Due 7/2	1	6,698,381	6,698,381	07/27/2011
316175-40-5	FIDELITY INST MM FUND PRIME	L	7,183	7,183	
45110U-U8-6	IDA CORP CP 0.3% Due 7/8/2011 At Mat	1	2,099,825	2,099,825	07/08/2011
45110U-UT-0	IDA CORP CP 0.32% Due 7/27/2011 At Mat	1	4,998,756	4,998,756	07/27/2011
483582-AB-8	KAMPS CAPITAL Corp VRDN Adj % Due 5/1/20	1FE	1,700,000	1,700,000	05/01/2040
59157B-AC-6	METLIFE INSTITUTIONAL FD Flt % Due 7/12	1FE	1,804,595	1,800,000	07/12/2012
66807N-U1-1	NOWEST CP 0.23% Due 7/1/2011 At Mat	1	7,799,950	7,799,950	07/01/2011
6708K3-UB-7	OGE ENERGY CORP CP 0.27% Due 7/11/2011 A	1	3,599,703	3,599,703	07/11/2011
74444R-UJ-6	PUBLIC SERV COLO CP 0.3% Due 7/18/2011 A	1	4,299,248	4,299,248	07/18/2011
83701M-UV-9	SOUTH CAROLINA FUEL CO Cp 0.28% Due 7/29	1	6,898,444	6,898,444	07/29/2011
84755M-U1-8	SPECTRA ENGERGY CAP CP 0.24% Due 7/1/201	1	9,999,933	9,999,933	07/01/2011
84755M-UB-6	SPECTRA ENGERGY CAP Cp 0.3% Due 7/11/201	1	1,263,874	1,263,874	07/11/2011
89233P-4T-0	TOYOTA MOTOR CREDIT CORP Adj % Due 1/12	1FE	1,700,024	1,700,000	01/12/2012
92239M-AC-5	VECTREN UTILITY HOLDINGS 6 5/8% Due 12/	1FE	1,023,670	1,024,333	12/01/2011
9838T3-U7-9	XCEL ENERGY INC CP 0.27% Due 7/7/2011 At	1	7,599,601	7,599,601	07/07/2011
3299999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations			99,454,919	99,451,488	
3899999 - Bonds, Subtotals - Industrial and Miscellaneous (Unaffiliated)			99,454,919	99,451,488	
7799999 - Bonds, Total Bonds, Issuer Obligations			133,596,207	133,592,776	
8099999 - Bonds, Total Bonds, Other Loan-Backed and Structured Securities			5,000,000	5,000,000	
8399999 - Bonds, Subtotals - Total Bonds			138,596,207	138,592,776	
9999999 - TOTALS			138,596,207	138,592,776	

General Interrogatory:

1. Total activity for the year	Fair Value $ (11,237,989)	Book/Adjusted Carrying Value $ (11,244,685)
2. Average Balance for the year	Fair Value $ 145,641,088	Book/Adjusted Carrying Value $ 145,713,115
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value $ 144,433,003	Book/Adjusted Carrying Value $ 145,798,898

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository Name	Location and Supplemental Information	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
BANK OF AMERICA	SAN FRANCISCO, CA					(34,804,096)	(30,385,944)	(30,873,444)	
BANK OF NEW YORK MELLON	NEW YORK, NY					5,242	(454,037)	799,974	
FIFTH THIRD BANK	CINCINNATI, OH					3,591,711	2,860,035	11,143,364	
JP MORGAN/CHASE	NEW YORK, NY					6,345,487	6,141,388	6,176,659	
M&I BANK	MILWAUKEE, WI					1,542,967	1,655,961	1,580,261	
NORTHERN TRUST	CHICAGO, IL					500,025	500,028	500,029	
PNC BANK	CINCINNATI, OH					(4,458,967)	(3,732,392)	(3,831,344)	
US BANK	CINCINNATI, OH					(212,212)	(411,028)	(225,070)	
0199998 - Deposits in 1 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories						14,610	23,747	29,680	
0199999 - TOTAL - Open Depositories						(27,475,233)	(23,802,242)	(14,699,891)	
0399999 - TOTAL Cash on Deposit						(27,475,233)	(23,802,242)	(14,699,891)	
0499999 - Cash in Company's Office						196,808	148,231	120,861	
0599999 - TOTALS						(27,278,425)	(23,654,011)	(14,579,030)	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AGL CAPITAL CORP CP		06/30/2011	0.260	07/01/2011	9,399,932	68	
AMERICAN WATER CAP CP		06/29/2011	0.300	07/06/2011	5,999,631	118	
AMERICAN WATER CAP CP		06/30/2011	0.300	07/08/2011	5,499,633	46	
APACHE CORP CP		06/30/2011	0.250	07/01/2011	8,399,938	62	
Avery CP		06/30/2011	0.250	07/01/2011	11,499,920	80	
DOMINION RESOURCES Cp		06/29/2011	0.300	07/28/2011	7,698,139	128	
ENBRIDGE ENERGY PARTNERS Cp		06/28/2011	0.300	07/27/2011	6,698,381	168	
IDA CORP CP		06/29/2011	0.320	07/27/2011	4,998,756	89	
IDA CORP CP		06/28/2011	0.300	07/08/2011	2,099,825	53	
McCormick CP		06/13/2011	0.190	07/08/2011	5,884,224	559	
NOWEST CP		06/30/2011	0.230	07/01/2011	7,799,950	50	
OGE ENERGY CORP CP		06/30/2011	0.270	07/11/2011	8,199,324	62	
PACIFIC GAS & ELECTRIC CP		06/23/2011	0.330	07/12/2011	4,499,216	330	
PUBLIC SERV COLO CP		06/27/2011	0.300	07/18/2011	8,998,425	300	
PUBLIC SERV E&G CP		06/30/2011	0.200	07/01/2011	4,599,974	26	
REED ELSEVIER INC Cp		06/23/2011	0.300	07/05/2011	4,499,550	300	
SOUTH CAROLINA FUEL CO Cp		06/30/2011	0.280	07/29/2011	6,898,444	54	
SPECTRA ENERGY CAP CP		06/30/2011	0.240	07/01/2011	9,999,933	67	
SPECTRA ENERGY CAP CP		06/23/2011	0.300	07/07/2011	3,899,545	260	
SPECTRA ENERGY CAP Cp		06/29/2011	0.300	07/11/2011	1,263,874	21	
XCEL ENERGY INC CP		06/30/2011	0.270	07/07/2011	7,599,601	57	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					136,436,215	2,898	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					136,436,215	2,898	
7799999 - Total Bonds - Subtotals - Issuer Obligations					136,436,215	2,898	
8399999 - Total Bonds - Subtotals - Bonds					136,436,215	2,898	
8699999 - Total Cash Equivalents					136,436,215	2,898	