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QUARTERLY STATEMENT

AS OF JUNE 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile US

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

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

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

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

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

Internet Website Address www.integritylife.com

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

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

OFFICERS

John Finn Barrett (Chairman of the Board)
Jill Tripp McGruder (President & CEO)
Nora Eyre Moushey (Senior VP & Chief Actuary)
Edward Joseph Babbitt (Secretary)

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton } SS

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

Jill Tripp McGruder President & CEO	Edward Joseph Babbitt Secretary	Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this
2nd day of 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,469,339,292		2,469,339,292	2,382,140,448
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	438,833,432		438,833,432	412,620,614
3. Mortgage loans on real estate:				
3.1 First liens	43,380,319		43,380,319	60,527,706
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ ..... (2,799,888)), cash equivalents ($ .... 111,634,753) and short-term investments ($ ..... 16,638,396)	125,473,261		125,473,261	173,017,575
6. Contract loans (including $ .... premium notes)	121,427,118		121,427,118	120,340,300
7. Derivatives				
8. Other invested assets	50,516,720		50,516,720	55,030,370
9. Receivables for securities	4,969,786		4,969,786	2,810,394
10. Securities lending reinvested collateral assets	19,194,475		19,194,475	26,241,116
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Line 1 to Line 11)	3,273,134,403		3,273,134,403	3,232,728,523
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	30,807,664		30,807,664	30,187,479
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	15,035,240		15,035,240	14,780,684
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	20,204,330		20,204,330	19,293,960
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	35,475,138	13,005,207	22,469,931	25,013,456
19. Guaranty funds receivable or on deposit	2,033,822		2,033,822	2,033,822
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ ....) and other amounts receivable	548,642	158,201	390,441	325,210
25. Aggregate write-ins for other than invested assets	1,796,229		1,796,229	1,775,159
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	3,379,035,468	13,163,408	3,365,872,060	3,326,138,293
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,615,456,868		2,615,456,868	2,583,572,277
28. Totals (Line 26 and Line 27)	5,994,492,336	13,163,408	5,981,328,928	5,909,710,570
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Line 1001 through Line 1103 plus Line 1198) (Line 11 above)				
2501. CSV of corporate owned life insurance	1,796,229		1,796,229	1,775,159
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	1,796,229		1,796,229	1,775,159

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,223,485,224 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,223,485,224	2,173,599,173
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	323,257,152	311,200,292
4. Contract claims:		
4.1 Life	128,000	128,000
4.2 Accident and health		
5. Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)		
6.2 Dividends not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on cancelled contracts		
9.2 Provision for experience rating refunds, including $ .... accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 35,656,851 ceded	35,656,851	
9.4 Interest Maintenance Reserve	7,065,952	6,317,393
10. Commissions to agents due or accrued-life and annuity contracts $ ...., accident and health $ .... and deposit-type contract funds $	730,451	834,337
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	508,336	542,399
13. Transfers to Separate Accounts due or accrued (net) (including $ (38,825,861) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(6,197,509)	59,521,572
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,757,212	5,826,759
15.1 Current federal and foreign income taxes, including $ 4,705,062 on realized capital gains (losses)	3,633,382	14,510,474
15.2 Net deferred tax liability		
16. Unearned investment income	65	85
17. Amounts withheld or retained by company as agent or trustee	21,209	20,111
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	7,115,684	7,051,305
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 9,891,877 and interest thereon $	9,891,877	
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	55,119,796	44,701,063
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,269,015	1,562,912
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	2,255	2,835
24.09 Payable for securities	8,597,201	1,524,087
24.10 Payable for securities lending	136,191,673	169,585,476
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	249,981	
26. Total liabilities excluding Separate Accounts business (Line 1 to Line 25)	2,812,483,807	2,796,928,273
27. From Separate Accounts statement	2,615,456,868	2,583,572,277
28. Total liabilities (Line 26 and Line 27)	5,427,940,675	5,380,500,550
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	613,163,872	613,163,872
34. Aggregate write-ins for special surplus funds	7,113,357	7,529,230
35. Unassigned funds (surplus)	(69,888,976)	(94,483,082)
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Line 31 through Line 35 minus Line 36) (including $ .... in Separate Accounts Statement)	550,388,253	526,210,020
38. Total of Line 29, Line 30 and Line 37	553,388,253	529,210,020
39. Total of Line 28 and Line 38 (Page 2, Line 28, Col. 3)	5,981,328,928	5,909,710,570
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks that are pending escheatment to the state	249,981	
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	249,981	
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Line 3101 through Line 3103 plus Line 3198) (Line 31 above)		
3401. Surplus from additional DTA (SSAP 10R)	7,113,357	7,529,230
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Line 3401 through Line 3403 plus Line 3498) (Line 34 above)	7,113,357	7,529,230

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	187,382,742	191,715,505	389,413,664
2. Considerations for supplementary contracts with life contingencies	1,756,545	3,174,103	5,737,642
3. Net investment income	74,227,308	71,335,542	143,321,149
4. Amortization of Interest Maintenance Reserve (IMR)	827,523	117,011	514,117
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	884,079	904,075	1,824,446
7. Reserve adjustments on reinsurance ceded	(65,169,019)	(40,619,208)	(54,960,912)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,042,924	3,995,455	8,128,301
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	761,798	1,845,021	3,361,804
9. Totals (Line 1 to Line 8.3)	205,713,900	232,467,504	497,340,211
10. Death benefits	2,350,346	4,485,334	6,946,062
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	50,954,789	40,793,371	75,871,509
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	122,248,301	127,332,906	255,304,785
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	7,233,878	(531,175)	14,396,742
18. Payments on supplementary contracts with life contingencies	1,207,564	1,078,533	2,246,720
19. Increase in aggregate reserves for life and accident and health contracts	49,570,893	82,448,545	155,404,907
20. Totals (Line 10 to Line 19)	233,565,771	255,607,514	510,170,725
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	10,824,755	10,998,115	22,159,910
22. Commissions and expense allowances on reinsurance assumed	6,888	59,090	141,074
23. General insurance expenses	8,680,861	10,591,781	19,662,668
24. Insurance taxes, licenses and fees, excluding federal income taxes	833,000	679,500	1,535,217
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(67,388,469)	(56,931,151)	(117,945,158)
27. Aggregate write-ins for deductions	298,495	288,478	589,873
28. Totals (Line 20 to Line 27)	186,821,301	221,293,327	436,314,309
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	18,892,599	11,174,177	61,025,902
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	18,892,599	11,174,177	61,025,902
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	4,278,177	2,647,941	15,037,665
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	14,614,422	8,526,236	45,988,237
34. Net realized capital gains or (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,882,023 (excluding taxes of $ 823,039 transferred to the IMR)	2,759,715	(1,810,664)	(3,349,977)
35. Net Income (Line 33 plus Line 34)	17,374,137	6,715,572	42,638,260
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	529,210,020	501,528,261	501,528,261
37. Net income (Line 35)	17,374,137	6,715,572	42,638,260
38. Change in net unrealized capital gains (losses)less capital gains tax of $ 607,569	19,243,739	8,430,215	46,284,215
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(357,447)	59,720	4,901,860
41. Change in nonadmitted assets	(1,287,086)	(1,474,859)	1,840,234
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			(37,702,457)
44. Change in asset valuation reserve	(10,418,733)	(3,306,272)	(32,143,944)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	39,496	2,140,977	1,648,365
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(415,873)	(277,032)	215,226
54. Net change in capital and surplus (Line 37 through Line 53)	24,178,233	12,288,321	27,681,759
55. Capital and surplus as of statement date (Line 36 plus Line 54)	553,388,253	513,816,582	529,210,020
DETAILS OF WRITE-INS			
08.301. Administrative service fees	828,485	1,139,925	1,951,177
08.302. Other fee income (expense)	(90,291)	665,307	1,328,500
08.303. Other income (expense)	23,604	39,789	82,127
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Line 08.301 through Line 08.303 plus Line 08.398) (Line 8.3 above)	761,798	1,845,021	3,361,804
2701. Securities lending interest expense	349,391	263,278	630,119
2702. Experience refund	60,514	54,156	54,156
2703. Bonus interest	25,346	20,789	76,992
2798. Summary of remaining write-ins for Line 27 from overflow page	(136,756)	(49,745)	(171,394)
2799. Totals (Line 2701 through Line 2703 plus Line 2798) (Line 27 above)	298,495	288,478	589,873
5301. Change in surplus from additional DTA (SSAP 10R)	(415,873)	(277,032)	215,226
5302. Cumulative effect of changes in accounting principle, Separate Account (net of federal income tax)			
5303. Change in DTA resulting from permitted accounting practice			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Line 5301 through Line 5303 plus Line 5398) (Line 53 above)	(415,873)	(277,032)	215,226

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	189,723,190	197,083,988	397,653,314
2. Net investment income	71,830,451	68,483,232	138,242,129
3. Miscellaneous income	5,194,528	6,744,551	1,165,368
4. Total (Line 1 through Line 3)	266,748,169	272,311,771	537,060,811
5. Benefit and loss related payments	213,446,444	230,009,963	446,624,484
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,669,388)	(88,216,019)	(150,591,651)
7. Commissions, expenses paid and aggregate write-ins for deductions	20,851,495	22,060,210	43,748,186
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ 4,705,062 tax on capital gains (losses)	19,860,330	8,644,735	9,848,617
10. Total (Line 5 through Line 9)	252,488,881	172,498,889	349,629,636
11. Net cash from operations (Line 4 minus Line 10)	14,259,288	99,812,882	187,431,175
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	298,925,978	134,551,897	351,291,590
12.2 Stocks	39,739,187	46,810,776	82,226,168
12.3 Mortgage loans	21,590,362	497,214	9,950,386
12.4 Real estate			
12.5 Other invested assets	13,709,947	1,963,582	8,447,797
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments			
12.7 Miscellaneous proceeds	4,913,722	20,003,087	286,092
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	378,879,196	203,826,556	452,202,033
13. Cost of investments acquired (long-term only):			
13.1 Bonds	382,061,419	205,039,904	603,504,137
13.2 Stocks	36,556,578	45,971,023	80,175,821
13.3 Mortgage loans	4,850,000	9,135,028	9,417,742
13.4 Real estate			
13.5 Other invested assets	3,682,987	6,284,280	34,785,778
13.6 Miscellaneous applications			
13.7 Total investments acquired (Line 13.1 through Line 13.6)	427,150,984	266,430,235	727,883,478
14. Net increase or (decrease) in contract loans and premium notes	1,086,818	1,567,240	3,665,808
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(49,358,606)	(64,170,919)	(279,347,253)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	9,891,877		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	12,056,860	6,366,071	16,062,464
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(34,393,733)	69,684,339	122,223,010
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(12,444,996)	76,050,410	138,285,474
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(47,544,314)	111,692,373	46,369,396
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	173,017,575	126,648,179	126,648,179
19.2 End of period (Line 18 plus Line 19.1)	125,473,261	238,340,552	173,017,575

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

20.0001			
20.0002			
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	309,928	425,824	798,133
3. Ordinary individual annuities	188,906,727	192,419,288	390,891,106
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal	189,216,655	192,845,112	391,689,239
12. Deposit-type contracts	28,656,000	29,360,846	56,168,373
13. Total	217,872,655	222,205,958	447,857,612
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Line 1001 through Line 1003 plus Line 1098) (Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

   A. Accounting Practices

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

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

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

   C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors.

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:						
12543PAQ6	$ 1,403,630	$ 1,236,252	$ 167,378	$ 1,236,252	$ 1,155,602	6/30/2011
3622MPAP3	1,843,946	1,352,426	491,520	1,352,426	1,265,228	6/30/2011
52523KAJ3	1,809,442	1,457,788	351,654	1,457,788	755,738	6/30/2011
Total	$ 5,057,018	$ 4,046,466	$ 1,010,552	$ 4,046,466	$ 3,176,568	
For the Year ended December 31, 2010:						
74922EAF6	816,884	792,144	24,740	792,144	642,459	12/31/2010
75970JAD8	1,782,812	1,610,607	172,205	1,610,607	1,410,006	12/31/2010
75970JAJ5	2,114,219	1,818,487	295,732	1,818,487	1,113,446	9/30/2010
05535DAM6	902,600	762,003	140,597	762,003	670,104	9/30/2010
02150EAN3	880,041	768,025	112,016	768,025	682,562	6/30/2010
12543PAQ6	1,622,236	1,401,696	220,540	1,401,696	1,225,466	6/30/2010
32051GTE5	1,235,933	1,094,318	141,615	1,094,318	971,219	6/30/2010
52520QAG9	4,327,595	3,936,783	390,812	3,936,783	3,479,615	6/30/2010
61749EAF4	1,864,433	1,703,579	160,854	1,703,579	1,154,288	6/30/2010
75970JAJ5	2,171,727	2,127,197	44,530	2,127,197	1,256,307	6/30/2010
93934NAK1	1,829,700	1,673,016	156,684	1,673,016	1,311,790	6/30/2010
Total	$ 19,548,180	$ 17,687,855	$ 1,860,325	$ 17,687,855	$ 13,917,262	
For the six month period ended December 31, 2009:						
05950NBU1	$ 1,515,025	$ 657,848	$ 857,177	$ 657,848	$ 1,148,252	12/31/2009
52522HAN2	1,950,652	1,733,739	216,913	1,733,739	1,225,190	12/31/2009
75970JAJ5	2,257,749	2,180,785	76,964	2,180,785	1,300,725	12/31/2009
93934FEQ1	686,403	650,809	35,594	650,809	591,413	12/31/2009
05950NBU1	2,152,505	1,579,098	573,407	1,579,098	1,156,443	9/30/2009
12543PAQ6	1,778,332	1,617,220	161,112	1,617,220	1,203,068	9/30/2009
32056FAG7	302,352	72,289	230,063	72,289	62,926	9/30/2009
40432BBH1	553,261	171,089	382,172	171,089	151,855	9/30/2009
52524MAV1	861,647	758,127	103,520	758,127	317,713	9/30/2009
Total	$ 12,057,926	$ 9,421,004	$ 2,636,922	$ 9,421,004	$ 7,157,585	

NOTES TO FINANCIAL STATEMENTS

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

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (2,842,216)	$ 63,799,109	$ (27,624,341)	$ 189,240,129

(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	-	-	4,951,651	4,951,651
CMBS	-	28,746	-	28,746
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total Bonds	$ -	$ 28,746	$ 4,951,651	$ 4,980,397
Preferred Stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 168,732,926	$ -	$ -	$ 168,732,926
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 168,732,926	$ -	$ -	$ 168,732,926
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Credit Default Swaps	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ -	$ -
Separate account assets	$ 587,456,354	$ -	$ 560,731	$ 588,017,085
Total assets at fair value	$ 756,189,280	$ 28,746	$ 5,512,382	$ 761,730,408

NOTES TO FINANCIAL STATEMENTS

Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (2,255)	$ (2,255)
Total liabilities at fair value	$ -	$ -	$ (2,255)	$ (2,255)

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	$ 5,378,900	$ -	$ -	$(1,495,615)	$ 1,085,069	$ (16,703)	$ 4,951,651
Separate account assets	800,402	261,664	-	-	(421,579)	(79,756)	560,731
Derivative liabilities	(2,463)	-	-	-	208	-	(2,255)
Total	$ 6,176,839	$ 261,664	$ -	$(1,495,615)	$ 663,698	$ (96,459)	$ 5,510,127

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

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

(4) As of June 30, 2011, the investments in Level 3, are primarily NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during 2005 and 2006. These securities are currently rated below investment grade. To measure fair value, the Company used an internal fair value model to estimate future cash flows and then discounts the expected future cash flows using the current market rates applicable to the coupon rate, credit risk, and weighted-average-life of the investments. The internal fair value model uses both market-based data and data specific to the underlying loans of each security in determining assumptions for default probabilities, loss severities and prepayment speeds to determine the estimated future cash flows for each security.

B. Not applicable.

C. Not applicable.

D. Not applicable.

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

If yes, attach an explanation.

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

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

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

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information

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

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

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

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

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

GENERAL INTERROGATORIES (continued)

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

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

....
....

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

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

....
....

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

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

....
....

FINANCIAL

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

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

INVESTMENT

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

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

FNMA MBS POOLS $9,581,953 BANK OF AMERICA

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/ Adjusted Carrying Value	2 Current Quarter Book/ Adjusted Carrying Value
14.21 Bonds	$	$ ....
14.22 Preferred Stock	$	$ ....
14.23 Common Stock	$ 251,985,107	$ 270,100,506
14.24 Short-Term Investments	$	$ ....
14.25 Mortgage Loans on Real Estate	$	$ ....
14.26 All Other	$	$ ....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	$ 251,985,107	$ 270,100,506
14.28 Total Investment in Parent included in Line 14.21 to Line 14.26 above	$	$ ....

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

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

If no, attach a description with this statement.

GENERAL INTERROGATORIES (continued)

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

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107126	FT. WASHINGTON INVESTMENT ADVISORS	303 BROADWAY, SUITE 1200, CINTI, OH 45202
112245	MILLIMAN	1301 FIFTH AVE, SUITE 3800, SEATTLE, WA 98101-2605

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE AND HEALTH

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

		1 Amount
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 39,833,566
	1.14 Total Mortgages in Good Standing	$ 39,833,566
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$ 3,546,753
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 3,546,753
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)	$ 43,380,319
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes ( ) No (X)
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes ( ) No (X)
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Column 2 Through Column 5	Deposit-Type Contracts
1. Alabama AL	L	10,440	1,821,214			1,831,654	1,529,191
2. Alaska AK	L	1,751				1,751	
3. Arizona AZ	L	7,473	5,650,283			5,657,756	45,524
4. Arkansas AR	L	2,604	658,708			661,312	
5. California CA	L		11,230,971			11,230,971	962,685
6. Colorado CO	L	4,440	5,345,404			5,349,844	
7. Connecticut CT	L		5,862,927			5,862,927	82,000
8. Delaware DE	L	1,189	1,099,974			1,101,163	154,278
9. District of Columbia DC	L		264,863			264,863	
10. Florida FL	L	12,278	16,853,081			16,865,359	2,712,656
11. Georgia GA	L	16,500	2,277,002			2,293,502	593,258
12. Hawaii HI	L		1,654,076			1,654,076	254,322
13. Idaho ID	L		376,950			376,950	315,096
14. Illinois IL	L	23,522	7,629,960			7,653,482	1,527,072
15. Indiana IN	L	7,044	6,749,645			6,756,689	1,387,398
16. Iowa IA	L	5,578	1,423,496			1,429,074	75,000
17. Kansas KS	L	1,583	1,149,437			1,151,020	300,000
18. Kentucky KY	L	988	2,027,126			2,028,114	575,882
19. Louisiana LA	L		2,590,730			2,590,730	288,554
20. Maine ME	N		1,340			1,340	
21. Maryland MD	L	21,405	2,611,115			2,632,520	857,113
22. Massachusetts MA	L		4,243,678			4,243,678	416,048
23. Michigan MI	L	1,178	7,715,337			7,716,515	768,399
24. Minnesota MN	L	2,805	5,888,782			5,891,587	109,763
25. Mississippi MS	L	5,616	5,457,923			5,463,539	177,699
26. Missouri MO	L	8,606	3,510,419			3,519,025	506,116
27. Montana MT	L		81,581			81,581	
28. Nebraska NE	L	2,058	1,348,526			1,350,584	1,121,497
29. Nevada NV	L		2,802,056			2,802,056	
30. New Hampshire NH	N		272,914			272,914	
31. New Jersey NJ	L	519	9,999,262			9,999,781	1,292,887
32. New Mexico NM	L	12,532	230,802			243,334	
33. New York NY	N		1,413,466			1,413,466	
34. North Carolina NC	L		6,272,875			6,272,875	1,003,703
35. North Dakota ND	L		23,796			23,796	50,000
36. Ohio OH	L	81,069	16,573,881			16,654,950	465,954
37. Oklahoma OK	L	6,883	910,501			917,384	118,623
38. Oregon OR	L	2,388	2,302,375			2,304,763	469,560
39. Pennsylvania PA	L	20,737	17,131,889			17,152,626	3,449,136
40. Rhode Island RI	L		857,090			857,090	744,458
41. South Carolina SC	L	19,380	696,886			716,266	427,227
42. South Dakota SD	L		150,046			150,046	
43. Tennessee TN	L	3,580	2,297,824			2,301,404	897,447
44. Texas TX	L	14,800	13,598,726			13,613,526	3,184,990
45. Utah UT	L		310,829			310,829	51,447
46. Vermont VT	N		76,508			76,508	
47. Virginia VA	L	1,506	2,856,188			2,857,694	281,395
48. Washington WA	L	3,381	654,737			658,118	380,000
49. West Virginia WV	L	4,694	480,246			484,940	216,701
50. Wisconsin WI	L	1,401	3,405,434			3,406,835	862,921
51. Wyoming WY	L		63,848			63,848	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CN	N						
58. Aggregate Other Alien OT	XXX						
59. Subtotal	(a) 47	309,928	188,906,727			189,216,655	28,656,000
90. Reporting entity contributions for employee benefit plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	309,928	188,906,727			189,216,655	28,656,000
96. Plus Reinsurance Assumed	XXX	48,053				48,053	
97. Totals (All Business)	XXX	357,981	188,906,727			189,264,708	28,656,000
98. Less Reinsurance Ceded	XXX	1,783,664	98,302			1,881,966	
99. Totals (All Business) less Reinsurance Ceded	XXX	(1,425,683)	188,808,425			187,382,742	28,656,000
DETAILS OF WRITE-INS							
5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)	XXX						
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Line 9401 through Line 9403 plus Line 9498) (Line 94 above)	XXX						

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Barcode

Document Identifier 490: 7 4 7 8 0 2 0 1 1 4 9 0 0 0 0 0 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 4 7 8 0 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 4 7 8 0 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 4 7 8 0 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 4 7 8 0 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 4 7 8 0 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 4 7 8 0 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 Assumed	(144,146)		(195,355)
2705. Miscellaneous Expense	(3,573)		
2706. Benefit Expense	10,963		
2707. Cash over & short		(49,745)	23,961
2798. Line 27, Deductions	(136,756)	(49,745)	(171,394)

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	60,527,706	61,408,966
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	4,850,000	8,600,000
2.2. Additional investment made after acquisition		817,742
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	21,590,362	9,950,386
8. Deduct amortization of premium and mortgage interest points and commitment fees	407,026	348,616
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	43,380,318	60,527,706
12. Total Valuation Allowance		
13. Subtotal (Line 11 plus Line 12)	43,380,318	60,527,706
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	43,380,318	60,527,706

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	55,030,370	54,072,980
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	1,852,890	
2.2. Additional investment made after acquisition	1,830,097	8,544,662
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(1,533,330)	860,525
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	6,663,306	8,447,797
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	50,516,721	55,030,370
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	50,516,721	55,030,370

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,794,761,058	2,479,247,460
2. Cost of bonds and stocks acquired	418,617,997	683,679,958
3. Accrual of discount	3,645,209	9,203,468
4. Unrealized valuation increase (decrease)	22,160,114	57,124,455
5. Total gain (loss) on disposals	11,694,616	8,914,017
6. Deduct consideration for bonds and stocks disposed of	338,665,165	433,517,758
7. Deduct amortization of premium	1,461,531	6,064,871
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	2,579,578	3,825,671
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	2,908,172,720	2,794,761,058
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,908,172,720	2,794,761,058

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,761,380,757	452,475,339	552,464,790	125,587,401	1,761,380,757	1,786,978,707		1,798,063,848
2. Class 2 (a)	553,361,521	1,983,466,475	1,862,890,274	(133,656,480)	553,361,521	540,281,242		521,700,255
3. Class 3 (a)	92,295,533	6,558,095	5,291,114	13,276,400	92,295,533	106,838,914		95,108,145
4. Class 4 (a)	147,834,873	18,799,149	17,683,551	(6,618,453)	147,834,873	142,332,018		134,604,960
5. Class 5 (a)	12,574,813	405,750	1,074,233	2,761,747	12,574,813	14,668,077		12,632,582
6. Class 6 (a)	7,078,222		46,944	(517,792)	7,078,222	6,513,486		6,745,366
7. Total Bonds	2,574,525,719	2,461,704,808	2,439,450,906	832,823	2,574,525,719	2,597,612,444		2,568,855,156
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	2,574,525,719	2,461,704,808	2,439,450,906	832,823	2,574,525,719	2,597,612,444		2,568,855,156

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 128,273,149 ; 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	16,638,396	X X X	16,662,986	26,666	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	147,130,256	98,344,655
2. Cost of short-term investments acquired	550,410,146	1,406,976,662
3. Accrual of discount	5,066	5,964
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		22,802
6. Deduct consideration received on disposals	680,879,561	1,357,763,673
7. Deduct amortization of premium	27,511	456,154
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	16,638,396	147,130,256
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	16,638,396	147,130,256

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(2,835)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	580
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8)	(2,255)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(2,255)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year				(144,000)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				
3.1	Change in variation margin on open contracts			(46,200)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 16, current year to c				
	3.24 Section 1, Column 16, prior year			(46,200)	
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	(75,548)	(75,548)		
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)				(144,000)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(144,000)

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
976657A@5	WISCONSIN ENERGY 976657AG1	1FE	1,000,000	2,536,689	2,750,332	07/06/2007	09/20/2012	MORGAN STANLEY	(2,255)	(2,255)	929766-MU-4	WBCMT 2003-C9 A4	1FE	2,538,944	2,752,587
9999999 - TOTALS				2,536,689	2,750,332				(2,255)	(2,255)				2,538,944	2,752,587

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	2,528,984	1	2,532,569					1	2,528,984
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,585	XXX	4,120	XXX		XXX		XXX	7,705
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	2,532,569	1	2,536,689					1	2,536,689

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(2,255)	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		(2,255)
4.	Part D, Column 5		
5.	Part D, Column 6	(2,255)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	(2,255)	
8.	Part B, Section 1, Column 13	(86,760)	
9.	Total (Line 7 plus Line 8)		(89,015)
10.	Part D, Column 8		
11.	Part D, Column 9	(89,015)	
12.	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,000,000	
14.	Part B, Section 1, Column 19	144,000	
15.	Part D, Column 11	1,144,000	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	39,584,455	35,197,817
2. Cost of cash equivalents acquired	3,607,707,976	4,302,214,162
3. Accrual of discount		156
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		1,797
6. Deduct consideration received on disposals	3,535,657,675	4,297,802,645
7. Deduct amortization of premium		26,832
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	111,634,755	39,584,455
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	111,634,755	39,584,455

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in good standing - Commercial Mortgages - all other								
0009049	Los Angeles	CA		06/02/2011	6.000	4,850,000		7,800,000
0599999 - Mortgages in good standing - Commercial Mortgages - all other						4,850,000		7,800,000
0899999 - TOTAL Mortgages in good standing						4,850,000		7,800,000
3399999 - TOTALS						4,850,000		7,800,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
0009045	Huntington Beach	CA		12/08/2006	06/01/2011	21,585,710		(381,293)			(381,293)		21,178,684	21,178,684			
0199999 - Mortgages closed by repayment						21,585,710		(381,293)			(381,293)		21,178,684	21,178,684			
Mortgages with partial repayment																	
0009001	Santa Teresa	NM		11/07/2000		1,986,278								17,212			
0009042	Garden City	ID		10/21/2005		3,449,431								24,083			
0009044	Springville	UT		04/05/2006		3,722,199								23,767			
0009046	Sacramento	CA		02/02/2007		10,416,593								57,276			
0009047	Ocala	FL		10/19/2007		7,319,310								50,537			
0009048	Naples	FL		03/04/2010		8,501,432								34,605			
0299999 - Mortgages with partial repayment						35,395,243								207,480			
0599999 - TOTALS						56,980,953		(381,293)			(381,293)		21,178,684	21,386,164			

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated												
	AUDAX MEZZANINE LP	WILMINGTON	DE	AUDAX MEZZANINE LP		11/30/2006	2		22,193		39,418	0.350
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP		03/14/2006	2		59,540		1,772,760	5.800
	CARLYLE RIVERSTONE FUND I LP	WASHINGTON	DC	CARLYLE RIVERSTONE FUND I LP		05/05/2006	3		81,347		945,766	9.820
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP		03/15/2011	3		937,500		12,247,842	1.670
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated									1,100,580		15,005,786	
3999999 - TOTAL - Unaffiliated									1,100,580		15,005,786	
4199999 - TOTALS									1,100,580		15,005,786	

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Deposit	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated																			
	ALINDA FUND I INFRASTRUCTURE F	WILMINGTON	DELAWARE	ALINDA FUND I INFRAST	09/08/2006	06/30/2011	537,627							537,627	537,627				
	AUDAX MEZZANINE LP	WILMINGTON	DELAWARE	AUDAX MEZZANINE LP	11/30/2006	06/23/2011	263,605							263,605	263,605				
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PAR	03/14/2006	06/29/2011	874,792							874,792	874,792				
	CARLYLE RIVERSTONE FUND I LP	WASHINGTON	DC	CARLYLE RIVERSTONE FU	05/05/2006	05/09/2011	1,785,178							1,785,178	1,785,178				
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PART	07/28/2006	05/24/2011	1,124,896							1,124,896	1,124,896				
	NEWSTONE CAPITAL PARTNERS II L	MONTEREY PARK	CA	NEWSTONE CAPITAL PART	03/15/2011	05/12/2011	38,232							38,232	38,232				
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated							4,624,330							4,624,330	4,624,330				
3999999 - TOTAL - Unaffiliated							4,624,330							4,624,330	4,624,330				
4199999 - TOTALS							4,624,330							4,624,330	4,624,330				

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-TF-4	OPIC VRDN 0.130% 06/15/17		05/31/2011	MELLON CAPITAL MRK		10,000,000	10,000,000.00	2,701	1
0599999 - Subtotal - Bonds - U.S. Governments						10,000,000	10,000,000.00	2,701	
Bonds - All Other Governments									
642869-AC-5	NEW BRUNSWICK . 2.750% 06/15/18	A	06/09/2011	RBC/DAIN		9,970,300	10,000,000.00		1FE
1099999 - Subtotal - Bonds - All Other Governments						9,970,300	10,000,000.00		
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
01F03$-45-4	FNMA DOLLAR ROLL . 3.000% 05/01/26		04/14/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	13,156	1FE
01F03$-46-2	FNMA DOLLAR ROLL . 3.000% 06/01/26		05/13/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	12,334	1FE
01F03$-47-0	FNMA POOL # . 3.000% 07/01/26		06/14/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	14,801	1
130536-PR-0	CA PCR WST MGMT POLLUTION . 1.625% 08/01		04/29/2011	MERRILL LYNCH-NY--FX INC		2,500,000	2,500,000.00		2Z*
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN . 1.000%		05/11/2011	BARCLAYS		3,400,000	3,400,000.00		1FE
3137A3-HS-1	FHR 3751 MC . 4.000% 07/15/37		05/11/2011	WELLS FARGO		1,983,750	2,000,000.00	3,333	1
3137A6-ST-0	FHR 3812 AJ . 3.500% 08/15/24		05/17/2011	KEY BANC-MCDONALD		3,012,053	3,021,495.00	5,581	1
3137A8-PP-7	FHMS K012 A2 . 4.186% 12/25/20		04/07/2011	WELLS FARGO		1,987,508	2,000,000.00	6,046	1
3137AB-FV-8	FHLMC SER . 3.154% 02/25/18		06/09/2011	J P MORGAN SEC FIXED INC		6,059,916	6,000,000.00	14,719	1
31392J-TL-3	FNR 2003-20 MZ . 5.750% 03/25/33		06/01/2011	Interest Capitalization		22,965	22,965.00		1
31394R-VW-6	FHLMC 2758 ZG . 5.500% 04/15/33		06/01/2011	Interest Capitalization		194,708	194,708.00		1
31397S-LE-2	FNR 2011-30 MC . 4.000% 12/25/36		04/07/2011	JEFFERIES & CO 1		2,987,813	3,000,000.00	3,667	1
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		06/01/2011	Interest Capitalization		1,442	1,442.00		1
38373Y-6Z-2	GNMA - CMO 2003-16 Z . 5.582% 02/16/44		06/01/2011	Interest Capitalization		24,631	24,631.00		1
38373Y-UK-8	GNMA - CMO 2003-5 Z . 5.732% 11/16/42		06/01/2011	Interest Capitalization		45,810	45,810.00		1
407271-FL-4	HAMILTON CNTY OHIO ECONOMIC DE VRDN . 0.		04/01/2011	PNC CAPITAL MARKETS		7,860,000	7,860,000.00		1FE
59447P-CJ-8	MICHIGAN FIN AUTH VRDN . 0.150% 09/01/50		05/10/2011	BMO CAPITAL MARKETS		15,000,000	15,000,000.00	431	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						73,826,455	74,672,678.00	74,068	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
G6750*-AA-0	THE 1887 COMPANY PP . 4.250% 04/04/18	R	04/04/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
00130H-BR-5	AES CORP . 7.375% 07/01/21		06/01/2011	BANK of AMERICA SEC		690,000	690,000.00		3FE
00164V-AA-1	AMC NETWORKS INC . 7.750% 07/15/21		06/23/2011	Various		562,695	559,000.00		4FE
05948K-XT-1	BOAA 2005-2 1CB4 . 5.500% 03/25/35		06/01/2011	Interest Capitalization		19,287	19,287.00		3Z*
12429T-AB-0	BWAY HOLDING CO 10.000% 06/15/18		04/28/2011	Tax Free Exchange		405,750	374,000.00	13,817	5FE
1248EP-AU-7	CCO HLDGS LLC/CAP CORP . 6.500% 04/30/21		05/03/2011	UBS WARBURG		953,000	953,000.00		3FE
12527E-AB-4	CFCRE 2011-C1 E . 3.759% 04/15/44		04/19/2011	Cantor Fitzgerald Fixed		2,029,998	2,000,000.00	5,638	1Z*
125581-FY-9	CIT GROUP INC . 7.000% 05/04/15		06/15/2011	Tax Free Exchange		459,805	532,000.00	3,621	4FE
125581-FZ-6	CIT GROUP INC . 7.000% 05/02/16		06/15/2011	Tax Free Exchange		737,687	888,000.00	6,043	4FE
125581-GA-0	CIT GROUP INC . 7.000% 05/02/17		06/15/2011	Tax Free Exchange		1,019,008	1,243,000.00		4FE
12622D-AB-0	COMM 2010-C1 A2 . 3.830% 07/10/46		05/12/2011	WELLS FARGO		1,003,594	1,000,000.00	1,702	1Z*
12667G-XQ-1	CWALT 2005-30CB 1A6 . 5.500% 08/25/35		06/01/2011	Interest Capitalization		37,941	37,941.00		1Z*
13959R-AA-2	CAPELLA HEALTHCARE . 9.250% 07/01/17		05/02/2011	BANK of AMERICA SEC		137,025	126,000.00	4,015	4FE
17121E-AC-1	CHRYSLER GP/CG . 8.250% 06/15/21		05/19/2011	BANK of AMERICA SEC		318,000	318,000.00		4FE
19190A-AB-3	COFFEYVILLE RESOURCES 10.875% 04/01/17		05/03/2011	DEUTSCHE BANK		72,293	63,000.00	666	4FE
203372-AH-0	COMMSCOPE INC . 8.250% 01/15/19		05/24/2011	CREDIT SUISSE FIRST BOSTON		65,565	62,000.00	1,890	4FE
21871D-AA-1	CORELOGIC INC . 7.250% 06/01/21		05/13/2011	J P MORGAN SEC HI-YIELD		306,800	306,000.00		4FE
226373-AA-6	CRESTWOOD MIDSTREAM PART . 7.750% 04/01/		04/05/2011	UBS WARBURG		77,140	76,000.00	115	4FE
23305X-AA-9	DBUBS 2011-LC2A A1 . 3.527% 01/10/21		06/17/2011	DEUTSCHE BANK		6,059,743	6,000,000.00	15,872	1Z*
23305X-AB-7	DBUBS 2011-LC2A A2 . 3.386% 06/10/16		06/17/2011	DEUTSCHE BANK		3,141,094	3,110,000.00	7,898	1Z*
23305X-AD-3	DBUBS 2011-LC2A A4 . 4.537% 05/10/21		06/17/2011	DEUTSCHE BANK		4,039,880	4,000,000.00	13,611	1Z*

(continues)

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)									
23314#-AF-6	DCT INDUSTRIAL PP . 4.020% 08/01/16		06/15/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
25459H-AD-7	DIRECTV HLDS/FN . 6.375% 06/15/58		05/17/2011	MORGAN STANLEY FIXED INC		4,101,200	4,000,000.00	109,792	2FE
25470X-AB-1	DISH DBS CORP . 7.875% 09/01/19		04/13/2011	Various		1,068,765	981,000.00	8,405	3FE
268520-AA-1	EH HOLDING CORP . 6.500% 06/15/19		05/17/2011	DEUTSCHE BANK		90,000	90,000.00		4FE
268520-AC-7	EH HOLDING CORP . 7.625% 06/15/21		05/17/2011	DEUTSCHE BANK		25,000	25,000.00		4FE
29266R-AA-6	ENERGIZER HOLDINGS INC . 4.700% 05/19/21		05/16/2011	GOLDMAN SACHS		1,999,840	2,000,000.00		2FE
30225X-AB-9	EXTERRAN HOLDINGS INC . 7.250% 12/01/18		04/18/2011	BANK of AMERICA SEC		718,620	696,000.00	20,745	3FE
319963-AW-4	FIRST DATA CORP . 8.875% 08/15/20		05/25/2011	CITADEL SECURITIES LLC		543,750	500,000.00	13,066	4FE
32051G-RV-9	FHASI 2005-FA5 1A5 . 5.500% 08/25/35		06/01/2011	Interest Capitalization		35,393	35,393.00		1Z*
32051G-TE-5	FHASI 2005-FA6 A5 . 5.500% 09/25/35		06/01/2011	Interest Capitalization		21,630	21,630.00		1Z*
382550-BA-8	GOODYEAR TIRE & RUBBER . 8.750% 08/15/20		06/03/2011	Various		399,898	356,000.00	8,739	4FE
38259P-AB-8	GOOGLE INC-CL A . 3.625% 05/19/21		06/07/2011	Various		8,831,392	8,900,000.00	16,202	1FE
435765-AD-4	HOLLY ENERGY PARTNERS LP . 8.250% 03/15/		06/10/2011	Tax Free Exchange		700,209	691,000.00	13,460	4FE
45661T-AM-3	INERGY LP/ FIN . 7.000% 10/01/18		06/03/2011	Tax Free Exchange		852,000	852,000.00	10,245	4FE
466112-AF-6	JBS USA LLC/JBS . 7.250% 06/01/21		05/20/2011	BANK of AMERICA SEC		731,054	744,000.00		3FE
46636D-AC-0	JPMCC 2011-C4 A2 . 3.341% 07/15/46		05/25/2011	J P MORGAN SEC FIXED INC		2,019,994	2,000,000.00	4,084	1Z*
487836-BE-7	KELLOGG CO . 3.250% 05/21/18		05/16/2011	MORGAN STANLEY FIXED INC		1,995,020	2,000,000.00		1FE
543218-AA-9	LONGVIEW FIBRE . 8.000% 06/01/16		05/17/2011	BANK of AMERICA SEC		191,021	192,000.00		4FE
55342U-AA-2	MPT OPER PARTNERS . 6.875% 05/01/21		04/19/2011	J P MORGAN SEC HI-YIELD		259,300	258,000.00		3FE
58155Q-AD-5	MCKESSON CORP . 4.750% 03/01/21		04/06/2011	SUSQUEHANNA		2,028,120	2,000,000.00	10,819	1FE
629377-BQ-4	NRG ENERGY INC . 7.875% 05/15/21		05/10/2011	MORGAN STANLEY HI-YLD		500,000	500,000.00		3FE
64952G-AF-5	NEW YORK LIFE . 6.750% 11/15/39		04/08/2011	BARCLAYS		2,258,980	2,000,000.00	55,500	1FE
668131-AA-3	NORTHWESTERN MUT LIFE . 6.063% 03/30/40		06/30/2011	WELLS FARGO		2,124,480	2,000,000.00	32,336	1FE
693320-AL-7	PHH CORP . 9.250% 03/01/16		04/06/2011	Tax Free Exchange		582,431	577,000.00	5,189	3FE
716495-AM-8	PETROHAWK ENERGY CORP . 6.250% 06/01/19		05/25/2011	CREDIT AGRICOLE SECURITIES		2,221,680	2,226,000.00	2,246	4FE
718172-AK-5	PHILIP MORRIS INTL INC . 4.125% 05/17/21		05/10/2011	CREDIT SUISSE FIRST BOSTON		4,971,650	5,000,000.00		1FE
74340X-AB-7	PROLOGIS TRUST . 5.500% 03/01/13		06/08/2011	Tax Free Exchange		665,162	1,000,000.00	14,819	2FE
760759-AL-4	REPUBLIC SERVICES INC . 3.750% 05/15/18		05/02/2011	BANK of AMERICA SEC		999,690	1,000,000.00		2FE
84756N-AB-5	SPECTRA ENERGY PARTNERS LP . 4.600% 06/1		06/06/2011	WELLS FARGO		4,998,350	5,000,000.00		2FE
87612B-AG-7	TARGA RESOURCES PARTNERS . 6.875% 02/01/		04/01/2011	Taxable Exchange		305,690	308,000.00		4FE
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		05/04/2011	BANK of AMERICA SEC		980,000	875,000.00	17,561	4FE
901109-AB-4	TUTOR PERINI CORP . 7.625% 11/01/18		06/16/2011	Tax Free Exchange		1,584,733	1,574,000.00	15,002	3FE
91159H-HA-1	US BANCORP . 4.125% 05/24/21		05/19/2011	MORGAN STANLEY FIXED INC		1,992,380	2,000,000.00		1FE
92839U-AE-7	VISTEON CORP . 6.750% 04/15/19		04/01/2011	BANK of AMERICA SEC		2,165,000	2,165,000.00		4FE
97381W-AU-8	WINDSTREAM CORP . 7.500% 04/01/23		05/17/2011	Tax Free Exchange		1,459,000	1,459,000.00	18,541	3FE
A6488#-AA-1	PORSCHE SALZBURG PP . 5.400% 09/14/15		06/08/2011	PRINCERIDGE GROUP LLC		3,215,160	3,000,000.00	50,850	2
136375-BT-8	CANADIAN NATL RAILWAY . 5.550% 03/01/19	A	04/19/2011	BANK of AMERICA SEC		2,238,120	2,000,000.00	16,650	1FE
67000X-AL-0	NOVELIS INC . 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		500,000	500,000.00	13,609	4FE
87971K-AG-2	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	04/04/2011	Tax Free Exchange		2,848,837	2,885,000.00	98,270	4FE
884903-BB-0	THOMSON CORPORATION . 6.500% 07/15/18	A	06/07/2011	GOLDMAN SACHS		5,361,708	4,530,000.00	118,598	1FE
895945-B*-3	TRICAN WELL SVCS PP . 5.290% 04/28/18	I	04/22/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
04363U-AC-0	ASCIANO FINANCE . 5.000% 04/07/18	F	04/01/2011	MORGAN STANLEY FIXED INC		994,580	1,000,000.00		2FE
128690-AA-2	CALCIPAR SA . 6.875% 05/01/18	F	04/18/2011	J P MORGAN SEC HI-YIELD		134,905	134,000.00		4FE
45903P-AA-5	INTL AUTOMOTIVE COMPONEN . 9.125% 06/01/	F	05/26/2011	DEUTSCHE BANK		150,000	150,000.00		4FE
63938N-AA-2	NAVIOS SA LOGIST . 9.250% 04/15/19	F	05/25/2011	Various		447,048	444,000.00	1,308	4FE
670849-AA-6	OGX PETROLEO E G . 8.500% 06/01/18	F	05/26/2011	J P MORGAN SEC HI-YIELD		480,000	480,000.00		4FE
980888-AE-1	WOOLWORTHS LTD . 3.150% 04/12/16	F	04/05/2011	CITIGROUP GLOBAL MKTS		4,995,850	5,000,000.00		1FE
980888-AF-8	WOOLWORTHS LTD . 4.550% 04/12/21	F	04/05/2011	CITIGROUP GLOBAL MKTS		4,986,900	5,000,000.00		1FE
G7219*-AB-1	PREMIER OIL PLC PP . 5.110% 06/09/18	F	06/07/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
N9146#-AB-3	VAN OORD FIN BV PP . 5.410% 04/20/21	R	04/08/2011	PRINCERIDGE GROUP LLC		2,500,000	2,500,000.00		2Z

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)									
Q9194#-AK-1	TRANSURBAN PP . 5.950% 11/14/21	R	05/16/2011	Various		37,613	37,613.00		1
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						109,448,458	108,043,864.00	750,924	
8399997 - Subtotal - Bonds - Part 3						203,245,213	202,716,542.00	827,693	
8399999 - Subtotal - Bonds						203,245,213	202,716,542.00	827,693	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
00484M-10-6	ACORDA THERAPEUTICS INC		05/24/2011	LEERINK SWANN	4,395.000	142,721			L
008073-10-8	AEROVIRONMENT INC		06/30/2011	Various	14,005.000	497,083			L
015351-10-9	ALEXION PHARMACEUTICALS INC		05/23/2011	Stock Split	20,945.000				L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		06/14/2011	JP MORGAN - EQ	3,970.000	136,516			L
045327-10-3	ASPEN TECHNOLOGY INC		06/27/2011	Various	73,110.000	1,153,328			L
09057G-60-2	BIO-REFERENCE LABS INC		05/17/2011	Various	11,535.000	288,505			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		04/05/2011	Various	11,335.000	290,154			L
109178-10-3	BRIGHAM EXPLORATION CO		05/24/2011	SIDOTI & CO LLC	7,035.000	211,711			L
139594-10-5	CAPELLA EDUCATION CO		06/16/2011	Various	11,995.000	540,983			L
14754D-10-0	CASH AMERICA INTL INC		04/08/2011	SIDOTI & CO LLC	3,080.000	141,892			L
149205-10-6	CATO CORP-CLASS A		05/20/2011	KNIGHT SECURITIES	5,625.000	146,086			L
14964U-10-8	CAVIUM NETWORKS INC		06/27/2011	Various	2,985.000	123,490			L
156710-10-5	CERADYNE INC		06/30/2011	Various	5,465.000	213,262			L
168615-10-2	CHICO'S FAS INC		06/14/2011	JP MORGAN - EQ	14,380.000	203,306			L
179895-10-7	CLARCOR INC		06/30/2011	Various	7,815.000	340,518			L
19259P-30-0	COINSTAR INC		06/30/2011	Various	3,880.000	210,697			L
20564W-10-5	COMSCORE INC		06/29/2011	Various	1,122.000	28,260			L
262037-10-4	DRIL-QUIP INC		05/09/2011	Morgan Stanley	3,175.000	214,871			L
29355X-10-7	ENPRO INDUSTRIES INC		05/06/2011	Various	7,120.000	289,657			L
296315-10-4	ESCO TECHNOLOGIES INC		05/23/2011	Various	15,630.000	571,275			L
317485-10-0	FINANCIAL ENGINES INC		06/24/2011	PIPER JAFFRAY	16,855.000	409,206			L
31787A-50-7	FINISAR CORPORATION		06/29/2011	Various	43,210.000	731,888			L
34385P-10-8	FLUIDIGM CORP		06/30/2011	Various	22,979.000	333,273			L
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		05/05/2011	ROBERT W. BAIRD	8,095.000	218,132			L
40425J-10-1	HMS HOLDINGS CORP		05/17/2011	KEY BANC CAPITAL MARKETS	1,855.000	141,174			L
443320-10-6	HUB GROUP INC-CL A		06/14/2011	KEY BANC CAPITAL MARKETS	17,895.000	685,446			L
45256B-10-1	IMPAX LABORATORIES INC		05/10/2011	Various	37,615.000	1,039,877			L
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		05/05/2011	JP MORGAN - EQ	2,585.000	74,877			L
515098-10-1	LANDSTAR SYSTEM INC		06/16/2011	Various	5,900.000	271,882			L
549764-10-8	LUFKIN INDUSTRIES INC		06/28/2011	Various	4,210.000	344,422			L
594901-10-0	MICROS SYSTEMS INC		06/24/2011	Various	4,890.000	241,114			L
62541B-10-1	MULTI-FINELINE ELECTRONIX IN		05/13/2011	ROBERT W. BAIRD	8,485.000	191,252			L
651718-50-4	NEWPARK RESOURCES INC		06/28/2011	Various	150,455.000	1,383,887			L
65440K-10-6	99 CENTS ONLY STORES		06/13/2011	STIFEL NICOLAUS & CO-EQ	6,600.000	134,142			L
67072V-10-3	NXSTAGE MEDICAL INC		04/04/2011	WILLIAM BLAIR	6,305.000	145,321			L
699173-20-9	PARAMETRIC TECHNOLOGY CORP		06/30/2011	Various	13,355.000	308,228			L
716382-10-6	PETMED EXPRESS INC		06/15/2011	STIFEL NICOLAUS & CO-EQ	3,511.000	42,871			L
716748-10-8	PETROQUEST ENERGY INC		05/06/2011	Various	51,160.000	453,566			L
743312-10-0	PROGRESS SOFTWARE CORP		06/29/2011	Morgan Stanley	3,825.000	90,171			L
749941-10-0	RF MICRO DEVICES INC		04/27/2011	S. G. COWEN SECURITIES CORP.	11,215.000	74,440			L
80517Q-10-0	SAVIENT PHARMACEUTICALS INC		04/06/2011	Various	27,205.000	292,760			L
805423-30-8	SAVVIS INC		04/26/2011	PIPER JAFFRAY	10,085.000	377,043			L
834376-50-1	SOLUTIA INC		05/18/2011	SIDOTI & CO LLC	6,140.000	143,621			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)									
83568G-10-4	SONOSITE		04/26/2011	Various	8,540.000	289,236			L
882681-10-9	TEXAS ROADHOUSE INC		05/12/2011	ROBERT W. BAIRD	22,130.000	360,823			L
885175-30-7	THORATEC CORP		06/30/2011	LEERINK SWANN	26,035.000	870,118			L
891092-10-8	TORO CO		04/12/2011	SIDOTI & CO LLC	2,140.000	138,436			L
89674K-10-3	TRIQUINT SEMICONDUCTOR INC		06/10/2011	Various	66,755.000	845,351			L
91307C-10-2	UNITED THERAPEUTICS CORP		06/29/2011	MERRILL LYNCH-ALGO	2,560.000	140,400			L
922417-10-0	VEECO INSTRUMENTS INC		05/20/2011	ROBERT W. BAIRD	1,430.000	78,487			L
92335C-10-6	VERA BRADLEY INC		06/23/2011	Various	36,993.000	1,767,099			U
92827P-10-2	VIRTUSA CORP		06/20/2011	S. G. COWEN SECURITIES CORP.	3,375.000	61,551			L
929297-10-9	WMS INDUSTRIES INC		06/13/2011	STIFEL NICOLAUS & CO-EQ	4,715.000	134,340			L
929740-10-8	WABTEC CORP		06/23/2011	KEY BANC CAPITAL MARKETS	5,230.000	338,991			L
981811-10-2	WORTHINGTON INDUSTRIES		06/30/2011	KEY BANC CAPITAL MARKETS	3,767.000	84,656			L
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	06/06/2011	Various	8,570.000	235,829			L
N93540-10-7	VISTAPRINT NV	F	06/09/2011	Various	2,375.000	110,218			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						19,328,443			
9799997 - Subtotal - Common Stocks - Part 3						19,328,443			
9799999 - Subtotal - Common Stocks						19,328,443			
9899999 - Subtotal - Preferred and Common Stocks						19,328,443			
9999999 - TOTALS						222,573,656		827,693	

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																					
690353-NR-4	OPIC VRDN . 0.180% 05/15/21		05/16/2011	Call 100.0000		6,908,220	6,908,220.00	6,908,220	6,908,220						6,908,220				8,653	05/15/2021	1
690353-SU-2	OPIC AgencyVAR . 0.120% 06/15/17		04/04/2011	MELLON CAPITAL MKT		10,000,000	10,000,000.00	10,000,000							10,000,000				7,580	06/15/2017	1
0599999 - Subtotal - Bonds - U.S. Governments						16,908,220	16,908,220.00	16,908,220	6,908,220						16,908,220				16,233		
Bonds - All Other Governments																					
683234-8Z-4	PROV OF ONTARIO . 1.875% 09/15/15	A	06/09/2011	NATIONAL BANK OF CANADA		5,036,950	5,000,000.00	4,998,100	4,998,207		166		166		4,998,373		38,577	38,577	70,052	09/15/2015	1FE
1099999 - Subtotal - Bonds - All Other Governments						5,036,950	5,000,000.00	4,998,100	4,998,207		166		166		4,998,373		38,577	38,577	70,052		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
01F03$-45-4	FNMA DOLLAR ROLL . 3.000% 05/01/26		05/13/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	9,581,953							9,581,953				13,156	05/01/2026	1FE
01F03$-46-2	FNMA DOLLAR ROLL . 3.000% 06/01/26		06/14/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	9,581,953							9,581,953				12,334	06/01/2026	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN . 1.00		05/16/2011	Redemption 100.0000		3,600,000	3,600,000.00	3,600,000	1,851,429						3,600,000				7,683	11/15/2038	1FE
3128PP-MF-7	FGLMC # J10358 . 4.500% 07/01/24		06/01/2011	Paydown		79,787	79,787.00	81,333	81,190		(1,403)		(1,403)		79,787				1,475	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 . 4.500% 07/01/24		06/01/2011	Paydown		185,863	185,863.00	190,030	189,650		(3,787)		(3,787)		185,863				3,451	07/01/2024	1
3128PT-UT-0	FGLMC #J14194 . 3.000% 01/01/26		06/01/2011	Paydown		34,293	34,293.00	33,179			1,115		1,115		34,293				174	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2011	Paydown		1,859	1,859.00	1,933	1,950		(91)		(91)		1,859				76	07/15/2020	1
313615-AQ-9	FNMA # 050415 . 9.000% 03/01/21		06/01/2011	Paydown		227	227.00	237	232		(5)		(5)		227				8	03/01/2021	1
31361W-5N-3	FNMA # 044053 . 9.500% 01/01/18		06/01/2011	Paydown		6	6.00	7	6						6					01/01/2018	1
31362T-TU-7	FNMA # 070763 . 9.000% 03/01/21		06/01/2011	Paydown		74	74.00	78	77		(3)		(3)		74				3	03/01/2021	1
31371M-JC-2	FNMA # 255959 . 6.000% 10/01/35		06/01/2011	Paydown		30,549	30,549.00	31,077	31,054		(505)		(505)		30,549				811	10/01/2035	1
31384Q-PN-7	FNMA # 530629 . 2.527% 04/01/30		06/01/2011	Paydown		1,094	1,094.00	1,084	1,010		84		84		1,094				12	04/01/2030	1
31385N-SC-4	FNMA # 547815 . 8.000% 07/01/30		06/01/2011	Paydown		5,693	5,693.00	5,692	5,685		7		7		5,693				227	07/01/2030	1
3138A7-NR-5	FNMA # AH5799 . 3.000% 02/01/26		04/14/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	9,580,444			1,509		1,509		9,581,953				38,647	02/01/2026	1FE
3138A7-NR-5	FNMA # AH5799 . 3.000% 02/01/26		04/01/2011	Paydown		48,253	48,253.00	46,851			1,402		1,402		48,253				121	02/01/2026	1FE
31390J-6G-1	FNMA # 648071 . 6.500% 07/01/32		06/01/2011	Paydown		17,212	17,212.00	17,216	17,213		(1)		(1)		17,212				389	07/01/2032	1
31390N-QJ-4	FNMA # 651257 . 6.500% 07/01/32		06/01/2011	Paydown		10,666	10,666.00	10,768	10,740		(74)		(74)		10,666				326	07/01/2032	1
31393E-LQ-0	FNW 2003-W12 2A6 . 5.000% 06/25/43		06/01/2011	Paydown		92,409	92,409.00	89,276	90,805		1,603		1,603		92,409				1,931	06/25/2043	1
31402H-3X-7	FNMA # 729914 . 5.500% 08/01/33		06/01/2011	Paydown		80,306	80,306.00	79,477	79,506		799		799		80,306				1,806	08/01/2033	1
31412S-D3-6	FNMA # 933122 . 5.500% 01/01/38		06/01/2011	Paydown		1,773,149	1,773,149.00	1,797,372	1,795,905		(22,757)		(22,757)		1,773,149				38,575	01/01/2038	1
31414M-4W-3	FNMA # 970737 . 5.000% 11/01/23		06/01/2011	Paydown		306,725	306,725.00	320,144	318,924		(12,199)		(12,199)		306,725				6,475	11/01/2023	1
31415R-ND-2	FNMA # 986988 . 5.000% 07/01/23		06/01/2011	Paydown		209,656	209,656.00	217,747	217,480		(7,824)		(7,824)		209,656				2,571	07/01/2023	1
31416X-LG-3	FNMA AB2126 . 3.000% 01/01/26		06/01/2011	Paydown		187,656	187,656.00	183,991			3,665		3,665		187,656				1,870	01/01/2026	1
31417V-RS-4	FNMA # AC8596 . 4.000% 01/01/25		06/01/2011	Paydown		305,284	305,284.00	307,860	307,659		(2,376)		(2,376)		305,284				5,022	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	193,111		(5,200)		(5,200)		187,912				2,034	08/01/2024	1
31417Y-V4-6	FNMA MA0634 . 4.500% 01/01/31		06/01/2011	Paydown		100,300	100,300.00	104,343			(4,043)		(4,043)		100,300				1,546	01/01/2031	1
31418M-JL-7	FNMA # AD0266 . 5.500% 09/25/21		06/01/2011	Paydown		261,825	261,825.00	276,471	274,930		(13,105)		(13,105)		261,825				5,796	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 . 3.500% 12/01/25		06/01/2011	Paydown		126,901	126,901.00	128,944	128,933		(2,031)		(2,031)		126,901				1,910	12/01/2025	1
31419A-KY-2	FNMA # AE0310 . 3.500% 09/01/25		06/01/2011	Paydown		115,982	115,982.00	117,414	117,406		(1,424)		(1,424)		115,982				1,678	09/01/2025	1
31419K-U4-5	FNMA # AE8702 . 3.500% 11/01/25		06/01/2011	Paydown		73,051	73,051.00	74,307	74,300		(1,249)		(1,249)		73,051				1,066	11/01/2025	1
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		05/01/2011	Paydown		34,557	34,557.00	35,410			(854)		(854)		34,557				168	06/30/2023	1
38377T-VE-8	GNR 2011-21 PV . 4.500% 08/20/26		06/01/2011	Paydown		11,335	11,335.00	11,822			(487)		(487)		11,335				128	01/01/2023	1
677555-XH-2	OHIO ECON TXB BD . 6.000% 12/01/13		06/01/2011	Redemption 100.0000		210,000	210,000.00	210,000	210,000						210,000				6,300	12/01/2013	1Z*
677555-XJ-8	OHIO ECON TXB BD . 5.890% 12/01/21		06/01/2011	Redemption 100.0000		105,000	105,000.00	105,000	105,000						105,000				3,092	12/01/2021	1Z*
677555-XK-5	OHIO ECON TXB BD . 6.000% 06/01/17		06/01/2011	Redemption 100.0000		30,000	30,000.00	30,000	30,000						30,000				900	06/01/2017	1Z*
677555-XP-4	OHIO ECON TXB BD DEVELOPMENT . 6.450%		06/01/2011	Redemption 100.0000		15,000	15,000.00	15,000	15,000						15,000				484	06/01/2024	1Z*
677555-ZQ-0	OHIO ECON TXB BD DEVELOPMENT . 6.000%		06/01/2011	Redemption 100.0000		25,000	25,000.00	25,000	25,000						25,000				750	09/01/2025	1Z*
67756B-VN-7	OH ST HIGHER EDL REV WESTERN . 0.180%		05/02/2011	Redemption 100.0000		1,700,000	1,700,000.00	1,700,000	1,700,000						1,700,000				1,448	12/01/2044	1FE
709163-GU-7	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		06/08/2011	Call 100.0000		225,000	225,000.00	224,958	224,958						224,958		42	42	3,195	01/01/9999	1Z*
882716-2D-4	TX ST . 0.190% 12/01/33		06/08/2011	J P MORGAN SEC FIXED INC		4,500,000	4,500,000.00	4,500,000	4,500,000						4,500,000				7,075	12/01/2033	1FE

(continues)

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

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)																					
957366-CL-9	WESTCHESTER VRDN . 0.160% 11/01/34		06/08/2011	MORGAN STANLEY FIXED INC		5,500,000	5,500,000.00	5,500,000	5,500,000						5,500,000				6,755	11/01/2034	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						48,938,483	49,794,251.00	49,011,685	18,099,153		(69,234)		(69,234)		48,938,441		42	42	181,468		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000780-GR-1	AMAC 2003-6 1A4 . 5.500% 05/25/33		06/01/2011	Paydown		59,223	59,223.00	51,080	51,653		7,571		7,571		59,223				1,261	05/25/2033	1Z*
01877K-AD-5	ALLIANCE PIPELINE . 4.591% 12/31/25		06/30/2011	Redemption 100.0000		337,843	337,843.00	317,325	302,579		35,264		35,264		337,843				7,755	12/31/2025	1FE
02150E-AN-3	CWALT 2007-5CB 1A13 . 6.000% 04/25/37		06/01/2011	Paydown		11,232	11,232.00	8,626	8,670		2,562		2,562		11,232				280	04/25/2037	1Z*
02151C-AJ-5	CWALT 2007-15CB M . 5.750% 07/25/37		06/01/2011	Paydown		1	747,680.00	4			1		1		1					07/25/2037	1Z*
02151H-AY-1	CWALT 2007-17CB M1 . 5.750% 08/25/37		06/01/2011	Paydown		2	511,703.00	48,909	622		(620)		(620)		2					08/25/2037	1Z*
02660T-ER-0	AHM 2005-2 5A1 . 5.064% 09/25/35		06/01/2011	Paydown		17,491	17,491.00	17,439	17,434		56		56		17,491				367	09/25/2035	1Z*
045054-AA-1	ASHTEAD CAPITAL INC . 9.000% 08/15/16		06/28/2011	WELLS FARGO		371,419	355,000.00	358,192	356,717		(207)		(207)		356,511		14,908	14,908	28,045	08/15/2016	4FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WA		05/01/2011	Paydown		26,017	26,017.00	21,838	21,576		4,441		4,441		26,017				911	03/25/2037	1Z*
05946X-2B-8	BAFC 2005-8 4A6 . 5.500% 01/25/36		06/01/2011	Paydown		285,859	285,859.00	286,171	285,089		770		770		285,859				6,731	06/01/2012	1Z*
05946X-GP-2	BAFC 2004-3 1A1 . 5.500% 10/25/34		06/01/2011	Paydown		20,415	20,415.00	19,273	19,536		879		879		20,415				470	10/25/2034	1Z*
05946X-S6-1	BAFC 2005-7 3A1 . 5.750% 11/25/35		06/01/2011	Paydown		11,821	11,821.00	11,724	11,744		78		78		11,821				270	11/25/2035	1Z*
05947U-C8-9	BACM 2005-1 A3 . 4.877% 11/10/42		06/01/2011	Paydown		31,184	31,184.00	31,341	31,158		26		26		31,184				636	01/01/2012	1Z*
05948X-CP-4	BOAMS 2003-3 1A6 . 5.500% 05/25/33		06/01/2011	Paydown		229,694	229,694.00	233,103	229,200		494		494		229,694				4,922	01/01/2012	1Z*
059497-AU-1	BACM 2007-1 A2 . 5.381% 01/15/49		06/01/2011	Paydown		41,252	41,252.00	41,334	41,209		43		43		41,252				936	01/01/2012	1Z*
05949A-JT-8	BOAMS 2004-6 1A7 . 5.500% 07/25/34		06/01/2011	Paydown		51,060	51,060.00	41,422	42,863		8,197		8,197		51,060				1,079	07/25/2034	1Z*
05949C-NH-5	BOAMS 2005-11 1A5 . 5.750% 12/25/35		06/01/2011	Paydown		18,263	18,263.00	17,875	17,997		266		266		18,263				453	12/25/2035	1Z*
05951F-AG-9	BAFC 2007-1 TA5 . 6.090% 01/25/37		06/01/2011	Paydown		19,733	37,169.00	34,646	34,012		1,741		1,741		19,734				1,033	01/25/2037	4Z*
07383F-E9-5	BSCMS 2004-PWR4 A2 . 5.286% 06/11/41		06/01/2011	Paydown		94,445	94,445.00	92,069	92,993		1,451		1,451		94,445				2,375	06/11/2041	1Z*
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B		05/01/2011	Various			199,683.00												5,872	04/15/2028	6Z*
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 . 6.850%		06/01/2011	Redemption 100.0000		114,067	114,067.00	114,067	114,067						114,067				3,907	06/01/2034	2Z*
12429T-AA-2	BWAY HOLDING CO 10.000% 06/15/18		04/28/2011	Tax Free Exchange		405,750	374,000.00	408,595	407,371		(1,621)		(1,621)		405,750				13,817	06/15/2018	5FE
125581-FT-0	CIT GROUP INC . 7.000% 05/01/13		05/02/2011	Call 102.0000		190,130	186,402.00	161,586	167,043		2,462		2,462		169,505		20,626	20,626	10,409	05/01/2013	4
125581-FT-0	CIT GROUP INC . 7.000% 05/01/13		04/01/2011	Redemption 100.0000		84,421	84,421.00	73,182	75,653		8,768		8,768		84,421				3,441	05/01/2013	4
125581-FU-7	CIT GROUP INC . 7.000% 05/01/14		05/02/2011	Redemption 100.0000		235,702	235,702.00	203,235	208,097		27,605		27,605		235,702				13,972	05/01/2014	4
125581-FV-5	CIT GROUP INC . 7.000% 05/01/15		06/15/2011	Tax Free Exchange		459,805	532,000.00	442,775	453,206		6,599		6,599		459,805				25,861	05/01/2015	4
125581-FW-3	CIT GROUP INC . 7.000% 05/01/16		06/15/2011	Tax Free Exchange		737,687	888,000.00	710,406	727,468		10,219		10,219		737,687				43,167	05/01/2016	4
125581-FX-1	CIT GROUP INC . 7.000% 05/01/17		06/15/2011	Tax Free Exchange		1,017,799	1,243,000.00	985,811	1,005,691		12,109		12,109		1,017,799				45,922	05/01/2017	4
12628K-AF-9	CSAB 2006-3 A3A . 5.950% 11/25/36		06/01/2011	Paydown		42,481	42,481.00	38,775	37,605		4,877		4,877		42,481				1,023	11/25/2036	4Z*
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R		05/01/2011	Paydown		4,084	4,084.00	4,036	3,996		88		88		4,084				(470)	10/01/2016	5*
12667G-7H-0	CWALT 2005-46CB A14 . 5.500% 10/25/35		06/01/2011	Paydown		11,706	11,706.00	11,294	11,424		282		282		11,706				270	10/25/2035	4Z*
12667G-TS-2	CWALT 2005-26CB A6 . 5.500% 07/25/35		06/23/2011	KEY BANC-MCDONALD		1,578,941	1,927,742.00	1,572,122	1,690,971		16,298		16,298		1,707,269		(128,328)	(128,328)	52,207	07/25/2035	1
12667G-TS-2	CWALT 2005-26CB A6 . 5.500% 07/25/35		06/28/2011	Paydown		12,747	12,747.00	10,532	11,181		1,881		1,881		13,062		(315)	(315)	9,130	07/25/2035	1
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		06/11/2011	Paydown		11,635	11,635.00	11,403	11,472		163		163		11,635				261	08/25/2035	3Z*
12668A-MH-5	CWALT 2005-49CB A3 . 5.500% 11/25/35		06/01/2011	Paydown		56,487	56,487.00	52,251	53,395		3,092		3,092		56,487				1,342	11/25/2035	1Z*
12668A-NW-1	CWALT 2005-54CB 1N1 . 5.500% 10/25/35		06/01/2011	Paydown		7,653	7,653.00	7,651	7,641		12		12		7,653				165	10/25/2035	4Z*
12668G-AC-6	CWL 2006-S9 A3 . 5.728% 11/25/35		06/01/2011	Paydown		43,884	43,884.00	33,550	33,320		10,564		10,564		43,884				1,053	11/25/2035	1Z*
12668X-AD-7	CWL 2006-S8 A4 . 5.650% 03/25/36		06/01/2011	Paydown		101,790	101,790.00	70,460	64,794		36,996		36,996		101,790				2,362	03/25/2036	1Z*
126694-HK-7	CWHL 2005-25 A6 . 5.500% 11/25/35		06/01/2011	Paydown		23,161	23,161.00	21,540	22,156		1,006		1,006		23,161				526	11/25/2035	1Z*
126694-JX-7	CWHL 2005-24 A7 . 5.500% 11/25/35		06/01/2011	Paydown		226,445	226,445.00	224,959	225,399		1,046		1,046		226,445				5,215	11/25/2035	2Z*
12669E-T5-5	CWHL 2003-39 A19 . 5.000% 10/25/33		06/01/2011	Paydown		179,864	179,864.00	171,770	176,695		3,169		3,169		179,864				3,622	10/25/2033	1Z*
12669R-AE-7	CWL 2007-S1 A5 . 6.018% 11/25/36		06/01/2011	Paydown		140,186	140,186.00	86,706	75,537		64,648		64,648		140,186				3,473	11/25/2036	1Z*
12670B-AE-9	CWL 2007-S2 A5F . 6.000% 03/25/37		06/01/2011	Paydown		137,900	137,900.00	102,809	98,833		39,067		39,067		137,900				3,367	03/25/2037	1Z*
13213P-AA-8	Cambrian VRDN . 0.280% 02/01/31		06/01/2011	Redemption 100.0000		65,500	65,500.00	65,500							65,500				57	02/01/2031	1Z*
15132E-ET-1	CDMC 2003-8 1A4 . 5.250% 09/25/33		06/01/2011	Paydown		33,805	33,805.00	33,507	33,647		158		158		33,805				685	09/25/2033	1Z*

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
15132E-LC-0	CDMC 2005-1 A5 . 5.767% 02/18/35		06/01/2011	Paydown		125,712	125,712.00	125,634	125,520		192		192		125,712				2,808	02/18/2035	1Z*
17025T-BS-9	CWHL 2007-15 M . 6.352% 09/25/37		06/01/2011	Paydown		5	973,355.00	836	9,837		(10,668)		(10,668)		5				5,777	09/25/2037	1Z*
173100-AR-9	CMSI 2006-6 B1 . 6.000% 11/25/36		06/01/2011	Paydown		9,504	9,504.00	8,690	7,224	1,670	610		2,280		9,504				238	11/25/2036	6Z*
18451Q-AC-2	CLEAR CHANNEL WORLDWIDE . 9.250% 12/1		04/11/2011	BANK of AMERICA SEC		41,070	37,000.00	37,000	37,000						37,000		4,070	4,070	1,131	12/15/2017	4FE
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE . 9.250% 12/1		04/11/2011	Various		1,746,679	1,575,000.00	1,608,856	1,607,409		(1,476)		(1,476)		1,605,933		140,746	140,746	46,702	12/15/2017	4FE
20047G-BN-6	COMM 2004-LB3A A3 . 5.090% 07/10/37		06/01/2011	Paydown		1,000,000	1,000,000.00	1,025,000	1,006,790		(6,790)		(6,790)		1,000,000				12,982	07/01/2011	1
20047N-AD-4	COMM 2004-LB4A A4 . 4.584% 10/15/37		06/01/2011	Paydown		901,564	901,564.00	866,910	893,979		7,585		7,585		901,564				15,361	10/15/2037	1Z*
201730-AC-2	CMAT 1999-C1 A3 . 6.640% 01/17/32		06/11/2011	Paydown		279,976	279,976.00	284,185	279,878		98		98		279,976				7,985	07/11/2011	1Z*
22540A-BT-4	CSFB 97-1R 1M5 . 7.890% 09/30/24		06/01/2011	Paydown		54	54.00	53	53						54				2	09/30/2024	1Z*
22540A-FY-9	CSFB 98-C1 E . 7.340% 05/17/40		06/11/2011	Paydown		2,004,462	2,004,462.00	2,004,462	2,004,462						2,004,462				61,370	05/17/2040	1Z*
22541Q-FV-9	CSFB 2003-17 1A4 . 5.500% 06/25/33		06/01/2011	Paydown		32,288	32,288.00	31,071	31,312		976		976		32,288				748	06/25/2033	1Z*
22541S-AC-2	CSFB 2004-C1 A3 . 4.321% 01/15/37		06/01/2011	Paydown		200,233	200,233.00	194,156	198,980		1,253		1,253		200,233				3,595	01/15/2037	1Z*
22541S-GE-2	CSFB 2004-3 1A4 . 5.250% 06/25/34		06/02/2011	JEFFERIES & CO 1		766,994	727,009.00	683,388	690,877		1,989		1,989		692,866		74,127	74,127	19,721	06/25/2034	1
22541S-GE-2	CSFB 2004-3 1A4 . 5.250% 06/25/34		06/01/2011	Paydown		29,312	29,312.00	27,554	27,856		1,457		1,457		29,312				623	06/25/2034	1
225470-AN-3	CSMC 2005-C5 AAB . 5.100% 08/15/38		06/01/2011	Paydown		296,924	296,924.00	294,755	295,745		1,179		1,179		296,924				6,307	08/15/2038	1Z*
251510-EJ-8	DBALT 2005-3 4A4 . 5.250% 06/25/35		06/01/2011	Paydown		27,113	27,113.00	25,694	26,446		668		668		27,113				591	06/25/2035	1Z*
251510-FX-6	DBALT 2005-4 A6 . 5.300% 09/25/35		06/01/2011	Paydown		14,172	14,172.00	14,024	14,084		88		88		14,172				317	09/25/2035	4Z*
251513-BC-0	DBALT 2006-AB4 A6A1 . 5.869% 10/25/3		06/01/2011	Paydown		18,339	18,339.00	16,412	15,925		2,414		2,414		18,339				420	10/25/2036	4Z*
25151E-AD-5	DBALT 2006-AB3 A4 . 6.423% 06/25/36		06/01/2011	Paydown		52,605	52,605.00	45,373	43,886		8,720		8,720		52,605				1,396	06/25/2036	1Z*
25459H-AD-7	DIRECTV HLDS/FN . 6.375% 06/15/15		06/15/2011	Various		5,106,250	5,000,000.00	5,134,950	1,022,198		(18,977)		(18,977)		5,104,421		1,829	1,829	159,375	06/15/2015	2FE
257867-AM-3	DONNELLEY RR . 4.950% 04/01/14		05/13/2011	BARCLAYS		2,052,500	2,000,000.00	2,042,587	2,015,985		(1,113)		(1,113)		2,014,872		37,628	37,628	62,425	04/01/2014	2FE
319963-BA-1	FIRST DATA CORP 12.625% 01/15/21		05/25/2011	CITADEL SECURITIES LLC		406,689	377,000.00	351,553	351,553		640		640		352,192		54,497	54,497	21,683	01/15/2021	5FE
32051G-KU-8	FHASI 2005-2 1A2 . 5.500% 05/25/35		06/01/2011	Paydown		581,118	581,118.00	588,745	580,320		797		797		581,118				13,308	06/01/2012	1Z*
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*
32052R-AX-8	FHASI 2006-3 B1 . 6.231% 11/25/36		06/27/2011	JEFFERIES & CO 1		37,337	2,489,160.00	37,337	658,726	121,367	(19,663)	265,353	(163,649)		495,076		(457,739)	(457,739)	64,910	11/25/2036	6Z*
32052R-AX-8	FHASI 2006-3 B1 . 6.231% 11/25/36		06/28/2011	Paydown		10	371,598.00	64,407	98,339	18,118	(2,823)	113,624	(98,329)		10				7,826	11/25/2036	6Z*
32056F-AG-7	FHASI 2007-5 B1 . 6.250% 08/25/37		06/01/2011	Paydown		1	195,590.00	7,305	7,371		(9,449)	802	(10,251)		1				1,395	08/25/2037	1Z*
337756-AB-6	FISHER COMMNICATIONS INC . 8.625% 09/		06/24/2011	Call 102.8750		219,124	213,000.00	215,686	213,429		(202)		(202)		213,227		5,896	5,896	11,429	09/15/2014	4FE
36158Y-BB-4	GECMC 2001-1 B . 6.719% 05/15/33		05/01/2011	Paydown		5,000,000	5,000,000.00	5,024,960	4,988,112		11,888		11,888		5,000,000				116,097	06/01/2011	1
361849-CB-6	GMACC 1997-C1 X . 1.318% 07/15/27		06/01/2011	Redemption 0.0000		1		1,635	1,481		(153)		(153)		1				384	07/01/2027	1Z*
36249K-AA-8	GSMS 2010-C1 A1 . 3.679% 08/10/43		06/01/2011	Paydown		26,855	26,855.00	27,660	27,615		(760)		(760)		26,855				412	05/01/2020	1Z*
369300-AH-1	GENERAL CABLE CORP . 7.125% 04/01/17		06/24/2011	Miller Tabak		24,600	24,000.00	24,000	24,000						24,000		600	600	1,273	04/01/2017	4FE
378961-AU-0	GMSL 2005-A B1 . 5.250% 04/25/32		06/01/2011	Paydown		28,085	28,085.00	26,751	27,164		921		921		28,085				612	04/25/2032	5Z*
382550-AZ-4	GOODYEAR TIRE & RUBBER 10.500% 05/15		06/27/2011	Various		379,106	336,000.00	362,631	359,743		(2,165)		(2,165)		357,577		21,529	21,529	20,331	05/15/2016	4FE
382550-AZ-4	GOODYEAR TIRE & RUBBER 10.500% 05/15		05/27/2011	Call 110.5000		224,315	203,000.00	219,134	217,384		(1,182)		(1,182)		216,203		8,112	8,112	11,368	05/15/2016	4FE
40432B-BH-1	HALO 2007-2 B1 . 5.807% 09/25/37		06/01/2011	Paydown		4,943	14,770.00	2,652	606	74	4,264		4,338		4,943				410	09/25/2037	5Z*
435765-AC-6	HOLLY ENERGY PARTNERS LP . 8.250% 03/		06/10/2011	Tax Free Exchange		700,209	691,000.00	700,600	563,000		(391)		(391)		700,209				36,684	03/15/2018	4FE
437089-AE-5	INHEL 2006-1 A5 . 6.022% 05/25/36		06/01/2011	Paydown		18,768	18,768.00	3,044	2,765		16,003		16,003		18,768				359	05/25/2036	1Z*
43709J-AA-0	HEMT 2006-4 A1 . 5.671% 11/25/36		05/25/2011	BANK of AMERICA SEC		495,629	2,447,550.00	495,629	538,786		(3,139)		(3,139)		535,647		(40,018)	(40,018)	40,073	11/25/2036	1
43709J-AA-0	HEMT 2006-4 A1 . 5.671% 11/25/36		05/25/2011	Paydown		30,369	30,369.00	7,938	6,685		23,684		23,684		30,369				432	11/25/2036	1
45660L-6K-0	RAST 2006-A1 1A3 . 6.000% 04/25/36		06/01/2011	Paydown		166,093	166,093.00	162,555	160,020		6,073		6,073		166,093				3,962	04/25/2036	4Z*
45661T-AJ-0	INERGY LP/ FIN . 7.000% 10/01/18		06/03/2011	Tax Free Exchange		852,000	852,000.00	852,000	852,000						852,000				40,727	10/01/2018	4FE
456652-AG-1	IMJA 2007-A1 A7 . 6.000% 08/25/37		06/01/2011	Paydown		162,875	162,875.00	160,012	160,561		2,313		2,313		162,875				4,273	08/25/2037	4Z*
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 . 5.560%		06/01/2011	Paydown		20,100	20,100.00	20,099	20,062		38		38		20,100				466	01/25/2036	2Z*
46412Q-AC-1	IRWHE 2006-2 2A2 . 6.240% 02/25/36		06/01/2011	Paydown		241,891	241,891.00	241,405	241,174		716		716		241,891				6,249	02/25/2036	5Z*
46412Q-AE-7	IRWHE 2006-2 2A4 . 6.170% 02/25/36		06/01/2011	Paydown		19,852	19,852.00	19,388	19,424		428		428		19,852				508	02/25/2036	5Z*
46625M-RA-9	JPMCC 2002-C3 A1 . 4.200% 07/12/35		06/01/2011	Paydown		79,114	79,114.00	77,915	78,791		323		323		79,114				4,510	07/12/2035	1Z*
46625M-YT-0	JPMCC 2003-PM1A A3 . 5.169% 08/12/40		06/01/2011	Paydown		81,221	81,221.00	84,876	84,462		(3,241)		(3,241)		81,221				1,750	10/01/2012	1Z*
46625Y-JD-6	JPMCC 2005-CB11 A2 . 5.016% 08/12/37		04/01/2011	Paydown		188,669	188,669.00	187,720	188,669						188,669				1,577	08/12/2037	1

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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)																					
46628S-AJ-2	JPMAC 2006-WF1 A6 . 6.000% 07/25/36		06/01/2011	Paydown		79,381	79,381.00	74,207	72,478		6,903		6,903		79,381				2,086	07/25/2036	4Z*
52520Q-AG-9	RAST 2006-7 1A7 . 6.000% 11/25/36		06/01/2011	Paydown		115,687	176,912.00	150,364	145,941		10,931		10,931		115,687				4,791	11/25/2036	4Z*
52521H-AD-5	LMT 2006-9 1A4 . 5.750% 01/25/37		06/01/2011	Paydown		21,519	32,107.00	29,449	28,939		1,399		1,399		21,519				818	01/25/2037	5Z*
52521Y-AV-8	LMT 2007-8 1B1 . 6.258% 08/25/37		06/02/2011	Paydown		1	980,663.00	8,827	5,000	13,673	(21,624)		(7,951)		224		(223)	(223)	13,040	08/25/2037	6
52522H-AN-2	LXS 2006-8 3A5 . 6.050% 06/25/36		06/01/2011	Paydown		17,502	66,471.00	59,105	61,193		2,151		2,151		17,502				1,233	06/25/2036	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*
52524P-AL-6	LXS 2007-6 3A5 . 5.720% 05/25/37		06/01/2011	Paydown		48,470	48,470.00	42,628	41,616		6,855		6,855		48,470				1,158	05/25/2037	3Z*
570362-AB-9	MARITIMES & NE PIPELINE . 7.500% 05/3		05/30/2011	Redemption 100.0000		80,400	80,400.00	80,400	80,400						80,400				3,015	05/31/2014	2FE
576434-RW-6	MALT 2004-5 B1 . 5.958% 06/25/34		06/01/2011	Paydown		97,051	97,051.00	91,835	93,219		3,832		3,832		97,051				2,331	06/25/2034	3Z*
59022C-AJ-2	MERRILL LYNCH & CO . 6.110% 01/29/37		05/26/2011	RBS GREENWICH CAPITAL		993,110	1,000,000.00	1,000,000	1,000,000						1,000,000		(6,890)	(6,890)	51,256	01/29/2037	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SERIES A		06/30/2011	Redemption 100.0000		53,370	53,370.00	53,370	53,370						53,370				1,422	06/30/2027	2Z
61745M-N7-4	MSC 2004-IQ8 A3 . 4.500% 06/15/40		06/01/2011	Paydown		349,555	349,555.00	350,689	348,763		793		793		349,555				6,705	07/01/2011	1Z*
61745M-XA-6	MSC 2004-HQ3 A3 . 4.490% 01/13/41		06/01/2011	Paydown		80,893	80,893.00	81,363	80,895		(3)		(3)		80,893				1,525	08/01/2012	1Z*
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A . 6.092%		06/01/2011	Paydown		22,870	22,870.00	19,558	19,279		3,591		3,591		22,870				528	10/25/2036	1Z*
61752R-AJ-1	MSM 2007-3XS 2A3S . 5.858% 01/25/47		06/01/2011	Paydown		29,227	29,227.00	28,270	28,109		1,118		1,118		29,227				695	01/25/2047	4Z*
63934E-AM-0	NAVISTAR FINANCIAL CORP . 8.250% 11/0		05/13/2011	BANK of AMERICA SEC		647,815	581,000.00	563,881	564,907		349		349		565,256		82,559	82,559	26,230	11/01/2021	3FE
682680-AL-7	ONEOK INC . 7.125% 04/15/11		04/15/2011	Maturity		10,000,000	10,000,000.00	9,991,200	9,999,666		334		334		10,000,000				356,250	04/15/2011	2FE
68557D-AA-3	ORCAL GEOTHERMAL . 6.210% 12/30/20		06/30/2011	Redemption 100.0000		113,339	113,339.00	113,057	113,098		242		242		113,339				3,519	12/30/2020	2Z*
693320-AK-9	PHH CORP . 9.250% 03/01/16		04/06/2011	Tax Free Exchange		582,431	577,000.00	582,984	582,653		(222)		(222)		582,431				34,840	03/01/2016	3FE
716495-AL-0	PETROHAWK ENERGY CORP . 7.250% 08/15/		05/25/2011	CREDIT AGRICOLE SECURITIES		2,380,288	2,240,000.00	2,250,390	2,250,357		(522)		(522)		2,249,835		130,453	130,453	125,790	08/15/2018	4FE
73932L-AA-1	POWER RECEIVABLES FIN . 6.290% 01/01/		04/01/2011	Redemption 100.0000		78,177	78,177.00	78,154	78,172		5		5		78,177				1,229	01/01/2012	2Z*
743410-AE-2	PROLOGIS TRUST . 5.500% 03/01/13		06/08/2011	Tax Free Exchange		665,162	1,000,000.00	485,992	606,293		58,870		58,870		665,162				42,319	03/01/2013	2FE
74922E-AF-6	RALI 2006-QS6 1A6 . 6.250% 06/01/36		06/01/2011	Paydown		16,219	31,602.00	27,315	27,171		917		917		16,219				925	06/01/2036	4Z*
761118-XQ-6	RALI 2006-QS3 1A12 . 6.000% 03/25/36		06/01/2011	Paydown		19,849	28,802.00	24,914	24,989		1,511		1,511		19,849				782	03/25/2036	3Z*
76111X-ZU-0	RFMSI 2005-S7 A4 . 5.500% 11/25/35		06/01/2011	Paydown		512,385	512,385.00	510,943	510,623		1,762		1,762		512,385				12,498	11/25/2035	1Z*
78108A-AA-2	RSC EQUIPMENT RENTAL INC 10.000% 07/		05/24/2011	PRINCERIDGE GROUP LLC		619,480	544,000.00	540,188	540,735		147		147		540,882		78,598	78,598	47,147	07/15/2017	4FE
829809-AF-9	SITHE/INDEPENDENCE FNDG . 9.000% 12/3		06/30/2011	Various		408,262	408,262.00	471,306	372,118		36,144		36,144		408,262				18,371	12/30/2013	4FE
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-GR-2	SASC 2005-10 5A7 . 5.250% 12/25/34		06/01/2011	Paydown		98,740	98,740.00	99,017	98,449		290		290		98,740				2,073	11/01/2011	1Z*
86359D-NK-9	SASC 2005-15 2A1 . 5.750% 08/25/35		06/01/2011	Paydown		73,605	73,605.00	72,452	72,794		811		811		73,605				1,837	08/25/2035	2Z*
86359D-SR-9	SASC 2005-17 5A1 . 5.500% 10/25/35		06/01/2011	Paydown		75,336	75,336.00	74,736	74,822		514		514		75,336				1,274	10/25/2035	4Z*
872375-AC-4	TECO ENERGY INC . 7.200% 05/01/11		05/01/2011	Maturity		2,332,000	2,332,000.00	2,325,774	2,331,715		285		285		2,332,000				83,952	05/01/2011	2FE
87612B-AD-4	TARGA RESOURCES PARTNERS 11.250% 07/		04/01/2011	Taxable Exchange		(118)											(118)	(118)	19,036	07/15/2017	4FE
87612B-AG-7	TARGA RESOURCES PARTNERS . 6.875% 02/		04/01/2011	Various		305,690	308,000.00	305,690							305,690				118	02/01/2021	4FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS . 6.119% 03		06/30/2011	Redemption 100.0000		63,247	63,247.00	63,247	63,247						63,247				1,935	03/30/2024	2Z*
901109-AA-6	TUTOR PERINI CORP . 7.625% 11/01/18		06/16/2011	Tax Free Exchange		1,584,733	1,574,000.00	1,585,506	1,585,498		(765)		(765)		1,584,733				78,678	11/01/2018	3FE
911365-AV-6	NA UNITED RENTALS 10.875% 06/15/16		05/20/2011	MORGAN STANLEY HI-YLD		555,628	482,000.00	468,423	470,077		647		647		470,724		84,903	84,903	23,223	06/15/2016	4FE
91159H-HA-1	US BANCORP . 4.125% 05/24/21		05/26/2011	US BANCORP		1,996,740	2,000,000.00	1,992,380			12		12		1,992,392		4,348	4,348	1,604	05/24/2021	1FE
92903P-AA-7	VORNADO DP LLC 2010-VN0 A1 . 2.970% 0		06/01/2011	Paydown		62,573	62,573.00	62,573	62,570		3		3		62,573				775	09/13/2028	1Z*
929160-AJ-8	VULCAN MATERIALS CO . 6.300% 06/15/13		04/26/2011	MORGAN STANLEY FIXED INC		796,875	750,000.00	748,493	749,194		101		101		749,295		47,580	47,580	17,588	06/15/2013	3FE
929227-2G-0	WAMU 2003-S5 1A4 . 5.500% 06/25/33		06/01/2011	Paydown		88,401	88,401.00	73,815	74,590		13,812		13,812		88,401				2,089	06/25/2033	1Z*
929766-NQ-2	WBCMT 2004-C10 A4 . 4.748% 02/15/41		06/01/2011	Paydown		47,704	47,704.00	41,950	43,905		3,799		3,799		47,704				948	02/15/2041	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			210		210		939,800		12,120	12,120	26,944	10/25/2040	1FE
93934F-BL-5	WMALT 2005-7 2CB1 . 5.500% 08/25/35		06/01/2011	Paydown		11,257	11,257.00	11,168	11,176		81		81		11,257				257	08/25/2035	3Z*
93934F-EQ-1	WMALT 2005-9 2A4 . 5.500% 11/25/35		06/01/2011	Paydown		26,526	26,526.00	25,231	24,975		1,550		1,550		26,526				608	11/25/2035	3Z*
93934N-AK-1	WMALT 2006-5 10A5 . 6.000% 07/25/36		06/01/2011	Paydown		36,229	36,229.00	30,508	30,354		5,875		5,875		36,229				927	07/25/2036	2Z*
93935B-AH-3	WMALT 2006-5 3A6 . 6.268% 07/25/36		06/01/2011	Paydown		40,923	40,923.00	33,282	31,509		9,414		9,414		40,923				896	07/25/2036	1Z*
949772-AG-2	WFMBS 2005-18 2A4 . 5.500% 12/25/35		06/01/2011	Paydown		134,404	134,404.00	134,866	134,079		325		325		134,404				3,077	04/01/2012	1Z*

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
94981S-AG-9	WFMBS 2005-16 A4 . 5.750% 01/25/36		06/01/2011	Paydown		118,138	118,138.00	116,181	116,759		1,379		1,379		118,138				2,772	01/25/2036	1Z*
94982N-AC-8	WFMBS 2005-4 A3 . 5.000% 04/25/35		06/01/2011	Paydown		127,257	127,257.00	127,455	127,001		256		256		127,257				2,734	01/01/2020	1Z*
94983L-AY-3	WFMBS 2006-2 2A5 . 5.500% 03/25/36		06/01/2011	Paydown		58,972	58,972.00	57,341	57,799		1,173		1,173		58,972				1,381	03/25/2036	2Z*
94984E-AD-4	WFMBS 2006-10 A4 . 6.000% 08/25/36		05/16/2011	JEFFERIES & CO 1		1,948,750	2,000,000.00	1,912,500	1,934,133		5,675		5,675		1,939,808		8,942	8,942	55,833	08/25/2036	1
97180*-MF-2	WILMINGTON TR CO FEDERAL EXPRESS 10		06/21/2011	Redemption 100.0000		246,653	246,653.00	246,653	246,653						246,653				13,073	12/21/2011	2Z*
97381W-AQ-7	WINDSTREAM CORP . 7.500% 04/01/23		05/17/2011	Tax Free Exchange		1,459,000	1,459,000.00	1,459,000							1,459,000				18,541	04/01/2023	3FE
976657-AC-0	WISCONSIN ENERGY CORP . 6.500% 04/01/		04/01/2011	Maturity		514,000	514,000.00	540,841	521,268		(7,268)		(7,268)		514,000				16,705	04/01/2011	1FE
374826-AD-7	GIBSON ENERGY ULC 11.750% 05/27/14	A	06/15/2011	TENDER OFFER		2,723,857	2,408,000.00	2,352,746	2,359,275		5,415		5,415		2,364,689		359,168	359,168	200,633	05/27/2014	4FE
67000X-AG-1	NOVELIS INC . 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		500,000	500,000.00	500,000	500,000						500,000				13,609	12/15/2017	4FE
87971K-AH-0	TEMBEC INDUSTRIES INC 11.250% 12/15/	A	04/04/2011	Various		2,848,837	2,885,000.00	2,847,985	2,848,111		727		727		2,848,837				98,270	12/15/2018	4FE
87971M-AC-7	TELUS CORPORATION . 8.000% 06/01/11	A	06/01/2011	Maturity		765,000	765,000.00	761,007	764,764		236		236		765,000				30,600	06/01/2011	2FE
256853-AA-0	DOLPHIN ENERGY LTD . 5.888% 06/15/19	F	06/15/2011	Redemption 100.0000		39,300	39,300.00	39,300	39,300						39,300				1,157	06/15/2019	1Z*
654902-AB-1	NOKIA . 5.375% 05/15/19	F	04/19/2011	GOLDMAN SACHS		3,581,870	3,500,000.00	3,501,735	3,501,594		(47)		(47)		3,501,547		80,323	80,323	82,118	05/15/2019	1FE
693309-AA-4	PE PAPER ESCROW 12.000% 08/01/14	F	04/07/2011	BARCLAYS		115,750	100,000.00	95,095	96,186		241		241		96,427		19,323	19,323	8,367	08/01/2014	3FE
75405T-AA-7	RAS LAFFAN LNG II . 5.298% 09/30/20	F	04/01/2011	Redemption 100.0000		198,000	198,000.00	194,006	194,835		3,165		3,165		198,000				5,245	09/30/2020	1Z*
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						77,923,028	86,375,067.00	76,279,924	68,058,844	154,902	488,154	379,888	263,168		77,197,692		725,334	725,334	2,781,685		
Bonds - Credit Tenant Loans																					
36873@-AA-4	CVS Gene Warren . 5.830% 01/15/26		06/15/2011	Redemption 100.0000		22,156	22,156.00	22,156	22,156						22,156				539	01/15/2026	2
4199999 - Subtotal - Bonds - Credit Tenant Loans						22,156	22,156.00	22,156	22,156						22,156				539		
8399997 - Subtotal - Bonds - Part 4						148,828,837	158099694	147,220,085	98,086,580	154,902	419,086	379,888	194,100		148,064,882		763,953	763,953	3,049,977		
8399999 - Subtotal - Bonds						148,828,837	158099694	147,220,085	98,086,580	154,902	419,086	379,888	194,100		148,064,882		763,953	763,953	3,049,977		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
015351-10-9	ALEXION PHARMACEUTICALS INC		04/05/2011	Various	2,805.000	287,637		129,310	225,943	(96,632)			(96,632)		129,310		158,326	158,326			L
029429-10-7	AMERICAN SCIENCE & ENGINEER		06/28/2011	Various	5,335.000	403,795		420,520	425,247	(37,236)			(37,236)		420,520		(16,725)	(16,725)	3,097		L
04033V-20-3	ARIBA INC		06/15/2011	Various	22,325.000	703,034		276,160	524,414	(248,254)			(248,254)		276,160		426,874	426,874			L
053807-10-3	AVNET INC		06/30/2011	Various	44,625.000	1,388,681		1,248,359	1,473,964	(225,605)			(225,605)		1,248,359		140,322	140,322			L
089302-10-3	BIG LOTS INC		06/16/2011	ROBERT W. BAIRD	2,055.000	66,478		56,952	57,035	(5,677)			(5,677)		56,952		9,526	9,526			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		06/30/2011	Various	10,450.000	280,704		192,991	247,167	(86,733)			(86,733)		192,991		87,713	87,713			L
109178-10-3	BRIGHAM EXPLORATION CO		04/12/2011	KNIGHT CAPITAL-CSA-EQUITY	4,265.000	137,468		84,471	116,179	(31,707)			(31,707)		84,471		52,997	52,997			L
140781-10-5	CARBO CERAMICS INC		05/02/2011	Various	4,410.000	655,359		332,752	456,611	(123,859)			(123,859)		332,752		322,607	322,607	1,345		L
149205-10-6	CATO CORP-CLASS A		06/22/2011	MERRILL LYNCH-CHICAGO-E	4,655.000	132,663		114,701	61,085	(7,203)			(7,203)		114,701		17,962	17,962	2,223		L
156710-10-5	CERADYNE INC		06/16/2011	Various	26,030.000	1,107,617		925,415							925,415		182,202	182,202			L
20564W-10-5	COMSCORE INC		05/02/2011	Various	5,210.000	154,488		97,906	111,320	(18,790)			(18,790)		97,906		56,582	56,582			L
23334L-10-2	DSW INC- A		06/16/2011	Various	10,405.000	493,692		294,487	406,835	(112,349)			(112,349)		294,487		199,206	199,206			U
243537-10-7	DECKERS OUTDOOR CORP		06/27/2011	Various	7,685.000	637,914		238,648	612,802	(374,154)			(374,154)		238,648		399,266	399,266			L
292554-10-2	ENCORE CAPITAL GROUP INC		04/11/2011	INSTINET	2,820.000	70,367		49,056	66,129	(17,073)			(17,073)		49,056		21,310	21,310			L
302301-10-6	EZCORP INC-CL A		06/27/2011	CREDIT SUISSE FIRST BOSTON	4,040.000	137,662		54,407	109,605	(55,198)			(55,198)		54,407		83,254	83,254			L
31428X-10-6	FEDEX CORP		05/05/2011	JP MORGAN - EQ	5,493.000	523,916		429,553	510,904	(81,351)			(81,351)		429,553		94,363	94,363	659		L
31787A-50-7	FINISAR CORPORATION		06/16/2011	Various	35,475.000	649,102		548,726	980,126	(488,218)			(488,218)		548,726		100,376	100,376			L
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		06/14/2011	ROBERT W. BAIRD	8,620.000	201,121		267,965	98,330	20,014			20,014		267,965		(66,844)	(66,844)			L
369300-10-8	GENERAL CABLE CORP		05/17/2011	STIFEL NICOLAUS & CO-EQ	5,280.000	210,335		168,322	185,275	(16,953)			(16,953)		168,322		42,013	42,013			L
37244C-10-1	GENOMIC HEALTH INC		06/28/2011	Various	4,302.000	122,451		86,653	92,020	(5,367)			(5,367)		86,653		35,798	35,798			L
384313-10-2	GRAFTECH INTERNATIONAL LTD		06/16/2011	Various	14,300.000	273,154		234,251	271,626	(49,823)			(49,823)		234,251		38,903	38,903			L
457733-10-3	INSPIRE PHARMACEUTICALS INC		04/05/2011	Various	272,097.000	1,341,900		1,616,521	2,285,615	(669,093)			(669,093)		1,616,521		(274,621)	(274,621)			L
45928H-10-6	INTERNATIONAL COAL GROUP INC		05/13/2011	Various	132,445.000	1,761,359		1,006,858	837,873	(43,546)			(43,546)		1,006,858		754,502	754,502			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)																					
501889-20-8	LKQ CORP		06/15/2011	ROBERT W. BAIRD	5,340.000	134,764		104,008	109,148	(17,475)			(17,475)		104,008		30,756	30,756			L
502160-10-4	LSB INDUSTRIES INC		06/16/2011	Various	22,215.000	979,711		423,307	492,892	(137,169)			(137,169)		423,307		556,405	556,405			L
549764-10-8	LUFKIN INDUSTRIES INC		04/20/2011	Various	3,135.000	279,980		94,617	195,593	(100,975)			(100,975)		94,617		185,363	185,363	392		L
617700-10-9	MORNINGSTAR INC		05/13/2011	Various	16,712.000	964,291		821,972	636,270	(82,488)			(82,488)		821,972		142,319	142,319	1,435		L
62541B-10-1	MULTI-FINELINE ELECTRONIX IN		05/04/2011	ROBERT W. BAIRD	2,610.000	65,291		73,769	62,097	4,051			4,051		73,769		(8,478)	(8,478)			L
67555N-20-6	OCLARO INC		06/24/2011	Various	115,066.000	780,189		1,469,085	1,456,332	(58,095)			(58,095)		1,469,085		(688,896)	(688,896)			L
68375Q-40-3	OPLINK COMMUNICATIONS INC		06/16/2011	Various	13,396.000	227,060		220,646	247,424	(26,779)			(26,779)		220,646		6,414	6,414			L
716382-10-6	PETMED EXPRESS INC		05/09/2011	WILLIAM BLAIR	18,115.000	236,940		321,217	260,701	7,491			7,491		321,217		(84,278)	(84,278)	2,264		L
73172K-10-4	POLYCOM INC		06/09/2011	WILLIAM BLAIR	2,480.000	147,863		74,643	84,730	(22,550)			(22,550)		74,643		73,220	73,220			L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		04/08/2011	INSTINET	840.000	69,653		45,693	63,168	(17,475)			(17,475)		45,693		23,960	23,960			L
749941-10-0	RF MICRO DEVICES INC		06/13/2011	Various	32,270.000	178,523		211,215	196,369	(24,963)			(24,963)		211,215		(32,693)	(32,693)			L
768573-10-7	RIVERBED TECHNOLOGY INC		06/09/2011	Various	13,125.000	446,552		156,502	461,606	(305,104)			(305,104)		156,502		290,050	290,050			L
772739-20-7	ROCK-TENN COMPANY -CL A		06/15/2011	JP MORGAN - EQ	8,420.000	562,413		476,872	356,555	6,462			6,462		476,872		85,541	85,541	2,308		L
80517Q-10-0	SAVIENT PHARMACEUTICALS INC		05/09/2011	Various	96,370.000	839,403		1,111,231	612,087	65,132			65,132		1,111,231		(271,828)	(271,828)			L
805423-30-8	SAVVIS INC		05/27/2011	Various	10,085.000	396,116		377,043							377,043		19,073	19,073			L
83088M-10-2	SKYWORKS SOLUTIONS INC		06/29/2011	Various	37,660.000	955,515		536,476	1,078,206	(541,730)			(541,730)		536,476		419,039	419,039			L
882681-10-9	TEXAS ROADHOUSE INC		06/16/2011	Various	24,835.000	399,232		417,413							417,413		(18,181)	(18,181)	1,607		L
892356-10-6	TRACTOR SUPPLY COMPANY		06/27/2011	Various	5,650.000	347,107		197,066	184,937	(75,544)			(75,544)		197,066		150,041	150,041	644		L
899896-10-4	TUPPERWARE		06/27/2011	Various	6,350.000	403,015		291,250	261,137	(12,054)			(12,054)		291,250		111,766	111,766	3,548		L
91307C-10-2	UNITED THERAPEUTICS CORP		04/25/2011	S. G. COWEN SECURITIES CORP.	2,070.000	143,785		107,099	130,865	(23,766)			(23,766)		107,099		36,686	36,686			L
922417-10-0	VEECO INSTRUMENTS INC		06/23/2011	Various	4,985.000	234,762		187,728	207,943	(28,152)			(28,152)		187,728		47,033	47,033			L
92342Y-10-9	VERIFONE HOLDINGS INC		06/24/2011	Various	9,915.000	420,922		212,051	382,322	(170,271)			(170,271)		212,051		208,870	208,870			L
92827P-10-2	VIRTUSA CORP		05/10/2011	Various	8,750.000	160,782		87,669	143,150	(55,481)			(55,481)		87,669		73,113	73,113			L
929740-10-8	WABTEC CORP		04/06/2011	KEY BANC CAPITAL MARKETS	3,120.000	215,203		139,362	147,053	(27,164)			(27,164)		139,362		75,840	75,840	28		L
980745-10-3	WOODWARD GOVERNOR CO		05/31/2011	KEY BANC CAPITAL MARKETS	4,230.000	146,668		109,550	158,879	(49,329)			(49,329)		109,550		37,119	37,119	592		L
981475-10-6	WORLD FUEL SERVICES CORP		04/04/2011	Morgan Stanley	3,540.000	143,409		95,435	128,006	(32,572)			(32,572)		95,435		47,974	47,974	266		L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						21,620,046		17,237,903	18,213,575	(4,500,807)			(4,500,807)		17,237,903		4,382,140	4,382,140	20,408		
9799997 - Subtotal - Common Stocks - Part 4						21,620,046		17,237,903	18,213,575	(4,500,807)			(4,500,807)		17,237,903		4,382,140	4,382,140	20,408		
9799999 - Subtotal - Common Stocks						21,620,046		17,237,903	18,213,575	(4,500,807)			(4,500,807)		17,237,903		4,382,140	4,382,140	20,408		
9899999 - Subtotal - Preferred and Common Stocks						21,620,046		17,237,903	18,213,575	(4,500,807)			(4,500,807)		17,237,903		4,382,140	4,382,140	20,408		
9999999 - TOTALS						170,448,883		164,457,988	116,300,155	(4,345,905)	419,086	379,888	(4,306,707)		165,302,785		5,146,093	5,146,093	3,070,385		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Swaps - Replication - Credit Default																						
RSAT# 976657A@5		N/A	Credit	Morgan Stanley	07/06/2007	09/20/2012		1,000,000	21.000			1,056	(2,255)		(2,255)	580				1,000,000	1FE	
0989999 - Swaps - Replication - Credit Default												1,056	(2,255)		(2,255)	580				1,000,000		
1029999 - Swaps - Subtotal - Replication												1,056	(2,255)		(2,255)	580				1,000,000		
1169999 - Swaps - Total Swaps - Credit Default												1,056	(2,255)		(2,255)	580				1,000,000		
1209999 - Swaps - Subtotal - Total Swaps												1,056	(2,255)		(2,255)	580				1,000,000		
1419999 - Totals - Subtotal - Replication												1,056	(2,255)		(2,255)	580				1,000,000		
1449999 - TOTAL												1,056	(2,255)		(2,255)	580				1,000,000		

(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 15	16	17	18	19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Price	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Short Futures - Hedging Other																			
ESU1	(34)	(1,700)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	09/16/2011	CME	06/14/2011	1,266.200	1,315.500	(83,810)		(83,810)	(83,810)			136,000	100/-420.3
ESU1	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	09/16/2011	CME	06/14/2011	1,286.000	1,315.500	(2,950)		(2,950)	(2,950)			8,000	100/-420.3
1349999 - Short Futures - Hedging Other												(86,760)		(86,760)	(86,760)			144,000	
1389999 - Subtotal - Short Futures												(86,760)		(86,760)	(86,760)			144,000	
1409999 - Totals - Subtotal - Hedging Other												(86,760)		(86,760)	(86,760)			144,000	
1449999 - TOTAL												(86,760)		(86,760)	(86,760)			144,000	

Broker Name	Net Cash Deposits
Net Cash Deposits	
Goldman Sachs	(144,000)
9999999 - Total Net Cash Deposits	(144,000)

(a)

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

SCHEDULE DB - Part D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value > 0	Contracts With Book/ Adjusted Carrying Value < 0	Exposure net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives								(86,760)		144,000	144,000
NAIC 1 Designation											
Morgan Stanley	Yes	Yes			(2,255)			(2,255)		1,000,000	997,745
0299999 - Total NAIC 1 Designation					(2,255)			(2,255)		1,000,000	997,745
0899999 - TOTAL					(2,255)			(89,015)		1,144,000	1,141,745

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations					
912828-FQ-8	USTR 4 7/8 NOTE E 16	1	4,964,556	4,943,529	07/01/2011
912828-NN-6	USTR 1 NOTE AA 13	1	3,889,728	3,830,765	07/01/2011
912828-NU-0	USTR 0 3/4 NOTE AB 13	1	4,444,136	4,369,118	07/01/2011
912828-QH-6	USTR 1 1/4 NOTE W 14	1	1,674,087	1,648,841	07/01/2011
912828-QQ-6	USTR 2 3/8 NOTE L 18	1	4,394,359	4,316,730	07/01/2011
0199999 - Bonds, U.S. Governments, Issuer Obligations			19,366,866	19,108,983	
0599999 - Bonds, Subtotals - U.S. Government			19,366,866	19,108,983	
7799999 - Bonds, Total Bonds, Issuer Obligations			19,366,866	19,108,983	
8399999 - Bonds, Subtotals - Total Bonds			19,366,866	19,108,983	
Stocks, Common Stocks, Money Market Mutual Funds					
SF0284-38-9	BNY INST CASH RESERVE	U	27,503	85,492	
9399999 - Stocks, Common Stocks, Money Market Mutual Funds			27,503	85,492	
9799999 - Stocks, Total Common Stocks			27,503	85,492	
9899999 - Stocks, Total Preferred and Common Stocks			27,503	85,492	
9999999 - TOTALS			19,394,369	19,194,475	

General Interrogatory:
1. Total activity for the year Fair Value $ (7,133,037) Book/Adjusted Carrying Value $ (7,046,641)
2. Average Balance for the year Fair Value $ 16,151,726 Book/Adjusted Carrying Value $ 16,204,639
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
NAIC 1 $ 19,108,983 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 85,492

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-RV-1	OPIC US AGENCY Floating Rate MTN Adj % D	1	6,000,000	6,000,000	12/15/2019
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12	1	8,000,000	8,000,000	12/16/2019
690353-SK-4	OPIC US AGENCY VRDN Adj % Due 8/15/2017	1	2,000,000	2,000,000	08/15/2017
690353-SR-9	OPIC AGENCY VRDN Adj % Due 10/20/2017 JA	1	3,500,000	3,500,000	10/20/2017
690353-SS-7	OPIC VRDN Adj % Due 8/15/2017 Sched	1	3,000,000	3,000,000	08/15/2017
690353-TF-4	OPIC VRDN Adj % Due 6/15/2017 MJSD15	1	10,000,000	10,000,000	06/15/2017
0199999 - Bonds, U.S. Governments, Issuer Obligations			33,508,529	33,508,529	
0599999 - Bonds, Subtotals - U.S. Government			33,508,529	33,508,529	
Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations					
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due	1FE	3,400,000	3,400,000	11/15/2038
407271-FL-4	HAMILTON CNTY OHIO ECONOMIC DE VRDN Adj	1FE	7,860,000	7,860,000	04/01/2028
59447P-CJ-8	MICHIGAN FIN AUTH VRDN Adj % Due 9/1/205	1FE	15,000,000	15,000,000	09/01/2050
686076-DY-3	OREGON EDR VRDN Adj % Due 12/1/2025 Sche	1FE	10,500,000	10,500,000	12/01/2025
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/	1FE	3,565,000	3,565,000	08/01/2033
986476-AX-7	York Adj % Due 9/15/2024 Sched	1FE	1,550,000	1,550,000	09/15/2024
2599999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations			41,875,000	41,875,000	
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*	2,500,000	2,500,000	08/01/2023
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			2,500,000	2,500,000	
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			44,375,000	44,375,000	
Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					
00118U-U1-8	AGL CAPITAL CORP CP 0.26% Due 7/1/2011 A	1	9,099,934	9,099,934	07/01/2011
025816-AV-1	AMERICAN EXPRESS CO 5 1/4% Due 9/12/201	1FE	1,008,621	1,008,730	09/12/2011
03040M-U6-2	AMERICAN WATER CAP CP 0.31% Due 7/6/2011	1	7,999,533	7,999,533	07/06/2011
03040M-U8-8	AMERICAN WATER CAP CP 0.3% Due 7/8/2011	1	1,099,927	1,099,927	07/08/2011
03741P-U1-8	APACHE CORP CP 0.27% Due 7/1/2011 At Mat	1	9,099,932	9,099,932	07/01/2011
05361M-U1-9	Avery CP 0 1/4% Due 7/1/2011 At Mat	1	9,099,937	9,099,937	07/01/2011
066365-DC-8	BANKERS TRUST NEW YORK CORP 7 1/4% Due	1FE	1,017,873	1,018,402	10/15/2011
2574P1-UT-7	DOMINION RESOURCES Cp 0.3% Due 7/27/2011	1	2,999,325	2,999,325	07/27/2011
2574P1-UU-4	DOMINION RESOURCES Cp 0.3% Due 7/28/2011	1	6,546,472	6,546,472	07/28/2011
2925A3-UT-3	ENBRIDGE ENERGY PARTNERS Cp 0.3% Due 7/2	1	4,698,864	4,698,864	07/27/2011
316175-40-5	FIDELITY INST MM FUND PRIME	L	35,999	35,999	
59157B-AC-6	METLIFE INSTITUTIONAL FD Flt % Due 7/12	1FE	2,706,893	2,700,000	07/12/2012
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched	1FE	4,000,000	4,000,000	12/01/2040
66807N-U1-1	NOWEST CP 0.23% Due 7/1/2011 At Mat	1	8,499,946	8,499,946	07/01/2011
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched	1FE	7,510,000	7,510,000	03/01/2048
83701M-UV-9	SOUTH CAROLINA FUEL CO Cp 0.28% Due 7/29	1	3,995,099	3,995,099	07/29/2011
84755M-U8-3	SPECTRA ENGERGY CAP CP 0.31% Due 7/8/201	1	8,599,185	8,599,185	07/08/2011
84755M-UC-4	SPECTRA ENGERGY CAP CP 0.29% Due 7/12/20	1	999,895	999,895	07/12/2011
89233P-4T-0	TOYOTA MOTOR CREDIT CORP Adj % Due 1/12	1FE	2,600,036	2,600,000	01/12/2012
9838T3-U7-9	XCEL ENERGY INC CP 0.27% Due 7/7/2011 At	1	9,099,522	9,099,522	07/07/2011
3299999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations			100,716,994	100,710,703	
Bonds, Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities					
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched	1Z*	3,864,500	3,864,500	02/01/2031
3599999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities			3,864,500	3,864,500	
3899999 - Bonds, Subtotals - Industrial and Miscellaneous (Unaffiliated)			104,581,494	104,575,203	
7799999 - Bonds, Total Bonds, Issuer Obligations			176,100,524	176,094,233	
8099999 - Bonds, Total Bonds, Other Loan-Backed and Structured Securities			6,364,500	6,364,500	
8399999 - Bonds, Subtotals - Total Bonds			182,465,024	182,458,733	
9999999 - TOTALS			182,465,024	182,458,733	

General Interrogatory:

1. Total activity for the year	Fair Value $ (77,845,690)	Book/Adjusted Carrying Value $ (77,853,042)
2. Average Balance for the year	Fair Value $ 213,261,925	Book/Adjusted Carrying Value $ 213,391,900
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value $ 201,859,393	Book/Adjusted Carrying Value $ 201,653,208

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Name	Location and Supplemental Information	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Open Depositories									
BANK OF NEW YORK MELLON	NEW YORK, NY					(2,087,279)	(2,574,292)	383,828	
FIFTH THIRD BANK	CINCINNATI, OH					1,539,388	2,967,446	2,579,849	
GOLDMAN SACHS	NEW YORK, NY					261,732	288,507	324,662	
JP MORGAN/CHASE	NEW YORK, NY					(10,842,892)	(7,902,994)	(7,141,565)	
M&T BANK	BUFFALO, NY					784,767	793,208	801,838	
NORTHERN TRUST	CHICAGO, IL					251,500	251,500	251,500	
0199999 - TOTAL - Open Depositories						(10,092,784)	(6,176,624)	(2,799,888)	
0399999 - TOTAL Cash on Deposit						(10,092,784)	(6,176,624)	(2,799,888)	
0599999 - TOTALS						(10,092,784)	(6,176,624)	(2,799,888)	

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	11,399,918	82	
AMERICAN WATER CAP CP		06/29/2011	0.300	07/06/2011	9,399,425	182	
AMERICAN WATER CAP CP		06/30/2011	0.300	07/08/2011	2,099,860	18	
APACHE CORP CP		06/30/2011	0.250	07/01/2011	10,099,925	75	
AVERY CP		06/30/2011	0.250	07/01/2011	11,299,922	78	
DOMINION RESOURCES CP		06/30/2011	0.300	07/27/2011	2,999,325	25	
DOMINION RESOURCES CP		06/30/2011	0.300	07/28/2011	6,546,472	55	
McCormick CP		06/13/2011	0.190	07/08/2011	2,899,617	276	
ENBRIDGE ENERGY PARTNERS CP		06/28/2011	0.300	07/27/2011	4,698,864	118	
NOWEST CP		06/30/2011	0.230	07/01/2011	8,499,946	54	
OGE ENERGY CORP CP		06/30/2011	0.270	07/11/2011	2,299,810	17	
PACIFIC GAS & ELECTRIC CP		06/23/2011	0.330	07/12/2011	3,699,356	271	
PUBLIC SERV COLO CP		06/27/2011	0.300	07/18/2011	3,699,353	123	
PUBLIC SERV E&G CP		06/30/2011	0.200	07/01/2011	2,299,987	13	
REED ELSEVIER INC CP		06/23/2011	0.300	07/05/2011	3,799,620	253	
SOUTH CARALINA FUEL CO CP		06/30/2011	0.280	07/29/2011	3,995,099	31	
SPECTRA ENGERGY CAP CP		06/23/2011	0.300	07/07/2011	1,999,767	133	
SPECTRA ENGERGY CAP CP		06/27/2011	0.310	07/08/2011	9,799,072	338	
SPECTRA ENGERGY CAP CP		06/29/2011	0.290	07/12/2011	999,895	16	
XCEL ENERGY INC CP		06/30/2011	0.270	07/07/2011	9,099,522	68	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					111,634,755	2,226	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					111,634,755	2,226	
7799999 - Total Bonds - Subtotals - Issuer Obligations					111,634,755	2,226	
8399999 - Total Bonds - Subtotals - Bonds					111,634,755	2,226	
8699999 - Total Cash Equivalents					111,634,755	2,226	