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QUARTERLY STATEMENT

AS OF JUNE 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile US

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

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

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

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

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

Internet Website Address www.WesternSouthernLife.com

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

OFFICERS

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

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton } SS

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

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

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

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	10,126,592,813		10,126,592,813	10,004,546,328
2.	Stocks:				
	2.1 Preferred stocks	2,752,378		2,752,378	2,537,658
	2.2 Common stocks	179,175,426	23,646,453	155,528,973	154,076,643
3.	Mortgage loans on real estate:				
	3.1 First liens	746,257,901		746,257,901	724,579,914
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)	25,884,504		25,884,504	26,133,507
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ (4,397,996)), cash equivalents ($ 224,680,043) and short-term investments ($ 32,236,759)	252,518,806		252,518,806	393,868,485
6.	Contract loans (including $ .... premium notes)	44,848,004		44,848,004	45,370,918
7.	Derivatives	2,285,118		2,285,118	
8.	Other invested assets	123,118,671		123,118,671	100,138,397
9.	Receivables for securities	11,887,457		11,887,457	4,618,810
10.	Securities lending reinvested collateral assets	38,790,885		38,790,885	28,377,060
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Line 1 to Line 11)	11,554,111,963	23,646,453	11,530,465,510	11,484,247,720
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	108,624,145		108,624,145	109,295,650
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	891,703		891,703	1,130,523
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	20,976,153		20,976,153	20,073,827
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,288,673		1,288,673	2,511,473
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	29,898,562		29,898,562	34,545,666
19.	Guaranty funds receivable or on deposit	9,626,933		9,626,933	9,574,916
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($ ....) and other amounts receivable	734,243	105,936	628,307	138,905
25.	Aggregate write-ins for other than invested assets	7,962,993		7,962,993	7,632,692
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	11,734,115,368	23,752,389	11,710,362,979	11,669,151,372
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	52,508,522		52,508,522	56,188,208
28.	Totals (Line 26 and Line 27)	11,786,623,890	23,752,389	11,762,871,501	11,725,339,580
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Line 1001 through Line 1103 plus Line 1198) (Line 11 above)				
2501.	CSV of Corporate Owned Life Insurance	7,962,993		7,962,993	7,632,692
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	7,962,993		7,962,993	7,632,692

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 8,872,579,393 less $ ......included in Line 6.3 (including $ ......Modco Reserve)	8,872,579,393	8,725,764,535
2. Aggregate reserve for accident and health contracts (including $ ......Modco Reserve)		
3. Liability for deposit-type contracts (including $ ......Modco Reserve)	1,164,853,695	1,272,867,622
4. Contract claims:		
4.1 Life	9,412,774	9,892,654
4.2 Accident and health		
5. Policyholders' dividends $ ......and coupons $ ......due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ ......Modco)		
6.2 Dividends not yet apportioned (including $ ......Modco)		
6.3 Coupons and similar benefits (including $ ......Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ ......discount; including $ ......accident and health premiums	559,111	399,115
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on cancelled contracts		
9.2 Provision for experience rating refunds, including $ ......accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $ ......assumed and $ 838,079 ceded	838,079	1,023,768
9.4 Interest Maintenance Reserve	9,884,430	4,602,654
10. Commissions to agents due or accrued-life and annuity contracts $ 3,064,108, accident and health $ ......and deposit-type contract funds $	3,064,108	1,388,636
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	5,349,634	5,617,406
13. Transfers to Separate Accounts due or accrued (net) (including $ (312,649) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,630,323)	(3,727,377)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	12,080,666	13,145,150
15.1 Current federal and foreign income taxes, including $ 4,759,780 on realized capital gains (losses)	13,465,602	13,373,820
15.2 Net deferred tax liability		
16. Unearned investment income	1,292,983	1,393,171
17. Amounts withheld or retained by company as agent or trustee	313,441	903,852
18. Amounts held for agents' account, including $ ......agents' credit balances		
19. Remittances and items not allocated	10,997,661	7,894,078
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 4,961,267 and interest thereon $	4,961,267	
23. Dividends to stockholders declared and unpaid		25,000,000
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	95,880,127	69,890,642
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	10,989,668	5,801,355
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		506,011
24.09 Payable for securities	35,386,117	14,328,798
24.10 Payable for securities lending	383,320,164	466,147,697
24.11 Capital notes $ ......and interest thereon $		
25. Aggregate write-ins for liabilities	15,259,218	604,353
26. Total liabilities excluding Separate Accounts business (Line 1 to Line 25)	10,647,857,815	10,636,817,940
27. From Separate Accounts statement	52,508,522	56,188,208
28. Total liabilities (Line 26 and Line 27)	10,700,366,337	10,693,006,148
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	761,308,064	761,308,064
34. Aggregate write-ins for special surplus funds	11,904,862	15,082,839
35. Unassigned funds (surplus)	286,792,238	253,442,529
36. Less treasury stock, at cost:		
36.1 ......shares common (value included in Line 29 $ ......)		
36.2 ......shares preferred (value included in Line 30 $ ......)		
37. Surplus (Total Line 31 through Line 35 minus Line 36) (including $ ......in Separate Accounts Statement)	1,060,005,164	1,029,833,432
38. Total of Line 29, Line 30 and Line 37	1,062,505,164	1,032,333,432
39. Total of Line 28 and Line 38 (Page 2, Line 28, Col. 3)	11,762,871,501	11,725,339,580
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending eschearment to a state	376,245	604,353
2502. Unfunded Commitment Low Income Housing Tax Credit Property	14,882,973	
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)	15,259,218	604,353
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Line 3101 through Line 3103 plus Line 3198) (Line 31 above)		
3401. Surplus from additional DTA (SSAP 10R)	11,904,862	15,082,839
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Line 3401 through Line 3403 plus Line 3498) (Line 34 above)	11,904,862	15,082,839

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	454,368,429	565,789,193	1,024,683,568
2. Considerations for supplementary contracts with life contingencies	1,476,921	1,551,949	2,830,641
3. Net investment income	302,531,258	300,354,184	602,096,155
4. Amortization of Interest Maintenance Reserve (IMR)	1,722,873	(107,375)	395,984
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	333,899	393,470	745,602
8.2 Charges and fees for deposit-type contracts	2,418	2,462	4,835
8.3 Aggregate write-ins for miscellaneous income	338,821	322,035	1,623,296
9. Totals (Line 1 to Line 8.3)	760,774,619	868,305,918	1,632,380,081
10. Death benefits	43,343,945	42,927,853	83,336,304
11. Matured endowments (excluding guaranteed annual pure endowments)	772,263	865,543	1,854,229
12. Annuity benefits	118,984,816	104,724,509	198,284,816
13. Disability benefits and benefits under accident and health contracts	1,418,211	1,417,880	2,839,783
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	271,314,503	291,033,875	580,771,260
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	27,516,314	30,036,579	59,835,751
18. Payments on supplementary contracts with life contingencies	1,645,873	150,685	308,591
19. Increase in aggregate reserves for life and accident and health contracts	146,814,858	261,560,166	431,643,849
20. Totals (Line 10 to Line 19)	611,810,783	732,717,090	1,358,874,583
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	29,272,541	37,737,053	66,273,240
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	32,890,142	32,200,002	63,974,064
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,964,032	3,970,900	8,914,392
25. Increase in loading on deferred and uncollected premiums	(840,757)	(477,890)	(922,776)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(4,707,330)	(9,809,340)	(17,478,698)
27. Aggregate write-ins for deductions	6,577,131	5,865,450	11,945,776
28. Totals (Line 20 to Line 27)	678,966,542	802,203,265	1,491,580,581
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	81,808,077	66,102,653	140,799,500
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	81,808,077	66,102,653	140,799,500
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	24,968,748	17,753,586	37,887,661
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	56,839,329	48,349,067	102,911,839
34. Net realized capital gains or (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 988,046 (excluding taxes of $ 3,771,734 transferred to the IMR)	(695,711)	(14,049,427)	(22,311,833)
35. Net Income (Line 33 plus Line 34)	56,143,618	34,299,640	80,600,006
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,032,333,432	1,005,040,564	1,005,040,564
37. Net income (Line 35)	56,143,618	34,299,640	80,600,006
38. Change in net unrealized capital gains (losses)less capital gains tax of $ 2,477,067	3,875,364	3,511,214	20,380,759
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(2,170,038)	(1,694,717)	(6,262,301)
41. Change in nonadmitted assets	1,490,250	4,542,655	(1,649,683)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(25,989,485)	(23,375,082)	(55,858,752)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(25,000,000)
53. Aggregate write-ins for gains and losses in surplus	(3,177,977)		15,082,839
54. Net change in capital and surplus (Line 37 through Line 53)	30,171,732	17,283,710	27,292,868
55. Capital and surplus as of statement date (Line 36 plus Line 54)	1,062,505,164	1,022,324,274	1,032,333,432
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	8,521	9,562	449,119
08.302. Company Owned Life Insurance	330,300	312,473	1,174,177
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Line 08.301 through Line 08.303 plus Line 08.398) (Line 8.3 above)	338,821	322,035	1,623,296
2701. Benefits for employees and agents not included elsewhere	5,948,869	5,480,409	10,960,819
2702. Securities lending interest expense	628,262	385,041	984,957
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Line 2701 through Line 2703 plus Line 2798) (Line 27 above)	6,577,131	5,865,450	11,945,776
5301. Change in Surplus from additional DTA (SSAP 10R)	(3,177,977)		15,082,839
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Line 5301 through Line 5303 plus Line 5398) (Line 53 above)	(3,177,977)		15,082,839

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	456,033,875	567,667,441	1,029,511,741
2. Net investment income	304,812,530	300,169,831	607,910,369
3. Miscellaneous income	31,143	948,357	985,107
4. Total (Line 1 through Line 3)	760,877,548	868,785,629	1,638,407,217
5. Benefit and loss related payments	461,829,873	471,998,773	932,221,749
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,943,553)	(9,203,274)	(18,172,112)
7. Commissions, expenses paid and aggregate write-ins for deductions	69,567,350	81,299,492	157,343,094
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ....tax on capital gains (losses)	13,388,094	34,845,332	55,144,683
10. Total (Line 5 through Line 9)	539,841,764	578,940,323	1,126,537,414
11. Net cash from operations (Line 4 minus Line 10)	221,035,784	289,845,306	511,869,803
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,337,326,886	795,178,334	1,766,026,908
12.2 Stocks	19,769,069	6,889,916	19,253,654
12.3 Mortgage loans	32,606,108	5,217,255	51,683,179
12.4 Real estate			
12.5 Other invested assets	810,554	482,932	2,575,381
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments	3,540	30,904	43,897
12.7 Miscellaneous proceeds	13,788,672	43,749,145	14,237,887
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	1,404,304,829	851,548,486	1,853,820,906
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,447,919,041	1,075,884,322	2,378,789,939
13.2 Stocks	18,568,791	9,694,808	23,343,610
13.3 Mortgage loans	54,008,728	67,952,600	103,006,009
13.4 Real estate	209,998	357,674	792,088
13.5 Other invested assets	30,413,825	878,261	33,250,391
13.6 Miscellaneous applications	61,004	4,711	140,183
13.7 Total investments acquired (Line 13.1 through Line 13.6)	1,551,181,387	1,154,772,376	2,539,322,220
14. Net increase or (decrease) in contract loans and premium notes	(522,914)	(1,154,098)	(1,420,853)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(146,353,644)	(302,069,792)	(684,080,461)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	4,961,267		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(108,013,927)	31,621,133	75,129,141
16.5 Dividends to stockholders	25,000,000		
16.6 Other cash provided (applied)	(87,979,159)	2,072,174	218,062,207
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(216,031,819)	33,693,307	293,191,348
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(141,349,679)	21,468,821	120,980,690
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	393,868,485	272,887,795	272,887,795
19.2 End of period (Line 18 plus Line 19.1)	252,518,806	294,356,616	393,868,485

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

20.0001 Mortgage loans transferred to real estate	8,000,000		
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	88,495,457	82,309,389	169,168,069
3. Ordinary individual annuities	371,850,201	488,699,400	866,382,527
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal	460,345,658	571,008,789	1,035,550,596
12. Deposit-type contracts	299,620,703	32,655,351	77,771,898
13. Total	759,966,361	603,664,140	1,113,322,494
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Line 1001 through Line 1003 plus Line 1098) (Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

   A. Accounting Practices

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

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

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

   C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors.

   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:						
059522AX0	$ 13,484,889	$ 12,073,294	$ 1,411,595	$ 12,073,294	$ 10,141,364	6/30/2011
1248MGAX2	126,206	113,315	12,891	113,315	80,587	6/30/2011
12543PAQ6	1,543,993	1,359,877	184,116	1,359,877	1,271,162	6/30/2011
3622MPAP3	5,347,444	3,922,035	1,425,409	3,922,035	3,669,161	6/30/2011
46627MAA5	2,064,922	1,987,518	77,404	1,987,518	1,712,231	6/30/2011
52523KAJ3	8,489,901	6,839,941	1,649,960	6,839,941	3,545,923	6/30/2011
949772AU1	3,762,021	2,797,129	964,892	2,797,129	2,257,810	6/30/2011
94984EAN2	1,280,368	1,073,066	207,302	1,073,066	1,121,215	6/30/2011
Total	$ 36,099,744	$ 30,166,175	$ 5,933,569	$ 30,166,175	$ 23,799,453	
For the year ended December 31, 2010:						
45660L3H0	9,550,473	9,485,847	64,626	9,485,847	7,829,310	12/31/2010
74922EAF6	5,309,746	5,148,937	160,809	5,148,937	4,175,984	12/31/2010
75970JAD8	270,123	244,031	26,092	244,031	213,637	12/31/2010
75970QAD2	240,088	232,744	7,344	232,744	182,065	12/31/2010
872225AF4	3,543,404	2,062,688	1,480,716	2,062,688	1,314,500	12/31/2010
1248MGAX2	160,962	146,652	14,310	146,652	108,027	9/30/2010
75970QAD2	269,996	244,841	25,155	244,841	194,775	9/30/2010
05949ATX8	961,020	776,450	184,570	776,450	776,421	9/30/2010
12544DBB4	2,293,037	785,576	1,507,461	785,576	769,930	9/30/2010
12668BYF4	6,115,301	5,755,547	359,754	5,755,547	4,484,662	9/30/2010
45660L3T4	10,343,891	10,034,491	309,400	10,034,491	8,256,883	9/30/2010
021468AG8	4,740,567	4,373,849	366,718	4,373,849	3,369,045	6/30/2010
02148JAD9	4,841,488	4,532,996	308,492	4,532,996	3,436,405	6/30/2010
02150EAN3	4,400,206	3,840,126	560,080	3,840,126	3,412,810	6/30/2010
12543PAQ6	1,784,460	1,541,866	242,594	1,541,866	1,348,013	6/30/2010
45660L2V0	1,598,107	1,530,926	67,181	1,530,926	1,157,898	6/30/2010
45660L3H0	9,953,669	9,565,530	388,139	9,565,530	7,424,150	6/30/2010
46627MAA5	2,169,057	2,091,979	77,078	2,091,979	1,555,118	6/30/2010
52520QAG9	12,691,105	11,545,008	1,146,097	11,545,008	10,204,319	6/30/2010
61749EAF4	13,051,028	11,925,053	1,125,975	11,925,053	8,080,016	6/30/2010

NOTES TO FINANCIAL STATEMENTS

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
61749WAK3	5,649,503	5,269,680	379,823	5,269,680	3,554,890	6/30/2010
863579K56	12,796,555	11,782,991	1,013,564	11,782,991	11,416,313	6/30/2010
872225AF4	6,552,383	3,483,780	3,068,603	3,483,780	2,066,680	6/30/2010
93934NAK1	7,318,802	6,692,064	626,738	6,692,064	5,247,160	6/30/2010
949772AU1	4,462,590	3,775,558	687,032	3,775,558	1,998,754	6/30/2010
Total	$ 131,067,561	$116,869,210	$ 14,198,351	$ 116,869,210	$ 92,577,765	

For the six month period ended December 31, 2009:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
02151CAQ9	$ 358,827	$ 341,003	$ 17,824	$ 341,003	$ 236,408	12/31/2009
059469AF3	4,084,265	3,958,294	125,971	3,958,294	2,818,791	12/31/2009
05950NBU1	2,739,165	1,189,390	1,549,775	1,189,390	2,076,039	12/31/2009
059522BB7	2,143,472	849,585	1,293,887	849,585	980,407	12/31/2009
12544DBB4	5,455,935	2,518,168	2,937,767	2,518,168	3,709,016	12/31/2009
12668BYF4	6,431,867	6,121,474	310,393	6,121,474	4,818,219	12/31/2009
225470M67	6,716,545	6,222,148	494,397	6,222,148	4,503,704	12/31/2009
251513AQ0	83,080	65,539	17,541	65,539	56,616	12/31/2009
45660L3T4	12,284,531	12,069,435	215,096	12,069,435	9,599,076	12/31/2009
525221EC7	13,493,738	12,851,796	641,942	12,851,796	9,701,815	12/31/2009
525221GA9	7,818,089	7,447,183	370,906	7,447,183	5,500,339	12/31/2009
52522HAN2	15,293,112	13,592,511	1,700,601	13,592,511	9,605,487	12/31/2009
65538PAF5	3,384,149	3,308,616	75,533	3,308,616	2,376,792	12/31/2009
761118MD7	4,457,494	4,249,793	207,701	4,249,793	2,998,130	12/31/2009
939344AR8	6,423,472	6,013,973	409,499	6,013,973	3,915,805	12/31/2009
93934FEQ1	7,220,961	6,846,507	374,454	6,846,507	6,221,660	12/31/2009
93935WAD6	20,767,486	19,808,212	959,274	19,808,212	14,579,158	12/31/2009
00079CAE9	739,872	729,940	9,932	729,940	575,681	9/30/2009
05950NBU1	3,891,730	2,855,010	1,036,720	2,855,010	2,090,848	9/30/2009
059515BF2	7,677,984	6,748,758	929,226	6,748,758	5,511,967	9/30/2009
059522BB7	2,619,881	2,231,956	387,925	2,231,956	1,589,338	9/30/2009
12543PAQ6	1,956,165	1,778,942	177,223	1,778,942	1,323,375	9/30/2009
12544DBB4	8,191,890	5,540,712	2,651,178	5,540,712	3,663,020	9/30/2009
12668WAU1	3,928,439	3,669,012	259,427	3,669,012	1,292,760	9/30/2009
32056FAG7	1,562,554	373,587	1,188,967	373,587	325,202	9/30/2009
40432BBH1	2,027,358	626,934	1,400,424	626,934	556,456	9/30/2009
52524MAV1	8,616,474	7,581,270	1,035,204	7,581,270	3,177,130	9/30/2009
872225AF4	10,962,696	6,767,200	4,195,496	6,767,200	2,945,943	9/30/2009
Total	$ 171,331,231	$146,356,948	$ 24,974,283	$ 146,356,948	$ 106,749,182	

(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
$ (14,802,899)	$ 300,841,432	$ (142,564,681)	$ 823,562,235

(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.

NOTES TO FINANCIAL STATEMENTS

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	-	-	21,090,417	21,090,417
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ 21,090,417	$ 21,090,417
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 102,920,021	$ -	$ -	$ 102,920,021
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 102,920,021	$ -	$ -	$ 102,920,021
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	2,285,117	2,285,117
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 2,285,117	$ 2,285,117
Separate account assets	$ 45,723,370	$ -	$ -	$ 45,723,370
Total assets at fair value	$ 148,643,391	$ -	$ 23,375,534	$ 172,018,925
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -

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	$ 26,453,290	$ 1,101,743	$(1,121,214)	$(5,564,979)	$ 1,237,322	$(1,015,746)	$ 21,090,416
Derivative assets	(139,588)	-	-	-	32,289	2,392,416	2,285,117
Total	$ 26,313,702	$ 1,101,743	$(1,121,214)	$(5,564,979)	$ 1,269,611	$ 1,376,670	$ 23,375,533

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

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

(4) As of June 30, 2011, the investments in Level 3, are primarily credit default swaps and NAIC rated 6 residential mortgage-backed securities (RMBS) representing subordinated tranches in securitization trusts containing residential mortgage loans originated during 2005 and 2006. The fair values of credit default swaps have been determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities. The RMBS are currently rated below investment grade. To measure fair value of these RMBS, 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.

NOTES TO FINANCIAL STATEMENTS

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 $4,788,906 BANK OF AMERICA

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 54,367,368

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/ Adjusted Carrying Value	2 Current Quarter Book/ Adjusted Carrying Value
14.21 Bonds	$	$ ....
14.22 Preferred Stock	$	$ ....
14.23 Common Stock	$ 30,870,807	$ 33,145,906
14.24 Short-Term Investments	$	$ ....
14.25 Mortgage Loans on Real Estate	$	$ ....
14.26 All Other	$ 88,824,879	$ 92,277,709
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	$ 119,695,686	$ 125,423,615
14.28 Total Investment in Parent included in Line 14.21 to Line 14.26 above	$	$ ....

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

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

If no, attach a description with this statement.

GENERAL INTERROGATORIES (continued)

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE AND HEALTH

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

		1 Amount
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 746,257,901
	1.14 Total Mortgages in Good Standing	$ 746,257,901
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Line 1.14 plus Line 1.21 plus Line 1.34 plus Line 1.44) (Page 2, Column 3, Line 3.1 plus Line 3.2)	$ 746,257,901
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes ( ) No (X)
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes ( ) No (X)
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Column 2 Through Column 5	Deposit-Type Contracts
1. Alabama AL	L	132,894	4,961,319			5,094,213	
2. Alaska AK	N	15,668	16,125			31,793	
3. Arizona AZ	L	594,937	2,689,464			3,284,401	
4. Arkansas AR	L	175,006	6,668,654			6,843,660	
5. California CA	L	2,495,197	6,552,248			9,047,445	
6. Colorado CO	L	194,286	1,289,263			1,483,549	
7. Connecticut CT	L	113,474	923,296			1,036,770	
8. Delaware DE	L	47,608	384			47,992	
9. District of Columbia DC	L	69,672	96,450			166,122	
10. Florida FL	L	4,335,919	25,451,307			29,787,226	17,248
11. Georgia GA	L	783,112	2,324,800			3,107,912	
12. Hawaii HI	L	43,971	41,674,699			41,718,670	
13. Idaho ID	L	28,344	622,345			650,689	
14. Illinois IL	L	5,579,435	29,147,389			34,726,824	
15. Indiana IN	L	7,973,446	9,304,086			17,277,532	697,217
16. Iowa IA	L	105,167	4,536,554			4,641,721	
17. Kansas KS	L	390,772	1,978,078			2,368,850	
18. Kentucky KY	L	3,102,701	6,065,484			9,168,185	
19. Louisiana LA	L	1,920,865	15,403,990			17,324,855	
20. Maine ME	N	10,530	600			11,130	
21. Maryland MD	L	690,049	2,909,779			3,599,828	
22. Massachusetts MA	L	71,029	106,115			177,144	
23. Michigan MI	L	4,678,363	29,908,719			34,587,082	35,000
24. Minnesota MN	L	598,630	4,930,001			5,528,631	
25. Mississippi MS	L	663,637	35,611,624			36,275,261	
26. Missouri MO	L	1,791,642	20,396,287			22,187,929	
27. Montana MT	L	22,312	21,250			43,562	
28. Nebraska NE	L	43,645	2,173,696			2,217,341	
29. Nevada NV	L	116,570	344,356			460,926	
30. New Hampshire NH	N	3,269	150			3,419	
31. New Jersey NJ	L	347,177	1,547,458			1,894,635	
32. New Mexico NM	L	56,917	2,363,220			2,420,137	
33. New York NY	N	74,401	50,159			124,560	
34. North Carolina NC	L	7,439,887	11,019,936			18,459,823	372,756
35. North Dakota ND	L	10,407	109,000			119,407	
36. Ohio OH	L	28,354,488	25,799,236			54,153,724	298,040,342
37. Oklahoma OK	L	358,381	11,028,889			11,387,270	
38. Oregon OR	L	69,441	637,995			707,436	
39. Pennsylvania PA	L	6,560,899	14,059,434			20,620,333	311,152
40. Rhode Island RI	N	4,296	5,480			9,776	
41. South Carolina SC	L	624,665	9,729,546			10,354,211	
42. South Dakota SD	L	27,081	45,500			72,581	
43. Tennessee TN	L	1,067,282	1,630,761			2,698,043	
44. Texas TX	L	1,937,401	14,739,726			16,677,127	63,685
45. Utah UT	L	57,288	260,300			317,588	
46. Vermont VT	L	3,937				3,937	
47. Virginia VA	L	604,507	5,268,674			5,873,181	
48. Washington WA	L	216,661	302,634			519,295	
49. West Virginia WV	L	1,927,552	2,047,426			3,974,978	83,303
50. Wisconsin WI	L	513,007	15,096,315			15,609,322	
51. Wyoming WY	L	23,393				23,393	
52. American Samoa AS	N						
53. Guam GU	N	240				240	
54. Puerto Rico PR	N	4,031				4,031	
55. U.S. Virgin Islands VI	N	402				402	
56. Northern Mariana Islands MP	N						
57. Canada CN	N						
58. Aggregate Other Alien OT	XXX	1,355				1,355	
59. Subtotal	(a) 46	87,077,246	371,850,201			458,927,447	299,620,703
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	1,418,211				1,418,211	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	88,495,457	371,850,201			460,345,658	299,620,703
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	88,495,457	371,850,201			460,345,658	299,620,703
98. Less Reinsurance Ceded	XXX	5,823,689	1,523			5,825,212	
99. Totals (All Business) less Reinsurance Ceded	XXX	82,671,768	371,848,678			454,520,446	299,620,703
DETAILS OF WRITE-INS							
5801. Mexico	XXX	1,355				1,355	
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	1,355				1,355	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Line 9401 through Line 9403 plus Line 9498) (Line 94 above)	XXX						

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Barcode

Document Identifier 490: 9 2 6 2 2 2 0 1 1 4 9 0 0 0 0 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: 9 2 6 2 2 2 0 1 1 3 6 5 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: 9 2 6 2 2 2 0 1 1 4 4 5 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: 9 2 6 2 2 2 0 1 1 4 4 6 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: 9 2 6 2 2 2 0 1 1 4 4 7 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: 9 2 6 2 2 2 0 1 1 4 4 8 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: 9 2 6 2 2 2 0 1 1 4 4 9 0 0 0 2

SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	26,133,507	26,300,402
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	209,998	792,088
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	459,000	958,983
9. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 minus Line 7 plus Line 8)	25,884,505	26,133,507
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	25,884,505	26,133,507

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	724,579,914	672,944,379
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	53,109,899	102,079,930
2.2. Additional investment made after acquisition	898,829	926,079
3. Capitalized deferred interest and other		
4. Accrual of discount	595,322	2,846,768
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	32,606,108	51,683,172
8. Deduct amortization of premium and mortgage interest points and commitment fees	30,655	58,665
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		2,475,405
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	746,547,201	724,579,914
12. Total Valuation Allowance	(289,300)	
13. Subtotal (Line 11 plus Line 12)	746,257,901	724,579,914
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	746,257,901	724,579,914

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	100,138,397	92,742,070
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	20,000,000	3,995,070
2.2. Additional investment made after acquisition		878,261
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	3,790,829	5,098,377
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	810,554	2,575,381
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	123,118,672	100,138,397
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	123,118,672	100,138,397

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,183,102,708	9,543,869,527
2. Cost of bonds and stocks acquired	1,463,826,613	2,402,133,548
3. Accrual of discount	12,020,174	17,214,142
4. Unrealized valuation increase (decrease)	2,418,800	24,985,019
5. Total gain (loss) on disposals	17,970,321	21,034,169
6. Deduct consideration for bonds and stocks disposed of	1,354,434,759	1,785,280,563
7. Deduct amortization of premium	9,828,392	21,252,390
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	6,554,840	19,600,744
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	10,308,520,625	10,183,102,708
11. Deduct total nonadmitted amounts	23,646,453	21,942,074
12. Statement value at end of current period (Line 10 minus Line 11)	10,284,874,172	10,161,160,634

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	6,686,886,401	982,255,133	1,294,704,225	255,984,579	6,686,886,401	6,630,421,888		6,505,792,805
2. Class 2 (a)	2,588,441,256	3,886,758,365	3,677,774,775	(238,393,255)	2,588,441,256	2,559,031,591		2,684,021,062
3. Class 3 (a)	459,791,549	39,622,669	65,272,687	7,678,736	459,791,549	441,820,267		484,806,600
4. Class 4 (a)	661,117,323	95,020,415	63,801,795	(25,129,803)	661,117,323	667,206,140		603,683,642
5. Class 5 (a)	63,788,166	1,167,168	7,855,989	4,982,725	63,788,166	62,082,070		88,763,358
6. Class 6 (a)	29,836,576	13,254	2,696,179	(4,205,993)	29,836,576	22,947,658		32,175,717
7. Total Bonds	10,489,861,271	5,004,837,004	5,112,105,650	916,989	10,489,861,271	10,383,509,614		10,399,243,184
PREFERRED STOCK								
8. Class 1								
9. Class 2	2,121,638				2,121,638	2,121,638		2,121,638
10. Class 3								
11. Class 4	630,740				630,740	630,740		
12. Class 5								
13. Class 6								416,020
14. Total Preferred Stock	2,752,378				2,752,378	2,752,378		2,537,658
15. Total Bonds and Preferred Stock	10,492,613,649	5,004,837,004	5,112,105,650	916,989	10,492,613,649	10,386,261,992		10,401,780,842

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 256,916,802 ; 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	32,236,760	X X X	32,292,567	59,048	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	330,024,111	217,071,841
2. Cost of short-term investments acquired	1,258,916,471	2,622,009,726
3. Accrual of discount	14,782	60,548
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	1,613	37,192
6. Deduct consideration received on disposals	1,556,610,148	2,508,307,859
7. Deduct amortization of premium	110,069	847,337
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	32,236,760	330,024,111
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	32,236,760	330,024,111

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(506,010)
2.	Cost Paid/(Consideration Received) on additions	2,409,000
3.	Unrealized Valuation increase/(decrease)	398,714
4.	Total gain (loss) on termination recognized	(50,072)
5.	Considerations received/(paid) on terminations	(50,072)
6.	Amortization	(16,584)
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)	2,285,120
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	2,285,120

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year

2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)

3.1 Change in variation margin on open contracts

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 16, current year to c

3.24 Section 1, Column 16, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Variation margin on terminated contracts durin

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Recognized

5.2 Used to adjust basis of hedged items

6. Book/Adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3.3 minus Line 4.3 minus Line 5.1 minus Line 5.2)

7. Deduct total nonadmitted amounts

8. Statement value at end of current period (Line 6 minus Line 7)

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	UNITED TECHNOLOGIES 913017BH1	1FE	8,000,000	9,735,004	10,572,617		06/20/2017	Deutsche Bank	(135,893)	(135,893)	20047E-AE-2	COMM 2006-C8 A4	1FE	9,870,897	10,708,510
80589MA@1	SCANA CORP 805901AQ8	2FE	1,000,000	994,415	1,039,052		06/20/2012	Barclays	(480)	(480)	36158Y-HB-8	GECMC 2002-3A B	1FE	994,895	1,039,532
80589MA@1	SCANA CORP 805901AQ8	2FE	3,700,000	3,679,337	3,844,493		06/20/2012	Barclays	(1,775)	(1,775)	36158Y-HB-8	GECMC 2002-3A B	1FE	3,681,112	3,846,268
105756B*0	BRAZIL SOVEREIGN 105756AL4	2FE	9,000,000	9,174,432	9,678,560		06/20/2012	Morgan Stanley	9,811	9,811	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,164,621	9,668,749
742718C@6	PROCTER & GAMBLE 742718DA4	1FE	6,000,000	6,773,068	7,227,607		09/20/2012	Deutsche Bank	(4,022)	(4,022)	22541Q-DJ-8	CSFB 2003-C3 A5	1FE	6,777,090	7,231,629
742718C@6	PROCTER & GAMBLE 742718DA4	1FE	6,000,000	5,978,753	6,214,858		09/20/2012	Deutsche Bank	(4,022)	(4,022)	61750C-AD-9	MSC 2006-HQ9 A3	1FE	5,982,775	6,218,880
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,986,606	5,220,231		09/20/2012	Credit Suisse	2,686	2,686	05950W-AC-2	BACM 2006-4 A3A	1FE	4,983,920	5,217,545
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,953,310	5,164,731		09/20/2012	Credit Suisse	2,686	2,686	22541N-UL-1	CSFB 2002-CP5 C	1FE	4,950,624	5,162,045
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,986,606	5,220,231		09/20/2012	Credit Suisse	2,686	2,686	05950W-AC-2	BACM 2006-4 A3A	1FE	4,983,920	5,217,545
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,973,518	5,280,471		09/20/2012	Credit Suisse	2,686	2,686	22541S-AD-0	CSFB 2004-C1 A4	1FE	4,970,832	5,277,785
105756B@8	BRAZIL SOVEREIGN 105756AL4	2FE	5,000,000	4,984,176	5,121,341		08/20/2012	Credit Suisse	15,426	15,426	22541N-MT-3	CSFB 2002-CKS4 C	1FE	4,968,750	5,105,915
593048B@9	MEXICAN SOVEREIGN 91086QAN8	2FE	5,000,000	5,021,381	5,167,296		08/20/2012	Deutsche	19,166	19,166	05947U-HN-1	BACM 2002-2 B	1FE	5,002,215	5,148,130
593048B@9	MEXICAN SOVEREIGN 91086QAN8	2FE	5,000,000	5,023,020	5,197,601		08/20/2012	Deutsche	19,166	19,166	396789-DY-2	GCCFC 2003-C1 D	1FE	5,003,854	5,178,435
254687C@3	DISNEY CO 25468PCE4	1FE	5,000,000	5,014,581	5,343,859		09/20/2012	Barclays	10,994	10,994	361849-ZT-2	GMACC 2003-C3 A4	1FE	5,003,587	5,332,865
254687C@3	DISNEY CO 25468PCE4	1FE	5,000,000	5,000,037	5,282,844		09/20/2012	Barclays	10,994	10,994	52108H-TA-2	LBUBS 2003-C5 A4	1FE	4,989,043	5,271,850
427866E*5	HERSHEY CO 427866AK4	1FE	10,000,000	9,878,175	10,448,269		09/20/2012	Deutsche Bank	8,249	8,249	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	9,869,926	10,440,020
427866E*5	HERSHEY CO 427866AK4	1FE	5,000,000	4,969,002	5,153,744		09/20/2012	Deutsche Bank	4,124	4,124	617451-CP-2	MSC 2006-T21 A3	1FE	4,964,878	5,149,620
713411A#3	PEPSICO INC 713448BG2	1FE	15,000,000	14,818,516	15,673,656		09/20/2012	Barclays	13,626	13,626	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	14,804,890	15,660,030
459200J@1	IBM 459200BA8	1FE	3,500,000	3,607,484	3,815,568		09/20/2012	Barclays	4,961	4,961	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	3,602,523	3,810,607
459200J@1	IBM 459200BA8	1FE	11,500,000	11,287,163	12,124,819		09/20/2012	Barclays	16,302	16,302	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	11,270,861	12,108,517
604059A@4	3M 604059AE5	1FE	15,000,000	14,709,477	15,802,072		09/20/2012	Barclays	8,354	8,354	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	14,701,123	15,793,718
742718C#4	PROCTER & GAMBLE 742718DA4	1FE	15,000,000	14,804,747	15,619,171		09/20/2012	Deutsche Bank	(779)	(779)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	14,805,526	15,619,950
929903A#9	WACHOVIA CORP 949746NA5	1FE	10,000,000	9,799,326	10,342,275		09/20/2012	Morgan Stanley	(71,025)	(71,025)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,870,351	10,413,300
842634A*8	SOUTHERN CO 842634AG2	2FE	10,000,000	9,867,473	10,410,422		09/20/2012	Barclays	(2,878)	(2,878)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,870,351	10,413,300
233293A@8	DPL INC 233293AH2	2FE	10,000,000	9,737,814	10,280,763		09/20/2012	Barclays	(132,537)	(132,537)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,870,351	10,413,300
191216E@5	COCA COLA 191216AH3	1FE	10,000,000	9,905,967	10,450,708		09/20/2012	Deutsche Bank	3,044	3,044	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,902,923	10,447,664
911308A@3	UNITED PARCEL 911308AB0	1FE	10,000,000	9,804,214	10,532,610		09/20/2012	Barclays	3,465	3,465	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	9,800,749	10,529,145
097023C*4	BOEING 097023AD7	1FE	10,000,000	9,822,148	10,416,608		09/20/2012	Deutsche Bank	(1,472)	(1,472)	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,823,620	10,418,080
913017F@3	UNITED TECHNOLOGIES 913017BH1	1FE	10,000,000	9,840,781	10,435,241		09/20/2012	Merrill	17,161	17,161	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,823,620	10,418,080
560904A@3	MALAYSIA 560904AF1	1FE	10,000,000	9,899,466	10,602,823		09/20/2012	Deutsche	(37)	(37)	46625M-WX-3	JPMCC 2003-CB6 A2	1FE	9,899,503	10,602,860
560904A#1	MALAYSIA 560904AF1	1FE	10,000,000	9,824,817	10,419,277		09/20/2012	Barclays	1,197	1,197	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,823,620	10,418,080
264399D*4	DUKE ENERGY CAROLINAS 264399DW3	1FE	10,000,000	9,850,697	10,445,157		09/20/2012	Merrill	27,077	27,077	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,823,620	10,418,080
20825CC@1	CONOCO PHILLIPS 20825CAE4	1FE	10,000,000	10,115,699	10,864,183		09/20/2012	Morgan Stanley	29,543	29,543	22541Q-J2-9	CSFB 2003-C5 A4	1FE	10,086,156	10,834,640
742718G*4	Procter&Gamble 742718DA4	1FE	25,000,000	26,039,830	26,940,544		09/20/2016	Bank of America	803,494	803,494	3137A7-JU-5	FHMS K701 A2	1FE	25,236,336	26,137,050
166751C*6	Chevron Corporation 166751AJ6	1FE	10,000,000	10,603,347	10,756,318		09/20/2016	Deutsche Bank	337,168	337,168	31398J-ZS-5	FHR K004 A2	1FE	10,266,179	10,419,150
911308C@1	United Parcel 911308AB0	1FE	15,000,000	15,690,623	16,000,100		09/20/2016	Deutsche Bank	474,740	474,740	31398W-D3-5	FHR K005 A2	1FE	15,215,883	15,525,360
911308C#9	United Parcel 911308AB0	1FE	25,000,000	26,040,429	26,038,234		09/20/2016	Deutsche Bank	791,234	791,234	3137AB-FV-8	FHLMC SERICL	1FE	25,249,195	25,247,000
9999999 - TOTALS				342,195,439	359,148,354				2,285,120	2,285,120				339,910,319	356,863,234

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	36	283,137,301	33	263,528,892					36	283,137,301
2. Add: Opened or Acquired Transactions			4	78,374,229					4	78,374,229
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	646,713	XXX	292,318	XXX		XXX		XXX	939,031
4. Less: Closed or Disposed of Transactions	3	20,255,122							3	20,255,122
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	33	263,528,892	37	342,195,439					37	342,195,439

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	2,285,120	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		2,285,120
4.	Part D, Column 5	2,384,565	
5.	Part D, Column 6	(99,445)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	1,644,158	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,644,158
10.	Part D, Column 8	2,384,565	
11.	Part D, Column 9	(740,407)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	339,517,466	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	339,517,466	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	64,672,744	60,895,835
2. Cost of cash equivalents acquired	7,299,353,524	6,452,083,845
3. Accrual of discount		459
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	1,928	6,704
6. Deduct consideration received on disposals	7,139,342,186	6,448,246,870
7. Deduct amortization of premium	5,966	67,228
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	224,680,043	64,672,744
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	224,680,043	64,672,744

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by purchase								
CREA00010 45 APARTMENT	HOUSTON	TX	12/01/2009	WSLAC MORTGAGE			25,884,504	4,180
0199999 - Acquired by purchase							25,884,504	4,180
0399999 - TOTALS							25,884,504	4,180

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
								9	10	11	12	13							
Description of Property	2 City	3 State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	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 2	Location 3	4	5	6	7	8	9
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								
0001159	Chatsworth	CA		04/01/2011	5.000	6,988,548		8,000,000
0001160	West Valley	UT		04/28/2011	5.750	35,000,000		49,000,000
0001161	Conroe	TX		04/28/2011	6.520	2,521,351	609,529	28,000,000
0599999 - Mortgages in good standing - Commercial Mortgages - all other						44,509,899	609,529	85,000,000
0899999 - TOTAL Mortgages in good standing						44,509,899	609,529	85,000,000
Mortgages in the process of foreclosure - Commercial Mortgages - all other								
0001137	Chatsworth	CA		07/31/2007	11.620		289,300	17,150,000
2999999 - Mortgages in the process of foreclosure - Commercial Mortgages - all other							289,300	17,150,000
3299999 - TOTAL Mortgages in the process of foreclosure							289,300	17,150,000
3399999 - TOTALS						44,509,899	898,829	102,150,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayment																	
0001071	Cincinnati	OH		04/27/1994		1,446,033								10,518			
0001076	Cincinnati	OH		10/09/1997		13,259,205								196,211			
0001077	Birmingham	AL		11/24/1997		16,777,685								150,807			
0001080	Hebron	KY		06/25/1998		17,779,475								140,709			
0001083	Ft. Worth	TX		12/30/1998		18,747,495								138,467			
0001084	Hamilton	OH		06/15/1999		17,333,979								129,405			
0001091	South Bend	IN		11/08/2000		3,881,885								49,202			
0001094	Fremont	CA		08/17/2001		7,865,574								64,345			
0001096	Henderson	NV		12/20/2001		7,915,039								39,653			
0001097	Dublin	OH		12/21/2001		18,433,912								145,326			
0001101	Pittsburgh	PA		05/10/2002		15,966,003								87,080			
0001102	Kennesaw	GA		05/28/2002		7,842,657								28,706			
0001103	Plano	TX		07/09/2002		10,165,557								66,661			
0001104	Plantation	FL		07/19/2002		5,230,045								34,296			
0001106	Germantown	TN		09/06/2002		9,440,057								51,613			

(continues)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayment (continued)																	
0001108	Kissimmee	FL		10/28/2002		4,405,896								25,798			
0001110	Cincinnati	OH		12/19/2002		1,124,638								42,299			
0001111	W. Springfield	MA		12/19/2002		311,573		(1,046)			(1,046)			37,852			
0001112	Indianapolis	IN		12/19/2002		1,614,856		(5,529)			(5,529)			28,612			
0001113	Cincinnati	OH		12/19/2002		582,335		(199)			(199)			34,845			
0001114	Cincinnati	OH		12/19/2002		337,809								20,360			
0001115	Las Vegas	NV		04/04/2003		8,954,852								67,803			
0001119	Las Cruces	NM		08/01/2003		10,209,750								45,340			
0001120	Indianapolis	IN		09/12/2003		12,450,720								76,270			
0001122	Henderson	NV		03/03/2004		2,891,437								21,764			
0001123	Henderson	NV		03/03/2004		2,839,804								21,375			
0001124	Warrensville Heights	OH		03/05/2004		21,970,840								110,187			
0001125	Kissimmee	FL		03/25/2004		5,194,319								30,415			
0001126	Austin	TX		09/24/2004		9,925,284								62,755			
0001127	Seattle	WA		10/01/2004		1,728,953								96,570			
0001128	Germantown	TN		03/23/2005		2,724,416								17,154			
0001129	Germantown	TN		03/23/2005		1,841,268								32,327			
0001130	Glen Mills	PA		04/25/2005		5,516,196		(8,439)			(8,439)			6,411			
0001131	Austin	TX		10/25/2005		2,433,291								21,474			
0001132	Santa Rosa	CA		11/28/2005		5,824,366								39,703			
0001134	Las Cruces	NM		01/10/2007		2,154,313								9,566			
0001135	Bloomington	IN		03/22/2007		40,874,577								129,168			
0001136	Carmel	IN		04/05/2007		22,324,188								91,680			
0001139	Denver	CO		12/19/2007		29,920,000								231,682			
0001141	San Antonio	TX		04/09/2008		36,390,969								129,563			
0001144	Owasso	OK		09/23/2008		8,647,333								29,392			
0001145	Spartanburg	SC		10/16/2008		4,408,309								21,865			
0001146	Abington	MA		10/23/2008		30,670,589								90,538			
0001147	Ft. Walton Beach	FL		11/17/2008		25,100,000								72,948			
0001149	Raleigh	NC		08/06/2009		26,910,806								68,723			
0001150	Spartanburg	SC		09/08/2009		12,324,687								69,011			
0001151	Lorton	VA		09/28/2009		26,101,439								230,454			
0001152	Aurora	CO		09/29/2009		12,250,927								45,922			
0001153	American Canyon	CA		01/15/2010		34,134,565								134,795			
0001155	Melbourne	FL		07/08/2010		20,946,819								220,135			
0001156	Ft. Mitchell	KY		07/23/2010		8,167,722								25,019			
0001157	Auburn	AL		10/27/2010		8,766,011								27,632			
0001158	Orlando	FL		01/31/2011										54,771			
0001160	West Valley	UT		04/28/2011										36,542			
0299999 - Mortgages with partial repayment						625,060,458		(15,213)			(15,213)			3,891,719			
Mortgages transferred																	
1137	Chatsworth	CA		07/31/2007	04/07/2011	8,000,000			289,300		(289,300)		8,000,000	8,000,000			
0499999 - Mortgages transferred						8,000,000			289,300		(289,300)		8,000,000	8,000,000			
0599999 - TOTALS						633,060,458		(15,213)	289,300		(304,513)		8,000,000	11,891,719			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Non-Guaranteed Federal Low Inocme Housing Tax Credit - Unaffiliated												
000000-00-0	BOSTON CAP CORP. TAX CREDIT FUND XXXIV, LP	BOSTON	MA	BOSTON FINANCE, LLC		03/31/2011			20,000,000			10.000
3199999 - Subtotal - Non-Guaranteed Federal Low Inocme Housing Tax Credit - Unaffiliated									20,000,000			
3999999 - TOTAL - Unaffiliated									20,000,000			
4199999 - TOTALS									20,000,000			

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Deposit	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have the Underlying Characteristics of Mortgage Loans - Affiliated																			
000000-00-0	BOSTON CAP. AFFORD. HOUS. MORG	BOSTON	MA	CASH DISTRIBUTION	06/29/2006	06/15/2011	11,515,625								476,106				452,484
1099999 - Subtotal - Fixed or Variable Interest Rate Investments That Have the Underlying Characteristics of Mortgage Loans - Affiliated							11,515,625								476,106				452,484
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated																			
	LEXINGTON CAPITAL PARTNERS II	NEW YORK	NY	LEXINGTON CAPITAL PAR	04/08/1998	06/30/2011	28,623							28,623	28,623				
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated							28,623							28,623	28,623				
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated																			
000000-00-0	PCE, LP	ATLANTA	GA	CASH DISTRIBUTION	04/07/2010	05/17/2011	3,794,850								59,200				59,200
1899999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated							3,794,850								59,200				59,200
3999999 - TOTAL - Unaffiliated							28,623							28,623	28,623				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Deposit	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
4099999 - TOTAL - Affiliated							15,310,475								535,306				511,685
4199999 - TOTALS							15,339,098							28,623	563,929				511,685

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-NR-4	OPIC VRDN . 0.180% 05/15/21		04/12/2011	MERRILL LYNCH-NY--FX INC		7,920,000	7,920,000.00	8,167	1
690353-RV-1	OPIC US AGENCY Floating Rate MTN . 0.120		05/31/2011	MELLON CAPITAL MKT		20,000,000	20,000,000.00	8,986	1
690353-SU-2	OPIC AgencyVAR . 0.120% 06/15/17		06/09/2011	MELLON CAPITAL MKT		20,000,000	20,000,000.00	8,956	1
690353-TF-4	OPIC VRDN . 0.130% 06/15/17		04/12/2011	MELLON CAPITAL MKT		10,000,000	10,000,000.00		1
0599999 - Subtotal - Bonds - U.S. Governments						57,920,000	57,920,000.00	26,109	
Bonds - All Other Governments									
642869-AC-5	NEW BRUNSWICK . 2.750% 06/15/18	A	06/09/2011	RBC/DAIN		6,979,210	7,000,000.00		1FE
1099999 - Subtotal - Bonds - All Other Governments						6,979,210	7,000,000.00		
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
01F03$-45-4	FNMA DOLLAR ROLL . 3.000% 05/01/26		04/14/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	6,599	1FE
01F03$-46-2	FNMA DOLLAR ROLL . 3.000% 06/01/26		05/13/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	6,186	1FE
01F03$-47-0	FNMA POOL # . 3.000% 07/01/26		06/14/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	7,423	1
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN . 0.150% 1		05/10/2011	MORGAN STANLEY FIXED INC		18,500,000	18,500,000.00	729	1FE
095242-CH-4	Blue Ash VRDN . 0.110% 06/01/31		04/12/2011	PNC CAPITAL MARKETS		8,820,000	8,820,000.00	628	1Z*
130536-PR-0	CA PCR WST MGMT POLLUTION . 1.625% 08/01		04/29/2011	MERRILL LYNCH-NY--FX INC		4,000,000	4,000,000.00		2Z*
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN . 1.000%		05/11/2011	BARCLAYS		8,200,000	8,200,000.00		1FE
31300L-CF-0	FHARM 848170 . 2.619% 12/01/39		06/16/2011	STEPHENS INC.		370,698	355,586.00	803	1
3137A3-HS-1	FHR 3751 MC . 4.000% 07/15/37		05/11/2011	WELLS FARGO		5,951,250	6,000,000.00	10,000	1
3137A8-PP-7	FHMS K012 A2 . 4.186% 12/25/20		04/07/2011	WELLS FARGO		13,912,556	14,000,000.00	42,325	1
3137AB-FV-8	FHLMC SER . 3.154% 02/25/18		06/09/2011	J P MORGAN SEC FIXED INC		32,319,552	32,000,000.00	78,500	1
31381P-UL-0	FNMA # 466887 . 3.060% 12/01/17		05/19/2011	AMHERST SECURITIES GROUP		9,956,406	9,945,528.00	19,444	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z . 5.500% 12/15/		06/01/2011	Interest Capitalization		85,042	85,042.00		1
31394R-VW-6	FHLMC 2758 ZG . 5.500% 04/15/33		06/01/2011	Interest Capitalization		40,564	40,564.00		1
31397U-PE-3	FNA 2011-M1 A2 . 3.607% 06/25/21		05/17/2011	CREDIT SUISSE FIRST BOSTON		9,950,000	10,000,000.00	26,051	1
31398F-2N-0	FNMA 2009-M1 A2 . 4.287% 07/25/19		05/02/2011	NOMURA SECURITIES INTERNATIONA		1,557,246	1,500,000.00	715	1
31398J-ZS-5	FHR K004 A2 . 4.186% 08/25/19		06/29/2011	DEUTSCHE BANK		5,423,695	5,202,000.00	2,420	1
36297E-Z5-7	G2 POOL # 710064 . 4.650% 03/01/61		06/01/2011	Interest Capitalization		337,722	337,722.00		1
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		06/01/2011	Interest Capitalization		8,601	8,601.00		1
59333N-JB-0	Miami VRDN . 0.090% 04/01/43		05/27/2011	BARCLAYS		9,000,000	9,000,000.00	984	1Z*
59447P-CJ-8	MICHIGAN FIN AUTH VRDN . 0.150% 09/01/50		05/04/2011	BMO CAPITAL MARKETS		11,000,000	11,000,000.00	153	1FE
594698-JT-0	MICHIGAN STATE VRDN . 0.150% 01/01/26		05/12/2011	ROBERT W. BAIRD		9,500,000	9,500,000.00	778	1FE
60636B-BE-0	MO DEV FIN VRDN . 0.130% 08/01/38		05/31/2011	STERN		3,495,000	3,495,000.00	645	1FE
66285W-HH-2	NORTH TEX TWY AUTH REV TRANSPORTATION		04/15/2011	CITIGROUP GLOBAL MKTS		250,000	250,000.00		1Z*
677660-SX-1	OH ST WTR DEV AUTH . 0.030% 05/15/19		04/27/2011	MORGAN STANLEY FIXED INC		6,800,000	6,800,000.00	351	1FE
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE		06/15/2011	PRIVATE PLACEMENT		12,735,000	12,735,000.00		2
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						186,580,050	186,621,728.00	204,734	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00130H-BR-5	AES CORP . 7.375% 07/01/21		06/01/2011	BANK of AMERICA SEC		2,980,000	2,980,000.00		3FE
00164V-AA-1	AMC NETWORKS INC . 7.750% 07/15/21		06/23/2011	Various		2,534,628	2,518,000.00		4FE
00184A-AF-2	TIME WARNER INC . 6.875% 05/01/12		05/17/2011	CORTVIEW CAPITAL SECURITIES LL		211,340	200,000.00	726	2FE
030616-AF-3	APART 2007-2M A4A . 5.350% 03/08/16		06/23/2011	JEFFERIES & CO 1		248,599	241,945.00	719	3Z*
03064A-AD-6	AMCAR 2009-1 B . 9.790% 04/15/14		06/29/2011	RBS GREENWICH CAPITAL		329,250	300,000.00	1,632	1Z*
03523T-BJ-6	ANHEUSER-BUSCH . 8.000% 11/15/39		04/01/2011	Tax Free Exchange		991,823	1,000,000.00	26,667	2FE
03852U-AA-4	ARAMARK HOLDINGS CORP . 8.625% 05/01/16		06/22/2011	Various		4,883,945	4,863,000.00	40,095	4FE
05948K-XT-1	BOAA 2005-2 1CB4 . 5.500% 03/25/35		06/01/2011	Interest Capitalization		19,287	19,287.00		3Z*
06985P-AG-5	BASIC ENERGY SERVICES . 7.750% 02/15/19		06/08/2011	BANK of AMERICA SEC		2,379,560	2,356,000.00	59,849	4FE

(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)									
07383U-BU-8	BEAR STEARNS 2000-1 5A . 9.470% 09/28/26		06/01/2011	Interest Capitalization		1,596	1,596.00		1Z*
095550-AA-7	BLUE HEN HOTEL VRDN . 0.450% 09/01/27		05/23/2011	PNC CAPITAL MARKETS		5,500,000	5,500,000.00	1,573	1FE
12429T-AB-0	BWAY HOLDING CO 10.000% 06/15/18		04/28/2011	Tax Free Exchange		1,167,168	1,076,000.00	39,752	5FE
1248EP-AU-7	CCO HLDGS LLC/CAP CORP . 6.500% 04/30/21		05/03/2011	UBS WARBURG		5,610,000	5,610,000.00		3FE
12527E-AB-4	CFCRE 2011-C1 E . 3.759% 04/15/44		04/19/2011	Cantor Fitzgerald Fixed		6,343,745	6,250,000.00	17,619	1Z*
126010-AA-5	CMW VRDN . 0.580% 06/01/20		04/19/2011	MELLON CAPITAL MKT		1,680,000	1,680,000.00	498	1Z
126193-AB-7	CPS 2010-A A . 2.890% 03/15/16		05/13/2011	CITIGROUP GLOBAL MKTS		306,243	305,289.00	74	1Z*
12622D-AB-0	COMM 2010-C1 A2 . 3.830% 07/10/46		05/12/2011	WELLS FARGO		8,881,805	8,850,000.00	15,065	1Z*
12667G-XQ-1	CWALT 2005-30CB 1A6 . 5.500% 08/25/35		06/01/2011	Interest Capitalization		27,418	27,418.00		1Z*
12669E-ZF-6	CWHL 2003-34 A5 . 4.500% 09/25/33		05/19/2011	RBS GREENWICH CAPITAL		205,072	203,293.00	584	1Z*
13959R-AA-2	CAPELLA HEALTHCARE . 9.250% 07/01/17		05/02/2011	BANK of AMERICA SEC		369,750	340,000.00	10,833	4FE
141781-AY-0	CARGILL INC . 4.307% 05/14/21		05/16/2011	Various		14,680,817	14,791,000.00	140,350	1FE
165167-CF-2	CHESAPEAKE ENERGY . 6.625% 08/15/20		05/04/2011	BANK of AMERICA SEC		4,638,600	4,320,000.00	66,780	3FE
17121E-AC-1	CHRYSLER GP/CG . 8.250% 06/15/21		05/19/2011	BANK of AMERICA SEC		3,811,000	3,811,000.00		4FE
17309X-AH-2	CGCMT 2006-FL2 E . 0.425% 08/15/21		05/05/2011	JEFFERIES & CO 1		299,961	301,847.00	96	1Z*
19190A-AB-3	COFFEYVILLE RESOURCES 10.875% 04/01/17		05/03/2011	DEUTSCHE BANK		502,605	438,000.00	4,631	4FE
20047A-AC-4	COMM 2004-LB2A A3 . 4.221% 03/10/39		05/03/2011	DEUTSCHE BANK		403,571	399,698.00	234	1Z*
203372-AH-0	COMMSCOPE INC . 8.250% 01/15/19		05/24/2011	CREDIT SUISSE FIRST BOSTON		557,303	527,000.00	16,063	4FE
21871D-AA-1	CORELOGIC INC . 7.250% 06/01/21		05/13/2011	J P MORGAN SEC HI-YIELD		3,686,619	3,677,000.00		4FE
22541N-UJ-6	CSFB 2002-CP5 A2 . 4.940% 12/15/35		06/20/2011	DEUTSCHE BANK		310,711	300,000.00	906	1Z*
22545D-AB-3	CSMC 2006-C3 A2 . 6.014% 06/15/38		06/23/2011	BANK of AMERICA SEC		312,483	312,130.00	1,460	1Z*
22546B-AC-4	CSMC 2007-C5 A2 . 5.589% 09/15/40		06/28/2011	DEUTSCHE BANK		410,781	400,000.00		1Z*
225470-PW-7	CSMC 2005-C6 A2FL . 0.311% 12/15/40		04/18/2011	DEUTSCHE BANK		524,682	535,389.00	31	1FE
226373-AA-6	CRESTWOOD MIDSTREAM PART . 7.750% 04/01/		05/10/2011	Various		2,716,428	2,677,000.00	11,016	4FE
23314#-AF-6	DCT INDUSTRIAL PP . 4.020% 08/01/16		06/15/2011	PRINCERIDGE GROUP LLC		6,000,000	6,000,000.00		2Z
25459H-AD-7	DIRECTV HLDS/FN . 6.375% 06/15/15		05/17/2011	MORGAN STANLEY FIXED INC		6,613,185	6,450,000.00	177,039	2FE
25459H-AG-0	DIRECTV HLDS/FN . 7.625% 05/15/16		06/15/2011	MORGAN STANLEY FIXED INC		327,750	300,000.00	2,224	2FE
25470X-AB-1	DISH DBS CORP . 7.875% 09/01/19		04/13/2011	Various		4,622,601	4,243,000.00	36,351	3FE
257867-AW-1	DONNELLEY RR . 7.625% 06/15/20		05/13/2011	BARCLAYS		3,159,855	3,053,000.00	98,936	3FE
257867-AX-9	DONNELLEY RR . 7.250% 05/15/18		05/17/2011	BANK of AMERICA SEC		1,388,000	1,388,000.00		3FE
268520-AA-1	EH HOLDING CORP . 6.500% 06/15/19		05/17/2011	DEUTSCHE BANK		686,000	686,000.00		4FE
268520-AC-7	EH HOLDING CORP . 7.625% 06/15/21		05/17/2011	DEUTSCHE BANK		260,000	260,000.00		4FE
29266R-AA-6	ENERGIZER HOLDINGS INC . 4.700% 05/19/21		05/16/2011	GOLDMAN SACHS		8,999,280	9,000,000.00		2FE
30225X-AB-9	EXTERRAN HOLDINGS INC . 7.250% 12/01/18		04/18/2011	BANK of AMERICA SEC		2,268,403	2,197,000.00	65,483	3FE
319963-AW-4	FIRST DATA CORP . 8.875% 08/15/20		05/25/2011	CITADEL SECURITIES LLC		2,718,750	2,500,000.00	65,330	4FE
32051G-RV-9	FHASI 2005-FA5 1A5 . 5.500% 08/25/35		06/01/2011	Interest Capitalization		37,874	37,874.00		1Z*
361849-RD-6	GMACC 2001-C2 C . 6.870% 04/15/34		06/21/2011	CITADEL SECURITIES LLC		165,103	165,000.00	724	1Z*
363884-AA-5	GALLOWAY VRDN . 0.530% 07/01/17		04/19/2011	MELLON CAPITAL MKT		2,700,000	2,700,000.00	733	1Z
382550-BA-8	GOODYEAR TIRE & RUBBER . 8.750% 08/15/20		06/03/2011	Various		2,099,843	1,869,000.00	45,774	4FE
386088-AB-4	DIAGEO PLC . 9.000% 08/15/11		06/07/2011	CORTVIEW CAPITAL SECURITIES LL		258,899	255,000.00	7,331	1FE
39153V-AQ-7	GALC 2009-1 A3 . 2.540% 03/15/13		06/28/2011	WELLS FARGO		361,173	357,846.00	404	1Z*
396789-ER-6	GCCFC 2003-C2 A3 . 4.533% 01/05/36		04/29/2011	RAYMOND JAMES		236,274	230,581.00	87	1Z*
431318-AL-8	HILCORP ENERGY . 7.625% 04/15/21		06/28/2011	J P MORGAN SEC HI-YIELD		1,037,500	1,000,000.00	16,097	4FE
435765-AD-4	HOLLY ENERGY PARTNERS LP . 8.250% 03/15/		06/10/2011	Tax Free Exchange		5,593,242	5,520,000.00	107,525	4FE
45661T-AM-3	INERGY LP/ FIN . 7.000% 10/01/18		06/02/2011	Tax Free Exchange		2,287,000	2,287,000.00	27,126	4FE
460690-BF-6	INTERPUBLIC GROUP 10.000% 07/15/17		06/28/2011	BARCLAYS		5,912,500	5,000,000.00	230,556	2FE
466112-AF-6	JBS USA LLC/JBS . 7.250% 06/01/21		05/20/2011	BANK of AMERICA SEC		9,013,390	9,173,000.00		3FE
46636D-AC-0	JPMCC 2011-C4 A2 . 3.341% 07/15/46		05/25/2011	J P MORGAN SEC FIXED INC		8,079,976	8,000,000.00	16,335	1Z*
46636D-AL-0	JPMCC 2011-C4 ASB . 3.734% 07/15/46		05/25/2011	J P MORGAN SEC FIXED INC		18,912,175	18,725,000.00	42,727	1Z*
486606-F*-2	KAYNE ANDERSON PP . 3.710% 05/26/16		05/17/2011	PRINCERIDGE GROUP LLC		4,500,000	4,500,000.00		1Z
487836-BE-7	KELLOGG CO . 3.250% 05/21/18		05/16/2011	MORGAN STANLEY FIXED INC		7,980,080	8,000,000.00		1FE

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)									
52108H-P5-7	LBUBS 2004-C7 A4 . 4.395% 10/15/29		05/03/2011	DEUTSCHE BANK		202,094	200,000.00	610	1Z*
52108R-AB-8	LBUBS 2006 C4 . 5.868% 06/15/32		04/06/2011	DEUTSCHE BANK		293,799	292,247.00		1Z*
543218-AA-9	LONGVIEW FIBRE . 8.000% 06/01/16		05/17/2011	BANK of AMERICA SEC		1,238,651	1,245,000.00		4FE
55342U-AA-2	MPT OPER PARTNERS . 6.875% 05/01/21		04/19/2011	J P MORGAN SEC HI-YIELD		3,892,500	3,873,000.00		3FE
56280P-AF-4	Manhattan Christian College Vrdn . 0.450		05/31/2011	KEY BANC-MCDONALD		6,000,000	6,000,000.00	887	1Z*
58155Q-AD-5	MCKESSON CORP . 4.750% 03/01/21		04/06/2011	Various		5,067,110	5,000,000.00	27,049	1FE
589929-PW-2	MLMI 1998-C1 C . 6.750% 11/15/26		05/04/2011	RBS GREENWICH CAPITAL		5,683,125	5,250,000.00	7,875	1Z*
629377-BQ-4	NRG ENERGY INC . 7.875% 05/15/21		05/10/2011	MORGAN STANLEY HI-YLD		3,000,000	3,000,000.00		3FE
64952G-AF-5	NEW YORK LIFE . 6.750% 11/15/39		04/08/2011	BARCLAYS		4,517,960	4,000,000.00	111,000	1FE
65364U-AA-4	NIAGARA MOHAWK POWER . 4.881% 08/15/19		05/03/2011	FTN FINANCIAL SECURITIES		5,332,500	5,000,000.00	54,911	1FE
668131-AA-3	NORTHWESTERN MUT LIFE . 6.063% 03/30/40		05/20/2011	Various		5,662,386	5,302,000.00	27,386	1FE
678858-BM-2	OKLAHOMA GAS & ELECTRIC . 5.250% 05/15/4		05/24/2011	J P MORGAN SEC FIXED INC		1,987,780	2,000,000.00		1FE
68268N-AA-1	ONEOK PARTNERS LP . 5.900% 04/01/12		05/23/2011	CORTVIEW CAPITAL SECURITIES LL		208,400	200,000.00	1,803	2FE
693320-AL-7	PHH CORP . 9.250% 03/01/16		04/01/2011	Tax Free Exchange		1,564,572	1,550,000.00	11,948	3FE
716495-AM-8	PETROHAWK ENERGY CORP . 6.250% 06/01/19		05/25/2011	CREDIT AGRICOLE SECURITIES		5,937,458	5,949,000.00	6,002	4FE
718172-AJ-8	PHILIP MORRIS INTERNAT-W/I . 2.500% 05/1		05/10/2011	DEUTSCHE BANK		4,965,800	5,000,000.00		1FE
74340X-AB-7	PROLOGIS TRUST . 5.500% 03/01/13		06/08/2011	Tax Free Exchange		3,325,812	5,000,000.00	74,097	2FE
74340X-AM-3	PROLOGIS TRUST . 6.625% 05/15/18		06/08/2011	Tax Free Exchange		914,563	2,000,000.00	8,465	2FE
760759-AL-4	REPUBLIC SERVICES INC . 3.750% 05/15/18		05/02/2011	BANK of AMERICA SEC		6,997,830	7,000,000.00		2FE
760943-AM-2	RES-CARE INC 10.750% 01/15/19		06/02/2011	Tax Free Exchange		2,200,000	2,200,000.00	105,111	4FE
87612B-AG-7	TARGA RESOURCES PARTNERS . 6.875% 02/01/		04/01/2011	Taxable Exchange		1,678,318	1,691,000.00		4FE
878091-BC-0	TIAA . 6.850% 12/16/39		06/28/2011	Various		2,328,990	2,000,000.00	5,138	1FE
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		05/04/2011	BANK of AMERICA SEC		2,755,200	2,460,000.00	49,371	4FE
901109-AB-4	TUTOR PERINI CORP . 7.625% 11/01/18		06/16/2011	Tax Free Exchange		4,242,155	4,214,000.00	40,165	3FE
911365-AU-8	NA UNITED RENTALS . 9.250% 12/15/19		06/28/2011	WELLS FARGO		174,555	162,000.00	666	4FE
92239M-AC-5	VECTREN UTILITY HOLDINGS . 6.625% 12/01/		04/07/2011	KNIGHT LIBERTAS LLC		1,037,120	1,000,000.00	24,108	1FE
92718B-AA-3	DTAOT 2009-1 A1 . 2.980% 10/15/15		06/24/2011	GOLDMAN SACHS		447,672	444,305.00	515	1Z*
92839U-AE-7	VISTEON CORP . 6.750% 04/15/19		04/01/2011	BANK of AMERICA SEC		16,282,000	16,282,000.00		4FE
929160-AR-0	VULCAN MATERIALS CO . 7.500% 06/15/21		06/03/2011	BANK of AMERICA SEC		1,015,606	1,010,000.00		3FE
92977Q-AB-4	WBCMT 2006-C27 A2 . 5.624% 07/15/45		06/16/2011	WELLS FARGO		291,371	290,917.00	909	1Z*
9497EU-AC-1	WFHET 2006-1 A3 . 0.336% 05/25/36		06/27/2011	Interest Capitalization					1Z*
94984E-AN-2	WFMBS 2006-10 A13 . 6.000% 08/25/36		05/01/2011	Interest Capitalization		13,254	13,254.00		6Z*
97381W-AU-8	WINDSTREAM CORP . 7.500% 04/01/23		05/17/2011	Tax Free Exchange		4,936,000	4,936,000.00	62,728	3FE
976826-BG-1	WISCONSIN POWER & LIGHT . 5.000% 07/15/1		04/20/2011	KEY BANC-MCDONALD		1,081,190	1,000,000.00	14,028	1FE
A6488#-AA-1	PORSCHE SALZBURG PP . 5.400% 09/14/15		06/08/2011	PRINCERIDGE GROUP LLC		7,502,040	7,000,000.00	118,650	2
136375-BT-8	CANADIAN NATL RAILWAY . 5.550% 03/01/19	A	04/19/2011	BANK of AMERICA SEC		2,405,979	2,150,000.00	17,899	1FE
67000X-AL-0	NOVELIS INC . 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		1,495,000	1,495,000.00	40,692	4FE
87971K-AG-2	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	04/04/2011	Tax Free Exchange		7,642,932	7,743,000.00	263,746	4FE
884903-BB-0	THOMSON CORPORATION . 6.500% 07/15/18	A	06/14/2011	Various		15,196,100	12,860,000.00	344,328	1FE
895945-B*-3	TRICAN WELL SVCS PP . 5.290% 04/28/18	I	04/22/2011	PRINCERIDGE GROUP LLC		3,500,000	3,500,000.00		2Z
04363U-AC-0	ASCIANO FINANCE . 5.000% 04/07/18	F	04/01/2011	MORGAN STANLEY FIXED INC		4,972,900	5,000,000.00		2FE
05565Q-BG-2	BP CAPITAL MARKETS . 3.125% 03/10/12	F	06/07/2011	MELLON CAPITAL MKT		264,940	260,000.00	2,031	1FE
128690-AA-2	CALCIPAR SA . 6.875% 05/01/18	F	04/18/2011	J P MORGAN SEC HI-YIELD		2,021,555	2,008,000.00		4FE
45903P-AA-5	INTL AUTOMOTIVE COMPONEN . 9.125% 06/01/	F	05/26/2011	Various		2,108,044	2,076,000.00		4FE
500472-AB-1	PHILIPS ELECTRONICS NV . 5.750% 03/11/18	F	06/29/2011	Various		18,000,711	15,863,000.00	195,145	1FE
63938N-AA-2	NAVIOS SA LOGIST . 9.250% 04/15/19	F	05/25/2011	Various		2,238,270	2,223,000.00	6,551	4FE
670849-AA-6	OGX PETROLEO E G . 8.500% 06/01/18	F	05/26/2011	J P MORGAN SEC HI-YIELD		3,555,818	3,549,000.00		4FE
767201-AM-8	RIO TINTO FIN USA LTD . 2.500% 05/28/16	F	05/17/2011	J P MORGAN SEC FIXED INC		4,975,300	5,000,000.00		1FE
80685Q-AA-4	SCHLUMBERGER OILFIELD UK . 4.200% 01/15/	F	06/14/2011	J P MORGAN SEC FIXED INC		1,018,030	1,000,000.00	18,317	1FE
950840-AB-4	WESFARMERS LTD . 2.983% 05/18/16	F	05/09/2011	BARCLAYS		5,000,000	5,000,000.00		2FE
980888-AE-1	WOOLWORTHS LTD . 3.150% 04/12/16	F	04/05/2011	CITIGROUP GLOBAL MKTS		6,994,190	7,000,000.00		1FE

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)									
G7219*-AB-1	PREMIER OIL PLC PP . 5.110% 06/09/18	F	06/07/2011	PRINCERIDGE GROUP LLC		8,000,000	8,000,000.00		2Z
N9146#-AB-3	VAN OORD FIN BV PP . 5.410% 04/20/21	R	04/08/2011	PRINCERIDGE GROUP LLC		4,000,000	4,000,000.00		2Z
62963#-AH-4	NRP (Operating) LLC PP . 4.730% 12/01/23		04/15/2011	PRINCERIDGE GROUP LLC		7,000,000	7,000,000.00		2
G6750*-AA-0	THE 1887 COMPANY PP . 4.250% 04/04/18	R	04/04/2011	PRINCERIDGE GROUP LLC		2,000,000	2,000,000.00		2Z
Q9194#-AK-1	TRANSURBAN PP . 5.950% 11/14/21	R	05/16/2011	Various		112,840	112,840.00		1
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						399,026,063	391,113,756.00	3,040,166	
8399997 - Subtotal - Bonds - Part 3						650,505,323	642,655,484.00	3,271,009	
8399999 - Subtotal - Bonds						650,505,323	642,655,484.00	3,271,009	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
31337#-10-5	FHLB CINCINNATI		04/14/2011	PRIVATE PLACEMENT	12,610.000	1,261,000			U
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,261,000			
Common Stocks - Parent, Subsidiaries and Affiliates									
89155@-10-4	TOUCHSTONE SECURITIES INC		05/24/2011	Capital Contribution		3,000,000			A
9199999 - Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						3,000,000			
9799997 - Subtotal - Common Stocks - Part 3						4,261,000			
9799999 - Subtotal - Common Stocks						4,261,000			
9899999 - Subtotal - Preferred and Common Stocks						4,261,000			
9999999 - TOTALS						654,766,323		3,271,009	

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																					
36201L-R5-5	GNMA # 586508 . 6.500% 09/15/32		06/01/2011	Paydown		976	976.00	1,034	1,023		(48)		(48)		976				27	09/15/2032	1
36202K-2S-3	GNMA ARM # 8885 . 2.125% 12/20/21		06/01/2011	Paydown		221	221.00	226	208		13		13		221				2	12/20/2021	1
36202K-5J-0	GNMA ARM # 8949 . 2.625% 08/20/26		06/01/2011	Paydown		318	318.00	326	299		19		19		318				4	08/20/2026	1
36202K-AL-9	GNMA ARM # 8111 . 4.000% 03/20/16		06/01/2011	Paydown		5,121	5,121.00	5,320	4,807		315		315		5,121				85	03/20/2016	1
36202K-DB-8	GNMA ARM # 8198 . 3.375% 05/20/23		06/01/2011	Paydown		4,538	4,538.00	4,631	4,205		333		333		4,538				59	05/20/2023	1
36202K-DW-2	GNMA ARM # 8217 . 3.375% 06/20/23		06/01/2011	Paydown		5,064	5,064.00	5,194	4,717		347		347		5,064				68	06/20/2023	1
36202K-FC-4	GNMA ARM # 8263 . 2.625% 09/20/17		06/01/2011	Paydown		257	257.00	263	242		15		15		257				3	09/20/2017	1
36202K-FD-2	GNMA ARM # 8264 . 2.625% 09/20/17		06/01/2011	Paydown		2,487	2,487.00	2,539	2,333		154		154		2,487				25	09/20/2017	1
36202K-KS-3	GNMA ARM # 8405 . 4.000% 09/20/18		06/01/2011	Paydown		712	712.00	740	670		42		42		712				12	09/20/2018	1
36202K-NU-5	GNMA ARM # 8503 . 2.625% 09/20/24		06/01/2011	Paydown		2,453	2,453.00	2,524	2,317		137		137		2,453				26	09/20/2024	1
36202K-QP-3	GNMA ARM # 8562 . 2.125% 12/20/24		06/01/2011	Paydown		3,725	3,725.00	3,823	3,524		201		201		3,725				33	12/20/2024	1
36202K-SA-4	GNMA ARM # 8613 . 3.000% 03/20/25		06/01/2011	Paydown		916	916.00	935	853		63		63		916				11	03/20/2025	1
36202K-V6-9	GNMA ARM # 8737 . 2.500% 01/20/21		06/01/2011	Paydown		10,010	10,010.00	10,072	9,221		789		789		10,010				118	01/20/2021	1
36202K-XR-1	GNMA ARM # 8788 . 2.375% 01/20/26		06/01/2011	Paydown		241	241.00	246	224		17		17		241				3	01/20/2026	1
36202K-ZQ-1	GNMA ARM # 8851 . 2.125% 10/20/21		06/01/2011	Paydown		2,165	2,165.00	2,241	2,053		112		112		2,165				21	10/20/2021	1
36203B-JJ-4	GNMA # 344165 . 7.500% 12/15/22		06/01/2011	Paydown		340	340.00	312	313		26		26		340				11	12/15/2022	1
36203G-JD-6	GNMA # 348660 . 7.500% 05/15/23		06/01/2011	Paydown		895	895.00	859	873		22		22		895				28	05/15/2023	1
36203G-JY-0	GNMA # 348679 . 7.500% 05/15/23		06/01/2011	Paydown		4,085	4,085.00	3,925	3,985		100		100		4,085				126	05/15/2023	1
36203N-2U-1	GNMA # 354587 . 7.500% 05/15/23		06/01/2011	Paydown		470	470.00	431	446		24		24		470				15	05/15/2023	1
36204K-U8-4	GNMA # 372407 . 7.500% 03/15/27		06/01/2011	Paydown		13,085	13,085.00	13,068	13,061		24		24		13,085				409	03/15/2027	1
36204L-WF-4	GNMA # 373346 . 7.500% 06/15/22		06/01/2011	Paydown		47	47.00	43	45		2		2		47				2	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 . 7.500% 05/15/26		06/01/2011	Paydown		152	152.00	156	154		(2)		(2)		152				5	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 . 7.500% 12/15/26		06/01/2011	Paydown		332	332.00	334	333		(1)		(1)		332				10	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 . 8.000% 06/15/24		06/01/2011	Paydown		1,043	1,043.00	1,032	1,035		8		8		1,043				32	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 . 8.000% 11/15/24		06/01/2011	Paydown		358	358.00	342	348		10		10		358				12	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 . 8.000% 06/15/24		06/01/2011	Paydown		717	717.00	710	712		5		5		717				24	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 . 8.000% 06/15/24		06/01/2011	Paydown		456	456.00	452	453		3		3		456				15	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 . 7.500% 06/15/26		06/01/2011	Paydown		252	252.00	253	252						252				8	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 . 7.500% 03/15/27		06/01/2011	Paydown		207	207.00	209	208		(1)		(1)		207				7	03/15/2027	1
36205V-3Y-2	GNMA 30 YR # 402315 . 8.125% 06/15/19		06/01/2011	Paydown		31,104	31,104.00	31,323	31,149		(45)		(45)		31,104				1,054	06/15/2019	1
36205V-3Z-9	GNMA 30 YR # 402316 . 8.125% 06/15/19		06/01/2011	Paydown		45,814	45,814.00	46,136	45,880		(66)		(66)		45,814				1,552	06/15/2019	1
36206F-YM-8	GNMA 30 YR # 410316 . 7.500% 02/15/26		06/01/2011	Paydown		312	312.00	320	319		(7)		(7)		312				10	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 . 7.500% 04/15/26		06/01/2011	Paydown		166	166.00	161	161		4		4		166				5	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 . 7.500% 05/15/27		06/01/2011	Paydown		72	72.00	72	72						72				2	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 . 7.500% 01/15/26		06/01/2011	Paydown		132	132.00	132	132						132				4	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 . 7.500% 02/15/26		06/01/2011	Paydown		17,518	17,518.00	17,480	17,475		43		43		17,518				447	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 . 7.000% 06/15/28		06/01/2011	Paydown		914	914.00	928	923		(9)		(9)		914				27	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 . 7.500% 02/15/26		06/01/2011	Paydown		247	247.00	247	246						247				8	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 . 7.500% 04/15/27		06/01/2011	Paydown		266	266.00	262	263		3		3		266				8	04/15/2027	1
36206U-3T-4	GNMA 30 YR # 422110 . 7.500% 04/15/27		06/01/2011	Paydown		136	136.00	134	134		2		2		136				4	04/15/2027	1
36206V-MH-7	GNMA 30 YR # 422560 . 7.500% 04/15/26		06/01/2011	Paydown		167	167.00	167	167						167				5	04/15/2026	1
36207A-3M-2	GNMA # 426604 . 7.500% 07/15/26		06/01/2011	Paydown		309	309.00	300	303		6		6		309				10	07/15/2026	1
36207D-3R-5	GNMA # 429308 . 7.500% 03/15/27		06/01/2011	Paydown		20,721	20,721.00	20,854	20,797		(76)		(76)		20,721				770	03/15/2027	1
36207D-Y3-4	GNMA # 429230 . 7.500% 06/15/26		06/01/2011	Paydown		604	604.00	606	604						604				19	06/15/2026	1
36207F-RY-9	GNMA # 430803 . 7.500% 05/15/26		06/01/2011	Paydown		465	465.00	461	462		3		3		465				15	05/15/2026	1
36207H-LR-6	GNMA # 432436 . 7.500% 04/15/27		06/01/2011	Paydown		650	650.00	640	643		7		7		650				21	04/15/2027	1
36207H-S3-2	GNMA # 432638 . 7.500% 05/15/26		06/01/2011	Paydown		2,236	2,236.00	2,207	2,214		22		22		2,236				70	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 . 7.500% 09/15/26		06/01/2011	Paydown		568	568.00	570	569		(1)		(1)		568				18	09/15/2026	1
36207K-B4-1	GNMA # 433959 . 6.500% 09/15/28		06/01/2011	Paydown		1,614	1,614.00	1,637	1,630		(15)		(15)		1,614				43	09/15/2028	1

(continues)

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments (continued)																					
36207R-FW-0	GNMA 30 YR # 439481 . 7.500% 01/15/27		06/01/2011	Paydown		579	579.00	588	584		(6)		(6)		579				18	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 . 7.500% 04/15/27		06/01/2011	Paydown		32	32.00	31	32						32				1	04/15/2027	1
36207S-K4-4	GNMA # 440515 . 7.500% 12/15/26		06/01/2011	Paydown		43,183	43,183.00	43,621	43,430		(247)		(247)		43,183				1,614	12/15/2026	1
36207T-EU-1	GNMA # 441247 . 7.500% 10/15/26		06/01/2011	Paydown		1,677	1,677.00	1,682	1,678		(1)		(1)		1,677				52	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 . 7.500% 11/15/26		06/01/2011	Paydown		161	161.00	161	161						161				5	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 . 7.500% 11/15/26		06/01/2011	Paydown		157	157.00	158	158		(2)		(2)		157				5	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 . 7.500% 05/15/27		06/01/2011	Paydown		1,440	1,440.00	1,445	1,443		(3)		(3)		1,440				45	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 . 7.500% 02/15/27		06/01/2011	Paydown		552	552.00	551	551		1		1		552				17	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 . 7.500% 04/15/27		06/01/2011	Paydown		176	176.00	175	175						176				5	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 . 7.500% 04/15/27		06/01/2011	Paydown		885	885.00	868	872		13		13		885				28	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 . 7.500% 08/15/27		06/01/2011	Paydown		678	678.00	682	680		(2)		(2)		678				21	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 . 7.500% 08/15/27		06/01/2011	Paydown		550	550.00	553	553		(3)		(3)		550				17	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 . 7.500% 10/15/27		06/01/2011	Paydown		396	396.00	406	402		(6)		(6)		396				12	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 . 6.500% 09/15/28		06/01/2011	Paydown		84,093	84,093.00	85,328	84,962		(869)		(869)		84,093				2,712	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 . 6.500% 12/15/28		06/01/2011	Paydown		3,518	3,518.00	3,567	3,550		(33)		(33)		3,518				94	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 . 7.000% 07/15/28		06/01/2011	Paydown		565	565.00	573	570		(5)		(5)		565				17	07/15/2028	1
36209C-7A-8	GNMA 30 YR # 468089 . 7.000% 07/15/28		06/01/2011	Paydown		93	93.00	94	93		(1)		(1)		93				3	07/15/2028	1
36209Q-6M-2	GNMA # 478876 . 7.500% 11/15/29		06/01/2011	Paydown		249	249.00	248	248		1		1		249				8	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 . 6.500% 12/15/28		06/01/2011	Paydown		2,200	2,200.00	2,231	2,220		(20)		(20)		2,200				60	12/15/2028	1
36209V-2X-1	GNMA # 483290 . 7.000% 12/15/28		06/01/2011	Paydown		275	275.00	271	272		4		4		275				8	12/15/2028	1
36209V-CE-2	GNMA # 482569 . 6.500% 05/15/29		06/01/2011	Paydown		893	893.00	893	893		1		1		893				24	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 . 7.500% 11/15/29		06/01/2011	Paydown		23,665	23,665.00	23,532	23,548		117		117		23,665				883	11/15/2029	1
36210D-GY-1	GNMA # 489015 . 7.000% 05/15/29		06/01/2011	Paydown		475	475.00	475	475						475				14	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 . 6.500% 12/15/28		06/01/2011	Paydown		879	879.00	891	887		(8)		(8)		879				24	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 . 6.500% 05/15/29		06/01/2011	Paydown		1,187	1,187.00	1,187	1,186		1		1		1,187				32	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 . 6.500% 05/15/29		06/01/2011	Paydown		1,643	1,643.00	1,643	1,641		1		1		1,643				45	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 . 6.500% 05/15/29		06/01/2011	Paydown		2,983	2,983.00	2,982	2,981		2		2		2,983				83	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 . 6.500% 05/15/29		06/01/2011	Paydown		1,217	1,217.00	1,216	1,216		1		1		1,217				33	05/15/2029	1
36210X-V4-6	GNMA # 505635 . 6.500% 05/15/29		06/01/2011	Paydown		682	682.00	682	681		1		1		682				18	05/15/2029	1
36211L-X7-2	GNMA 30 YR # 516502 . 8.000% 01/15/30		06/01/2011	Paydown		10,812	10,812.00	10,930	10,893		(81)		(81)		10,812				430	01/15/2030	1
36211U-7J-5	GNMA 30 YR # 523897 . 7.500% 11/15/29		06/01/2011	Paydown		673	673.00	669	669		3		3		673				21	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 . 7.500% 04/15/27		06/01/2011	Paydown		4,438	4,438.00	4,454	4,447		(9)		(9)		4,438				145	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 . 7.000% 09/15/27		06/01/2011	Paydown		6,658	6,658.00	6,760	6,738		(81)		(81)		6,658				170	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 . 7.500% 09/15/29		06/01/2011	Paydown		4,459	4,459.00	4,461	4,458		1		1		4,459				130	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 . 2.375% 01/20/27		06/01/2011	Paydown		1,248	1,248.00	1,267	1,157		91		91		1,248				15	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 . 2.125% 12/20/26		06/01/2011	Paydown		3,230	3,230.00	3,265	3,014		217		217		3,230				32	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 . 3.375% 05/20/27		06/01/2011	Paydown		405	405.00	414	376		29		29		405				6	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 . 2.625% 08/20/27		06/01/2011	Paydown		329	329.00	338	310		19		19		329				4	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 . 2.375% 01/20/28		06/01/2011	Paydown		2,200	2,200.00	2,237	2,041		159		159		2,200				28	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 . 2.125% 11/20/27		06/01/2011	Paydown		381	381.00	392	360		21		21		381				3	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 . 2.375% 02/20/28		06/01/2011	Paydown		96	96.00	98	90		7		7		96				1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 . 2.375% 03/20/28		06/01/2011	Paydown		3,828	3,828.00	3,864	3,532		297		297		3,828				45	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 . 3.375% 05/20/28		06/01/2011	Paydown		3,165	3,165.00	3,228	2,931		234		234		3,165				49	05/20/2028	1
36225D-NS-9	G2AR # 81300 . 2.306% 04/20/35		06/01/2011	Paydown		5,155	5,155.00	5,103	5,105		50		50		5,155				45	04/20/2035	1
690353-NR-4	OPIC VRDN . 0.180% 05/15/21		05/16/2011	Call 100.0000		7,920,000	7,920,000.00	7,920,000							7,920,000				9,921	05/15/2021	1
690353-RD-1	OPIC US AGENCY VRDN . 0.090% 03/15/19		06/15/2011	Redemption 100.0000		166,667	166,667.00	166,667	166,667						166,667				3,048	03/15/2019	1
690353-RV-1	OPIC US AGENCY Floating Rate MTN . 0.		06/30/2011	MELLON CAPITAL MKT		40,000,000	40,000,000.00	40,000,000	10,000,000						40,000,000				26,455	12/15/2019	1
690353-SU-2	OPIC AgencyVAR . 0.120% 06/15/17		05/31/2011	MELLON CAPITAL MKT		20,000,000	20,000,000.00	20,000,000							20,000,000				12,082	06/15/2017	1
690353-TF-4	OPIC VRDN . 0.130% 06/15/17		05/31/2011	MELLON CAPITAL MKT		10,000,000	10,000,000.00	10,000,000							10,000,000				2,701	06/15/2017	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 - U.S. Governments (continued)																					
912828-PK-0	U S TREASURY . 2.250% 11/30/17		06/07/2011	Various		32,970,923	33,000,000.00	33,195,938	33,193,448		(10,329)		(10,329)		33,183,119		(212,196)	(212,196)	363,912	11/30/2017	1
0599999 - Subtotal - Bonds - U.S. Governments						111,465,407	111494484	111,693,694	43,765,440		(7,837)		(7,837)		111,677,603		(212,196)	(212,196)	430,429		
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	4,998,154		164		164		4,998,318		38,632	38,632	70,052	09/15/2015	1FE
1099999 - Subtotal - Bonds - All Other Governments						5,036,950	5,000,000.00	4,998,100	4,998,154		164		164		4,998,318		38,632	38,632	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$-45-4	FNMA DOLLAR ROLL . 3.000% 05/01/26		05/13/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	4,788,906							4,788,906				6,599	05/01/2026	1FE
01F03$-46-2	FNMA DOLLAR ROLL . 3.000% 06/01/26		06/14/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	4,788,906							4,788,906				6,186	06/01/2026	1FE
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN . 0.150		06/08/2011	MORGAN STANLEY FIXED INC		18,500,000	18,500,000.00	18,500,000							18,500,000				2,894	12/01/2032	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN . 1.00		05/16/2011	Redemption 100.0000		5,000,000	5,000,000.00	5,000,000							5,000,000					11/15/2038	1FE
172254-AT-1	CITY OF CINCINNATI SERIES 1996 . 7.95		05/01/2011	Redemption 100.0000		365,000	365,000.00	365,000	365,000						365,000				14,509	05/01/2013	1Z*
186103-BV-8	CLEVELAND CUYAHOGA CNTY OHIO . 6.100%		05/16/2011	Redemption 100.0000		100,000	100,000.00	100,000	100,000						100,000				3,050	05/15/2013	2FE
31280K-GS-4	FHLMC # E64709 . 6.500% 06/01/11		06/01/2011	Paydown		7,482	7,482.00	7,213	7,444		38		38		7,482				192	06/01/2011	1
31283G-LL-9	FHLMC # G00331 . 7.000% 12/01/24		06/01/2011	Paydown		3,249	3,249.00	3,270	3,265		(16)		(16)		3,249				92	12/01/2024	1
31288J-AH-9	FGLMC # C79008 . 5.500% 05/01/33		06/01/2011	Paydown		32,327	32,327.00	31,822	31,844		482		482		32,327				785	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 . 7.500% 08/01/25		06/01/2011	Paydown		979	979.00	980	979						979				31	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 . 8.000% 08/01/25		06/01/2011	Paydown		469	469.00	477	476		(7)		(7)		469				16	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 . 7.000% 11/01/25		06/01/2011	Paydown		2,167	2,167.00	2,189	2,178		(11)		(11)		2,167				63	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 . 7.000% 01/01/26		06/01/2011	Paydown		1,789	1,789.00	1,800	1,798		(10)		(10)		1,789				52	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 . 7.000% 01/01/26		06/01/2011	Paydown		364	364.00	367	365		(2)		(2)		364				11	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 . 7.000% 02/01/26		06/01/2011	Paydown		2,363	2,363.00	2,355	2,355		7		7		2,363				69	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 . 7.000% 02/01/26		06/01/2011	Paydown		534	534.00	532	532		2		2		534				16	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 . 7.000% 02/01/26		06/01/2011	Paydown		942	942.00	936	938		5		5		942				29	02/01/2026	1
3128FC-BN-2	FHLMC # D70945 . 7.000% 05/01/26		06/01/2011	Paydown		160	160.00	155	156		3		3		160				5	05/01/2026	1
3128MC-F2-6	FGLMC # G13585 . 4.500% 05/01/24		06/01/2011	Paydown		739,686	739,686.00	752,400	752,317		(12,631)		(12,631)		739,686				5,732	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 . 4.500% 05/01/24		06/01/2011	Paydown		332,359	332,359.00	341,031	340,999		(8,640)		(8,640)		332,359				2,369	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 . 5.500% 07/01/35		06/01/2011	Paydown		266,541	266,541.00	267,249	267,079		(538)		(538)		266,541				5,414	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 . 5.500% 08/01/35		06/01/2011	Paydown		388,440	388,440.00	388,501	388,384		56		56		388,440				8,899	08/01/2035	1
3128P7-QA-4	FGLMC C91349 . 4.500% 12/01/30		06/01/2011	Paydown		187,170	187,170.00	194,774	194,725		(7,556)		(7,556)		187,170				2,115	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 . 4.500% 07/01/24		06/01/2011	Paydown		212,765	212,765.00	216,888	216,508		(3,743)		(3,743)		212,765				3,933	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
3128PQ-QX-2	FGLMC # J11370 . 4.000% 12/01/24		06/01/2011	Paydown		413,657	413,657.00	422,997	422,345		(8,688)		(8,688)		413,657				6,861	12/01/2024	1
3128PR-LS-6	FGLMC J12137 . 4.500% 05/01/25		06/01/2011	Paydown		138,245	138,245.00	143,515	143,300		(5,055)		(5,055)		138,245				2,510	05/01/2025	1
3128PT-6X-8	FGLMC #J14486 . 3.000% 02/01/26		06/01/2011	Paydown		396,265	396,265.00	383,510			12,755		12,755		396,265				1,991	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 . 2.556% 06/01/35		06/01/2011	Paydown		45,670	45,670.00	48,153	45,715		(46)		(46)		45,670				650	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 . 2.540% 07/01/35		06/01/2011	Paydown		36,005	36,005.00	37,979	36,913		(908)		(908)		36,005				327	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 . 2.441% 01/01/37		06/01/2011	Paydown		18,667	18,667.00	19,682	19,220		(553)		(553)		18,667				264	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 . 3.200% 03/01/36		06/01/2011	Paydown		1,735	1,735.00	1,818	1,832		(97)		(97)		1,735				(459)	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 . 2.892% 09/01/36		06/01/2011	Paydown		19,980	19,980.00	21,079	20,915		(935)		(935)		19,980				48	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2011	Paydown		660	660.00	662	659		1		1		660				27	07/15/2020	1
31290J-5B-4	FHLMC # 554442 . 9.500% 01/01/20		06/01/2011	Paydown		630	630.00	617	620		10		10		630				25	01/01/2020	1
312914-6X-7	FHLMC-GNMA 7 B . 1.086% 04/25/23		06/25/2011	Paydown		6,236	6,236.00	6,364	6,227		9		9		6,236				29	02/25/2023	1
31293T-HV-2	FHLMC # C29244 . 7.000% 07/01/29		06/01/2011	Paydown		7,190	7,190.00	7,595	7,525		(335)		(335)		7,190				224	07/01/2029	1
31295V-KG-4	FHLMC # A00295 . 9.500% 03/01/21		06/01/2011	Paydown		367	367.00	372	371		(4)		(4)		367				15	03/01/2021	1
31335G-LP-8	FHLMC # C80334 . 7.500% 08/01/25		06/01/2011	Paydown		1,698	1,698.00	1,703	1,702		(4)		(4)		1,698				52	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 . 7.000% 08/01/25		06/01/2011	Paydown		9,180	9,180.00	9,069	9,079		100		100		9,180				270	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 . 7.500% 09/01/25		06/01/2011	Paydown		1,354	1,354.00	1,371	1,364		(10)		(10)		1,354				40	09/01/2025	1

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
31335G-NM-3	FHLMC # C80396 . 7.000% 04/01/26		06/01/2011	Paydown		3,960	3,960.00	3,766	3,796		164		164		3,960				116	04/01/2026	1
31335P-GV-1	FHLMC # G80212 . 6.875% 07/20/23		06/01/2011	Paydown		17,562	17,562.00	19,006	18,511		(949)		(949)		17,562				497	07/20/2023	1
3133T4-GF-7	FHG 27 FC . 1.875% 03/25/24		06/01/2011	Paydown		7,290	7,290.00	7,217	7,222		68		68		7,290				57	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5		06/01/2011	Paydown		10,814	10,814.00	10,903	10,809		4		4		10,814				318	07/01/2015	1FE
313401-2E-0	FHLMC # 360125 10.000% 11/01/20		06/01/2011	Paydown		16	16.00	16	16						16				1	11/01/2020	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		06/01/2011	Paydown		224	224.00	226	223		1		1		224				9	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		06/01/2011	Paydown		186	186.00	188	188		(1)		(1)		186				8	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		06/01/2011	Paydown		13	13.00	14	13						13				1	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I . 9.900% 10/15/19		06/15/2011	Paydown		4,412	4,412.00	4,485	4,416		(5)		(5)		4,412				183	11/15/2018	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		06/01/2011	Paydown		28	28.00	28	28						28				1	05/01/2020	1
313615-B2-1	FNMA # 050457 . 9.500% 06/01/21		06/01/2011	Paydown		107	107.00	105	106		1		1		107				4	06/01/2021	1
31364P-NQ-8	FNMA # 112999 . 9.500% 09/01/18		06/01/2011	Paydown		2	2.00	2	2						2					09/01/2018	1
31371F-UR-1	FNMA # 250892 . 7.500% 03/01/17		06/01/2011	Paydown		1,309	1,309.00	1,315	1,312		(3)		(3)		1,309				41	03/01/2017	1
31371M-JC-2	FNMA # 255959 . 6.000% 10/01/35		06/01/2011	Paydown		26,121	26,121.00	26,572	26,553		(431)		(431)		26,121				693	10/01/2035	1
31371N-VM-4	FNCL # 257220 . 5.000% 05/01/23		06/01/2011	Paydown		950,214	950,214.00	991,192	989,012		(38,799)		(38,799)		950,214				14,446	05/01/2023	1
31373H-5C-6	FNMA # 294343 . 8.500% 11/01/24		06/01/2011	Paydown		354	354.00	359	356		(2)		(2)		354				13	11/01/2024	1
31373L-LB-1	FNMA # 296522 . 8.500% 11/01/24		06/01/2011	Paydown		107	107.00	108	107		(1)		(1)		107				4	11/01/2024	1
31373X-6S-5	FNMA # 306981 . 8.000% 06/01/25		06/01/2011	Paydown		323	323.00	326	325		(1)		(1)		323				11	06/01/2025	1
31374F-K7-3	FNMA # 312718 . 7.500% 06/01/25		06/01/2011	Paydown		645	645.00	651	647		(2)		(2)		645				20	06/01/2025	1
31374N-H7-0	FNMA # 318954 . 7.500% 08/01/25		06/01/2011	Paydown		39,880	39,880.00	39,731	39,712		168		168		39,880				1,245	08/01/2025	1
31374T-5N-5	FNMA # 324053 . 7.500% 09/01/25		06/01/2011	Paydown		376	376.00	375	375		2		2		376				12	09/01/2025	1
31379Q-YC-8	FNMA # 426507 . 6.000% 01/01/23		06/01/2011	Paydown		1,049	1,049.00	1,083	1,080		(31)		(31)		1,049				26	01/01/2023	1
31380T-3B-5	FNMA # 449994 . 7.000% 09/01/27		06/01/2011	Paydown		1,230	1,230.00	1,300	1,294		(64)		(64)		1,230				36	09/01/2027	1
31380Y-P6-1	FNMA # 454145 . 6.500% 11/01/28		06/01/2011	Paydown		1,662	1,662.00	1,672	1,671		(10)		(10)		1,662				45	11/01/2028	1
31380Y-RD-4	FNMA # 454184 . 6.500% 12/01/28		06/01/2011	Paydown		18,486	18,486.00	18,608	18,546		(60)		(60)		18,486				599	12/01/2028	1
31380Y-RM-4	FNMA # 454192 . 6.500% 12/01/28		06/01/2011	Paydown		1,543	1,543.00	1,554	1,549		(5)		(5)		1,543				42	12/01/2028	1
31381P-UL-0	FNMA # 466887 . 3.060% 12/01/17		06/01/2011	Paydown		12,535	12,535.00	12,549			(14)		(14)		12,535				33	12/01/2017	1
31382T-5C-9	FNMA # 492343 . 6.500% 05/01/29		06/01/2011	Paydown		5,962	5,962.00	5,887	5,891		71		71		5,962				180	05/01/2029	1
31384D-HF-2	FNMA # 520530 . 7.500% 11/01/29		06/01/2011	Paydown		453	453.00	453	453		1		1		453				14	11/01/2029	1
31384D-LK-6	FNMA # 520630 . 7.500% 11/01/29		06/01/2011	Paydown		865	865.00	865	864		1		1		865				27	11/01/2029	1
31384D-PA-4	FNMA # 520717 . 7.500% 11/01/29		06/01/2011	Paydown		1,902	1,902.00	1,901	1,899		3		3		1,902				59	11/01/2029	1
31384H-BA-0	FNMA # 523933 . 7.500% 11/01/29		06/01/2011	Paydown		1,667	1,667.00	1,666	1,664		3		3		1,667				52	11/01/2029	1
31384V-JY-9	FNMA # 534979 . 2.527% 04/01/30		06/01/2011	Paydown		1,666	1,666.00	1,650	1,538		128		128		1,666				17	04/01/2030	1
31384V-UL-4	FNMA # 535287 . 8.000% 05/01/30		06/01/2011	Paydown		2,220	2,220.00	2,230	2,229		(9)		(9)		2,220				71	05/01/2030	1
31384X-ZL-5	FNMA # 537247 . 7.500% 05/01/30		06/01/2011	Paydown		116	116.00	115	115		1		1		116				3	05/01/2030	1
31385B-Y9-0	FNMA # 539936 . 7.500% 05/01/30		06/01/2011	Paydown		183	183.00	181	181		2		2		183				6	05/01/2030	1
31385J-JC-3	FNMA # 545759 . 6.500% 07/01/32		06/01/2011	Paydown		157,955	157,955.00	158,061	158,016		(61)		(61)		157,955				4,247	07/01/2032	1
31385J-K4-9	FNMA # 545815 . 7.000% 07/01/32		06/01/2011	Paydown		69,564	69,564.00	69,582	69,559		5		5		69,564				2,017	07/01/2032	1
31385W-2S-7	FNMA # 555285 . 6.000% 03/01/33		06/01/2011	Paydown		40,444	40,444.00	40,527	40,515		(71)		(71)		40,444				988	03/01/2033	1
31385X-AL-1	FNMA # 555411 . 6.875% 06/01/23		06/01/2011	Paydown		5,451	5,451.00	5,899	5,763		(312)		(312)		5,451				160	06/01/2023	1
31386U-BV-3	FNMA # 573452 . 7.000% 05/01/31		06/01/2011	Paydown		12,006	12,006.00	12,060	12,036		(29)		(29)		12,006				350	05/01/2031	1
31387N-3G-0	FNMA # 589499 . 6.500% 08/01/31		06/01/2011	Paydown		34,658	34,658.00	34,449	34,451		207		207		34,658				828	08/01/2031	1
31387R-AQ-1	FNMA # 591415 . 6.500% 09/01/31		06/01/2011	Paydown		2,545	2,545.00	2,530	2,531		15		15		2,545				69	09/01/2031	1
31387W-TW-7	FNMA # 596465 . 7.000% 08/01/31		06/01/2011	Paydown		41,946	41,946.00	43,506	43,361		(1,414)		(1,414)		41,946				1,439	08/01/2031	1
31390B-TS-7	FNMA # 641461 . 7.000% 06/01/32		06/01/2011	Paydown		884	884.00	884	884		1		1		884				26	06/01/2032	1
31390P-NL-7	FNMA # 652095 . 6.500% 08/01/32		06/01/2011	Paydown		75,137	75,137.00	75,126	75,067		70		70		75,137				2,433	08/01/2032	1
31390Q-Q3-2	FNMA # 653074 . 7.000% 07/01/32		06/01/2011	Paydown		30,690	30,690.00	30,698	30,670		20		20		30,690				982	07/01/2032	1
31391X-EP-0	FNMA # 679742 . 2.954% 01/01/40		06/01/2011	Paydown		1,966	1,966.00	2,017	2,014		(49)		(49)		1,966				25	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 . 6.473% 10/25/31		06/01/2011	Paydown		4,166	4,166.00	4,215	4,216		(49)		(49)		4,166				117	05/01/2021	1FE

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
31392V-NQ-1	FGLMC 2496 ZH . 5.500% 09/15/32		06/01/2011	Paydown		144,074	144,074.00	130,523	137,507		6,567		6,567		144,074				3,296	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A . 0.406% 04/25/33		06/25/2011	Paydown		6,305	6,305.00	6,305	6,305						6,305				12	04/25/2033	1FE
31393E-LQ-0	FNW 2003-W12 2A6 . 5.000% 06/25/43		06/01/2011	Paydown		41,675	41,675.00	40,262	40,951		723		723		41,675				871	06/25/2043	1
31396C-SQ-4	FHR 3048 QA . 5.000% 03/15/24		06/01/2011	Paydown		51,857	51,857.00	54,531	54,322		(2,464)		(2,464)		51,857				1,061	10/01/2014	1
31396G-J5-1	FHR 3104 BA . 5.500% 06/15/24		06/01/2011	Paydown		11,481	11,481.00	11,984	11,971		(490)		(490)		11,481				264	09/01/2014	1
31396Q-KJ-7	FNR 2009-52 AJ . 4.000% 07/25/24		06/01/2011	Paydown		363,913	363,913.00	379,891	378,339		(14,426)		(14,426)		363,913				6,043	11/01/2019	1
31397C-SV-2	FHR 3242 NC . 5.750% 12/15/28		06/01/2011	Paydown		63,921	63,921.00	66,518	64,954		(1,033)		(1,033)		63,921				1,566	12/01/2011	1
31397Q-T2-4	FNR 2010-157 NA . 3.500% 03/25/37		06/01/2011	Paydown		57,670	57,670.00	58,517			(847)		(847)		57,670				673	05/01/2020	1
31401Y-DA-0	FNMA # 721997 . 6.000% 06/01/33		06/01/2011	Paydown		12	12.00	12	12						12					06/01/2033	1
31402G-SJ-3	FNMA # 728721 . 5.500% 07/01/33		06/01/2011	Paydown		135,618	135,618.00	133,541	133,626		1,992		1,992		135,618				3,479	07/01/2033	1
31402H-3X-7	FNMA # 729914 . 5.500% 08/01/33		06/01/2011	Paydown		240,917	240,917.00	238,432	238,519		2,398		2,398		240,917				5,417	08/01/2033	1
31402R-BG-3	FNMA #735439 . 6.000% 09/01/19		06/01/2011	Paydown		19,221	19,221.00	20,905	20,849		(1,628)		(1,628)		19,221				479	09/01/2019	1
31402T-TM-7	FNMA # 737756 . 5.500% 09/01/33		06/01/2011	Paydown		93,540	93,540.00	94,270	94,078		(538)		(538)		93,540				2,127	09/01/2033	1
31402W-Q5-0	FNMA # 740376 . 5.500% 09/01/33		06/01/2011	Paydown		4,273	4,273.00	4,288	4,282		(10)		(10)		4,273				98	09/01/2033	1
31403D-RN-1	FNMA # 745793 . 2.561% 07/01/34		06/01/2011	Paydown		9,112	9,112.00	9,204	9,150		(37)		(37)		9,112				112	07/01/2034	1
31404V-AB-4	FNMA #779502 . 2.543% 06/01/34		06/01/2011	Paydown		3,894	3,894.00	3,928	3,925		(31)		(31)		3,894				41	06/01/2034	1
31405C-MR-7	FNCI # 785268 . 5.500% 07/01/19		06/01/2011	Paydown		12,459	12,459.00	12,698	12,637		(178)		(178)		12,459				276	07/01/2019	1
31405K-EA-5	FNMA # 791329 . 5.500% 09/01/34		06/01/2011	Paydown		573,410	573,410.00	583,407	582,864		(9,453)		(9,453)		573,410				12,898	09/01/2034	1
31405M-JH-1	FNMA # 793264 . 5.500% 09/01/34		06/01/2011	Paydown		135,949	135,949.00	138,319	138,214		(2,265)		(2,265)		135,949				3,412	09/01/2034	1
31405M-VT-1	FNMA # 793626 . 5.500% 09/01/34		06/01/2011	Paydown		34,133	34,133.00	34,728	34,690		(557)		(557)		34,133				665	09/01/2034	1
31405Q-LD-8	FNMA # 796024 . 5.500% 09/01/34		06/01/2011	Paydown		774,013	774,013.00	787,508	786,801		(12,787)		(12,787)		774,013				16,278	09/01/2034	1
31405Q-MU-9	FNMA # 796071 . 5.500% 09/01/34		06/01/2011	Paydown		199,870	199,870.00	203,355	203,200		(3,330)		(3,330)		199,870				4,195	09/01/2034	1
31406B-KX-7	FNARM # 805010 . 2.405% 01/01/35		06/01/2011	Paydown		1,628	1,628.00	1,634	1,633		(5)		(5)		1,628				16	01/01/2035	1
31407S-LU-4	FNMA # 839239 . 4.929% 09/01/35		06/01/2011	Paydown		264	264.00	280	280		(16)		(16)		264				6	09/01/2035	1
31409G-SY-3	FNMA # 870935 . 2.484% 01/01/37		06/01/2011	Paydown		3,036	3,036.00	3,013	2,581		455		455		3,036				40	01/01/2037	1
31412E-CK-0	FNMA # 922674 . 2.691% 04/01/36		06/01/2011	Paydown		11,125	11,125.00	11,667	11,359		(234)		(234)		11,125				161	04/01/2036	1
31412S-PL-3	FNMA # 933427 . 5.000% 03/01/38		06/01/2011	Paydown		46,952	46,952.00	47,206	47,190		(238)		(238)		46,952				992	03/01/2038	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
31414S-PA-5	FNMA # 974817 . 5.000% 04/01/23		06/01/2011	Paydown		877,695	877,695.00	916,094	912,431		(34,735)		(34,735)		877,695				19,491	04/01/2023	1
31414V-BF-2	FNMA # 977138 . 5.500% 08/01/38		06/01/2011	Paydown		376,939	376,939.00	384,150	383,926		(6,988)		(6,988)		376,939				9,745	08/01/2038	1
31415A-4W-8	FNMA # 981537 . 5.000% 05/01/23		06/01/2011	Paydown		215,238	215,238.00	224,655	223,763		(8,525)		(8,525)		215,238				4,638	05/01/2023	1
31416N-HY-1	FNMA # AA4746 . 3.500% 11/01/25		06/01/2011	Paydown		139,239	139,239.00	141,458	141,425		(2,186)		(2,186)		139,239				1,207	11/01/2025	1
31416T-2P-3	FNMA # AA9781 . 4.500% 07/01/24		06/01/2011	Paydown		312,715	312,715.00	318,041	317,514		(4,799)		(4,799)		312,715				5,563	07/01/2024	1
31417T-R2-6	FNMA # AC6804 . 4.000% 01/01/25		06/01/2011	Paydown		700,583	700,583.00	715,689	714,591		(14,008)		(14,008)		700,583				11,045	01/01/2025	1
31417V-RS-4	FNMA # AC8596 . 4.000% 01/01/25		06/01/2011	Paydown		1,221,135	1,221,135.00	1,231,438	1,230,638		(9,503)		(9,503)		1,221,135				20,088	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 . 4.500% 06/01/24		06/01/2011	Paydown		405,241	405,241.00	410,306	409,715		(4,474)		(4,474)		405,241				7,702	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 . 4.500% 08/01/24		06/01/2011	Paydown		406,998	406,998.00	418,699	417,666		(10,668)		(10,668)		406,998				7,459	08/01/2024	1
31418M-JL-7	FNMA # AD0266 . 5.500% 09/25/21		06/01/2011	Paydown		1,511,615	1,511,615.00	1,596,171	1,588,901		(77,287)		(77,287)		1,511,615				26,262	09/25/2021	1
31419A-KY-2	FNMA # AE0310 . 3.500% 09/01/25		06/01/2011	Paydown		139,179	139,179.00	140,896	140,887		(1,708)		(1,708)		139,179				2,014	09/01/2025	1
31419A-YZ-4	FNMA # AE0727 . 4.000% 10/01/20		06/01/2011	Paydown		23,764	23,764.00	24,818	24,817		(1,053)		(1,053)		23,764				394	10/01/2020	1
31419C-LA-9	FNMA #AE2120 . 3.000% 02/01/26		04/14/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	4,788,056			850		850		4,788,906				19,383	02/01/2026	1FE
31419C-LA-9	FNMA #AE2120 . 3.000% 02/01/26		04/01/2011	Paydown		25,919	25,919.00	25,076			842		842		25,919				65	02/01/2026	1FE
31419H-3Q-3	FNMA # AE7106 . 3.500% 01/01/26		06/01/2011	Paydown		502,198	502,198.00	510,045	510,017		(7,818)		(7,818)		502,198				5,677	01/01/2026	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		206,147	206,147.00	211,238			(5,092)		(5,092)		206,147				1,003	06/30/2023	1
38373X-DY-9	GNMA - CMO 2002-45 PAC . 6.000% 05/16		06/01/2011	Paydown		114,285	114,285.00	117,463	115,009		(724)		(724)		114,285				2,786	01/01/2017	1
38374M-NH-8	GNR 2005-95 GO . 0.000% 01/20/31		06/01/2011	Paydown		52,685	52,685.00	51,771	52,265		420		420		52,685					01/20/2031	1
38377T-VE-8	GNR 2011-21 PV . 4.500% 08/20/26		06/01/2011	Paydown		85,009	85,009.00	88,662	76,785		(3,597)		(3,597)		85,009				681	01/01/2023	1
469404-TS-6	JACKSONVILLE FL HLTH AUTH . 0.040% 08		05/27/2011	SUNTRUST		3,000,000	3,000,000.00	3,000,000	3,000,000						3,000,000				2,871	08/15/2033	1FE

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
59447P-CJ-8	MICHIGAN FIN AUTH VRDN . 0.150% 09/01		05/06/2011	BMO CAPITAL MARKETS		11,000,000	11,000,000.00	11,000,000							11,000,000				303	09/01/2050	1FE
594698-JT-0	MICHIGAN STATE VRDN . 0.150% 01/01/26		05/06/2011	ROBERT W. BAIRD		9,500,000	9,500,000.00	9,500,000	9,500,000						9,500,000				10,807	01/01/2026	1FE
605279-GD-4	MISS BUSINESS FIN CORP REV . 0.210% 0		05/02/2011	Redemption 100.0000		210,000	210,000.00	210,000	210,000						210,000				267	04/01/2037	1FE
60528A-CC-6	MSBUSFIN VRDN . 0.100% 11/01/35		05/27/2011	MORGAN STANLEY FIXED INC		8,800,000	8,800,000.00	8,800,000	8,800,000						8,800,000				6,652	11/01/2035	1FE
60636B-BE-0	MO DEV FIN VRDN . 0.130% 08/01/38		05/31/2011	STERN		3,495,000	3,495,000.00	3,495,000	3,495,000						3,495,000				4,205	08/01/2038	1FE
647110-FB-6	NEW MEXICO EDL ASSIST FNDT . 0.896% 1		06/01/2011	Redemption 100.0000		15,000	15,000.00	15,000	15,000						15,000				72	12/01/2028	1FE
677555-UU-6	OHIO ECON TXB BD . 7.000% 09/01/11		06/01/2011	Redemption 100.0000		120,000	120,000.00	120,000	120,000						120,000				4,200	09/01/2011	1Z*
677555-UY-8	OHIO ECON TXB BD . 6.410% 06/01/12		06/01/2011	Various		365,000	365,000.00	365,000	365,000						365,000				11,698	06/01/2012	1Z*
677555-WD-2	OHIO ECON TXB BD . 5.350% 06/01/18		06/01/2011	Redemption 100.0000		155,000	155,000.00	155,000	155,000						155,000				4,146	06/01/2018	1Z*
677555-WX-8	OHIO ECON TXB BD . 4.820% 03/01/15		06/01/2011	Redemption 100.0000		105,000	105,000.00	105,000	105,000						105,000				2,531	03/01/2015	1Z*
677555-XK-5	OHIO ECON TXB BD . 6.000% 06/01/17		06/01/2011	Redemption 100.0000		200,000	200,000.00	200,000	200,000						200,000				6,000	06/01/2017	1Z*
677555-YF-5	OHIO ECON TXB BD DEVELOPMENT . 6.125%		06/01/2011	Redemption 100.0000		215,000	215,000.00	215,000	215,000						215,000				6,584	09/01/2019	1Z*
677555-YZ-1	OHIO ECON TXB BD DEVELOPMENT . 5.875%		06/01/2011	Redemption 100.0000		95,000	95,000.00	95,000	95,000						95,000				2,791	09/01/2019	1Z*
677555-ZP-2	OHIO ECON TXB BD DEVELOPMENT . 4.000%		06/01/2011	Redemption 100.0000		195,000	195,000.00	195,000	195,000						195,000				3,900	09/01/2015	1Z*
67759T-AM-0	OHIO ST TRANSN PROJ REV . 6.560% 05/1		05/15/2011	Redemption 100.0000		120,000	120,000.00	119,984	119,960		40		40		120,000				3,936	05/15/2023	1Z*
677660-SX-1	OH ST WTR DEV AUTH . 0.030% 05/15/19		05/02/2011	MORGAN STANLEY FIXED INC		6,800,000	6,800,000.00	6,800,000							6,800,000				822	05/15/2019	1FE
709163-ER-6	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		06/23/2011	Call 100.0000		50,000	50,000.00	50,000	50,000						50,000				773	01/01/9999	1Z*
709163-ER-6	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		05/26/2011	Redemption 100.0000		150,000	150,000.00	150,000	150,000						150,000				2,318	01/01/9999	1Z*
709163-EV-7	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		04/15/2011	Call 100.0000		50,000	50,000.00	50,000	50,000						50,000				775	01/01/9999	1Z*
709163-EV-7	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		06/10/2011	Redemption 100.0000		150,000	150,000.00	150,000	150,000						150,000				2,326	01/01/9999	1Z*
709163-GU-7	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		06/08/2011	Call 100.0000		375,000	375,000.00	374,927	374,927						374,927		73	73	5,325	01/01/9999	1Z*
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TI		06/01/2011	Redemption 100.0000		20,000	20,000.00	20,000	20,000						20,000				626	12/01/2039	2
851007-AR-5	SPRINGFIELD, MO IDA VRDN MUNI VRDN		06/01/2011	Redemption 100.0000		150,000	150,000.00	150,000	150,000						150,000				246	12/01/2033	1FE
957366-CL-9	WESTCHESTER VRDN . 0.160% 11/01/34		05/17/2011	MORGAN STANLEY FIXED INC		8,640,000	8,640,000.00	8,640,000	8,640,000						8,640,000				9,424	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						108,099,485	108579451	108,451,142	52,055,270		(324,439)		(324,439)		108,099,412		73	73	422,777		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000780-GR-1	AMAC 2003-6 1A4 . 5.500% 05/25/33		06/01/2011	Paydown		310,921	310,921.00	268,170	271,176		39,746		39,746		310,921				6,621	05/25/2033	1Z*
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4		06/01/2011	Paydown		83,360	83,360.00	66,752	64,008		19,352		19,352		83,360				2,231	12/25/2031	1Z*
00138Q-AA-5	AIG SUNAMERICA . 6.300% 05/10/11		05/10/2011	Maturity		5,400,000	5,400,000.00	5,605,146	5,421,783		(21,783)		(21,783)		5,400,000				170,100	05/10/2011	1FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 . 6.030%		06/01/2011	Paydown		211,103	211,103.00	211,016	210,688		416		416		211,103				5,893	04/25/2031	1Z*
013817-AH-4	ALCOA INC . 5.375% 01/15/13		04/25/2011	TENDER OFFER		1,073,750	1,000,000.00	1,006,580	1,001,828		(336)		(336)		1,001,492		72,258	72,258	41,208	01/15/2013	2FE
01877K-AA-1	ALLIANCE PIPELINE . 7.770% 06/30/15		06/30/2011	Various		600,000	600,000.00	600,000	600,000						600,000				23,310	06/30/2015	1FE
01958X-BR-7	ALLIED WASTE SERIES B . 7.125% 05/15/		05/16/2011	Call 103.5630		13,388,625	12,928,000.00	13,635,100	13,406,809		(81,234)		(81,234)		13,325,575		63,050	63,050	463,119	05/15/2016	2FE
021468-AG-8	CWALT 2006-14CB A7 . 6.000% 05/25/36		06/01/2011	Paydown		101,863	101,863.00	89,108	88,910		12,954		12,954		101,863				2,469	05/25/2036	3Z*
02148J-AD-9	CWALT 2006-39CB 1A4 . 6.000% 01/25/37		06/01/2011	Paydown		70,026	70,026.00	63,596	63,183		6,843		6,843		70,026				1,788	01/25/2037	4Z*
02150E-AN-3	CWALT 2007-5CB 1A13 . 6.000% 04/25/37		06/01/2011	Paydown		56,158	56,158.00	43,131	43,348		12,811		12,811		56,158				1,401	04/25/2037	1Z*
02151C-AJ-5	CWALT 2007-15CB M . 5.750% 07/25/37		06/01/2011	Paydown		1	450,106.00	3			1		1		1					07/25/2037	1Z*
02151C-AQ-9	CWALT 2007-15CB A6 . 5.750% 07/25/37		06/01/2011	Paydown		5,349	5,349.00	4,977	4,913		437		437		5,349				115	07/25/2037	4Z*
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*
02580E-CG-6	AMER EXPRESS BANK FSB . 5.550% 10/17/		06/08/2011	BARCLAYS		238,543	225,000.00	239,942			(3,224)		(3,224)		236,718		1,825	1,825	8,186	10/17/2012	2FE
02660T-ER-0	AHM 2005-2 5A1 . 5.064% 09/25/35		06/01/2011	Paydown		227,381	227,381.00	226,706	226,647		734		734		227,381				4,765	09/25/2035	1Z*
02660T-ET-6	AHM 2005-2 5A3 . 5.077% 09/25/35		06/01/2011	Paydown		42,673	42,673.00	41,046	42,150		523		523		42,673				896	09/25/2035	1Z*
030628-AD-3	AMCAR 2008-AF A3 . 5.680% 12/12/12		06/06/2011	Paydown		43,157	43,157.00	44,047	43,480		(322)		(322)		43,157				1,000	07/06/2011	1Z*
03215P-ER-6	AMRESCO 1998-2 A6 . 6.405% 12/25/27		06/01/2011	Paydown		2,459	2,459.00	2,506	2,472		(13)		(13)		2,459				58	12/25/2027	1Z*
03523T-AF-5	ANHEUSER-BUSCH . 8.000% 11/15/39		04/01/2011	Tax Free Exchange																11/15/2039	2FE
03523T-BD-9	ANHEUSER-BUSCH . 7.200% 01/15/14		06/20/2011	Call 114.4740		5,723,700	5,000,000.00	4,998,412			(233)		(233)		4,998,179		725,521	725,521	155,000	01/15/2014	2FE
03523T-BJ-6	ANHEUSER-BUSCH . 8.000% 11/15/39		04/01/2011	Various		982,887	1,335,095.00	982,887							982,887				35,603	11/15/2039	2FE

(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)																					
038521-AD-2	ARAMARK CORP-CL B . 8.500% 02/01/15		05/11/2011	BANK of AMERICA SEC		2,074,325	1,985,000.00	2,025,964	2,002,698		(3,187)		(3,187)		1,999,511		74,814	74,814	133,574	02/01/2015	4FE
045054-AA-1	ASHTEAD CAPITAL INC . 9.000% 08/15/16		06/28/2011	WELLS FARGO		1,855,001	1,773,000.00	1,792,946	1,783,417		(1,290)		(1,290)		1,782,127		72,874	72,874	140,067	08/15/2016	4FE
049560-AB-1	ATMOS ENERGY . 7.375% 05/15/11		05/15/2011	Various		10,300,000	10,300,000.00	10,298,458	9,997,155		(1,613)		(1,613)		10,300,000				379,813	05/15/2011	2FE
055360-AG-6	BCRR 2010-LEAF 4A . 4.230% 04/22/36		04/22/2011	Paydown		300,000	300,000.00	301,969			(1,969)		(1,969)		300,000				3,173	04/22/2036	1FE
055360-BR-1	BCRR 2010-LEAF 22A . 4.230% 09/22/35		06/22/2011	Paydown		4,866	4,866.00	4,870	4,867		(1)		(1)		4,866				89	07/22/2011	1Z*
055360-CZ-2	BCRR 2010-LEAF 38A . 4.230% 08/22/32		06/22/2011	Paydown		80,044	80,044.00	80,044	80,044						80,044				825	08/22/2032	1Z*
059469-AF-3	BOAA 2006-7 A6 . 5.859% 10/25/36		06/01/2011	Paydown		34,309	34,309.00	33,336	33,154		1,155		1,155		34,309				809	10/25/2036	4Z*
05946X-E7-4	BAFC 2005-5 2A1 . 5.500% 09/25/35		06/01/2011	Paydown		111,537	111,537.00	111,171	110,846		691		691		111,537				2,601	09/25/2035	2Z*
05946X-GP-2	BAFC 2004-3 1A1 . 5.500% 10/25/34		06/01/2011	Paydown		102,073	102,073.00	96,363	97,680		4,393		4,393		102,073				2,352	10/25/2034	1Z*
05946X-U9-2	BAFC 2005-7 4A3 . 5.750% 11/25/35		06/01/2011	Paydown		127,490	127,490.00	124,831	125,631		1,859		1,859		127,490				3,037	11/25/2035	1Z*
05946X-WR-0	BAFC 2005-3 2A4 . 5.500% 03/25/35		06/01/2011	Paydown		264,113	264,113.00	264,031	263,192		921		921		264,113				5,877	03/25/2035	1
05946X-ZZ-9	BAFC 2005-4 2A1 . 5.500% 08/25/35		06/01/2011	Paydown		15,712	15,712.00	14,951	15,143		569		569		15,712				312	08/25/2035	1Z*
05947U-4A-3	BACM 2005-6 A2 . 5.165% 09/10/47		06/01/2011	Paydown		282,643	282,643.00	283,273	282,402		242		242		282,643				7,215	07/01/2011	1
05947U-DP-0	BACM 2001-3 A2 . 5.464% 04/11/37		06/01/2011	Paydown		2,480,650	2,480,650.00	2,565,341	2,481,757		(1,107)		(1,107)		2,480,650				57,376	07/01/2011	1Z*
05947U-ES-3	BACM 2002-PB2 ... A4 . 6.186% 06/11/3		06/01/2011	Paydown		828,448	828,448.00	863,431	831,073		(2,625)		(2,625)		828,448				20,314	01/01/2012	1Z*
05947U-R7-5	BACM 2005-3 ASB . 4.589% 07/10/43		06/01/2011	Paydown		17,596	17,596.00	18,152	18,075		(480)		(480)		17,596				342	09/01/2014	1Z*
05948K-EW-5	BOAA 2003-7 2A1 . 5.000% 09/25/18		06/01/2011	Paydown		62,236	62,236.00	62,859	62,722		(486)		(486)		62,236				1,290	09/01/2011	1Z*
05948K-FY-0	BOAA 2003-9 1CB4 . 5.500% 11/25/33		06/01/2011	Paydown		96,665	96,665.00	92,353	93,519		3,146		3,146		96,665				2,136	11/25/2033	1Z*
05948K-GF-0	BOAA 2003-9 3A1 . 4.750% 11/25/18		06/01/2011	Paydown		435,467	435,467.00	422,573	426,930		8,537		8,537		435,467				8,707	11/25/2018	1Z*
05948X-CP-4	BOAMS 2003-3 1A6 . 5.500% 05/25/33		06/01/2011	Paydown		2,067,243	2,067,243.00	2,097,929	2,062,802		4,442		4,442		2,067,243				44,295	01/01/2012	1Z*
05948X-JX-0	BOAMS 2003-4 1B1 . 5.500% 06/25/33		06/01/2011	Paydown		136,701	136,701.00	132,205	133,428		3,273		3,273		136,701				3,030	06/25/2033	1Z*
059497-AU-1	BACM 2007-1 A2 . 5.381% 01/15/49		06/01/2011	Paydown		82,504	82,504.00	82,669	82,418		87		87		82,504				1,872	01/01/2012	1Z*
05949A-AY-6	BOAMS 2004-3 1A23 . 4.500% 04/25/34		06/01/2011	Paydown		79,907	79,907.00	80,057	79,777		130		130		79,907				1,403	06/01/2011	1
05949A-JT-8	BOAMS 2004-6 1A7 . 5.500% 07/25/34		06/01/2011	Paydown		201,431	201,431.00	163,411	169,094		32,337		32,337		201,431				4,258	07/25/2034	1Z*
05949A-TX-8	BOAMS 2004-8 2B1 . 6.000% 10/25/34		06/01/2011	Paydown		22,025	22,025.00	15,656	15,747		6,278		6,278		22,025				634	10/25/2034	1Z*
05949C-AX-4	BOAMS 2005-5 1A22 . 5.000% 06/25/35		06/01/2011	Paydown		673,094	673,094.00	672,305	671,118		1,976		1,976		673,094				14,006	06/25/2035	1Z*
05949C-NH-5	BOAMS 2005-11 1A5 . 5.750% 12/25/35		06/01/2011	Paydown		219,161	219,161.00	215,474	216,563		2,599		2,599		219,161				5,433	12/25/2035	2Z*
05949C-PJ-9	BOAMS 2005-L 2A3 . 2.891% 01/25/36		06/01/2011	Paydown		1,974,841	1,974,841.00	1,965,734	1,974,841						1,974,841				23,315	01/25/2036	3Z*
05951F-AG-9	BAFC 2007-1 TA5 . 6.090% 01/25/37		06/01/2011	Paydown		157,868	297,353.00	277,169	272,092		13,925		13,925		157,868				8,259	01/25/2037	4Z*
059522-AX-0	BAFC 2007-C 1A5 . 5.580% 05/20/36		06/28/2011	Paydown		777,895	777,895.00	737,479	597,571	147,204	54,720	21,600	180,324		777,895				17,896	05/20/2036	6Z*
059522-BB-7	BAFC 2007-C 3A2 . 5.616% 05/20/36		06/01/2011	Paydown		76,158	76,158.00	21,019	17,618		58,540		58,540		76,158				1,833	05/20/2036	4Z*
05954C-BE-7	BOAMS 2007-3 B1 . 6.049% 09/25/37		06/01/2011	Paydown		2	81,580.00	9,311	2,441	21	(1,740)		(1,719)		2				1,132	09/25/2037	3Z*
05954C-BF-4	BOAMS 2007-3 B2 . 6.233% 09/25/37		06/02/2011	Paydown		9	2,648,463.00	174,626			9		9		9					09/25/2037	1
06406H-BE-8	BANK OF NEW YORK . 4.950% 11/01/12		04/26/2011	US BANCORP		212,400	200,000.00	212,780			(970)		(970)		211,810		590	590	4,895	11/01/2012	1FE
06985P-AB-6	BASIC ENERGY SERVICES . 7.125% 04/15/		06/08/2011	BANK of AMERICA SEC		2,403,120	2,356,000.00	2,360,773	2,021,133		(211)		(211)		2,359,442		43,678	43,678	110,977	04/15/2016	4FE
07324F-AB-6	BAYV 2007-B 1A1 . 6.407% 08/28/37		06/01/2011	Paydown		18,689	18,689.00	18,689	18,638		52		52		18,689				398	08/28/2037	1Z*
07325D-AB-0	BAYV 2006-C 1A1 . 6.035% 11/28/36		06/01/2011	Paydown		60,568	60,568.00	52,543	59,477		1,092		1,092		60,568				1,612	11/28/2036	1Z*
07383F-E9-5	BSCMS 2004-PWR4 A2 . 5.286% 06/11/41		06/01/2011	Paydown		41,063	41,063.00	42,802	42,769		(1,706)		(1,706)		41,063				1,033	09/01/2013	1Z*
07383F-FP-8	BSCMS 2001-TOP2 A2 . 6.480% 02/15/35		06/01/2011	Paydown		259,612	259,612.00	260,180			(568)		(568)		259,612				3,162	07/01/2011	1FE
07383F-Q2-7	BSCMS 2004-PWR5 A2 . 4.254% 07/11/42		06/01/2011	Paydown		73,683	73,683.00	74,575	73,894		(211)		(211)		73,683				1,653	06/01/2011	1
07383U-BU-8	BEAR STEARNS 2000-1 5A . 9.470% 09/28		05/01/2011	Paydown		10,481	10,481.00	10,596	10,466		15		15		10,481				479	12/01/2019	1Z*
095550-AA-7	BLUE HEN HOTEL VRDN . 0.450% 09/01/27		06/01/2011	PNC CAPITAL MARKETS		5,500,000	5,500,000.00	5,500,000							5,500,000				2,251	09/01/2027	1FE
12429T-AA-2	BWAY HOLDING CO 10.000% 06/15/18		04/28/2011	Tax Free Exchange		1,167,168	1,076,000.00	1,175,530	1,171,935		(4,767)		(4,767)		1,167,168				39,752	06/15/2018	5FE
12489W-QD-9	CBASS 2005-CB8 AF2 . 5.303% 12/25/35		06/01/2011	Paydown		230,771	230,771.00	230,764	226,264		4,507		4,507		230,771				6,055	12/25/2035	3Z*
1248MG-AX-2	CBASS 2007-CB1 AF1B . 5.971% 01/25/37		06/29/2011	Paydown		1,641	1,641.00	1,283	1,292		386	36	349		1,641				35	01/25/2037	5Z*
1248P8-AB-5	CBASS 2006-MH1 AF2 . 5.650% 10/25/36		06/01/2011	Paydown		427,534	427,534.00	427,483	425,935		1,599		1,599		427,534				9,439	10/25/2036	1Z*
125590-AE-9	CIT MARINE TRUST 99-A CTFS . 6.200% 1		06/15/2011	Paydown		7,906	7,906.00	7,901	7,901		5		5		7,906				206	11/15/2019	4Z*
126010-AA-5	CMW VRDN . 0.580% 06/01/20		05/31/2011	MELLON CAPITAL MKT		1,625,000	1,625,000.00	1,625,000							1,625,000				1,547	06/01/2020	1Z
126010-AA-5	CMW VRDN . 0.580% 06/01/20		06/01/2011	Redemption 100.0000		55,000	55,000.00	55,000							55,000				52	06/01/2020	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)																					
126193-AB-7	CPS 2010-A A . 2.890% 03/15/16		06/15/2011	Paydown		14,962	14,962.00	15,008			(47)		(47)		14,962				36	01/15/2013	1Z*
12628K-AF-9	CSAB 2006-3 A3A . 5.950% 11/25/36		06/01/2011	Paydown		435,434	435,434.00	397,441	385,446		49,988		49,988		435,434				10,484	11/25/2036	4Z*
12628L-AJ-9	CSAB 2006-4 A6A . 5.684% 11/25/36		06/01/2011	Paydown		462,222	462,222.00	442,721	433,492		28,731		28,731		462,222				11,488	11/25/2036	4Z*
126650-AF-7	CVS CORP . 7.770% 01/10/12		06/10/2011	Various		136,034	136,034.00	136,034	136,034						136,034				4,408	01/10/2012	2Z*
12667F-3U-7	CWALT 2005-J1 1A8 . 5.500% 02/25/35		06/01/2011	Paydown		51,315	51,315.00	48,665	49,475		1,841		1,841		51,315				1,186	02/25/2035	1Z*
12667F-C9-4	CWALT 2004-J13 1A4 . 5.030% 02/25/35		06/01/2011	Paydown		575,268	575,268.00	580,392	574,396		872		872		575,268				12,406	12/01/2012	1Z*
12667F-EG-6	CWALT 2004-J2 3A3 . 5.500% 04/25/34		06/01/2011	Paydown		110,883	110,883.00	108,838	109,664		1,218		1,218		110,883				2,631	04/25/2034	1Z*
12667F-JL-0	CWALT 2004-12CB 1A1 . 5.000% 07/25/19		06/01/2011	Paydown		615,957	615,957.00	620,577	620,279		(4,322)		(4,322)		615,957				12,875	06/01/2019	1Z*
12667G-7H-0	CWALT 2005-46CB A14 . 5.500% 10/25/35		06/01/2011	Paydown		45,362	45,362.00	44,041	44,445		917		917		45,362				1,045	10/25/2035	4Z*
12667G-AH-6	CWALT 2005-13CB A8 . 5.500% 05/25/35		06/01/2011	Paydown		97,980	97,980.00	94,642	95,727		2,252		2,252		97,980				2,272	05/25/2035	3Z*
12667G-PV-9	CWALT 2005-20CB 1A3 . 5.500% 07/25/35		06/01/2011	Paydown		127,211	127,211.00	123,584	125,669		1,543		1,543		127,211				2,890	07/25/2035	3Z*
12667G-TS-2	CWALT 2005-26CB A6 . 5.500% 07/25/35		06/23/2011	KEY BANC-MCDONALD		3,157,882	3,855,484.00	3,144,243	3,381,942		32,597		32,597		3,414,539		(256,657)	(256,657)	104,477	07/25/2035	1
12667G-TS-2	CWALT 2005-26CB A6 . 5.500% 07/25/35		06/28/2011	Paydown		25,494	25,494.00	21,065	22,362		3,762		3,762		26,125		(631)	(631)	18,260	07/25/2035	1
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		06/11/2011	Paydown		12,934	12,934.00	12,676	12,753		181		181		12,934				290	08/25/2035	3Z*
12668A-AL-9	CWALT 2005-47CB A11 . 5.500% 10/25/35		06/01/2011	Paydown		179,882	179,882.00	178,778	178,917		965		965		179,882				4,125	10/25/2035	4Z*
12668A-MH-5	CWALT 2005-49CB A3 . 5.500% 11/25/35		06/01/2011	Paydown		124,272	124,272.00	114,951	117,469		6,802		6,802		124,272				2,953	11/25/2035	1Z*
12668A-NW-1	CWALT 2005-54CB 1N1 . 5.500% 10/25/35		06/01/2011	Paydown		51,023	51,023.00	51,007	50,940		83		83		51,023				1,099	10/25/2035	4Z*
12668B-YF-4	CWALT 2006-7CB 1A14 . 6.000% 05/25/36		06/01/2011	Paydown		129,329	129,329.00	106,337	105,711		23,618		23,618		129,329				3,470	05/25/2036	4Z*
12668X-AD-7	CWL 2006-S8 A4 . 5.650% 03/25/36		06/01/2011	Paydown		142,506	142,506.00	98,644	90,712		51,794		51,794		142,506				3,307	03/25/2036	1Z*
126694-HK-7	CWHL 2005-25 A6 . 5.500% 11/25/35		06/01/2011	Paydown		220,033	220,033.00	210,699	214,702		5,331		5,331		220,033				5,004	11/25/2035	1Z*
126694-JX-7	CWHL 2005-24 A7 . 5.500% 11/25/35		06/01/2011	Paydown		543,468	543,468.00	539,902	540,957		2,511		2,511		543,468				12,516	11/25/2035	2Z*
126694-KZ-0	CWHL 2005-24 A33 . 5.500% 11/25/35		06/01/2011	Paydown		167,141	167,141.00	166,097	166,430		711		711		167,141				3,840	11/25/2035	1Z*
12669E-KY-1	CWHL 2003-24 A2 . 4.500% 07/25/33		05/01/2011	Paydown		18,638	18,638.00	18,802	18,631		7		7		18,638				322	05/01/2011	1
12669E-T5-5	CWHL 2003-39 A19 . 5.000% 10/25/33		06/01/2011	Paydown		373,219	373,219.00	356,511	366,238		6,980		6,980		373,219				7,517	10/25/2033	1Z*
12669E-ZF-6	CWHL 2003-34 A5 . 4.500% 09/25/33		06/01/2011	Paydown		16,142	16,142.00	16,283			(141)		(141)		16,142				61	09/01/2012	1Z*
12669F-RG-0	CWHL 2004-4 A5 . 5.250% 05/25/34		06/01/2011	Paydown		313,223	313,223.00	311,804	311,899		1,324		1,324		313,223				7,333	05/25/2034	1Z*
12669F-UC-5	CWHL 2004-9 A7 . 5.250% 06/25/34		06/01/2011	Paydown		181,778	181,778.00	170,659	175,210		6,568		6,568		181,778				3,791	06/25/2034	1Z*
12669G-W5-6	CWHL 2005-J2 3A14 . 5.500% 08/25/35		06/01/2011	Paydown		127,020	127,020.00	122,534	123,966		3,054		3,054		127,020				2,797	08/25/2035	1Z*
12669R-AE-7	CWL 2007-S1 A5 . 6.018% 11/25/36		06/01/2011	Paydown		210,278	210,278.00	130,059	113,306		96,972		96,972		210,278				5,209	11/25/2036	1Z*
12670B-AE-9	CWL 2007-S2 A5F . 6.000% 03/25/37		06/01/2011	Paydown		21,547	21,547.00	16,064	15,443		6,104		6,104		21,547				526	03/25/2037	1Z*
14042J-AD-1	COPAR 2007-2 A4 . 5.060% 06/15/14		06/15/2011	Paydown		58,582	58,582.00	60,339	59,654		(1,073)		(1,073)		58,582				1,218	02/15/2012	1Z*
14149Y-AP-3	CARDINAL HEALTH INC . 5.650% 06/15/12		06/06/2011	BARCLAYS		336,352	321,000.00	338,196			(3,305)		(3,305)		334,891		1,461	1,461	8,766	06/15/2012	2FE
141781-AV-6	CARGILL INC . 5.600% 09/15/12		05/16/2011	Taxable Exchange		9,380,745	8,835,000.00	8,994,914	8,895,058		(12,864)		(12,864)		8,882,194		498,551	498,551	415,994	09/15/2012	1FE
141784-DG-0	CARGILL INC . 5.200% 01/21/13		05/16/2011	Taxable Exchange		5,274,255	5,000,000.00	4,995,850	4,997,995		105		105		4,998,100		276,154	276,154	294,667	01/21/2013	1FE
15131G-RK-2	CDMC 2003-7P A2 . 4.859% 06/25/17		06/01/2011	Paydown		41,194	41,194.00	42,379	41,792		(597)		(597)		41,194				741	07/01/2012	1Z*
15132E-ET-1	CDMC 2003-8 1A4 . 5.250% 09/25/33		06/01/2011	Paydown		642,537	642,537.00	636,872	639,538		2,999		2,999		642,537				13,021	09/25/2033	1Z*
15132E-LC-0	CDMC 2005-1 A5 . 5.767% 02/18/35		06/01/2011	Paydown		310,014	310,014.00	309,823	309,541		473		473		310,014				6,925	02/18/2035	1Z*
152314-PJ-3	CXHE 2005-D AF6 . 5.235% 10/25/35		06/01/2011	Paydown		306,818	306,818.00	306,818	306,818						306,818				6,822	10/25/2035	1Z*
16162W-FB-0	CHASE 2003 S15 1A2 . 6.000% 01/25/34		06/01/2011	Paydown		57,810	57,810.00	56,629	57,458		352		352		57,810				1,559	01/25/2034	1Z*
16162W-GM-5	CHASE 2004-S2 2A2 . 5.500% 11/25/14		06/01/2011	Paydown		104,887	104,887.00	107,640	106,933		(2,046)		(2,046)		104,887				2,386	10/01/2011	1Z*
165167-BS-5	CHESAPEAKE ENERGY . 6.500% 08/15/17		05/16/2011	TENDER OFFER		8,409,360	7,576,000.00	7,297,244	7,348,154		9,386		9,386		7,357,540		1,051,820	1,051,820	370,698	08/15/2017	3FE
17025T-BS-9	CWHL 2007-15 M . 6.352% 09/25/37		06/01/2011	Paydown		5	1,222,282.00	1,050	12,352		(13,397)		(13,397)		5				7,255	09/25/2037	1Z*
171203-AC-6	CFAST 2009-A A3 . 2.820% 01/15/16		06/15/2011	Paydown		38,502	38,502.00	39,065			(563)		(563)		38,502				269	09/15/2012	1Z*
172973-N7-0	CMSI 2005-1 1A10 . 5.750% 02/25/35		06/01/2011	Paydown		318,105	318,105.00	323,075	323,089		(4,985)		(4,985)		318,105				7,261	09/01/2012	1Z*
172973-XF-1	CMSI 2004-3 A11 . 5.250% 05/25/34		06/01/2011	Paydown		4,849,079	4,849,079.00	4,800,588	4,829,089		19,990		19,990		4,849,079				100,898	05/25/2034	1Z*
172973-YS-2	CMSI 2004-5 1A2 . 5.500% 08/25/34		06/01/2011	Paydown		106,082	106,082.00	104,955	105,618		464		464		106,082				2,413	08/25/2034	1Z*
172973-ZJ-1	CMSI 2004-5 1A18 . 5.250% 08/25/34		06/01/2011	Paydown		1,727,899	1,727,899.00	1,727,899	1,727,899						1,727,899				37,376	08/25/2034	1Z*
172973-ZV-4	CMSI 2004-5 1A29 . 4.750% 08/25/34		06/01/2011	Paydown		37,141	37,141.00	37,420	37,242		(101)		(101)		37,141				733	10/01/2011	1Z*
173067-AC-3	CGCMT 2004-C1 A3 . 5.251% 04/15/40		06/01/2011	Paydown		320,087	320,087.00	335,466	323,292		(3,205)		(3,205)		320,087				7,002	11/01/2013	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)																					
17309X-AH-2	CGCMT 2006-FL2 E . 0.425% 08/15/21		06/15/2011	Paydown		2,298	2,298.00	2,283			14		14		2,298				2	08/15/2021	1Z*
173100-AR-9	CMSI 2006-6 B1 . 6.000% 11/25/36		06/01/2011	Paydown		9,776	9,776.00	8,939	7,431	1,718	627		2,345		9,776				245	11/25/2036	6Z*
17310F-AW-5	CMSI 2006-5 B1 . 5.891% 10/25/36		06/29/2011	CITADEL SECURITIES LLC		348,333	3,988,075.00	348,333	1,839,148		(14,035)		(14,035)		1,825,113		(1,476,780)	(1,476,780)	136,420	10/25/2036	6
17310F-AW-5	CMSI 2006-5 B1 . 5.891% 10/25/36		06/01/2011	Paydown		20,920	20,920.00	9,764	9,647		11,272		11,272		20,920				511	10/25/2036	6
18451Q-AC-2	CLEAR CHANNEL WORLDWIDE . 9.250% 12/1		04/11/2011	BANK of AMERICA SEC		74,370	67,000.00	67,000	67,000						67,000		7,370	7,370	2,049	12/15/2017	4FE
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE . 9.250% 12/1		04/11/2011	Various		4,113,301	3,709,000.00	3,788,503	3,784,824		(3,996)		(3,996)		3,780,828		332,474	332,474	109,985	12/15/2017	4FE
200476-AA-7	COMM 2007-FL14 A1 . 0.275% 06/15/22		06/15/2011	Paydown		25,320	25,320.00	24,592	25,055		265		265		25,320				42	06/15/2022	1Z*
20047A-AC-4	COMM 2004-LB2A A3 . 4.221% 03/10/39		06/01/2011	Paydown		18,058	18,058.00	18,232			(175)		(175)		18,058				64	04/01/2012	1Z*
20047G-BN-6	COMM 2004-LB3A A3 . 5.090% 07/10/37		06/01/2011	Paydown		295,000	295,000.00	302,375	298,251		(3,251)		(3,251)		295,000				6,332	07/01/2011	1
201730-AC-2	CMAT 1999-C1 A3 . 6.640% 01/17/32		06/11/2011	Paydown		69,849	69,849.00	70,247			(398)		(398)		69,849				833	07/11/2011	1Z*
20847T-BQ-3	CONSECO FINANCE 2002-B A3 . 7.370% 05		06/15/2011	Paydown		66,378	66,378.00	66,375	66,438		(60)		(60)		66,378				2,040	05/15/2033	1Z*
21987H-AS-4	CBBC - ADM SER 98-1 . 6.500% 12/15/17		06/15/2011	Redemption 100.0000		287,754	287,754.00	288,384	288,021		(267)		(267)		287,754				9,352	12/15/2017	1FE
21988Y-AB-3	CORP FINANCE MANAGERS VRDN . 0.190% 0		05/02/2011	Call 100.0000		290,000	290,000.00	290,000	290,000						290,000				294	02/02/2043	1FE
21988Y-AB-3	CORP FINANCE MANAGERS VRDN . 0.190% 0		06/01/2011	Redemption 100.0000		10,000	10,000.00	10,000	10,000						10,000				13	02/02/2043	1FE
22540A-3B-2	CSFB 2001-CK3 B . 6.680% 06/15/34		05/01/2011	Paydown		12,000,000	12,000,000.00	12,692,305	11,999,109		891		891		12,000,000				294,286	06/01/2011	1
22540A-JR-0	CSFB 1998-C2 D . 7.130% 11/15/30		06/11/2011	Paydown		17,790	17,790.00	18,323			(534)		(534)		17,790				423	04/11/2013	1Z*
22541N-MR-7	CSFB 2002-CKS4 A2 . 5.183% 11/15/36		06/01/2011	Paydown		193,717	193,717.00	190,373	192,390		1,327		1,327		193,717				4,156	11/15/2036	1Z*
22541Q-FV-9	CSFB 2003-17 1A4 . 5.500% 06/25/33		06/01/2011	Paydown		96,865	96,865.00	93,214	92,475		4,391		4,391		96,865				2,539	06/25/2033	1Z*
22541Q-MA-7	CSFB 2003-19 1A4 . 5.250% 07/25/33		06/01/2011	Paydown		397,088	397,088.00	395,413	395,409		1,679		1,679		397,088				7,907	07/25/2033	1Z*
22541S-5U-8	CSFB 2005-FIX1 A5 . 4.900% 05/25/35		06/01/2011	Paydown		143,519	143,519.00	143,182	143,102		418		418		143,519				3,021	05/25/2035	3Z*
22541S-AC-2	CSFB 2004-C1 A3 . 4.321% 01/15/37		06/01/2011	Paydown		1,001,167	1,001,167.00	970,780	994,901		6,266		6,266		1,001,167				17,976	01/15/2037	1Z*
22541S-GE-2	CSFB 2004-3 1A4 . 5.250% 06/25/34		06/02/2011	JEFFERIES & CO 1		6,902,944	6,543,079.00	6,145,041	6,213,394		18,120		18,120		6,231,514		671,430	671,430	177,485	06/25/2034	1
22541S-GE-2	CSFB 2004-3 1A4 . 5.250% 06/25/34		06/01/2011	Paydown		263,811	263,811.00	247,763	250,519		13,293		13,293		263,811				5,603	06/25/2034	1
22541S-W3-8	CSFB 2004-8 4A3 . 5.500% 12/25/34		06/01/2011	Paydown		185,371	185,371.00	179,463	181,237		4,134		4,134		185,371				3,794	12/25/2034	1Z*
225458-5R-5	CSFB 2005-9 2A1 . 5.500% 10/25/35		06/01/2011	Paydown		272,493	272,493.00	264,082	265,392		7,100		7,100		272,493				5,208	10/25/2035	2Z*
225458-KM-9	CSFB 2005-3 3A16 . 5.500% 07/25/35		06/01/2011	Paydown		522,427	522,427.00	530,957	527,270		(4,842)		(4,842)		522,427				11,980	06/01/2023	2Z*
225458-PR-3	CSFB 2005-4 2A4 . 5.500% 06/25/35		06/01/2011	Paydown		54,444	54,444.00	52,647	53,180		1,264		1,264		54,444				1,236	06/25/2035	3Z*
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*
225470-F6-5	CSMC 2006-C1 AAB . 5.681% 02/15/39		06/01/2011	Paydown		178,738	178,738.00	189,756			(11,018)		(11,018)		178,738				2,508	06/01/2015	1Z*
225470-M6-7	CSMC 2006-3 IA4A . 5.896% 03/25/36		06/01/2011	Paydown		97,003	97,003.00	89,663	90,064		6,939		6,939		97,003				2,437	03/25/2036	1Z*
225470-PW-7	CSMC 2005-C6 A2FL . 0.311% 12/15/40		06/15/2011	Paydown		535,389	535,389.00	524,682			10,708		10,708		535,389				308	12/15/2040	1FE
22943H-AG-1	CSAB 2006-1 A6A . 6.172% 06/25/36		06/01/2011	Paydown		61,038	61,038.00	57,376	56,027		5,011		5,011		61,038				1,543	06/25/2036	1Z*
233050-AN-3	DBUBS 2011-LC1A A1 . 3.742% 06/01/17		06/01/2011	Paydown		97,754	97,754.00	98,729			(975)		(975)		97,754				916	06/01/2017	1Z*
23322B-NB-0	DLJCM 2000-CKP1 A3 . 7.500% 11/10/33		06/01/2011	Paydown		1,012,623	1,012,623.00	1,135,482	994,823		17,800		17,800		1,012,623				36,518	07/01/2011	1Z*
251510-EJ-8	DBALT 2005-3 4A4 . 5.250% 06/25/35		06/01/2011	Paydown		325,358	325,358.00	308,328	317,348		8,011		8,011		325,358				7,086	06/25/2035	1Z*
251510-FX-6	DBALT 2005-4 A6 . 5.300% 09/25/35		06/01/2011	Paydown		150,767	150,767.00	149,189	149,831		936		936		150,767				3,370	09/25/2035	4Z*
251510-ML-4	DBALT 2006-AB1 A3 . 5.865% 02/25/36		06/01/2011	Paydown		57,207	57,207.00	52,316	52,290		4,917		4,917		57,207				1,490	02/25/2036	1Z*
251513-AQ-0	DBALT 2006-AB4 A1A . 6.005% 10/25/36		06/01/2011	Paydown		1,521	3,734.00	3,445	3,294		183		183		1,521				98	10/25/2036	5Z*
251513-BC-0	DBALT 2006-AB4 A6A1 . 5.869% 10/25/3		06/01/2011	Paydown		146,709	146,709.00	131,299	127,399		19,310		19,310		146,709				3,359	10/25/2036	4Z*
25151E-AD-5	DBALT 2006-AB3 A4 . 6.423% 06/25/36		06/01/2011	Paydown		178,411	178,411.00	153,882	148,838		29,573		29,573		178,411				4,735	06/25/2036	1Z*
25459H-AD-7	DIRECTV HLDS/FN . 6.375% 06/15/15		06/15/2011	Call 102.1250		12,714,563	12,450,000.00	12,815,685	6,141,194		(50,788)		(50,788)		12,703,591		10,972	10,972	396,844	06/15/2015	2FE
257867-AM-3	DONNELLEY RR . 4.950% 04/01/14		05/13/2011	BARCLAYS		8,210,000	8,000,000.00	8,059,730	8,022,834		(2,430)		(2,430)		8,020,405		189,595	189,595	249,700	04/01/2014	2FE
28148V-AA-3	EDUCATION LOAN CO TRUST ARS . 0.650%		06/23/2011	ZIONS FIRST NATIONAL		3,220,000	3,500,000.00	3,500,000	3,500,000						3,500,000		(280,000)	(280,000)	16,037	01/01/9999	1Z*
302567-AA-0	FPL ENERGY AMERICAN WIND . 6.639% 06/		06/20/2011	Various		774,000	774,000.00	774,000	774,000						774,000				51,386	06/20/2023	2Z*
319963-BA-1	FIRST DATA CORP 12.625% 01/15/21		05/25/2011	CITADEL SECURITIES LLC		2,035,601	1,887,000.00	1,759,628	1,759,571		2,473		2,473		1,762,044		273,557	273,557	108,529	01/15/2021	5FE
32051G-KU-8	FHASI 2005-2 1A2 . 5.500% 05/25/35		06/01/2011	Paydown		1,104,123	1,104,123.00	1,118,615	1,102,608		1,515		1,515		1,104,123				25,286	06/01/2012	1Z*
32051G-SD-8	FHASI 2005-FA5 3A1 . 5.500% 08/25/35		06/01/2011	Paydown		110,406	110,406.00	110,337	110,296		110		110		110,406				2,814	08/25/2035	3Z*
32052R-AX-8	FHASI 2006-3 B1 . 6.231% 11/25/36		06/27/2011	JEFFERIES & CO 1		61,208	4,080,562.00	61,208	1,079,872	198,961	(32,235)	434,997	(268,271)		811,601		(750,393)	(750,393)	106,410	11/25/2036	6Z*
32052R-AX-8	FHASI 2006-3 B1 . 6.231% 11/25/36		06/28/2011	Paydown		10	609,174.00	105,585	161,211	29,702	(4,628)	186,275	(161,201)		10				26,872	11/25/2036	6Z*

(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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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)																					
32052W-AP-4	FHAMS 2007-FA4 1A14 . 6.250% 08/25/37		06/01/2011	Paydown		52,139	1,440,122.00	109,642	104,915		(20,638)		(20,638)		52,139				35,083	08/25/2037	1Z*
32056F-AG-7	FHASI 2007-5 B1 . 6.250% 08/25/37		06/01/2011	Paydown		2	1,021,147.00	37,268	38,485		(49,341)		(49,341)		2				7,284	08/25/2037	1Z*
337368-AD-6	FUBOA 01-C1 C . 6.403% 03/15/33		05/01/2011	Paydown		1,229,450	1,229,450.00	1,235,597	1,226,433		3,017		3,017		1,229,450				31,128	06/01/2011	1
337756-AB-6	FISHER COMMNICATIONS INC . 8.625% 09/		06/24/2011	Call 102.8750		1,184,091	1,151,000.00	1,188,408	1,165,595		(2,535)		(2,535)		1,163,061		21,030	21,030	60,758	09/15/2014	4FE
350472-AC-0	FOUNDATION PA COAL CO . 7.250% 08/01/		04/04/2011	GOLDMAN SACHS		4,595,625	4,500,000.00	4,561,061	4,515,311		(2,770)		(2,770)		4,512,540		83,085	83,085	222,938	08/01/2014	3FE
35802Q-AB-4	FRESENIUS MED CAP TR IV . 7.875% 06/1		06/15/2011	Various		5,430,000	5,430,000.00	4,565,500	5,362,646		67,354		67,354		5,430,000				213,806	06/15/2011	4FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1		05/01/2011	Paydown		509	509.00	521	516		(8)		(8)		509				13	07/01/2025	1Z*
36158Y-GZ-6	GECMC 2002-3A A1 . 4.229% 12/10/37		06/01/2011	Paydown		826,039	826,039.00	821,973	823,925		2,114		2,114		826,039				16,493	12/10/2037	1
361849-F3-1	GMACC 2004-C2 A2 . 4.760% 08/10/38		06/01/2011	Paydown		410,719	410,719.00	417,070	413,195		(2,476)		(2,476)		410,719				9,207	08/06/2011	1Z*
361849-J6-0	GMACC 2004-C3 A3 . 4.207% 12/10/41		05/01/2011	Paydown		397,631	397,631.00	398,501			(870)		(870)		397,631				1,415	06/01/2011	1FE
361849-J7-8	GMACC 2004-C3 A4 . 4.547% 12/10/41		05/01/2011	Paydown		241,849	241,849.00	234,537	239,663		2,186		2,186		241,849				4,582	12/10/2041	1Z*
361849-XC-1	GMACC 2003-C1 A1 . 3.337% 05/10/36		06/01/2011	Paydown		60,071	60,071.00	61,141	60,819		(748)		(748)		60,071				788	05/01/2012	1Z*
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE		06/01/2011	Paydown		484,687	484,687.00	484,687	484,687						484,687				9,488	09/25/2034	4Z*
36185N-5W-6	GMACM 2004-J6 3N1 . 5.500% 09/25/34		06/01/2011	Paydown		247,144	247,144.00	249,191	244,452		2,693		2,693		247,144				6,975	12/01/2034	1Z*
36185N-S2-7	GMACM 2004-JR1 A8 . 5.250% 12/25/14		06/01/2011	Paydown		22,115	22,115.00	22,710	22,668		(552)		(552)		22,115				484	09/01/2012	1Z*
36186L-AG-8	GMAC 2007-HE2 A6 . 6.249% 07/25/37		06/01/2011	Paydown		439,238	690,427.00	644,691	627,636		33,029		33,029		439,238				22,611	07/25/2037	1Z*
3622EL-AF-3	GSAA 2006-18 AF5A . 6.002% 12/25/36		06/01/2011	Paydown		174,928	174,928.00	162,426	161,948		12,980		12,980		174,928				4,277	12/25/2036	1Z*
362334-CZ-5	GSR 2006-2F 2A13 . 5.750% 02/25/36		06/01/2011	Paydown		29,005	29,005.00	29,019	28,971		34		34		29,005				698	04/01/2026	3Z*
362341-MR-7	GSAMP 2005-7F 2A6 . 5.500% 09/25/35		06/01/2011	Paydown		21,897	21,897.00	20,843	21,123		774		774		21,897				511	09/25/2035	1Z*
36249K-AA-8	GSMS 2010-C1 A1 . 3.679% 08/10/43		06/01/2011	Paydown		147,702	147,702.00	152,130	151,885		(4,183)		(4,183)		147,702				2,266	05/01/2020	1Z*
363884-AA-5	GALLOWAY VRDN . 0.530% 07/01/17		05/31/2011	MELLON CAPITAL MKT		2,700,000	2,700,000.00	2,700,000							2,700,000				2,392	07/01/2017	1Z
369300-AH-1	GENERAL CABLE CORP . 7.125% 04/01/17		06/24/2011	Miller Tabak		111,725	109,000.00	109,000	109,000						109,000		2,725	2,725	5,782	04/01/2017	4FE
378961-AU-0	GMSL 2005-A B1 . 5.250% 04/25/32		06/01/2011	Paydown		111,144	111,144.00	105,865	107,500		3,644		3,644		111,144				2,422	04/25/2032	5Z*
382550-AZ-4	GOODYEAR TIRE & RUBBER 10.500% 05/15		06/27/2011	Various		2,154,978	1,911,000.00	2,102,313	2,081,038		(15,079)		(15,079)		2,065,959		89,018	89,018	116,435	05/15/2016	4FE
382550-AZ-4	GOODYEAR TIRE & RUBBER 10.500% 05/15		05/27/2011	Call 110.5000		1,075,165	973,000.00	1,083,938	1,071,451		(7,760)		(7,760)		1,063,690		11,475	11,475	54,488	05/15/2016	4FE
396789-DV-8	GCCFC 2003-C1 A4 . 4.111% 07/05/35		06/01/2011	Paydown		75,762	75,762.00	66,066	70,160		5,601		5,601		75,762				1,336	07/05/2035	1Z*
396789-ER-6	GCCFC 2003-C2 A3 . 4.533% 01/05/36		06/01/2011	Paydown		1,934	1,934.00	1,982			(48)		(48)		1,934				7	12/01/2012	1Z*
40432B-BH-1	HALO 2007-2 B1 . 5.807% 09/25/37		06/01/2011	Paydown		18,115	54,123.00	9,719	2,220	270	15,625		15,895		18,115				1,499	09/25/2037	5Z*
431318-AC-8	HILCORP ENERGY . 7.750% 11/01/15		06/28/2011	BARCLAYS		4,495,950	4,365,000.00	4,078,628	4,143,313		17,289		17,289		4,160,602		335,348	335,348	225,525	11/01/2015	4FE
435765-AC-6	HOLLY ENERGY PARTNERS LP . 8.250% 03/		06/10/2011	Tax Free Exchange		5,593,242	5,520,000.00	5,596,500	4,500,000		(3,258)		(3,258)		5,593,242				293,150	03/15/2018	4FE
437089-AE-5	INHEL 2006-1 A5 . 6.022% 05/25/36		06/01/2011	Paydown		54,434	54,434.00	8,829	8,020		46,414		46,414		54,434				1,040	05/25/2036	1Z*
43709J-AA-0	HEMT 2006-4 A1 . 5.671% 11/25/36		05/25/2011	BANK of AMERICA SEC		146,647	724,182.00	146,647	159,416		(929)		(929)		158,487		(11,840)	(11,840)	11,857	11/25/2036	1
43709J-AA-0	HEMT 2006-4 A1 . 5.671% 11/25/36		05/25/2011	Paydown		8,986	8,986.00	2,349	1,978		7,008		7,008		8,986				128	11/25/2036	1
43709P-AB-4	HEMT 2006-5 A1 . 5.500% 01/25/37		05/25/2011	BANK of AMERICA SEC		58,586	308,346.00	58,586	32,726		(183)		(183)		32,543		26,043	26,043	5,348	01/25/2037	1
43709P-AB-4	HEMT 2006-5 A1 . 5.500% 01/25/37		05/25/2011	Paydown		1,313	1,313.00	178	139		1,174		1,174		1,313				20	01/25/2037	1
44329F-AD-0	HAT 2007-1 A4 . 5.330% 11/17/13		04/17/2011	Paydown		289,656	289,656.00	296,807	293,838		(4,182)		(4,182)		289,656				5,146	02/17/2012	1
45072P-AB-8	IASIS HEALTHCARE . 8.750% 06/15/14		04/19/2011	BANK of AMERICA SEC		4,717,154	4,619,000.00	4,696,850	4,642,837		(5,515)		(5,515)		4,637,321		79,832	79,832	145,948	06/15/2014	5FE
45660L-2V-0	RAST 2005-A16 A3 . 6.000% 02/25/36		06/01/2011	Paydown		32,850	32,850.00	31,371	31,245		1,605		1,605		32,850				922	02/25/2036	3Z*
45660L-3H-0	RAST 2005-A15 1A2 . 5.750% 02/25/36		06/01/2011	Paydown		202,269	202,269.00	191,871	191,847		10,423		10,423		202,269				5,159	02/25/2036	3Z*
45660L-3T-4	RAST 2005-A15 2A3 . 6.000% 02/25/36		06/01/2011	Paydown		235,201	337,667.00	311,033	306,055		12,790		12,790		235,201				8,802	02/25/2036	4Z*
45660L-6K-0	RAST 2006-A1 1A3 . 6.000% 04/25/36		06/01/2011	Paydown		91,351	91,351.00	89,405	88,011		3,340		3,340		91,351				2,179	04/25/2036	4Z*
45660L-S8-3	RAST 2005-A14 A1 . 5.500% 12/25/35		06/01/2011	Paydown		83,752	83,752.00	79,957	81,096		2,656		2,656		83,752				1,878	12/25/2035	3Z*
45661T-AJ-0	INERGY LP/ FIN . 7.000% 10/01/18		06/02/2011	Tax Free Exchange		2,287,000	2,287,000.00	2,287,000	2,287,000						2,287,000				108,950	10/01/2018	4FE
456652-AG-1	IMJA 2007-A1 A7 . 6.000% 08/25/37		06/01/2011	Paydown		461,478	461,478.00	453,366	454,923		6,555		6,555		461,478				12,108	08/25/2037	4Z*
45974V-A9-9	INTL LEASE FINANCE CORP . 5.400% 02/1		06/03/2011	TENDER OFFER		5,150,000	5,000,000.00	5,051,600	5,011,958		(4,632)		(4,632)		5,007,326		142,674	142,674	216,000	02/15/2012	3FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 . 5.560%		06/01/2011	Paydown		241,199	241,199.00	241,185	240,739		460		460		241,199				5,596	01/25/2036	2Z*
46412Q-AE-7	IRWHE 2006-2 2A4 . 6.170% 02/25/36		06/01/2011	Paydown		142,419	142,419.00	139,093	139,347		3,072		3,072		142,419				3,641	02/25/2036	5Z*
46625M-LR-8	JPMCC 2002-C1 A2 . 4.914% 07/12/37		06/01/2011	Paydown		70,571	70,571.00	71,817	70,954		(382)		(382)		70,571				1,552	07/01/2011	1
46625M-LS-6	JPMCC 2002-C1 A3 . 5.376% 07/12/37		06/01/2011	Paydown		34,619	34,619.00	36,740	34,917		(298)		(298)		34,619				931	08/01/2012	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
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	11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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)																					
46625M-NN-5	JPMCC 2002-CIB5 A1 . 4.372% 10/12/37		06/01/2011	Paydown		106,889	106,889.00	108,250			(1,361)		(1,361)		106,889				1,739	02/01/2012	1Z*
46625M-P2-9	JPMCC 2003-CB7 A4 . 4.879% 01/12/38		06/01/2011	Paydown		167,582	167,582.00	161,043	164,395		3,187		3,187		167,582				3,994	01/12/2038	1Z*
46625M-RA-9	JPMCC 2002-C3 A1 . 4.200% 07/12/35		06/01/2011	Paydown		79,114	79,114.00	77,915	78,765		349		349		79,114				5,064	07/12/2035	1Z*
46625M-YT-0	JPMCC 2003-PM1A A3 . 5.169% 08/12/40		06/01/2011	Paydown		20,305	20,305.00	21,219	21,116		(810)		(810)		20,305				438	10/01/2012	1Z*
46625Y-DB-6	JPMCC 2004-CBX A3 . 4.184% 01/12/37		06/01/2011	Paydown		116,405	116,405.00	112,685	116,199		206		206		116,405				2,138	01/12/2037	1Z*
46625Y-JD-6	JPMCC 2005-CB11 A2 . 5.016% 08/12/37		04/01/2011	Paydown		70,751	70,751.00	70,815	70,644		107		107		70,751				1,183	05/01/2011	1
46627M-AA-5	JPALT 2005-S1 1A1 . 5.500% 12/25/35		06/24/2011	Paydown		12,584	12,584.00	11,882	11,972		698	85	613		12,584				262	12/25/2035	3Z*
46628S-AH-6	JPMAC 2006-WF1 A5 . 6.410% 07/25/36		06/01/2011	Paydown		72,058	72,058.00	66,395	65,262		6,797		6,797		72,058				2,220	07/25/2036	4Z*
46628S-AJ-2	JPMAC 2006-WF1 A6 . 6.000% 07/25/36		06/01/2011	Paydown		142,885	142,885.00	133,573	130,460		12,425		12,425		142,885				3,754	07/25/2036	4Z*
46629P-AB-4	JPMCC 2006-LDP9 A2 . 5.134% 05/15/47		06/01/2011	Paydown		811,991	811,991.00	868,704	864,131		(52,139)		(52,139)		811,991				13,010	07/01/2016	1Z*
483582-AB-8	KAMPS CAPITAL Corp VRDN . 0.190% 05/0		06/08/2011	WACHOVIA		2,800,000	2,800,000.00	2,800,000	2,800,000						2,800,000				3,442	05/01/2040	1FE
483582-AB-8	KAMPS CAPITAL Corp VRDN . 0.190% 05/0		05/02/2011	Redemption 100.0000		200,000	200,000.00	200,000	200,000						200,000				205	05/01/2040	1FE
49228R-AE-3	KERN RIVER FUNDING CORP . 4.893% 04/3		06/30/2011	Various		174,625	174,625.00	174,651	174,638		(13)		(13)		174,625				3,560	04/30/2018	1Z*
501044-CA-7	KROGER CO . 6.800% 04/01/11		04/01/2011	Maturity		4,205,000	4,205,000.00	4,435,434	4,218,983		(13,983)		(13,983)		4,205,000				142,970	04/01/2011	2FE
50172C-AA-8	LAI VEHICLE LEASE 2010-A A . 2.550% 0		06/15/2011	Paydown		56,353	56,353.00	56,268	56,271		81		81		56,353				603	09/15/2016	1Z*
501773-CV-5	LBCMT 1999-C1 D . 7.020% 06/15/31		06/01/2011	Paydown		281,886	281,886.00	282,106	281,444		442		442		281,886				10,528	07/01/2011	1
50178T-AA-5	LBI ESCROW CORP . 8.000% 11/01/17		05/02/2011	Call 103.0000		309,000	300,000.00	307,500	306,742		(306)		(306)		306,436		2,564	2,564	12,067	11/01/2017	3FE
52108H-3D-4	LBUBS 2005-C2 A2 . 4.821% 04/15/30		06/11/2011	Paydown		91,646	91,646.00	91,875			(229)		(229)		91,646				1,473	07/11/2011	1Z*
52108H-FL-3	LBUBS 01-C3 A2 . 6.365% 12/15/28		06/11/2011	Paydown		3,691,409	3,691,409.00	3,804,891	3,693,691		(2,281)		(2,281)		3,691,409				99,640	07/11/2011	1Z*
52108H-J7-0	LBUBS 2004-C6 A4 . 4.583% 08/15/29		06/11/2011	Paydown		423,151	423,151.00	415,465	422,173		978		978		423,151				8,086	08/15/2029	1Z*
52108H-UK-8	LBUBS 2003-C7 A2 . 4.064% 09/15/27		06/11/2011	Paydown		78,454	78,454.00	78,515	78,428		26		26		78,454				1,285	07/11/2011	1Z*
52108H-XL-3	LBUBS 2003-C8 A3 . 4.830% 11/15/27		06/11/2011	Paydown		24,962	24,962.00	26,050	25,869		(906)		(906)		24,962				645	06/11/2013	1Z*
52108M-AB-9	LBUBS 2005-C7 A2 . 5.103% 11/15/30		06/11/2011	Paydown		5,735	5,735.00	5,749			(14)		(14)		5,735				73	07/11/2011	1Z*
52108R-AB-8	LBUBS 2006 C4 . 5.868% 06/15/32		06/11/2011	Paydown		240,937	240,937.00	242,217			(1,280)		(1,280)		240,937				1,260	12/11/2012	1Z*
52520Q-AG-9	RAST 2006-7 1A7 . 6.000% 11/25/36		06/01/2011	Paydown		339,262	518,813.00	440,958	427,985		32,055		32,055		339,262				14,050	11/25/2036	4Z*
52521Y-AV-8	LMT 2007-8 1B1 . 6.258% 08/25/37		06/02/2011	Paydown		1	476,021.00	4,931	2,427	7,379	(11,601)		(4,222)		119		(117)	(117)	7,005	08/25/2037	6
525221-DF-1	LXS 2005-6 A2 . 5.440% 09/25/35		06/01/2011	Paydown		211,227	211,227.00	211,227	211,227						211,227				4,682	09/25/2035	1Z*
525221-DL-8	LXS 2005-6 A4 . 5.510% 10/25/35		06/01/2011	Paydown		180,361	180,361.00	180,095	179,821		540		540		180,361				4,059	10/25/2035	1Z*
525221-EC-7	LXS 2005-8 2A2 . 5.250% 12/25/35		06/01/2011	Paydown		281,605	281,605.00	267,346	262,903		18,702		18,702		281,605				6,228	12/25/2035	2Z*
525221-GA-9	LXS 2005-10 2A3A . 5.420% 01/25/36		06/01/2011	Paydown		213,434	213,434.00	202,099	199,249		14,185		14,185		213,434				4,823	01/25/2036	3Z*
52522H-AN-2	LXS 2006-8 3A5 . 6.050% 06/25/36		06/01/2011	Paydown		137,215	521,129.00	463,383	473,243		19,239		19,239		137,216				14,902	06/25/2036	4Z*
52523K-AJ-3	LXS 2006-17 WF5 . 5.950% 11/25/36		06/23/2011	Paydown		1	2,911.00	2,122	2,633			2,633	(2,633)		1				86	11/25/2036	5Z*
52524P-AL-6	LXS 2007-6 3A5 . 5.720% 05/25/37		06/01/2011	Paydown		78,360	78,360.00	68,914	67,278		11,082		11,082		78,360				1,856	05/25/2037	3Z*
54021F-AA-6	LODGE APARTMENTS HLDGS CORPFLOAT . 0.		04/01/2011	Call 100.0000		100,000	100,000.00	100,000	100,000						100,000				106	03/01/2026	1FE
55265K-Q2-8	MASTR 2003-9 2A7 . 5.500% 10/25/33		06/01/2011	Paydown		152,180	152,180.00	128,212	124,719		27,462		27,462		152,180				3,324	10/25/2033	1Z*
55265K-SQ-3	MASTR 2003-2 3A13 . 5.750% 04/25/33		06/01/2011	Paydown		278,084	278,084.00	289,381	289,611		(11,527)		(11,527)		278,084				7,355	02/01/2033	1Z*
55660A-AA-0	MAMHC 2002-A A1 . 0.536% 03/25/32		06/25/2011	Paydown		73,436	73,436.00	69,594	66,630		6,805		6,805		73,436				167	03/25/2032	1
56280P-AF-4	Manhattan Christian College Vrdn . 0.		05/31/2011	KEY BANC-MCDONALD		3,000,000	3,000,000.00	3,000,000							3,000,000				1,442	05/01/2036	1Z*
570362-AB-9	MARITIMES & NE PIPELINE . 7.500% 05/3		05/30/2011	Redemption 100.0000		110,550	110,550.00	110,550	110,550						110,550				4,146	05/31/2014	2FE
576434-DV-3	MALT 2003-3 2A1 . 8.500% 05/25/33		06/01/2011	Paydown		36,386	36,386.00	38,251	37,388		(1,002)		(1,002)		36,386				1,211	12/01/2011	1Z*
57643L-LF-1	MABS 2005-AB1 A6 . 5.471% 10/25/35		06/01/2011	Paydown		158,516	158,516.00	158,503	158,117		399		399		158,516				3,667	10/25/2035	2Z*
59022C-AJ-2	MERRILL LYNCH & CO . 6.110% 01/29/37		05/26/2011	RBS GREENWICH CAPITAL		1,970,760	2,000,000.00	2,000,000	2,000,000						2,000,000		(29,240)	(29,240)	102,512	01/29/2037	1FE
59022H-EU-2	MLMT 2004-BPC1 A2 . 4.071% 10/12/41		06/01/2011	Paydown		154,843	154,843.00	150,367	154,084		759		759		154,843				2,628	10/12/2041	1Z*
592179-JG-1	MET LIFE . 5.125% 04/10/13		06/08/2011	FIRST TENNESSEE		138,866	130,000.00	139,420			(1,099)		(1,099)		138,321		545	545	4,497	04/10/2013	1FE
593074-AA-5	MEYER COOKWARE INDUS . 0.200% 05/01/2		05/02/2011	Redemption 100.0000		100,000	100,000.00	100,000	100,000						100,000				165	05/01/2027	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
60467M-AA-9	MIRANT CORP . 8.625% 06/30/12		06/30/2011	Various		1,442,695	1,442,695.00	1,426,885	1,440,214		2,481		2,481		1,442,695				62,216	06/30/2012	3Z*
61745M-A3-7	MSC 2004-3 2A7 . 5.500% 04/25/34		06/01/2011	Paydown		417,159	417,159.00	405,818	411,623		5,536		5,536		417,159				9,948	04/25/2034	1Z*
61745M-W2-5	MSC 2005-T17 A4 . 4.520% 12/13/41		06/01/2011	Paydown		96,290	96,290.00	96,797	96,225		66		66		96,290				1,846	01/01/2012	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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)																					
61745M-XA-6	MSC 2004-HQ3 A3 . 4.490% 01/13/41		06/01/2011	Paydown		410,395	410,395.00	412,784	410,410		(15)		(15)		410,395				7,739	08/01/2012	1Z*
61746W-HF-0	MSC 2001-TOP3 A4 . 6.390% 07/15/33		06/01/2011	Paydown		152,842	152,842.00	153,989			(1,146)		(1,146)		152,842				1,356	07/01/2011	1Z*
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A . 6.092%		06/01/2011	Paydown		160,090	160,090.00	136,907	134,952		25,139		25,139		160,090				3,694	10/25/2036	1Z*
61749W-AK-3	MSM 2006-11 1A4 . 6.513% 08/25/36		06/01/2011	Paydown		105,114	105,114.00	84,188	81,747		23,367		23,367		105,114				2,455	08/25/2036	1Z*
61751D-AH-7	MSM 2006-17XS A5W . 5.941% 12/25/36		06/01/2011	Paydown		119,309	119,309.00	102,911	101,158		18,151		18,151		119,309				3,013	12/25/2036	1Z*
61752R-AL-6	MSM 2007-3XS 2A5 . 6.207% 01/25/47		06/01/2011	Paydown		35,072	35,072.00	32,437	32,205		2,868		2,868		35,072				870	01/25/2047	4Z*
62912X-AA-2	NGPL PIPE LLC . 6.514% 12/15/12		04/26/2011	DEUTSCHE BANK		5,293,750	5,000,000.00	5,000,000	5,000,000						5,000,000		293,750	293,750	121,233	12/15/2012	3FE
63934E-AM-0	NAVISTAR FINANCIAL CORP . 8.250% 11/0		05/13/2011	BANK of AMERICA SEC		1,477,375	1,325,000.00	1,285,957	1,288,034		957		957		1,288,992		188,383	188,383	59,818	11/01/2021	3FE
65538P-AF-5	NAA 2007-1 1A5 . 6.347% 03/25/47		06/01/2011	Paydown		131,788	131,788.00	109,594	107,901		23,888		23,888		131,788				3,257	03/25/2047	1Z*
682680-AL-7	ONEOK INC . 7.125% 04/15/11		04/15/2011	Various		9,000,000	9,000,000.00	8,992,080	8,996,960		3,040		3,040		9,000,000				320,625	04/15/2011	2FE
68557D-AA-3	ORCAL GEOTHERMAL . 6.210% 12/30/20		06/30/2011	Redemption 100.0000		70,837	70,837.00	69,427	69,628		1,209		1,209		70,837				2,199	12/30/2020	2Z*
69073T-AL-7	OWENS-BROCKWAY GLASS . 6.750% 12/01/1		05/20/2011	WELLS FARGO		2,170,806	2,122,000.00	2,142,196	2,128,023		(1,153)		(1,153)		2,126,870		43,936	43,936	69,230	12/01/2014	3FE
693320-AK-9	PHH CORP . 9.250% 03/01/16		04/01/2011	Tax Free Exchange		1,564,572	1,550,000.00	1,566,081	1,565,098		(526)		(526)		1,564,572				91,601	03/01/2016	3FE
69335Q-AB-9	PHHMC 2006-2 . 6.083% 07/18/36		06/01/2011	Paydown		85,229	85,229.00	86,987	86,856		(1,627)		(1,627)		85,229				2,105	11/01/2016	1Z*
69352J-AC-1	PPL ENERGY SUPPLY LLC . 6.400% 11/01/		04/26/2011	FTN FINANCIAL SECURITIES		4,115,640	4,000,000.00	3,920,687	3,990,661		3,875		3,875		3,994,536		121,104	121,104	126,578	11/01/2011	2FE
71343P-AD-3	PEPSIAMERICAS INC . 5.625% 05/31/11		05/31/2011	Maturity		7,000,000	7,000,000.00	7,148,960	7,014,541		(14,541)		(14,541)		7,000,000				196,875	05/31/2011	1FE
71343P-AF-8	PEPSIAMERICAS INC . 4.375% 02/15/14		04/08/2011	KEY BANC-MCDONALD		6,974,240	6,500,000.00	6,655,615	6,618,177		(10,289)		(10,289)		6,607,888		366,352	366,352	187,214	02/15/2014	1FE
716495-AL-0	PETROHAWK ENERGY CORP . 7.250% 08/15/		05/25/2011	CREDIT AGRICOLE SECURITIES		6,361,955	5,987,000.00	6,014,650	6,014,523		(1,758)		(1,758)		6,012,765		349,190	349,190	336,206	08/15/2018	4FE
73316T-AA-0	POPLR 2006-E A1 . 0.276% 01/25/37		06/25/2011	Paydown		47,161	47,161.00	46,837	43,845		3,316		3,316		47,161				75	01/25/2037	1Z*
73932L-AA-1	POWER RECEIVABLES FIN . 6.290% 01/01/		04/01/2011	Various		273,619	273,619.00	273,538	273,609		10		10		273,619				8,605	01/01/2012	2Z*
742718-DR-7	PROCTER & GAMBLE CO . 1.375% 08/01/12		04/05/2011	WILLIAM BLAIR		252,533	250,000.00	252,090			(177)		(177)		251,913		620	620	640	08/01/2012	1FE
743410-AE-2	PROLOGIS TRUST . 5.500% 03/01/13		06/08/2011	Various		3,325,812	5,000,000.00	2,429,961	3,031,464		294,348		294,348		3,325,812				211,597	03/01/2013	2FE
743410-AT-9	PROLOGIS TRUST . 6.625% 05/15/18		06/08/2011	Tax Free Exchange		914,563	2,000,000.00	805,712	884,591		29,971		29,971		914,563				74,715	05/15/2018	2FE
74367F-AB-4	PROTECTIVE LIFE . 4.000% 04/01/11		04/01/2011	Maturity		2,850,000	2,850,000.00	2,778,921	2,846,466		3,534		3,534		2,850,000				57,000	04/01/2011	1FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 . 7.900%		06/01/2011	Paydown		646	646.00	651	630		15		15		646				25	06/01/2021	1Z*
74432R-AA-1	PRUDENTIAL FINANCIALS INC . 4.350% 05		06/13/2011	Redemption 100.0000		261,556	261,556.00	254,785	229,368		32,188		32,188		261,556				3,792	05/12/2015	1FE
74922E-AF-6	RALI 2006-QS6 1A6 . 6.250% 06/01/36		06/01/2011	Paydown		105,424	205,415.00	177,550	176,609		5,959		5,959		105,424				6,011	06/01/2036	4Z*
74927T-AA-9	RBSSP 2010-9 3A1 . 5.000% 10/26/34		06/26/2011	Paydown		435,522	435,522.00	440,966	440,903		(5,382)		(5,382)		435,522				8,735	03/26/2019	1Z*
758202-AD-7	REED ELSEVIER CAPITAL . 4.625% 06/15/		06/06/2011	BARCLAYS		518,325	500,000.00	523,540	522,006		(6,582)		(6,582)		515,424		2,901	2,901	11,177	06/15/2012	2FE
75970N-BD-8	RAMC 2005-3 AF3 . 4.814% 11/25/35		05/01/2011	Paydown		6,574	6,574.00	6,497	6,548		27		27		6,574				117	11/25/2035	1Z*
760943-AK-6	RES-CARE INC 10.750% 01/15/19		06/02/2011	Tax Free Exchange		2,200,000	2,200,000.00	2,200,000	2,200,000						2,200,000				105,111	01/15/2019	4FE
760985-7P-0	RAMP 2004-SP2 A21 . 6.000% 01/25/32		06/01/2011	Paydown		195,942	195,942.00	198,392	196,703		(761)		(761)		195,942				5,145	12/01/2031	1Z*
760985-H7-9	RAMP 2003-RZ5 A7 . 4.970% 12/25/33		06/01/2011	Paydown		727,147	727,147.00	722,317	724,970		2,177		2,177		727,147				14,424	12/25/2033	1Z*
760985-WY-3	RAMP 2003-RS5 AI5 . 4.870% 06/25/33		06/01/2011	Paydown		14,477	14,477.00	14,468	14,591		(114)		(114)		14,477				294	06/25/2033	2Z*
76110H-LK-3	RALI 2003-QS21 . A2 . 4.800% 11/25/33		06/01/2011	Paydown		776,219	776,219.00	776,340	774,490		1,729		1,729		776,219				15,729	04/01/2014	1Z*
76110V-BX-5	RFMSI 99-HI1 A6 . 7.580% 09/25/29		06/01/2011	Paydown		52,604	52,604.00	53,401	52,704		(100)		(100)		52,604				1,638	12/01/2012	1Z*
76110V-SR-0	RFMSI 2005-HS2 AI2 . 5.220% 09/25/20		06/01/2011	Paydown		1,299,380	1,299,380.00	1,267,896	1,280,458		18,923		18,923		1,299,380				27,888	09/25/2020	1Z*
76110W-PG-5	RASC 2002-KS4 AIIB . 0.436% 07/25/32		06/27/2011	Paydown		1,552	1,684.00	1,702	1,673		(15)		(15)		1,553				6	05/25/2032	5Z*
761118-MD-7	RALI 2005-QS16 A4 . 5.750% 11/25/35		06/01/2011	Paydown		32,584	32,584.00	30,772	30,747		1,836		1,836		32,584				708	11/25/2035	3Z*
761118-XQ-6	RALI 2006-QS3 1A12 . 6.000% 03/25/36		06/01/2011	Paydown		158,793	230,413.00	199,313	199,910		12,088		12,088		158,793				6,254	03/25/2036	3Z*
76111X-ZU-0	RFMSI 2005-S7 A4 . 5.500% 11/25/35		06/01/2011	Paydown		69,871	69,871.00	69,674	69,630		240		240		69,871				1,704	11/25/2035	1Z*
78108A-AA-2	RSC EQUIPMENT RENTAL INC 10.000% 07/		05/24/2011	PRINCERIDGE GROUP LLC		1,858,440	1,632,000.00	1,620,085	1,621,644		208		208		1,621,852		236,588	236,588	141,440	07/15/2017	4FE
79548C-CP-9	SALOMON BROS 2002-KEY2 A2 . 4.467% 03		06/01/2011	Paydown		78,217	78,217.00	80,555	79,933		(1,716)		(1,716)		78,217				1,456	02/01/2012	1Z*
80282D-AB-8	SDART 2010-1 A2 . 1.360% 03/15/13		06/15/2011	Paydown		63,761	63,761.00	63,960			(199)		(199)		63,761				212	01/15/2012	1Z*
805901-AP-0	SCANA CORP . 6.875% 05/15/11		05/15/2011	Various		7,000,000	7,000,000.00	6,997,340	6,998,337		1,664		1,664		7,000,000				240,625	05/15/2011	2FE
81441L-AA-8	SNMLT 2006-1A 1A1 . 6.120% 09/25/36		04/01/2011	Paydown		3,444	3,444.00	3,444	3,430		14		14		3,444				70	09/25/2036	1
860370-AF-2	STEWART ENTERPRISES INC . 6.250% 02/1		04/04/2011	BANK of AMERICA SEC		4,862,125	4,850,000.00	5,020,447	4,854,316		(4,316)		(4,316)		4,850,000		12,125	12,125	195,347	02/15/2013	3FE
863576-AC-8	SASC 2005-5 1A3 . 5.750% 04/25/35		06/01/2011	Paydown		82,893	82,893.00	83,593	83,154		(260)		(260)		82,893				1,976	03/01/2035	2Z*
863576-CL-6	SASC 2005-6 5A6 . 5.000% 05/25/35		06/01/2011	Paydown		904,035	904,035.00	898,244	900,384		3,651		3,651		904,035				17,357	05/25/2035	1Z*

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
863579-F5-2	SARM 2005-22 1A2 . 2.544% 12/25/35		05/16/2011	AMHERST SECURITIES GROUP		6,986,838	9,238,794.00	6,986,838	8,239,529		(22,034)	(27,273)	5,239		8,244,768		(1,257,930)	(1,257,930)	110,609	12/25/2035	3
863579-F5-2	SARM 2005-22 1A2 . 2.544% 12/25/35		05/01/2011	Paydown		216,829	267,169.00	247,533	238,272		5,831	27,273	(21,442)		216,829				2,724	12/25/2035	3
863579-K5-6	SARM 2005-23 1A3 . 2.632% 01/25/36		06/01/2011	Paydown		593,627	593,627.00	530,455	522,816		70,812		70,812		593,627				7,215	01/25/2036	1Z*
863579-P8-5	SARM 2006-1 5A1 . 2.934% 02/25/36		06/01/2011	Paydown		139,612	139,612.00	138,876	135,118		4,494		4,494		139,612				1,698	02/25/2036	2Z*
863579-VQ-8	SARM 2005-17 4A2 . 5.150% 08/25/35		06/01/2011	Paydown		460,742	460,742.00	460,742	460,742						460,742				9,479	08/25/2035	1Z*
86359B-3L-3	SASC 2005-1 7A7 . 5.500% 02/25/35		06/01/2011	Paydown		46,701	46,701.00	45,154	45,645		1,057		1,057		46,701				1,148	02/25/2035	2Z*
86359B-J5-1	SASC 2004-20 6A1 . 5.000% 11/25/34		05/11/2011	BANK of AMERICA SEC		611,984	608,939.00	596,190	598,961		(193)		(193)		598,768		13,216	13,216	13,955	11/25/2034	1
86359B-J5-1	SASC 2004-20 6A1 . 5.000% 11/25/34		05/01/2011	Paydown		470	470.00	460	462		8		8		470				9	11/25/2034	1
86359B-J6-9	SASC 2004-20 7A1 . 5.250% 11/25/34		05/11/2011	BANK of AMERICA SEC		16,018,092	15,646,488.00	15,600,037	15,598,027		461		461		15,598,488		419,604	419,604	376,494	11/25/2034	1
86359B-J6-9	SASC 2004-20 7A1 . 5.250% 11/25/34		05/01/2011	Paydown		288,730	288,730.00	287,873	287,836		894		894		288,730				6,227	11/25/2034	1
86359D-GR-2	SASC 2005-10 5A7 . 5.250% 12/25/34		06/01/2011	Paydown		296,219	296,219.00	297,052	295,348		871		871		296,219				6,219	11/01/2011	1Z*
86359D-NK-9	SASC 2005-15 2A1 . 5.750% 08/25/35		06/01/2011	Paydown		158,421	158,421.00	155,940	156,677		1,745		1,745		158,421				3,953	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	74,828		508		508		75,336				1,706	10/25/2035	4Z*
870537-AA-5	SWEETWATER INVESTORS LLC . 5.875% 05/		05/15/2011	Redemption 100.0000		163,706	163,706.00	163,706	163,706						163,706				4,809	05/15/2014	2Z*
872225-AF-4	TBW 2006-5 A5A . 6.250% 11/25/36		06/01/2011	Paydown		4	1,416,591.00	321,638	321,638		(28,535)		(28,535)		4				29,920	11/25/2036	6Z*
872225-AH-0	TBW 2006-5 A6 . 5.900% 11/25/36		06/01/2011	Paydown		117,985	117,985.00	117,524	117,577		408		408		117,985				2,351	11/25/2036	1Z*
872375-AC-4	TECO ENERGY INC . 7.200% 05/01/11		05/01/2011	Various		4,987,000	4,987,000.00	5,036,089	4,987,922		(922)		(922)		4,987,000				179,532	05/01/2011	2FE
87612B-AD-4	TARGA RESOURCES PARTNERS 11.250% 07/		04/01/2011	Taxable Exchange		(646)											(646)	(646)	104,513	07/15/2017	4FE
87612B-AG-7	TARGA RESOURCES PARTNERS . 6.875% 02/		04/01/2011	Various		1,678,318	1,691,000.00	1,678,318							1,678,318				646	02/01/2021	4FE
87676M-AA-9	TLST 2010-1A 1A1 . 0.880% 04/15/18		04/01/2011	Paydown															5	03/01/2011	1
901109-AA-6	TUTOR PERINI CORP . 7.625% 11/01/18		06/16/2011	Tax Free Exchange		4,242,155	4,214,000.00	4,244,764	4,244,218		(2,063)		(2,063)		4,242,155				210,641	11/01/2018	3FE
911365-AV-6	NA UNITED RENTALS 10.875% 06/15/16		05/20/2011	MORGAN STANLEY HI-YLD		1,220,770	1,059,000.00	1,029,074	1,032,586		1,391		1,391		1,033,977		186,793	186,793	51,020	06/15/2016	4FE
91913Y-AG-5	VALERO ENERGY CORP . 4.750% 06/15/13		04/13/2011	CORTVIEW CAPITAL SECURITIES LL		319,302	300,000.00	319,821			(1,753)		(1,753)		318,068		1,234	1,234	4,869	06/15/2013	2FE
92178P-AD-9	VALT 2002-1 A4 . 6.570% 05/07/27		06/01/2011	Paydown		1,138,233	1,138,233.00	1,137,812	1,137,382		851		851		1,138,233				31,361	05/07/2027	1Z*
92903P-AA-7	VORNADO DP LLC 2010-VN0 A1 . 2.970% 0		06/01/2011	Paydown		125,146	125,146.00	125,146	125,140		6		6		125,146				1,549	09/13/2028	1Z*
929160-AJ-8	VULCAN MATERIALS CO . 6.300% 06/15/13		06/17/2011	Various		3,394,262	3,147,000.00	3,140,675	3,143,492		524		524		3,144,017		250,245	250,245	148,492	06/15/2013	3FE
929227-2G-0	WAMU 2003-S5 1A4 . 5.500% 06/25/33		06/01/2011	Paydown		530,407	530,407.00	442,890	447,538		82,869		82,869		530,407				12,529	06/25/2033	1Z*
929766-C2-7	WBCMT 2005-C17 APB . 5.037% 03/15/42		06/01/2011	Paydown		17,259	17,259.00	18,016	18,011		(752)		(752)		17,259				363	04/01/2014	1Z*
929766-LW-1	WBCMT 2003-C8 A2 . 3.894% 11/15/35		06/01/2011	Paydown		337,055	337,055.00	337,419			(364)		(364)		337,055				11,944	07/01/2011	1FE
929766-MT-7	WBCMT 2003-C9 A3 . 4.608% 12/15/35		06/01/2011	Paydown		89,865	89,865.00	92,702	93,061		(3,196)		(3,196)		89,865				2,626	10/01/2012	1Z*
929766-NQ-2	WBCMT 2004-C10 A4 . 4.748% 02/15/41		06/01/2011	Paydown		160,123	160,123.00	140,436	147,117		13,007		13,007		160,123				3,183	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			186		186		939,776		12,144	12,144	26,944	10/25/2040	1FE
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-M		06/25/2011	Paydown		31,309	31,309.00	31,412	31,193		116		116		31,309				101	04/25/2018	1Z*
939344-AL-1	WMALT 2006-4 3A2A . 5.960% 05/25/36		05/26/2011	STEPHENS INC		8,816	19,060.00	8,816	16,987		1,129	(303)	1,432		18,419		(9,604)	(9,604)	553	05/25/2036	2
939344-AL-1	WMALT 2006-4 3A2A . 5.960% 05/25/36		05/01/2011	Paydown		250	587.00	517	523		30	303	(273)		251				14	05/25/2036	2
939344-AR-8	WMALT 2006-4 3A6 . 6.102% 05/25/36		06/01/2011	Paydown		128,348	286,063.00	223,103	221,428		17,241		17,241		128,348				7,756	05/25/2036	1Z*
93934F-BL-5	WMALT 2005-7 2CB1 . 5.500% 08/25/35		06/01/2011	Paydown		39,522	39,522.00	39,207	39,237		285		285		39,522				902	08/25/2035	3Z*
93934F-EQ-1	WMALT 2005-9 2A4 . 5.500% 11/25/35		06/01/2011	Paydown		279,050	279,050.00	265,430	262,741		16,309		16,309		279,050				6,395	11/25/2035	3Z*
93934N-AK-1	WMALT 2006-5 10A5 . 6.000% 07/25/36		06/01/2011	Paydown		144,917	144,917.00	122,030	121,415		23,502		23,502		144,917				3,709	07/25/2036	2Z*
939355-AE-3	WMALT 2007-OA3 5A . 2.963% 04/25/47		06/01/2011	Paydown		13,062	13,062.00	11,200	11,048		2,015		2,015		13,062				153	04/25/2047	5Z*
93935B-AH-3	WMALT 2006-5 3A6 . 6.268% 07/25/36		06/01/2011	Paydown		95,487	95,487.00	77,657	73,521		21,965		21,965		95,487				2,090	07/25/2036	1Z*
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 . 5.9		06/01/2011	Paydown		874,476	874,476.00	795,705	774,692		99,783		99,783		874,476				21,654	10/25/2036	1Z*
949772-AG-2	WFMBS 2005-18 2A4 . 5.500% 12/25/35		06/01/2011	Paydown		1,182,119	1,182,119.00	1,186,182	1,179,263		2,856		2,856		1,182,119				27,061	04/01/2012	1Z*
949772-AU-1	WFMBS 2005-18 2B1 . 5.500% 01/25/36		05/01/2011	Paydown		1,351	1,351.00	1,023	814	211	326		537		1,351				28	01/25/2036	6Z*
9497EU-AC-1	WFHET 2006-1 A3 . 0.336% 05/25/36		06/25/2011	Paydown		18,098	18,098.00	17,420	17,577		521		521		18,098				30	05/25/2036	1Z*
94980D-AA-6	WFMBS 2003-M A1 . 4.680% 12/25/33		06/01/2011	Paydown		32,688	32,688.00	33,587	33,572		(884)		(884)		32,688				631	11/01/2033	1Z*
94981C-AN-9	WFMBS 2003-17 1A10 . 5.250% 01/25/14		06/01/2011	Paydown		55,907	55,907.00	55,976	55,893		14		14		55,907				1,224	09/01/2012	1Z*
94981S-AG-9	WFMBS 2005-16 A4 . 5.750% 01/25/36		06/01/2011	Paydown		150,035	150,035.00	147,550	148,284		1,751		1,751		150,035				3,521	01/25/2036	1Z*
94982N-AC-8	WFMBS 2005-4 A3 . 5.000% 04/25/35		06/01/2011	Paydown		159,071	159,071.00	159,319	158,751		320		320		159,071				3,418	01/01/2020	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)																					
94984E-AD-4	WFMBS 2006-10 A4 . 6.000% 08/25/36		05/16/2011	Various		10,718,125	11,000,000.00	10,518,750	10,637,731		31,213		31,213		10,668,944		49,181	49,181	307,147	08/25/2036	1
97381W-AQ-7	WINDSTREAM CORP . 7.500% 04/01/23		05/17/2011	Tax Free Exchange		4,936,000	4,936,000.00	4,936,000							4,936,000				62,728	04/01/2023	3FE
98156D-AF-4	WOART 2007-B A4 . 5.390% 05/15/13		06/15/2011	Paydown		52,304	52,304.00	54,347	53,586		(1,282)		(1,282)		52,304				1,163	05/15/2012	1Z*
374826-AD-7	GIBSON ENERGY ULC 11.750% 05/27/14	A	06/15/2011	TENDER OFFER		5,994,070	5,299,000.00	5,177,250	5,190,279		12,586		12,586		5,202,865		791,205	791,205	441,510	05/27/2014	4FE
67000X-AG-1	NOVELIS INC . 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		1,495,000	1,495,000.00	1,495,000	1,495,000						1,495,000				40,692	12/15/2017	4FE
87971K-AH-0	TEMBEC INDUSTRIES INC 11.250% 12/15/	A	04/04/2011	Tax Free Exchange		7,642,932	7,743,000.00	7,643,657	7,642,841		92		92		7,642,932				263,746	12/15/2018	4FE
87971M-AC-7	TELUS CORPORATION . 8.000% 06/01/11	A	06/01/2011	Maturity		1,935,000	1,935,000.00	2,133,860	1,955,274		(20,274)		(20,274)		1,935,000				77,400	06/01/2011	2FE
2515A0-HQ-9	DEUTSCHE BK LONDON . 5.375% 10/12/12	F	05/17/2011	WELLS FARGO		212,256	200,000.00	212,870			(1,483)		(1,483)		211,387		869	869	6,510	10/12/2012	1FE
256853-AA-0	DOLPHIN ENERGY LTD . 5.888% 06/15/19	F	06/15/2011	Redemption 100.0000		137,550	137,550.00	137,550	137,550						137,550				4,049	06/15/2019	1Z*
654902-AB-1	NOKIA . 5.375% 05/15/19	F	04/19/2011	Various		10,102,762	9,900,000.00	9,870,653	9,873,988		1,019		1,019		9,875,008		227,754	227,754	230,408	05/15/2019	1FE
670849-AA-6	OGX PETROLEO E G . 8.500% 06/01/18	F	06/02/2011	CREDIT SUISSE FIRST BOSTON		803,724	787,000.00	792,903			(23)		(23)		792,879		10,844	10,844	743	06/01/2018	4FE
693309-AA-4	PE PAPER ESCROW 12.000% 08/01/14	F	04/07/2011	BARCLAYS		254,650	220,000.00	209,209	211,545		484		484		212,029		42,621	42,621	18,407	08/01/2014	3FE
69335U-AG-9	PF EXPT REC MASTER TRUST . 3.748% 06/	F	06/01/2011	Various		275,850	275,850.00	272,816	274,738		1,112		1,112		275,850				5,169	06/01/2013	2Z*
75405T-AA-7	RAS LAFFAN LNG II . 5.298% 09/30/20	F	04/01/2011	Various		633,600	633,600.00	634,436	634,202		(602)		(602)		633,600				16,784	09/30/2020	1Z*
87203R-AA-0	BAE SYSTM ASSET TR . 6.664% 09/15/13	R	06/15/2011	Various		5,232,586	5,230,862.00	5,230,862	5,230,862						5,230,862		1,725	1,725	723,732	09/15/2013	2FE
87203R-AA-0	BAE SYSTM ASSET TR . 6.664% 09/15/13	R	05/17/2011	Various		52,891	52,891.00	52,891	52,891						52,891				1,078	09/15/2013	2FE
87203R-AC-6	BAE SYSTM ASSET TR . 7.156% 12/15/11	F	06/15/2011	Call 100.0000		3,786,434	3,786,434.00	3,946,284	3,888,687		(48,208)		(48,208)		3,840,480		(54,046)	(54,046)	195,983	12/15/2011	2FE
87203R-AC-6	BAE SYSTM ASSET TR . 7.156% 12/15/11	F	05/17/2011	Redemption 100.0000		48,969	48,969.00	51,112	50,219		(1,249)		(1,249)		48,969				940	12/15/2011	2FE
92769V-AA-7	VIRGIN MEDIA FINANCE PLC . 9.500% 08/	F	04/06/2011	CREDIT SUISSE FIRST BOSTON		92,543	81,000.00	81,506	81,431		(24)		(24)		81,407		11,136	11,136	5,045	08/15/2016	3FE
92857W-AM-2	VODAFONE GROUP PLC . 5.500% 06/15/11	F	06/15/2011	Maturity		5,000,000	5,000,000.00	5,082,350	5,008,915		(8,915)		(8,915)		5,000,000				137,500	06/15/2011	1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						419,799,959	437268993	412,696,856	375,134,106	385,466	1,487,606	645,626	1,227,445		415,131,991		4,667,969	4,667,969	14,557,231		
Bonds - Credit Tenant Loans																					
50217*-AA-2	WALGREEN CO LSI Dowlen . 7.310% 04/01		06/01/2011	Redemption 100.0000		35,872	35,872.00	35,589	35,756		117		117		35,872				1,093	04/01/2016	1
53621#-AA-2	WALGREEN Lion One . 7.500% 02/01/16		06/01/2011	Redemption 100.0000		37,482	37,482.00	37,617	37,537		(54)		(54)		37,482				1,172	02/01/2016	1
65537@-AA-1	WALGREEN Noonan - Leo . 7.480% 11/01/		06/01/2011	Redemption 100.0000		32,495	32,495.00	32,580	32,536		(41)		(41)		32,495				1,014	11/01/2017	1
69352*-AA-7	WALGREEN PPI Staples . 7.250% 10/01/1		06/01/2011	Redemption 100.0000		45,958	45,958.00	45,451	45,763		196		196		45,958				1,389	10/01/2015	1
78116*-AA-5	WALGREEN Rubin James . 7.560% 03/01/1		06/01/2011	Redemption 100.0000		30,840	30,840.00	31,063	30,930		(90)		(90)		30,840				972	03/01/2016	1
82522#-AA-1	WALGREEN Shorewal . 7.495% 01/01/16		06/01/2011	Redemption 100.0000		33,841	33,841.00	33,953	33,886		(44)		(44)		33,841				1,058	01/01/2016	1
4199999 - Subtotal - Bonds - Credit Tenant Loans						216,489	216,489.00	216,252	216,407		82		82		216,489				6,699		
Bonds - Hybrid Securities																					
236363-AA-5	DANSKE BANK A/S . 5.914% 06/16/14	F	04/26/2011	Various		6,330,000	6,500,000.00	6,850,070	6,850,070						6,850,070		(520,070)	(520,070)	134,626	06/16/2014	3FE
4899999 - Subtotal - Bonds - Hybrid Securities						6,330,000	6,500,000.00	6,850,070	6,850,070						6,850,070		(520,070)	(520,070)	134,626		
8399997 - Subtotal - Bonds - Part 4						650,948,290	669059417	644,906,115	483,019,446	385,466	1,155,576	645,626	895,415		646,973,883		3,974,407	3,974,407	15,621,814		
8399999 - Subtotal - Bonds						650,948,290	669059417	644,906,115	483,019,446	385,466	1,155,576	645,626	895,415		646,973,883		3,974,407	3,974,407	15,621,814		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
88732J-20-7	TIME WARNER CABLE INC		05/05/2011	BNY CONVERG-SOFT	67,197.000	5,151,902		2,816,898	4,437,018	(1,620,120)			(1,620,120)		2,816,898		2,335,004	2,335,004	32,255		L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,151,902		2,816,898	4,437,018	(1,620,120)			(1,620,120)		2,816,898		2,335,004	2,335,004	32,255		
Common Stocks - Parent, Subsidiaries and Affiliates																					
44951#-10-3	IFS FINANCIAL SERVICES		05/24/2011	Capital Distribution		3,000,000		3,000,000	3,000,000						3,000,000						A
9199999 - Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						3,000,000		3,000,000	3,000,000						3,000,000						
9799997 - Subtotal - Common Stocks - Part 4						8,151,902		5,816,898	7,437,018	(1,620,120)			(1,620,120)		5,816,898		2,335,004	2,335,004	32,255		

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)
9799999 - Subtotal - Common Stocks						8,151,902		5,816,898	7,437,018	(1,620,120)			(1,620,120)		5,816,898		2,335,004	2,335,004	32,255		
9899999 - Subtotal - Preferred and Common Stocks						8,151,902		5,816,898	7,437,018	(1,620,120)			(1,620,120)		5,816,898		2,335,004	2,335,004	32,255		
9999999 - TOTALS						659,100,191		650,723,013	490,456,464	(1,234,654)	1,155,576	645,626	(724,704)		652,790,781		6,309,410	6,309,410	15,654,069		

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 - Hedging Effective - Interest Rate																						
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Int Rate	Royal Bank of Ca	12/18/2008	12/03/2018		60,000,000	3 Month LIBOR			90,107			(640,962)					817,466		100/100
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Int Rate	Royal Bank of Ca	12/18/2008	12/03/2018		(60,000,000)	-2.850			(855,000)										100/100
0859999 - Swaps - Hedging Effective - Interest Rate												(764,893)			(640,962)					817,466		
0909999 - Swaps - Subtotal - Hedging Effective												(764,893)			(640,962)					817,466		
Swaps - Replication - Credit Default																						
RSAT# 913017F*5		N/A	Credit	Deutsche Bank	05/17/2007	06/20/2017		8,000,000	24.000			9,653	(135,893)		(135,893)	(24,636)				8,000,000	1FE	
RSAT# 80589MA@1		N/A	Credit	Barclays	05/23/2007	06/20/2012		1,000,000	21.000			1,056	(480)		(480)	3,386				1,000,000	2FE	
RSAT# 80589MA@1		N/A	Credit	Barclays	05/23/2007	06/20/2012		3,700,000	21.000			3,907	(1,775)		(1,775)	12,530				3,700,000	2FE	
RSAT# 105756B*0		N/A	Credit	Morgan Stanley	06/19/2007	06/20/2012		9,000,000	61.000			27,603	9,811		9,811	111,378				9,000,000	2FE	
RSAT# 742718C@6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012		6,000,000	10.000			3,017	(4,022)		(4,022)	267				6,000,000	1FE	
RSAT# 742718C@6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012		6,000,000	10.000			3,017	(4,022)		(4,022)	267				6,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			3,520	2,686		2,686	5,350				5,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			3,520	2,686		2,686	5,350				5,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			3,520	2,686		2,686	5,350				5,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			3,520	2,686		2,686	5,350				5,000,000	1FE	
RSAT# 105756B@8		N/A	Credit	Credit Suisse	07/20/2007	08/20/2012		5,000,000	80.000			20,333	15,426		15,426	11,915				5,000,000	2FE	

(continues)

(a)

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Swaps - Replication - Credit Default (continued)																						
RSAT# 593048B@9		N/A	Credit	Deutsche	07/27/2007	08/20/2012		5,000,000	75.000			19,063	19,166		19,166	20,705				5,000,000	2FE	
RSAT# 593048B@9		N/A	Credit	Deutsche	07/27/2007	08/20/2012		5,000,000	75.000			19,063	19,166		19,166	20,705				5,000,000	2FE	
RSAT# 254687C@3		N/A	Credit	Barclays	07/27/2007	09/20/2012		5,000,000	29.000			7,291	10,994		10,994	(3,693)				5,000,000	1FE	
RSAT# 254687C@3		N/A	Credit	Barclays	07/27/2007	09/20/2012		5,000,000	29.000			7,291	10,994		10,994	(3,693)				5,000,000	1FE	
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	23.000			11,564	8,249		8,249	11,992				10,000,000	1FE	
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		5,000,000	23.000			5,782	4,124		4,124	5,996				5,000,000	1FE	
RSAT# 713411A#3		N/A	Credit	Barclays	08/02/2007	09/20/2012		15,000,000	17.000			12,821	13,626		13,626	13,869				15,000,000	1FE	
RSAT# 459200J@1		N/A	Credit	Barclays	08/02/2007	09/20/2012		3,500,000	26.000			4,575	4,961		4,961	(5,862)				3,500,000	1FE	
RSAT# 459200J@1		N/A	Credit	Barclays	08/02/2007	09/20/2012		11,500,000	26.000			15,033	16,302		16,302	(19,261)				11,500,000	1FE	
RSAT# 604059A@4		N/A	Credit	Barclays	08/02/2007	09/20/2012		15,000,000	14.000			10,558	8,354		8,354	20,235				15,000,000	1FE	
RSAT# 742718C#4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		15,000,000	15.000			11,313	(779)		(779)	(2,978)				15,000,000	1FE	
RSAT# 929903A#9		N/A	Credit	Morgan Stanley	08/02/2007	09/20/2012		10,000,000	36.000			18,100	(71,025)		(71,025)	94,790				10,000,000	1FE	
RSAT# 842634A*8		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	25.000			12,569	(2,878)		(2,878)	3,140				10,000,000	2FE	
RSAT# 233293A@8		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	35.000			17,597	(132,537)		(132,537)	(100,130)				10,000,000	2FE	
RSAT# 191216E@5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	15.000			7,542	3,044		3,044	6,860				10,000,000	1FE	
RSAT# 911308A@3		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	12.000			6,033	3,465		3,465	7,936				10,000,000	1FE	
RSAT# 097023C*4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	16.500			8,296	(1,472)		(1,472)	36,697				10,000,000	1FE	
RSAT# 913017F@3		N/A	Credit	Merrill	08/14/2007	09/20/2012		10,000,000	26.000			13,072	17,161		17,161	13,840				10,000,000	1FE	
RSAT# 560904A#1		N/A	Credit	Deutsche	08/16/2007	09/20/2012		10,000,000	37.000			18,603	(37)		(37)	(6,188)				10,000,000	1FE	
RSAT# 560904A#1		N/A	Credit	Barclays	08/17/2007	09/20/2012		10,000,000	38.000			19,106	1,197		1,197	(6,672)				10,000,000	1FE	
RSAT# 264399D*4		N/A	Credit	Merrill	08/21/2007	09/20/2012		10,000,000	32.000			16,089	27,077		27,077	7,023				10,000,000	1FE	
RSAT# 20825CC@1		N/A	Credit	Morgan Stanley	08/30/2007	09/20/2012		10,000,000	33.000			16,592	29,543		29,543	(1,024)				10,000,000	1FE	
RSAT# 742718G*4		N/A	Credit	Bank of America	06/22/2011	09/20/2016		25,000,000	100.000		785,244	47,222	803,494		803,494	21,547		(3,297)		25,000,000	1FE	
RSAT# 166751C*6		N/A	Credit	Deutsche Bank	06/07/2011	09/20/2016		10,000,000	100.000		353,144	28,333	337,168		337,168	(11,807)		(4,169)		10,000,000	1FE	
RSAT# 911308C@1		N/A	Credit	Deutsche Bank	06/07/2011	09/20/2016		15,000,000	100.000		498,333	42,500	474,740		474,740	(17,716)		(5,877)		15,000,000	1FE	
RSAT# 911308C#9		N/A	Credit	Deutsche Bank	06/22/2011	09/20/2016		25,000,000	100.000		772,279	47,222	791,234		791,234	22,196		(3,241)		25,000,000	1FE	
0989999 - Swaps - Replication - Credit Default											2,409,000	525,896	2,285,120		2,285,120	265,014		(16,584)		338,700,000		
1029999 - Swaps - Subtotal - Replication											2,409,000	525,896	2,285,120		2,285,120	265,014		(16,584)		338,700,000		
1159999 - Swaps - Total Swaps - Interest Rate												(764,893)			(640,962)					817,466		
1169999 - Swaps - Total Swaps - Credit Default											2,409,000	525,896	2,285,120		2,285,120	265,014		(16,584)		338,700,000		
1209999 - Swaps - Subtotal - Total Swaps											2,409,000	(238,997)	2,285,120		1,644,158	265,014		(16,584)		339,517,466		
1399999 - Totals - Subtotal - Headging Effective												(764,893)			(640,962)					817,466		
1419999 - Totals - Subtotal - Replication											2,409,000	525,896	2,285,120		2,285,120	265,014		(16,584)		338,700,000		
1449999 - TOTAL											2,409,000	(238,997)	2,285,120		1,644,158	265,014		(16,584)		339,517,466		

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

Broker Name	Net Cash Deposits

NONE

(a)

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

NONE

SCHEDULE DB - Part D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value > 0	Contracts With Book/ Adjusted Carrying Value < 0	Exposure net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
Bank of America	Yes	Yes		803,494		803,494	803,494		803,494	25,000,000	25,803,494
Barclays	Yes	Yes			(67,774)			(67,774)		99,700,000	99,632,223
Credit Suisse	Yes	Yes		26,168		26,168	26,168		26,168	25,000,000	25,026,168
Deutsche Bank	Yes	Yes		1,510,665		1,510,665	1,510,665		1,510,665	140,000,000	141,510,665
Merrill	Yes	Yes		44,238		44,238	44,238		44,238	20,000,000	20,044,238
Morgan Stanley	Yes	Yes			(31,671)			(31,671)		29,000,000	28,968,329
Royal Bank of Canada	Yes	Yes						(640,962)		817,466	817,466
0299999 - Total NAIC 1 Designation				2,384,565	(99,445)	2,384,565	2,384,565	(740,407)	2,384,565	339,517,466	341,802,583
0899999 - TOTAL				2,384,565	(99,445)	2,384,565	2,384,565	(740,407)	2,384,565	339,517,466	341,802,583

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations					
313372-TA-2	FHLB 1.00 FHOR 12-13 2279	1	485,254	477,042	07/01/2011
3133MR-PX-4	FHLB 4.625 FHLB 12 RM	1	509,306	507,579	07/01/2011
3133XM-L6-6	FHLB 4.625 FHLB 12 G1057	1	510,446	505,311	07/01/2011
3133XM-Q8-7	FHLB 5.00 FHLB 17 G1069	1	55,327	54,523	07/01/2011
31398A-DM-1	FNMA 5.375 FNSM A 06/17	1	496,811	488,191	07/01/2011
31398A-VZ-2	FNMA 2.75 FNSM A 03/14	1	473,101	467,430	07/01/2011
912828-FQ-8	USTR 4 7/8 NOTE E 16	1	9,322,873	9,283,309	07/01/2011
912828-NN-6	USTR 1 NOTE AA 13	1	7,304,468	7,193,742	07/01/2011
912828-NU-0	USTR 0 3/4 NOTE AB 13	1	8,345,584	8,204,709	07/01/2011
912828-QH-6	USTR 1 1/4 NOTE W 14	1	3,143,746	3,096,337	07/01/2011
912828-QQ-6	USTR 2 3/8 NOTE L 18	1	8,252,108	8,106,330	07/01/2011
0199999 - Bonds, U.S. Governments, Issuer Obligations			38,899,024	38,384,503	
0599999 - Bonds, Subtotals - U.S. Government			38,899,024	38,384,503	
7799999 - Bonds, Total Bonds, Issuer Obligations			38,899,024	38,384,503	
8399999 - Bonds, Subtotals - Total Bonds			38,899,024	38,384,503	
Stocks, Common Stocks, Money Market Mutual Funds					
SF0284-38-9	BNY INST CASH RESERVE	U	132,278	406,382	
9399999 - Stocks, Common Stocks, Money Market Mutual Funds			132,278	406,382	
9799999 - Stocks, Total Common Stocks			132,278	406,382	
9899999 - Stocks, Total Preferred and Common Stocks			132,278	406,382	
9999999 - TOTALS			39,031,302	38,790,885	

General Interrogatory:
1. Total activity for the year Fair Value $ 10,573,239 Book/Adjusted Carrying Value $ 10,413,825
2. Average Balance for the year Fair Value $ 23,264,940 Book/Adjusted Carrying Value $ 23,515,054
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
   NAIC 1 $ 38,384,503 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 406,382

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-NE-3	OPIC Var Rate Note Adj % Due 12/31/2011	1	8,686,000	8,686,000	12/31/2011
690353-QE-0	OPIC AGENCY DN Due 7/12/2011 At Mat	1	1,008,529	1,008,529	07/12/2011
690353-RD-1	OPIC US AGENCY VRDN Adj % Due 3/15/2019	1	5,166,667	5,166,667	03/15/2019
690353-RV-1	OPIC US AGENCY Floating Rate MTN Adj % D	1	5,000,000	5,000,000	12/15/2019
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12	1	5,000,000	5,000,000	12/16/2019
0199999 - Bonds, U.S. Governments, Issuer Obligations			24,861,196	24,861,196	
0599999 - Bonds, Subtotals - U.S. Government			24,861,196	24,861,196	
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					
059189-CB-4	BALTIMORE MD CON PUB Var Rate Note Adj %	1FE	1,700,000	1,700,000	10/15/2020
101336-AA-3	Botsford Gen Hosp MI Rev VRDN- Adj % Du	1FE	4,600,000	4,600,000	02/15/2027
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due	1FE	8,200,000	8,200,000	11/15/2038
594698-JT-0	MICHIGAN STATE VRDN Adj % Due 1/1/2026 S	1FE	9,500,000	9,500,000	01/01/2026
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/	1FE	1,185,000	1,185,000	04/01/2037
60636B-BE-0	MO DEV FIN VRDN Adj % Due 8/1/2038 Sched	1FE	3,495,000	3,495,000	08/01/2038
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/	1FE	7,600,000	7,600,000	08/01/2033
84552Y-HF-1	SOUTHWESTERN IL DEV REV AUTH MUNI VRDN A	1FE	2,400,000	2,400,000	06/01/2033
851007-AR-5	SPRINGFIELD MO IDA VRDN MUNI VRDN Adj %	1FE	2,810,000	2,810,000	12/01/2033
91588P-AC-7	UPPER Ill RIVER VY MUNIVRDN Adj % Due 12	1FE	4,595,000	4,595,000	12/01/2021
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Du	1FE	860,000	860,000	09/15/2037
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due	1FE	5,600,000	5,600,000	05/01/2021
986476-AX-7	York Adj % Due 9/15/2024 Sched	1FE	1,000,000	1,000,000	09/15/2024
2599999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations			53,545,000	53,545,000	
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					
047059-AS-9	ATHENS-CLARKE CO GA Var Rate Note Adj %	1Z*	7,920,000	7,920,000	07/01/2021
095242-CH-4	Blue Ash VRDN Adj % Due 6/1/2031 Sched	1Z*	8,820,000	8,820,000	06/01/2031
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/	2Z*	4,000,000	4,000,000	08/01/2023
54243R-AB-0	LONG BEACH CA REV Var Rate Note Adj % Du	1Z*	9,000,000	9,000,000	11/01/2030
59333N-JB-0	Miami VRDN Adj % Due 4/1/2043 Sched	1Z*	9,000,000	9,000,000	04/01/2043
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			38,740,000	38,740,000	
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			92,285,000	92,285,000	
Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					
00118U-U1-8	AGL CAPITAL CORP CP 0.26% Due 7/1/2011 A	1	17,199,876	17,199,876	07/01/2011
025816-AV-1	AMERICAN EXPRESS CO 5 1/4% Due 9/12/201	1FE	1,053,000	1,053,110	09/12/2011
03040M-U6-2	AMERICAN WATER CAP CP 0.31% Due 7/6/2011	1	16,198,917	16,198,917	07/06/2011
03040M-U8-8	AMERICAN WATER CAP CP 0.3% Due 7/8/2011	1	999,933	999,933	07/08/2011
03741P-U1-8	APACHE CORP CP 0.27% Due 7/1/2011 At Mat	1	14,899,888	14,899,888	07/01/2011
05361M-U1-9	Avery CP 0 1/4% Due 7/1/2011 At Mat	1	17,199,881	17,199,881	07/01/2011
066365-DC-8	BANKERS TRUST NEW YORK CORP 7 1/4% Due	1FE	1,017,873	1,018,397	10/15/2011
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2	1FE	2,300,000	2,300,000	02/02/2043
2574P1-UU-4	DOMINION RESOURCES Cp 0.3% Due 7/28/2011	1	17,195,987	17,195,987	07/28/2011
2925A3-UT-3	ENBRIDGE ENERGY PARTNERS Cp 0.3% Due 7/2	1	699,831	699,831	07/27/2011
316175-40-5	FIDELITY INST MM FUND PRIME	L	31,808	31,808	
40429X-SU-1	HSBC FINANCE CORP CORP 5 1/2% Due 7/15/2	1FE	1,000,888	1,001,543	07/15/2011
45110U-US-2	IDA CORP CP 0.35% Due 7/26/2011 At Mat	1	2,099,428	2,099,428	07/26/2011
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj %	1FE	3,775,000	3,775,000	01/01/2033
54021F-AA-6	LODGE APARTMENTS HLDGS CORPFLOAT Adj % D	1FE	5,480,000	5,480,000	03/01/2026
59157B-AC-6	METLIFE INSTITUTIONAL FD Flt % Due 7/12	1FE	4,511,489	4,500,000	07/12/2012
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027	1FE	5,000,000	5,000,000	05/01/2027
66784N-AA-0	NORTHWESTERN UNIVERSITY VRDN Adj % Due 9	1FE	5,320,000	5,320,000	09/01/2018
74444R-UJ-6	PUBLIC SERV COLO CP 0.3% Due 7/18/2011 A	1	15,997,333	15,997,333	07/18/2011
74984P-AB-5	RACETRAC CAPITAL LLC Vrdn Adj % Due 9/1/	1FE	15,100,000	15,100,000	09/01/2020
75820M-U5-8	REED ELSEVIER INC Cp 0.3% Due 7/5/2011 A	1	17,199,331	17,199,331	07/05/2011
83701M-UV-9	SOUTH CAROLINA FUEL CO Cp 0.28% Due 7/29	1	17,196,029	17,196,029	07/29/2011
84755M-U1-8	SPECTRA ENGERGY CAP CP 0.24% Due 7/1/201	1	14,999,900	14,999,900	07/01/2011
84755M-U8-3	SPECTRA ENGERGY CAP CP 0.31% Due 7/8/201	1	1,199,886	1,199,886	07/08/2011
84755M-UC-4	SPECTRA ENGERGY CAP CP 0.29% Due 7/12/20	1	9,099,047	9,099,047	07/12/2011
89233P-4T-0	TOYOTA MOTOR CREDIT CORP Adj % Due 1/12	1FE	4,400,062	4,400,000	01/12/2012
92239M-AC-5	VECTREN UTILITY HOLDINGS 6 5/8% Due 12/	1FE	1,023,670	1,024,333	12/01/2011
92780K-UU-0	VIRGINIA ELECTRIC POWER Cp 0.29% Due 7/2	1	2,799,368	2,799,368	07/28/2011
9838T3-U7-9	XCEL ENERGY INC CP 0.27% Due 7/7/2011 At	1	9,199,517	9,199,517	07/07/2011
3299999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations			224,197,942	224,188,345	
Bonds, Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities					
56280P-AF-4	Manhattan Christian College Vrdn Adj % D	1Z*	3,000,000	3,000,000	05/01/2036
3599999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities			3,000,000	3,000,000	
3899999 - Bonds, Subtotals - Industrial and Miscellaneous (Unaffiliated)			227,197,942	227,188,345	
7799999 - Bonds, Total Bonds, Issuer Obligations			302,604,138	302,594,541	
8099999 - Bonds, Total Bonds, Other Loan-Backed and Structured Securities			41,740,000	41,740,000	
8399999 - Bonds, Subtotals - Total Bonds			344,344,138	344,334,541	
9999999 - TOTALS			344,344,138	344,334,541	

General Interrogatory:

1. Total activity for the year	Fair Value $ (91,611,738)	Book/Adjusted Carrying Value $ (91,631,461)
2. Average Balance for the year	Fair Value $ 383,151,871	Book/Adjusted Carrying Value $ 383,256,753
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value $ 383,375,440	Book/Adjusted Carrying Value $ 383,125,426

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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
Name	Location and Supplemental Information	Code	Rate of Interest			First Month	Second Month	Third Month	
Open Depositories									
BANK OF NEW YORK MELLON	NEW YORK, NY					(4,099,209)	(12,296,706)	(5,211,872)	
FIFTH THIRD BANK	CINCINNATI, OH					1,037,324	2,920,497	532,122	
US BANK	CINCINNATI, OH					281,014	281,014	281,014	
0199998 - Deposits in 1 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories						1,017	941	740	
0199999 - TOTAL - Open Depositories						(2,779,854)	(9,094,254)	(4,397,996)	
0399999 - TOTAL Cash on Deposit						(2,779,854)	(9,094,254)	(4,397,996)	
0599999 - TOTALS						(2,779,854)	(9,094,254)	(4,397,996)	

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							
DOMINION RESOURCES CP		06/30/2011	0.300	07/28/2011	17,195,987	143	
AGL CAPITAL CORP CP		06/30/2011	0.260	07/01/2011	21,699,843	157	
AMERICAN WATER CAP CP		06/29/2011	0.300	07/06/2011	17,198,840	432	
AMERICAN WATER CAP CP		06/30/2011	0.300	07/08/2011	4,499,700	38	
APACHE CORP CP		06/30/2011	0.250	07/01/2011	19,399,857	143	
AVERY CP		06/30/2011	0.250	07/01/2011	21,699,849	151	
ENBRIDGE ENERGY PARTNERS CP		06/28/2011	0.300	07/27/2011	699,831	18	
IDA CORP CP		06/28/2011	0.350	07/26/2011	2,099,428	61	
OGE ENERGY CORP CP		06/30/2011	0.270	07/11/2011	4,499,629	34	
PACIFIC GAS & ELECTRIC CP		06/23/2011	0.330	07/12/2011	6,198,920	455	
PUBLIC SERV COLO CP		06/28/2011	0.300	07/18/2011	21,096,441	570	
PUBLIC SERV E&G CP		06/30/2011	0.200	07/01/2011	4,499,975	25	
REED ELSEVIER INC CP		06/30/2011	0.280	07/05/2011	23,398,711	547	
SOUTH CAROLINA FUEL CO CP		06/30/2011	0.280	07/29/2011	17,196,029	160	
SPECTRA ENERGY CAP CP		06/30/2011	0.240	07/01/2011	14,999,900	100	
SPECTRA ENERGY CAP CP		06/23/2011	0.300	07/07/2011	4,999,417	333	
SPECTRA ENERGY CAP CP		06/27/2011	0.310	07/08/2011	1,199,886	41	
SPECTRA ENERGY CAP CP		06/29/2011	0.290	07/12/2011	9,099,047	147	
VIRGINIA ELECTRIC POWER CP		06/30/2011	0.290	07/28/2011	2,799,368	23	
MCCORMICK CP		06/13/2011	0.190	07/08/2011	999,868	95	
XCEL ENERGY INC CP		06/30/2011	0.270	07/07/2011	9,199,517	69	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					224,680,043	3,742	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					224,680,043	3,742	
7799999 - Total Bonds - Subtotals - Issuer Obligations					224,680,043	3,742	
8399999 - Total Bonds - Subtotals - Bonds					224,680,043	3,742	
8699999 - Total Cash Equivalents					224,680,043	3,742	