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QUARTERLY STATEMENT

AS OF JUNE 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

NAIC Group Code 0836 (Current Period), 0836 (Prior Period) NAIC Company Code 99937 Employer's ID Number 31-1191427

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

Country of Domicile US

Incorporated/Organized September 8, 1986 Commenced Business July 1, 1988

Statutory Home Office 400 East 4th Street, Cincinnati, Ohio 45202-3302
(Street and Number, City or Town, State and Zip Code)

Main Administrative Office 400 East 4th Street, Cincinnati, Ohio 45202-3302 513-361-6700
(Street and Number, City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address 400 East 4th Street, Cincinnati, Ohio 45202-3302
(Street and Number or P.O. Box, City or Town, State and Zip Code)

Primary Location of Books and Records 400 East 4th Street, Cincinnati, Ohio 45202-3302
(Street and Number, City or Town, State and Zip Code)
513-361-6700
(Area Code) (Telephone Number)

Internet Website Address www.ColumbusLife.com

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

OFFICERS

Jimmy Joe Miller (President & CEO)
Donald Joseph Wuebbling (Secretary)

OTHER OFFICERS

James Howard Acton, Jr. (VP)
Keith Walker Brown (VP)
Clint David Gibler (Sr VP & Chf Inf Off)
Daniel Wayne Harris (VP)
Noreen Joyce Hayes (Sr VP)
David Todd Henderson (VP)
Bradley Joseph Hunkler (VP, Chief Accounting Officer)
Phillip Earl King (VP & Auditor)
Constance Marie Maccarone (Sr VP)
Michael Ryland Moser (VP & Chf Compliance Officer)
Nora Eyre Moushey (Sr VP & Chf Actuary)
Jonathan David Niemeyer (Sr VP & Gen Counsel)
Mario Joseph San Marco (VP)
Nicholas Peter Sargen (Sr VP & Chf Inv Off)
Donna Napoli Schenk (VP)
James Joseph Vance (VP & Treasurer)
Robert Lewis Walker (Sr VP & Chf Fin Officer)
Charles Wendell Wood, Jr. (Sr VP)

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton } SS

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

Jimmy Joe Miller President & CEO	Donald Joseph Wuebbling Secretary	Bradley Joseph Hunkler VP, Chief Accounting Officer

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,415,085,739		2,415,085,739	2,328,231,955
2. Stocks:				
2.1 Preferred stocks	630,740		630,740	416,020
2.2 Common stocks	60,422,206		60,422,206	60,584,794
3. Mortgage loans on real estate:				
3.1 First liens	74,375,586		74,375,586	71,980,440
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ ..... (1,038,636)), cash equivalents ($ ..... 46,895,370) and short-term investments ($ ..... 15,343,770)	61,200,504		61,200,504	86,296,625
6. Contract loans (including $ .... premium notes)	71,810,738		71,810,738	73,463,681
7. Derivatives	2,794,698		2,794,698	744,050
8. Other invested assets	104,765,824		104,765,824	93,984,479
9. Receivables for securities	1,092,566		1,092,566	1,016,692
10. Securities lending reinvested collateral assets	4,564,690		4,564,690	16,874,560
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Line 1 to Line 11)	2,796,743,291		2,796,743,291	2,733,593,296
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	26,807,550		26,807,550	26,484,139
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	585,921		585,921	698,700
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	7,677,593		7,677,593	7,374,415
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	7,452,115		7,452,115	11,926,883
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				1,394,644
18.2 Net deferred tax asset	42,608,887	10,148,321	32,460,566	32,331,802
19. Guaranty funds receivable or on deposit	1,887,933		1,887,933	1,809,931
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	1,058,842	1,058,842		
25. Aggregate write-ins for other than invested assets	18,124,896		18,124,896	15,850,672
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	2,902,947,028	11,207,163	2,891,739,865	2,831,464,482
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	90,416,010		90,416,010	84,799,625
28. Totals (Line 26 and Line 27)	2,993,363,038	11,207,163	2,982,155,875	2,916,264,107
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. Deferred Compensation Plan	13,728,189		13,728,189	13,218,924
2502. CSV of Corporate Owned Life Insurance	2,197,522		2,197,522	2,164,588
2503. Miscellaneous	1,718,936		1,718,936	
2598. Summary of remaining write-ins for Line 25 from overflow page	480,249		480,249	467,160
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	18,124,896		18,124,896	15,850,672

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,280,712,292 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,280,712,292	2,206,424,841
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	3,187,865	3,560,815
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	174,597,061	174,174,784
4. Contract claims:		
4.1 Life	12,861,965	9,189,400
4.2 Accident and health	42,169	42,369
5. Policyholders' dividends $ 8,759 and coupons $ .... due and unpaid	8,759	19,183
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)	11,260,020	11,010,020
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	155,525	132,142
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 $ 4,854,385 ceded	4,854,385	3,949,380
9.4 Interest Maintenance Reserve	5,184,859	4,298,897
10. Commissions to agents due or accrued-life and annuity contracts $ 242,582, accident and health $ .... and deposit-type contract funds $	242,582	28,717
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued		
13. Transfers to Separate Accounts due or accrued (net) (including $ (4,512,600) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,814,854)	(6,098,045)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,668,517	2,324,989
15.1 Current federal and foreign income taxes, including $ 1,333,707 on realized capital gains (losses)	318	
15.2 Net deferred tax liability		
16. Unearned investment income	2,237,961	2,205,885
17. Amounts withheld or retained by company as agent or trustee	198,741	58,295
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	1,085,720	325,975
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	24,853,880	24,331,085
22. Borrowed money $ .... and interest thereon $		
23. Dividends to stockholders declared and unpaid		25,000,000
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	28,043,807	24,522,339
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,154,388	
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	1,052,902	272,940
24.09 Payable for securities	6,777,350	5,143,160
24.10 Payable for securities lending	65,212,322	81,627,828
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	8,552,651	389,668
26. Total liabilities excluding Separate Accounts business (Line 1 to Line 25)	2,628,131,185	2,572,934,667
27. From Separate Accounts statement	90,416,010	84,799,625
28. Total liabilities (Line 26 and Line 27)	2,718,547,195	2,657,734,292
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	81,816,437	81,816,437
34. Aggregate write-ins for special surplus funds	16,564,210	16,658,055
35. Unassigned funds (surplus)	155,228,033	150,055,323
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)	253,608,680	248,529,815
38. Total of Line 29, Line 30 and Line 37	263,608,680	258,529,815
39. Total of Line 28 and Line 38 (Page 2, Line 28, Col. 3)	2,982,155,875	2,916,264,107
DETAILS OF WRITE-INS		
2501. Unfunded Commitment Low Income Housing Tax Credit Property	8,102,122	
2502. Outstanding disbursement checks written awaiting booking	361,843	250,036
2503. Uncashed drafts and checks that are pending escheatment to the state	88,267	139,213
2598. Summary of remaining write-ins for Line 25 from overflow page	419	419
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	8,552,651	389,668
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)	16,564,210	16,658,055
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)	16,564,210	16,658,055

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	131,235,212	101,551,363	191,642,758
2. Considerations for supplementary contracts with life contingencies	29,105	259,093	1,299,020
3. Net investment income	72,612,467	72,604,701	144,807,373
4. Amortization of Interest Maintenance Reserve (IMR)	119,083	(208,599)	(286,253)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	25	25	65
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	971,722	1,014,378	2,005,606
8.2 Charges and fees for deposit-type contracts	128,030	126,627	268,271
8.3 Aggregate write-ins for miscellaneous income	104,988	115,219	252,103
9. Totals (Line 1 to Line 8.3)	205,200,632	175,462,807	339,988,943
10. Death benefits	42,019,751	41,733,611	83,937,602
11. Matured endowments (excluding guaranteed annual pure endowments)	417,553	275,773	466,143
12. Annuity benefits	7,903,240	5,974,749	12,240,801
13. Disability benefits and benefits under accident and health contracts	711,336	798,929	1,609,441
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	40,964,862	45,584,968	86,755,505
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	833,955	947,366	3,247,840
18. Payments on supplementary contracts with life contingencies	559,372	492,409	991,466
19. Increase in aggregate reserves for life and accident and health contracts	73,914,501	32,902,051	69,102,918
20. Totals (Line 10 to Line 19)	167,324,570	128,709,856	258,351,716
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	10,201,076	9,696,767	18,990,672
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	12,930,176	12,368,530	25,021,243
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,584,001	1,691,251	3,074,345
25. Increase in loading on deferred and uncollected premiums	21,819	128,309	9,812
26. Net transfers to or (from) Separate Accounts net of reinsurance	2,064,301	4,858,852	7,200,438
27. Aggregate write-ins for deductions	718,124	(661,739)	1,855,966
28. Totals (Line 20 to Line 27)	194,844,067	156,791,826	314,504,192
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	10,356,565	18,670,981	25,484,751
30. Dividends to policyholders	6,219,230	5,375,803	10,571,520
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	4,137,335	13,295,178	14,913,231
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	17,058	901,600	(321,962)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	4,120,277	12,393,578	15,235,193
34. Net realized capital gains or (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 792,529 (excluding taxes of $ 541,178 transferred to the IMR)	480,996	(3,290,748)	(2,688,838)
35. Net Income (Line 33 plus Line 34)	4,601,273	9,102,830	12,546,355
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	258,529,815	271,590,794	271,590,794
37. Net income (Line 35)	4,601,273	9,102,830	12,546,355
38. Change in net unrealized capital gains (losses)less capital gains tax of $ 1,833,818	2,401,392	(1,257,507)	8,290,341
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	2,393,885	(33,457)	318,368
41. Change in nonadmitted assets	(702,372)	2,224,990	4,782,919
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	(3,521,468)	(941,788)	(12,711,116)
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	(93,845)	(2,026,374)	(1,287,846)
54. Net change in capital and surplus (Line 37 through Line 53)	5,078,865	7,068,694	(13,060,979)
55. Capital and surplus as of statement date (Line 36 plus Line 54)	263,608,680	278,659,488	258,529,815
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	104,988	115,219	252,103
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Line 08.301 through Line 08.303 plus Line 08.398) (Line 8.3 above)	104,988	115,219	252,103
2701. Benefits for Employees Not Included Elsewhere	624,672	(752,364)	1,635,889
2702. Interest Expense on Securities Lending	93,452	90,625	220,077
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)	718,124	(661,739)	1,855,966
5301. Change in Surplus from additional DTA (SSAP 10R)	(93,845)	(2,026,374)	(1,287,846)
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)	(93,845)	(2,026,374)	(1,287,846)

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	131,980,486	103,158,373	194,225,076
2. Net investment income	73,301,817	71,956,765	144,501,498
3. Miscellaneous income	1,171,806	2,111,221	3,322,513
4. Total (Line 1 through Line 3)	206,454,109	177,226,359	342,049,087
5. Benefit and loss related payments	84,981,921	101,365,202	198,242,520
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,564,962	5,239,391	8,806,784
7. Commissions, expenses paid and aggregate write-ins for deductions	25,251,311	24,742,354	48,948,196
8. Dividends paid to policyholders	5,979,654	5,630,049	11,665,750
9. Federal and foreign income taxes paid (recovered) net of $ 1,333,707 tax on capital gains (losses)	(69,923)	43,938	(2,139,280)
10. Total (Line 5 through Line 9)	118,707,925	137,020,934	265,523,970
11. Net cash from operations (Line 4 minus Line 10)	87,746,184	40,205,425	76,525,117
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	151,322,602	105,379,882	215,749,812
12.2 Stocks	1,433,542	14,241,034	16,949,651
12.3 Mortgage loans	2,203,385	1,857,853	11,591,573
12.4 Real estate			
12.5 Other invested assets	13,780,889	1,164,580	3,357,201
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments			
12.7 Miscellaneous proceeds	1,620,458	3,275,279	4,940,599
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	170,360,876	125,918,628	252,588,836
13. Cost of investments acquired (long-term only):			
13.1 Bonds	235,774,525	175,123,150	319,410,378
13.2 Stocks	1,000,358	18,454,780	27,110,194
13.3 Mortgage loans	4,600,000	12,720,000	16,720,000
13.4 Real estate			
13.5 Other invested assets	9,113,977	4,720	17,779,231
13.6 Miscellaneous applications			
13.7 Total investments acquired (Line 13.1 through Line 13.6)	250,488,860	206,302,650	381,019,803
14. Net increase or (decrease) in contract loans and premium notes	(1,652,943)	(1,232,999)	(2,371,829)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(78,475,041)	(79,151,023)	(126,059,138)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	343,207	(5,407,864)	(2,722,432)
16.5 Dividends to stockholders	25,000,000		
16.6 Other cash provided (applied)	(9,710,471)	59,416,815	84,583,745
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(34,367,264)	54,008,951	81,861,313
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)	(25,096,121)	15,063,353	32,327,292
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	86,296,625	53,969,333	53,969,333
19.2 End of period (Line 18 plus Line 19.1)	61,200,504	69,032,686	86,296,625

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

20.0001			
20.0002			
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	108,473,982	76,339,084	154,476,399
3. Ordinary individual annuities	41,657,354	44,129,080	74,162,679
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	109,272	129,546	283,145
10. Aggregate of all other lines of business			
11. Subtotal	150,240,608	120,597,710	228,922,223
12. Deposit-type contracts	715,515	28,846,279	29,264,408
13. Total	150,956,123	149,443,989	258,186,631
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 Columbus Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

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

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

   C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors.

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

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

   B. Debt Restructuring. No change.

   C. Reverse Mortgages. No change.

   D. Loan-Backed Securities

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

   (2) The Company had no other-than-temporary impairments on loan-backed securities for the six month period ended June 30, 2011, year ended December 31, 2010 and the six month period ended December 31, 2009 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

   (3) The following is a list of each loan-backed security with a recognized other-than-temporary impairment, for the six month period ended June 30, 2011, year ended December 31, 2010 and the six month period ended December 31, 2009, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the six month period ended June 30, 2011:						
059522AX0	$ 1,553,754	$ 1,389,652	$ 164,102	$ 1,389,652	$ 1,167,284	6/30/2011
52523KAJ3	452,360	364,447	87,913	364,447	188,935	6/30/2011
46627MAA5	2,064,922	1,987,518	77,404	1,987,518	1,712,231	6/30/2011
Total	$ 4,071,036	$ 3,741,617	$ 329,419	$ 3,741,617	$ 3,068,450	
For the Year ended December 31, 2010:						
74922EAF6	$ 1,225,326	$ 1,188,216	$ 37,110	$ 1,188,216	$ 963,689	12/31/2010
75970JAJ5	3,288,785	2,828,757	460,028	2,828,757	1,732,027	9/30/2010
12668BYF4	873,614	822,221	51,393	822,221	640,666	9/30/2010
021468AG8	474,057	437,385	36,672	437,385	336,905	6/30/2010
02148JAD9	4,359,276	4,081,510	277,766	4,081,510	3,094,139	6/30/2010
45660L2V0	958,864	918,556	40,308	918,556	694,739	6/30/2010
46627MAA5	2,169,057	2,091,979	77,078	2,091,979	1,555,118	6/30/2010
52520QAG9	1,731,038	1,574,713	156,325	1,574,713	1,391,846	6/30/2010
61749EAF4	1,864,433	1,703,579	160,854	1,703,579	1,154,288	6/30/2010
61749WAK3	408,496	381,033	27,463	381,033	257,042	6/30/2010
75970JAJ5	3,378,241	3,308,973	69,268	3,308,973	1,954,255	6/30/2010
76112HAD9	4,081,737	3,624,387	457,350	3,624,387	2,823,418	6/30/2010
Total	$ 24,812,924	$ 22,961,309	$ 1,851,615	$ 22,961,309	$ 16,598,132	
For the six month period ended December 31, 2009:						
059469AF3	$ 1,490,608	$ 1,444,633	$ 45,975	$ 1,444,633	$ 1,028,756	12/31/2009
12668BYF4	918,838	874,496	44,342	874,496	688,317	12/31/2009
225470M67	471,303	436,642	34,661	436,642	316,049	12/31/2009
52522HAN2	487,663	433,435	54,228	433,435	306,297	12/31/2009
65538PAF5	1,692,074	1,654,308	37,766	1,654,308	1,192,396	12/31/2009
75970JAJ5	3,512,054	3,392,332	119,722	3,392,332	2,023,350	12/31/2009
761118MD7	9,410,265	8,971,784	438,481	8,971,784	6,329,385	12/31/2009
939344AR8	1,811,749	1,696,249	115,500	1,696,249	1,104,458	12/31/2009
93935WAD6	2,831,930	2,701,120	130,810	2,701,120	1,988,067	12/31/2009
00079CAE9	565,651	558,058	7,593	558,058	440,123	9/30/2009

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
059515BF2	6,667,397	5,860,477	806,920	5,860,477	4,786,474	9/30/2009
12668WAU1	982,110	917,253	64,857	917,253	323,190	9/30/2009
32056FAG7	302,352	72,289	230,063	72,289	62,926	9/30/2009
52524MAV1	439,440	386,645	52,795	386,645	162,034	9/30/2009
Total	$ 31,583,434	$ 29,399,721	$ 2,183,713	$ 29,399,721	$ 20,751,822	

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

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (2,536,582)	$ 35,909,821	$ (25,981,793)	$ 188,344,271

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

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

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

F. Real Estate. No change.

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

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt. No change.

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

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

14. Contingencies. No change.

15. Leases. No change.

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

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

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2011

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Issue Obligation	-	-	-	-
RMBS	-	-	1,149,423	1,149,423
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ 1,149,423	$ 1,149,423
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 47,679,220	$ -	$ -	$ 47,679,220
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 47,679,220	$ -	$ -	$ 47,679,220

NOTES TO FINANCIAL STATEMENTS

Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	2,794,698	$ 2,794,698
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 2,794,698	$ 2,794,698
Separate account assets	$ 30,716,735	$ -	$ -	$ 30,716,735
Total assets at fair value	$ 78,395,955	$ -	$ 3,944,121	$ 82,340,076
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (1,052,902)	$ (1,052,902)
Total liabilities at fair value	$ -	$ -	$ (1,052,902)	$ (1,052,902)

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	$ 1,357,153	$ -	$ -	$ (164,103)	$ 50,625	$ (94,253)	$ 1,149,423
Derivative assets	1,863,403	-	-	-	(374,629)	1,305,924	2,794,698
Derivative liabilities	(675,643)	-	-	-	130,218	(507,476)	(1,052,902)
Total	$ 2,544,913	$ -	$ -	$ (164,103)	$ (193,786)	$ 704,195	$ 2,891,219

	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	$ 1,395,550	$ -	$ (14,609)	$ -	$ 68,913	$ (92,701)	$ 1,357,153
Derivative assets	744,050	-	-	-	291,942	827,411	1,863,403
Derivative liabilities	(272,940)	-	-	-	(90,872)	(311,831)	(675,643)
Total	$ 1,866,660	$ -	$ (14,609)	$ -	$ 269,983	$ 422,878	$ 2,544,913

(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 call options and NAIC rated 6 residential mortgage-backed securities (RMBS) representing subordinated tranches in securitization trusts containing residential mortgage loans originated during 2005. The call options are valued using the closing options price to calculate an implied volatility which in combination with the price of the underlying equity is used to calculate the fair value of the option. 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.

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 ( ) No (X)

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

....
....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 29,732,222

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	$ 8,173,450	$ 6,768,385
14.24 Short-Term Investments	$	$ ....
14.25 Mortgage Loans on Real Estate	$	$ ....
14.26 All Other	$ 71,909,326	$ 75,325,200
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	$ 80,082,776	$ 82,093,585
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	$ 73,381,969
	1.14 Total Mortgages in Good Standing	$ 73,381,969
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 993,617
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)	$ 74,375,586
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	(14.6) %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	14.8 %
3.1	Do you act as a custodian for health savings accounts?	Yes ( ) No (X)
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes ( ) No (X)
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Column 2 Through Column 5	7 Deposit-Type Contracts
1. Alabama	AL	L	618,052	140,710	534		759,296	
2. Alaska	AK	L	16,470	1,000			17,470	
3. Arizona	AZ	L	1,423,206	586,666	460		2,010,332	
4. Arkansas	AR	L	73,202	40,000			113,202	
5. California	CA	L	5,891,216	543,079	4,145		6,438,440	
6. Colorado	CO	L	989,997	22,500	316		1,012,813	
7. Connecticut	CT	L	430,030		359		430,389	
8. Delaware	DE	L	494,813	150	341		495,304	
9. District of Columbia	DC	L	96,279		105		96,384	
10. Florida	FL	L	4,834,321	797,761	8,022		5,640,104	192,807
11. Georgia	GA	L	2,758,999	228,506	1,053		2,988,558	
12. Hawaii	HI	L	12,617		(50)		12,567	
13. Idaho	ID	L	478,834				478,834	
14. Illinois	IL	L	1,724,716	1,400,573	3,302		3,128,591	
15. Indiana	IN	L	3,211,673	1,378,467	3,321		4,593,461	
16. Iowa	IA	L	658,154	336,300	165		994,619	420,000
17. Kansas	KS	L	278,807	671,686	16		950,509	
18. Kentucky	KY	L	807,101	627,631	175		1,434,907	
19. Louisiana	LA	L	93,799	600	100		94,499	
20. Maine	ME	L	43,396				43,396	
21. Maryland	MD	L	2,231,455	230,829	4,804		2,467,088	
22. Massachusetts	MA	L	1,584,972	54,207	2,453		1,641,632	
23. Michigan	MI	L	2,068,277	976,811	3,341		3,048,429	102,708
24. Minnesota	MN	L	2,905,110	839,975	757		3,745,842	
25. Mississippi	MS	L	280,272	75,000	153		355,425	
26. Missouri	MO	L	440,003	14,827,412	64		15,267,479	
27. Montana	MT	L	52,088	50	174		52,312	
28. Nebraska	NE	L	1,218,988	4,000	92		1,223,080	
29. Nevada	NV	L	3,998,602		62		3,998,664	
30. New Hampshire	NH	L	78,986				78,986	
31. New Jersey	NJ	L	2,582,836	432,411	19,853		3,035,100	
32. New Mexico	NM	L	355,890		382		356,272	
33. New York	NY	N	599,724	4,612	343		604,679	
34. North Carolina	NC	L	1,371,410	1,745,660	1,215		3,118,285	
35. North Dakota	ND	L	11,135	67,987	69		79,191	
36. Ohio	OH	L	29,882,870	3,129,260	22,805		33,034,935	
37. Oklahoma	OK	L	1,662,661	5,905,488	77		7,568,226	
38. Oregon	OR	L	571,796	100,000	82		671,878	
39. Pennsylvania	PA	L	3,593,257	4,700,818	9,590		8,303,665	
40. Rhode Island	RI	L	221,900	498	140		222,538	
41. South Carolina	SC	L	789,990	209,716	2,224		1,001,930	
42. South Dakota	SD	L	59,215		74		59,289	
43. Tennessee	TN	L	1,700,553	117,067	2,354		1,819,974	
44. Texas	TX	L	13,968,722	240,450	1,648		14,210,820	
45. Utah	UT	L	3,288,593	481,411	51		3,770,055	
46. Vermont	VT	L	56,561		118		56,679	
47. Virginia	VA	L	964,466	54,630	1,245		1,020,341	
48. Washington	WA	L	1,666,594	43,419	720		1,710,733	
49. West Virginia	WV	L	86,029	157,883	246		244,158	
50. Wisconsin	WI	L	295,369	482,131	95		777,595	
51. Wyoming	WY	L	56,161				56,161	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N	473				473	
55. U.S. Virgin Islands	VI	N	1,970				1,970	
56. Northern Mariana Islands	MP	N						
57. Canada	CN	N	145,609				145,609	
58. Aggregate Other Alien	OT	XXX						
59. Subtotal		(a) 50	103,728,219	41,657,354	97,595		145,483,168	715,515
90. Reporting entity contributions for employee benefit plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	4,405,402				4,405,402	
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	340,361		11,677		352,038	
94. Aggregate other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	108,473,982	41,657,354	109,272		150,240,608	715,515
96. Plus Reinsurance Assumed		XXX						
97. Totals (All Business)		XXX	108,473,982	41,657,354	109,272		150,240,608	715,515
98. Less Reinsurance Ceded		XXX	18,288,981		246		18,289,227	
99. Totals (All Business) less Reinsurance Ceded		XXX	90,185,001	41,657,354	109,026		131,951,381	715,515
DETAILS OF WRITE-INS								
5801.		XXX						
5802.		XXX						
5803.		XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX						
5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)		XXX						
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Total (Line 9401 through Line 9403 plus Line 9498) (Line 94 above)		XXX						

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Barcode

Document Identifier 490: 9 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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?	YES

EXPLANATION:

BARCODE:

Document Identifier 449:

OVERFLOW PAGE FOR WRITE-INS

OVERFLOW WRITE-INS FOR Page 2, Assets

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	4 December 31 Prior Year Net Admitted Assets
AGGREGATED AT Line 25, Other than Invested Assets				
2504. Cash Value Employee Split Dollar Plan	429,524		429,524	427,965
2505. Prepaid Dividends	50,725		50,725	39,195
2598. Line 25, Other than Invested Assets	480,249		480,249	467,160

OVERFLOW WRITE-INS FOR Page 3, Liabilities, Surplus and Other Funds

	1 Current Statement Date	2 December 31 Prior Year
AGGREGATED AT Line 25, Liabilities		
2504. Miscellaneous	419	419
2598. Line 25, Liabilities	419	419

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	71,980,440	66,854,517
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	4,600,000	16,720,000
2.2. Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	2,203,385	11,591,573
8. Deduct amortization of premium and mortgage interest points and commitment fees	1,468	2,504
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	74,375,587	71,980,440
12. Total Valuation Allowance		
13. Subtotal (Line 11 plus Line 12)	74,375,587	71,980,440
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	74,375,587	71,980,440

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	93,984,480	91,545,690
2. Cost of acquired:		
2.1. Actual cost at time of acquisition		750,000
2.2. Additional investment made after acquisition	9,113,977	154,671
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	3,138,386	4,891,320
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	1,471,019	3,357,201
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)	104,765,824	93,984,480
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	104,765,824	93,984,480

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,389,232,780	2,273,818,071
2. Cost of bonds and stocks acquired	236,774,883	346,520,580
3. Accrual of discount	1,593,592	3,217,178
4. Unrealized valuation increase (decrease)	161,293	4,525,327
5. Total gain (loss) on disposals	2,901,153	(264,498)
6. Deduct consideration for bonds and stocks disposed of	152,756,144	232,699,472
7. Deduct amortization of premium	1,439,441	3,739,751
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	329,420	2,144,655
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	2,476,138,696	2,389,232,780
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,476,138,696	2,389,232,780

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,580,838,248	224,685,962	220,838,544	45,351,781	1,580,838,248	1,630,037,447		1,570,262,273
2. Class 2 (a)	665,786,578	709,778,609	656,923,239	(37,016,300)	665,786,578	681,625,648		687,438,813
3. Class 3 (a)	89,246,775	5,478,176	4,580,736	(4,601,938)	89,246,775	85,542,277		86,278,437
4. Class 4 (a)	63,858,837	14,340,191	4,108,946	(3,598,187)	63,858,837	70,491,895		65,016,087
5. Class 5 (a)	8,695,003	19,525	402,920	166,582	8,695,003	8,478,190		8,664,531
6. Class 6 (a)	1,357,152		89,537	(118,194)	1,357,152	1,149,421		1,395,549
7. Total Bonds	2,409,782,593	954,302,463	886,943,922	183,744	2,409,782,593	2,477,324,878		2,419,055,690
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4	630,740				630,740	630,740		
12. Class 5								
13. Class 6								416,020
14. Total Preferred Stock	630,740				630,740	630,740		416,020
15. Total Bonds and Preferred Stock	2,410,413,333	954,302,463	886,943,922	183,744	2,410,413,333	2,477,955,618		2,419,471,710

(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 $ 59,439,279 ; NAIC 2 $ 2,799,860 ; 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	15,343,770	X X X	15,335,240	1,780	

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	77,729,972	42,596,183
2. Cost of short-term investments acquired	240,424,875	598,252,086
3. Accrual of discount	11,601	51,129
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		6,146
6. Deduct consideration received on disposals	302,806,352	562,977,955
7. Deduct amortization of premium	16,325	197,617
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)	15,343,771	77,729,972
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	15,343,771	77,729,972

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)	471,110
2.	Cost Paid/(Consideration Received) on additions	1,453,215
3.	Unrealized Valuation increase/(decrease)	(43,341)
4.	Total gain (loss) on termination recognized	62,142
5.	Considerations received/(paid) on terminations	201,329
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8)	1,741,797
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	1,741,797

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	Effictive Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
80589MA@1	SCANA CORP 805901AQ8	2FE	300,000	298,325	311,716	05/23/2007	06/20/2012	BARCLAYS	(144)	(144)	36158Y-HB-8	GECMC 2002-3A B	1FE	298,469	311,860
9999999 - TOTALS				298,325	311,716				(144)	(144)				298,469	311,860

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	296,905	1	297,476					1	296,905
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	571	XXX	849	XXX		XXX		XXX	1,420
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	297,476	1	298,325					1	298,325

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	1,741,796	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		1,741,796
4.	Part D, Column 5	2,794,842	
5.	Part D, Column 6	(1,053,046)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	887,181	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		887,181
10.	Part D, Column 8	2,794,842	
11.	Part D, Column 9	(1,907,661)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	1,389,954	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	1,389,954	
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	13,093,870	13,799,168
2. Cost of cash equivalents acquired	1,263,524,908	1,330,157,652
3. Accrual of discount		119
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	593	510
6. Deduct consideration received on disposals	1,229,724,001	1,330,852,614
7. Deduct amortization of premium		10,965
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)	46,895,370	13,093,870
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	46,895,370	13,093,870

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayment																	
0001096	Henderson	NV		12/20/2001		2,638,346								13,218			
0001101	Pittsburgh	PA		05/10/2002		4,561,715								24,880			
0001120	Indianapolis	IN		09/12/2003		889,337								5,448			
0001126	Austin	TX		09/24/2004		902,299								5,705			
0001128	Germantown	TN		03/23/2005		4,813,135								30,306			
0001130	Glen Mills	PA		04/25/2005		479,432		(734)			(734)			557			
0044667	Lakeland	FL		08/05/1999		7,063,273								32,565			
0126790	Seminole	FL		05/04/1995		760,119								36,356			
0126792	Miami	FL		08/16/1995		890,768								40,693			
0126794	Titusville	FL		09/05/1995		689,357								40,531			
0126797	Newport	KY		11/28/1995		1,090,433								48,770			
0126798	Terre Haute	IN		12/18/1995		773,270								33,274			
0126799	Lake Buena Vista	FL		02/16/1996		1,258,267								67,508			
0126800	Cincinnati	OH		02/22/1996		627,145								25,773			
0126802	Miami	FL		10/16/1996		1,152,845								53,506			

(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)																	
0126804	Tampa	FL		12/15/1996		1,222,149								54,946			
0126809	Knoxville	TN		02/19/1998		2,000,446								51,847			
0126811	Birmingham	AL		06/03/1998		1,256,493								52,239			
0126816	West Columbia	SC		11/22/1999		2,743,537								54,189			
0126818	Newport News	VA		12/22/1999		3,574,233								68,564			
0126820	Spartanburg	SC		02/16/2000		4,085,566								76,716			
0126824	Oswego	IL		12/13/2000		3,176,645								34,110			
0126829	Birmingham	AL		06/18/2003		2,255,867								17,323			
0126835	Bloomington	IN		03/22/2007		2,494,537								5,674			
0126836	Placerville	CA		12/23/2009		4,143,502								13,533			
0126837	Downers Grove	IL		04/23/2010		12,437,722								126,857			
0126838	La Vergne	TN		12/21/2010		4,000,000								24,223			
0126839	Charleston	SC		03/31/2011										11,924			
0299999 - Mortgages with partial repayment						71,980,438		(734)			(734)			1,051,235			
0599999 - TOTALS						71,980,438		(734)			(734)			1,051,235			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Deposit	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated																			
	LEXINGTON CAPITAL PARTNERS II	WILMINGTON	DE	LEXINGTON CAPITAL PAR	04/08/1998	06/30/2011	57,240							57,240	57,240				
	LANDMARK PE FUND VIII	SIMSBURY	CT	LANDMARK PRIVATE EQUI	12/09/1998	06/28/2011	87,768							87,768	87,768				
	VS&A COMMUNICATIONS PRTNRS III	WILMINGTON	DE	VS&A COMMUNICATIONS P	01/14/1999	05/17/2011	16,500							16,500	16,500				
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated							161,508							161,508	161,508				
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Affiliated																			
	FORT WASHINGTON PE II	CINCINNATI	OH	FORT WASHINGTON PRIVA	12/23/1999	05/06/2011	458,819							458,819	458,819				
1699999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Affiliated							458,819							458,819	458,819				
3999999 - TOTAL - Unaffiliated							161,508							161,508	161,508				
4099999 - TOTAL - Affiliated							458,819							458,819	458,819				

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
4199999 - TOTALS							620,327							620,327	620,327				

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. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
130536-PR-0	CA PCR WST MGMT POLLUTION . 1.625% 08/01		04/29/2011	MERRILL LYNCH-NY--FX INC		500,000	500,000.00		2Z*
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN . 1.000%		05/11/2011	BARCLAYS		500,000	500,000.00		1FE
3137A3-HS-1	FHR 3751 MC . 4.000% 07/15/37		05/11/2011	WELLS FARGO		991,875	1,000,000.00	1,667	1
3137AB-FV-8	FHLMC SER . 3.154% 02/25/18		06/09/2011	J P MORGAN SEC FIXED INC		2,019,972	2,000,000.00	4,906	1
31392J-TL-3	FNR 2003-20 MZ . 5.750% 03/25/33		06/01/2011	Interest Capitalization		104,260	104,260.00		1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z . 5.500% 12/15/		06/01/2011	Interest Capitalization		130,333	130,333.00		1
31394R-VW-6	FHLMC 2758 ZG . 5.500% 04/15/33		06/01/2011	Interest Capitalization		101,411	101,411.00		1
31397S-LE-2	FNR 2011-30 MC . 4.000% 12/25/36		04/07/2011	JEFFERIES & CO 1		5,160,269	5,181,318.00	6,333	1
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		06/01/2011	Interest Capitalization		1,442	1,442.00		1
38373V-N8-9	GNMA - CMO 2002-81 Z . 6.112% 09/16/42		06/01/2011	Interest Capitalization		67,896	67,896.00		1
38373Y-6Z-2	GNMA - CMO 2003-16 Z . 5.582% 02/16/44		06/01/2011	Interest Capitalization		44,030	44,030.00		1
38373Y-UK-8	GNMA - CMO 2003-5 Z . 5.732% 11/16/42		06/01/2011	Interest Capitalization		68,787	68,787.00		1
385466-AS-6	GRAND FORKS ND HOSP FAC . 0.080% 12/01/1		05/23/2011	MERRILL LYNCH-NY--FX INC		3,000,000	3,000,000.00	264	1FE
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE		06/15/2011	PRIVATE PLACEMENT		3,185,000	3,185,000.00		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						15,875,273	15,884,475.00	13,169	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00130H-BR-5	AES CORP . 7.375% 07/01/21		06/01/2011	BANK of AMERICA SEC		230,000	230,000.00		3FE
00164V-AA-1	AMC NETWORKS INC . 7.750% 07/15/21		06/23/2011	Various		1,408,238	1,399,000.00		4FE
03852U-AA-4	ARAMARK HOLDINGS CORP . 8.625% 05/01/16		06/22/2011	Various		816,401	813,000.00	6,640	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		206,040	204,000.00	5,182	4FE
088611-AA-6	BI-LO LLC/BI-LO FIN CORP . 9.250% 02/15/		05/16/2011	PRINCERIDGE GROUP LLC		652,344	625,000.00	17,023	4FE
12429T-AB-0	BWAY HOLDING CO 10.000% 06/15/18		04/28/2011	Tax Free Exchange		19,525	18,000.00	665	5FE
1248EP-AU-7	CCO HLDGS LLC/CAP CORP . 6.500% 04/30/21		05/03/2011	UBS WARBURG		327,000	327,000.00		3FE
12527E-AB-4	CFCRE 2011-C1 E . 3.759% 04/15/44		04/19/2011	Cantor Fitzgerald Fixed		2,029,998	2,000,000.00	5,638	1Z*
12622D-AB-0	COMM 2010-C1 A2 . 3.830% 07/10/46		05/12/2011	WELLS FARGO		1,003,594	1,000,000.00	1,702	1Z*
13959R-AA-2	CAPELLA HEALTHCARE . 9.250% 07/01/17		05/02/2011	BANK of AMERICA SEC		6,525	6,000.00	191	4FE
17121E-AC-1	CHRYSLER GP/CG . 8.250% 06/15/21		05/19/2011	BANK of AMERICA SEC		1,318,000	1,318,000.00		4FE
172062-AF-8	CINCINNATI FINANCIAL . 6.920% 05/15/28		06/14/2011	BARCLAYS		3,218,220	3,000,000.00	18,453	2FE
19190A-AB-3	COFFEYVILLE RESOURCES 10.875% 04/01/17		05/03/2011	DEUTSCHE BANK		35,573	31,000.00	328	4FE
203372-AH-0	COMMSCOPE INC . 8.250% 01/15/19		05/24/2011	CREDIT SUISSE FIRST BOSTON		32,783	31,000.00	945	4FE
217203-AE-8	COPANO ENERGY LLC . 7.125% 04/01/21		05/10/2011	WELLS FARGO		505,925	490,000.00	3,685	4FE
21871D-AA-1	CORELOGIC INC . 7.250% 06/01/21		05/13/2011	J P MORGAN SEC HI-YIELD		1,229,206	1,226,000.00		4FE
22238H-GQ-7	COUNTRYWIDE FINL CORP . 5.800% 06/07/12		06/02/2011	WELLS FARGO		1,047,980	1,000,000.00		1FE
226373-AA-6	CRESTWOOD MIDSTREAM PART . 7.750% 04/01/		05/10/2011	Various		173,684	171,000.00	973	4FE
23314#-AF-6	DCT INDUSTRIAL PP . 4.020% 08/01/16		06/15/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
25459H-AD-7	DIRECTV HLDS/FN . 6.375% 06/15/15		05/17/2011	MORGAN STANLEY FIXED INC		1,025,300	1,000,000.00	27,448	2FE
25470X-AB-1	DISH DBS CORP . 7.875% 09/01/19		04/13/2011	Various		357,344	328,000.00	2,811	3FE
257867-AW-1	DONNELLEY RR . 7.625% 06/15/20		05/13/2011	BARCLAYS		1,353,780	1,308,000.00	42,387	3FE
257867-AX-9	DONNELLEY RR . 7.250% 05/15/18		05/17/2011	BANK of AMERICA SEC		594,000	594,000.00		3FE
268520-AA-1	EH HOLDING CORP . 6.500% 06/15/19		05/17/2011	DEUTSCHE BANK		135,000	135,000.00		4FE
268520-AC-7	EH HOLDING CORP . 7.625% 06/15/21		05/17/2011	DEUTSCHE BANK		37,000	37,000.00		4FE
29266R-AA-6	ENERGIZER HOLDINGS INC . 4.700% 05/19/21		05/16/2011	GOLDMAN SACHS		999,920	1,000,000.00		2FE
30225X-AB-9	EXTERRAN HOLDINGS INC . 7.250% 12/01/18		05/16/2011	BARCLAYS		523,750	500,000.00	17,722	3FE
38141G-FD-1	GOLDMAN SACHS GROUP INC . 6.750% 10/01/3		05/17/2011	GOLDMAN SACHS		5,130,600	5,000,000.00	45,938	1FE
382550-BA-8	GOODYEAR TIRE & RUBBER . 8.750% 08/15/20		06/03/2011	Various		133,670	119,000.00	2,922	4FE
38259P-AB-8	GOOGLE INC-CL A . 3.625% 05/19/21		06/07/2011	GOLDMAN SACHS		4,959,100	5,000,000.00	10,573	1FE
435765-AD-4	HOLLY ENERGY PARTNERS LP . 8.250% 03/15/		06/10/2011	Tax Free Exchange		932,207	920,000.00	17,921	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)									
45661T-AM-3	INERGY LP/ FIN . 7.000% 10/01/18		06/02/2011	Tax Free Exchange		41,000	41,000.00	486	4FE
466112-AF-6	JBS USA LLC/JBS . 7.250% 06/01/21		05/20/2011	BANK of AMERICA SEC		2,680,533	2,728,000.00		3FE
46636D-AC-0	JPMCC 2011-C4 A2 . 3.341% 07/15/46		05/25/2011	J P MORGAN SEC FIXED INC		2,019,994	2,000,000.00	4,084	1Z*
46636D-AL-0	JPMCC 2011-C4 ASB . 3.734% 07/15/46		05/25/2011	J P MORGAN SEC FIXED INC		1,009,996	1,000,000.00	2,282	1Z*
486606-F*-2	KAYNE ANDERSON PP . 3.710% 05/26/16		05/17/2011	PRINCERIDGE GROUP LLC		500,000	500,000.00		1Z
487836-BE-7	KELLOGG CO . 3.250% 05/21/18		05/16/2011	MORGAN STANLEY FIXED INC		997,510	1,000,000.00		1FE
543218-AA-9	LONGVIEW FIBRE . 8.000% 06/01/16		05/17/2011	BANK of AMERICA SEC		1,090,410	1,096,000.00		4FE
55342U-AA-2	MPT OPER PARTNERS . 6.875% 05/01/21		05/16/2011	J P MORGAN SEC HI-YIELD		815,850	807,000.00	2,416	3FE
58155Q-AD-5	MCKESSON CORP . 4.750% 03/01/21		04/06/2011	Various		7,986,246	7,877,000.00	42,612	1FE
629377-BQ-4	NRG ENERGY INC . 7.875% 05/15/21		05/10/2011	MORGAN STANLEY HI-YLD		2,000,000	2,000,000.00		3FE
64952G-AF-5	NEW YORK LIFE . 6.750% 11/15/39		05/19/2011	Various		13,029,552	11,143,000.00	44,866	1FE
668131-AA-3	NORTHWESTERN MUT LIFE . 6.063% 03/30/40		06/30/2011	Various		10,254,605	9,640,000.00	63,695	1FE
678858-BM-2	OKLAHOMA GAS & ELECTRIC . 5.250% 05/15/4		05/24/2011	J P MORGAN SEC FIXED INC		5,963,340	6,000,000.00		1FE
693320-AL-7	PHH CORP . 9.250% 03/01/16		04/01/2011	Tax Free Exchange		29,282	29,000.00	224	3FE
70788A-AA-6	PENN VIRGINIA RESOURCE . 8.250% 04/15/18		05/16/2011	Various		1,601,750	1,490,000.00	10,730	4FE
716495-AM-8	PETROHAWK ENERGY CORP . 6.250% 06/01/19		05/25/2011	CREDIT AGRICOLE SECURITIES		57,888	58,000.00	59	4FE
718172-AJ-8	PHILIP MORRIS INTERNAT-W/I . 2.500% 05/1		05/10/2011	DEUTSCHE BANK		4,469,220	4,500,000.00		1FE
74340X-AB-7	PROLOGIS TRUST . 5.500% 03/01/13		06/08/2011	Tax Free Exchange		332,581	500,000.00	7,410	2FE
760759-AL-4	REPUBLIC SERVICES INC . 3.750% 05/15/18		05/02/2011	BANK of AMERICA SEC		999,690	1,000,000.00		2FE
760759-AN-0	REPUBLIC SERVICES INC . 5.700% 05/15/41		06/07/2011	SUNTRUST		1,089,011	1,100,000.00	5,399	2FE
87612B-AG-7	TARGA RESOURCES PARTNERS . 6.875% 02/01/		04/01/2011	Taxable Exchange		76,038	77,000.00		4FE
878091-BC-0	TIAA . 6.850% 12/16/39		06/28/2011	Various		3,483,850	3,000,000.00	7,992	1FE
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		05/04/2011	BANK of AMERICA SEC		51,520	46,000.00	923	4FE
901109-AB-4	TUTOR PERINI CORP . 7.625% 11/01/18		06/16/2011	Tax Free Exchange		76,510	76,000.00	724	3FE
911365-AU-8	NA UNITED RENTALS . 9.250% 12/15/19		06/28/2011	WELLS FARGO		17,240	16,000.00	66	4FE
929160-AR-0	VULCAN MATERIALS CO . 7.500% 06/15/21		06/03/2011	BANK of AMERICA SEC		129,715	129,000.00		3FE
931142-CY-7	WAL-MART STORES . 5.000% 10/25/40		06/30/2011	GOLDMAN SACHS		941,810	1,000,000.00	9,861	1FE
97381W-AU-8	WINDSTREAM CORP . 7.500% 04/01/23		05/17/2011	Tax Free Exchange		117,000	117,000.00	1,487	3FE
A6488#-AA-1	PORSCHE SALZBURG PP . 5.400% 09/14/15		06/08/2011	PRINCERIDGE GROUP LLC		1,071,720	1,000,000.00	16,950	2
136375-BT-8	CANADIAN NATL RAILWAY . 5.550% 03/01/19	A	04/19/2011	BANK of AMERICA SEC		1,119,060	1,000,000.00	8,325	1FE
67000X-AL-0	NOVELIS INC . 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		125,000	125,000.00	3,402	4FE
87971K-AG-2	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	04/04/2011	Tax Free Exchange		138,191	140,000.00	4,769	4FE
895945-B*-3	TRICAN WELL SVCS PP . 5.290% 04/28/18	I	04/22/2011	PRINCERIDGE GROUP LLC		500,000	500,000.00		2Z
128690-AA-2	CALCIPAR SA . 6.875% 05/01/18	F	04/18/2011	J P MORGAN SEC HI-YIELD		134,905	134,000.00		4FE
45903P-AA-5	INTL AUTOMOTIVE COMPONEN . 9.125% 06/01/	F	05/26/2011	Various		191,915	189,000.00		4FE
500472-AB-1	PHILIPS ELECTRONICS NV . 5.750% 03/11/18	F	05/06/2011	GOLDMAN SACHS		1,139,230	1,000,000.00	9,583	1FE
63938N-AA-2	NAVIOS SA LOGIST . 9.250% 04/15/19	F	05/25/2011	Various		446,023	443,000.00	1,296	4FE
670849-AA-6	OGX PETROLEO E G . 8.500% 06/01/18	F	05/26/2011	J P MORGAN SEC HI-YIELD		323,623	323,000.00		4FE
80685Q-AA-4	SCHLUMBERGER OILFIELD UK . 4.200% 01/15/	F	06/14/2011	J P MORGAN SEC FIXED INC		2,036,060	2,000,000.00	36,633	1FE
G7219*-AB-1	PREMIER OIL PLC PP . 5.110% 06/09/18	F	06/07/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
Q9194#-AK-1	TRANSURBAN PP . 5.950% 11/14/21	R	05/16/2011	Various		75,227	75,227.00		1
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						101,625,089	97,748,514.00	515,421	
Bonds - Hybrid Securities									
903301-20-8	USB CAPITAL VII		06/08/2011	BLOOMBERG TRADEBOOK		2,589,303	103,573.00		2FE
4899999 - Subtotal - Bonds - Hybrid Securities						2,589,303	103,573.00		
8399997 - Subtotal - Bonds - Part 3						120,089,665	113,736,562.00	528,590	
8399999 - Subtotal - Bonds						120,089,665	113,736,562.00	528,590	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
31337#-10-5	FHLB CINCINNATI		04/14/2011	PRIVATE PLACEMENT	2,958.000	295,800			U
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						295,800			
9799997 - Subtotal - Common Stocks - Part 3						295,800			
9799999 - Subtotal - Common Stocks						295,800			
9899999 - Subtotal - Preferred and Common Stocks						295,800			
9999999 - TOTALS						120,385,465		528,590	

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																					
36203C-E4-0	GNMA # 344955 . 7.500% 08/15/23		06/01/2011	Paydown		88	88.00	85	86		2		2		88				3	08/15/2023	1
36203G-JY-0	GNMA # 348679 . 7.500% 05/15/23		06/01/2011	Paydown		3,385	3,385.00	3,251	3,302		83		83		3,385				105	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 . 7.500% 11/15/25		06/01/2011	Paydown		1,069	1,069.00	1,055	1,059		10		10		1,069				33	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 . 7.500% 10/15/29		06/01/2011	Paydown		100	100.00	100	100						100				3	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 . 6.500% 12/15/28		06/01/2011	Paydown		3,798	3,798.00	3,852	3,834		(35)		(35)		3,798				102	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 . 7.000% 07/15/28		06/01/2011	Paydown		1,424	1,424.00	1,444	1,437		(13)		(13)		1,424				42	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 . 6.500% 05/15/29		06/01/2011	Paydown		47	47.00	47	47						47				1	05/15/2029	1
36209V-MH-4	GNMA # 482860 . 6.500% 12/15/28		06/01/2011	Paydown		527	527.00	535	532		(5)		(5)		527				14	12/15/2028	1
36209V-NQ-3	GNMA # 482899 . 6.500% 01/15/29		06/01/2011	Paydown		403	403.00	403	403						403				11	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 . 6.500% 03/15/29		06/01/2011	Paydown		159	159.00	159	159						159				4	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 . 8.000% 03/15/30		06/01/2011	Paydown		468	468.00	466	466		2		2		468				16	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 . 7.500% 10/15/29		06/01/2011	Paydown		1,078	1,078.00	1,079	1,078						1,078				34	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 . 6.500% 06/15/29		06/01/2011	Paydown		1,422	1,422.00	1,375	1,387		35		35		1,422				39	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 . 8.000% 03/15/30		06/01/2011	Paydown		52	52.00	52	52						52				2	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 . 8.000% 03/15/30		06/01/2011	Paydown		826	826.00	822	822		3		3		826				27	03/15/2030	1
912828-NT-3	U S TREASURY . 2.625% 08/15/20		05/04/2011	GOLDMAN SACHS		1,913,351	2,000,000.00	2,023,438	2,022,995		(735)		(735)		2,022,261		(108,909)	(108,909)	37,707	08/15/2020	1
912828-PK-0	U S TREASURY . 2.250% 11/30/17		05/09/2011	DEUTSCHE BANK		1,982,648	2,000,000.00	2,011,875	2,011,724		(555)		(555)		2,011,169		(28,520)	(28,520)	19,904	11/30/2017	1
0599999 - Subtotal - Bonds - U.S. Governments						3,910,845	4,014,846.00	4,050,036	4,049,481		(1,206)		(1,206)		4,048,275		(137,430)	(137,430)	58,046		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN . 1.00		05/16/2011	Redemption 100.0000		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				4,150	11/15/2038	1FE
3128EX-VS-4	FHLMC # D61525 . 8.000% 07/01/25		06/01/2011	Paydown		512	512.00	521	517		(5)		(5)		512				17	07/01/2025	1
3128MS-BK-5	FHLMC # H00042 . 5.500% 07/01/35		06/01/2011	Paydown		102,426	102,426.00	102,698	102,632		(207)		(207)		102,426				2,080	07/01/2035	1
3128MT-PK-8	FGCI # H01326 . 5.500% 08/01/35		06/01/2011	Paydown		2,595	2,595.00	2,582	2,583		12		12		2,595				60	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 . 4.500% 07/01/24		06/01/2011	Paydown		26,596	26,596.00	27,111	27,064		(468)		(468)		26,596				492	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 . 4.000% 12/01/24		06/01/2011	Paydown		275,771	275,771.00	281,998	281,564		(5,792)		(5,792)		275,771				4,574	12/01/2024	1
3128PR-LS-6	FGLMC J12137 . 4.500% 05/01/25		06/01/2011	Paydown		27,868	27,868.00	28,930	28,887		(1,019)		(1,019)		27,868				506	05/01/2025	1
31339D-A6-5	FHR 2417-ZX . 8.500% 01/01/32		06/01/2011	Paydown		271,169	271,169.00	296,543	282,752		(11,583)		(11,583)		271,169				9,071	01/01/2032	1
31371M-JC-2	FNMA # 255959 . 6.000% 10/01/35		06/01/2011	Paydown		11,255	11,255.00	11,449	11,441		(186)		(186)		11,255				299	10/01/2035	1
31374A-HS-2	FNMA # 308141 . 8.000% 04/01/25		06/01/2011	Paydown		920	920.00	915	915		5		5		920				31	04/01/2025	1
31374Q-XD-2	FNMA # 321176 . 7.500% 09/01/25		06/01/2011	Paydown		2,328	2,328.00	2,317	2,317		11		11		2,328				73	09/01/2025	1
31392A-CW-6	FNMA - CMO 2001-62 ZC . 8.500% 11/25/		06/01/2011	Paydown		340,665	340,665.00	372,670	354,086		(13,421)		(13,421)		340,665				12,374	10/01/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z . 8.500% 11/25/3		06/01/2011	Paydown		287,601	287,601.00	313,670	298,464		(10,863)		(10,863)		287,601				10,036	06/01/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC . 8.500% 02/25/3		06/01/2011	Paydown		153,993	153,993.00	171,340	161,867		(7,874)		(7,874)		153,993				5,374	06/01/2031	1
31392F-3V-7	FNMA 2002-77 Z . 5.500% 12/25/32		06/01/2011	Paydown		318,904	318,904.00	289,961	304,273		14,631		14,631		318,904				7,283	12/25/2032	1
31392V-NQ-1	FGLMC 2496 ZH . 5.500% 09/15/32		06/01/2011	Paydown		586,691	586,691.00	531,506	559,949		26,742		26,742		586,691				13,423	09/15/2032	1
31396Q-KJ-7	FNR 2009-52 AJ . 4.000% 07/25/24		06/01/2011	Paydown		158,629	158,629.00	165,594	164,917		(6,288)		(6,288)		158,629				2,634	11/01/2019	1
31397Q-T2-4	FNR 2010-157 NA . 3.500% 03/25/37		06/01/2011	Paydown		12,816	12,816.00	13,004			(188)		(188)		12,816				150	05/01/2020	1
31398L-NM-6	FHR 3609 LE . 3.000% 12/15/24		06/01/2011	Paydown		96,783	96,783.00	98,401	98,306		(1,522)		(1,522)		96,783				1,209	01/01/2022	1
31402L-K9-2	FNMA # 732120 . 4.500% 08/01/33		06/01/2011	Paydown		4,164	4,164.00	3,976	3,983		180		180		4,164				78	08/01/2033	1
31405M-VT-1	FNMA # 793626 . 5.500% 09/01/34		06/01/2011	Paydown		151,776	151,776.00	154,158	154,001		(2,225)		(2,225)		151,776				2,958	09/01/2034	1
31412S-D3-6	FNMA # 933122 . 5.500% 01/01/38		06/01/2011	Paydown		904,446	904,446.00	918,279	917,460		(13,014)		(13,014)		904,446				19,676	01/01/2038	1
31414E-NX-8	FNMA # 964006 . 5.000% 07/01/23		06/01/2011	Paydown		280,706	280,706.00	292,812	291,681		(10,975)		(10,975)		280,706				5,300	07/01/2023	1
31415R-ND-2	FNMA # 986988 . 5.000% 07/01/23		06/01/2011	Paydown		209,656	209,656.00	217,747	216,989		(7,333)		(7,333)		209,656				4,318	07/01/2023	1
31416X-LG-3	FNMA AB2126 . 3.000% 01/01/26		06/01/2011	Paydown		187,656	187,656.00	183,991			3,665		3,665		187,656				1,870	01/01/2026	1
31417V-RS-4	FNMA # AC8596 . 4.000% 01/01/25		06/01/2011	Paydown		274,755	274,755.00	277,074	276,894		(2,138)		(2,138)		274,755				4,520	01/01/2025	1
31418M-JL-7	FNMA # AD0266 . 5.500% 09/25/21		06/01/2011	Paydown		261,825	261,825.00	276,471	274,930		(13,105)		(13,105)		261,825				5,796	09/25/2021	1
31419K-U4-5	FNMA # AE8702 . 3.500% 11/01/25		06/01/2011	Paydown		73,051	73,051.00	74,307	74,300		(1,249)		(1,249)		73,051				1,066	11/01/2025	1
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		05/01/2011	Paydown		34,557	34,557.00	35,410			(854)		(854)		34,557				168	06/30/2023	1

(continues)

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
38373R-6H-7	GNMA - CMO 2001-60 ZL . 6.500% 12/20/		06/01/2011	Paydown		35,142	35,142.00	34,685	34,842		300		300		35,142				955	12/20/2031	1
38373X-DY-9	GNMA - CMO 2002-45 PAC . 6.000% 05/16		06/01/2011	Paydown		83,047	83,047.00	85,357	83,573		(526)		(526)		83,047				2,025	01/01/2017	1
38373X-EK-8	GNMA - CMO 2002-45 Z . 6.000% 06/20/		06/01/2011	Paydown		176,253	176,253.00	161,413	168,510		7,742		7,742		176,253				4,471	06/20/2032	1
38377T-VE-8	GNR 2011-21 PV . 4.500% 08/20/26		06/01/2011	Paydown		11,335	11,335.00	11,822			(487)		(487)		11,335				128	01/01/2023	1
60528A-BX-1	MSBUSFIN VRDN . 0.030% 11/01/35		04/12/2011	WACHOVIA		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				1,251	11/01/2035	1FE
709163-DD-8	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		06/09/2011	Call 100.0000		150,000	150,000.00	150,000	150,000						150,000				2,301	01/01/9999	1Z*
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TI		06/01/2011	Redemption 100.0000		60,000	60,000.00	60,000	60,000						60,000				1,803	12/01/2039	2
882722-VG-3	TEXAS ST . 3.373% 04/01/20		05/04/2011	BANK of AMERICA SEC		1,955,200	2,000,000.00	2,000,000	2,000,000						2,000,000		(44,800)	(44,800)	41,226	04/01/2020	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						10,531,088	10,575,888.00	10,648,710	10,389,695		(58,034)		(58,034)		10,575,888		(44,800)	(44,800)	173,745		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000780-GR-1	AMAC 2003-6 1A4 . 5.500% 05/25/33		06/01/2011	Paydown		44,417	44,417.00	38,310	38,739		5,678		5,678		44,417				946	05/25/2033	1Z*
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4		06/01/2011	Paydown		63,731	63,731.00	51,034	48,936		14,795		14,795		63,731				1,706	12/25/2031	1Z*
021468-AG-8	CWALT 2006-14CB A7 . 6.000% 05/25/36		06/01/2011	Paydown		10,186	10,186.00	8,911	8,891		1,295		1,295		10,186				247	05/25/2036	3Z*
02148J-AD-9	CWALT 2006-39CB 1A4 . 6.000% 01/25/37		06/01/2011	Paydown		63,051	63,051.00	57,262	56,890		6,162		6,162		63,051				1,610	01/25/2037	4Z*
02151H-AY-1	CWALT 2007-17CB M1 . 5.750% 08/25/37		06/01/2011	Paydown		5	1,535,108.00	146,726	1,867		(1,862)		(1,862)		5					08/25/2037	1Z*
02660T-ER-0	AHM 2005-2 5A1 . 5.064% 09/25/35		06/01/2011	Paydown		17,491	17,491.00	17,439	17,434		56		56		17,491				367	09/25/2035	1Z*
038521-AD-2	ARAMARK CORP-CL B . 8.500% 02/01/15		05/11/2011	BANK of AMERICA SEC		277,970	266,000.00	271,487	268,372		(427)		(427)		267,945		10,025	10,025	17,900	02/01/2015	4FE
045054-AA-1	ASHTEAD CAPITAL INC . 9.000% 08/15/16		06/28/2011	WELLS FARGO		186,233	178,000.00	180,003	179,046		(130)		(130)		178,916		7,316	7,316	14,062	08/15/2016	4FE
049560-AB-1	ATMOS ENERGY . 7.375% 05/15/11		05/15/2011	Maturity		5,000,000	5,000,000.00	4,997,000	4,998,578		1,423		1,423		5,000,000				184,375	05/15/2011	2FE
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL		05/01/2011	Paydown		7,817	7,817.00	7,691	7,730		87		87		7,817				252	09/25/2026	2Z*
059469-AF-3	BOAA 2006-7 A6 . 5.859% 10/25/36		06/01/2011	Paydown		12,522	12,522.00	12,166	12,100		422		422		12,522				295	10/25/2036	4Z*
05946X-2B-8	BAFC 2005-8 4A6 . 5.500% 01/25/36		06/01/2011	Paydown		233,356	233,356.00	233,611	232,727		628		628		233,356				5,494	06/01/2012	1Z*
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-S6-1	BAFC 2005-7 3A1 . 5.750% 11/25/35		06/01/2011	Paydown		11,821	11,821.00	11,724	11,744		78		78		11,821				270	11/25/2035	1Z*
05946X-U9-2	BAFC 2005-7 4A3 . 5.750% 11/25/35		06/01/2011	Paydown		109,277	109,277.00	106,998	107,684		1,593		1,593		109,277				2,603	11/25/2035	1Z*
05946X-WR-0	BAFC 2005-3 2A4 . 5.500% 03/25/35		06/01/2011	Paydown		82,337	82,337.00	82,312	82,050		287		287		82,337				1,832	03/25/2035	1
05946X-ZZ-9	BAFC 2005-4 2A1 . 5.500% 08/25/35		06/01/2011	Paydown		78,560	78,560.00	74,755	75,714		2,846		2,846		78,560				1,558	08/25/2035	1Z*
05948K-FY-0	BOAA 2003-9 1CB4 . 5.500% 11/25/33		06/01/2011	Paydown		144,997	144,997.00	138,529	140,278		4,719		4,719		144,997				3,204	11/25/2033	1Z*
05949C-NH-5	BOAMS 2005-11 1A5 . 5.750% 12/25/35		06/01/2011	Paydown		164,371	164,371.00	160,878	161,973		2,398		2,398		164,371				4,075	12/25/2035	1Z*
059522-AX-0	BAFC 2007-C 1A5 . 5.580% 05/20/36		06/28/2011	Paydown		89,537	89,537.00	84,809	68,781	17,013	6,254	2,511	20,756		89,537				2,060	05/20/2036	6Z*
05954C-BE-7	BOAMS 2007-3 B1 . 6.049% 09/25/37		06/01/2011	Paydown		1	16,316.00	1,862	488	4	(348)		(344)		1				226	09/25/2037	3Z*
06985P-AB-6	BASIC ENERGY SERVICES . 7.125% 04/15/		06/08/2011	BANK of AMERICA SEC		208,080	204,000.00	204,389	181,111		(17)		(17)		204,267		3,813	3,813	9,609	04/15/2016	4FE
07387B-CK-7	BSCMS 2005-T20 AAB . 5.134% 10/12/42		06/01/2011	Paydown		85,675	85,675.00	88,600	87,586		(1,911)		(1,911)		85,675				1,848	05/01/2014	1Z*
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 . 6.850%		06/01/2011	Redemption 100.0000		57,033	57,033.00	57,033	57,033						57,033				1,953	06/01/2034	2Z*
12429T-AA-2	BWAY HOLDING CO 10.000% 06/15/18		04/28/2011	Tax Free Exchange		19,525	18,000.00	19,665	19,605		(80)		(80)		19,525				665	06/15/2018	5FE
1248P8-AB-5	CBASS 2006-MH1 AF2 . 5.650% 10/25/36		06/01/2011	Paydown		61,076	61,076.00	61,069	60,848		228		228		61,076				1,348	10/25/2036	1Z*
125590-AE-9	CIT MARINE TRUST 99-A CTFS . 6.200% 1		06/15/2011	Paydown		3,002	3,002.00	3,001	3,000		2		2		3,002				78	11/15/2019	4Z*
12628L-AJ-9	CSAB 2006-4 A6A . 5.684% 11/25/36		06/01/2011	Paydown		71,111	71,111.00	68,111	66,691		4,420		4,420		71,111				1,767	11/25/2036	4Z*
126650-AF-7	CVS CORP . 7.770% 01/10/12		06/10/2011	Redemption 100.0000		104,576	104,576.00	104,761	104,606		(30)		(30)		104,576				3,389	01/10/2012	3Z*
12667F-3U-7	CWALT 2005-J1 1A8 . 5.500% 02/25/35		06/01/2011	Paydown		58,356	58,356.00	55,342	56,263		2,093		2,093		58,356				1,349	02/25/2035	1Z*
12667F-C9-4	CWALT 2004-J13 1A4 . 5.030% 02/25/35		06/01/2011	Paydown		84,437	84,437.00	85,189	84,309		128		128		84,437				1,821	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		84,870	84,870.00	85,506	85,465		(595)		(595)		84,870				1,774	06/01/2019	1Z*
12667G-7H-0	CWALT 2005-46CB A14 . 5.500% 10/25/35		06/01/2011	Paydown		33,656	33,656.00	32,770	33,036		619		619		33,656				776	10/25/2035	4Z*
12667G-AH-6	CWALT 2005-13CB A8 . 5.500% 05/25/35		06/01/2011	Paydown		82,509	82,509.00	79,699	80,613		1,897		1,897		82,509				1,913	05/25/2035	3Z*
12667G-PV-9	CWALT 2005-20CB 1A3 . 5.500% 07/25/35		06/01/2011	Paydown		18,173	18,173.00	17,655	17,953		220		220		18,173				413	07/25/2035	3Z*
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		06/11/2011	Paydown		9,239	9,239.00	9,054	9,109		129		129		9,239				207	08/25/2035	3Z*

(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)																					
12668A-AL-9	CWALT 2005-47CB A11 . 5.500% 10/25/35		06/01/2011	Paydown		68,526	68,526.00	68,106	68,159		368		368		68,526				1,571	10/25/2035	4Z*
12668A-NW-1	CWALT 2005-54CB 1N1 . 5.500% 10/25/35		06/01/2011	Paydown		2,551	2,551.00	2,550	2,547		4		4		2,551				55	10/25/2035	4Z*
12668B-YF-4	CWALT 2006-7CB 1A14 . 6.000% 05/25/36		06/01/2011	Paydown		18,476	18,476.00	15,191	15,102		3,374		3,374		18,476				496	05/25/2036	4Z*
12668G-AC-6	CWL 2006-S9 A3 . 5.728% 11/25/35		06/01/2011	Paydown		43,884	43,884.00	33,550	33,320		10,564		10,564		43,884				1,053	11/25/2035	1Z*
12668G-AD-4	CWL 2006-S9 A4 . 5.794% 11/25/35		06/01/2011	Paydown		54,855	54,855.00	39,866	38,435		16,421		16,421		54,855				1,331	11/25/2035	1Z*
12668X-AD-7	CWL 2006-S8 A4 . 5.650% 03/25/36		06/01/2011	Paydown		122,148	122,148.00	84,552	77,753		44,395		44,395		122,148				2,834	03/25/2036	1Z*
126694-HK-7	CWHL 2005-25 A6 . 5.500% 11/25/35		06/01/2011	Paydown		11,581	11,581.00	11,237	11,403		178		178		11,581				263	11/25/2035	1Z*
126694-JX-7	CWHL 2005-24 A7 . 5.500% 11/25/35		06/01/2011	Paydown		226,445	226,445.00	224,959	225,399		1,046		1,046		226,445				5,215	11/25/2035	2Z*
126694-KZ-0	CWHL 2005-24 A33 . 5.500% 11/25/35		06/01/2011	Paydown		81,247	81,247.00	80,739	80,901		346		346		81,247				1,866	11/25/2035	1Z*
12669E-T5-5	CWHL 2003-39 A19 . 5.000% 10/25/33		06/01/2011	Paydown		269,797	269,797.00	257,656	265,043		4,754		4,754		269,797				5,434	10/25/2033	1Z*
12669F-RG-0	CWHL 2004-4 A5 . 5.250% 05/25/34		06/01/2011	Paydown		28,924	28,924.00	28,793	28,802		122		122		28,924				677	05/25/2034	1Z*
12669F-UC-5	CWHL 2004-9 A7 . 5.250% 06/25/34		06/01/2011	Paydown		20,198	20,198.00	18,962	19,468		730		730		20,198				421	06/25/2034	1Z*
15132E-LC-0	CDMC 2005-1 A5 . 5.767% 02/18/35		06/01/2011	Paydown		83,808	83,808.00	83,756	83,680		128		128		83,808				1,872	02/18/2035	1Z*
152314-PJ-3	CXHE 2005-D AF6 . 5.235% 10/25/35		06/01/2011	Paydown		23,601	23,601.00	23,601	23,601						23,601				525	10/25/2035	1Z*
172973-N7-0	CMSI 2005-1 1A10 . 5.750% 02/25/35		06/01/2011	Paydown		414,981	414,981.00	421,465	421,484		(6,503)		(6,503)		414,981				9,473	09/01/2012	1Z*
172973-YS-2	CMSI 2004-5 1A2 . 5.500% 08/25/34		06/01/2011	Paydown		176,803	176,803.00	174,925	176,029		774		774		176,803				4,022	08/25/2034	1Z*
172973-ZJ-1	CMSI 2004-5 1A18 . 5.250% 08/25/34		06/01/2011	Paydown		191,989	191,989.00	191,989	191,989						191,989				4,153	08/25/2034	1Z*
173067-AC-3	CGCMT 2004-C1 A3 . 5.251% 04/15/40		06/01/2011	Paydown		172,314	172,314.00	180,109	178,494		(6,180)		(6,180)		172,314				3,770	11/01/2013	1Z*
17312H-AB-5	CRMSI 2007-2 A2 . 5.977% 06/25/37		06/01/2011	Paydown		668,525	668,525.00	630,084	664,376		4,149		4,149		668,525				16,233	06/25/2037	1Z*
18451Q-AC-2	CLEAR CHANNEL WORLDWIDE . 9.250% 12/1		04/11/2011	BANK of AMERICA SEC		7,770	7,000.00	7,000	7,000						7,000		770	770	214	12/15/2017	4FE
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE . 9.250% 12/1		04/11/2011	Various		185,204	167,000.00	170,490	170,329		(176)		(176)		170,153		15,051	15,051	4,952	12/15/2017	4FE
20047N-AC-6	COMM 2004-LB4A A3 . 4.405% 10/15/37		04/01/2011	Paydown		844,908	844,908.00	859,825	851,038		(6,131)		(6,131)		844,908				12,406	07/01/2011	1
22540V-GE-6	CSFB 2001-CKN5 A4 . 5.435% 09/15/34		06/01/2011	Paydown		1,318,611	1,318,611.00	1,307,794	1,315,253		3,358		3,358		1,318,611				29,183	09/15/2034	1Z*
22541Q-FV-9	CSFB 2003-17 1A4 . 5.500% 06/25/33		06/01/2011	Paydown		226,019	226,019.00	217,499	219,186		6,834		6,834		226,019				5,233	06/25/2033	1Z*
22541S-5U-8	CSFB 2005-FIX1 A5 . 4.900% 05/25/35		06/01/2011	Paydown		42,229	42,229.00	42,203	42,129		101		101		42,229				889	05/25/2035	3Z*
22541S-W3-8	CSFB 2004-8 4A3 . 5.500% 12/25/34		06/01/2011	Paydown		85,040	85,040.00	82,329	83,143		1,897		1,897		85,040				1,741	12/25/2034	1Z*
225458-5R-5	CSFB 2005-9 2A1 . 5.500% 10/25/35		06/01/2011	Paydown		69,129	69,129.00	67,217	67,530		1,599		1,599		69,129				1,321	10/25/2035	2Z*
225470-M6-7	CSMC 2006-3 IA4A . 5.896% 03/25/36		06/01/2011	Paydown		6,807	6,807.00	6,292	6,320		487		487		6,807				171	03/25/2036	1Z*
233050-AN-3	DBUBS 2011-LC1A A1 . 3.742% 06/01/17		06/01/2011	Paydown		9,775	9,775.00	9,873			(97)		(97)		9,775				92	06/01/2017	1Z*
251510-EJ-8	DBALT 2005-3 4A4 . 5.250% 06/25/35		06/01/2011	Paydown		27,113	27,113.00	25,694	26,446		668		668		27,113				591	06/25/2035	1Z*
251510-FX-6	DBALT 2005-4 A6 . 5.300% 09/25/35		06/01/2011	Paydown		15,077	15,077.00	14,919	14,983		94		94		15,077				337	09/25/2035	4Z*
251510-ML-4	DBALT 2006-AB1 A3 . 5.865% 02/25/36		06/01/2011	Paydown		114,414	114,414.00	104,631	104,580		9,834		9,834		114,414				2,980	02/25/2036	1Z*
251513-BC-0	DBALT 2006-AB4 A6A1 . 5.869% 10/25/3		06/01/2011	Paydown		18,339	18,339.00	16,412	15,925		2,414		2,414		18,339				420	10/25/2036	4Z*
25151E-AD-5	DBALT 2006-AB3 A4 . 6.423% 06/25/36		06/01/2011	Paydown		13,151	13,151.00	11,343	10,971		2,180		2,180		13,151				349	06/25/2036	1Z*
25459H-AD-7	DIRECTV HLDS/FN . 6.375% 06/15/15		06/15/2011	Call 102.1250		2,042,500	2,000,000.00	2,059,050	1,023,532		(8,161)		(8,161)		2,040,671		1,829	1,829	63,750	06/15/2015	2FE
257867-AM-3	DONNELLEY RR . 4.950% 04/01/14		05/13/2011	BARCLAYS		1,026,250	1,000,000.00	999,172	999,598		53		53		999,651		26,599	26,599	31,213	04/01/2014	2FE
302567-AA-0	FPL ENERGY AMERICAN WIND . 6.639% 06/		06/20/2011	Redemption 100.0000		129,000	129,000.00	129,000	129,000						129,000				8,564	06/20/2023	2Z*
302569-AA-6	FL PR & LT CO . 7.520% 06/30/19		06/30/2011	Various		83,218	83,218.00	83,218	83,218						83,218				3,129	06/30/2019	3Z*
32051G-KU-8	FHASI 2005-2 1A2 . 5.500% 05/25/35		06/01/2011	Paydown		58,112	58,112.00	58,874	58,032		80		80		58,112				1,331	06/01/2012	1Z*
32051G-RW-7	FHASI 2005 FA5 1A6 . 5.500% 08/25/35		06/01/2011	Paydown		64,053	64,053.00	64,553	64,376		(323)		(323)		64,053				1,538	07/01/2035	2Z*
32051G-SD-8	FHASI 2005-FA5 3A1 . 5.500% 08/25/35		06/01/2011	Paydown		41,402	41,402.00	41,376	41,361		41		41		41,402				1,055	08/25/2035	3Z*
32056F-AG-7	FHASI 2007-5 B1 . 6.250% 08/25/37		06/01/2011	Paydown		1	195,590.00	7,305	7,371		(9,449)		(9,449)		1				1,395	08/25/2037	1Z*
33736X-FT-1	FIRST UNION NATL BK COMM MTG 2002-C1		06/01/2011	Paydown		227,371	227,371.00	229,636	227,256		115		115		227,371				6,725	01/01/2012	1Z*
350472-AC-0	FOUNDATION PA COAL CO . 7.250% 08/01/		04/04/2011	GOLDMAN SACHS		510,625	500,000.00	506,778	501,700		(308)		(308)		501,392		9,233	9,233	24,771	08/01/2014	3FE
35802Q-AB-4	FRESENIUS MED CAP TR IV . 7.875% 06/1		06/15/2011	Maturity		1,000,000	1,000,000.00	847,500	988,152		11,848		11,848		1,000,000				39,375	06/15/2011	4FE
36186L-AG-8	GMAC 2007-HE2 A6 . 6.249% 07/25/37		06/01/2011	Paydown		48,804	76,714.00	71,632	69,737		3,670		3,670		48,804				2,512	07/25/2037	1Z*
3622EL-AF-3	GSAA 2006-18 AF5A . 6.002% 12/25/36		06/01/2011	Paydown		43,946	43,946.00	40,805	40,685		3,261		3,261		43,946				1,075	12/25/2036	1Z*
362341-MR-7	GSAMP 2005-7F 2A6 . 5.500% 09/25/35		06/01/2011	Paydown		109,486	109,486.00	104,217	105,616		3,870		3,870		109,486				2,553	09/25/2035	1Z*
36249K-AA-8	GSMS 2010-C1 A1 . 3.679% 08/10/43		06/01/2011	Paydown		40,282	40,282.00	41,490	41,423		(1,141)		(1,141)		40,282				618	05/01/2020	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)																					
369300-AH-1	GENERAL CABLE CORP . 7.125% 04/01/17		06/24/2011	Miller Tabak		12,300	12,000.00	12,000	12,000						12,000		300	300	637	04/01/2017	4FE
382550-AZ-4	GOODYEAR TIRE & RUBBER 10.500% 05/15.		06/27/2011	Various		130,858	116,000.00	129,920	128,360		(1,091)		(1,091)		127,269		3,588	3,588	7,037	05/15/2016	4FE
382550-AZ-4	GOODYEAR TIRE & RUBBER 10.500% 05/15.		05/27/2011	Call 110.5000		72,930	66,000.00	73,920	73,032		(553)		(553)		72,479		451	451	3,696	05/15/2016	4FE
435765-AC-6	HOLLY ENERGY PARTNERS LP . 8.250% 03/		06/10/2011	Tax Free Exchange		932,207	920,000.00	932,750	750,000		(543)		(543)		932,207				48,858	03/15/2018	4FE
437089-AE-5	INHEL 2006-1 A5 . 6.022% 05/25/36		06/01/2011	Paydown		6,256	6,256.00	1,015	922		5,334		5,334		6,256				120	05/25/2036	1Z*
45072P-AB-8	IASIS HEALTHCARE . 8.750% 06/15/14		04/19/2011	BANK of AMERICA SEC		261,440	256,000.00	260,315	257,321		(306)		(306)		257,016		4,424	4,424	8,089	06/15/2014	5FE
45660L-2V-0	RAST 2005-A16 A3 . 6.000% 02/25/36		06/01/2011	Paydown		19,710	19,710.00	18,822	18,747		963		963		19,710				553	02/25/2036	3Z*
45660L-S8-3	RAST 2005-A14 A1 . 5.500% 12/25/35		06/01/2011	Paydown		41,876	41,876.00	39,979	40,548		1,328		1,328		41,876				939	12/25/2035	3Z*
45661T-AJ-0	INERGY LP/ FIN . 7.000% 10/01/18		06/02/2011	Tax Free Exchange		41,000	41,000.00	41,000	41,000						41,000				1,953	10/01/2018	4FE
462613-AD-2	IPALCO ENTERPRISES INC . 8.625% 11/14		06/17/2011	Call 103.2730		2,065,460	2,000,000.00	2,000,000	2,000,000						2,000,000		65,460	65,460	101,583	11/14/2011	3FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 . 5.560%		06/01/2011	Paydown		20,100	20,100.00	20,099	20,062		38		38		20,100				466	01/25/2036	2Z*
46412Q-AE-7	IRWHE 2006-2 2A4 . 6.170% 02/25/36		06/01/2011	Paydown		9,926	9,926.00	9,694	9,712		214		214		9,926				254	02/25/2036	5Z*
46625Y-DB-6	JPMCC 2004-CBX A3 . 4.184% 01/12/37		06/01/2011	Paydown		169,686	169,686.00	164,264	169,386		301		301		169,686				3,117	01/12/2037	1Z*
46625Y-JD-6	JPMCC 2005-CB11 A2 . 5.016% 08/12/37		04/01/2011	Paydown		23,584	23,584.00	23,605	23,548		36		36		23,584				394	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*
46629P-AB-4	JPMCC 2006-LDP9 A2 . 5.134% 05/15/47		06/01/2011	Paydown		77,829	77,829.00	83,265	82,993		(5,164)		(5,164)		77,829				1,785	07/01/2016	1Z*
491674-BD-8	KU ENERGY CORP . 3.250% 11/01/20		05/04/2011	DEUTSCHE BANK		1,899,640	2,000,000.00	1,992,440	1,992,471		250		250		1,992,721		(93,081)	(93,081)	31,236	11/01/2020	1FE
494368-BG-7	KIMBERLY CLARK . 5.300% 03/01/41		04/07/2011	BARCLAYS		1,981,640	2,000,000.00	1,982,640			(122)		(122)		1,982,518		(878)	(878)	20,317	03/01/2041	1FE
52108H-UK-8	LBUBS 2003-C7 A2 . 4.064% 09/15/27		06/11/2011	Paydown		830,845	830,845.00	831,494	830,569		276		276		830,845				13,613	07/11/2011	1Z*
52520Q-AG-9	RAST 2006-7 1A7 . 6.000% 11/25/36		06/01/2011	Paydown		46,275	70,765.00	60,146	58,376		4,372		4,372		46,275				1,916	11/25/2036	4Z*
52521H-AD-5	LMT 2006-9 1A4 . 5.750% 01/25/37		06/01/2011	Paydown		64,557	96,320.00	86,108	84,644		5,065		5,065		64,557				2,454	01/25/2037	5Z*
525221-DF-1	LXS 2005-6 A2 . 5.440% 09/25/35		06/01/2011	Paydown		42,245	42,245.00	42,245	42,245						42,245				936	09/25/2035	1Z*
525221-DL-8	LXS 2005-6 A4 . 5.510% 10/25/35		06/01/2011	Paydown		76,508	76,508.00	75,899	76,106		402		402		76,508				1,722	10/25/2035	1Z*
52522H-AN-2	LXS 2006-8 3A5 . 6.050% 06/25/36		06/01/2011	Paydown		4,375	16,618.00	14,776	15,091		613		613		4,375				475	06/25/2036	4Z*
52523K-AJ-3	LXS 2006-17 WF5 . 5.950% 11/25/36		06/23/2011	Paydown		1	155.00	113	140			139	(139)		1				5	11/25/2036	5Z*
570362-AB-9	MARITIMES & NE PIPELINE . 7.500% 05/3		05/30/2011	Redemption 100.0000		10,050	10,050.00	10,050	10,050						10,050				377	05/31/2014	2FE
57643L-LF-1	MABS 2005-AB1 A6 . 5.471% 10/25/35		06/01/2011	Paydown		9,324	9,324.00	9,324	9,301		23		23		9,324				216	10/25/2035	2Z*
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SERIES A		06/30/2011	Redemption 100.0000		26,685	26,685.00	26,685	26,685						26,685				711	06/30/2027	2Z
61745M-A3-7	MSC 2004-3 2A7 . 5.500% 04/25/34		06/01/2011	Paydown		26,072	26,072.00	25,364	25,726		346		346		26,072				622	04/25/2034	1Z*
61745M-W2-5	MSC 2005-T17 A4 . 4.520% 12/13/41		06/01/2011	Paydown		192,581	192,581.00	193,593	192,449		132		132		192,581				3,693	01/01/2012	1Z*
61745M-XA-6	MSC 2004-HQ3 A3 . 4.490% 01/13/41		06/01/2011	Paydown		161,785	161,785.00	159,772	160,197		1,588		1,588		161,785				3,051	01/13/2041	1Z*
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A . 6.092%		06/01/2011	Paydown		22,870	22,870.00	19,558	19,279		3,591		3,591		22,870				528	10/25/2036	1Z*
61749W-AK-3	MSM 2006-11 1A4 . 6.513% 08/25/36		06/01/2011	Paydown		7,600	7,600.00	6,087	5,911		1,690		1,690		7,600				178	08/25/2036	1Z*
61751D-AH-7	MSM 2006-17XS A5W . 5.941% 12/25/36		06/01/2011	Paydown		67,111	67,111.00	57,887	56,901		10,210		10,210		67,111				1,695	12/25/2036	1Z*
63934E-AM-0	NAVISTAR FINANCIAL CORP . 8.250% 11/0		05/13/2011	BANK of AMERICA SEC		183,975	165,000.00	160,134	160,393		119		119		160,513		23,462	23,462	7,449	11/01/2021	3FE
65538P-AF-5	NAA 2007-1 1A5 . 6.347% 03/25/47		06/01/2011	Paydown		65,894	65,894.00	54,797	53,950		11,944		11,944		65,894				1,629	03/25/2047	1Z*
682680-AL-7	ONEOK INC . 7.125% 04/15/11		04/15/2011	Maturity		3,000,000	3,000,000.00	2,997,360	2,998,987		1,013		1,013		3,000,000				106,875	04/15/2011	2FE
69073T-AL-7	OWENS-BROCKWAY GLASS . 6.750% 12/01/1		05/20/2011	WELLS FARGO		542,190	530,000.00	535,044	531,504		(288)		(288)		531,216		10,974	10,974	17,291	12/01/2014	3FE
693320-AK-9	PHH CORP . 9.250% 03/01/16		04/01/2011	Tax Free Exchange		29,282	29,000.00	29,311	29,292		(10)		(10)		29,282				1,714	03/01/2016	3FE
71343P-AF-8	PEPSIAMERICAS INC . 4.375% 02/15/14		04/08/2011	KEY BANC-MCDONALD		1,072,960	1,000,000.00	998,210	998,762		93		93		998,855		74,105	74,105	28,802	02/15/2014	1FE
716495-AL-0	PETROHAWK ENERGY CORP . 7.250% 08/15/		05/25/2011	CREDIT AGRICOLE SECURITIES		61,636	58,000.00	58,000	58,000						58,000		3,636	3,636	3,257	08/15/2018	4FE
743410-AE-2	PROLOGIS TRUST . 5.500% 03/01/13		06/08/2011	Tax Free Exchange		332,581	500,000.00	242,996	303,146		29,435		29,435		332,581				21,160	03/01/2013	2FE
74922E-AF-6	RALI 2006-QS6 1A6 . 6.250% 06/01/36		06/01/2011	Paydown		24,329	47,403.00	40,973	40,756		1,375		1,375		24,329				1,387	06/01/2036	4Z*
74927T-AA-9	RBSSP 2010-9 3A1 . 5.000% 10/26/34		06/26/2011	Paydown		37,460	37,460.00	37,928	37,923		(463)		(463)		37,460				751	03/26/2019	1Z*
760985-H7-9	RAMP 2003-RZ5 A7 . 4.970% 12/25/33		06/01/2011	Paydown		108,089	108,089.00	108,040	107,956		133		133		108,089				2,145	12/25/2033	1Z*
76110H-LK-3	RALI 2003-QS21 . A2 . 4.800% 11/25/33		06/01/2011	Paydown		28,749	28,749.00	28,753	28,685		64		64		28,749				583	04/01/2014	1Z*
761118-MD-7	RALI 2005-QS16 A4 . 5.750% 11/25/35		06/01/2011	Paydown		68,787	68,787.00	64,963	64,911		3,877		3,877		68,787				1,496	11/25/2035	3Z*
761118-XQ-6	RALI 2006-QS3 1A12 . 6.000% 03/25/36		06/01/2011	Paydown		9,131	13,249.00	11,460	11,495		695		695		9,131				360	03/25/2036	3Z*
76112H-AD-9	RAST 2006-A9CB A4 . 6.000% 09/25/36		06/01/2011	Paydown		51,896	134,486.00	114,424	110,930		6,854		6,854		51,896				3,780	09/25/2036	5Z*

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
78108A-AA-2	RSC EQUIPMENT RENTAL INC 10.000% 07/		05/24/2011	PRINCERIDGE GROUP LLC		206,114	181,000.00	179,692	179,863		23		23		179,885		26,228	26,228	15,687	07/15/2017	4FE
790849-AF-0	ST JUDE MEDICAL . 4.875% 07/15/19		05/04/2011	FTN FINANCIAL SECURITIES		7,396,287	6,868,000.00	6,846,161	6,848,431		330		330		6,848,761		547,525	547,525	273,432	07/15/2019	1FE
860370-AF-2	STEWART ENTERPRISES INC . 6.250% 02/1		04/04/2011	BANK of AMERICA SEC		401,000	400,000.00	413,617	400,343		(343)		(343)		400,000		1,000	1,000	16,111	02/15/2013	3FE
863576-AC-8	SASC 2005-5 1A3 . 5.750% 04/25/35		06/01/2011	Paydown		19,129	19,129.00	19,291	19,189		(60)		(60)		19,129				456	03/01/2035	2Z*
863576-CL-6	SASC 2005-6 5A6 . 5.000% 05/25/35		06/01/2011	Paydown		159,536	159,536.00	158,514	158,891		644		644		159,536				3,063	05/25/2035	1Z*
863579-P8-5	SARM 2006-1 5A1 . 2.934% 02/25/36		06/01/2011	Paydown		193,906	193,906.00	193,300	187,805		6,101		6,101		193,906				2,359	02/25/2036	2Z*
86359B-J5-1	SASC 2004-20 6A1 . 5.000% 11/25/34		05/11/2011	BANK of AMERICA SEC		3,059,921	3,044,697.00	2,980,949	2,994,806		(965)		(965)		2,993,840		66,080	66,080	69,774	11/25/2034	1
86359B-J5-1	SASC 2004-20 6A1 . 5.000% 11/25/34		05/01/2011	Paydown		2,349	2,349.00	2,300	2,311		39		39		2,349				44	11/25/2034	1
86359B-J6-9	SASC 2004-20 7A1 . 5.250% 11/25/34		05/11/2011	BANK of AMERICA SEC		771,781	753,876.00	751,638	751,541		22		22		751,564		20,217	20,217	18,140	11/25/2034	1
86359B-J6-9	SASC 2004-20 7A1 . 5.250% 11/25/34		05/01/2011	Paydown		13,912	13,912.00	13,870	13,868		43		43		13,912				300	11/25/2034	1
86359D-NK-9	SASC 2005-15 2A1 . 5.750% 08/25/35		06/01/2011	Paydown		92,006	92,006.00	90,564	90,992		1,013		1,013		92,006				2,296	08/25/2035	2Z*
86359D-SR-9	SASC 2005-17 5A1 . 5.500% 10/25/35		06/01/2011	Paydown		65,919	65,919.00	65,394	65,475		445		445		65,919				1,492	10/25/2035	4Z*
872225-AH-0	TBW 2006-5 A6 . 5.900% 11/25/36		06/01/2011	Paydown		39,328	39,328.00	39,175	39,192		136		136		39,328				784	11/25/2036	1Z*
872375-AC-4	TECO ENERGY INC . 7.200% 05/01/11		05/01/2011	Maturity		329,000	329,000.00	340,472	329,450		(450)		(450)		329,000				11,844	05/01/2011	2FE
87612B-AD-4	TARGA RESOURCES PARTNERS 11.250% 07/		04/01/2011	Taxable Exchange		(29)											(29)	(29)	4,759	07/15/2017	4FE
87612B-AG-7	TARGA RESOURCES PARTNERS . 6.875% 02/		04/01/2011	Various		76,038	77,000.00	76,038							76,038				29	02/01/2021	4FE
901109-AA-6	TUTOR PERINI CORP . 7.625% 11/01/18		06/16/2011	Tax Free Exchange		76,510	76,000.00	76,557	76,548		(37)		(37)		76,510				3,799	11/01/2018	3FE
92903P-AA-7	VORNADO DP LLC 2010-VN0 A1 . 2.970% 0		06/01/2011	Paydown		20,858	20,858.00	20,858	20,857		1		1		20,858				258	09/13/2028	1Z*
929160-AJ-8	VULCAN MATERIALS CO . 6.300% 06/15/13		06/17/2011	TENDER OFFER		257,042	236,000.00	235,526	235,737		53		53		235,790		21,252	21,252	9,355	06/15/2013	3FE
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
939344-AR-8	WMALT 2006-4 3A6 . 6.102% 05/25/36		06/01/2011	Paydown		36,201	80,656.00	62,905	62,432		4,863		4,863		36,201				2,187	05/25/2036	1Z*
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 . 5.9		06/01/2011	Paydown		119,247	119,247.00	108,505	105,640		13,607		13,607		119,247				2,953	10/25/2036	1Z*
949772-AG-2	WFMBS 2005-18 2A4 . 5.500% 12/25/35		06/01/2011	Paydown		496,689	496,689.00	498,396	495,489		1,200		1,200		496,689				11,370	04/01/2012	1Z*
94981S-AG-9	WFMBS 2005-16 A4 . 5.750% 01/25/36		06/01/2011	Paydown		118,138	118,138.00	116,181	116,759		1,379		1,379		118,138				2,772	01/25/2036	1Z*
94984E-AD-4	WFMBS 2006-10 A4 . 6.000% 08/25/36		05/16/2011	JEFFERIES & CO 1		974,375	1,000,000.00	956,250	967,066		2,838		2,838		969,904		4,471	4,471	27,923	08/25/2036	1
97381W-AQ-7	WINDSTREAM CORP . 7.500% 04/01/23		05/17/2011	Tax Free Exchange		117,000	117,000.00	117,000							117,000				1,487	04/01/2023	3FE
67000X-AG-1	NOVELIS INC . 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		125,000	125,000.00	125,000	125,000						125,000				3,402	12/15/2017	4FE
87971K-AH-0	TEMBEC INDUSTRIES INC 11.250% 12/15/	A	04/04/2011	Tax Free Exchange		138,191	140,000.00	138,204	138,189		2		2		138,191				4,769	12/15/2018	4FE
256853-AA-0	DOLPHIN ENERGY LTD . 5.888% 06/15/19	F	06/15/2011	Redemption 100.0000		58,950	58,950.00	58,950	58,950						58,950				1,735	06/15/2019	1Z*
654902-AB-1	NOKIA . 5.375% 05/15/19	F	04/13/2011	BARCLAYS		2,029,740	2,000,000.00	1,991,180	1,992,225		261		261		1,992,486		37,254	37,254	45,688	05/15/2019	1FE
670849-AA-6	OGX PETROLEO E G . 8.500% 06/01/18	F	06/02/2011	CREDIT SUISSE FIRST BOSTON		72,509	71,000.00	71,533			(2)		(2)		71,530		978	978	67	06/01/2018	4FE
693309-AA-4	PE PAPER ESCROW 12.000% 08/01/14	F	04/07/2011	BARCLAYS		23,150	20,000.00	19,019	19,231		44		44		19,275		3,875	3,875	1,673	08/01/2014	3FE
75405T-AA-7	RAS LAFFAN LNG II . 5.298% 09/30/20	F	04/01/2011	Redemption 100.0000		79,200	79,200.00	79,200	79,200						79,200				2,098	09/30/2020	1Z*
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						52,396,493	53,776,065.00	51,360,510	46,967,549	17,017	272,159	2,735	286,441		51,488,414		908,072	908,072	1,620,188		
Bonds - Credit Tenant Loans																					
09255#-AA-7	WALGREEN Blackstone . 7.480% 02/01/18		06/01/2011	Redemption 100.0000		26,748	26,748.00	26,819	26,783		(35)		(35)		26,748				834	02/01/2018	1
34417@-AA-2	WALGREEN FOG Partners Five . 7.320% 0		06/01/2011	Redemption 100.0000		55,336	55,336.00	54,900	55,121		215		215		55,336				1,689	02/01/2018	1
56033@-AA-9	CVS CORP MAIN DEV LLC . 8.720% 07/01/		06/01/2011	Redemption 100.0000		19,751	19,751.00	20,547	20,114		(363)		(363)		19,751				718	07/01/2017	2
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC . 8.060		06/01/2011	Redemption 100.0000		28,272	28,272.00	28,188	28,227		45		45		28,272				950	11/01/2019	2
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE . 7		06/01/2011	Redemption 100.0000		21,060	21,060.00	20,524	20,800		260		260		21,060				678	02/01/2018	2
4199999 - Subtotal - Bonds - Credit Tenant Loans						151,166	151,166.00	150,977	151,045		121		121		151,166				4,870		
8399997 - Subtotal - Bonds - Part 4						66,989,591	68,517,964.00	66,210,233	61,557,770	17,017	213,039	2,735	227,321		66,263,742		725,842	725,842	1,856,849		
8399999 - Subtotal - Bonds						66,989,591	68,517,964.00	66,210,233	61,557,770	17,017	213,039	2,735	227,321		66,263,742		725,842	725,842	1,856,849		
9999999 - TOTALS						66,989,591		66,210,233	61,557,770	17,017	213,039	2,735	227,321		66,263,742		725,842	725,842	1,856,849		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contacts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Index	Barclays	03/15/2011	03/15/2012	7,943		1295.000		744,412		744,644		744,644	231						100/100
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Index	Barclays	06/15/2011	06/15/2012	13,999		1278.000		1,195,708		1,195,926		1,195,926	218						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	06/15/2011	03/17/2012	7		128.000		5,166		6,986		6,986	1,820						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/25/2011	03/17/2012	13		130.000		12,160		11,297		11,297	(863)						100/109
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/23/2011	03/17/2012	78		133.000		64,157		54,288		54,288	(9,869)						100/109
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/20/2011	03/17/2012	102		135.000		79,680		60,078		60,078	(19,602)						100/109
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	06/15/2011	06/15/2012	7		128.000		5,971		7,917		7,917	1,946						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	12/15/2010	09/17/2011	9		126.000	6,228			7,164		7,164	(126)						100/94
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	10/15/2010	09/30/2011	23		119.000	21,252			31,924		31,924	5,819						100/98
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	08/16/2010	12/17/2011	49		110.000	52,954			112,308		112,308	13,818						100/91
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	11/15/2010	12/17/2011	35		121.000	33,133			47,040		47,040	3,815						100/110
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	12/15/2010	12/17/2011	32		126.000	26,176			31,104		31,104	768						100/94
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	06/15/2011	12/17/2011	7		128.000		4,116		5,901		5,901	1,785						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/25/2011	12/17/2011	26		130.000		21,260		18,590		18,590	(2,670)						100/109
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/23/2011	12/17/2011	16		133.000		10,952		8,512		8,512	(2,440)						100/109
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	02/15/2011	12/17/2011	3		134.000		2,133		1,428		1,428	(705)						100/133
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/20/2011	12/17/2011	13		135.000		8,312		5,785		5,785	(2,527)						100/109
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	01/14/2011	01/21/2012	99		130.000		86,435		76,923		76,923	(9,512)						100/115

(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)
Purchased Options - Hedging Other - Call Options and Warrants (continued)																						
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	02/15/2011	01/21/2012	6		134.000		4,602		3,216		3,216	(1,386)						100/133
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	05/23/2011	07/16/2011	14		133.000		4,656		1,204		1,204	(3,452)						100/109
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	05/20/2011	07/16/2011	12		135.000		2,966		324		324	(2,642)						100/109
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	10/15/2010	09/17/2011	7		119.000	6,370			9,506		9,506	987						100/98
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	11/15/2010	09/17/2011	11		121.000	9,122			13,189		13,189	2,156						100/110
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	06/15/2011	09/17/2011	6		128.000		2,340		3,870		3,870	1,530						100/100
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	05/25/2011	09/17/2011	26		130.000		17,256		12,870		12,870	(4,386)						100/109
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	05/23/2011	09/17/2011	16		133.000		8,052		5,008		5,008	(3,044)						100/109
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	02/15/2011	09/17/2011	6		134.000		3,438		1,578		1,578	(1,860)						100/133
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	05/20/2011	09/17/2011	13		135.000		5,649		2,782		2,782	(2,867)						100/109
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	09/23/2010	09/17/2011	170		114.000	167,858			313,480		313,480	40,970						100/101
0089999 - Purchased Options - Hedging Other - Call Options and Warrants										323,093	2,289,421		2,794,842		2,794,842	7,912						
0149999 - Purchased Options - Subtotal - Hedging Other										323,093	2,289,421		2,794,842		2,794,842	7,912						
0369999 - Purchased Options -Total Purchased Options - Call Options and Warrants										323,093	2,289,421		2,794,842		2,794,842	7,912						
0429999 - Purchased Options - Subtotal - Total Purchased Options										323,093	2,289,421		2,794,842		2,794,842	7,912						
Written Options - Hedging Other - Call Options and Warrants																						
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Index	Barclays	03/15/2011	03/15/2012	(7,943)		1423.000		(296,437)		(296,568)		(296,568)	(131)						100/100
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Index	Barclays	06/15/2011	06/15/2012	(13,999)		1392.000		(487,144)		(487,297)		(487,297)	(153)						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/23/2011	03/17/2012	(62)		146.000		(16,516)		(11,470)		(11,470)	5,046						100/109
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/20/2011	03/17/2012	(89)		148.000		(21,571)		(13,083)		(13,083)	8,488						100/109
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	10/15/2010	09/30/2011	(23)		130.000	(9,844)			(12,190)		(12,190)	1,012						100/98
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	08/16/2010	12/17/2011	(37)		120.000	(22,940)			(52,873)		(52,873)	(4,403)						100/91
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	02/15/2011	12/17/2011	(20)		139.000		(3,540)		(1,060)		(1,060)	2,480						100/133
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	12/15/2010	12/17/2011	(24)		139.000	(6,984)			(6,192)		(6,192)	2,136						100/94
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	01/18/2011	01/21/2012	(99)		121.000		(31,422)		(18,414)		(18,414)	13,008						100/115
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	09/23/2010	09/17/2011	(161)		124.000	(81,326)			(153,755)		(153,755)	(4,830)						100/101
0509999 - Written Options - Hedging Other - Call Options and Warrants										(121,094)	(856,630)		(1,052,902)		(1,052,902)	22,653						
0569999 - Written Options - Subtotal - Hedging Other										(121,094)	(856,630)		(1,052,902)		(1,052,902)	22,653						
0789999 - Written Options - Total Written Options - Call Options and Warrants										(121,094)	(856,630)		(1,052,902)		(1,052,902)	22,653						
0849999 - Written Options - Subtotal - Total Written Options										(121,094)	(856,630)		(1,052,902)		(1,052,902)	22,653						
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		80,000,000	3 Month LIBOR			120,143			(854,615)					1,089,954		100/100
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Int Rate	Royal Bank of Ca	12/18/2008	12/03/2018		(80,000,000)	-2.850			(1,140,000)										100/100
0859999 - Swaps - Hedging Effective - Interest Rate												(1,019,857)			(854,615)					1,089,954		
0909999 - Swaps - Subtotal - Hedging Effective												(1,019,857)			(854,615)					1,089,954		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Swaps - Replication - Credit Default																						
RSAT# 80589MA@1		N/A	Credit	Barclays	05/23/2007	06/20/2012		300,000	21.000			317	(144)		(144)	1,016				300,000	2FE	
0989999 - Swaps - Replication - Credit Default												317	(144)		(144)	1,016				300,000		
1029999 - Swaps - Subtotal - Replication												317	(144)		(144)	1,016				300,000		
1159999 - Swaps - Total Swaps - Interest Rate												(1,019,857)			(854,615)					1,089,954		
1169999 - Swaps - Total Swaps - Credit Default												317	(144)		(144)	1,016				300,000		
1209999 - Swaps - Subtotal - Total Swaps												(1,019,540)	(144)		(854,759)	1,016				1,389,954		
1399999 - Totals - Subtotal - Headging Effective												(1,019,857)			(854,615)					1,089,954		
1409999 - Totals - Subtotal - Headging Other										201,999	1,432,791		1,741,940		1,741,940	30,565						
1419999 - Totals - Subtotal - Replication												317	(144)		(144)	1,016				300,000		
1449999 - TOTAL										201,999	1,432,791	(1,019,540)	1,741,796		887,181	31,581				1,389,954		

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

Broker Name	Net Cash Deposits

NONE

(a)

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

NONE

SCHEDULE DB - Part D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value > 0	Contracts With Book/ Adjusted Carrying Value < 0	Exposure net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives				854,272	(269,037)	854,272	854,272	(269,037)	854,272		
NAIC 1 Designation											
Barclays	Yes	Yes		1,940,570	(784,009)	1,156,561	1,940,570	(784,009)	1,156,561	300,000	299,856
Royal Bank of Canada	Yes	Yes						(854,615)		1,089,954	1,089,954
0299999 - Total NAIC 1 Designation				1,940,570	(784,009)	1,156,561	1,940,570	(1,638,624)	1,156,561	1,389,954	1,389,810
0899999 - TOTAL				2,794,842	(1,053,046)	2,010,833	2,794,842	(1,907,661)	2,010,833	1,389,954	1,389,810

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	12,486	12,274	07/01/2011
3133MR-PX-4	FHLB 4.625 FHLB 12 RM	1	13,104	13,060	07/01/2011
3133XM-L6-6	FHLB 4.625 FHLB 12 G1057	1	13,134	13,002	07/01/2011
3133XM-Q8-7	FHLB 5.00 FHLB 17 G1069	1	1,424	1,403	07/01/2011
3134G2-BL-5	FMAC FMFR 01LI GB 13 L5	1	65,612	64,325	07/01/2011
31398A-DM-1	FNMA 5.375 FNSM A 06/17	1	12,783	12,561	07/01/2011
31398A-VZ-2	FNMA 2.75 FNSM A 03/14	1	12,173	12,027	07/01/2011
912803-DK-6	USTR 4 5/8 TPRN 40	1	18,177	17,820	07/01/2011
912810-EW-4	USTR 6 BOND 26	1	10,938	10,916	07/01/2011
912828-FL-9	USTR 2 1/2 TRIN D 16	1	16,613	16,450	07/01/2011
912828-FQ-8	USTR 4 7/8 NOTE E 16	1	1,079,751	1,075,176	07/01/2011
912828-HG-8	USTR 3 7/8 NOTE R 12	1	47,145	46,505	07/01/2011
912828-JK-7	USTR 3 1/8 NOTE P 13	1	16,964	16,795	07/01/2011
912828-NN-6	USTR 1 NOTE AA 13	1	845,987	833,162	07/01/2011
912828-NR-7	USTR 2 3/8 NOTE N 17	1	4,541	4,495	07/01/2011
912828-NU-0	USTR 0 3/4 NOTE AB 13	1	966,566	950,250	07/01/2011
912828-QD-5	USTR 0 1/8 TRIN W 16	1	15,980	15,670	07/01/2011
912828-QH-6	USTR 1 1/4 NOTE W 14	1	364,102	358,611	07/01/2011
912828-QQ-6	USTR 2 3/8 NOTE L 18	1	955,740	938,856	07/01/2011
0199999 - Bonds, U.S. Governments, Issuer Obligations			4,473,220	4,413,358	
0599999 - Bonds, Subtotals - U.S. Government			4,473,220	4,413,358	
7799999 - Bonds, Total Bonds, Issuer Obligations			4,473,220	4,413,358	
8399999 - Bonds, Subtotals - Total Bonds			4,473,220	4,413,358	
Stocks, Common Stocks, Money Market Mutual Funds					
SF0284-38-9	BNY INST CASH RESERVE	U	49,275	151,332	
9399999 - Stocks, Common Stocks, Money Market Mutual Funds			49,275	151,332	
9799999 - Stocks, Total Common Stocks			49,275	151,332	
9899999 - Stocks, Total Preferred and Common Stocks			49,275	151,332	
9999999 - TOTALS			4,522,495	4,564,690	

General Interrogatory:

1. Total activity for the year Fair Value $ (12,467,416) Book/Adjusted Carrying Value $ (12,309,871)
2. Average Balance for the year Fair Value $ 11,469,153 Book/Adjusted Carrying Value $ 11,562,278
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
   NAIC 1 $ 4,413,358 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 151,332

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Marker Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations					
690353-QE-0	OPIC AGENCY DN Due 7/12/2011 At Mat	1	1,008,529	1,008,529	07/12/2011
690353-RV-1	OPIC US AGENCY Floating Rate MTN Adj % D	1	3,000,000	3,000,000	12/15/2019
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12	1	2,000,000	2,000,000	12/16/2019
0199999 - Bonds, U.S. Governments, Issuer Obligations			6,008,529	6,008,529	
0599999 - Bonds, Subtotals - U.S. Government			6,008,529	6,008,529	
Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations					
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due	1FE	500,000	500,000	11/15/2038
385466-AS-6	GRAND FORKS ND HOSP FAC Adj % Due 12/1/	1FE	3,000,000	3,000,000	12/01/2016
46936R-AC-6	JACKSONVILLE FL ED VRDN Adj % Due 12/1/2	1FE	1,800,000	1,800,000	12/01/2029
469404-TS-6	JACKSONVILLE FL HLTH AUTH Adj % Due 8/1	1FE	2,900,000	2,900,000	08/15/2033
485428-QC-3	KANSAS ST DEV FIN AUTH REV Adj % Due 9/	1FE	1,545,000	1,545,000	09/01/2032
60528A-BX-1	MSBUSFIN VRDN Adj % Due 11/1/2035 Sched	1FE	3,200,000	3,200,000	11/01/2035
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/	1FE	1,200,000	1,200,000	08/01/2033
986476-AX-7	York Adj % Due 9/15/2024 Sched	1FE	400,000	400,000	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			14,545,000	14,545,000	
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					
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/	2Z*	500,000	500,000	08/01/2023
2899999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Other Loan-Backed and Structured Securities			500,000	500,000	
3199999 - Bonds, Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions			15,045,000	15,045,000	
Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					
00118U-U1-8	AGL CAPITAL CORP CP 0.26% Due 7/1/2011 A	1	2,999,978	2,999,978	07/01/2011
03040M-U5-4	AMERICAN WATER CAP CP 0.3% Due 7/5/2011	2	2,799,860	2,799,860	07/05/2011
03741P-U1-8	APACHE CORP CP 0.27% Due 7/1/2011 At Mat	1	2,999,978	2,999,978	07/01/2011
05361M-U1-9	Avery CP 0 1/4% Due 7/1/2011 At Mat	1	2,999,979	2,999,979	07/01/2011
066365-DC-8	BANKERS TRUST NEW YORK CORP 7 1/4% Due	1FE	508,937	509,199	10/15/2011
22238H-GQ-7	COUNTRYWIDE FINL CORP 5.8% Due 6/7/2012	1FE	1,043,119	1,044,788	06/07/2012
2574P1-UT-7	DOMINION RESOURCES Cp 0.3% Due 7/27/2011	1	2,999,325	2,999,325	07/27/2011
2925A3-UT-3	ENBRIDGE ENERGY PARTNERS Cp 0.3% Due 7/2	1	1,199,710	1,199,710	07/27/2011
316175-40-5	FIDELITY INST MM FUND PRIME	L	97,726	97,726	
423468-AA-5	HELMHODT CAPITAL LLC VRDN Adj % Due 4/1/	1FE	3,190,000	3,190,000	04/01/2047
45110U-US-2	IDA CORP CP 0.35% Due 7/26/2011 At Mat	1	2,999,183	2,999,183	07/26/2011
59157B-AC-6	METLIFE INSTITUTIONAL FD Flt % Due 7/12	1FE	751,915	750,000	07/12/2012
66807N-U1-1	NOWEST CP 0.23% Due 7/1/2011 At Mat	1	2,599,983	2,599,983	07/01/2011
74444R-UJ-6	PUBLIC SERV COLO CP 0.3% Due 7/18/2011 A	1	2,899,508	2,899,508	07/18/2011
83701M-UV-9	SOUTH CAROLINA FUEL CO Cp 0.28% Due 7/29	1	2,999,323	2,999,323	07/29/2011
84755M-U8-3	SPECTRA ENGERGY CAP CP 0.31% Due 7/8/201	1	2,999,716	2,999,716	07/08/2011
89233P-4T-0	TOYOTA MOTOR CREDIT CORP Adj % Due 1/12	1FE	500,007	500,000	01/12/2012
9838T3-U7-9	XCEL ENERGY INC CP 0.27% Due 7/7/2011 At	1	2,999,843	2,999,843	07/07/2011
3299999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations			39,588,090	39,588,099	
3899999 - Bonds, Subtotals - Industrial and Miscellaneous (Unaffiliated)			39,588,090	39,588,099	
7799999 - Bonds, Total Bonds, Issuer Obligations			60,141,619	60,141,628	
8099999 - Bonds, Total Bonds, Other Loan-Backed and Structured Securities			500,000	500,000	
8399999 - Bonds, Subtotals - Total Bonds			60,641,619	60,641,628	
9999999 - TOTALS			60,641,619	60,641,628	

General Interrogatory:

	Fair Value	Book/Adjusted Carrying Value
1. Total activity for the year	Fair Value $ (4,057,599)	Book/Adjusted Carrying Value $ (4,059,028)
2. Average Balance for the year	Fair Value $ 57,018,924	Book/Adjusted Carrying Value $ 56,850,305
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value $ 65,164,114	Book/Adjusted Carrying Value $ 65,206,318

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository Name	Location and Supplemental Information	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
BANK OF AMERICA	SAN FRANCISCO, CA					(2,346,033)	(3,062,118)	(2,306,072)	
BANK OF NEW YORK MELLON	NEW YORK, NY					(879,362)	(340,470)	(886,381)	
NORTHERN TRUST	CHICAGO, IL					385,475	385,482	385,489	
PNC BANK	CINCINNATI OHIO					332,428	100,434	1,661,866	
0199998 - Deposits in 5 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories						511,433	58,983	106,464	
0199999 - TOTAL - Open Depositories						(1,996,059)	(2,857,689)	(1,038,634)	
0399999 - TOTAL Cash on Deposit						(1,996,059)	(2,857,689)	(1,038,634)	
0599999 - TOTALS						(1,996,059)	(2,857,689)	(1,038,634)	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AGL CAPITAL CORP CP		06/30/2011	0.260	07/01/2011	4,399,968	32	
AMERICAN WATER CAP CP		06/29/2011	0.300	07/05/2011	2,799,860	47	
AMERICAN WATER CAP CP		06/30/2011	0.300	07/08/2011	1,399,907	12	
APACHE CORP CP		06/30/2011	0.250	07/01/2011	3,999,971	29	
AVERY CP		06/30/2011	0.250	07/01/2011	4,399,969	31	
DOMINION RESOURCES CP		06/30/2011	0.300	07/27/2011	2,999,325	25	
ENBRIDGE ENERGY PARTNERS CP		06/28/2011	0.300	07/27/2011	1,199,710	30	
IDA CORP CP		06/28/2011	0.350	07/26/2011	2,999,183	88	
NOWEST CP		06/30/2011	0.230	07/01/2011	2,599,983	17	
OGE ENERGY CORP CP		06/30/2011	0.270	07/11/2011	1,399,885	11	
PACIFIC GAS & ELECTRIC CP		06/23/2011	0.330	07/12/2011	1,599,721	117	
PUBLIC SERV COLO CP		06/28/2011	0.300	07/18/2011	4,199,280	125	
PUBLIC SERV E&G CP		06/30/2011	0.200	07/01/2011	1,399,992	8	
REED ELSEVIER INC CP		06/23/2011	0.300	07/05/2011	1,499,850	100	
SOUTH CAROLINA FUEL CO CP		06/30/2011	0.280	07/29/2011	2,999,323	23	
SPECTRA ENERGY CAP CP		06/23/2011	0.300	07/07/2011	999,883	67	
SPECTRA ENERGY CAP CP		06/27/2011	0.310	07/08/2011	2,999,716	103	
XCEL ENERGY INC CP		06/30/2011	0.270	07/07/2011	2,999,843	23	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					46,895,369	888	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					46,895,369	888	
7799999 - Total Bonds - Subtotals - Issuer Obligations					46,895,369	888	
8399999 - Total Bonds - Subtotals - Bonds					46,895,369	888	
8699999 - Total Cash Equivalents					46,895,369	888	