HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011
OF THE CONDITION AND AFFAIRS OF THE

Community Insurance Company

NAIC Group Code 0671 (Current) 0671 (Prior) NAIC Company Code 10345 Employer's ID Number 31-1440175

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

Country of Domicile United States of America

Licensed as business type: Property/Casualty

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 07/08/1995 Commenced Business 10/01/1995

Statutory Home Office 4361 Irwin Simpson Road (Street and Number) , Mason , OH 45040-9498 (City or Town, State and Zip Code)

Main Administrative Office 4361 Irwin Simpson Road (Street and Number)

Mason , OH 45040-9498 (City or Town, State and Zip Code) , 513-872-8100 (Area Code) (Telephone Number)

Mail Address 6775 W. Washington Street (Street and Number or P.O. Box) , Milwaukee , WI 53214 (City or Town, State and Zip Code)

Primary Location of Books and Records 6775 W. Washington Street (Street and Number)

Milwaukee , WI 53214 (City or Town, State and Zip Code) , 414-459-6833 (Area Code) (Telephone Number)

Internet Web Site Address www.anthem.com

Statutory Statement Contact Brenda J. Buss (Name) , 414-459-6833 (Area Code) (Telephone Number)

brenda.buss@bcbswi.com (E-mail Address) , 414-459-6229 (FAX Number)

OFFICERS

President/Chairperson	Erin Patricia Hoeflinger	Vice President/Treasurer	Robert David Kretschmer
Vice President/Secretary	Kathleen Susan Kiefer	Assistant Secretary	Judy Lynne Pershern

OTHER

Amy Soppel Renshaw Assistant Secretary

DIRECTORS OR TRUSTEES

Carter Allen Beck	Wayne Scott DeVeydt	Erin Patricia Hoeflinger
Catherine Irene Kelaghan	Kathleen Susan Kiefer	

State of Ohio
County of Warren 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.

Erin Patricia Hoeflinger	Kathleen Susan Kiefer	Robert David Kretschmer
President/Chairperson	Vice President/Secretary	Vice President/Treasurer

Subscribed and sworn to before me this
20th day of October, 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

KRISTINE A. BAUMGARTNER
Notary Public, State of Ohio
My Commission Expires Aug. 29, 2014

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,352,481,256		1,352,481,256	1,073,967,635
2. Stocks:				
2.1 Preferred stocks	503,004		503,004	501,000
2.2 Common stocks	197,617,491		197,617,491	226,729,851
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	29,158,063		29,158,063	28,705,097
4.2 Properties held for the production of income (less $ encumbrances)			0	0
4.3 Properties held for sale (less $ encumbrances)			0	0
5. Cash ($ (57,557,559)), cash equivalents ($ 9,500,951) and short-term investments ($ 143,134,542)	95,077,934		95,077,934	(217,711,189)
6. Contract loans (including $ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	17,600,873	1,981,725	15,619,148	11,073,344
9. Receivables for securities	1,307,183		1,307,183	201,515
10. Securities lending reinvested collateral assets	142,585,080		142,585,080	140,871,356
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,836,330,884	1,981,725	1,834,349,159	1,264,338,610
13. Title plants less $ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	14,543,508		14,543,508	13,577,073
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	39,440,280	1,395,042	38,045,238	14,077,245
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums	2,383,000		2,383,000	3,505,000
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	7,927
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	211,576,669	21,869,095	189,707,574	195,781,213
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	93,237,655	40,084,355	53,153,300	47,528,909
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	7,842,152	5,174,153	2,667,999	2,862,490
21. Furniture and equipment, including health care delivery assets ($)	3,297,718	3,297,718	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	286,403,739		286,403,739	393,668,667
24. Health care ($ 18,161,445) and other amounts receivable	54,074,886	35,913,441	18,161,445	16,501,154
25. Aggregate write-ins for other than invested assets	47,424,414	3,191,879	44,232,535	42,947,383
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,596,554,905	112,907,408	2,483,647,497	1,994,795,669
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,596,554,905	112,907,408	2,483,647,497	1,994,795,669
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. FEP Assets held by agent	37,513,064		37,513,064	37,513,064
2502. Bluecard receivables	6,719,471		6,719,471	5,434,319
2503. Other miscellaneous accounts receivable	3,191,879	3,191,879	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	47,424,414	3,191,879	44,232,535	42,947,383

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ .... reinsurance ceded)	384,285,565	5,245,172	389,530,737	335,493,625
2.	Accrued medical incentive pool and bonus amounts	9,784,925		9,784,925	3,341,282
3.	Unpaid claims adjustment expenses	14,617,716		14,617,716	12,760,394
4.	Aggregate health policy reserves	140,589,867		140,589,867	128,625,621
5.	Aggregate life policy reserves			0	0
6.	Property/casualty unearned premium reserve			0	0
7.	Aggregate health claim reserves	99,000		99,000	102,000
8.	Premiums received in advance	147,521,422		147,521,422	36,765,555
9.	General expenses due or accrued	52,425,339		52,425,339	59,158,891
10.1	Current federal and foreign income tax payable and interest thereon (including $ .... on realized gains (losses))	13,424,451		13,424,451	9,930,026
10.2	Net deferred tax liability			0	0
11.	Ceded reinsurance premiums payable	75,032		75,032	59,922
12.	Amounts withheld or retained for the account of others	742,755		742,755	451,661
13.	Remittances and items not allocated	8,251,861		8,251,861	13,923,095
14.	Borrowed money (including $ 100,000,000 current) and interest thereon $ 139,389 (including $ 139,389 current)	100,139,389		100,139,389	100,003,333
15.	Amounts due to parent, subsidiaries and affiliates	340,931,235		340,931,235	325,282,397
16.	Derivatives			0	0
17.	Payable for securities			0	0
18.	Payable for securities lending	142,585,080		142,585,080	140,871,356
19.	Funds held under reinsurance treaties (with $ .... authorized reinsurers and $ .... unauthorized reinsurers)			0	0
20.	Reinsurance in unauthorized companies			0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22.	Liability for amounts held under uninsured plans	70,168,245		70,168,245	74,843,838
23.	Aggregate write-ins for other liabilities (including $ 18,481,321 current)	27,900,365	0	27,900,365	29,923,365
24.	Total liabilities (Lines 1 to 23)	1,453,542,247	5,245,172	1,458,787,419	1,271,536,362
25.	Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26.	Common capital stock	XXX	XXX	1,142,307	1,142,307
27.	Preferred capital stock	XXX	XXX	0	
28.	Gross paid in and contributed surplus	XXX	XXX	195,393,523	195,393,523
29.	Surplus notes	XXX	XXX		0
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31.	Unassigned funds (surplus)	XXX	XXX	828,324,249	526,723,478
32.	Less treasury stock, at cost:				
	32.1 .... shares common (value included in Line 26 $ ....)	XXX	XXX		
	32.2 .... shares preferred (value included in Line 27 $ ....)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	1,024,860,078	723,259,307
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,483,647,497	1,994,795,669
	DETAILS OF WRITE-INS				
2301.	Escheat liabilities	13,867,548		13,867,548	13,412,530
2302.	Other accrued expenses - non trade	14,032,817		14,032,817	16,510,835
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	27,900,365	0	27,900,365	29,923,365
2501.		XXX	XXX		
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	0	0
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	XXX	15,736,632	15,510,150	20,701,945
2.	Net premium income (including $ non-health premium income)	XXX	3,408,352,661	3,110,975,555	4,148,819,104
3.	Change in unearned premium reserves and reserve for rate credits	XXX	(15,285,247)	(14,188,805)	(5,455,755)
4.	Fee-for-service (net of $ medical expenses)	XXX			0
5.	Risk revenue	XXX			0
6.	Aggregate write-ins for other health care related revenues	XXX	0	0	0
7.	Aggregate write-ins for other non-health revenues	XXX	(70,659)	(25,984)	(1,640,168)
8.	Total revenues (Lines 2 to 7)	XXX	3,392,996,755	3,096,760,767	4,141,723,181
	Hospital and Medical:				
9.	Hospital/medical benefits	28,159,989	1,978,471,496	1,783,495,805	2,397,206,147
10.	Other professional services	1,788,900	125,684,948	115,518,650	149,933,800
11.	Outside referrals	0			0
12.	Emergency room and out-of-area	2,730,287	191,825,213	182,304,759	229,907,070
13.	Prescription drugs	61,651	375,440,764	322,710,138	483,230,987
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		6,343,247	6,522,086	5,794,080
16.	Subtotal (Lines 9 to 15)	32,740,827	2,677,765,668	2,410,551,439	3,266,072,084
	Less:				
17.	Net reinsurance recoveries		17,612	35,630	35,630
18.	Total hospital and medical (Lines 16 minus 17)	32,740,827	2,677,748,056	2,410,515,809	3,266,036,454
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 38,307,713 cost containment expenses		50,005,938	64,928,800	73,066,409
21.	General administrative expenses		225,774,559	228,940,185	329,891,538
22.	Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)		(3,321,000)	(1,536,000)	(3,429,000)
23.	Total underwriting deductions (Lines 18 through 22)	32,740,827	2,950,207,553	2,702,848,794	3,665,565,401
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	442,789,202	393,911,972	476,157,780
25.	Net investment income earned		49,078,750	52,601,033	69,589,699
26.	Net realized capital gains (losses) less capital gains tax of $ 5,059,741		8,138,477	6,249,365	15,149,506
27.	Net investment gains (losses) (Lines 25 plus 26)	0	57,217,227	58,850,398	84,739,204
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $) (amount charged off $ (272,263))]		(272,263)		0
29.	Aggregate write-ins for other income or expenses	0	686,157	63,546	63,412
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	500,420,323	452,825,917	560,960,396
31.	Federal and foreign income taxes incurred	XXX	167,453,476	152,024,919	185,293,434
32.	Net income (loss) (Lines 30 minus 31)	XXX	332,966,847	300,800,998	375,666,962
	DETAILS OF WRITE-INS				
0601.		XXX			
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.	Loss on sale of fixed assets	XXX	(70,659)	(25,984)	(1,640,168)
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	(70,659)	(25,984)	(1,640,168)
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.	Miscellaneous revenue		686,157	63,546	63,546
2902.	Regulatory Fine/Penalty				(135)
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	686,157	63,546	63,412

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	723,259,307	626,513,671	626,513,671
34.	Net income or (loss) from Line 32	332,966,847	300,800,998	375,666,962
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $ (13,423,752)	(24,381,307)	6,062,033	21,170,224
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax	(668,946)	4,277,162	12,728,380
39.	Change in nonadmitted assets	(6,315,823)	(21,477,216)	(12,819,930)
40	Change in unauthorized reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
	44.1 Paid in	0	0	0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus			
45.	Surplus adjustments:			
	45.1 Paid in	0	0	0
	45.2 Transferred to capital (Stock Dividend)			
	45.3 Transferred from capital			
46.	Dividends to stockholders			(300,000,000)
47.	Aggregate write-ins for gains or (losses) in surplus	0	0	0
48.	Net change in capital & surplus (Lines 34 to 47)	301,600,771	289,662,977	96,745,636
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,024,860,078	916,176,648	723,259,307
	DETAILS OF WRITE-INS			
4701.				
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	0

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	3,501,669,048	3,104,250,471	4,109,937,995
2. Net investment income	54,348,704	54,714,731	73,203,284
3. Miscellaneous income	(70,659)	(25,984)	(1,640,168)
4. Total (Lines 1 to 3)	3,555,947,092	3,158,939,218	4,181,501,111
5. Benefit and loss related payments	2,617,262,374	2,417,191,544	3,285,789,618
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	277,557,438	358,804,647	474,765,328
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ 5,059,741 tax on capital gains (losses)	169,018,793	1,299,502,897	1,338,908,693
10. Total (Lines 5 through 9)	3,063,838,606	4,075,499,087	5,099,463,639
11. Net cash from operations (Line 4 minus Line 10)	492,108,486	(916,559,869)	(917,962,528)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	808,928,703	398,270,928	628,021,189
12.2 Stocks	44,407,919	0	55,802,758
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	1,480,556	0	604,862
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,047	8,444	8,424
12.7 Miscellaneous proceeds	1,015,000	8,348,969	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	855,836,225	406,628,341	684,437,233
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,083,939,657	516,619,275	607,389,725
13.2 Stocks	49,531,037	0	62,490,186
13.3 Mortgage loans	0	0	0
13.4 Real estate	2,132,955	971,682	1,356,900
13.5 Other invested assets	7,459,567	2,714,956	4,078,771
13.6 Miscellaneous applications	2,819,392	0	8,518
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,145,882,608	520,305,913	675,324,101
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(290,046,383)	(113,677,572)	9,113,132
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	136,056	100,030,000	100,003,333
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	300,000,000
16.6 Other cash provided (applied)	110,590,964	(113,535,887)	(226,330,582)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	110,727,020	(13,505,887)	(426,327,249)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	312,789,123	(1,043,743,328)	(1,335,176,644)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(217,711,189)	1,117,465,455	1,117,465,455
19.2 End of period (Line 18 plus Line 19.1)	95,077,934	73,722,127	(217,711,189)

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	1,729,649	3,541	798,825	45,164	122,883	110,806	0	96,812	0	551,618
2. First Quarter	1,741,209	3,079	785,656	45,081	109,670	104,873	0	113,626	0	579,224
3. Second Quarter	1,751,921	2,908	783,691	46,070	113,976	108,200	0	113,274	0	583,802
4. Third Quarter	1,742,994	2,521	770,615	47,162	114,695	107,081	0	120,504	0	580,416
5. Current Year	0									
6. Current Year Member Months	15,736,632	26,475	7,051,016	413,075	1,011,032	961,788	0	1,036,475	0	5,236,771
Total Member Ambulatory Encounters for Period:										
7 Physician	4,256,580	5,918	2,768,805	422,399	0	0	0	1,059,458		
8. Non-Physician	2,515,556	3,508	1,655,026	186,035	22,790	111,783	0	536,414		
9. Total	6,772,136	9,426	4,423,831	608,434	22,790	111,783	0	1,595,872	0	0
10. Hospital Patient Days Incurred	539,697	814	144,339	112,590	0	0	0	281,954		
11. Number of Inpatient Admissions	83,265	106	34,627	10,936	0	0	0	37,596		
12. Health Premiums Written (a)	3,408,366,422	14,706,586	2,232,277,723	84,684,442	4,378,924	25,142,063	(245,849)	980,535,647	(49,919)	66,936,805
13. Life Premiums Direct	0	0	0	0	0	0	0	0		
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0		
15. Health Premiums Earned	3,393,081,176	13,411,115	2,224,611,379	82,308,074	4,376,501	25,033,782	(245,849)	976,699,288	(49,919)	66,936,805
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	2,617,287,912	14,989,484	1,725,865,845	59,881,258	2,592,318	16,381,870	(83,127)	747,703,929	(482,226)	50,438,561
18. Amount Incurred for Provision of Health Care Services	2,677,765,668	14,639,446	1,732,198,197	62,002,463	2,575,831	16,329,792	(83,659)	794,091,342	(482,305)	56,494,561

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 980,535,647

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered	2,220,339	102,478	2,860			2,325,677
0399999 Aggregate accounts not individually listed-covered	162,615,513	7,505,402	209,449			170,330,364
0499999 Subtotals	164,835,852	7,607,880	212,309	0	0	172,656,041
0599999 Unreported claims and other claim reserves						216,874,696
0699999 Total amounts withheld						
0799999 Total claims unpaid						389,530,737
0899999 Accrued medical incentive pool and bonus amounts						9,784,925

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	205,744,738	1,535,168,271	5,357,604	224,784,221	211,102,342	224,218,536
2. Medicare Supplement	10,040,090	49,841,168	148,733	11,922,056	10,188,823	9,949,584
3. Dental Only	1,137,848	15,244,022	45,933	1,155,303	1,183,781	1,253,314
4. Vision Only	292,990	2,299,328	1,013	212,261	294,003	229,762
5. Federal Employees Health Benefits Plan	(83,127)	0	0	0	(83,127)	532
6. Title XVIII - Medicare	90,527,250	657,219,396	756,048	132,472,644	91,283,298	93,225,897
7 Title XIX - Medicaid	(482,226)	0	(79)	0	(482,305)	0
8. Other health	6,192,000	44,228,949	85,373	12,688,627	6,277,373	6,718,000
9. Health subtotal (Lines 1 to 8)	313,369,563	2,304,001,134	6,394,625	383,235,112	319,764,188	335,595,625
10. Healthcare receivables (a)	0	0	0	0	0	0
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	(100,396)	0	478,467	9,306,458	378,071	3,341,282
13. Totals (Lines 9-10+11+12)	313,269,167	2,304,001,134	6,873,092	392,541,570	320,142,259	338,936,907

(a) Excludes $ .... loans or advances to providers not yet expensed.

NOTES TO FINANCIAL STATEMENTS

For purposes of the quarterly interim financial information, it is presumed that the users of the interim financial information have read or have access to the Annual Statement as of December 31, 2010. This presentation addresses only significant events occurring since the last Annual Statement.

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of Community Insurance Company (the "Company") have been prepared in conformity with the National Association of Insurance Commissioners' ("NAIC") *Annual Statement Instructions* and in accordance with accounting practices prescribed by NAIC *Accounting Practices and Procedures Manual* ("NAIC SAP"), subject to any deviations prescribed or permitted by the Ohio Insurance Department (the "Department").

For the nine months ended September 30, 2011 and the year ended December 31, 2010, there were no differences between the Company's statutory-basis capital and surplus or net income under NAIC SAP and practices prescribed or permitted by the Department.

B. – C.

No significant change.

2. Accounting Changes and Corrections of Errors

Not applicable.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. – G.

No significant change.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7. Investment Income

No significant change.

8. Derivative Instruments

Not applicable.

9. Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of the Relationship

No change.

B. Significant Transactions for Each Period

On September 21, 2011 the Company made a capital contribution in the amount of $3,000,000 to Radiant Services, LLC, its wholly owned subsidiary formed December 21, 2010.

C. Intercompany Management and Service Arrangements

No change.

D. Amounts Due to or from Related Parties

At September 30, 2011, the Company reported $286,403,739 due from affiliates and $340,931,235 due to affiliates. The receivable and payable balances represent intercompany transactions that will be settled in accordance with the settlement terms of the intercompany agreement.

E. – L.

No significant change.

11. Debt

A. Capital Notes

Not applicable.

B. All Other Debt

The Company is a member of the Federal Home Loan Bank of Cincinnati ("FHLBC") and has the ability to obtain cash advances to earn incremental income and as an additional source of liquidity for its operations. In order to obtain cash advances, the Company is required to pledge securities to the FHLBC as collateral. In addition, borrowings cannot exceed twenty times the Company's investment in FHLBC common stock. At September 30, 2011, the Company's investment in common stock was $6,379,000. On March 25, 2011, the Company borrowed $100,000,000 from the FHLBC. The advance has a fixed rate of 0.26% and matures on January 18, 2012. The Company pledged securities, primarily U.S. government sponsored mortgage-backed securities, with a fair value of $120,097,259 as collateral.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

14. Contingencies

No significant change.

NOTES TO FINANCIAL STATEMENTS

15. Leases

No significant change.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Not applicable.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

No significant change.

C. Wash Sales

1. In the course of the Company's asset management, securities may be sold and reacquired within 30 days of the sale date to enhance the yield on the investments.

2. There were no wash sales involving securities with an NAIC designation of 3 or below or unrated.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. Administrative Services Only Plans

Not applicable.

B. Administrative Services Contract Plans

No significant change.

C. Medicare or Other Similarly Structured Cost-Based Reimbursement Contract

Not applicable.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

20. Fair Value Measurements

1. Fair value measurement at reporting date:

NOTES TO FINANCIAL STATEMENTS

($ in thousands)

	Level I	Level II	Level III	Total
Perpetual preferred stock				
Industrial and miscellaneous	$ -	$ 503	$ -	$ 503
Total bonds	-	503	-	503
Bonds				
Industrial and miscellaneous	$ -	$ 59,563	$ 760	$ 60,323
Hybrid securities	-	1,267	-	1,267
Total bonds	-	60,830	760	61,590
Common stock				
Industrial and miscellaneous	191,238	6,379	-	197,617
Total common stock	191,238	6,379	-	197,617
Total assets at fair value	$ 191,238	$ 67,712	$ 760	$ 259,710

2. Assets measured at fair value using significant unobservable inputs (Level III):

	Balance at 01/01/2011	Securities not previously carried at Fair Value	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases, issuances, sales and settlements	Balance at 9/30/2011
Industrial and miscellaneous	$ -	$ 783	$ -	$ (22)	$ (1)	$ 760
Total	**$ -**	**$ 783**	**$ -**	**$ (22)**	**$ (1)**	**$ 760**

These transfers into Level III represent non-investment grade bonds that were not previously reported at fair value. The fair value of these securities is now below the amortized cost and thus they are now carried at fair value. The Company's policy is to recognize transfers between Levels, if any, as of the beginning of the reporting period.

3. Fair values of fixed maturity securities are based on quoted market prices, where available. These fair values are obtained primarily from third party pricing services, which generally use Level I or Level II inputs, for the determination of fair value to facilitate fair value measurements and disclosures. United States Government securities represent Level I securities, while Level II securities primarily include corporate securities, securities from states, municipalities and political subdivisions and residential mortgage-backed securities. For securities not actively traded, the third party pricing services may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds.

   Fair values of equity securities are generally designated as Level I and are based on quoted market prices. For certain equity securities, quoted market prices for the identical security are not always available and the fair value is estimated by reference to similar securities for which quoted prices are available. These securities are designated Level II.

   There have been no significant changes in the valuation techniques during the current period.

21. Other Items

No significant change.

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

There were no events occurring subsequent to September 30, 2011 requiring disclosure. Subsequent events have been considered through November 10, 2011, for the statutory statement issued on November 10, 2011.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

25. Change in Incurred Claims and Claim Adjustment Expenses

The estimated cost of claims and claims adjustment expenses attributable to insured events of prior years decreased by $25,303,014 during 2011. This is approximately 7.19% of unpaid claims and claim adjustment expenses of $351,697,301 as of December 31, 2010. The redundancy reflects the decreases in estimated claims and claims adjustment expenses as a result of claims payment during the year, and as additional information is received regarding claims incurred prior to 2011. Recent claim development trends are also taken into account in evaluating the overall adequacy of unpaid claims and claims adjustment expenses. Included in this decrease, the company experienced $47,971 of unfavorable prior year claim development on retrospectively rated policies. However, since the business to which it relates is subject to premium adjustments, there was no significant impact on surplus.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

28. Health Care Receivables

No significant change.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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). 05/04/2009

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? 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 [ ] No [X]

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

GENERAL INTERROGATORIES

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

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

9.2 Has the code of ethics for senior managers been amended? Yes [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
All WellPoint associates, including senior management, are bound by the WellPoint Standards of Ethical Business Conduct (the "Code"). Annually, the Ethics and Compliance Department reviews the Code for new topics, changes in policies and/or new policies. Any changes that are ultimately made to the Code during the annual review process must be approved by senior management, the Audit Committee, and the WellPoint Board of Directors. The Code was revised in March of 2011 to include the following major enhancements: 1) Letter from Chairman, President and CEO updated, 2) Core Values updated to reflect “Continuous Improvement” 3) "Foreign Corrupt Practices Act” section revised to reflect new policy approved in 2010, and 4) Procurement section revised to reflect procurement policies and supplier code of conduct.

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

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

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	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 0	$
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$ 17,600,873
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 17,600,873
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon Corporation	New York, NY

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107105	BlackRock Financial Management	New York, NY
105006	Deutsche Asset Management	New York, NY
113878	McDonnell Investment Management, LLC	Oak Brook, IL
107346	Seix Advisors	Upper Saddle River, NJ
Not Available	State Street Global Advisors	Boston, MA

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 - HEALTH

1. Operating Percentages:

   1.1 A&H loss percent ..... 79.9 %

   1.2 A&H cost containment percent ..... 1.1 %

   1.3 A&H expense percent excluding cost containment expenses ..... 7.0 %

2.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

2.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... $

2.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

2.4 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 OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

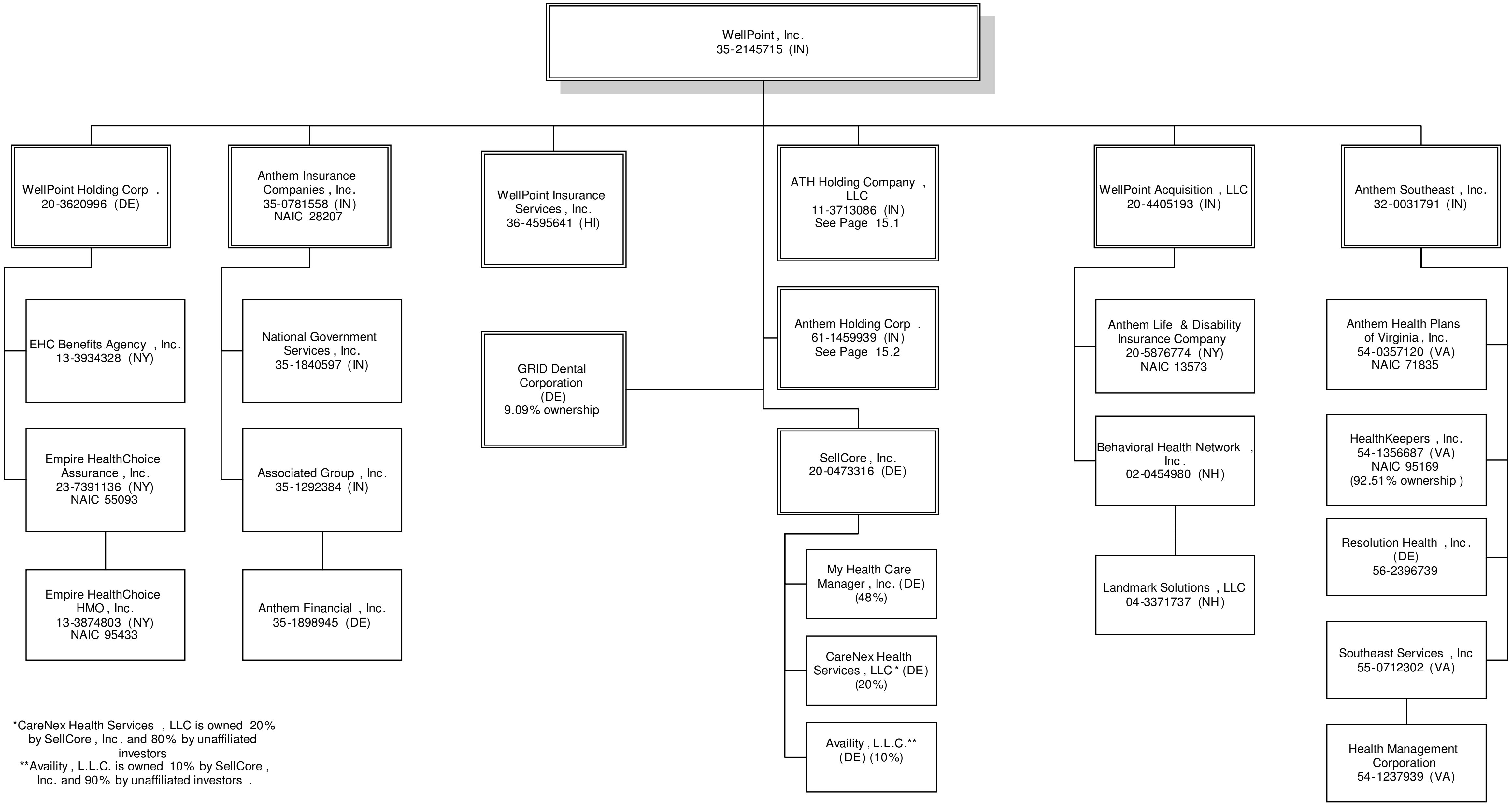
	1	Direct Business Only							
		2	3	4	5	6	7	8	9
States, etc.	Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1. Alabama AL	N							0	
2. Alaska AK	N							0	
3. Arizona AZ	N							0	
4. Arkansas AR	N							0	
5. California CA	N							0	
6. Colorado CO	N							0	
7. Connecticut CT	N							0	
8. Delaware DE	N							0	
9. District of Columbia DC	N							0	
10. Florida FL	N							0	
11. Georgia GA	N							0	
12. Hawaii HI	N							0	
13. Idaho ID	N							0	
14. Illinois IL	N							0	
15. Indiana IN	L							0	
16. Iowa IA	N							0	
17. Kansas KS	N							0	
18. Kentucky KY	N							0	
19. Louisiana LA	N							0	
20. Maine ME	N							0	
21. Maryland MD	N							0	
22. Massachusetts MA	N							0	
23. Michigan MI	N							0	
24. Minnesota MN	N							0	
25. Mississippi MS	N							0	
26. Missouri MO	N							0	
27. Montana MT	N							0	
28. Nebraska NE	N							0	
29. Nevada NV	N							0	
30. New Hampshire NH	N							0	
31. New Jersey NJ	N							0	
32. New Mexico NM	N							0	
33. New York NY	N							0	
34. North Carolina NC	N							0	
35. North Dakota ND	N							0	
36. Ohio OH	L	2,428,126,543	980,535,647	(49,919)	(245,849)			3,408,366,422	
37. Oklahoma OK	N							0	
38. Oregon OR	N							0	
39. Pennsylvania PA	N							0	
40. Rhode Island RI	N							0	
41. South Carolina SC	N							0	
42. South Dakota SD	N							0	
43. Tennessee TN	N							0	
44. Texas TX	N							0	
45. Utah UT	N							0	
46. Vermont VT	N							0	
47. Virginia VA	N							0	
48. Washington WA	N							0	
49. West Virginia WV	N							0	
50. Wisconsin WI	N							0	
51. Wyoming WY	N							0	
52. American Samoa AS	N							0	
53. Guam GU	N							0	
54. Puerto Rico PR	N							0	
55. U.S. Virgin Islands VI	N							0	
56. Northern Mariana Islands MP	N							0	
57. Canada CN	N							0	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0	0	0
59. Subtotal	XXX	2,428,126,543	980,535,647	(49,919)	(245,849)	0	0	3,408,366,422	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX							0	
61. Totals (Direct Business)	(a) 2	2,428,126,543	980,535,647	(49,919)	(245,849)	0	0	3,408,366,422	0
DETAILS OF WRITE-INS									
5801.	XXX								
5802.	XXX								
5803.	XXX								
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	0	0	0	0	0	0	0	0

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

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

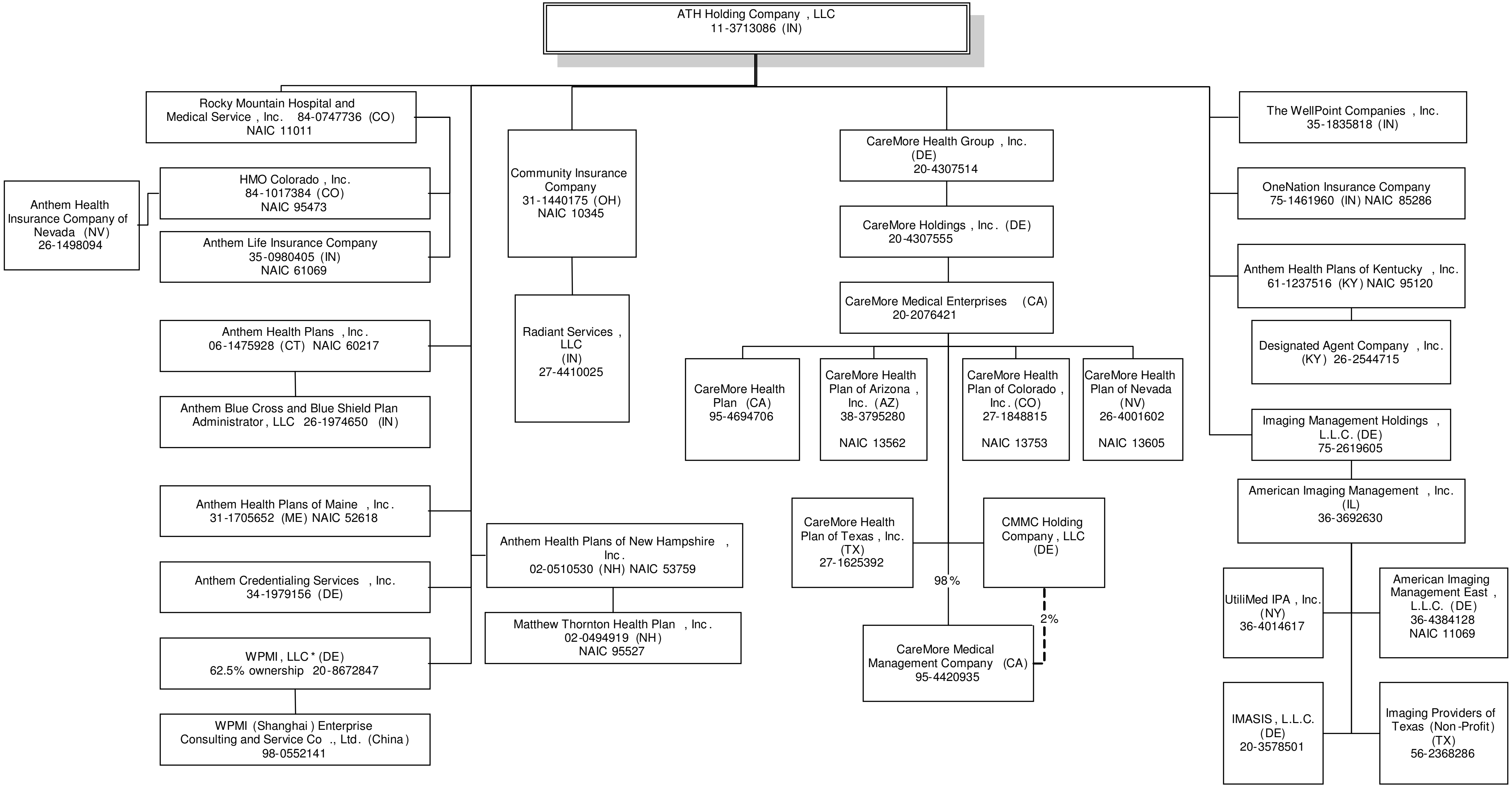


*CareNex Health Services, LLC is owned 20% by SellCore, Inc. and 80% by unaffiliated investors

**Availity, L.L.C. is owned 10% by SellCore, Inc. and 90% by unaffiliated investors.

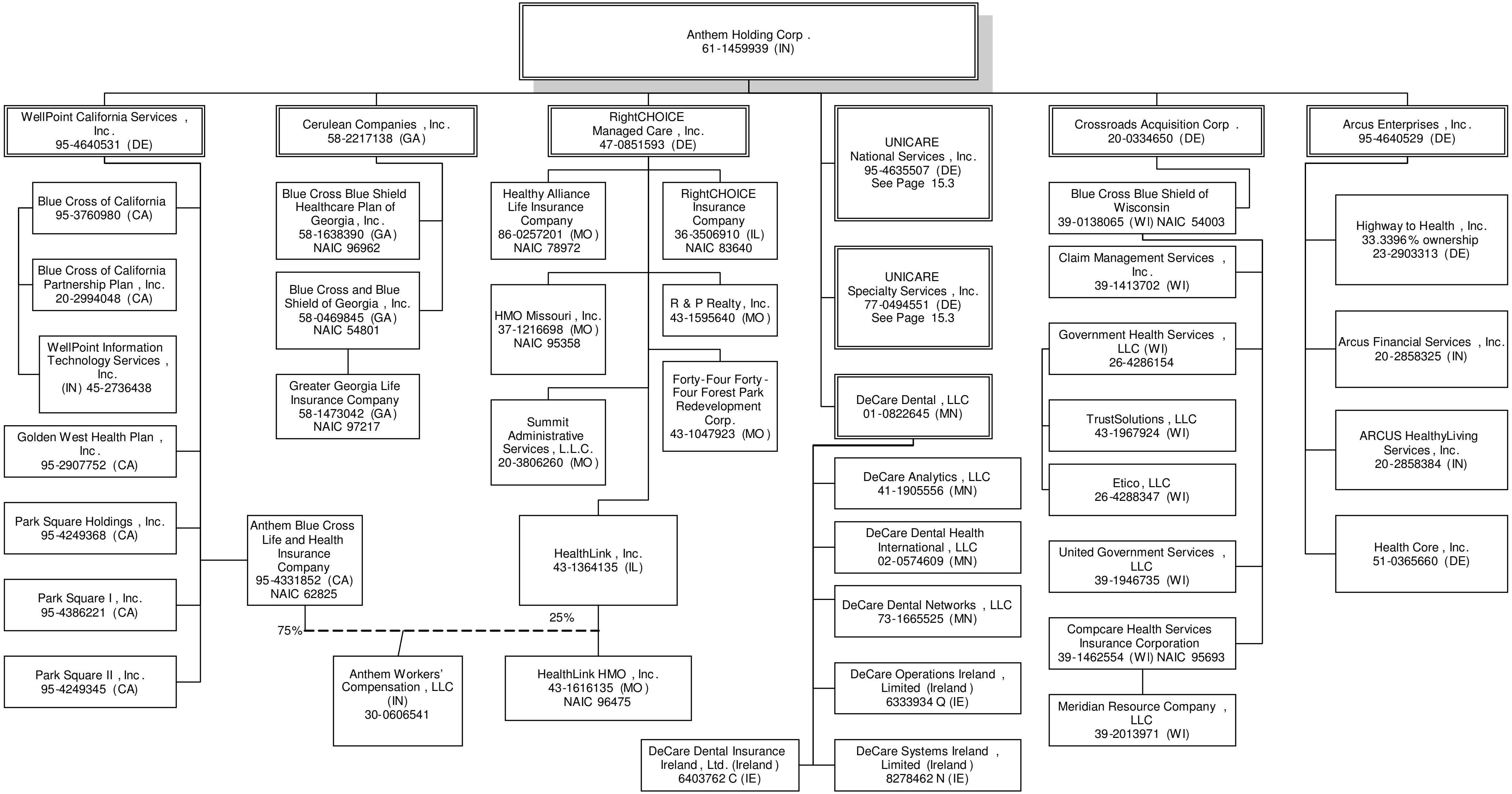
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



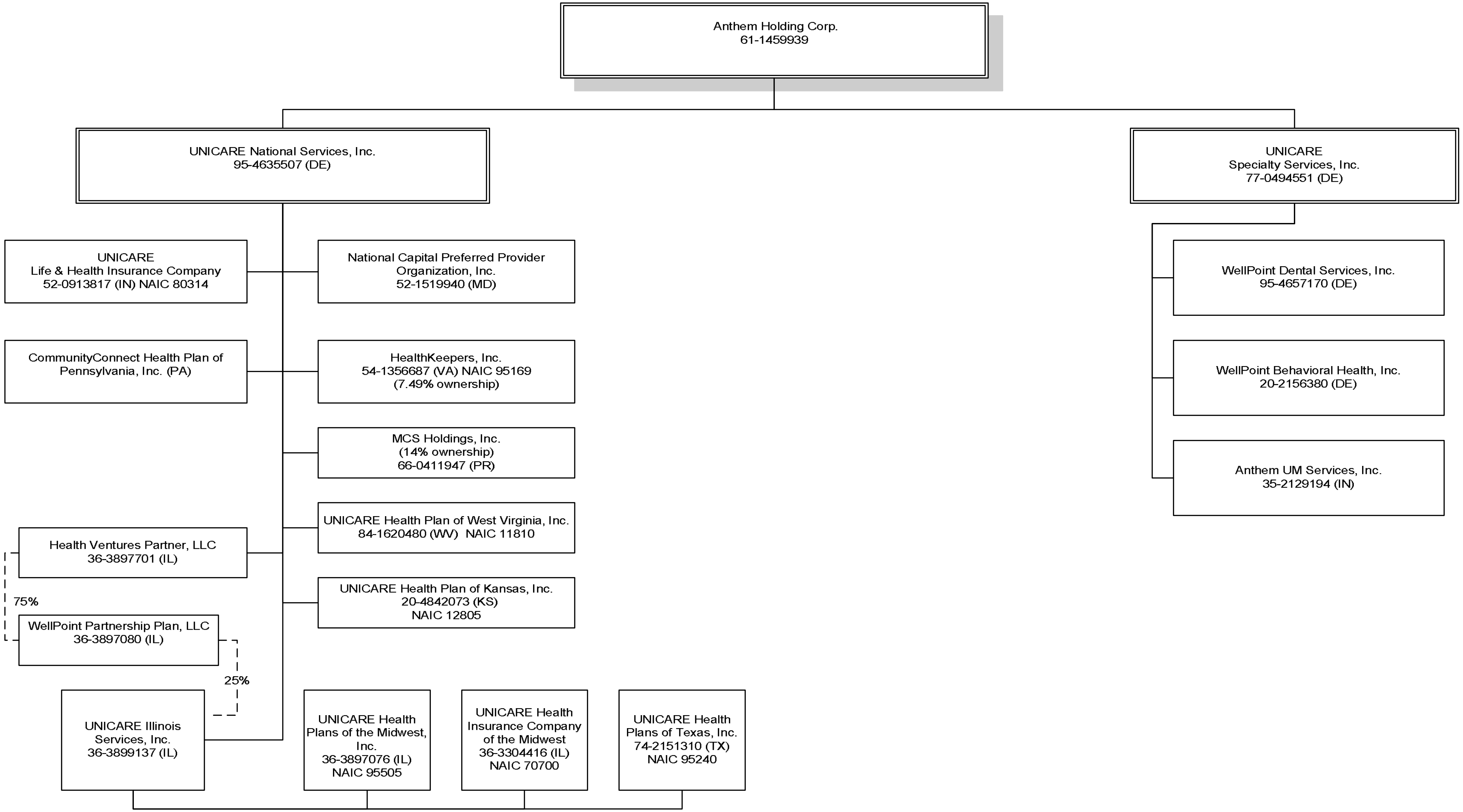
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

Explanation:

1.

Bar Code:

1. Medicare Part D Coverage Supplement [Document Identifier 365]

1 0 3 4 5 2 0 1 1 3 6 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	28,705,097	29,652,856
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,132,955	1,356,900
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	1,679,989	2,304,659
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	29,158,063	28,705,097
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	29,158,063	28,705,097

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

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	11,073,344	6,664,502
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,000	0
	2.2 Additional investment made after acquisition	7,458,567	4,078,771
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	975,409
5.	Unrealized valuation increase (decrease)	548,518	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	1,480,556	604,862
8.	Deduct amortization of premium and depreciation	0	40,476
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	17,600,873	11,073,344
12.	Deduct total nonadmitted amounts	1,981,725	
13.	Statement value at end of current period (Line 11 minus Line 12)	15,619,148	11,073,344

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,301,198,486	1,268,905,596
2.	Cost of bonds and stocks acquired	1,133,470,694	669,879,911
3.	Accrual of discount	1,990,183	3,807,228
4.	Unrealized valuation increase (decrease)	(39,368,575)	32,569,575
5.	Total gain (loss) on disposals	15,148,942	16,477,211
6.	Deduct consideration for bonds and stocks disposed of	853,336,622	683,823,947
7.	Deduct amortization of premium	6,546,583	5,991,772
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,954,774	625,316
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,550,601,751	1,301,198,486
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,550,601,751	1,301,198,486

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)	1,076,342,759	878,804,230	762,938,116	1,951,539	983,952,239	1,076,342,759	1,194,160,412	858,545,232
2. Class 2 (a)	198,780,915	17,300,826	73,184,866	(719,672)	141,517,449	198,780,915	142,177,203	152,306,871
3. Class 3 (a)	154,366,982	17,917,658	11,437,790	(9,198,459)	157,433,021	154,366,982	151,648,391	144,107,125
4. Class 4 (a)	10,849,022	448,800	1,696,626	2,125,005	14,446,295	10,849,022	11,726,201	22,008,968
5. Class 5 (a)	1,985,489	0	1,105,424	(26,554)	2,643,287	1,985,489	853,511	4,073,520
6. Class 6 (a)	(1)	0	0	0	1,025,959	(1)	(1)	643,636
7. Total Bonds	1,442,325,166	914,471,514	850,362,822	(5,868,141)	1,301,018,250	1,442,325,166	1,500,565,717	1,181,685,352
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	0	0	0	503,004	0	0	503,004	0
10. Class 3	501,000	0	0	(501,000)	501,000	501,000	0	501,000
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	501,000	0	0	2,004	501,000	501,000	503,004	501,000
15. Total Bonds and Preferred Stock	1,442,826,166	914,471,514	850,362,822	(5,866,137)	1,301,519,250	1,442,826,166	1,501,068,721	1,182,186,352

(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 $ 54,630,916 ; NAIC 2 $ 1,233,309 ; NAIC 3 $ 0 ;
NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	143,134,542	XXX	143,158,132	46,023	19,233

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	38,722,021	161,815,511
2.	Cost of short-term investments acquired	1,617,731,048	2,681,697,236
3.	Accrual of discount	11,236	24,583
4.	Unrealized valuation increase (decrease)	1,015,000	0
5.	Total gain (loss) on disposals	1,832	770
6.	Deduct consideration received on disposals	1,514,284,933	2,804,816,079
7.	Deduct amortization of premium	61,662	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	143,134,542	38,722,021
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	143,134,542	38,722,021

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

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

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

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	68,995,696	985,210,613
2.	Cost of cash equivalents acquired	680,459,202	2,848,303,689
3.	Accrual of discount	134,121	578,208
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	2,218	7,645
6.	Deduct consideration received on disposals	740,090,287	3,765,104,311
7.	Deduct amortization of premium	0	148
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,500,951	68,995,696
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	9,500,951	68,995,696

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Install 4100U Fire Alarm	Cincinnati	Ohio		Simplex Grinnel	19,763			
Material & labor to Rebuild AH	Cincinnati	Ohio		DeBra Kuempel	24,000			
Design & Engg charges	Youngstown	Ohio		Simplex Grinnel	5,765			
Replace of Fire Alam Panels	Youngstown	Ohio		Simplex Grinnel	4,306			
Replace & Install UPS Battery	Youngstown	Ohio		DC Group, Inc.	6,305			
Install Condensing Boiler	Youngstown	Ohio		Midwest Mechanical	40,398			
Security upgrade Project	Mason	Ohio		Koorsen Fire & Security	40,000			
Security upgrade Project	Mason	Ohio		Koorsen Fire & Security	68,804			
Carpeting	Mason	Ohio		Milliken & Company	59,871			
Carpeting	Mason	Ohio		Loth, Inc.	13,060			
Elevator Hydraulic Replacement	Mason	Ohio		Elevator Hydraulic Replacement	18,105			
Security upgrade Project	Mason	Ohio		Koorsen Fire & Security	22,653			
Security upgrade Project	Mason	Ohio		Koorsen Fire & Security	13,546			
Security upgrade Project	Mason	Ohio		Koorsen Fire & Security	2,614			
Worthington Security Progress	Worthington	Ohio		Koorsen Fire & Security	42,000			
Security upgrade Project	Worthington	Ohio		Koorsen Fire & Security	147,000			
Install Condensing Boiler	Youngstown	Ohio		Midwest Mechanical	40,398			
0199999. Acquired by Purchase					568,587	0	0	0
0399999 - Totals					568,587	0	0	0

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
Description of Property	2 City	3 State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
0399999 - Totals																			

NONE

Schedule B - Part 2 - Mortgage Loans Acquired

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

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
0199999. Oil and Gas Production - Unaffiliated								0	0	0	0	XXX
0299999. Oil and Gas Production - Affiliated								0	0	0	0	XXX
0399999. Transportation Equipment - Unaffiliated								0	0	0	0	XXX
0499999. Transportation Equipment - Affiliated								0	0	0	0	XXX
0599999. Mineral Rights - Unaffiliated								0	0	0	0	XXX
0699999. Mineral Rights - Affiliated								0	0	0	0	XXX
0799999. Fixed or Variable Rate - Bonds - Unaffiliated								0	0	0	0	XXX
0899999. Fixed or Variable Rate - Bonds - Affiliated								0	0	0	0	XXX
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	0	0	0	XXX
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								0	0	0	0	XXX
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated								0	0	0	0	XXX
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated								0	0	0	0	XXX
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								0	0	0	0	XXX
1499999. Joint Venture Interests - Other Fixed Income - Affiliated								0	0	0	0	XXX
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	XXX
1699999. Joint Venture Interests - Common Stock - Affiliated								0	0	0	0	XXX
1799999. Joint Venture Interests - Real Estate - Unaffiliated								0	0	0	0	XXX
1899999. Joint Venture Interests - Real Estate - Affiliated								0	0	0	0	XXX
1999999. Joint Venture Interests - Other - Unaffiliated								0	0	0	0	XXX
	Pathway Private Equity Fund XXII, LLC	Irvine	CA	Pathway Capital Mgt, LLC		01/16/2007	1		2,360,895		11,880,175	0.205
2099999. Joint Venture Interests - Other - Affiliated								0	2,360,895	0	11,880,175	XXX
2199999. Surplus Debentures, etc - Unaffiliated								0	0	0	0	XXX
2299999. Surplus Debentures, etc - Affiliated								0	0	0	0	XXX
2399999. Collateral Loans - Unaffiliated								0	0	0	0	XXX
2499999. Collateral Loans - Affiliated								0	0	0	0	XXX
2599999. Non-collateral Loans - Unaffiliated								0	0	0	0	XXX
2699999. Non-collateral Loans - Affiliated								0	0	0	0	XXX
2799999. Capital Notes - Unaffiliated								0	0	0	0	XXX
2899999. Capital Notes - Affiliated								0	0	0	0	XXX

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE Community Insurance Company

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
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	0	0	0	XXX
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated								0	0	0	0	XXX
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	0	0	0	XXX
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								0	0	0	0	XXX
3399999. State Low Income Housing Tax Credit - Unaffiliated								0	0	0	0	XXX
3499999. State Low Income Housing Tax Credit - Affiliated								0	0	0	0	XXX
3599999. All Other Low Income Housing Tax Credit - Unaffiliated								0	0	0	0	XXX
3699999. All Other Low Income Housing Tax Credit - Affiliated								0	0	0	0	XXX
3799999. Any Other Class of Assets - Unaffiliated								0	0	0	0	XXX
	Radiant Company, LLC	Indianapolis	IN	Radiant Company, LLC		12/21/2010		1,000	3,000,000	0	0	100.000
3899999. Any Other Class of Assets - Affiliated								1,000	3,000,000	0	0	XXX
3999999. Total - Unaffiliated								0	0	0	0	XXX
4099999. Total - Affiliated								1,000	5,360,895	0	11,880,175	XXX
4199999 - Totals								1,000	5,360,895	0	11,880,175	XXX

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 Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
												0						0	
0199999. Oil and Gas Production - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0299999. Oil and Gas Production - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0399999. Transportation Equipment - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0499999. Transportation Equipment - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0599999. Mineral Rights - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0699999. Mineral Rights - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
0899999. Fixed or Variable Rate - Bonds - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1499999. Joint Venture Interests - Other Fixed Income - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1699999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1899999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1999999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
	Pathway Private Equity Fund XXII, LLC	Irvine	CA	Pathway Capital Mgt, LLC	01/16/2007	06/30/2011						0			318,920			0	
												0						0	
2099999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	0	318,920	0	0	0	0
												0						0	
2199999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
2299999. Surplus Debentures, etc - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
2399999. Collateral Loans - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
2499999. Collateral Loans - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
2599999. Non-collateral Loans - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
2699999. Non-collateral Loans - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
2799999. Capital Notes - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
2899999. Capital Notes - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0

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 Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
												0						0	
3399999. State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
3499999. State Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
3599999. All Other Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
3699999. All Other Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
3799999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
3899999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3999999. Total - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	318,920	0	0	0	0
4199999 - Totals							0	0	0	0	0	0	0	0	318,920	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
01N040-69-4	GNMA Pool TBA 4.000% 09/15/39		08/31/2011	Goldman Sachs & Co		132,256	125,000	278	1
01N042-67-4	GNMA TBA 4.500% 07/15/40		07/15/2011	J P Morgan		423,819	399,742	949	1
01N042-68-2	GNMA TBA 4.500% 08/15/39		07/29/2011	Bank of America		159,891	150,000	319	1
01N042-69-0	GNMA Pool TBA 4.500% 09/15/39		08/31/2011	CS First Boston		108,266	100,000	250	1
36176M-UY-7	GNMA Pool 770399 4.500% 06/15/41		07/15/2011	J P Morgan		212,413	199,742	474	1
36230N-US-2	GNMA Pool 754193 4.500% 08/15/41		08/31/2011	CS First Boston		108,266	100,000	250	1
36241L-TT-3	GNMA Pool 783262 4.500% 03/15/41		07/29/2011	Bank of America		159,891	150,000	319	1
36295H-JT-8	GNMA Pool 670874 4.000% 08/15/41		08/31/2011	Goldman Sachs & Co		132,255	124,999	278	1
912810-QS-0	US Treasury Bond 3.750% 08/15/41		08/12/2011	Goldman Sachs & Co		1,099,360	1,100,000	224	1
912828-QF-0	US Treasury Note 2.000% 04/30/19		07/27/2011	Jeffries & Co		1,538,443	1,500,000	7,582	1
912828-QN-3	US Treasury Note 3.125% 05/15/21		09/23/2011	Various		3,975,186	3,802,500	27,690	1
912828-QP-8	US Treasury Note 1.750% 05/31/16		08/22/2011	Greenwich Capital		2,436,624	2,340,000	9,622	1
912828-QR-4	US Treasury Note 1.500% 06/30/16		07/19/2011	Various		55,609,731	55,560,000	36,259	1
912828-QT-0	US Treasury Note 2.375% 06/30/18		07/01/2011	Citigroup Global Markets		5,457,698	5,500,000	1,775	1
912828-QU-7	US Treasury Note 0.625% 07/15/14		08/01/2011	Various		10,121,385	10,100,000	2,994	1
912828-QX-1	US Treasury Note 1.500% 07/31/16		08/03/2011	Various		16,918,744	16,770,000	3,078	1
912828-RB-8	US Treasury Note 0.500% 08/15/14		09/01/2011	Jeffries & Co		13,070,903	13,000,000	3,207	1
912828-RC-6	US Treasury Note 2.125% 08/15/21		09/29/2011	Various		7,819,103	7,835,000	10,880	1
0599999. Bonds - U.S. Governments						119,484,234	118,856,983	106,428	XXX
373384-WD-4	Georgia St 5.000% 12/01/20		08/04/2011	Barclays		4,911,720	4,000,000	13,889	1FE
574193-BL-1	Maryland St 5.000% 08/01/19		08/02/2011	Barclays		4,524,652	3,740,000	0	1FE
604129-LE-4	Minnesota St 5.000% 12/01/21		08/24/2011	Loop Capital Markets		2,713,568	2,250,000	27,813	1FE
1799999. Bonds - U.S. States, Territories and Possessions						12,149,940	9,990,000	41,702	XXX
100853-MW-7	Boston Mass Serial A 5.000% 04/01/21		08/17/2011	Piper Jaffray & Hopwood Inc		1,911,894	1,550,000	30,354	1FE
160069-TD-2	Charleston County SC 5.000% 11/01/25		08/11/2011	Barclays		1,779,450	1,500,000	3,958	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,691,344	3,050,000	34,312	XXX
01179P-Y2-7	Alaska Mun BD BK Rev 5.000% 09/01/20		08/25/2011	Morgan Stanley		2,400,940	2,000,000	0	1FE
01F040-47-9	FNMA TBA 4.000% 07/01/24		07/14/2011	Various		261,255	250,000	500	1
01F040-48-7	FNMA TBA 4.000% 08/01/25		07/21/2011	Various		385,433	368,564	614	1
01F042-49-1	FNMA 4.500% 09/01/18		08/31/2011	Chase		266,523	250,000	563	1
01F042-67-3	FNMA TBA 4.500% 06/25/33		07/01/2011	Goldman Sachs & Co		233,016	225,000	366	1
01F042-69-9	FNMA 4.500% 08/01/33		08/31/2011	CS First Boston		396,372	375,000	563	1
01F050-67-6	FNMA TBA 5.000% 02/01/32		07/01/2011	Chase		106,328	100,000	181	1
01F050-68-4	FNMA TBA 5.000% 10/01/33		07/08/2011	Chase		106,203	100,000	139	1
01F050-69-2	FNMA TBA 5.000% 09/01/33		08/31/2011	Goldman Sachs & Co		269,238	250,000	417	1
01F060-67-5	FNMA TBA TBA 6.000% 07/17/30		07/01/2011	Bony/Barclays Capital Inc		524,348	476,815	1,033	1
02R042-68-6	FHLMC Gold TBA 4.500% 08/01/39		07/29/2011	Chase		130,371	125,000	156	1
31297S-XW-0	FHLMC Gold Pool A36993 4.500% 08/01/35		07/29/2011	Chase		130,371	125,000	156	1
3132GE-7K-0	Freddie Mac Pool Q01798 4.500% 07/01/41		07/28/2011	Bank of America		7,492,444	7,224,353	9,030	1
3132GE-P9-5	Freddie Mac Pool Q01348 4.500% 06/01/41		07/28/2011	CS First Boston		4,227,595	4,077,247	5,097	1
3132GF-VU-8	FHLMC Pool Q02427 4.500% 08/01/41		07/28/2011	Goldman Sachs & Co		4,651,285	4,484,855	5,606	1
3132GF-WA-1	FHLMC Pool Q02441 4.000% 08/01/41		07/28/2011	Bank of America		14,602,666	14,491,714	16,102	1
3132GF-YY-7	FHLMC Pool Q02527 4.500% 08/01/41		07/28/2011	Nomura Securities		6,581,471	6,344,065	7,930	1
3138AD-HS-7	FNMA Pool AI0240 4.500% 05/01/26		08/31/2011	Chase		266,523	250,000	563	1
3138AM-YS-8	FNMA Pool AI7920 4.000% 08/01/41		08/08/2011	Morgan Stanley		3,608,889	3,495,821	3,884	1
31411B-CW-1	FNMA Pool 902885 6.000% 12/01/36		07/01/2011	Bony/Barclays Capital Inc		513,304	466,772	1,011	1
31412Q-HQ-5	FNMA 4.500% 08/01/39		07/01/2011	Goldman Sachs & Co		233,015	224,999	366	1
31416B-TA-6	FNMA Pool 995245 5.000% 01/01/39		07/08/2011	Chase		106,203	100,000	139	1
31416P-M7-9	FNMA Pool AA5781 5.000% 04/01/39		08/31/2011	Goldman Sachs & Co		269,238	250,000	417	1
31416Y-U9-7	FNMA Pool AB3307 4.000% 07/01/41		08/08/2011	Morgan Stanley		3,590,886	3,478,382	3,865	1
31417K-YD-3	FNMA Pool AC1607 4.500% 08/01/39		08/31/2011	CS First Boston		396,371	374,999	563	1
31417Y-UW-5	FNMA Pool MA0596 4.000% 12/01/25		07/21/2011	Bank of America		122,781	117,336	196	1
64971Q-BG-7	New York NY City Transitional 5.000% 02/01/26		08/03/2011	William Blair & Co		2,248,840	2,000,000	1,944	1FE
650013-T3-9	NY State Twy Auth Hwy & Brdg 5.500% 04/01/20		08/16/2011	Barclays		4,306,225	3,500,000	73,792	1FE
70917R-W6-8	Pennsylvania ST. Higher Edl 5.000% 05/01/20		08/16/2011	Barclays		2,679,974	2,375,000	30,677	1FE
3199999. Bonds - U.S. Special Revenues						61,108,108	57,900,922	165,870	XXX
00206R-AY-8	AT&T Inc 2.400% 08/15/16		08/31/2011	Various		3,803,407	3,815,000	60	1FE
00817Y-AE-8	Aetna Inc 6.000% 06/15/16		07/01/2011	J P Morgan		115,001	100,000	367	2FE
009158-AQ-9	Air Products & Chemicals Inc 2.000% 08/02/16		07/29/2011	Various		49,953	50,000	1	1FE
037389-AY-9	AON Corp 3.125% 05/27/16		07/01/2011	Morgan Stanley		50,028	50,000	174	2FE
05531F-AG-8	BB&T Corporation Series MTN 3.200% 03/15/16		07/01/2011	Scotia Capital		153,081	150,000	1,600	1FE
06051G-EK-1	Bank of America Corp 3.750% 07/12/16		07/29/2011	Various		275,929	275,000	438	1FE

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

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06406H-BX-6	Bank of New York Series MTN 2.300% 07/28/16		07/27/2011	Various		5,969,898	5,975,000	19	1FE
101137-AG-2	Boston Scientific Corp 6.400% 06/15/16		07/27/2011	J P Morgan		86,840	75,000	613	2FE
110122-AL-2	Bristol-Myers Squibb Co 5.250% 08/15/13		07/25/2011	CS First Boston		2,596,754	2,375,000	56,456	1FE
111320-AD-9	Broadcom Corporation 2.375% 11/01/15		09/28/2011	Tax Free Exchange		49,770	50,000	485	1FE
1248EP-AU-7	Cco Hldgs Llc / Cap Corp 6.500% 04/30/21		09/21/2011	Various		3,113,256	3,135,000	45,381	3FE
12626P-AK-9	CRH America Inc 4.125% 01/15/16		08/31/2011	Bony/Barclays Capital Inc		51,349	50,000	292	2FE
126650-BE-9	CVS/Caremark Corp 6.125% 08/15/16		08/31/2011	Bony/Barclays Capital Inc		58,777	50,000	179	2FE
14040H-AX-3	Capital One Financial Corp 3.150% 07/15/16		07/29/2011	First Tennessee Capital		100,414	100,000	123	2FE
147446-AR-9	Case New Holland Inc 7.875% 12/01/17		08/04/2011	Tax Free Exchange		422,404	425,000	5,857	3FE
14912L-4X-6	Caterpillar Finance 2.050% 08/01/16		07/26/2011	J P Morgan		49,887	50,000	0	1FE
172967-FF-3	Citigroup Inc 5.375% 08/09/20		08/25/2011	Citigroup Global Markets		3,359,822	3,150,000	9,877	1FE
191216-AS-9	Coca-Cola Company Series 144A 1.800% 09/01/16		08/03/2011	Various		4,105,408	4,105,000	0	1FE
19122T-AD-1	Coca Cola Enterprises 2.000% 08/19/16		08/16/2011	Deutsche Bank		2,127,678	2,130,000	0	2FE
235851-AK-8	Danaher Corp 1.300% 06/23/14		07/25/2011	Deutsche Bank		2,043,853	2,025,000	2,559	1FE
24422E-RA-9	John Deere Capital Corp Series MTN 1.600% 03/03/14		08/31/2011	Bank of America		101,823	100,000	13	1FE
24422E-RC-5	John Deere Capital Corp MTN 2.250% 06/07/16		07/01/2011	HSBC Securities		50,058	50,000	94	1FE
24422E-RF-8	John Deere Capital Corp Series MTN 1.850% 09/15/16		08/23/2011	Deutsche Bank		49,974	50,000	0	1FE
249030-AB-3	Dentsply International Inc 2.750% 08/15/16		08/16/2011	Morgan Stanley		39,943	40,000	0	2FE
25179M-AJ-2	Devon Energy Corporation 2.400% 07/15/16		07/05/2011	Morgan Stanley		4,639,305	4,650,000	0	2FE
25468P-CM-6	Walt Disney Company 1.350% 08/16/16		08/17/2011	Goldman Sachs & Co		74,405	75,000	0	1FE
25746U-BN-8	Dominion Resources Inc 1.950% 08/15/16		08/10/2011	Bank of America		1,999,520	2,000,000	0	2FE
267482-AE-7	Dycom Investments Inc 7.125% 01/15/21		07/25/2011	Tax Free Exchange		145,000	145,000	287	3FE
29078E-AB-1	Embarq Corp 7.082% 06/01/16		07/01/2011	HSBC Securities		138,783	125,000	885	2FE
29444U-AK-2	Equinix Inc 7.000% 07/15/21		07/06/2011	J P Morgan		320,000	320,000	0	3FE
337738-AK-4	Fiserv Inc 3.125% 06/15/16		07/01/2011	Suntrust Bank		49,927	50,000	100	2FE
341099-CP-2	Florida Power Corp 3.100% 08/15/21		08/15/2011	Citigroup Global Markets		2,968,931	2,975,000	0	1FE
369550-AQ-1	General Dynamics Corp 2.250% 07/15/16		07/27/2011	Bank of America		75,763	75,000	89	1FE
36962G-5C-4	General Electric Cap Corp 2.950% 05/09/16		08/31/2011	Susquehanna		177,352	175,000	1,678	1FE
38141G-GQ-1	Goldman Sachs Group Inc 5.250% 07/27/21		09/13/2011	Various		3,248,227	3,225,000	20,836	1FE
398433-AF-9	Griffon Corp 7.125% 04/01/18		08/09/2011	Tax Free Exchange		210,000	210,000	5,902	3FE
404121-AC-9	HCA Inc 6.500% 02/15/20		07/26/2011	J P Morgan		2,100,000	2,100,000	0	3FE
428236-BL-6	Hewlett-Packard Co 2.650% 06/01/16		07/01/2011	Chase		50,551	50,000	136	1FE
428236-BP-7	Hewlett-Packard Co 3.000% 09/15/16		09/13/2011	Bony/Barclays Capital Inc		49,892	50,000	0	1FE
44106M-AH-5	Hospitality Prop Trust 6.300% 06/15/16		07/27/2011	Wachovia Securities		54,629	50,000	403	2FE
44107T-AK-2	Host Hotels & Resorts LP 6.000% 11/01/20		09/15/2011	Bank of America		199,000	200,000	1,633	3FE
446413-AA-4	Huntington Ingalls Industries Series 144A 6.875% 03/15/18		09/08/2011	Bank of America		194,750	205,000	7,125	3FE
446413-AC-0	Huntington Ingalls Industries Series 144A 7.125% 03/15/21		09/21/2011	Various		923,631	970,000	1,776	3FE
459200-GX-3	IBM Corp 1.950% 07/22/16		07/19/2011	HSBC Securities		4,871,972	4,900,000	0	1FE
459745-FW-0	Intl Lease Finance Corp 8.625% 09/15/15		07/01/2011	Tax Free Exchange		315,750	320,000	3,757	3FE
459745-GG-4	Intl Lease Finance Corp 8.750% 03/15/17		07/01/2011	Tax Free Exchange		180,887	185,000	2,203	3FE
464288-58-8	ISHARES BARCLAYS MBS Bond Fund		09/16/2011	Various		14,990,352	0	0	1
464288-63-8	Ishares Intermediate Credit		09/16/2011	Various		59,972,893	0	0	1
46625H-JA-9	JP Morgan Chase & Co 3.150% 07/05/16		07/27/2011	Various		2,434,414	2,425,000	5,968	1FE
46625H-JC-5	JP Morgan Chase & Co 4.350% 08/15/21		09/13/2011	J P Morgan		2,208,351	2,150,000	9,353	1FE
546676-AS-6	Louisville Gas & Electric 1.625% 11/15/15		07/01/2011	Tax Free Exchange		143,881	150,000	305	1FE
56808R-AD-8	Marina District Finance 9.875% 08/15/18		07/01/2011	Tax Free Exchange		541,974	545,000	20,332	3FE
59156R-AU-2	Metlife 6.750% 06/01/16		07/01/2011	Citigroup Global Markets		146,034	125,000	844	1FE
61747W-AK-5	Morgan Stanley 2.875% 07/28/14		07/21/2011	Various		75,120	75,000	0	1FE
61747W-AL-3	Morgan Stanley 5.500% 07/28/21		09/13/2011	Various		5,138,126	5,125,000	33,642	1FE
63946B-AA-8	NBCUniversal Media LLC 2.100% 04/01/14		08/19/2011	Tax Free Exchange		2,358,855	2,325,000	18,716	2FE
63946B-AB-6	NBCUniversal Media LLC 3.650% 04/30/15		08/19/2011	Tax Free Exchange		49,916	50,000	553	2FE
63946B-AC-4	NBCUniversal Media LLC 2.875% 04/01/16		08/18/2011	Tax Free Exchange		99,000	100,000	1,094	2FE
64952W-BC-6	New York Life Global Funding Series 144A 2.450% 07/14/16		07/07/2011	Deutsche Bank		6,661,917	6,675,000	0	1FE
674599-BZ-7	Occidental Petroleum Corp 2.500% 02/01/16		07/01/2011	Pershing		101,877	100,000	1,396	1FE
674599-CB-9	Occidental Petroleum Corp 1.750% 02/15/17		08/15/2011	Citigroup Global Markets		3,828,128	3,865,000	0	1FE
677347-CD-6	Ohio Edison 6.400% 07/15/16		08/03/2011	Bony/Barclays Capital Inc		118,033	100,000	409	2FE
681904-AM-0	Omnicare Inc 7.750% 06/01/20		09/15/2011	J P Morgan		97,243	97,000	2,276	3FE
681936-AX-8	Omega Healthcare Investors 6.750% 10/15/22		07/13/2011	Tax Free Exchange		323,883	315,000	5,198	3FE
69352J-AH-0	PPL Energy Supply LLC 6.200% 05/15/16		08/03/2011	J P Morgan		114,542	100,000	1,429	2FE
69362B-AX-0	PSEG Power 2.750% 09/15/16		09/14/2011	Bony/Barclays Capital Inc		49,873	50,000	0	2FE
708130-AC-3	Penny (JC) CO Inc. 6.375% 10/15/36		09/21/2011	Citigroup		203,400	240,000	6,843	3FE
716495-AH-9	PetroHawk Energy Corp 10.500% 08/01/14		09/28/2011	Various		1,259,148	1,118,000	18,987	2FE
742718-DV-8	Procter and Gamble Co 1.450% 08/15/16		08/10/2011	Deutsche Bank		2,093,036	2,110,000	0	1FE

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74959H-AA-6	Reynolds GRP ISS/Reynolds Series 144A 7.875% 08/15/19		07/26/2011	CS First Boston		595,608	600,000	0	3FE
7591EP-AG-5	Regions Financial Corp 5.750% 06/15/15		07/15/2011	J P Morgan		953,092	965,000	5,395	3FE
797440-BN-3	San Diego G & E 3.000% 08/15/21		08/15/2011	UBS Securities Inc		1,243,588	1,250,000	0	1FE
812350-AE-6	Sears Holdings Corp 6.625% 10/15/18		08/30/2011	Tax Free Exchange		4,200,394	4,350,000	108,070	3FE
816851-AN-9	Sempra Energy 6.500% 06/01/16		08/03/2011	Goldman Sachs & Co		89,410	75,000	907	2FE
84756N-AA-7	Spectra Energy Partners 2.950% 06/15/16		08/31/2011	First Tennessee Capital		101,779	100,000	713	2FE
863667-AC-5	Stryker Corp 2.000% 09/30/16		09/13/2011	Various		50,014	50,000	0	1FE
86765B-AJ-8	Sunoco Logistics Partner 4.650% 02/15/22		07/28/2011	Citigroup Global Markets		1,699,116	1,700,000	0	2FE
883556-BA-9	Thermo Fisher Scientific 2.250% 08/15/16		08/09/2011	Bank of America		5,041,213	5,050,000	0	1FE
918866-AU-8	Valassis Communications Inc 6.625% 02/01/21		07/01/2011	Tax Free Exchange		1,205,000	1,205,000	33,928	3FE
91911X-AM-6	Valeant Pharmaceuticals Intl Series 144A 7.000% 10/01/20		09/14/2011	J P Morgan		222,600	240,000	7,840	4FE
91911X-AN-4	Valeant Pharmaceuticals Intl Series 144A 6.875% 12/01/18		09/13/2011	CS First Boston		226,200	240,000	4,813	4FE
929160-AK-5	Vulcan Materials Co 7.000% 06/15/18		09/22/2011	CS First Boston		470,450	485,000	9,619	3FE
949746-QU-8	Wells Fargo & Company 3.676% 06/15/16		07/01/2011	CS First Boston		207,262	200,000	2,287	1FE
983024-AM-2	Wyeth 5.450% 04/01/17		07/27/2011	US Bancorp		5,373,371	4,625,000	84,021	1FE
067901-AF-5	Barrick Gold Corp 2.900% 05/30/16	A	09/07/2011	Tax Free Exchange		74,937	75,000	580	1FE
740212-AD-7	Percision Drilling Corp Series 144A 6.500% 12/15/21	A	07/26/2011	CS First Boston		235,000	235,000	0	3FE
78008T-LB-8	Royal Bank of Canada 2.300% 07/20/16	A	07/27/2011	Citigroup Global Markets		149,412	150,000	105	1FE
02364W-BC-8	America Movil S.A. de C.V. 2.375% 09/08/16	F	08/31/2011	Bank of America		2,097,826	2,115,000	0	1FE
046353-AA-6	AstraZeneca Group PLC 5.400% 06/01/14	F	07/25/2011	J P Morgan		1,237,500	1,100,000	9,405	1FE
714264-AA-6	Penrod-Ricard SA Series 144A 5.750% 04/07/21	F	09/23/2011	Jeffries & Co		550,125	500,000	13,608	3FE
767201-AP-1	Rio Tinto Finance USA Ltd 2.250% 09/20/16	F	09/14/2011	Morgan Stanley		49,700	50,000	0	1FE
87938W-AB-9	Telefonica Emisiones 6.421% 06/20/16	F	07/01/2011	Nomura Securities		112,113	100,000	303	2FE
90261X-BY-7	UBS AG Stamford 5.875% 07/15/16	F	07/27/2011	Citigroup Global Markets		109,276	100,000	261	1FE
92769X-AF-2	Virgin Media Sec Vmed 5.250% 01/15/21	F	09/07/2011	Tax Free Exchange		1,889,026	1,850,000	14,029	2FE
97314X-AF-1	Wind Acquisition Fin SA Series 144A 7.250% 02/15/18	F	09/20/2011	Sterne, Agee, & Leach		416,813	475,000	12,244	3FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						183,424,403	107,155,000	606,871	XXX
8399997. Total - Bonds - Part 3						379,858,029	296,952,905	955,183	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						379,858,029	296,952,905	955,183	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
001744-10-1	AMN Healthcare Services Inc		09/15/2011	UBS Securities Inc	12,500.000	62,401		0	L
00439T-20-6	Accuride Corp		09/15/2011	UBS Securities Inc	14,600.000	130,076		0	L
029263-10-0	American Reprographics Co		09/15/2011	UBS Securities Inc	17,200.000	70,363		0	L
032515-10-8	Anadigics Inc		09/15/2011	UBS Securities Inc	23,800.000	62,335		0	L
04010L-10-3	Ares Capital Corp		07/01/2011	Direct	0.360	0		0	L
042744-10-2	Arrow Financial Corp		09/19/2011	Stock Dividend	34.980	0		0	L
04544X-30-0	Assisted Living Concepts I-A		07/01/2011	Stock Split	2,520.000	0		0	L
057149-10-6	Michael Baker Corp		09/15/2011	UBS Securities Inc	3,200.000	67,001		0	U
060505-10-4	Bank of America Corp		09/15/2011	UBS Securities Inc	13,700.000	98,308		0	L
06652V-20-8	Banner Corporation		09/15/2011	UBS Securities Inc	5,100.000	78,257		0	L
12618T-10-5	CRA International Inc		09/15/2011	UBS Securities Inc	6,200.000	128,198		0	L
149568-10-7	Cavco Industries		09/15/2011	UBS Securities Inc	2,200.000	81,320		0	L
154760-40-9	Central Pacific Financial Corp		09/15/2011	UBS Securities Inc	12,400.000	140,027		0	L
17163B-10-2	Ciber Inc		09/15/2011	UBS Securities Inc	18,300.000	62,346		0	L
17275R-10-2	Cisco Systems Inc		09/15/2011	UBS Securities Inc	21,200.000	350,756		0	L
172967-42-4	Citigroup Inc		09/15/2011	UBS Securities Inc	6,300.000	175,054		0	L
17306X-10-2	Citi Trends Inc		09/15/2011	UBS Securities Inc	6,700.000	77,047		0	L
18451C-10-9	Clear Channel Outdoor		09/15/2011	UBS Securities Inc	6,900.000	75,434		0	L
18538R-10-3	Clearwater Paper Corp		08/29/2011	Stock Split	1,886.000	0		0	L
200340-10-7	Comerica Inc		07/28/2011	Tax Free Exchange	1,726.450	37,856		0	L
212485-10-6	Convergys Corp		09/15/2011	UBS Securities Inc	9,600.000	94,876		0	L
227483-10-4	Cross Country Healthcare Inc		09/15/2011	UBS Securities Inc	13,200.000	66,400		0	L
23317H-10-2	DDR Corp		09/15/2011	Tax Free Exchange	17,500.000	111,690		0	L
23332B-10-6	DSP Group		09/15/2011	UBS Securities Inc	14,400.000	97,929		0	L
25388B-10-4	Digital River Inc		09/15/2011	UBS Securities Inc	3,000.000	62,495		0	L
264147-10-9	Ducommun Inc		09/15/2011	UBS Securities Inc	6,800.000	117,050		0	L
29481V-10-8	Eresearch Technology Inc		09/15/2011	UBS Securities Inc	13,000.000	66,934		0	L
30225X-10-3	Exterran Holdings Inc		09/15/2011	UBS Securities Inc	5,900.000	62,830		0	L
374163-10-3	Geron Corp		09/15/2011	UBS Securities Inc	38,200.000	99,400		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
379336-10-0	Global Industries LTD		09/15/2011	UBS Securities Inc	9,900.000	78,016		0	L
40412C-10-1	HCA Holdings Inc		09/15/2011	UBS Securities Inc	28,600.000	591,946		0	L
422245-10-0	Healthways Inc		09/15/2011	UBS Securities Inc	5,600.000	66,548		0	L
432748-10-1	Hilltop Holdings Inc		09/15/2011	UBS Securities Inc	14,000.000	109,304		0	L
45245A-10-7	Imation Corp		09/15/2011	UBS Securities Inc	17,600.000	131,373		0	L
50077B-20-7	Kratos Defense & Security		09/15/2011	UBS Securities Inc	9,600.000	83,592		0	U
530322-30-4	Liberty Media Corp - Starz A		09/26/2011	Tax Free Exchange	610.000	12,170		0	L
552848-10-3	MGIC Investment Corp		09/15/2011	UBS Securities Inc	54,600.000	134,720		0	L
56585A-10-2	Marathon Petroleum Corp		08/01/2011	Morgan Stanley	42,000.000	1,875,065		0	L
56585A-10-2	Marathon Petroleum Corp		07/01/2011	Spin Off	4,250.000	93,416		0	L
573083-10-2	Martha Stewart Living		09/15/2011	UBS Securities Inc	18,900.000	62,423		0	L
577933-10-4	Maximus Inc		07/01/2011	Stock Split	3,100.000	0		0	L
60786L-10-7	ModusLink Global Solutions Inc		09/15/2011	UBS Securities Inc	21,700.000	85,190		0	L
63935N-10-7	Navigant Consulting Co		09/15/2011	UBS Securities Inc	11,000.000	111,087		0	L
66987M-60-4	Novatel Wireless Inc		09/15/2011	UBS Securities Inc	17,900.000	61,485		0	L
670823-10-3	O Charleys Inc		09/15/2011	UBS Securities Inc	9,400.000	62,655		0	L
67555N-20-6	Oclaro Inc		09/15/2011	UBS Securities Inc	13,800.000	61,799		0	L
676220-10-6	Office Depot Inc		09/15/2011	UBS Securities Inc	24,900.000	62,223		0	L
68628V-30-8	Orion Marine Group Inc		09/15/2011	UBS Securities Inc	12,300.000	82,387		0	L
69404P-20-0	Pacific Capital Bancorp		09/15/2011	UBS Securities Inc	4,100.000	112,010		0	L
721283-10-9	Pike Elec Corp		09/15/2011	UBS Securities Inc	10,000.000	83,745		0	L
73172K-10-4	Polycom Inc		07/05/2011	Stock Split	6,500.000	0		0	L
747301-10-9	Quad Graphics Inc		09/15/2011	UBS Securities Inc	3,000.000	63,204		0	L
78503N-10-7	SWS Group Inc		09/15/2011	UBS Securities Inc	12,700.000	72,916		0	L
807863-10-5	School Specialty Inc		09/15/2011	UBS Securities Inc	8,900.000	80,015		0	L
844767-10-3	Southwest Bancorp Inc/Stillwat		09/15/2011	UBS Securities Inc	16,100.000	77,559		0	L
85375C-10-1	Standard Pacific Corp		09/15/2011	UBS Securities Inc	25,600.000	63,826		0	L
856190-10-3	State Bank Financial Corp		09/15/2011	UBS Securities Inc	4,700.000	62,733		0	L
859319-30-3	Sterling Finl Corp/Spokane		09/15/2011	UBS Securities Inc	11,200.000	154,019		0	L
860372-10-1	Stewart Information Services C		09/15/2011	UBS Securities Inc	7,600.000	69,560		0	L
86663B-10-2	Sun Bancorp Inc/Nj		09/15/2011	UBS Securities Inc	24,700.000	75,629		0	L
86858W-10-1	Support.com Inc		09/15/2011	UBS Securities Inc	34,500.000	78,964		0	L
874161-10-2	Talbots Inc		09/15/2011	UBS Securities Inc	19,900.000	61,994		0	L
891027-10-4	Torchmark Corp		07/05/2011	Stock Split	1,050.000	0		0	L
896818-10-1	Triumph Group Inc		07/15/2011	Stock Split	2,600.000	0		0	L
90984P-30-3	United Community Banks/GA		09/15/2011	UBS Securities Inc	9,400.000	95,504		0	L
919794-10-7	Valley Nationalbancorp		07/01/2011	Stock Dividend	1,001.250	0		0	L
92276F-10-0	Ventas Inc		07/05/2011	Tax Free Exchange	3,697.020	104,293		0	L
949746-10-1	Wells Fargo & Company		09/15/2011	UBS Securities Inc	9,000.000	223,799		0	L
063671-10-1	Bank of Montreal	A	07/06/2011	Tax Free Exchange	1,043.310	46,429		0	L
38119T-10-4	Golden Star Resources Ltd	I	09/15/2011	UBS Securities Inc	34,000.000	75,837		0	U
884768-10-2	Thompson Creek Metals Co	A	09/15/2011	UBS Securities Inc	9,800.000	75,749		0	L
12640Y-20-5	CSR Plc- ADR	F	09/01/2011	Taxable Exchange	1,045.480	15,044		0	L
G3682E-12-7	Frontline Ltd	F	09/15/2011	UBS Securities Inc	12,400.000	79,717		0	L
G67743-10-7	Orient Express Hotels Ltd	F	09/15/2011	UBS Securities Inc	8,400.000	64,024		0	L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						8,078,352	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						8,078,352	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						8,078,352	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						8,078,352	XXX	0	XXX
9999999 - Totals						387,936,381	XXX	955,183	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
01N040-69-4	GNMA Pool TBA 4.000% 09/15/39		08/31/2011	Goldman Sachs & Co		132,256	125,000	132,256	0	0	0	0	0	0	132,256	0	0	0	278	09/15/2039	1
01N042-67-4	GNMA TBA 4.500% 07/15/40		07/15/2011	J P Morgan		425,038	399,742	423,819	0	0	0	0	0	0	423,819	0	1,219	1,219	949	07/15/2040	1
01N042-68-2	GNMA TBA 4.500% 08/15/39		07/29/2011	Bank of America		159,891	150,000	159,891	0	0	0	0	0	0	159,891	0	0	0	319	08/15/2039	1
01N042-69-0	GNMA Pool TBA 4.500% 09/15/39		08/31/2011	CS First Boston		108,266	100,000	108,266	0	0	0	0	0	0	108,266	0	0	0	250	09/15/2039	1
36176C-K2-0	GNMA Pool 762013 4.000% 03/15/41		09/01/2011	Paydown		1,554	1,554	1,555	0	0	(1)	0	(1)	0	1,554	0	0	0	25	03/15/2041	1
36176F-QD-3	GNMA Pool 764852 4.000% 06/15/41		09/01/2011	Paydown		433	433	444	0	0	(11)	0	(11)	0	433	0	0	0	3	06/15/2041	1
36176M-UY-7	GNMA Pool 770399 4.500% 06/15/41		09/01/2011	Paydown		2,669	2,669	2,838	0	0	(169)	0	(169)	0	2,669	0	0	0	17	06/15/2041	1
36200M-2Y-8	GNMA Pool 604791 5.500% 11/15/33		09/01/2011	Paydown		7,030	7,030	6,813	6,819	0	211	0	211	0	7,030	0	0	0	247	11/15/2033	1
36200M-C3-5	GNMA Pool 604090 6.000% 03/15/33		09/01/2011	Paydown		2,576	2,576	2,550	2,551	0	25	0	25	0	2,576	0	0	0	101	03/15/2033	1
36200N-SL-6	GNMA Pool 605423 5.000% 05/15/34		09/01/2011	Paydown		5,348	5,348	5,146	5,155	0	193	0	193	0	5,348	0	0	0	185	05/15/2034	1
3620A2-W3-6	GNMA Pool 717166 4.500% 06/15/39		09/01/2011	Paydown		5,072	5,072	5,283	5,281	0	(209)	0	(209)	0	5,072	0	0	0	156	06/15/2039	1
3620A6-B4-8	GNMA Pool 720159 4.500% 07/15/39		09/01/2011	Paydown		7,937	7,937	8,340	8,337	0	(401)	0	(401)	0	7,937	0	0	0	241	07/15/2039	1
3620A9-YX-3	GNMA Pool 723526 4.500% 12/15/39		09/01/2011	Paydown		2,248	2,248	2,283	2,282	0	(35)	0	(35)	0	2,248	0	0	0	70	12/15/2039	1
3620A9-ZE-4	GNMA Pool 723541 5.000% 12/15/39		09/01/2011	Paydown		17,519	17,519	18,247	18,235	0	(716)	0	(716)	0	17,519	0	0	0	583	12/15/2039	1
3620AA-R2-6	GNMA Pool 724205 4.000% 08/15/39		09/01/2011	Paydown		1,440	1,440	1,409	1,409	0	31	0	31	0	1,440	0	0	0	39	08/15/2039	1
3620AB-4P-8	GNMA Pool 725430 4.500% 11/15/39		09/01/2011	Paydown		1,419	1,419	1,439	1,438	0	(19)	0	(19)	0	1,419	0	0	0	43	11/15/2039	1
3620AC-6V-1	GNMA Pool 726384 5.000% 10/15/39		09/01/2011	Paydown		1,625	1,625	1,686	1,685	0	(59)	0	(59)	0	1,625	0	0	0	52	10/15/2039	1
3620AC-V8-4	GNMA Pool 726139 4.500% 01/15/40		09/01/2011	Paydown		3,211	3,211	3,220	3,220	0	(9)	0	(9)	0	3,211	0	0	0	99	01/15/2040	1
3620AD-6J-6	GNMA Pool 727273 4.500% 12/15/39		09/01/2011	Paydown		4,097	4,097	4,210	4,208	0	(111)	0	(111)	0	4,097	0	0	0	121	12/15/2039	1
3620AE-EG-1	GNMA Pool 727435 4.500% 02/15/40		09/01/2011	Paydown		813	813	825	824	0	(11)	0	(11)	0	813	0	0	0	24	02/15/2040	1
3620AF-4W-4	GNMA Pool 729037 5.000% 02/15/40		09/01/2011	Paydown		9,796	9,796	10,426	10,420	0	(624)	0	(624)	0	9,796	0	0	0	326	02/15/2040	1
3620AJ-XX-2	GNMA Pool 731594 4.000% 11/15/40		09/01/2011	Paydown		718	718	736	736	0	(18)	0	(18)	0	718	0	0	0	19	11/15/2040	1
3620AM-VR-0	GNMA Pool 734224 4.500% 02/15/41		09/01/2011	Paydown		582	582	609	0	0	(27)	0	(27)	0	582	0	0	0	7	02/15/2041	1
3620AR-HU-8	GNMA Pool 737443 4.500% 09/15/40		09/01/2011	Paydown		4,460	4,460	4,617	0	0	(157)	0	(157)	0	4,460	0	0	0	85	09/15/2040	1
3620AT-EB-9	GNMA Pool 739130 5.500% 01/15/39		09/01/2011	Paydown		517	517	548	548	0	(31)	0	(31)	0	517	0	0	0	19	01/15/2039	1
3620AV-X2-3	GNMA Pool 741497 4.000% 12/15/40		09/01/2011	Paydown		1,387	1,387	1,394	0	0	(7)	0	(7)	0	1,387	0	0	0	28	12/15/2040	1
3620C0-Z9-2	GNMA Pool 745168 5.000% 06/15/40		09/01/2011	Paydown		839	839	891	0	0	(52)	0	(52)	0	839	0	0	0	21	06/15/2040	1
3620C1-AZ-9	GNMA Pool 745324 4.500% 07/15/40		09/01/2011	Paydown		435	435	459	459	0	(24)	0	(24)	0	435	0	0	0	13	07/15/2040	1
3620C6-DE-2	GNMA Pool 749901 4.500% 09/15/40		09/01/2011	Paydown		564	564	585	0	0	(21)	0	(21)	0	564	0	0	0	15	09/15/2040	1
3620C6-FZ-3	GNMA Pool 749984 4.000% 09/15/40		09/01/2011	Paydown		33,680	33,680	35,025	35,014	0	(1,334)	0	(1,334)	0	33,680	0	0	0	787	09/15/2040	1
36210B-4H-5	GNMA Pool 487824 4.500% 04/15/39		09/01/2011	Paydown		2,744	2,744	2,813	2,812	0	(68)	0	(68)	0	2,744	0	0	0	81	04/15/2039	1
36210B-YF-6	GNMA Pool 487710 4.500% 03/15/39		09/01/2011	Paydown		4,297	4,297	4,398	4,396	0	(99)	0	(99)	0	4,297	0	0	0	130	03/15/2039	1
36211S-FB-8	GNMA Pool 521362 5.500% 06/15/35		09/01/2011	Paydown		9,743	9,743	9,378	9,388	0	355	0	355	0	9,743	0	0	0	363	06/15/2035	1
36215Y-RB-8	GNMA II Pool 149082 8.000% 03/20/16		09/01/2011	Paydown		1,411	1,411	1,462	1,437	0	(26)	0	(26)	0	1,411	0	0	0	75	03/20/2016	1
362163-EF-0	GNMA II Pool 182034 8.000% 02/20/17		09/01/2011	Paydown		1,044	1,044	1,081	1,055	0	(11)	0	(11)	0	1,044	0	0	0	56	02/20/2017	1
36216S-QV-7	GNMA II Pool 173368 9.000% 08/20/16		09/01/2011	Paydown		1,305	1,305	1,381	1,328	0	(23)	0	(23)	0	1,305	0	0	0	78	08/20/2016	1
36216U-BK-2	GNMA II Pool 174742 8.000% 08/20/16		09/01/2011	Paydown		1,104	1,104	1,144	1,126	0	(22)	0	(22)	0	1,104	0	0	0	59	08/20/2016	1
36216X-CH-2	GNMA II Pool 177472 9.000% 10/20/16		09/01/2011	Paydown		1,194	1,194	1,264	1,216	0	(22)	0	(22)	0	1,194	0	0	0	72	10/20/2016	1
362178-PY-5	GNMA Pool 215639 8.500% 07/15/17		09/01/2011	Paydown		21	21	20	20	0	0	0	0	0	21	0	0	0	1	07/15/2017	1
362201-PR-0	GNMA Pool 293932 9.500% 08/15/20		09/01/2011	Paydown		288	288	311	299	0	(11)	0	(11)	0	288	0	0	0	18	08/15/2020	1
36220Y-FX-6	GNMA Pool 291882 9.500% 02/15/21		09/01/2011	Paydown		49	49	53	51	0	(2)	0	(2)	0	49	0	0	0	3	02/15/2021	1
36224T-Z5-2	GNMA Pool 338364 7.500% 12/15/22		09/01/2011	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	12/15/2022	1
36225A-5R-7	GNMA Pool 780856 6.500% 09/15/13		09/01/2011	Paydown		19,896	19,896	21,102	20,373	0	(477)	0	(477)	0	19,896	0	0	0	859	09/15/2013	1
36225A-ZL-7	GNMA Pool 780747 6.500% 03/15/28		09/01/2011	Paydown		7,312	7,312	7,475	7,463	0	(151)	0	(151)	0	7,312	0	0	0	325	03/15/2028	1
36225B-X2-9	GNMA Pool 781597 5.000% 05/15/33		09/01/2011	Paydown		10,037	10,037	9,539	9,554	0	483	0	483	0	10,037	0	0	0	330	05/15/2033	1
36230M-VF-1	GNMA Pool 753314 4.000% 12/15/40		09/01/2011	Paydown		994	994	995	995	0	(1)	0	(1)	0	994	0	0	0	27	12/15/2040	1
36230P-KY-5	GNMA Pool 754811 4.000% 11/15/40		09/01/2011	Paydown		630	630	655	655	0	(25)	0	(25)	0	630	0	0	0	17	11/15/2040	1
36241K-BR-8	GNMA Pool 781848 6.000% 10/15/34		09/01/2011	Paydown		8,878	8,878	8,872	8,872	0	6	0	6	0	8,878	0	0	0	348	10/15/2034	1
36241K-DZ-8	GNMA Pool 781920 5.500% 05/15/35		09/01/2011	Paydown		9,088	9,088	8,863	8,869	0	219	0	219	0	9,088	0	0	0	336	05/15/2035	1
36241K-GU-6	GNMA Pool 782011 5.000% 12/15/35		09/01/2011	Paydown		10,343	10,343	9,766	9,781	0	562	0	562	0	10,343	0	0	0	344	12/15/2035	1
36241K-TS-7	GNMA Pool 782361 5.500% 07/15/38		09/01/2011	Paydown		1,297	1,297	1,332	1,331	0	(34)	0	(34)	0	1,297	0	0	0	47	07/15/2038	1
36241K-XW-3	GNMA Pool 782493 5.000% 12/15/38		09/01/2011	Paydown		17,622	17,622	17,915	17,911	0	(289)	0	(289)	0	17,622	0	0	0	593	12/15/2038	1
36241K-Z4-3	GNMA Pool 782563 5.000% 02/15/39		09/01/2011	Paydown		5,474	5,474	5,641	5,639	0	(166)	0	(166)	0	5,474	0	0	0	186	02/15/2039	1
36241L-P4-2	GNMA Pool 783143 4.000% 10/15/40		09/01/2011	Paydown		1,251	1,251	1,254	0	0	(3)	0	(3)	0	1,251	0	0	0	21	10/15/2040	1
36241L-TT-3	GNMA Pool 783262 4.500% 03/15/41		09/01/2011	Paydown		2,066	2,066	2,202	0	0	(136)	0	(136)	0	2,066	0	0	0	8	03/15/2041	1
36290V-JX-3	GNMA Pool 618678 6.000% 10/15/36		09/01/2011	Paydown		270	270	271	271	0	(1)	0	(1)	0	270	0	0	0	11	10/15/2036	1
36291D-4G-5	GNMA Pool 625523 4.500% 07/15/39		09/01/2011	Paydown		5,234	5,234	5,274	5,273	0	(39)	0	(39)	0	5,234	0	0	0	157	07/15/2039	1
36292C-3R-3	GNMA Pool 645308 5.500% 06/15/38		09/01/2011	Paydown		14,300	14,300	14,186	14,188	0	112	0	112	0	14,300	0	0	0	572	06/15/2038	1
36292D-XW-7	GNMA Pool 646093 5.000% 01/15/38		09/01/2011	Paydown		6,278	6,278	6,725	6,720	0	(442)	0	(442)	0	6,278	0	0	0	225	01/15/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36292G-R2-3	GNMA Pool 648605 6.500% 11/15/35		09/01/2011	Paydown		16,962	16,962	17,349	17,339	0	(376)	0	(376)	0	16,962	0	0	0	824	11/15/2035	1
36295B-XP-3	GNMA Pool 665886 5.500% 03/15/37		09/01/2011	Paydown		522	522	513	513	0	9	0	9	0	522	0	0	0	19	03/15/2037	1
36295E-SA-6	GNMA Pool 668413 6.000% 04/15/37		09/01/2011	Paydown		3,028	3,028	3,042	3,042	0	(14)	0	(14)	0	3,028	0	0	0	121	04/15/2037	1
36295K-4D-2	GNMA Pool 673220 6.000% 10/15/38		09/01/2011	Paydown		3,948	3,948	4,038	4,036	0	(89)	0	(89)	0	3,948	0	0	0	170	10/15/2038	1
36295P-5U-2	GNMA Pool 676859 5.000% 05/15/38		09/01/2011	Paydown		6,042	6,042	6,270	6,266	0	(224)	0	(224)	0	6,042	0	0	0	205	05/15/2038	1
36295P-QP-0	GNMA Pool 676462 6.000% 11/15/37		09/01/2011	Paydown		13,317	13,317	13,686	13,678	0	(360)	0	(360)	0	13,317	0	0	0	524	11/15/2037	1
36295Q-N7-1	GNMA Pool 677314 5.500% 09/15/38		09/01/2011	Paydown		2,301	2,301	2,297	2,297	0	5	0	5	0	2,301	0	0	0	94	09/15/2038	1
36296A-JR-6	GNMA Pool 685272 5.000% 04/15/38		09/01/2011	Paydown		18,391	18,391	19,785	19,768	0	(1,377)	0	(1,377)	0	18,391	0	0	0	663	04/15/2038	1
36296D-GP-7	GNMA Pool 687906 5.500% 09/15/38		09/01/2011	Paydown		26,013	26,013	26,712	26,699	0	(686)	0	(686)	0	26,013	0	0	0	981	09/15/2038	1
36296F-GT-4	GNMA Pool 689710 6.500% 07/15/38		09/01/2011	Paydown		260	260	266	266	0	(7)	0	(7)	0	260	0	0	0	11	07/15/2038	1
36296M-VR-6	GNMA Pool 695524 6.500% 09/15/38		09/01/2011	Paydown		445	445	451	450	0	(5)	0	(5)	0	445	0	0	0	19	09/15/2038	1
36296Q-LQ-0	GNMA Pool 697935 4.500% 03/15/39		09/01/2011	Paydown		7,715	7,715	8,180	8,177	0	(462)	0	(462)	0	7,715	0	0	0	230	03/15/2039	1
36296U-3V-0	GNMA Pool 702012 5.000% 03/15/39		09/01/2011	Paydown		5,580	5,580	5,711	5,709	0	(129)	0	(129)	0	5,580	0	0	0	200	03/15/2039	1
36296U-Z2-9	GNMA Pool 701961 4.500% 06/15/39		09/01/2011	Paydown		3,449	3,449	3,658	3,657	0	(208)	0	(208)	0	3,449	0	0	0	102	06/15/2039	1
36296U-Z3-7	GNMA Pool 701962 4.500% 06/15/39		09/01/2011	Paydown		5,118	5,118	5,151	5,150	0	(32)	0	(32)	0	5,118	0	0	0	159	06/15/2039	1
36296X-GS-7	GNMA Pool 704109 6.000% 12/15/38		09/01/2011	Paydown		5,186	5,186	5,364	5,360	0	(174)	0	(174)	0	5,186	0	0	0	213	12/15/2038	1
36296X-YS-7	GNMA Pool 704621 4.500% 07/15/39		09/01/2011	Paydown		1,760	1,760	1,851	1,851	0	(91)	0	(91)	0	1,760	0	0	0	52	07/15/2039	1
36297D-NG-8	GNMA Pool 708791 5.000% 05/15/39		09/01/2011	Paydown		12,348	12,348	12,877	12,871	0	(522)	0	(522)	0	12,348	0	0	0	363	05/15/2039	1
36297G-BH-2	GNMA Pool 711140 4.500% 02/15/40		09/01/2011	Paydown		5,870	5,870	5,965	5,964	0	(94)	0	(94)	0	5,870	0	0	0	176	02/15/2040	1
36297H-RQ-3	GNMA Pool 712495 4.500% 06/15/39		09/01/2011	Paydown		47,716	47,716	48,042	48,036	0	(320)	0	(320)	0	47,716	0	0	0	1,366	06/15/2039	1
36297K-KZ-3	GNMA Pool 714112 5.000% 08/15/39		09/01/2011	Paydown		4,384	4,384	4,554	4,552	0	(168)	0	(168)	0	4,384	0	0	0	147	08/15/2039	1
912810-QS-0	US Treasury Bond 3.750% 08/15/41		08/29/2011	CS First Boston		827,122	800,000	799,534	0	0	0	0	0	0	799,535	0	27,587	27,587	1,386	08/15/2041	1
912828-BH-2	US Treasury Note 4.250% 08/15/13		08/25/2011	Various		8,938,334	8,275,000	8,971,930	8,739,323	0	(110,628)	0	(110,628)	0	8,628,695	0	309,639	309,639	357,003	08/15/2013	1
912828-QF-0	US Treasury Note 2.000% 04/30/19		08/31/2011	UBS Securities Inc		1,578,979	1,500,000	1,538,443	0	0	(443)	0	(443)	0	1,538,000	0	40,979	40,979	10,516	04/30/2019	1
912828-QN-3	US Treasury Note 3.125% 05/15/21		08/09/2011	J P Morgan		3,051,188	2,867,500	2,924,902	0	0	(227)	0	(227)	0	2,924,676	0	126,512	126,512	21,185	05/15/2021	1
912828-QP-8	US Treasury Note 1.750% 05/31/16		08/25/2011	Goldman Sachs & Co		2,434,049	2,340,000	2,436,624	0	0	(277)	0	(277)	0	2,436,347	0	(2,298)	(2,298)	10,182	05/31/2016	1
912828-QR-4	US Treasury Note 1.500% 06/30/16		08/11/2011	Various		54,640,413	54,420,000	54,465,764	0	0	(344)	0	(344)	0	54,465,420	0	174,993	174,993	68,184	06/30/2016	1
912828-QT-0	US Treasury Note 2.375% 06/30/18		07/07/2011	RBC Dominion		5,462,380	5,500,000	5,457,698	0	0	46	0	46	0	5,457,744	0	4,636	4,636	2,840	06/30/2018	1
912828-QU-7	US Treasury Note 0.625% 07/15/14		09/14/2011	HSBC Securities		10,180,056	10,100,000	10,121,385	0	0	(834)	0	(834)	0	10,120,552	0	59,504	59,504	10,635	07/15/2014	1
912828-QX-1	US Treasury Note 1.500% 07/31/16		08/25/2011	Various		17,182,466	16,770,000	16,918,744	0	0	(1,282)	0	(1,282)	0	16,917,461	0	265,005	265,005	13,352	07/31/2016	1
912828-RB-8	US Treasury Note 0.500% 08/15/14		09/14/2011	J P Morgan		13,056,324	13,000,000	13,070,903	0	0	(787)	0	(787)	0	13,070,116	0	(13,793)	(13,793)	5,476	08/15/2014	1
912828-RC-6	US Treasury Note 2.125% 08/15/21		09/13/2011	Various		3,939,776	4,000,000	3,947,985	0	0	13	0	13	0	3,947,997	0	(8,221)	(8,221)	927	08/15/2021	1
0599999. Bonds - U.S. Governments						122,569,038	120,799,742	121,940,862	9,184,654	0	(123,984)	0	(123,984)	0	121,583,275	0	985,762	985,762	518,789	XXX	XXX
70914P-NZ-1	Pennsylvania St Ser A 5.000% 07/15/15		08/10/2011	William Blair & Co		5,834,850	5,000,000	5,718,750	5,715,360	0	(94,791)	0	(94,791)	0	5,620,569	0	214,281	214,281	161,111	07/15/2015	1FE
1799999. Bonds - U.S. States, Territories and Possessions						5,834,850	5,000,000	5,718,750	5,715,360	0	(94,791)	0	(94,791)	0	5,620,569	0	214,281	214,281	161,111	XXX	XXX
01F040-47-9	FNMA TBA 4.000% 07/01/24		07/14/2011	Various		261,973	250,000	261,255	0	0	0	0	0	0	261,255	0	718	718	500	07/01/2024	1
01F040-48-7	FNMA TBA 4.000% 08/01/25		07/21/2011	Various		385,433	368,564	385,433	0	0	0	0	0	0	385,433	0	0	0	614	08/01/2025	1
01F042-49-1	FNMA 4.500% 09/01/18		08/31/2011	Chase		266,523	250,000	266,523	0	0	0	0	0	0	266,523	0	0	0	563	09/01/2018	1
01F042-67-3	FNMA TBA 4.500% 06/25/33		07/01/2011	Goldman Sachs & Co		233,016	225,000	233,016	0	0	0	0	0	0	233,016	0	0	0	366	06/25/2033	1
01F042-69-9	FNMA 4.500% 08/01/33		08/31/2011	CS First Boston		396,372	375,000	396,372	0	0	0	0	0	0	396,372	0	0	0	563	08/01/2033	1
01F050-67-6	FNMA TBA 5.000% 02/01/32		07/08/2011	Chase		106,477	100,000	106,328	0	0	0	0	0	0	106,328	0	148	148	181	02/01/2032	1
01F050-68-4	FNMA TBA 5.000% 10/01/33		07/08/2011	Chase		106,203	100,000	106,203	0	0	0	0	0	0	106,203	0	0	0	139	10/01/2033	1
01F050-69-2	FNMA TBA 5.000% 09/01/33		08/31/2011	Goldman Sachs & Co		269,238	250,000	269,238	0	0	0	0	0	0	269,238	0	0	0	417	09/01/2033	1
01F060-67-5	FNMA TBA TBA 6.000% 07/17/30		07/01/2011	Bony/Barclays Capital Inc		524,348	476,815	524,348	0	0	0	0	0	0	524,348	0	0	0	1,033	07/17/2030	1
02R042-68-6	FHLMC Gold TBA 4.500% 08/01/39		07/29/2011	Chase		130,371	125,000	130,371	0	0	0	0	0	0	130,371	0	0	0	156	08/01/2039	1
130795-QF-7	California Statewide Cmntys Insd Hlth Fac - LA Jewish Home 4.500% 11/15/13		07/16/2011	Call 100.0000		260,000	260,000	268,133	260,000	0	0	0	0	0	260,000	0	0	0	7,833	11/15/2013	1FE
246395-GR-2	Delaware St Hsg Auth Rev SR-Single Family-Mtg-Ser A 5.800% 07/01/35		07/06/2011	Dain Bosworth		36,400	35,000	37,723	36,286	0	(156)	0	(156)	0	36,129	0	271	271	2,086	07/01/2035	1FE
246395-GR-2	Delaware St Hsg Auth Rev SR-Single Family-Mtg-Ser A 5.800% 07/01/35		07/01/2011	Call 100.0000		5,000	5,000	5,389	5,184	0	(21)	0	(21)	0	5,163	0	(163)	(163)	290	07/01/2035	1FE
31283H-6C-4	FHLMC Gold Pool G01767 6.500% 12/01/32		09/01/2011	Paydown		24,371	24,371	24,828	24,809	0	(438)	0	(438)	0	24,371	0	0	0	1,061	12/01/2032	1
31283H-7E-9	FHLMC Gold Pool G01793 6.000% 03/01/35		09/01/2011	Paydown		5,480	5,480	5,602	5,597	0	(117)	0	(117)	0	5,480	0	0	0	220	03/01/2035	1
31283K-J8-2	FHLMC Gold Pool G11187 5.500% 09/01/16		09/01/2011	Paydown		6,224	6,224	6,425	6,341	0	(117)	0	(117)	0	6,224	0	0	0	229	09/01/2016	1
31283K-SF-6	FHLMC Gold Pool G11418 6.500% 07/01/17		09/01/2011	Paydown		8,633	8,633	9,039	8,899	0	(266)	0	(266)	0	8,633	0	0	0	372	07/01/2017	1
31283K-YE-2	FHLMC Gold Pool G11609 6.000% 08/01/17		09/01/2011	Paydown		3,504	3,504	3,677	3,621	0	(117)	0	(117)	0	3,504	0	0	0	144	08/01/2017	1
31287P-E8-2	FHLMC Gold Pool C63759 6.500% 02/01/32		09/01/2011	Paydown		64	64	68	67	0	(3)	0	(3)	0	64	0	0	0	3	02/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31287X-CT-1	FHLMC Gold Pool C70082 6.500% 08/01/32		09/01/2011	Paydown		319	319	334	331	0	(12)	0	(12)	0	319	0	0	0	14	08/01/2032	1
31287Y-LL-6	FHLMC Gold Pool C71231 6.500% 09/01/32		09/01/2011	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	09/01/2032	1
31288F-4Z-4	FHLMC Gold Pool C77140 6.500% 03/01/33		09/01/2011	Paydown		113	113	118	117	0	(5)	0	(5)	0	113	0	0	0	5	03/01/2033	1
31288F-H9-8	FHLMC Gold Pool C76556 6.000% 02/01/33		09/01/2011	Paydown		302	302	311	311	0	(8)	0	(8)	0	302	0	0	0	12	02/01/2033	1
31288G-RY-0	FHLMC Gold Pool C77703 6.000% 03/01/33		09/01/2011	Paydown		239	239	245	244	0	(5)	0	(5)	0	239	0	0	0	10	03/01/2033	1
3128GD-KH-2	FHLMC Gold Pool E78396 6.000% 07/01/14		09/01/2011	Paydown		14,092	14,092	14,503	14,243	0	(150)	0	(150)	0	14,092	0	0	0	573	07/01/2014	1
3128H6-YS-7	FHLMC Gold Pool E98821 4.500% 09/01/18		09/01/2011	Paydown		1,684	1,684	1,694	1,690	0	(7)	0	(7)	0	1,684	0	0	0	50	09/01/2018	1
3128K0-E8-2	FHLMC Gold Pool A40159 5.500% 11/01/35		09/01/2011	Paydown		26,969	26,969	26,025	26,052	0	917	0	917	0	26,969	0	0	0	1,059	11/01/2035	1
3128K1-ET-4	FHLMC Gold Pool A41046 5.500% 12/01/35		09/01/2011	Paydown		40,054	40,054	38,592	38,614	0	1,440	0	1,440	0	40,054	0	0	0	1,503	12/01/2035	1
3128K1-TT-8	FHLMC Gold Pool A41462 6.000% 01/01/36		09/01/2011	Paydown		3,283	3,283	3,248	3,248	0	35	0	35	0	3,283	0	0	0	141	01/01/2036	1
3128K3-CT-2	FHLMC Gold Pool A42782 6.000% 02/01/36		09/01/2011	Paydown		951	951	937	937	0	14	0	14	0	951	0	0	0	38	02/01/2036	1
3128K3-ZW-0	FHLMC Gold Pool A43457 5.500% 03/01/36		09/01/2011	Paydown		26,445	26,445	25,475	25,491	0	955	0	955	0	26,445	0	0	0	903	03/01/2036	1
3128K4-JT-3	FHLMC Gold Pool A43874 5.500% 03/01/36		09/01/2011	Paydown		50,291	50,291	48,453	48,467	0	1,824	0	1,824	0	50,291	0	0	0	1,849	03/01/2036	1
3128K4-KZ-7	FHLMC Gold Pool A43912 5.500% 03/01/36		09/01/2011	Paydown		1,256	1,256	1,210	1,211	0	45	0	45	0	1,256	0	0	0	46	03/01/2036	1
3128K9-PS-7	FHLMC Gold Pool A48533 6.000% 05/01/36		09/01/2011	Paydown		18,089	18,089	17,888	17,890	0	199	0	199	0	18,089	0	0	0	639	05/01/2036	1
3128K9-T9-5	FHLMC Gold Pool A48676 6.000% 05/01/36		09/01/2011	Paydown		106,787	106,787	105,605	105,614	0	1,172	0	1,172	0	106,787	0	0	0	3,768	05/01/2036	1
3128K9-ZE-7	FHLMC Gold Pool A48841 6.000% 05/01/36		09/01/2011	Paydown		1,634	1,634	1,616	1,616	0	18	0	18	0	1,634	0	0	0	65	05/01/2036	1
3128KA-BS-9	FHLMC Gold Pool A49049 5.500% 05/01/36		09/01/2011	Paydown		25,664	25,664	24,721	24,732	0	933	0	933	0	25,664	0	0	0	1,054	05/01/2036	1
3128KA-G3-9	FHLMC Gold Pool A49218 6.000% 05/01/36		09/01/2011	Paydown		486	486	481	481	0	5	0	5	0	486	0	0	0	21	05/01/2036	1
3128KF-BZ-2	FHLMC Gold Pool A52756 6.000% 08/01/36		09/01/2011	Paydown		11,039	11,039	11,348	11,338	0	(299)	0	(299)	0	11,039	0	0	0	439	08/01/2036	1
3128KF-GD-6	FHLMC Gold Pool A52896 6.000% 10/01/36		09/01/2011	Paydown		2,671	2,671	2,711	2,709	0	(38)	0	(38)	0	2,671	0	0	0	107	10/01/2036	1
3128KG-4P-0	FHLMC Gold Pool A54430 5.500% 03/01/36		09/01/2011	Paydown		2,401	2,401	2,313	2,314	0	87	0	87	0	2,401	0	0	0	85	03/01/2036	1
3128KG-AC-2	FHLMC Gold Pool A53603 6.000% 11/01/36		09/01/2011	Paydown		6,763	6,763	6,687	6,688	0	76	0	76	0	6,763	0	0	0	256	11/01/2036	1
3128KQ-4X-1	FHLMC Gold Pool A60838 6.000% 05/01/37		09/01/2011	Paydown		3,192	3,192	3,190	3,190	0	2	0	2	0	3,192	0	0	0	127	05/01/2037	1
3128KQ-B2-1	FHLMC Gold Pool A60057 5.500% 05/01/37		09/01/2011	Paydown		13,367	13,367	13,049	13,057	0	310	0	310	0	13,367	0	0	0	473	05/01/2037	1
3128KV-A9-6	FHLMC Gold Pool A64532 6.000% 08/01/37		09/01/2011	Paydown		25,249	25,249	25,722	25,708	0	(458)	0	(458)	0	25,249	0	0	0	1,028	08/01/2037	1
3128KV-DP-7	FHLMC Gold Pool A64610 5.500% 08/01/37		09/01/2011	Paydown		18,040	18,040	17,776	17,784	0	255	0	255	0	18,040	0	0	0	642	08/01/2037	1
3128KW-HX-4	FHLMC Gold Pool A65646 5.500% 09/01/37		09/01/2011	Paydown		11,611	11,611	11,442	11,446	0	165	0	165	0	11,611	0	0	0	416	09/01/2037	1
3128KY-PV-5	FHLMC Gold Pool A67636 5.500% 10/01/37		09/01/2011	Paydown		1,318	1,318	1,299	1,299	0	19	0	19	0	1,318	0	0	0	48	10/01/2037	1
3128L0-F5-6	FHLMC Gold Pool A68288 5.500% 11/01/37		09/01/2011	Paydown		2,856	2,856	2,814	2,815	0	41	0	41	0	2,856	0	0	0	117	11/01/2037	1
3128L0-SJ-2	FHLMC Gold Pool A68621 5.500% 11/01/37		09/01/2011	Paydown		24,368	24,368	24,012	24,020	0	348	0	348	0	24,368	0	0	0	870	11/01/2037	1
3128L7-7A-9	FHLMC Gold Pool A74489 5.500% 03/01/38		09/01/2011	Paydown		6,867	6,867	6,909	6,907	0	(40)	0	(40)	0	6,867	0	0	0	257	03/01/2038	1
3128L7-BD-8	FHLMC Gold Pool A73636 5.000% 03/01/38		09/01/2011	Paydown		17,890	17,890	17,625	17,634	0	256	0	256	0	17,890	0	0	0	669	03/01/2038	1
3128L7-D2-0	FHLMC Gold Pool A73721 6.000% 03/01/38		09/01/2011	Paydown		5,916	5,916	6,053	6,049	0	(133)	0	(133)	0	5,916	0	0	0	210	03/01/2038	1
3128L7-FR-3	FHLMC Gold Pool A73776 5.500% 03/01/38		09/01/2011	Paydown		7,041	7,041	7,084	7,083	0	(41)	0	(41)	0	7,041	0	0	0	258	03/01/2038	1
3128L7-PN-1	FHLMC Gold Pool A74029 6.500% 03/01/38		09/01/2011	Paydown		8,617	8,617	8,887	8,877	0	(260)	0	(260)	0	8,617	0	0	0	349	03/01/2038	1
3128L7-X5-1	FHLMC Gold Pool A74300 5.000% 03/01/38		09/01/2011	Paydown		18,711	18,711	18,433	18,440	0	271	0	271	0	18,711	0	0	0	624	03/01/2038	1
3128L8-AH-8	FHLMC Gold Pool A74508 5.000% 03/01/38		09/01/2011	Paydown		18,434	18,434	18,160	18,166	0	268	0	268	0	18,434	0	0	0	631	03/01/2038	1
3128L8-ND-3	FHLMC Gold Pool A74888 5.500% 03/01/38		09/01/2011	Paydown		18,153	18,153	18,263	18,258	0	(105)	0	(105)	0	18,153	0	0	0	745	03/01/2038	1
3128L8-TT-2	FHLMC Gold Pool A75062 5.500% 03/01/38		09/01/2011	Paydown		15,210	15,210	15,303	15,299	0	(89)	0	(89)	0	15,210	0	0	0	622	03/01/2038	1
3128LC-SM-9	FHLMC Gold Pool A78624 5.500% 06/01/38		09/01/2011	Paydown		106,642	106,642	105,988	106,002	0	640	0	640	0	106,642	0	0	0	3,948	06/01/2038	1
3128LX-AE-0	FHLMC Gold Pool G01805 4.500% 04/01/35		09/01/2011	Paydown		6,903	6,903	6,460	6,472	0	430	0	430	0	6,903	0	0	0	214	04/01/2035	1
3128LX-AU-4	FHLMC Gold Pool G01819 5.000% 06/01/35		09/01/2011	Paydown		15,797	15,797	15,548	15,554	0	243	0	243	0	15,797	0	0	0	531	06/01/2035	1
3128LX-AY-6	FHLMC Gold Pool G01823 6.000% 05/01/35		09/01/2011	Paydown		7,852	7,852	8,026	8,019	0	(167)	0	(167)	0	7,852	0	0	0	312	05/01/2035	1
3128LX-EM-8	FHLMC Gold Pool G01940 5.000% 10/01/35		09/01/2011	Paydown		31,936	31,936	29,910	29,968	0	1,968	0	1,968	0	31,936	0	0	0	1,077	10/01/2035	1
3128LX-UH-1	FHLMC Gold Pool G02384 6.000% 11/01/36		09/01/2011	Paydown		6,648	6,648	6,664	6,663	0	(15)	0	(15)	0	6,648	0	0	0	266	11/01/2036	1
3128M1-BA-6	FHLMC Gold Pool G11933 5.000% 04/01/21		09/01/2011	Paydown		5,699	5,699	5,521	5,538	0	161	0	161	0	5,699	0	0	0	191	04/01/2021	1
3128M4-CY-7	FGLMC Giant Pool G02487 5.500% 12/01/36		09/01/2011	Paydown		17,254	17,254	17,196	17,196	0	58	0	58	0	17,254	0	0	0	637	12/01/2036	1
3128M4-JJ-3	FGLMC Giant Pool G02665 5.500% 03/01/37		09/01/2011	Paydown		21,661	21,661	21,803	21,798	0	(137)	0	(137)	0	21,661	0	0	0	792	03/01/2037	1
3128M4-K6-9	FGLMC Giant Pool G02717 5.500% 02/01/37		09/01/2011	Paydown		24,494	24,494	23,558	23,587	0	907	0	907	0	24,494	0	0	0	918	02/01/2037	1
3128M4-SB-0	FGLMC Giant Pool G02914 5.500% 04/01/37		09/01/2011	Paydown		18,159	18,159	17,727	17,741	0	418	0	418	0	18,159	0	0	0	665	04/01/2037	1
3128M5-H4-5	FHLMC Gold Pool G03551 6.000% 11/01/37		09/01/2011	Paydown		253,793	253,793	278,756	0	0	(24,963)	0	(24,963)	0	253,793	0	0	0	3,748	11/01/2037	1
3128M5-NP-1	FHLMC Gold Pool G03698 6.000% 12/01/37		09/01/2011	Paydown		23,768	23,768	24,295	24,278	0	(510)	0	(510)	0	23,768	0	0	0	947	12/01/2037	1
3128M5-NU-0	FHLMC Gold Pool G03703 5.500% 12/01/37		09/01/2011	Paydown		15,498	15,498	15,898	15,887	0	(389)	0	(389)	0	15,498	0	0	0	570	12/01/2037	1
3128M5-Q6-0	FHLMC Gold Pool G03777 5.000% 11/01/36		09/01/2011	Paydown		6,675	6,675	6,467	6,471	0	204	0	204	0	6,675	0	0	0	225	11/01/2036	1
3128M5-U7-3	FHLMC Gold Pool G03906 6.000% 12/01/35		09/01/2011	Paydown		792	792	810	809	0	(17)	0	(17)	0	792	0	0	0	32	12/01/2035	1
3128M6-LB-2	FGLMC Giant Pool G04522 5.000% 06/01/38		09/01/2011	Paydown		15,289	15,289	15,836	15,825	0	(536)	0	(536)	0	15,289	0	0	0	512	06/01/2038	1
3128M7-4Q-6	FHLMC Pool G05931 4.500% 07/01/40		09/01/2011	Paydown		166,039	166,039	172,966	172,895	0	(6,856)	0	(6,856)	0	166,039	0	0	0	5,011	07/01/2040	1
3128M7-WU-6	FHLMC Pool G05759 5.500% 01/01/39		09/01/2011	Paydown		5,531	5,531	5,801	5,795	0	(264)	0	(264)	0	5,531	0	0	0	204	01/01/2039	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128M8-GS-7	FHLMC Gold Pool G06209 5.500% 05/01/40		09/01/2011	Paydown		182,567	182,567	195,917	0	0	(13,350)	0	(13,350)	0	182,567	0	0	0	3,383	05/01/2040	1
3128MJ-AG-5	FHLMC Gold Pool G08006 6.000% 08/01/34		09/01/2011	Paydown		5,201	5,201	5,315	5,311	0	(110)	0	(110)	0	5,201	0	0	0	210	08/01/2034	1
3128MJ-DE-7	FHLMC Gold Pool G08100 5.500% 12/01/35		09/01/2011	Paydown		8,543	8,543	8,271	8,275	0	268	0	268	0	8,543	0	0	0	314	12/01/2035	1
3128MJ-EN-6	FHLMC Gold Pool G08140 6.000% 07/01/36		09/01/2011	Paydown		101,502	101,502	102,322	102,290	0	(788)	0	(788)	0	101,502	0	0	0	4,049	07/01/2036	1
3128MJ-JN-1	FHLMC Gold Pool G08268 5.000% 05/01/38		09/01/2011	Paydown		14,176	14,176	14,397	14,392	0	(216)	0	(216)	0	14,176	0	0	0	479	05/01/2038	1
3128MJ-JX-9	FHLMC Gold Pool G08277 5.000% 07/01/38		09/01/2011	Paydown		17,059	17,059	17,390	17,382	0	(323)	0	(323)	0	17,059	0	0	0	573	07/01/2038	1
3128MJ-PG-9	FHLMC Gold Pool G08422 4.500% 10/01/40		09/01/2011	Paydown		8,043	8,043	8,351	8,349	0	(307)	0	(307)	0	8,043	0	0	0	246	10/01/2040	1
3128MM-AF-0	FHLMC Gold Pool G18005 5.000% 08/01/19		09/01/2011	Paydown		9,382	9,382	9,098	9,137	0	245	0	245	0	9,382	0	0	0	319	08/01/2019	1
3128PK-VE-1	FHLMC Gold Pool J07813 4.500% 05/01/23		09/01/2011	Paydown		12,820	12,820	13,046	13,032	0	(212)	0	(212)	0	12,820	0	0	0	389	05/01/2023	1
3128PL-G9-7	FHLMC Gold Pool J08324 5.000% 07/01/23		09/01/2011	Paydown		2,402	2,402	2,460	2,456	0	(54)	0	(54)	0	2,402	0	0	0	80	07/01/2023	1
3128PS-CQ-8	FHLMC Gold Pool J12779 4.000% 08/01/25		09/01/2011	Paydown		395,151	395,151	414,167	413,800	0	(18,650)	0	(18,650)	0	395,151	0	0	0	10,244	08/01/2025	1
312926-5W-4	FHLMC Gold Pool A80861 5.000% 07/01/38		09/01/2011	Paydown		1,386	1,386	1,316	1,318	0	69	0	69	0	1,386	0	0	0	45	07/01/2038	1
312927-XC-5	FHLMC Gold Pool A81575 6.000% 08/01/38		09/01/2011	Paydown		1,979	1,979	2,006	2,005	0	(26)	0	(26)	0	1,979	0	0	0	79	08/01/2038	1
31292G-2S-4	FHLMC Gold Pool C00785 6.500% 06/01/29		09/01/2011	Paydown		782	782	756	758	0	24	0	24	0	782	0	0	0	34	06/01/2029	1
31292G-ZF-6	FHLMC Gold Pool C00742 6.500% 04/01/29		09/01/2011	Paydown		8,370	8,370	8,365	8,363	0	7	0	7	0	8,370	0	0	0	368	04/01/2029	1
31292G-ZZ-2	FHLMC Gold Pool C00760 6.500% 05/01/29		09/01/2011	Paydown		3,834	3,834	3,803	3,805	0	29	0	29	0	3,834	0	0	0	165	05/01/2029	1
31292H-J5-4	FHLMC Gold Pool C01184 6.500% 06/01/31		09/01/2011	Paydown		2,719	2,719	2,699	2,700	0	20	0	20	0	2,719	0	0	0	116	06/01/2031	1
31292H-WM-2	FHLMC Gold Pool C01552 5.500% 05/01/33		09/01/2011	Paydown		301,526	301,526	298,976	299,065	0	2,461	0	2,461	0	301,526	0	0	0	11,210	05/01/2033	1
31292W-QU-8	FHLMC Gold Pool C12267 6.500% 07/01/28		09/01/2011	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	07/01/2028	1
312930-AN-0	FHLMC Gold Pool A83613 5.500% 12/01/38		09/01/2011	Paydown		5,555	5,555	5,646	5,643	0	(88)	0	(88)	0	5,555	0	0	0	206	12/01/2038	1
312931-5J-3	FHLMC Pool A85349 4.500% 03/01/39		09/01/2011	Paydown		272,827	272,827	277,346	277,246	0	(4,418)	0	(4,418)	0	272,827	0	0	0	8,136	03/01/2039	1
312931-YW-2	FHLMC Pool A85225 4.500% 03/01/39		09/01/2011	Paydown		28,090	28,090	28,185	28,181	0	(91)	0	(91)	0	28,090	0	0	0	853	03/01/2039	1
312932-GV-2	FHLMC Gold Pool A85612 4.500% 04/01/39		09/01/2011	Paydown		24,983	24,983	25,399	25,389	0	(406)	0	(406)	0	24,983	0	0	0	773	04/01/2039	1
312932-MQ-6	FHLMC Gold Pool A85767 5.000% 04/01/39		09/01/2011	Paydown		711	711	745	744	0	(34)	0	(34)	0	711	0	0	0	24	04/01/2039	1
312933-N8-3	FHLMC Gold Pool A86715 4.500% 06/01/39		09/01/2011	Paydown		11,473	11,473	11,694	11,695	0	(222)	0	(222)	0	11,473	0	0	0	354	06/01/2039	1
312933-Z5-6	FHLMC Gold Pool A87064 4.000% 06/01/39		09/01/2011	Paydown		3,391	3,391	3,325	3,327	0	64	0	64	0	3,391	0	0	0	91	06/01/2039	1
312934-CG-5	FHLMC Pool A87271 5.500% 07/01/39		09/01/2011	Paydown		582	582	614	614	0	(32)	0	(32)	0	582	0	0	0	21	07/01/2039	1
312934-YD-8	FHLMC Pool A87908 4.500% 08/01/39		09/01/2011	Paydown		88,972	88,972	89,215	89,209	0	(237)	0	(237)	0	88,972	0	0	0	2,840	08/01/2039	1
312935-GE-3	FHLMC Pool A88297 4.500% 09/01/39		09/01/2011	Paydown		14,552	14,552	14,654	14,651	0	(99)	0	(99)	0	14,552	0	0	0	419	09/01/2039	1
312935-JA-8	FHLMC Pool A88357 4.500% 09/01/39		09/01/2011	Paydown		7,623	7,623	7,987	7,983	0	(360)	0	(360)	0	7,623	0	0	0	233	09/01/2039	1
312939-JJ-1	FHLMC Pool A91165 5.000% 02/01/40		09/01/2011	Paydown		6,702	6,702	6,965	6,961	0	(260)	0	(260)	0	6,702	0	0	0	227	02/01/2040	1
312939-RF-0	FHLMC Pool A91386 4.500% 03/01/40		09/01/2011	Paydown		6,110	6,110	6,159	6,158	0	(49)	0	(49)	0	6,110	0	0	0	186	03/01/2040	1
31293M-VE-9	FHLMC Gold Pool C24213 6.500% 04/01/29		09/01/2011	Paydown		97	97	93	94	0	3	0	3	0	97	0	0	0	4	04/01/2029	1
31293Q-A5-2	FHLMC Gold Pool C26328 6.500% 05/01/29		09/01/2011	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	05/01/2029	1
31293Q-XR-9	FHLMC Gold Pool C26988 6.500% 05/01/29		09/01/2011	Paydown		66	66	63	63	0	3	0	3	0	66	0	0	0	3	05/01/2029	1
31293Q-XX-6	FHLMC Gold Pool C26994 6.500% 05/01/29		09/01/2011	Paydown		927	927	894	896	0	30	0	30	0	927	0	0	0	42	05/01/2029	1
31293R-CC-3	FHLMC Gold Pool C27267 6.500% 06/01/29		09/01/2011	Paydown		99	99	95	95	0	4	0	4	0	99	0	0	0	4	06/01/2029	1
31293S-6H-7	FHLMC Gold Pool C28972 6.500% 06/01/29		09/01/2011	Paydown		1,974	1,974	1,843	1,875	0	98	0	98	0	1,974	0	0	0	96	06/01/2029	1
31293S-DR-7	FHLMC Gold Pool C28212 6.500% 06/01/29		09/01/2011	Paydown		533	533	518	520	0	12	0	12	0	533	0	0	0	23	06/01/2029	1
31293S-EP-0	FHLMC Gold Pool C28242 6.500% 06/01/29		09/01/2011	Paydown		806	806	784	788	0	18	0	18	0	806	0	0	0	35	06/01/2029	1
31293S-F6-1	FHLMC Gold Pool C28289 6.500% 07/01/29		09/01/2011	Paydown		1,768	1,768	1,719	1,722	0	46	0	46	0	1,768	0	0	0	83	07/01/2029	1
31293T-FC-6	FHLMC Gold Pool C29163 6.500% 07/01/29		09/01/2011	Paydown		207	207	198	198	0	9	0	9	0	207	0	0	0	8	07/01/2029	1
31293T-HZ-3	FHLMC Gold Pool C29248 6.500% 08/01/29		09/01/2011	Paydown		92	92	88	89	0	4	0	4	0	92	0	0	0	4	08/01/2029	1
31293X-NR-5	FHLMC Gold Pool C32200 6.500% 10/01/29		09/01/2011	Paydown		49	49	47	48	0	1	0	1	0	49	0	0	0	2	10/01/2029	1
31293Y-L6-1	FHLMC Gold Pool C33049 7.500% 12/01/29		09/01/2011	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	1	12/01/2029	1
31293Y-RF-5	FHLMC Gold Pool C33186 7.500% 12/01/29		09/01/2011	Paydown		61	61	60	60	0	1	0	1	0	61	0	0	0	3	12/01/2029	1
312941-NS-2	FHLMC Pool A93101 5.000% 07/01/40		09/01/2011	Paydown		52,546	52,546	55,885	0	0	(3,340)	0	(3,340)	0	52,546	0	0	0	623	07/01/2040	1
312942-E2-7	FHLMC Gold Pool A93753 5.000% 08/01/40		09/01/2011	Paydown		1,889	1,889	2,003	2,003	0	(114)	0	(114)	0	1,889	0	0	0	63	08/01/2040	1
312942-U7-8	FGLMC Pool A94206 4.500% 10/01/40		09/01/2011	Paydown		4,454	4,454	4,535	0	0	(81)	0	(81)	0	4,454	0	0	0	82	10/01/2040	1
312943-3W-1	FHLMC Pool A95313 4.500% 12/01/40		09/01/2011	Paydown		911	911	946	946	0	(35)	0	(35)	0	911	0	0	0	28	12/01/2040	1
312943-DQ-3	FGLMC Pool A94611 4.500% 10/01/40		09/01/2011	Paydown		105,239	105,239	108,018	0	0	(2,779)	0	(2,779)	0	105,239	0	0	0	2,797	10/01/2040	1
312943-ZX-4	FHLMC Gold Pool A95258 4.000% 11/01/40		09/01/2011	Paydown		39,609	39,609	38,910	38,911	0	698	0	698	0	39,609	0	0	0	1,066	11/01/2040	1
312944-KX-8	FHLMC Pool A95710 4.000% 12/01/40		09/01/2011	Paydown		2,549	2,549	2,512	2,512	0	36	0	36	0	2,549	0	0	0	68	12/01/2040	1
312944-LP-4	FHLMC Pool A95734 4.000% 12/01/40		09/01/2011	Paydown		5,732	5,732	5,668	5,668	0	63	0	63	0	5,732	0	0	0	147	12/01/2040	1
312945-3D-8	FHLMC Pool A97096 4.000% 02/01/41		09/01/2011	Paydown		4,422	4,422	4,354	0	0	68	0	68	0	4,422	0	0	0	80	02/01/2041	1
312945-3N-6	FHLMC Pool A97105 3.500% 02/01/41		09/01/2011	Paydown		1,259	1,259	1,188	0	0	71	0	71	0	1,259	0	0	0	18	02/01/2041	1
312946-PD-2	FGLMC Pool A97620 4.500% 03/01/41		09/01/2011	Paydown		330,348	330,348	339,587	0	0	(9,239)	0	(9,239)	0	330,348	0	0	0	3,894	03/01/2041	1
312946-QT-6	FGLMC Pool A97666 4.500% 03/01/41		09/01/2011	Paydown		845	845	879	0	0	(34)	0	(34)	0	845	0	0	0	6	03/01/2041	1
31294K-N4-3	FHLMC Gold Pool E01311 5.500% 02/01/18		09/01/2011	Paydown		3,539	3,539	3,691	3,641	0	(102)	0	(102)	0	3,539	0	0	0	129	02/01/2018	1

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31294K-SN-6	FHLMC Gold Pool E01425 4.500% 08/01/18		09/01/2011	Paydown		14,659	14,659	14,675	14,663	0	(4)	0	(4)	0	14,659	0	0	0	443	08/01/2018	1
31294K-Y9-0	FHLMC Gold Pool E01636 4.000% 03/01/19		09/01/2011	Paydown		22,135	22,135	22,180	22,157	0	(21)	0	(21)	0	22,135	0	0	0	581	03/01/2019	1
312965-ZY-5	FHLMC Gold Pool B13459 4.500% 04/01/19		09/01/2011	Paydown		25,609	25,609	24,217	24,413	0	1,196	0	1,196	0	25,609	0	0	0	787	04/01/2019	1
312967-G5-5	FHLMC Gold Pool B14720 4.500% 05/01/19		09/01/2011	Paydown		8,397	8,397	8,007	8,057	0	339	0	339	0	8,397	0	0	0	249	05/01/2019	1
31296L-FT-3	FHLMC Gold Pool A11978 5.500% 08/01/33		09/01/2011	Paydown		3,125	3,125	3,221	3,215	0	(90)	0	(90)	0	3,125	0	0	0	117	08/01/2033	1
31296N-CQ-8	FHLMC Gold Pool A13679 6.000% 09/01/33		09/01/2011	Paydown		414	414	412	412	0	2	0	2	0	414	0	0	0	16	09/01/2033	1
31296N-W2-9	FHLMC Gold Pool A14265 6.000% 10/01/33		09/01/2011	Paydown		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	10/01/2033	1
31296P-YM-8	FHLMC Gold Pool A15216 5.500% 10/01/33		09/01/2011	Paydown		10,762	10,762	10,881	10,875	0	(113)	0	(113)	0	10,762	0	0	0	372	10/01/2033	1
31296P-YP-1	FHLMC Gold Pool A15218 5.500% 10/01/33		09/01/2011	Paydown		9,349	9,349	9,385	9,383	0	(34)	0	(34)	0	9,349	0	0	0	343	10/01/2033	1
31297A-3F-9	FHLMC Gold Pool A23498 6.000% 06/01/34		09/01/2011	Paydown		1,370	1,370	1,400	1,396	0	(26)	0	(26)	0	1,370	0	0	0	55	06/01/2034	1
31297B-LR-1	FHLMC Gold Pool A23936 6.000% 07/01/34		09/01/2011	Paydown		1,439	1,439	1,471	1,469	0	(31)	0	(31)	0	1,439	0	0	0	58	07/01/2034	1
31297C-NH-9	FHLMC Gold Pool A24892 6.000% 07/01/34		09/01/2011	Paydown		10,915	10,915	11,157	11,147	0	(232)	0	(232)	0	10,915	0	0	0	459	07/01/2034	1
31297C-RA-0	FHLMC Gold Pool A24981 6.000% 07/01/34		09/01/2011	Paydown		108	108	110	110	0	(2)	0	(2)	0	108	0	0	0	4	07/01/2034	1
31297C-YZ-7	FHLMC Gold Pool A25228 6.000% 08/01/34		09/01/2011	Paydown		109	109	111	111	0	(2)	0	(2)	0	109	0	0	0	4	08/01/2034	1
31297E-DL-7	FHLMC Gold Pool A26407 6.000% 09/01/34		09/01/2011	Paydown		10,116	10,116	10,340	10,331	0	(216)	0	(216)	0	10,116	0	0	0	359	09/01/2034	1
31297E-ZZ-2	FHLMC Gold Pool A27060 6.000% 09/01/34		09/01/2011	Paydown		1,986	1,986	2,030	2,028	0	(42)	0	(42)	0	1,986	0	0	0	79	09/01/2034	1
31297F-G5-6	FHLMC Gold Pool A27420 6.000% 10/01/34		09/01/2011	Paydown		1,248	1,248	1,276	1,275	0	(26)	0	(26)	0	1,248	0	0	0	55	10/01/2034	1
31297H-Z3-6	FHLMC Gold Pool A29762 6.000% 01/01/35		09/01/2011	Paydown		274,484	274,484	280,574	280,339	0	(5,856)	0	(5,856)	0	274,484	0	0	0	12,336	01/01/2035	1
31297K-S4-5	FHLMC Gold Pool A30539 6.000% 12/01/34		09/01/2011	Paydown		72	72	73	73	0	(2)	0	(2)	0	72	0	0	0	3	12/01/2034	1
31297L-TY-6	FHLMC Gold Pool A31467 6.000% 02/01/35		09/01/2011	Paydown		11,852	11,852	12,115	12,103	0	(252)	0	(252)	0	11,852	0	0	0	533	02/01/2035	1
31297N-MM-5	FHLMC Gold Pool A33064 6.000% 01/01/32		09/01/2011	Paydown		9,920	9,920	10,140	10,128	0	(208)	0	(208)	0	9,920	0	0	0	394	01/01/2032	1
31297S-XW-0	FHLMC Gold Pool A36993 4.500% 08/01/35		09/01/2011	Paydown		2,607	2,607	2,719	0	0	(112)	0	(112)	0	2,607	0	0	0	10	08/01/2035	1
31297U-BG-4	FHLMC Gold Pool A38139 5.500% 10/01/35		09/01/2011	Paydown		15,357	15,357	14,797	14,804	0	553	0	553	0	15,357	0	0	0	596	10/01/2035	1
31297U-T6-7	FHLMC Gold Pool A38673 5.500% 10/01/35		09/01/2011	Paydown		23,380	23,380	23,172	23,179	0	201	0	201	0	23,380	0	0	0	900	10/01/2035	1
31298P-7A-2	FHLMC Gold Pool C53589 6.500% 06/01/31		09/01/2011	Paydown		186	186	195	195	0	(8)	0	(8)	0	186	0	0	0	8	06/01/2031	1
3132GD-KK-7	Freddie Mac Pool Q00298 4.500% 04/01/41		09/01/2011	Paydown		54,833	54,833	56,367	0	0	(1,534)	0	(1,534)	0	54,833	0	0	0	701	04/01/2041	1
3132GE-7K-0	Freddie Mac Pool Q01798 4.500% 07/01/41		09/01/2011	Paydown		50,013	50,013	51,869	0	0	(1,856)	0	(1,856)	0	50,013	0	0	0	188	07/01/2041	1
3132GE-LL-2	Freddie Mac Pool Q01231 5.000% 06/01/41		09/01/2011	Paydown		778	778	827	0	0	(49)	0	(49)	0	778	0	0	0	7	06/01/2041	1
3132GE-P9-5	Freddie Mac Pool Q01348 4.500% 06/01/41		09/01/2011	Paydown		58,435	58,435	60,590	0	0	(2,155)	0	(2,155)	0	58,435	0	0	0	219	06/01/2041	1
3132GF-VU-8	FHLMC Pool Q02427 4.500% 08/01/41		09/01/2011	Paydown		6,438	6,438	6,676	0	0	(239)	0	(239)	0	6,438	0	0	0	24	08/01/2041	1
3132GF-WA-1	FHLMC Pool Q02441 4.000% 08/01/41		09/01/2011	Paydown		75,872	75,872	76,453	0	0	(581)	0	(581)	0	75,872	0	0	0	253	08/01/2041	1
3132GF-YY-7	FHLMC Pool Q02527 4.500% 08/01/41		09/01/2011	Paydown		8,753	8,753	9,080	0	0	(328)	0	(328)	0	8,753	0	0	0	33	08/01/2041	1
31335H-WE-9	FHLMC Gold Pool 090645 5.500% 03/01/23		09/01/2011	Paydown		9,713	9,713	9,546	9,558	0	156	0	156	0	9,713	0	0	0	358	03/01/2023	1
31335H-XL-2	FHLMC Gold Pool C90683 5.000% 06/01/23		09/01/2011	Paydown		12,318	12,318	11,884	11,908	0	409	0	409	0	12,318	0	0	0	415	06/01/2023	1
31347P-5N-7	FHLMC Pool 532653 8.500% 06/01/18		09/01/2011	Paydown		2,553	2,553	2,679	2,622	0	(70)	0	(70)	0	2,553	0	0	0	145	06/01/2018	1
31368H-JS-3	FNMA Pool 190273 7.000% 08/01/26		09/01/2011	Paydown		419	419	427	425	0	(7)	0	(7)	0	419	0	0	0	19	08/01/2026	1
31371L-DX-4	FNMA Pool 254918 4.500% 09/01/33		09/01/2011	Paydown		14,543	14,543	13,253	13,304	0	1,239	0	1,239	0	14,543	0	0	0	435	09/01/2033	1
31371L-EW-5	FNMA Pool 254949 5.000% 11/01/33		09/01/2011	Paydown		16,607	16,607	16,204	16,223	0	384	0	384	0	16,607	0	0	0	554	11/01/2033	1
31371L-FY-0	FNMA Pool 254983 5.500% 12/01/33		09/01/2011	Paydown		18,758	18,758	18,192	18,209	0	549	0	549	0	18,758	0	0	0	681	12/01/2033	1
31371L-MX-4	FNMA Pool 255174 4.000% 03/01/14		09/01/2011	Paydown		13,506	13,506	14,025	13,964	0	(458)	0	(458)	0	13,506	0	0	0	361	03/01/2014	1
31371L-QY-8	FNMA Pool 255271 5.000% 06/01/24		09/01/2011	Paydown		26,795	26,795	26,711	26,710	0	85	0	85	0	26,795	0	0	0	893	06/01/2024	1
31371M-5N-3	FNMA Pool 256553 6.000% 01/01/37		09/01/2011	Paydown		11,844	11,844	11,869	11,868	0	(24)	0	(24)	0	11,844	0	0	0	474	01/01/2037	1
31371M-CF-2	FNMA Pool 255770 5.500% 07/01/35		09/01/2011	Paydown		46,206	46,206	44,740	44,779	0	1,427	0	1,427	0	46,206	0	0	0	1,686	07/01/2035	1
31371M-F8-5	FNMA Pool 255891 5.000% 10/01/20		09/01/2011	Paydown		1,376	1,376	1,356	1,358	0	18	0	18	0	1,376	0	0	0	45	10/01/2020	1
31371M-MG-9	FNMA Pool 256059 5.500% 01/01/36		09/01/2011	Paydown		13,349	13,349	13,247	13,248	0	101	0	101	0	13,349	0	0	0	487	01/01/2036	1
31371M-Y9-2	FNMA Pool 256436 6.000% 10/01/36		09/01/2011	Paydown		19,493	19,493	19,643	19,637	0	(144)	0	(144)	0	19,493	0	0	0	777	10/01/2036	1
31371N-FP-5	FNMA Pool 256774 7.000% 06/01/37		09/01/2011	Paydown		4,987	4,987	5,135	5,127	0	(140)	0	(140)	0	4,987	0	0	0	230	06/01/2037	1
31371N-GG-4	FNMA Pool 256799 5.500% 07/01/37		09/01/2011	Paydown		7,846	7,846	7,732	7,734	0	112	0	112	0	7,846	0	0	0	287	07/01/2037	1
31371N-GU-3	FNMA Pool 256811 7.000% 07/01/37		09/01/2011	Paydown		7,405	7,405	7,626	7,614	0	(209)	0	(209)	0	7,405	0	0	0	348	07/01/2037	1
31371N-JK-2	FNMA Pool 256866 5.000% 08/01/27		09/01/2011	Paydown		21,791	21,791	20,804	20,844	0	948	0	948	0	21,791	0	0	0	772	08/01/2027	1
31371N-TS-4	FNMA Pool 257161 5.500% 04/01/38		09/01/2011	Paydown		280,254	280,254	303,320	0	0	(23,066)	0	(23,066)	0	280,254	0	0	0	3,635	04/01/2038	1
31371P-C5-7	FNMA Pool 257592 5.000% 03/01/39		09/01/2011	Paydown		8,399	8,399	8,617	8,612	0	(213)	0	(213)	0	8,399	0	0	0	280	03/01/2039	1
31374T-EU-9	FNMA Pool 323347 7.000% 09/01/28		09/01/2011	Paydown		650	650	662	660	0	(10)	0	(10)	0	650	0	0	0	32	09/01/2028	1
31374T-F4-6	FNMA Pool 323387 6.500% 11/01/13		09/01/2011	Paydown		4,819	4,819	4,941	4,857	0	(38)	0	(38)	0	4,819	0	0	0	208	11/01/2013	1
31374T-HN-2	FNMA Pool 323437 5.500% 12/01/13		09/01/2011	Paydown		12,011	12,011	12,259	12,115	0	(104)	0	(104)	0	12,011	0	0	0	435	12/01/2013	1
31374T-PG-8	FNMA Pool 323623 6.000% 03/01/14		09/01/2011	Paydown		7,182	7,182	7,390	7,259	0	(77)	0	(77)	0	7,182	0	0	0	283	03/01/2014	1
31376K-RC-2	FNMA Pool 357883 5.000% 05/01/35		09/01/2011	Paydown		234,866	234,866	227,742	227,967	0	6,899	0	6,899	0	234,866	0	0	0	7,756	05/01/2035	1
31376K-UK-0	FNMA Pool 357986 4.500% 08/01/20		09/01/2011	Paydown		17,926	17,926	17,034	17,157	0	769	0	769	0	17,926	0	0	0	540	08/01/2020	1
31379U-5D-9	FNMA Pool 430244 7.000% 06/01/28		09/01/2011	Paydown		81	81	83	82	0	(1)	0	(1)	0	81	0	0	0	4	06/01/2028	1

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE Community Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31380C-U3-0	FNMA Pool 436302 6.500% 08/01/28		09/01/2011	Paydown		62	62	62	62	0	0	0	0	0	62	0	0	0	3	08/01/2028	1
31382H-3F-0	FNMA Pool 483298 5.500% 02/01/14		09/01/2011	Paydown		3,582	3,582	3,656	3,630	0	(48)	0	(48)	0	3,582	0	0	0	134	02/01/2014	1
31384V-QX-3	FNMA Pool 535170 5.500% 09/01/14		09/01/2011	Paydown		30,585	30,585	31,613	31,033	0	(447)	0	(447)	0	30,585	0	0	0	1,117	09/01/2014	1
31384W-B9-0	FNMA Pool 535664 7.000% 01/01/31		09/01/2011	Paydown		12,068	12,068	12,775	12,718	0	(650)	0	(650)	0	12,068	0	0	0	533	01/01/2031	1
31385J-JC-3	FNMA Pool 545759 6.500% 07/01/32		09/01/2011	Paydown		2,379	2,379	2,478	2,472	0	(93)	0	(93)	0	2,379	0	0	0	103	07/01/2032	1
31385X-A9-8	FNMA Pool 555432 5.500% 05/01/33		09/01/2011	Paydown		499,072	499,072	522,154	521,604	0	(22,532)	0	(22,532)	0	499,072	0	0	0	18,297	05/01/2033	1
31385X-EW-3	FNMA Pool 555549 5.000% 06/01/18		09/01/2011	Paydown		11,937	11,937	11,525	11,595	0	342	0	342	0	11,937	0	0	0	401	06/01/2018	1
31385X-GA-9	FNMA Pool 555593 6.000% 02/01/18		09/01/2011	Paydown		10,628	10,628	11,059	10,909	0	(280)	0	(280)	0	10,628	0	0	0	423	02/01/2018	1
31385X-JW-8	FNMA Pool 555677 5.500% 07/01/33		09/01/2011	Paydown		721,937	721,937	717,826	717,921	0	4,016	0	4,016	0	721,937	0	0	0	26,644	07/01/2033	1
31385X-NY-9	FNMA Pool 555807 6.000% 04/01/18		09/01/2011	Paydown		2,308	2,308	2,405	2,374	0	(66)	0	(66)	0	2,308	0	0	0	91	04/01/2018	1
31386E-MR-6	FNMA Pool 561168 7.500% 12/01/30		09/01/2011	Paydown		6,245	6,245	6,314	6,293	0	(47)	0	(47)	0	6,245	0	0	0	351	12/01/2030	1
31386W-4K-1	FNMA Pool 576026 7.000% 12/01/14		09/01/2011	Paydown		5,621	5,621	5,725	5,695	0	(75)	0	(75)	0	5,621	0	0	0	260	12/01/2014	1
31387S-MG-8	FNMA Pool 592659 6.000% 07/01/16		09/01/2011	Paydown		862	862	901	886	0	(24)	0	(24)	0	862	0	0	0	33	07/01/2016	1
31389V-Q9-1	FNMA Pool 636880 6.500% 04/01/32		09/01/2011	Paydown		192	192	193	193	0	(1)	0	(1)	0	192	0	0	0	7	04/01/2032	1
31389X-4Q-3	FNMA Pool 639031 6.000% 04/01/32		09/01/2011	Paydown		7,507	7,507	7,463	7,464	0	43	0	43	0	7,507	0	0	0	300	04/01/2032	1
3138A1-KK-6	FNMA Pool AH0297 4.000% 12/01/40		09/01/2011	Paydown		28,469	28,469	28,486	28,486	0	(16)	0	(16)	0	28,469	0	0	0	762	12/01/2040	1
3138A2-BQ-1	FNMA Pool AH0946 4.000% 12/01/40		09/01/2011	Paydown		9,323	9,323	9,242	0	0	82	0	82	0	9,323	0	0	0	190	12/01/2040	1
3138A2-QF-9	FNMA Pool AH1353 4.000% 01/01/41		09/01/2011	Paydown		80,923	80,923	78,739	0	0	2,184	0	2,184	0	80,923	0	0	0	1,292	01/01/2041	1
3138A4-F7-5	FNMA Pool AH2889 5.000% 02/01/41		09/01/2011	Paydown		94,282	94,282	99,114	0	0	(4,832)	0	(4,832)	0	94,282	0	0	0	1,688	02/01/2041	1
3138A4-WP-6	FNMA Pool AH3353 3.500% 01/01/26		09/01/2011	Paydown		48,192	48,192	48,429	48,433	0	(242)	0	(242)	0	48,192	0	0	0	1,236	01/01/2026	1
3138A5-AQ-5	FNMA Pool AH3614 3.500% 01/01/26		09/01/2011	Paydown		6,133	6,133	6,146	0	0	(13)	0	(13)	0	6,133	0	0	0	93	01/01/2026	1
3138A5-FZ-0	FNMA Pool AH3783 4.000% 01/01/41		09/01/2011	Paydown		2,202	2,202	2,193	0	0	9	0	9	0	2,202	0	0	0	22	01/01/2041	1
3138A6-LD-0	FNMA Pool AH4823 5.000% 02/01/41		09/01/2011	Paydown		16,364	16,364	17,031	0	0	(667)	0	(667)	0	16,364	0	0	0	342	02/01/2041	1
3138A8-E7-7	FNMA Pool AH6457 4.000% 03/01/41		09/01/2011	Paydown		63,708	63,708	62,650	0	0	1,058	0	1,058	0	63,708	0	0	0	1,137	03/01/2041	1
3138A8-E9-3	FNMA Pool AH6459 5.000% 03/01/41		09/01/2011	Paydown		73,166	73,166	76,750	0	0	(3,584)	0	(3,584)	0	73,166	0	0	0	1,640	03/01/2041	1
3138A8-YD-2	FNMA Pool AH7007 4.000% 03/01/41		07/12/2011	J P Morgan		15,005,280	14,862,461	15,087,720	0	0	(568)	0	(568)	0	15,087,152	0	(81,872)	(81,872)	71,010	03/01/2041	1
3138A8-YD-2	FNMA Pool AH7007 4.000% 03/01/41		07/01/2011	Paydown		38,708	38,708	39,294	0	0	(587)	0	(587)	0	38,708	0	0	0	129	03/01/2041	1
3138AA-YS-4	FNMA Pool AH8820 4.500% 03/01/41		09/01/2011	Paydown		2,960	2,960	3,052	0	0	(92)	0	(92)	0	2,960	0	0	0	37	03/01/2041	1
3138AE-4L-4	FNMA Pool AI1726 4.500% 05/01/41		09/01/2011	Paydown		34,123	34,123	35,388	0	0	(1,265)	0	(1,265)	0	34,123	0	0	0	381	05/01/2041	1
3138AG-W3-8	FNMA Pool AI3365 4.500% 06/01/41		07/12/2011	J P Morgan		22,871,560	21,968,781	22,986,553	0	0	(2,442)	0	(2,442)	0	22,984,111	0	(112,550)	(112,550)	118,082	06/01/2041	1
3138AG-W3-8	FNMA Pool AI3365 4.500% 06/01/41		07/01/2011	Paydown		31,219	31,219	32,666	0	0	(1,446)	0	(1,446)	0	31,219	0	0	0	117	06/01/2041	1
3138AM-YS-8	FNMA Pool AI7920 4.000% 08/01/41		09/01/2011	Paydown		5,557	5,557	5,737	0	0	(180)	0	(180)	0	5,557	0	0	0	19	08/01/2041	1
31391B-VM-6	FNMA Pool 662220 6.500% 11/01/32		09/01/2011	Paydown		31	31	32	32	0	0	0	0	0	31	0	0	0	1	11/01/2032	1
31391D-RC-9	FNMA Pool 663883 6.500% 10/01/32		09/01/2011	Paydown		1,672	1,672	1,755	1,752	0	(80)	0	(80)	0	1,672	0	0	0	72	10/01/2032	1
31391U-TU-9	FNMA Pool 677463 6.000% 01/01/33		09/01/2011	Paydown		12,034	12,034	12,422	12,402	0	(368)	0	(368)	0	12,034	0	0	0	423	01/01/2033	1
31392F-FJ-1	FNMA 2002-73 DA 4.500% 11/25/17		09/01/2011	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	06/25/2017	1
313978-MQ-8	FHLMC Pool D39367 6.000% 08/01/23		09/01/2011	Paydown		318	318	325	323	0	(5)	0	(5)	0	318	0	0	0	13	08/01/2023	1
31400C-CM-4	FNMA Pool 683276 6.500% 02/01/33		09/01/2011	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	02/01/2033	1
31400L-4A-9	FNMA Pool 691217 5.500% 02/01/37		09/01/2011	Paydown		41,850	41,850	41,514	41,522	0	328	0	328	0	41,850	0	0	0	1,625	02/01/2037	1
31401N-2L-2	FNMA Pool 713679 5.000% 08/01/33		09/01/2011	Paydown		44,521	44,521	43,749	43,802	0	719	0	719	0	44,521	0	0	0	1,490	08/01/2033	1
31401Y-T9-6	FNMA Pool 722476 6.000% 07/01/33		09/01/2011	Paydown		2,363	2,363	2,416	2,407	0	(44)	0	(44)	0	2,363	0	0	0	95	07/01/2033	1
31402C-4E-9	FNMA Pool 725421 7.000% 09/01/17		09/01/2011	Paydown		17,420	17,420	18,661	18,261	0	(841)	0	(841)	0	17,420	0	0	0	812	09/01/2017	1
31402C-QJ-4	FNMA Pool 725057 6.000% 01/01/34		09/01/2011	Paydown		8,976	8,976	9,243	9,228	0	(252)	0	(252)	0	8,976	0	0	0	360	01/01/2034	1
31402C-TT-9	FNMA Pool 725162 6.000% 02/01/34		09/01/2011	Paydown		106,984	106,984	108,877	108,791	0	(1,807)	0	(1,807)	0	106,984	0	0	0	4,289	02/01/2034	1
31402C-VY-5	FNMA Pool 725231 5.000% 02/01/34		09/01/2011	Paydown		22,393	22,393	21,788	21,804	0	590	0	590	0	22,393	0	0	0	749	02/01/2034	1
31402C-Y9-7	FNMA Pool 725336 6.000% 04/01/16		09/01/2011	Paydown		7,498	7,498	7,900	7,739	0	(241)	0	(241)	0	7,498	0	0	0	300	04/01/2016	1
31402D-MJ-6	FNMA Pool 725861 6.000% 08/01/19		09/01/2011	Paydown		6,351	6,351	6,662	6,583	0	(231)	0	(231)	0	6,351	0	0	0	250	08/01/2019	1
31402E-2V-9	FNMA Pool 727188 5.000% 08/01/33		09/01/2011	Paydown		123,781	123,781	116,199	116,434	0	7,346	0	7,346	0	123,781	0	0	0	4,193	08/01/2033	1
31402F-EJ-0	FNMA Pool 727437 4.500% 07/01/18		09/01/2011	Paydown		62,792	62,792	59,534	60,063	0	2,729	0	2,729	0	62,792	0	0	0	1,897	07/01/2018	1
31402N-JM-1	FNMA Pool 733868 6.000% 12/01/32		09/01/2011	Paydown		1,001	1,001	1,023	1,022	0	(21)	0	(21)	0	1,001	0	0	0	39	12/01/2032	1
31402Q-Y3-9	FNMA Pool 735230 5.500% 02/01/35		09/01/2011	Paydown		40,587	40,587	38,951	38,997	0	1,591	0	1,591	0	40,587	0	0	0	1,491	02/01/2035	1
31402R-DF-3	FNMA Pool 735502 6.000% 04/01/35		09/01/2011	Paydown		21,732	21,732	21,556	21,558	0	174	0	174	0	21,732	0	0	0	867	04/01/2035	1
31402R-F8-7	FNMA Pool 735591 5.000% 06/01/35		09/01/2011	Paydown		115,757	115,757	122,458	122,428	0	(6,671)	0	(6,671)	0	115,757	0	0	0	3,868	06/01/2035	1
31402R-RR-2	FNMA Pool 735896 6.000% 09/01/35		09/01/2011	Paydown		17,570	17,570	17,430	17,432	0	138	0	138	0	17,570	0	0	0	703	09/01/2035	1
31402R-T4-1	FNMA Pool 735971 5.500% 11/01/34		09/01/2011	Paydown		52,937	52,937	51,415	51,456	0	1,481	0	1,481	0	52,937	0	0	0	1,954	11/01/2034	1
31402T-CJ-2	FNMA Pool 737273 6.500% 09/01/33		09/01/2011	Paydown		726	726	737	737	0	(11)	0	(11)	0	726	0	0	0	32	09/01/2033	1
31403D-BD-0	FNMA Pool 745336 5.000% 03/01/36		09/01/2011	Paydown		21,642	21,642	20,383	20,417	0	1,225	0	1,225	0	21,642	0	0	0	726	03/01/2036	1
31403D-BX-6	FNMA Pool 745354 5.500% 03/01/36		09/01/2011	Paydown		9,127	9,127	9,083	9,083	0	44	0	44	0	9,127	0	0	0	336	03/01/2036	1
31403D-DX-4	FNMA Pool 745418 5.500% 04/01/36		09/01/2011	Paydown		328,694	328,694	317,380	317,512	0	11,181	0	11,181	0	328,694	0	0	0	12,053	04/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31403D-SV-2	FNMA Pool 745832 6.000% 04/01/21		09/01/2011	Paydown		12,607	12,607	12,796	12,769	0	(161)	0	(161)	0	12,607	0	0	0	506	04/01/2021	1
31403D-WH-8	FNMA Pool 745948 6.500% 10/01/36		09/01/2011	Paydown		701,377	701,377	796,173	0	0	(94,796)	0	(94,796)	0	701,377	0	0	0	7,539	10/01/2036	1
31403F-HF-4	FNMA Pool 747330 6.000% 10/01/33		09/01/2011	Paydown		2,896	2,896	2,961	2,958	0	(62)	0	(62)	0	2,896	0	0	0	127	10/01/2033	1
31403F-NS-9	FNMA Pool 747501 6.000% 11/01/33		09/01/2011	Paydown		8,806	8,806	9,090	9,076	0	(270)	0	(270)	0	8,806	0	0	0	352	11/01/2033	1
31403K-ET-6	FNMA Pool 750846 5.500% 01/01/34		09/01/2011	Paydown		1,060	1,060	1,070	1,068	0	(8)	0	(8)	0	1,060	0	0	0	39	01/01/2034	1
31403M-QJ-1	FNMA Pool 752957 5.000% 10/01/18		09/01/2011	Paydown		13,484	13,484	13,018	13,126	0	358	0	358	0	13,484	0	0	0	421	10/01/2018	1
31403Q-BM-1	FNMA Pool 754344 4.500% 12/01/18		09/01/2011	Paydown		16,456	16,456	16,426	16,418	0	39	0	39	0	16,456	0	0	0	494	12/01/2018	1
31404E-DE-3	FNMA Pool 766101 5.500% 02/01/34		09/01/2011	Paydown		71,389	71,389	74,925	74,836	0	(3,448)	0	(3,448)	0	71,389	0	0	0	2,920	02/01/2034	1
31404J-M8-5	FNMA Pool 769983 5.000% 03/01/19		09/01/2011	Paydown		39,481	39,481	38,222	38,413	0	1,067	0	1,067	0	39,481	0	0	0	1,315	03/01/2019	1
31404L-TH-3	FNMA Pool 771952 6.000% 02/01/34		09/01/2011	Paydown		1,285	1,285	1,278	1,278	0	7	0	7	0	1,285	0	0	0	49	02/01/2034	1
31404S-FL-4	FNMA Pool 776971 5.000% 04/01/34		09/01/2011	Paydown		45,795	45,795	43,184	43,272	0	2,523	0	2,523	0	45,795	0	0	0	1,493	04/01/2034	1
31404T-BM-4	FNMA Pool 777744 6.000% 05/01/34		09/01/2011	Paydown		6,120	6,120	6,072	6,072	0	48	0	48	0	6,120	0	0	0	244	05/01/2034	1
31405P-6A-3	FNMA Pool 795665 6.000% 02/01/35		09/01/2011	Paydown		59	59	60	60	0	(1)	0	(1)	0	59	0	0	0	2	02/01/2035	1
31405S-JS-4	FNMA Pool 797773 5.000% 03/01/20		09/01/2011	Paydown		9,242	9,242	8,904	8,945	0	297	0	297	0	9,242	0	0	0	319	03/01/2020	1
31405X-GS-6	FNMA Pool 802209 6.000% 10/01/34		09/01/2011	Paydown		2,073	2,073	2,119	2,117	0	(44)	0	(44)	0	2,073	0	0	0	89	10/01/2034	1
31406B-HN-3	FNMA Pool 804937 6.000% 12/01/19		09/01/2011	Paydown		1,878	1,878	1,950	1,942	0	(64)	0	(64)	0	1,878	0	0	0	75	12/01/2019	1
31406G-Q2-8	FNMA Pool 809673 5.500% 02/01/35		09/01/2011	Paydown		24,195	24,195	24,709	24,675	0	(481)	0	(481)	0	24,195	0	0	0	887	02/01/2035	1
31406G-RN-1	FNMA Pool 809693 5.000% 02/01/35		09/01/2011	Paydown		11,063	11,063	10,937	10,940	0	123	0	123	0	11,063	0	0	0	368	02/01/2035	1
31406U-LE-6	FNMA Pool 820325 5.000% 08/01/35		09/01/2011	Paydown		4,070	4,070	3,824	3,827	0	243	0	243	0	4,070	0	0	0	132	08/01/2035	1
31407H-FQ-4	FNMA Pool 830975 5.000% 08/01/35		09/01/2011	Paydown		18,954	18,954	18,678	18,686	0	268	0	268	0	18,954	0	0	0	607	08/01/2035	1
31407J-DC-3	FNMA Pool 831799 6.500% 09/01/36		09/01/2011	Paydown		11,530	11,530	11,872	11,861	0	(331)	0	(331)	0	11,530	0	0	0	503	09/01/2036	1
31407J-MC-3	FNMA Pool 832055 5.000% 08/01/35		09/01/2011	Paydown		5,986	5,986	5,623	5,640	0	346	0	346	0	5,986	0	0	0	200	08/01/2035	1
31407J-UF-7	FNMA Pool 832282 5.000% 08/01/35		09/01/2011	Paydown		25,380	25,380	24,763	24,782	0	598	0	598	0	25,380	0	0	0	839	08/01/2035	1
31407K-2E-8	FNMA Pool 833373 5.000% 08/01/35		09/01/2011	Paydown		114,205	114,205	107,284	107,399	0	6,806	0	6,806	0	114,205	0	0	0	3,383	08/01/2035	1
31407K-H5-1	FNMA Pool 832852 5.000% 09/01/35		09/01/2011	Paydown		8,962	8,962	8,828	8,832	0	131	0	131	0	8,962	0	0	0	308	09/01/2035	1
31407K-RY-7	FNMA Pool 833103 5.500% 09/01/35		09/01/2011	Paydown		1,793	1,793	1,731	1,732	0	61	0	61	0	1,793	0	0	0	66	09/01/2035	1
31407N-CG-6	FNMA Pool 835371 5.000% 09/01/35		09/01/2011	Paydown		42,948	42,948	40,345	40,393	0	2,555	0	2,555	0	42,948	0	0	0	1,522	09/01/2035	1
31407N-P4-9	FNMA Pool 835743 5.000% 09/01/35		09/01/2011	Paydown		4,433	4,433	4,367	4,368	0	65	0	65	0	4,433	0	0	0	139	09/01/2035	1
31407Q-ND-4	FNMA Pool 837488 5.000% 09/01/35		09/01/2011	Paydown		8,325	8,325	7,821	7,834	0	491	0	491	0	8,325	0	0	0	278	09/01/2035	1
31407R-4F-8	FNMA Pool 838822 5.000% 09/01/35		09/01/2011	Paydown		53,348	53,348	50,115	50,177	0	3,170	0	3,170	0	53,348	0	0	0	1,992	09/01/2035	1
31407R-TE-4	FNMA Pool 838549 6.000% 10/01/35		09/01/2011	Paydown		20,565	20,565	20,741	20,733	0	(167)	0	(167)	0	20,565	0	0	0	820	10/01/2035	1
31407R-VX-9	FNMA Pool 838630 4.500% 10/01/35		09/01/2011	Paydown		10,887	10,887	9,822	9,857	0	1,030	0	1,030	0	10,887	0	0	0	337	10/01/2035	1
31407V-CL-7	FNMA Pool 841675 4.500% 09/01/20		09/01/2011	Paydown		15,848	15,848	15,103	15,187	0	661	0	661	0	15,848	0	0	0	487	09/01/2020	1
31407V-YH-2	FNMA Pool 842312 6.000% 07/01/31		09/01/2011	Paydown		1,557	1,557	1,550	1,550	0	6	0	6	0	1,557	0	0	0	62	07/01/2031	1
31407X-DP-3	FNMA Pool 843510 4.500% 11/01/20		09/01/2011	Paydown		13,803	13,803	13,154	13,228	0	575	0	575	0	13,803	0	0	0	419	11/01/2020	1
31407X-YD-7	FNMA Pool 844108 5.500% 11/01/20		09/01/2011	Paydown		5,905	5,905	5,787	5,796	0	110	0	110	0	5,905	0	0	0	217	11/01/2020	1
31407Y-4P-1	FNMA Pool 845130 4.000% 12/01/20		09/01/2011	Paydown		39,615	39,615	37,455	37,699	0	1,916	0	1,916	0	39,615	0	0	0	1,076	12/01/2020	1
31407Y-5W-5	FNMA Pool 845161 5.000% 01/01/21		09/01/2011	Paydown		451	451	444	445	0	6	0	6	0	451	0	0	0	14	01/01/2021	1
31407Y-VF-3	FNMA Pool 844914 4.000% 11/01/20		09/01/2011	Paydown		33,339	33,339	30,942	31,167	0	2,171	0	2,171	0	33,339	0	0	0	901	11/01/2020	1
31408A-HV-5	FNMA Pool 845444 5.000% 03/01/21		09/01/2011	Paydown		2,232	2,232	2,201	2,203	0	29	0	29	0	2,232	0	0	0	70	03/01/2021	1
31408A-JH-4	FNMA Pool 845464 5.000% 03/01/21		09/01/2011	Paydown		225	225	222	223	0	3	0	3	0	225	0	0	0	7	03/01/2021	1
31408E-VF-6	FNMA Pool 849414 5.500% 11/01/35		09/01/2011	Paydown		968	968	934	935	0	33	0	33	0	968	0	0	0	35	11/01/2035	1
31408J-LS-8	FNMA Pool 852737 5.000% 01/01/21		09/01/2011	Paydown		4,672	4,672	4,606	4,610	0	62	0	62	0	4,672	0	0	0	165	01/01/2021	1
31408J-Q3-8	FNMA Pool 852874 4.000% 04/01/20		09/01/2011	Paydown		38,036	38,036	36,110	36,645	0	1,390	0	1,390	0	38,036	0	0	0	1,014	04/01/2020	1
31409A-4L-0	FNMA Pool 865827 5.000% 03/01/21		09/01/2011	Paydown		9,594	9,594	9,459	9,469	0	125	0	125	0	9,594	0	0	0	302	03/01/2021	1
31409A-QN-2	FNMA Pool 865461 6.000% 02/01/36		09/01/2011	Paydown		15,390	15,390	15,241	15,242	0	148	0	148	0	15,390	0	0	0	632	02/01/2036	1
31409F-WR-5	FNMA Pool 870156 5.000% 03/01/36		09/01/2011	Paydown		1,888	1,888	1,765	1,769	0	119	0	119	0	1,888	0	0	0	66	03/01/2036	1
31409G-UV-6	FNMA Pool 870996 6.000% 12/01/36		09/01/2011	Paydown		611	611	616	616	0	(5)	0	(5)	0	611	0	0	0	24	12/01/2036	1
31409G-XH-4	FNMA Pool 871080 5.000% 11/01/21		09/01/2011	Paydown		33,643	33,643	32,505	32,567	0	1,076	0	1,076	0	33,643	0	0	0	1,238	11/01/2021	1
31409U-VC-6	FNMA Pool 879111 4.500% 05/01/21		09/01/2011	Paydown		1,862	1,862	1,774	1,781	0	80	0	80	0	1,862	0	0	0	58	05/01/2021	1
31409X-SS-9	FNMA Pool 881729 6.500% 03/01/36		09/01/2011	Paydown		5,850	5,850	6,436	6,424	0	(574)	0	(574)	0	5,850	0	0	0	254	03/01/2036	1
31410B-B3-7	FNMA Pool 883958 5.500% 06/01/21		09/01/2011	Paydown		6,527	6,527	6,476	6,478	0	49	0	49	0	6,527	0	0	0	250	06/01/2021	1
31410E-MF-2	FNMA Pool 886958 6.000% 06/01/36		09/01/2011	Paydown		57,785	57,785	57,162	57,175	0	610	0	610	0	57,785	0	0	0	2,277	06/01/2036	1
31410F-2S-3	FNMA Pool 888285 6.500% 03/01/37		09/01/2011	Paydown		470,607	470,607	480,111	479,706	0	(9,099)	0	(9,099)	0	470,607	0	0	0	20,470	03/01/2037	1
31410F-Z9-9	FNMA Pool 888268 6.000% 03/01/37		09/01/2011	Paydown		19,643	19,643	19,623	19,622	0	21	0	21	0	19,643	0	0	0	783	03/01/2037	1
31410K-EN-0	FNMA Pool 889441 5.500% 05/01/38		09/01/2011	Paydown		130,144	130,144	135,228	135,117	0	(4,973)	0	(4,973)	0	130,144	0	0	0	4,800	05/01/2038	1
31410K-JU-9	FNMA Pool 889575 6.000% 06/01/38		09/01/2011	Paydown		584,514	584,514	645,249	0	0	(60,735)	0	(60,735)	0	584,514	0	0	0	5,978	06/01/2038	1
31410K-K7-8	FNMA Pool 889618 5.500% 05/01/38		09/01/2011	Paydown		144,420	144,420	150,062	149,935	0	(5,515)	0	(5,515)	0	144,420	0	0	0	5,298	05/01/2038	1
31410K-M4-3	FNMA Pool 889679 5.500% 07/01/38		09/01/2011	Paydown		178,185	178,185	185,145	184,973	0	(6,789)	0	(6,789)	0	178,185	0	0	0	6,523	07/01/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410K-XK-5	FNMA Pool 889982 5.500% 11/01/38		09/01/2011	Paydown		49,004	49,004	50,275	50,240	0	(1,235)	0	(1,235)	0	49,004	0	0	0	1,797	11/01/2038	1
31410M-TK-6	FNMA Pool 891654 6.500% 06/01/36		09/01/2011	Paydown		8,130	8,130	8,211	8,210	0	(80)	0	(80)	0	8,130	0	0	0	352	06/01/2036	1
31410Q-T6-8	FNMA Pool 894373 5.000% 10/01/21		09/01/2011	Paydown		9,803	9,803	9,666	9,677	0	127	0	127	0	9,803	0	0	0	307	10/01/2021	1
31410T-CY-9	FNMA Pool 896587 5.000% 08/01/21		09/01/2011	Paydown		188	188	185	186	0	2	0	2	0	188	0	0	0	6	08/01/2021	1
31410T-Y6-6	FNMA Pool 897233 6.000% 10/01/36		09/01/2011	Paydown		498	498	501	501	0	(4)	0	(4)	0	498	0	0	0	20	10/01/2036	1
31410V-VX-5	FNMA Pool 898930 6.000% 08/01/36		09/01/2011	Paydown		535	535	539	538	0	(4)	0	(4)	0	535	0	0	0	19	08/01/2036	1
31410X-6R-2	FNMA Pool 900980 6.000% 09/01/36		09/01/2011	Paydown		18,256	18,256	18,398	18,389	0	(133)	0	(133)	0	18,256	0	0	0	680	09/01/2036	1
31410X-X8-4	FNMA Pool 900803 5.000% 12/01/21		09/01/2011	Paydown		36,045	36,045	35,538	35,567	0	478	0	478	0	36,045	0	0	0	1,073	12/01/2021	1
31411A-JT-3	FNMA Pool 902174 6.000% 11/01/36		09/01/2011	Paydown		392	392	395	395	0	(3)	0	(3)	0	392	0	0	0	15	11/01/2036	1
31411A-QG-3	FNMA Pool 902355 6.000% 11/01/36		09/01/2011	Paydown		790	790	797	796	0	(6)	0	(6)	0	790	0	0	0	28	11/01/2036	1
31411A-U3-7	FNMA Pool 902502 5.500% 11/01/36		09/01/2011	Paydown		2,845	2,845	2,814	2,814	0	30	0	30	0	2,845	0	0	0	107	11/01/2036	1
31411B-CW-1	FNMA Pool 902885 6.000% 12/01/36		09/01/2011	Paydown		17,082	17,082	18,784	0	0	(1,703)	0	(1,703)	0	17,082	0	0	0	155	12/01/2036	1
31411D-4L-0	FNMA Pool 905427 5.000% 11/01/21		09/01/2011	Paydown		20,375	20,375	20,089	20,107	0	268	0	268	0	20,375	0	0	0	661	11/01/2021	1
31411D-NZ-8	FNMA Pool 905008 4.500% 05/01/22		09/01/2011	Paydown		2,068	2,068	1,970	1,983	0	85	0	85	0	2,068	0	0	0	62	05/01/2022	1
31411E-6E-2	FNMA Pool 906369 5.000% 01/01/37		09/01/2011	Paydown		12,460	12,460	11,855	11,871	0	589	0	589	0	12,460	0	0	0	463	01/01/2037	1
31411F-GP-3	FNMA Pool 906606 5.500% 12/01/21		09/01/2011	Paydown		35,791	35,791	35,974	35,938	0	(147)	0	(147)	0	35,791	0	0	0	1,463	12/01/2021	1
31411F-RE-6	FNMA Pool 906885 6.000% 12/01/36		09/01/2011	Paydown		1,691	1,691	1,704	1,703	0	(12)	0	(12)	0	1,691	0	0	0	76	12/01/2036	1
31411G-EU-2	FNMA Pool 907447 5.500% 02/01/37		09/01/2011	Paydown		442	442	439	439	0	4	0	4	0	442	0	0	0	16	02/01/2037	1
31411H-MC-1	FNMA Pool 908555 6.000% 01/01/37		09/01/2011	Paydown		853	853	860	859	0	(6)	0	(6)	0	853	0	0	0	34	01/01/2037	1
31411J-RR-9	FNMA Pool 909596 6.500% 02/01/37		09/01/2011	Paydown		9,421	9,421	9,567	9,557	0	(136)	0	(136)	0	9,421	0	0	0	408	02/01/2037	1
31411J-ZX-7	FNMA Pool 909858 5.500% 02/01/37		09/01/2011	Paydown		5,854	5,854	5,807	5,808	0	46	0	46	0	5,854	0	0	0	214	02/01/2037	1
31411K-WD-1	FNMA Pool 910644 5.500% 02/01/37		09/01/2011	Paydown		18,791	18,791	18,639	18,642	0	149	0	149	0	18,791	0	0	0	661	02/01/2037	1
31411L-BB-6	FNMA Pool 910934 5.500% 02/01/37		09/01/2011	Paydown		13,554	13,554	13,445	13,447	0	107	0	107	0	13,554	0	0	0	535	02/01/2037	1
31411R-AK-4	FNMA Pool 912710 5.000% 03/01/37		09/01/2011	Paydown		3,257	3,257	3,462	3,458	0	(200)	0	(200)	0	3,257	0	0	0	118	03/01/2037	1
31411R-GU-6	FNMA Pool 912911 6.000% 06/01/37		09/01/2011	Paydown		1,255	1,255	1,273	1,272	0	(18)	0	(18)	0	1,255	0	0	0	50	06/01/2037	1
31411W-4N-4	FNMA Pool 917129 6.000% 06/01/37		09/01/2011	Paydown		3,898	3,898	3,894	3,894	0	4	0	4	0	3,898	0	0	0	156	06/01/2037	1
31411X-VA-0	FNMA Pool 917809 5.000% 05/01/37		09/01/2011	Paydown		7,578	7,578	7,322	7,329	0	249	0	249	0	7,578	0	0	0	250	05/01/2037	1
31411X-ZY-4	FNMA Pool 917959 4.500% 05/01/22		09/01/2011	Paydown		8,023	8,023	7,645	7,681	0	342	0	342	0	8,023	0	0	0	218	05/01/2022	1
31412A-DZ-4	FNMA Pool 919120 6.000% 04/01/37		09/01/2011	Paydown		11,800	11,800	11,973	11,967	0	(168)	0	(168)	0	11,800	0	0	0	472	04/01/2037	1
31412E-2P-0	FNMA Pool 923382 6.000% 06/01/37		09/01/2011	Paydown		22,701	22,701	22,678	22,677	0	24	0	24	0	22,701	0	0	0	943	06/01/2037	1
31412H-6Q-7	FNMA Pool 926179 4.000% 07/01/24		09/01/2011	Paydown		19,214	19,214	19,178	19,177	0	37	0	37	0	19,214	0	0	0	479	07/01/2024	1
31412L-B5-8	FNMA Pool 928060 5.500% 02/01/37		09/01/2011	Paydown		6,178	6,178	6,129	6,129	0	49	0	49	0	6,178	0	0	0	244	02/01/2037	1
31412L-HW-3	FNMA Pool 928245 6.000% 03/01/22		09/01/2011	Paydown		5,703	5,703	5,759	5,754	0	(51)	0	(51)	0	5,703	0	0	0	216	03/01/2022	1
31412M-R4-2	FNMA Pool 929407 5.000% 05/01/38		09/01/2011	Paydown		11,582	11,582	10,998	11,010	0	573	0	573	0	11,582	0	0	0	393	05/01/2038	1
31412N-UK-0	FNMA Pool 930386 4.500% 01/01/39		09/01/2011	Paydown		1,076	1,076	1,105	1,105	0	(29)	0	(29)	0	1,076	0	0	0	32	01/01/2039	1
31412P-FL-0	FNMA Pool 930871 5.000% 04/01/39		09/01/2011	Paydown		140,508	140,508	147,819	0	0	(7,311)	0	(7,311)	0	140,508	0	0	0	2,359	04/01/2039	1
31412P-YE-5	FNMA Pool 931409 4.000% 06/01/24		09/01/2011	Paydown		19,360	19,360	19,763	19,744	0	(384)	0	(384)	0	19,360	0	0	0	523	06/01/2024	1
31412Q-GJ-2	FNMA Pool 931801 5.000% 08/01/39		09/01/2011	Paydown		113,272	113,272	117,750	117,675	0	(4,403)	0	(4,403)	0	113,272	0	0	0	3,769	08/01/2039	1
31412Q-GV-5	FNMA Pool 931812 4.500% 08/01/39		09/01/2011	Paydown		13,281	13,281	13,781	13,775	0	(494)	0	(494)	0	13,281	0	0	0	397	08/01/2039	1
31412Q-HQ-5	FNMA 4.500% 08/01/39		09/01/2011	Paydown		4,724	4,724	4,892	0	0	(168)	0	(168)	0	4,724	0	0	0	26	08/01/2039	1
31412R-L7-0	FNMA Pool 932850 4.000% 12/01/40		09/01/2011	Paydown		9,174	9,174	9,179	9,179	0	(5)	0	(5)	0	9,174	0	0	0	251	12/01/2040	1
31412S-XT-7	FNMA Pool 933690 5.000% 06/01/39		09/01/2011	Paydown		141,097	141,097	144,729	144,649	0	(3,552)	0	(3,552)	0	141,097	0	0	0	4,433	06/01/2039	1
31412S-XU-4	FNMA Pool 933691 5.000% 06/01/39		09/01/2011	Paydown		141,072	141,072	144,703	144,611	0	(3,539)	0	(3,539)	0	141,072	0	0	0	5,184	06/01/2039	1
31412U-J9-2	FNMA Pool 935088 4.500% 03/01/39		09/01/2011	Paydown		20,257	20,257	20,584	20,577	0	(320)	0	(320)	0	20,257	0	0	0	616	03/01/2039	1
31412U-WX-4	FNMA Pool 935462 4.500% 06/01/39		09/01/2011	Paydown		15,598	15,598	15,682	15,678	0	(80)	0	(80)	0	15,598	0	0	0	455	06/01/2039	1
31412W-XK-7	FNMA Pool 937282 5.000% 05/01/37		09/01/2011	Paydown		34,812	34,812	33,430	33,470	0	1,342	0	1,342	0	34,812	0	0	0	1,147	05/01/2037	1
31412Y-EC-2	FNMA Pool 938531 5.500% 05/01/37		09/01/2011	Paydown		91,343	91,343	91,907	91,885	0	(541)	0	(541)	0	91,343	0	0	0	3,374	05/01/2037	1
31413B-2N-0	FNMA Pool 940981 6.000% 11/01/37		09/01/2011	Paydown		4,657	4,657	4,732	4,730	0	(72)	0	(72)	0	4,657	0	0	0	167	11/01/2037	1
31413C-FN-4	FNMA Pool 941273 6.000% 07/01/37		09/01/2011	Paydown		1,444	1,444	1,451	1,451	0	(6)	0	(6)	0	1,444	0	0	0	61	07/01/2037	1
31413D-4Y-0	FNMA Pool 942839 6.000% 08/01/37		09/01/2011	Paydown		10,818	10,818	10,920	10,915	0	(97)	0	(97)	0	10,818	0	0	0	382	08/01/2037	1
31413F-4X-7	FNMA Pool 944638 6.000% 07/01/37		09/01/2011	Paydown		78,864	78,864	78,131	78,143	0	721	0	721	0	78,864	0	0	0	3,136	07/01/2037	1
31413H-A6-5	FNMA Pool 945629 5.500% 07/01/37		09/01/2011	Paydown		94	94	95	95	0	(1)	0	(1)	0	94	0	0	0	3	07/01/2037	1
31413H-J7-4	FNMA Pool 945886 5.500% 08/01/37		09/01/2011	Paydown		13,550	13,550	13,086	13,099	0	451	0	451	0	13,550	0	0	0	491	08/01/2037	1
31413R-D6-0	FNMA Pool 952925 6.000% 10/01/37		09/01/2011	Paydown		10,328	10,328	10,337	10,335	0	(8)	0	(8)	0	10,328	0	0	0	406	10/01/2037	1
31413R-GX-8	FNMA Pool 953014 6.000% 10/01/37		09/01/2011	Paydown		13,087	13,087	13,099	13,097	0	(10)	0	(10)	0	13,087	0	0	0	527	10/01/2037	1
31413T-JP-8	FNMA Pool 954870 5.500% 11/01/37		07/19/2011	J P Morgan		5,813,880	5,372,340	5,846,617	0	0	(4,498)	0	(4,498)	0	5,842,120	0	(28,240)	(28,240)	41,859	11/01/2037	1
31413T-JP-8	FNMA Pool 954870 5.500% 11/01/37		09/01/2011	Paydown		926,462	926,462	1,008,251	0	0	(81,789)	0	(81,789)	0	926,462	0	0	0	8,326	11/01/2037	1
31413T-LW-0	FNMA Pool 954941 6.500% 10/01/37		09/01/2011	Paydown		14,194	14,194	14,846	14,821	0	(627)	0	(627)	0	14,194	0	0	0	616	10/01/2037	1
31414C-Q9-2	FNMA Pool 962280 5.000% 03/01/38		09/01/2011	Paydown		1,182	1,182	1,165	1,165	0	17	0	17	0	1,182	0	0	0	41	03/01/2038	1

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE Community Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414D-DH-6	FNMA Pool 962804 5.000% 04/01/23		09/01/2011	Paydown		6,180	6,180	6,353	6,344	0	(164)	0	(164)	0	6,180	0	0	0	190	04/01/2023	1
31414E-Y9-9	FNMA Pool 964336 5.000% 07/01/38		09/01/2011	Paydown		4,631	4,631	4,446	4,450	0	181	0	181	0	4,631	0	0	0	160	07/01/2038	1
31414J-6N-8	FNMA Pool 968077 5.500% 02/01/38		09/01/2011	Paydown		15,950	15,950	15,611	15,618	0	332	0	332	0	15,950	0	0	0	591	02/01/2038	1
31414P-6S-3	FNMA Pool 972581 5.000% 03/01/38		09/01/2011	Paydown		8,723	8,723	8,596	8,599	0	125	0	125	0	8,723	0	0	0	292	03/01/2038	1
31414Q-UC-9	FNMA Pool 973179 5.500% 02/01/38		09/01/2011	Paydown		8,472	8,472	8,418	8,419	0	53	0	53	0	8,472	0	0	0	326	02/01/2038	1
31414R-S9-7	FNMA Pool 974044 5.000% 02/01/38		09/01/2011	Paydown		21,008	21,008	20,703	20,708	0	300	0	300	0	21,008	0	0	0	712	02/01/2038	1
31414R-WE-1	FNMA Pool 974145 5.000% 02/01/38		09/01/2011	Paydown		6,754	6,754	6,656	6,658	0	96	0	96	0	6,754	0	0	0	244	02/01/2038	1
31414T-CM-1	FNMA Pool 975376 5.500% 06/01/38		09/01/2011	Paydown		88,770	88,770	88,208	88,213	0	557	0	557	0	88,770	0	0	0	3,230	06/01/2038	1
31415A-WD-9	FNMA Pool 981344 5.500% 07/01/38		09/01/2011	Paydown		10,144	10,144	9,926	9,930	0	214	0	214	0	10,144	0	0	0	379	07/01/2038	1
31415L-QY-6	FNMA Pool 983471 5.500% 05/01/38		09/01/2011	Paydown		19,926	19,926	21,398	21,350	0	(1,424)	0	(1,424)	0	19,926	0	0	0	741	05/01/2038	1
31415M-5X-9	FNMA Pool 984762 5.000% 06/01/38		09/01/2011	Paydown		7,306	7,306	6,999	7,006	0	300	0	300	0	7,306	0	0	0	240	06/01/2038	1
31415Q-FH-4	FNMA Pool 985868 5.500% 08/01/38		09/01/2011	Paydown		30,854	30,854	30,199	30,211	0	643	0	643	0	30,854	0	0	0	1,093	08/01/2038	1
31415R-EC-4	FNMA Pool 986731 5.000% 07/01/38		09/01/2011	Paydown		30,443	30,443	29,225	29,256	0	1,187	0	1,187	0	30,443	0	0	0	1,034	07/01/2038	1
31415S-4U-3	FNMA Pool 988335 5.500% 08/01/38		09/01/2011	Paydown		65,492	65,492	64,101	64,125	0	1,367	0	1,367	0	65,492	0	0	0	2,437	08/01/2038	1
31416B-TA-6	FNMA Pool 995245 5.000% 01/01/39		09/01/2011	Paydown		1,265,840	1,265,840	1,354,628	0	0	(88,788)	0	(88,788)	0	1,265,840	0	0	0	10,633	01/01/2039	1
31416C-JY-3	FNMA Pool 995879 6.000% 04/01/39		09/01/2011	Paydown		171,337	171,337	180,091	180,016	0	(8,679)	0	(8,679)	0	171,337	0	0	0	6,843	04/01/2039	1
31416C-ME-3	FNMA Pool 995957 5.000% 06/01/24		09/01/2011	Paydown		169,349	169,349	176,441	176,215	0	(6,866)	0	(6,866)	0	169,349	0	0	0	5,648	06/01/2024	1
31416C-MF-0	FNMA Pool 995958 5.500% 06/01/24		09/01/2011	Paydown		184,985	184,985	194,465	194,176	0	(9,191)	0	(9,191)	0	184,985	0	0	0	6,801	06/01/2024	1
31416C-MZ-6	FNMA Pool 995976 6.000% 04/01/38		09/01/2011	Paydown		190,540	190,540	200,543	200,452	0	(9,913)	0	(9,913)	0	190,540	0	0	0	7,439	04/01/2038	1
31416H-Q2-4	FNMA Pool AA0472 4.000% 03/01/39		09/01/2011	Paydown		16,211	16,211	16,189	16,189	0	22	0	22	0	16,211	0	0	0	442	03/01/2039	1
31416H-VT-9	FNMA Pool AA0625 4.500% 03/01/39		09/01/2011	Paydown		20,391	20,391	20,290	20,291	0	100	0	100	0	20,391	0	0	0	633	03/01/2039	1
31416K-GQ-5	FNMA Pool AA2006 4.000% 02/01/39		09/01/2011	Paydown		171	171	171	171	0	0	0	0	0	171	0	0	0	5	02/01/2039	1
31416L-GU-4	FNMA Pool AA2910 4.500% 04/01/39		09/01/2011	Paydown		18,432	18,432	18,841	18,828	0	(396)	0	(396)	0	18,432	0	0	0	567	04/01/2039	1
31416M-6W-9	FNMA Pool AA4484 5.000% 04/01/39		09/01/2011	Paydown		35,794	35,794	37,863	37,840	0	(2,046)	0	(2,046)	0	35,794	0	0	0	1,172	04/01/2039	1
31416Q-A4-7	FNMA Pool AA6326 4.000% 05/01/24		09/01/2011	Paydown		8,684	8,684	8,667	8,667	0	17	0	17	0	8,684	0	0	0	251	05/01/2024	1
31416S-KG-5	FNMA Pool AA8394 5.000% 06/01/39		09/01/2011	Paydown		414,748	414,748	425,424	425,238	0	(10,490)	0	(10,490)	0	414,748	0	0	0	14,591	06/01/2039	1
31416S-Z9-5	FNMA Pool AA8867 4.500% 04/01/24		09/01/2011	Paydown		24,685	24,685	26,105	26,076	0	(1,391)	0	(1,391)	0	24,685	0	0	0	772	04/01/2024	1
31416T-AJ-8	FNMA Pool AA9008 4.500% 08/01/39		09/01/2011	Paydown		49,422	49,422	50,441	50,420	0	(998)	0	(998)	0	49,422	0	0	0	1,350	08/01/2039	1
31416W-FG-2	FNMA Pool No AB1066 4.000% 05/01/25		09/01/2011	Paydown		12,450	12,450	12,975	0	0	(525)	0	(525)	0	12,450	0	0	0	85	05/01/2025	1
31416Y-U9-7	FNMA Pool AB3307 4.000% 07/01/41		09/01/2011	Paydown		44,475	44,475	45,914	0	0	(1,438)	0	(1,438)	0	44,475	0	0	0	148	07/01/2041	1
31417K-GB-7	FNMA Pool AC1093 4.500% 07/01/39		09/01/2011	Paydown		81,490	81,490	82,305	82,284	0	(794)	0	(794)	0	81,490	0	0	0	2,333	07/01/2039	1
31417K-SB-4	FNMA Pool AC1413 4.500% 08/01/39		09/01/2011	Paydown		7,807	7,807	7,897	7,895	0	(88)	0	(88)	0	7,807	0	0	0	238	08/01/2039	1
31417K-X6-9	FNMA Pool AC1600 4.500% 08/01/29		09/01/2011	Paydown		2,345	2,345	2,393	2,391	0	(46)	0	(46)	0	2,345	0	0	0	72	08/01/2029	1
31417L-B4-6	FNMA Pool AC1858 4.000% 09/01/39		09/01/2011	Paydown		6,556	6,556	6,428	6,431	0	125	0	125	0	6,556	0	0	0	179	09/01/2039	1
31417L-CP-8	FNMA Pool AC1877 4.500% 09/01/39		09/01/2011	Paydown		3,042	3,042	3,114	0	0	(71)	0	(71)	0	3,042	0	0	0	69	09/01/2039	1
31417M-FM-0	FNMA Pool AC2871 4.000% 08/01/39		09/01/2011	Paydown		2,326	2,326	2,274	2,275	0	50	0	50	0	2,326	0	0	0	62	08/01/2039	1
31417Q-YT-5	FNMA Pool AC5221 4.500% 12/01/39		09/01/2011	Paydown		21,458	21,458	21,639	21,634	0	(176)	0	(176)	0	21,458	0	0	0	617	12/01/2039	1
31417S-AB-6	FNMA Pool AC5401 5.000% 10/01/39		09/01/2011	Paydown		9,034	9,034	9,365	9,359	0	(324)	0	(324)	0	9,034	0	0	0	307	10/01/2039	1
31417S-HQ-6	FNMA Pool AC5638 4.500% 03/01/25		09/01/2011	Paydown		114,334	114,334	119,908	119,712	0	(5,377)	0	(5,377)	0	114,334	0	0	0	3,604	03/01/2025	1
31417S-YQ-7	FNMA Pool AC6118 4.500% 11/01/39		09/01/2011	Paydown		74,983	74,983	76,518	76,492	0	(1,509)	0	(1,509)	0	74,983	0	0	0	2,271	11/01/2039	1
31417S-YV-6	FNMA Pool AC6123 4.000% 11/01/39		09/01/2011	Paydown		4,573	4,573	4,510	4,512	0	61	0	61	0	4,573	0	0	0	135	11/01/2039	1
31417T-L6-3	FNMA Pool AC6648 5.000% 12/01/39		09/01/2011	Paydown		4,022	4,022	4,266	0	0	(244)	0	(244)	0	4,022	0	0	0	54	12/01/2039	1
31417T-NK-0	FNMA Pool AC6693 4.500% 01/01/40		09/01/2011	Paydown		77,548	77,548	77,742	77,735	0	(187)	0	(187)	0	77,548	0	0	0	2,372	01/01/2040	1
31417U-V2-8	FNMA Pool AC7832 4.500% 12/01/39		09/01/2011	Paydown		8,850	8,850	8,942	8,940	0	(90)	0	(90)	0	8,850	0	0	0	276	12/01/2039	1
31417V-N6-6	FNMA Pool AC8512 4.500% 12/01/39		09/01/2011	Paydown		7,515	7,515	7,857	7,853	0	(337)	0	(337)	0	7,515	0	0	0	229	12/01/2039	1
31417W-X5-5	FNMA Pool AC9699 4.000% 02/01/40		09/01/2011	Paydown		1,715	1,715	1,681	1,681	0	34	0	34	0	1,715	0	0	0	49	02/01/2040	1
31417X-CT-4	FNMA Pool AC9981 5.000% 02/01/40		09/01/2011	Paydown		4,168	4,168	4,284	4,283	0	(115)	0	(115)	0	4,168	0	0	0	146	02/01/2040	1
31417Y-BQ-9	FNMA Pool MA0046 4.000% 04/01/29		09/01/2011	Paydown		5,220	5,220	5,277	5,276	0	(56)	0	(56)	0	5,220	0	0	0	143	04/01/2029	1
31417Y-FM-4	FNMA Pool MA0171 4.500% 09/01/29		09/01/2011	Paydown		9,310	9,310	9,582	9,572	0	(263)	0	(263)	0	9,310	0	0	0	282	09/01/2029	1
31417Y-LF-2	FNMA Pool MA0325 4.500% 01/01/40		09/01/2011	Paydown		5,770	5,770	5,772	5,772	0	(1)	0	(1)	0	5,770	0	0	0	180	01/01/2040	1
31417Y-UW-5	FNMA Pool MA0596 4.000% 12/01/25		09/01/2011	Paydown		1,824	1,824	1,909	0	0	(85)	0	(85)	0	1,824	0	0	0	6	12/01/2025	1
31417Y-VJ-3	FNMA Pool MA0616 4.000% 01/01/31		09/01/2011	Paydown		7,223	7,223	7,320	0	0	(97)	0	(97)	0	7,223	0	0	0	170	01/01/2031	1
31417Y-ZA-8	FNMA Pool MA0736 5.000% 05/01/41		09/01/2011	Paydown		124,525	124,525	132,483	0	0	(7,958)	0	(7,958)	0	124,525	0	0	0	1,534	05/01/2041	1
31418M-A5-1	FNMA Pool AD0027 5.000% 12/01/23		09/01/2011	Paydown		181,724	181,724	189,525	189,257	0	(7,533)	0	(7,533)	0	181,724	0	0	0	6,096	12/01/2023	1
31418M-BY-7	FNMA Pool AD0054 5.000% 02/01/24		09/01/2011	Paydown		1,218,339	1,218,339	1,293,914	0	0	(75,575)	0	(75,575)	0	1,218,339	0	0	0	30,473	02/01/2024	1
31418M-SR-4	FNMA Pool AD0527 5.500% 06/01/39		09/01/2011	Paydown		114,597	114,597	122,512	0	0	(7,914)	0	(7,914)	0	114,597	0	0	0	2,618	06/01/2039	1
31418M-UM-2	FNMA Pool AD0587 4.500% 12/01/39		09/01/2011	Paydown		50,013	50,013	50,724	50,709	0	(696)	0	(696)	0	50,013	0	0	0	1,454	12/01/2039	1
31418N-DF-4	FNMA Pool AD1001 4.000% 02/01/40		09/01/2011	Paydown		1,354	1,354	1,308	1,309	0	45	0	45	0	1,354	0	0	0	34	02/01/2040	1
31418N-YE-4	FNMA Pool AD1608 4.000% 02/01/25		09/01/2011	Paydown		9,951	9,951	10,124	10,119	0	(168)	0	(168)	0	9,951	0	0	0	268	02/01/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31418P-UW-3	FNMA Pool AD2396 4.500% 03/01/40		09/01/2011	Paydown		4,500	4,500	4,552	4,551	0	(51)	0	(51)	0	4,500	0	0	0	137	03/01/2040	1
31418Q-FF-5	FNMA Pool AD2865 4.000% 02/01/25		09/01/2011	Paydown		55,169	55,169	57,897	57,853	0	(2,684)	0	(2,684)	0	55,169	0	0	0	1,485	02/01/2025	1
31418Q-FG-3	FNMA Pool AD2866 4.500% 02/01/25		09/01/2011	Paydown		38,290	38,290	39,852	39,805	0	(1,514)	0	(1,514)	0	38,290	0	0	0	1,124	02/01/2025	1
31418Q-ZF-3	FNMA Pool AD3441 5.000% 03/01/40		09/01/2011	Paydown		9,859	9,859	10,217	10,206	0	(348)	0	(348)	0	9,859	0	0	0	322	03/01/2040	1
31418R-RE-3	FNMA Pool AD4084 4.500% 05/01/40		09/01/2011	Paydown		127,397	127,397	128,292	128,272	0	(875)	0	(875)	0	127,397	0	0	0	3,824	05/01/2040	1
31418R-ZW-4	FNMA Pool AD4356 4.500% 04/01/40		09/01/2011	Paydown		2,725	2,725	2,721	2,721	0	4	0	4	0	2,725	0	0	0	75	04/01/2040	1
31418T-KB-2	FNMA Pool AD5689 4.000% 05/01/25		09/01/2011	Paydown		6,576	6,576	6,740	6,735	0	(159)	0	(159)	0	6,576	0	0	0	174	05/01/2025	1
31418U-C6-9	FNMA Pool AD6392 4.500% 05/01/25		09/01/2011	Paydown		1,263,087	1,263,087	1,343,116	0	0	(80,028)	0	(80,028)	0	1,263,087	0	0	0	9,388	05/01/2025	1
31418U-CG-7	FNMA Pool AD6370 4.500% 05/01/40		09/01/2011	Paydown		25,549	25,549	25,921	25,916	0	(366)	0	(366)	0	25,549	0	0	0	781	05/01/2040	1
31418U-VU-5	FNMA Pool AD6926 4.500% 06/01/40		09/01/2011	Paydown		7,232	7,232	7,372	7,370	0	(138)	0	(138)	0	7,232	0	0	0	222	06/01/2040	1
31418V-2A-9	FNMA Pool AD7968 5.000% 12/01/39		09/01/2011	Paydown		14,401	14,401	15,364	15,350	0	(950)	0	(950)	0	14,401	0	0	0	536	12/01/2039	1
31418V-6M-9	FNMA Pool AD8075 5.000% 06/01/40		09/01/2011	Paydown		7,277	7,277	7,612	7,608	0	(331)	0	(331)	0	7,277	0	0	0	249	06/01/2040	1
31418V-L6-7	FNMA Pool AD7548 5.000% 06/01/40		09/01/2011	Paydown		147,131	147,131	156,143	0	0	(9,012)	0	(9,012)	0	147,131	0	0	0	1,804	06/01/2040	1
31418X-6C-7	FNMA Pool AD9866 4.500% 10/01/40		09/01/2011	Paydown		2,885	2,885	3,033	3,033	0	(148)	0	(148)	0	2,885	0	0	0	94	10/01/2040	1
31418X-XX-1	FNMA Pool AD9693 5.000% 08/01/40		09/01/2011	Paydown		86,134	86,134	91,215	91,198	0	(5,064)	0	(5,064)	0	86,134	0	0	0	2,836	08/01/2040	1
31419A-CU-9	FNMA Pool AE0082 5.000% 05/01/40		09/01/2011	Paydown		27,264	27,264	28,853	28,844	0	(1,581)	0	(1,581)	0	27,264	0	0	0	930	05/01/2040	1
31419A-ZK-6	FNMA Pool AE0745 6.000% 03/01/24		09/01/2011	Paydown		209,577	209,577	227,981	0	0	(18,404)	0	(18,404)	0	209,577	0	0	0	5,281	03/01/2024	1
31419B-4T-9	FNMA Pool AE1733 4.000% 09/01/40		09/01/2011	Paydown		342,314	342,314	343,704	0	0	(1,391)	0	(1,391)	0	342,314	0	0	0	3,655	09/01/2040	1
31419B-N4-3	FNMA Pool AE1310 4.000% 07/01/25		09/01/2011	Paydown		3,323	3,323	3,475	3,471	0	(148)	0	(148)	0	3,323	0	0	0	88	07/01/2025	1
31419C-D3-4	FNMA Pool AE1921 4.000% 09/01/40		09/01/2011	Paydown		12,551	12,551	12,931	12,926	0	(376)	0	(376)	0	12,551	0	0	0	346	09/01/2040	1
31419D-SS-1	FNMA Pool AE3228 4.000% 08/01/25		09/01/2011	Paydown		28,817	28,817	30,182	0	0	(1,365)	0	(1,365)	0	28,817	0	0	0	194	08/01/2025	1
31419E-AP-4	FNMA Pool AE3613 4.500% 09/01/40		09/01/2011	Paydown		17,562	17,562	17,872	0	0	(310)	0	(310)	0	17,562	0	0	0	268	09/01/2040	1
31419F-GP-5	FNMA Pool AE4705 4.000% 09/01/40		09/01/2011	Paydown		5,277	5,277	5,456	5,455	0	(178)	0	(178)	0	5,277	0	0	0	137	09/01/2040	1
31419J-SM-1	FNMA Pool AE7723 4.000% 11/01/40		09/01/2011	Paydown		92,048	92,048	94,573	94,566	0	(2,518)	0	(2,518)	0	92,048	0	0	0	2,489	11/01/2040	1
31419K-KE-4	FNMA Pool AE8392 3.500% 11/01/40		09/01/2011	Paydown		1,788	1,788	1,758	1,758	0	29	0	29	0	1,788	0	0	0	42	11/01/2040	1
31419K-SZ-9	FNMA Pool AE8635 3.500% 11/01/25		09/01/2011	Paydown		17,728	17,728	17,769	0	0	(42)	0	(42)	0	17,728	0	0	0	225	11/01/2025	1
31419L-EJ-8	FNMA Pool AE9136 3.500% 12/01/25		09/01/2011	Paydown		5,562	5,562	5,635	0	0	(73)	0	(73)	0	5,562	0	0	0	54	12/01/2025	1
31419M-BK-6	FNMA Pool AE9941 3.500% 12/01/25		09/01/2011	Paydown		5,320	5,320	5,357	0	0	(37)	0	(37)	0	5,320	0	0	0	93	12/01/2025	1
34073N-Y3-8	Florida Hsg Fin Corp Rev Amt- Homeowner Mtg-Ser 1 5.950% 01/01/48		07/01/2011	Call 100.0000		480,000	480,000	515,429	503,452	0	(1,882)	0	(1,882)	0	501,570	0	(21,570)	(21,570)	28,560	01/01/2048	1FE
45505T-DK-4	Indiana St Hsg Cmnty Dev MTG-SER A1 5.250% 01/01/37		07/01/2011	Call 100.0000		230,000	230,000	239,292	236,520	0	(434)	0	(434)	0	236,086	0	(6,086)	(6,086)	12,075	01/01/2037	1FE
544495-BB-9	Los Angeles Calif Wtr & Pwr Re Pwr Sys-Ser A-A-1 5.250% 07/01/18		07/01/2011	Call 100.0000		1,450,000	1,450,000	1,590,215	1,461,679	0	(11,679)	0	(11,679)	0	1,450,000	0	0	0	76,125	07/01/2018	1FE
574217-P8-2	Maryland St Health Higher VRDN 0.720% 07/01/28		07/19/2011	Direct		24,600,000	24,600,000	24,600,000	0	0	0	0	0	0	24,600,000	0	0	0	63,578	07/01/2028	1FE
574217-P8-2	Maryland St Health Higher VRDN 0.720% 07/01/28		07/01/2011	Call 100.0000		400,000	400,000	400,000	0	0	0	0	0	0	400,000	0	0	0	707	07/01/2028	1FE
603798-AF-6	Minneapolis St Paul Minn Hsg Mtg Bkd-City Living-A-5 5.450% 04/01/27		09/01/2011	Call 100.0000		53,678	53,678	57,366	55,955	0	(209)	0	(209)	0	55,746	0	(2,068)	(2,068)	1,899	04/01/2027	1FE
60636X-LD-3	Missouri St HSG Dev Comm AMT-Homeownership Ln Pg 5.150% 09/01/34		09/01/2011	Call 100.0000		15,000	15,000	16,376	15,643	0	(84)	0	(84)	0	15,559	0	(559)	(559)	773	09/01/2034	1FE
676907-HV-3	Ohio Hsg Fin Agy Mtg Rev AMT-Residential-Mtg Bkd-C 5.900% 09/01/35		09/01/2011	Call 100.0000		60,000	60,000	64,632	62,256	0	(331)	0	(331)	0	61,926	0	(1,926)	(1,926)	3,540	09/01/2035	1FE
676907-MY-1	Ohio Hsg Fin Agy Mtg Rev 5.375% 03/01/37		09/01/2011	Call 100.0000		295,000	295,000	310,269	309,428	0	(181)	0	(181)	0	309,247	0	(14,247)	(14,247)	15,856	03/01/2037	1FE
677581-EF-3	Ohio St Major New St Infrastur 5.000% 12/15/16		08/04/2011	William Blair & Co		4,871,624	4,110,000	4,756,298	4,751,501	0	(61,315)	0	(61,315)	0	4,690,186	0	181,438	181,438	134,146	12/15/2016	1FE
67886R-FK-9	Oklahoma Hsg Fin Agy Ser B 5.350% 03/01/35		09/01/2011	Call 100.0000		35,000	35,000	37,590	36,429	0	(159)	0	(159)	0	36,269	0	(1,269)	(1,269)	1,873	03/01/2035	1FE
880459-R2-0	Tennessee Hsg Dev Agy Amt - Homeownership Pg 5.000% 07/01/34		07/06/2011	Chapman		63,375	65,000	65,729	65,329	0	(66)	0	(66)	0	65,263	0	(1,888)	(1,888)	3,340	07/01/2034	1FE
880459-R2-0	Tennessee Hsg Dev Agy Amt - Homeownership Pg 5.000% 07/01/34		07/01/2011	Call 100.0000		10,000	10,000	10,112	10,051	0	(10)	0	(10)	0	10,041	0	(41)	(41)	500	07/01/2034	1FE
3199999. Bonds - U.S. Special Revenues						100,136,905	97,728,793	101,221,774	19,681,148	0	(827,307)	0	(827,307)	0	100,226,809	0	(89,904)	(89,904)	1,120,311	XXX	XXX
007036-QK-5	Adjustable Rate Mortgage Trust Series 2005-8 Class 4A11 5.314% 11/25/35		08/18/2011	UBS Securities Inc		1,599,394	1,948,995	1,564,069	1,567,498	0	8,750	0	8,750	0	1,576,248	0	23,146	23,146	75,860	11/25/2035	1Z*
007036-QK-5	Adjustable Rate Mortgage Trust Series 2005-8 Class 4A11 5.314% 11/25/35		08/01/2011	Paydown		46,923	46,923	37,656	37,738	0	9,185	0	9,185	0	46,923	0	0	0	1,572	11/25/2035	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
009363-AG-7	Airgas Inc 4.500% 09/15/14		09/19/2011	McDonald & Co.		4,010,475	3,750,000	4,035,300	0	0	(21,758)	0	(21,758)	0	4,013,542	0	(3,067)	(3,067)	87,656	09/15/2014	2FE
013817-AL-5	Alcoa Inc 5.550% 02/01/17		07/18/2011	Bank of America		135,845	125,000	130,938	0	0	(461)	0	(461)	0	130,476	0	5,369	5,369	6,745	02/01/2017	2FE
013817-AQ-4	Alcoa Inc 5.870% 02/23/22		07/19/2011	Bear Stearns		289,361	275,000	276,070	0	0	(19)	0	(19)	0	276,051	0	13,310	13,310	14,752	02/23/2022	2FE
013817-AU-5	Alcoa Inc 6.150% 08/15/20		07/20/2011	Bear Stearns		3,730,306	3,450,000	3,620,602	433,045	0	(3,910)	0	(3,910)	0	3,616,691	0	113,615	113,615	166,079	08/15/2020	2FE
03073K-AF-8	Amerigas Partner 7.125% 05/20/16		08/10/2011	Corporation Actions		466,040	460,000	317,400	344,000	0	9,319	0	9,319	0	353,319	0	112,721	112,721	35,171	05/20/2016	3FE
045488-AC-7	Assoc Banc-Corp 5.125% 03/28/16		07/29/2011	Morgan Stanley		4,802,928	4,535,000	4,605,446	0	0	(1,384)	0	(1,384)	0	4,604,061	0	198,866	198,866	80,701	03/28/2016	2FE
05531F-AC-7	BB&T Corporation MTN 3.850% 07/27/12		07/26/2011	Morgan Stanley		154,718	150,000	156,183	156,067	0	(2,215)	0	(2,215)	0	153,852	0	866	866	5,807	07/27/2012	1FE
05531F-AH-6	BB&T Corporation 2.050% 04/28/14		07/19/2011	Mizuho Securities USA		3,853,960	3,800,000	3,798,252	0	0	132	0	132	0	3,798,384	0	55,576	55,576	18,177	04/28/2014	1FE
058928-AN-2	Bank of America Funding Corp 2006-B 7A1 5.660% 03/20/36		08/18/2011	Bank of America		527,083	763,543	465,135	468,332	0	1,558	0	1,558	0	469,890	0	57,193	57,193	31,499	03/20/2036	1Z*
058928-AN-2	Bank of America Funding Corp 2006-B 7A1 5.660% 03/20/36		08/01/2011	Paydown		38,161	38,161	23,247	23,407	0	14,754	0	14,754	0	38,161	0	0	0	1,442	03/20/2036	1Z*
06051G-EB-1	Bank of America Corp 4.500% 04/01/15		07/12/2011	UBS Securities Inc		4,448,820	4,240,000	4,413,077	0	0	(17,342)	0	(17,342)	0	4,395,735	0	53,085	53,085	150,520	04/01/2015	1FE
06051G-EG-0	Bank of America Corp Series MTN 3.625% 03/17/16		07/12/2011	UBS Securities Inc		1,330,048	1,325,000	1,320,084	0	0	90	0	90	0	1,320,175	0	9,874	9,874	15,744	03/17/2016	1FE
06406H-BX-6	Bank of New York Series MTN 2.300% 07/28/16		08/30/2011	J P Morgan		4,632,988	4,585,000	4,581,103	0	0	60	0	60	0	4,581,163	0	51,825	51,825	8,564	07/28/2016	1FE
07015A-AA-3	Bass Pro Rossford Development VRDN 0.400% 11/01/27		07/26/2011	Fifth Third Securities		10,090,000	10,090,000	10,090,000	0	0	0	0	0	0	10,090,000	0	0	0	10,242	11/01/2027	2FE
07387B-AH-6	Bear Stearns Commercial Morg Series 2005-PWR9 4.871% 09/11/42		08/03/2011	UBS Securities Inc		3,154,544	2,925,000	2,975,730	2,969,569	0	(6,153)	0	(6,153)	0	2,963,416	0	191,128	191,128	97,755	08/11/2015	1Z*
09256N-AB-7	Blackstone UTP Capital LLC TL 0.000% 11/06/14		07/07/2011	Direct		1,112,860	1,112,860	1,102,069	1,104,270	0	1,154	0	1,154	0	1,105,424	0	7,437	7,437	97,721	11/06/2014	5FE
111320-AC-1	Broadcom Corporation Series 144A 2.375% 11/01/15		09/28/2011	Tax Free Exchange		49,770	50,000	49,722	49,731	0	39	0	39	0	49,770	0	0	0	1,079	11/01/2015	2FE
12189T-AU-8	Burlington North Santa Fe 5.900% 07/01/12		07/26/2011	Citigroup Global Markets		36,709	35,000	35,782	35,270	0	(102)	0	(102)	0	35,168	0	1,541	1,541	2,226	07/01/2012	2FE
12501H-AA-9	CCO LLC VRDN 0.400% 09/01/24		07/25/2011	Fifth Third Securities		5,300,000	5,300,000	5,300,000	0	0	0	0	0	0	5,300,000	0	0	0	5,329	09/01/2024	2FE
14040H-AS-4	Capital One Financial Corp 7.375% 05/23/14		07/19/2011	Citigroup Global Markets		1,457,048	1,281,000	1,481,156	0	0	(27,305)	0	(27,305)	0	1,453,851	0	3,197	3,197	62,720	05/23/2014	2FE
14055X-AH-5	CapitalSource Inc Series 144A 12.750% 07/15/14		09/15/2011	CS First Boston		589,275	485,000	563,813	556,989	0	(12,856)	0	(12,856)	0	544,134	0	45,141	45,141	96,394	07/15/2014	3FE
144141-CS-5	Carolina Power and Light 6.500% 07/15/12		07/26/2011	Bony/Barclays Capital Inc		26,399	25,000	26,247	25,431	0	(158)	0	(158)	0	25,273	0	1,126	1,126	1,688	07/15/2012	1FE
147446-AQ-1	Case New Holland Inc Series 144A 7.875% 12/01/17		08/04/2011	Tax Free Exchange		422,404	425,000	422,110	422,221	0	184	0	184	0	422,404	0	0	0	22,591	12/01/2017	3FE
17285T-AD-8	Citadel Broadcasting Corp Series 144A 7.750% 12/15/18		09/16/2011	Call 107.7500		210,113	195,000	195,000	195,000	0	0	0	0	0	195,000	0	15,113	15,113	11,586	12/15/2018	3FE
172967-EU-1	Citigroup Inc 6.500% 08/19/13		07/19/2011	Spear, Leeds, & Kellogg		3,667,320	3,372,000	3,702,557	0	0	(56,294)	0	(56,294)	0	3,646,263	0	21,057	21,057	202,742	08/19/2013	1FE
172967-EY-3	Citigroup Inc 6.375% 08/12/14		07/19/2011	UBS Securities Inc		5,649,490	5,075,000	5,646,042	0	0	(29,260)	0	(29,260)	0	5,616,782	0	32,708	32,708	175,667	08/12/2014	1FE
17311Q-BK-5	Citigroup Commercial Mortgage Trust Series 2007-C6 Class A4 5.886% 12/10/49		07/18/2011	CS First Boston		1,204,242	1,100,000	1,187,055	0	0	(5,395)	0	(5,395)	0	1,181,659	0	22,583	22,583	30,057	06/01/2017	1Z*
189054-AP-4	Clorox Company 5.450% 10/15/12		07/20/2011	Bony/Barclays Capital Inc		927,397	880,000	896,104	886,406	0	(1,970)	0	(1,970)	0	884,436	0	42,961	42,961	37,302	10/15/2012	2FE
20173Q-AE-1	Greenwich Capital Commercial 2007-GG9 A4 5.444% 03/10/39		07/14/2011	Cantor Fitzgerald & Co		2,356,784	2,180,000	2,295,813	0	0	(7,852)	0	(7,852)	0	2,287,960	0	68,824	68,824	55,384	01/10/2017	1Z*
210371-AK-6	Constellation Energy Group 4.550% 06/15/15		07/29/2011	Bear Stearns		790,801	735,000	761,688	757,977	0	(2,824)	0	(2,824)	0	755,153	0	35,648	35,648	21,180	06/15/2015	2FE
22238H-GQ-7	Countrywide Finl Corp MTN 5.800% 06/07/12		07/01/2011	Wachovia Securities		104,190	100,000	90,594	96,410	0	1,247	0	1,247	0	97,657	0	6,533	6,533	3,383	06/07/2012	1FE
233835-AW-7	Daimler Finance NA LLC 6.500% 11/15/13		07/12/2011	Various		4,776,384	4,295,000	4,599,455	2,836,020	0	(18,081)	0	(18,081)	0	4,521,730	0	254,654	254,654	136,554	11/15/2013	1FE
25459H-AG-0	DIRECTV Holdings/Finance 7.625% 05/15/16		07/19/2011	Stifel Nicolaus & Co		1,364,913	1,255,000	1,382,413	0	0	(24,635)	0	(24,635)	0	1,357,777	0	7,136	7,136	48,500	05/15/2016	2FE
25746U-BN-8	Dominion Resources Inc 1.950% 08/15/16		09/19/2011	Cantor Fitzgerald & Co		2,000,640	2,000,000	1,999,520	0	0	9	0	9	0	1,999,529	0	1,111	1,111	4,008	08/15/2016	2FE
260543-CD-3	Dow Chemical 2.500% 02/15/16		07/19/2011	HSBC Securities		1,002,443	995,000	993,508	993,536	0	143	0	143	0	993,679	0	8,764	8,764	17,482	02/15/2016	2FE
267482-AD-9	Dycom Investments Inc Series 144A 7.125% 01/15/21		07/25/2011	Tax Free Exchange		145,000	145,000	145,000	0	0	0	0	0	0	145,000	0	0	0	5,280	01/15/2021	3FE
290408-AB-9	Elwood Energy LLC 8.159% 07/05/26		07/05/2011	Redemption 100.0000		12,189	12,189	12,860	11,885	870	6	0	876	0	12,761	0	(571)	(571)	995	07/05/2026	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29266M-AD-1	Energy East Corporation 6.750% 06/15/12		07/01/2011	Bony/Barclays Capital Inc		26,299	25,000	26,258	25,425	0	(147)	0	(147)	0	25,278	0	1,021	1,021	947	06/15/2012	1FE
29379V-AE-3	Enterprise Products Oper 4.600% 08/01/12		08/31/2011	Paribas		102,982	100,000	105,037	104,960	0	(2,118)	0	(2,118)	0	102,841	0	141	141	5,047	08/01/2012	2FE
30257F-AA-1	FPL Energy Natl Wind 144A 6.125% 03/25/19		09/25/2011	Redemption 100.0000		32,620	32,620	32,131	30,963	1,320	24	0	1,344	0	32,306	0	314	314	1,998	03/25/2019	4FE
313309-AJ-5	Fedex Corp 9.650% 06/15/12		07/01/2011	Spear, Leeds, & Kellogg		108,256	100,000	116,337	105,283	0	(1,826)	0	(1,826)	0	103,456	0	4,800	4,800	5,415	06/15/2012	2FE
314275-AA-6	Federated Retail Holding 5.900% 12/01/16		09/27/2011	MF Global Ltd		1,507,650	1,380,000	1,338,600	1,343,728	0	3,870	0	3,870	0	1,347,598	0	160,052	160,052	67,624	12/01/2016	2FE
349631-AL-5	Fortune Brands Inc 5.375% 01/15/16		08/25/2011	Call 111.9560		45,902	41,000	43,469	0	0	(207)	0	(207)	0	43,262	0	2,640	2,640	2,355	01/15/2016	2FE
36228C-TE-3	GS Mtge Securities Corp II 2004-GG2 A3 4.602% 08/10/38		08/01/2011	Paydown		569,231	569,231	564,473	568,507	0	724	0	724	0	569,231	0	0	0	17,226	08/10/2038	1Z*
36962G-4E-1	General Electric Cap Corp 3.500% 08/13/12		08/31/2011	Susquehanna		307,533	300,000	310,368	310,178	0	(4,257)	0	(4,257)	0	305,922	0	1,611	1,611	11,171	08/13/2012	1FE
36962G-YY-4	General Electric Cap Corp MTNA 6.000% 06/15/12		07/01/2011	Wachovia Securities		394,339	375,000	381,458	377,084	0	(721)	0	(721)	0	376,363	0	17,976	17,976	12,625	06/15/2012	1FE
37247D-AM-8	Genworth Financial Inc 7.700% 06/15/20		07/29/2011	Various		1,225,963	1,275,000	1,358,266	0	0	(2,365)	0	(2,365)	0	1,355,900	0	(129,938)	(129,938)	61,544	06/15/2020	2FE
37247D-AN-6	Genworth Financial Inc 7.200% 02/15/21		07/29/2011	Various		468,444	500,000	521,875	0	0	(833)	0	(833)	0	521,042	0	(52,598)	(52,598)	24,849	02/15/2021	2FE
37330P-AQ-0	Georgia-Pacific Corporation Term Loan B 0.000% 12/23/14		09/28/2011	Direct		208,029	208,029	199,975	202,151	0	1,105	0	1,105	0	203,256	0	4,773	4,773	6,553	12/23/2014	3FE
38141E-A2-5	Goldman Sachs Group Inc 7.500% 02/15/19		07/12/2011	Morgan Stanley		1,774,275	1,500,000	1,751,175	0	0	(2,048)	0	(2,048)	0	1,749,127	0	25,148	25,148	46,875	02/15/2019	1FE
38141E-A4-1	Goldman Sachs Group Inc MTN 3.625% 08/01/12		08/31/2011	J P Morgan		204,030	200,000	207,094	206,962	0	(2,974)	0	(2,974)	0	203,988	0	42	42	7,955	08/01/2012	1FE
38141G-GQ-1	Goldman Sachs Group Inc 5.250% 07/27/21		09/23/2011	Goldman Sachs & Co		1,477,111	1,500,000	1,524,450	0	0	(103)	0	(103)	0	1,524,347	0	(47,236)	(47,236)	13,239	07/27/2021	1FE
396789-BE-8	Greenwich Capital Comm Fdg Cor 2002-C1 A3 4.495% 01/11/17		08/03/2011	Nomura Securities		231,511	230,933	227,695	230,213	0	204	0	204	0	230,417	0	1,094	1,094	7,122	01/11/2017	1Z*
396789-BE-8	Greenwich Capital Comm Fdg Cor 2002-C1 A3 4.495% 01/11/17		08/01/2011	Paydown		337,415	337,415	332,683	336,362	0	1,052	0	1,052	0	337,415	0	0	0	9,960	01/11/2017	1Z*
398433-AE-2	Griffon Corp Series 144A 7.125% 04/01/18		08/09/2011	Tax Free Exchange		210,000	210,000	210,000	0	0	0	0	0	0	210,000	0	0	0	5,902	04/01/2018	3FE
404119-BA-6	HCA Inc 9.625% 11/15/16		08/26/2011	Various		1,032,587	967,000	664,785	710,376	0	17,888	0	17,888	0	728,265	0	304,322	304,322	72,649	11/15/2016	3FE
428236-AV-5	Hewlett-Packard Co 4.750% 06/02/14		08/29/2011	Wachovia Securities		1,624,440	1,500,000	1,634,685	0	0	(20,159)	0	(20,159)	0	1,614,526	0	9,914	9,914	53,240	06/02/2014	1FE
428236-BC-6	Hewlett-Packard Co 2.125% 09/13/15		08/22/2011	Goldman Sachs & Co		1,705,480	1,690,000	1,694,462	789,158	0	(122)	0	(122)	0	1,694,391	0	11,089	11,089	24,554	09/13/2015	1FE
459745-FV-2	Intl Lease Finance Corp Series 144A 8.625% 09/15/15		07/01/2011	Tax Free Exchange		315,750	320,000	314,909	315,481	0	269	0	269	0	315,750	0	0	0	17,666	09/15/2015	3FE
459745-FX-8	Intl Lease Finance Corp Series 144A 8.750% 03/15/17		07/01/2011	Tax Free Exchange		180,887	185,000	180,327	180,708	0	179	0	179	0	180,887	0	0	0	10,360	03/15/2017	3FE
46625Y-CU-5	JP Morgan Chase Commerical Mtg 2004-LN2 A1 4.475% 07/15/41		08/03/2011	Deutsche Bank		675,674	660,806	660,800	660,800	0	0	0	0	0	660,800	0	14,875	14,875	20,289	07/15/2041	1Z*
46625Y-CU-5	JP Morgan Chase Commerical Mtg 2004-LN2 A1 4.475% 07/15/41		08/01/2011	Paydown		405,342	405,342	405,338	405,338	0	4	0	4	0	405,342	0	0	0	11,420	07/15/2041	1Z*
46631J-AL-2	JP Morgan Mortgage Trust 2007 - A4 3A1 5.758% 06/25/37		08/23/2011	Nomura Securities		587,752	699,184	675,018	608,808	67,100	914	0	68,014	0	676,822	0	(89,070)	(89,070)	30,014	06/25/2037	1Z*
46631J-AL-2	JP Morgan Mortgage Trust 2007 - A4 3A1 5.758% 06/25/37		08/01/2011	Paydown		69,130	69,130	66,740	60,194	6,634	2,301	0	8,935	0	69,130	0	0	0	2,426	06/25/2037	1Z*
46634V-AA-6	JP Morgan Chase Commercial Mtg 6.005% 06/20/49		08/03/2011	Chase		2,491,036	2,275,000	2,286,553	2,285,237	0	(1,562)	0	(1,562)	0	2,283,675	0	207,361	207,361	91,877	04/01/2017	1FE
478160-AP-9	Johnson and Johnson 5.150% 08/15/12		08/31/2011	US Bancorp		52,256	50,000	49,937	49,978	0	9	0	9	0	49,987	0	2,269	2,269	2,725	08/15/2012	1FE
483203-AD-7	Kalamazoo Funding Co LLC VRDN 0.300% 12/15/26		07/22/2011	Fifth Third Securities		460,000	460,000	460,000	0	0	0	0	0	0	460,000	0	0	0	309	12/15/2026	2FE
546676-AR-8	Louisville Gas & Electric Series 144A 1.625% 11/15/15		06/30/2011	Tax Free Exchange		143,881	150,000	143,187	143,227	0	654	0	654	0	143,881	0	0	0	1,517	11/15/2015	1FE
56808R-AC-0	Marina District Finance Series 144A 9.875% 08/15/18		07/01/2011	Tax Free Exchange		541,974	545,000	541,500	352,884	0	390	0	390	0	541,974	0	0	0	38,995	08/15/2018	3FE
59018Y-J3-6	Merrill Lynch & Co MTN 6.050% 08/15/12		08/31/2011	Stifel Nicolaus & Co		154,290	150,000	152,819	151,014	0	(414)	0	(414)	0	150,599	0	3,691	3,691	9,604	08/15/2012	1FE
59022H-JL-7	Merrill Lynch Mortgage Trust Series 2005-CIP1 Class A4 5.047% 07/12/38		07/27/2011	Nomura Securities		3,065,869	2,820,000	3,062,344	3,048,056	0	(28,419)	0	(28,419)	0	3,019,637	0	46,232	46,232	94,884	07/01/2015	1Z*
617446-V8-9	Morgan Stanley GMTN 5.750% 08/31/12		08/31/2011	J P Morgan		103,750	100,000	101,874	100,692	0	(275)	0	(275)	0	100,416	0	3,334	3,334	5,846	08/31/2012	1FE
61746W-PF-1	Morgan Stanley Dean Witter 2002-TOP7 A2 5.980% 01/15/39		08/03/2011	Wachovia Securities		180,708	177,063	185,075	185,075	0	0	0	0	0	185,075	0	(4,367)	(4,367)	7,265	05/15/2012	1Z*
61746W-PF-1	Morgan Stanley Dean Witter 2002-TOP7 A2 5.980% 01/15/39		08/01/2011	Paydown		8,164	8,164	8,534	8,534	0	(369)	0	(369)	0	8,164	0	0	0	323	05/15/2012	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
61747W-AL-3	Morgan Stanley 5.500% 07/28/21		09/29/2011	Various		4,801,992	5,125,000	5,138,126	0	0	(63)	0	(63)	0	5,138,063	0	(336,071)	(336,071)	48,243	07/28/2021	1FE
61747Y-DD-4	Morgan Stanley 3.800% 04/29/16		07/19/2011	Various		2,504,281	2,500,000	2,491,775	0	0	156	0	156	0	2,491,931	0	12,350	12,350	21,016	04/29/2016	1FE
61759N-AD-6	Morgan Stanley Reremic Trust Series 2010-R6 Class 2A 2.492% 06/21/36		09/21/2011	Paydown		119,611	119,611	116,098	116,368	0	3,243	0	3,243	0	119,611	0	0	0	2,076	06/21/2036	1Z*
62875U-AF-2	NBCUniversal Media LLC Series 144A 3.650% 04/30/15		08/19/2011	Tax Free Exchange		49,916	50,000	49,889	49,903	0	13	0	13	0	49,916	0	0	0	1,465	04/30/2015	2FE
62875U-AJ-4	NBCUniversal Media LLC Series 144A 2.875% 04/01/16		08/18/2011	Tax Free Exchange		99,000	100,000	98,941	0	0	59	0	59	0	99,000	0	0	0	1,094	04/01/2016	2FE
62875U-AM-7	NBCUniversal Media LLC Series 144A 2.100% 04/01/14		08/19/2011	Tax Free Exchange		2,358,855	2,325,000	2,361,131	0	0	(2,276)	0	(2,276)	0	2,358,855	0	0	0	18,716	04/01/2014	2FE
63934E-AM-0	Navistar International 8.250% 11/01/21		09/07/2011	CS First Boston		698,625	675,000	702,844	700,279	0	(2,034)	0	(2,034)	0	698,245	0	380	380	48,108	11/01/2021	3FE
659421-AD-3	North Fork Bankcorporation Inc 5.875% 08/15/12		08/31/2011	Stifel Nicolaus & Co		36,165	35,000	34,091	34,650	0	142	0	142	0	34,792	0	1,372	1,372	2,176	08/15/2012	2FE
665772-BW-8	Northern States Power-MN 8.000% 08/28/12		08/31/2011	J P Morgan		26,751	25,000	27,858	26,036	0	(414)	0	(414)	0	25,622	0	1,129	1,129	2,044	08/28/2012	1FE
681936-AW-0	Omega Healthcare Investors Series 144A 6.750% 10/15/22		07/13/2011	Tax Free Exchange		323,883	315,000	324,450	312,244	12,118	(479)	0	11,639	0	323,883	0	0	0	16,478	10/15/2022	3FE
69362B-AM-4	PSEG Power 6.950% 06/01/12		07/01/2011	Spear, Leeds, & Kellogg		105,453	100,000	104,946	101,922	0	(685)	0	(685)	0	101,238	0	4,215	4,215	4,170	06/01/2012	2FE
707569-AL-3	Penn National Gaming Inc 6.750% 03/01/15		08/19/2011	Call 102.2500		235,175	230,000	151,800	170,365	0	6,840	0	6,840	0	177,205	0	57,970	57,970	15,008	03/01/2015	4FE
71343P-AE-1	Pepsiamericas Inc 5.750% 07/31/12		07/26/2011	Bony/Barclays Capital Inc		52,658	50,000	53,303	51,233	0	(441)	0	(441)	0	50,792	0	1,866	1,866	2,867	07/31/2012	1FE
74340X-AM-3	Prologis LP 6.625% 05/15/18		08/01/2011	Various		1,750,791	1,560,000	1,732,648	0	0	(3,059)	0	(3,059)	0	1,729,590	0	21,201	21,201	21,286	05/15/2018	2FE
74432Q-AX-3	Prudential Financial Inc MTN 5.800% 06/15/12		07/01/2011	Susquehanna		104,574	100,000	100,636	100,205	0	(71)	0	(71)	0	100,134	0	4,440	4,440	3,254	06/15/2012	2FE
74432Q-BL-8	Prudential Financial Inc MTN 3.875% 01/14/15		07/19/2011	Various		1,969,583	1,865,000	1,867,352	1,866,934	0	(251)	0	(251)	0	1,866,683	0	102,901	102,901	73,821	01/14/2015	2FE
749121-CA-5	Qwest Communications Intl 8.000% 10/01/15		08/05/2011	Morgan Stanley		1,059,183	983,000	1,086,621	0	0	(14,482)	0	(14,482)	0	1,072,139	0	(12,957)	(12,957)	28,179	10/01/2015	2FE
749121-CC-1	Qwest Communications Intl 7.125% 04/01/18		09/19/2011	Chase		2,182,960	2,099,000	2,280,816	0	0	(19,891)	0	(19,891)	0	2,260,926	0	(77,966)	(77,966)	71,038	04/01/2018	2FE
78442F-EK-0	SLM Corp Series MTN 6.250% 01/25/16		07/29/2011	CS First Boston		3,110,660	2,975,000	3,002,010	0	0	701	0	701	0	3,002,711	0	107,949	107,949	102,782	01/25/2016	2FE
805466-AC-3	Sawmill Creek Lodge Co VRDN 0.390% 10/01/26		07/26/2011	Fifth Third Securities		9,015,000	9,015,000	9,015,000	0	0	0	0	0	0	9,015,000	0	0	0	9,151	10/01/2026	2FE
812350-AC-0	Sears Holdings Corp Series 144A 6.625% 10/15/18		08/30/2011	Tax Free Exchange		4,200,394	4,350,000	4,189,231	3,002,650	103,367	10,552	0	113,919	0	4,200,394	0	0	0	254,566	10/15/2018	3FE
829809-AF-9	Sithe Independence Fndg SERIES A 9.000% 12/30/13		09/12/2011	First Boston Corp		1,303,056	1,205,641	1,211,143	1,063,058	0	148,186	0	148,186	0	1,211,244	0	91,812	91,812	112,125	12/30/2013	4FE
829809-AF-9	Sithe Independence Fndg SERIES A 9.000% 12/30/13		07/01/2011	Redemption 100.0000		209,847	209,847	190,961	171,999	0	27,855	0	27,855	0	199,854	0	9,993	9,993	9,443	12/30/2013	4FE
86359B-5F-4	Structured Asset Sec Corp 2005-4XS 3A3 4.470% 03/25/35		09/01/2011	Paydown		8,554	8,554	8,553	8,533	0	21	0	21	0	8,554	0	0	0	256	03/25/2035	1Z*
875127-AU-6	Tampa Electric 6.375% 08/15/12		08/31/2011	J P Morgan		26,243	25,000	26,038	25,372	0	(152)	0	(152)	0	25,220	0	1,023	1,023	1,687	08/15/2012	2FE
893570-BT-7	Transcontinental Gas Pipe Corp Ser B 8.875% 07/15/12		07/26/2011	Bony/Barclays Capital Inc		53,736	50,000	57,655	52,758	0	(1,011)	0	(1,011)	0	51,747	0	1,989	1,989	4,610	07/15/2012	2FE
89417E-AB-5	Travelers Cos Inc Series MTN 5.375% 06/15/12		07/01/2011	Bony/Barclays Capital Inc		104,328	100,000	100,947	100,375	0	(130)	0	(130)	0	100,245	0	4,083	4,083	3,016	06/15/2012	1FE
902973-AV-8	US Bancorp 3.442% 02/01/16		07/29/2011	HSBC Securities		1,587,727	1,550,000	1,567,967	0	0	(641)	0	(641)	0	1,567,325	0	20,402	20,402	26,972	02/01/2016	1FE
918866-AS-3	Valassis Communications Inc Series 144A 6.625% 02/01/21		07/01/2011	Tax Free Exchange		1,205,000	1,205,000	1,205,000	0	0	0	0	0	0	1,205,000	0	0	0	33,928	02/01/2021	3FE
91913Y-AQ-3	Valero Energy Corp 4.500% 02/01/15		07/29/2011	Wachovia Securities		1,221,491	1,125,000	1,156,701	725,396	0	(1,191)	0	(1,191)	0	1,155,425	0	66,066	66,066	41,906	02/01/2015	2FE
92344G-AQ-9	Verizon Global Funding Corp 6.875% 06/15/12		07/01/2011	Spear, Leeds, & Kellogg		185,098	175,000	183,941	177,886	0	(998)	0	(998)	0	176,888	0	8,210	8,210	6,751	06/15/2012	1FE
925524-AT-7	Viacom Inc 5.625% 08/15/12		08/31/2011	US Bancorp		52,081	50,000	49,773	49,919	0	33	0	33	0	49,952	0	2,129	2,129	2,977	08/15/2012	2FE
92922F-W8-7	Washington Mutual 2005-AR10 3A1 5.531% 08/25/35		08/18/2011	McDonald & Co.		552,744	669,343	664,276	664,395	0	8	0	8	0	664,403	0	(111,659)	(111,659)	26,855	08/25/2035	1Z*
92922F-W8-7	Washington Mutual 2005-AR10 3A1 5.531% 08/25/35		08/01/2011	Paydown		71,938	71,938	71,393	71,406	0	532	0	532	0	71,938	0	0	0	2,547	08/25/2035	1Z*
013716-AR-6	Alcan Inc 4.875% 09/15/12	A	09/27/2011	Citigroup Global Markets		25,892	25,000	24,768	24,913	0	37	0	37	0	24,950	0	942	942	1,270	09/15/2012	1FE
067901-AD-0	Barrick Gold Corp SERIES 144A 2.900% 05/30/16	A	09/07/2011	Tax Free Exchange		74,937	75,000	74,934	0	0	3	0	3	0	74,937	0	0	0	580	05/30/2016	1FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
25179S-AC-4	Devon Financing Corp ULC 6.875% 09/30/11	A	09/30/2011	Maturity		2,935,000	2,935,000	3,149,695	3,052,643	0	(117,643)	0	(117,643)	0	2,935,000	0	0	0	201,781	09/30/2011	2FE
56501R-AA-4	Manulife Financial Corp 3.400% 09/17/15	A	07/19/2011	First Tennessee Capital		1,530,461	1,470,000	1,489,405	943,694	0	(354)	0	(354)	0	1,489,125	0	41,336	41,336	33,419	09/17/2015	1FE
655422-AS-2	Falconbridge LTD 7.250% 07/15/12	A	07/26/2011	HSBC Securities		26,385	25,000	26,861	25,633	0	(232)	0	(232)	0	25,402	0	983	983	1,883	07/15/2012	2FE
03512T-AA-9	Anglogold Holdings PLC 5.375% 04/15/20	F	08/11/2011	Morgan Stanley		868,832	860,000	867,317	560,786	0	(134)	0	(134)	0	867,127	0	1,706	1,706	30,587	04/15/2020	2FE
03938L-AC-8	Arcelormittal 5.375% 06/01/13	F	07/12/2011	Various		1,330,800	1,250,000	1,270,328	794,300	0	(154)	0	(154)	0	1,274,674	0	56,126	56,126	29,712	06/01/2013	2FE
22546Q-AB-3	Credit Suisse 3.450% 07/02/12	F	07/26/2011	Morgan Stanley		128,315	125,000	129,261	0	0	(1,472)	0	(1,472)	0	127,789	0	526	526	2,324	07/02/2012	1FE
2254C0-TC-1	Credit Suisse MTN 5.000% 05/15/13	F	08/11/2011	Various		1,306,638	1,250,000	1,270,368	794,035	0	(1,390)	0	(1,390)	0	1,274,717	0	31,921	31,921	35,799	05/15/2013	1FE
44328M-AB-0	HSBC Bank PLC Series 144A 3.500% 06/28/15	F	08/11/2011	HSBC Securities		2,811,115	2,735,000	2,770,704	1,758,692	0	(1,337)	0	(1,337)	0	2,769,503	0	41,612	41,612	60,626	06/28/2015	1FE
716745-AB-0	Petroplus Finance Ltd 144A 7.000% 05/01/17	F	09/27/2011	Bank of America		94,300	115,000	66,125	72,966	0	3,050	0	3,050	0	76,016	0	18,284	18,284	7,357	05/01/2017	4FE
826200-AB-3	Siemens Financieringsmat 144A 5.500% 02/16/12	F	07/12/2011	Bony/Barclays Capital Inc		1,126,602	1,095,000	1,091,397	1,094,060	0	443	0	443	0	1,094,503	0	32,098	32,098	55,039	02/16/2012	1FE
92769X-AC-9	Virgin Media Sec Vmed 6.500% 01/15/18	F	07/22/2011	Seaport Securities Corp		2,152,313	1,950,000	2,142,875	0	0	(16,850)	0	(16,850)	0	2,126,025	0	26,287	26,287	78,163	01/15/2018	2FE
92769X-AE-5	Virgin Media Sec Vmed Series 144A 5.250% 01/15/21	F	09/07/2011	Tax Free Exchange		1,889,026	1,850,000	1,889,751	0	0	(725)	0	(725)	0	1,889,026	0	0	0	49,642	01/15/2021	2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						157,236,494	152,478,522	155,526,734	46,633,786	191,409	(219,362)	0	(27,953)	0	155,043,886	0	2,192,608	2,192,608	4,261,317	XXX	XXX
173094-AA-1	Citigroup Capital XXI 8.300% 12/21/57		09/28/2011	Various		1,212,725	1,235,000	1,157,119	1,157,429	0	91	0	91	0	1,157,520	0	55,205	55,205	79,960	12/21/2057	3FE
4899999. Bonds - Hybrid Securities						1,212,725	1,235,000	1,157,119	1,157,429	0	91	0	91	0	1,157,520	0	55,205	55,205	79,960	XXX	XXX
8399997. Total - Bonds - Part 4						386,990,012	377,242,057	385,565,239	82,372,377	191,409	(1,265,353)	0	(1,073,944)	0	383,632,059	0	3,357,952	3,357,952	6,141,488	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						386,990,012	377,242,057	385,565,239	82,372,377	191,409	(1,265,353)	0	(1,073,944)	0	383,632,059	0	3,357,952	3,357,952	6,141,488	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
01167P-10-1	Alaska Communications Systems		09/15/2011	UBS Securities Inc	24,300.000	173,025		202,796	115,440	(45,760)	0	0	(45,760)	0	202,796	0	(29,771)	(29,771)	12,685		L
035710-40-9	Annaly Capital Management In		09/15/2011	UBS Securities Inc	59,500.000	1,067,511		1,083,114	1,066,240	16,874	0	0	16,874	0	1,083,114	0	(15,604)	(15,604)	113,645		L
067774-10-9	Barnes & Noble Inc		09/15/2011	UBS Securities Inc	13,500.000	151,369		122,189	0	0	0	0	0	0	122,189	0	29,180	29,180	0		L
13054D-10-9	California Pizza Kitchen Inc		07/11/2011	Corporation Actions	1,950.000	36,075		20,904	33,696	(12,792)	0	0	(12,792)	0	20,904	0	15,171	15,171	0		L
16934Q-10-9	Chimera Investment Corp		09/15/2011	Various	405,000.000	1,214,036		1,432,850	0	0	0	0	0	0	1,432,850	0	(218,814)	(218,814)	52,650		L
200340-10-7	Comerica Inc		08/16/2011	Direct	0.000	11		10	0	0	0	0	0	0	10	0	2	2	0		L
227046-10-9	Crocs Inc		09/15/2011	UBS Securities Inc	3,300.000	89,867		12,458	56,496	(44,039)	0	0	(44,039)	0	12,458	0	77,409	77,409	0		L
251591-10-3	Developers Divers Realty		09/15/2011	Tax Free Exchange	17,500.000	111,690		111,690	246,575	(134,885)	0	0	(134,885)	0	111,690	0	0	0	1,750		L
254067-10-1	Dillards Inc		09/15/2011	UBS Securities Inc	1,300.000	61,947		7,410	49,322	(41,912)	0	0	(41,912)	0	7,410	0	54,537	54,537	169		L
31678A-10-3	Fifth Street Finance Corp		09/15/2011	UBS Securities Inc	6,500.000	61,724		65,307	78,910	(13,603)	0	0	(13,603)	0	65,307	0	(3,583)	(3,583)	6,236		L
35906A-10-8	Frontier Communications Corp		09/15/2011	UBS Securities Inc	8,700.000	61,357		70,369	84,651	(14,282)	0	0	(14,282)	0	70,369	0	(9,012)	(9,012)	4,894		L
52078P-10-2	Lawson Software Inc		07/06/2011	Corporation Actions	12,300.000	138,375		52,275	113,775	(61,500)	0	0	(61,500)	0	52,275	0	86,100	86,100	0		L
53071M-70-8	Liberty Media Corp STARZ SER A		09/26/2011	Tax Free Exchange	610.000	12,170		12,170	40,553	(28,383)	0	0	(28,383)	0	12,170	0	0	0	0		L
565849-10-6	Marathon Oil Corp		07/01/2011	Spin Off	0.000	93,416		93,416	123,679	(30,263)	0	0	(30,263)	0	93,416	0	0	0	0		L
56585A-10-2	Marathon Petroleum Corp		09/15/2011	UBS Securities Inc	20,900.000	749,186		836,746	0	0	0	0	0	0	836,746	0	(87,560)	(87,560)	4,180		L
571837-10-3	Marshall & Ilsley Corp		07/06/2011	Tax Free Exchange	8,300.000	46,429		46,429	57,436	(11,007)	0	0	(11,007)	0	46,429	0	0	0	166		L
638620-10-4	Nationwide Health Properties		07/05/2011	Tax Free Exchange	4,700.000	104,293		104,293	170,986	(66,693)	0	0	(66,693)	0	104,293	0	0	0	5,528		L
74157K-84-6	Primedia Inc		07/14/2011	Corporation Actions	17,516.000	124,364		41,000	73,567	(32,567)	0	0	(32,567)	0	41,000	0	83,364	83,364	2,452		U
784153-10-8	SFN Group Inc		09/06/2011	Corporation Actions	11,400.000	159,600		47,823	111,264	(63,441)	0	0	(63,441)	0	47,823	0	111,777	111,777	0		U
83413U-10-0	Solar Capital Ltd		09/15/2011	UBS Securities Inc	19,500.000	446,032		389,617	483,210	(93,593)	0	0	(93,593)	0	389,617	0	56,415	56,415	23,400		U
858907-10-8	Sterling Bancshares Inc/TX		07/28/2011	Tax Free Exchange	7,300.000	37,856		37,856	51,246	(13,390)	0	0	(13,390)	0	37,856	0	0	0	219		L
887100-10-5	Timberland Co		09/14/2011	Corporation Actions	4,900.000	210,700		58,506	120,491	(61,985)	0	0	(61,985)	0	58,506	0	152,194	152,194	0		L
90187B-10-1	Two Harbors Investment Corp		09/15/2011	Various	55,100.000	535,018		576,258	0	0	0	0	0	0	576,258	0	(41,239)	(41,239)	44,080		L
919794-10-7	Valley Nationalbancorp		07/01/2011	Direct	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
92276F-10-0	Ventas Inc		07/26/2011	Direct	0.000	1		1	0	0	0	0	0	0	1	0	1	1	0		L
92823T-10-8	Virnetx Holding Corp		09/15/2011	Various	6,900.000	171,522		75,660	102,465	(26,805)	0	0	(26,805)	0	75,660	0	95,863	95,863	0		U
959319-10-4	Western Refining Inc		09/15/2011	Various	16,100.000	271,409		80,689	170,338	(89,649)	0	0	(89,649)	0	80,689	0	190,719	190,719	0		L
98156Q-10-8	WWE		09/15/2011	UBS Securities Inc	19,200.000	176,143		182,976	273,408	(4,211)	0	86,221	(90,432)	0	182,976	0	(6,833)	(6,833)	11,520		L
98975F-10-1	Zoran Corp		09/01/2011	Taxable Exchange	7,100.000	59,490		52,627	39,600	(8,865)	0	0	(8,865)	0	52,627	0	6,863	6,863	0		U
063671-10-1	Bank of Montreal	A	08/01/2011	Various	1,043.000	65,416		46,429	0	0	0	0	0	0	46,429	0	18,986	18,986	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,430,032	XXX	5,863,868	3,663,348	(882,751)	0	86,221	(968,972)	0	5,863,868	0	566,165	566,165	283,574	XXX	XXX
9799997. Total - Common Stocks - Part 4						6,430,032	XXX	5,863,868	3,663,348	(882,751)	0	86,221	(968,972)	0	5,863,868	0	566,165	566,165	283,574	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,430,032	XXX	5,863,868	3,663,348	(882,751)	0	86,221	(968,972)	0	5,863,868	0	566,165	566,165	283,574	XXX	XXX
9899999. Total - Preferred and Common Stocks						6,430,032	XXX	5,863,868	3,663,348	(882,751)	0	86,221	(968,972)	0	5,863,868	0	566,165	566,165	283,574	XXX	XXX
9999999 - Totals						393,420,044	XXX	391,429,107	86,035,725	(691,342)	(1,265,353)	86,221	(2,042,916)	0	389,495,927	0	3,924,117	3,924,117	6,425,062	XXX	XXX

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

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

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

NONE

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

NONE

Schedule DB - Part D - Counterparty Exposure for Derivative Instruments Open

NONE

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
0599999. Total - U.S. Government Bonds			0	0	XXX
1099999. Total - All Other Government Bonds			0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds			0	0	XXX
3199999. Total - U.S. Special Revenues Bonds			0	0	XXX
02666Q-H4-8	AMERICAN HONDA FINANCE	1	1,400,168	1,400,000	04/13/2012
02666Q-J8-7	AMERICAN HONDA FINANCE	1	1,798,488	1,800,000	09/26/2012
03221K-X3-1	AMSTERDAM FUNDING CORP	1	1,100,000	1,100,000	10/03/2011
039483-BA-9	ARCHER-DANIELS-MIDLAND	1	701,034	700,996	08/13/2012
04014B-X3-0	ARGENTO VARIABLE FUNDING COMPANY LLC [NON-ERISA ONLY]	1	1,500,000	1,500,000	10/03/2011
04915U-XR-5	ATLANTIS ONE FUNDING CORPORATION	1	599,992	599,923	10/25/2011
05252A-AJ-0	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD	1	499,991	500,075	10/21/2011
05252A-BG-5	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD	1	399,813	400,008	07/07/2012
0556M5-UZ-6	BNP PARIBAS NY BRANCH	1	1,588,927	1,589,000	10/14/2011
06366U-FH-6	BANK OF MONTREAL-CHICAGO	1	99,996	100,007	10/31/2011
06366U-K9-8	BANK OF MONTREAL-CHICAGO	1	1,099,592	1,099,647	10/25/2012
06366W-JM-7	BANK OF MONTREAL-CHICAGO	1	1,600,141	1,600,000	11/14/2011
06416P-4T-3	BANK OF NOVA SCOTIA HOUS	1	500,298	500,435	03/05/2012
06417D-QR-9	BANK OF NOVA SCOTIA NY	1	219,993	219,996	10/18/2011
06417D-UP-8	BANK OF NOVA SCOTIA NY	1	601,165	600,627	06/11/2012
06417D-XY-6	BANK OF NOVA SCOTIA HOUS	1	1,904,549	1,902,676	07/27/2012
06417E-FB-4	BANK OF NOVA SCOTIA HOUS	1	199,985	200,000	12/05/2011
06538C-X7-1	BANK OF TOKYO-MITSUBISHI UFJ NY	1	1,099,966	1,099,976	10/07/2011
06538D-J2-6	BANK OF TOKYO-MITSUBISHI UFJ NY	1	1,499,984	1,500,000	10/13/2011
06740M-P7-2	BARCLAYS BANK PLC NY	1	1,100,208	1,100,000	12/01/2011
06740M-ZT-3	BARCLAYS BANK PLC NY	1	899,644	900,000	04/27/2012
084670-AY-4	BERKSHIRE HATHAWAY INC	1	400,757	402,052	02/11/2013
084670-AY-4	BERKSHIRE HATHAWAY INC	1	100,189	100,482	02/11/2013
13606X-2E-7	CANADIAN IMPERIAL BANK OF COMMERCE NY BRANCH	1	900,212	899,598	11/05/2012
1373X3-XE-2	CANCARA ASSET SECURITISATION LLC [NON-ERISA ONLY]	1	630,953	630,921	10/14/2011
14912L-4R-9	CATERPILLAR FIN SERV CRP	1	1,100,202	1,101,409	02/22/2013
17178C-X5-7	CIESCO LLC	1	1,599,976	1,599,983	10/05/2011
17178C-Z6-3	CIESCO LLC	1	799,799	799,602	12/06/2011
191216-AQ-3	COCA COLA COMPANY	1	800,415	800,000	05/15/2012
19121B-XC-8	COCA COLA COMPANY	1	1,499,955	1,499,951	10/12/2011
20272A-AS-5	COMMONWEALTH BANK OF AUSTRALIA	1	1,300,034	1,299,974	11/04/2011
2027A0-FJ-3	COMMONWEALTH BANK OF AUSTRALIA	1	399,818	400,475	06/29/2012
22536G-FN-6	CREDIT INDUSTRIEL ET COMMERCIAL NEW YORK BRANCH	1	1,178,209	1,178,000	11/01/2011
22550C-3C-3	CREDIT SUISSE NEW YORK	1	100,000	100,000	12/01/2011
22550C-3F-6	CREDIT SUISSE NEW YORK	1	500,006	500,000	11/14/2011
22550C-SJ-1	CREDIT SUISSE NEW YORK	1	44,024	44,017	12/01/2011
22550C-SJ-1	CREDIT SUISSE NEW YORK	1	1,098,607	1,098,006	12/01/2011
22550C-SJ-1	CREDIT SUISSE NEW YORK	1	1,901,051	1,900,000	12/01/2011
22550C-ZC-8	CREDIT SUISSE NEW YORK	1	409,897	410,000	02/17/2012
2332K1-ZL-7	DNB NOR BANK ASA	1	1,798,713	1,798,791	12/20/2011
24422E-RD-3	JOHN DEERE CAPITAL CORP	1	398,857	400,146	07/15/2013
25154U-DA-9	DEUTSCHE BANK AG NEW YORK BRANCH	1	4,799,966	4,800,000	10/06/2011
30601W-XC-8	FAIRWAY FINANCE CORPORATION	1	1,299,926	1,299,945	10/12/2011
36962G-4K-7	GENERAL ELECTRIC CAPITAL CORP	1	2,011,372	2,014,263	01/15/2013
36962G-Z4-9	GENERAL ELECTRIC CAPITAL CORP	1	99,773	100,006	11/01/2012
36962G-Z4-9	GENERAL ELECTRIC CAPITAL CORP	1	698,410	699,862	11/01/2012
36962G-Z4-9	GENERAL ELECTRIC CAPITAL CORP	1	299,319	299,771	11/01/2012
38362W-XS-5	GOVCO LLC	1	1,699,742	1,699,815	10/26/2011
428236-BA-0	HEWLETT-PACKARD CO	1	997,938	1,000,000	09/13/2012
428236-BG-7	HEWLETT-PACKARD CO	1	197,734	200,476	05/24/2013
44328M-AF-1	HSBC BANK PLC	1	1,210,221	1,210,000	08/03/2012
459200-GV-7	IBM CORP	1	1,500,935	1,500,000	06/15/2012
46623E-CS-6	JPMORGAN CHASE & CO	1	1,500,183	1,500,505	12/21/2011
46623E-JA-8	JPMORGAN CHASE & CO	1	1,199,902	1,205,779	02/26/2013
53127U-XR-6	LIBERTY STREET FUNDING LLC	1	799,883	799,917	10/25/2011
53944A-3S-2	LLOYDS TSB BANK PLC NY	1	1,299,958	1,300,000	11/07/2011
53944A-3W-3	LLOYDS TSB BANK PLC NY	1	1,499,962	1,500,000	11/14/2011
5705X5-Z7-9	MARKET STREET FUNDING CORPORATION	1	1,299,669	1,299,484	12/07/2011
59157B-AC-6	METLIFE INSTITUTIONAL FD	1	901,369	901,665	07/12/2012
59217E-BY-9	METROPOLITAN LIFE GLOBAL FUNDING I	1	201,434	201,850	09/17/2012
60687G-AP-3	MIZUHO CORPORATE BANK/NY	1	1,099,996	1,100,000	10/07/2011
63252X-NA-4	NATIONAL AUSTRALIA BANK LTD NEW YORK	1	799,960	800,000	11/09/2011
6325C0-BF-7	NATIONAL AUSTRALIA BANK LTD	1	1,301,070	1,300,000	12/16/2011
6385E1-XB-2	NATIONWIDE BUILDING SOC	1	1,399,927	1,399,925	10/11/2011
64105H-XB-3	NESTLE CAPITAL CORPORATION	1	1,999,964	1,999,947	10/11/2011
65557V-PH-8	NORDEA BANK FINLAND PLC, NY BRANCH	1	1,100,820	1,100,578	04/05/2013
6555P1-YF-8	NORDEA NORTH AMERICA INC	1	1,499,572	1,499,588	11/15/2011
742718-DT-3	PROCTER & GAMBLE CO	1	1,001,902	1,000,000	11/14/2012
74977M-NN-1	RABOBANK NEDERLAND NV NY	1	1,399,978	1,400,000	10/12/2011
74977M-ZR-9	RABOBANK NEDERLAND NV NY	1	1,699,857	1,700,000	01/09/2012
74977R-CH-5	RABOBANK NEDERLAND	1	737,091	737,000	01/26/2012
7588R1-XD-2	REGENCY MARKETS NO 1 LLC	1	1,099,924	1,099,927	10/13/2011
78009J-U5-2	ROYAL BANK OF CANADA NY	1	1,220,000	1,220,000	10/04/2011
78009J-V2-8	ROYAL BANK OF CANADA NY	1	1,299,966	1,300,000	10/12/2011
78009J-ZA-6	ROYAL BANK OF CANADA NY	1	300,016	300,212	01/28/2013
78011H-2W-4	ROYAL BANK OF SCOTLAND, GREENWICH CT BRANCH	1	500,015	500,000	01/30/2012
78011H-4L-6	ROYAL BANK OF SCOTLAND, GREENWICH CT BRANCH	1	1,300,069	1,300,000	11/07/2011
79540B-Y7-5	SALISBURY RECEIVABLES CORP	1	1,199,713	1,199,708	11/07/2011
80105N-AE-5	SANOFI-AVENTIS SA	1	300,397	300,639	03/28/2013
80105N-AE-5	SANOFI-AVENTIS SA	1	801,060	800,000	03/28/2013
822582-AP-7	SHELL INTERNATIONAL FINANCE BV	1	1,102,913	1,100,000	06/22/2012
83369R-B6-7	SOCIETE GENERALE NY	1	1,098,619	1,100,000	04/30/2012
83369R-F3-0	SOCIETE GENERALE NY	1	1,997,428	2,000,000	05/09/2012
86562E-PM-4	SUMITOMO MITSUI BANKING CORP, NY BRANCH	1	1,500,000	1,500,000	11/10/2011
86562W-PM-4	SUMITOMO TRUST AND BANKING CO. (NEW YORK)	1	1,400,017	1,400,000	10/21/2011
86959B-RG-2	SVENSKA HANDELSBANKEN INC NEW YORK BRANCH	1	999,153	1,000,000	03/18/2013
86959B-ZQ-1	SVENSKA HANDELSBANKEN INC (NEW YORK) BRANCH	1	1,599,910	1,600,022	01/09/2012
882508-AS-3	TEXAS INSTRUMENTS INC	1	200,002	200,501	05/15/2013
89112Y-ME-0	TORONTO DOMINION BANK NY	1	700,013	700,000	10/28/2011
89153U-AC-5	TOTAL CAPITAL CANADA LTD	1	800,390	800,691	05/13/2013
89233H-XM-1	TOYOTA MOTOR CREDIT	1	1,199,958	1,199,880	10/21/2011
90261X-GY-2	UBS AG STAMFORD CT	1	1,197,467	1,200,000	09/25/2012
90331H-MB-6	US BANK NA	1	1,902,307	1,900,000	10/26/2012
91621C-BK-6	WESTPAC BANKING CORP	1	1,599,389	1,599,727	01/10/2012
96122J-AS-8	WESTPAC SECURITIES NZ LIMITED	1	100,000	100,000	10/03/2011
9612E0-AY-3	WESTPAC BANKING CORP	1	2,055,099	2,055,307	10/21/2011
97342K-X3-7	WINDMILL FUNDING CORPORATION	1	1,000,000	1,000,000	10/03/2011
TD0398-01-7	SKANDINAVISKA ENSKILDA BANKEN (SEB) AB NY BRANCH (CAYMAN)	1	1,800,000	1,800,000	10/05/2011
TD0399-71-8	BARCLAYS BANK PLC (LONDON)	1	3,644,000	3,644,000	10/03/2011
TD0399-82-5	SVENSKA HANDELSBANKEN INC NY BRANCH (CAYMAN)	1	1,493,000	1,493,000	10/03/2011
999999-99-9	PAYABLE/RECEIVABLE	1	47,717	9,780	10/03/2011
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			110,391,980	110,370,540	XXX
02005J-AB-5	ALLYA2011-3	1	199,999	200,000	01/15/2014

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
02582J-ET-3	AMXCA2007-5	1	299,923	299,943	12/15/2014
02586G-AD-4	AEIT2005-2	1	1,957,553	1,959,000	08/15/2013
05522R-AL-2	BACCT2006-A12	1	899,928	899,933	03/15/2014
14041N-BY-6	COMET 2005-A1	1	99,964	99,993	01/15/2015
14041N-CF-6	COMET2005-A6	1	99,795	99,937	07/15/2015
14041N-DS-7	COMET2007-A4	1	1,298,945	1,299,260	03/16/2015
161571-AG-9	CHAIT2005-A2	1	99,958	100,004	12/15/2014
161571-BZ-6	CHAIT2007-A9	1	499,641	499,888	06/16/2014
25466K-FL-8	DCMT2005-4	1	599,860	599,227	06/16/2015
254683-AD-7	DCENT2007-A2	1	1,705,745	1,704,993	06/15/2015
254683-AD-7	DCENT2007-A2	1	1,204,056	1,202,915	06/15/2015
254683-AD-7	DCENT2007-A2	1	602,028	601,172	06/15/2015
34528Q-BA-1	FORDF 2011-1	1	648,596	650,000	02/15/2016
36159J-AX-9	GEMNT2007-2	1	1,498,603	1,499,031	03/15/2015
38406E-AA-7	GRACECHURCH CARD FUNDING PLC	1	1,101,331	1,101,848	11/15/2014
38406E-AA-7	GRACECHURCH CARD FUNDING PLC	1	800,968	800,000	11/15/2014
55262T-CB-7	MBNAM1997-B	1	1,500,201	1,500,549	08/15/2014
55264T-DX-6	MBNAS2006-A5	1	899,552	899,268	10/15/2015
65475N-AC-2	NALT2011-B	1	900,000	900,000	02/17/2014
70659P-AA-9	PENAR 2010-2A	1	1,796,502	1,800,000	12/18/2014
70659P-AB-7	PENAR 2011-1A	1	300,234	300,496	05/18/2015
70659P-AB-7	PENAR 2011-1A	1	200,156	200,000	05/18/2015
81378E-AA-1	SABR2007-BR4	5	469,061	1,197,070	05/25/2037
RP1003-89-2	BNP SECURITIES INC REPO	1	11,800,011	11,800,011	10/03/2011
3599999. Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			31,482,610	32,214,540	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			141,874,590	142,585,080	XXX
4199999. Total - Credit Tenant Loans			0	0	XXX
4899999. Total - Hybrid Securities			0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
7799999. Total - Issuer Obligations			110,391,980	110,370,540	XXX
7899999. Total - Residential Mortgage-Backed Securities			0	0	XXX
7999999. Total - Commercial Mortgage-Backed Securities			0	0	XXX
8099999. Total - Other Loan-Backed and Structured Securities			31,482,610	32,214,540	XXX
8399999. Total Bonds			141,874,590	142,585,080	XXX
8999999. Total - Preferred Stocks			0	0	XXX
9799999. Total - Common Stocks			0	0	XXX
9899999. Total - Preferred and Common Stocks			0	0	XXX
9999999 - Totals			141,874,590	142,585,080	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value $ 1,421,355 Book/Adjusted Carrying Value $ 1,713,724
2. Average balance for the year to date Fair Value $ 127,852,836 Book/Adjusted Carrying Value $ 128,530,459
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 141,388,010 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ 1,197,070 NAIC 6 $

SCHEDULE DL - PART 2
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
0599999. Total - U.S. Government Bonds			0	0	XXX
1099999. Total - All Other Government Bonds			0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds			0	0	XXX
3199999. Total - U.S. Special Revenues Bonds			0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
4199999. Total - Credit Tenant Loans			0	0	XXX
4899999. Total - Hybrid Securities			0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
7799999. Total - Issuer Obligations			0	0	XXX
7899999. Total - Residential Mortgage-Backed Securities			0	0	XXX
7999999. Total - Commercial Mortgage-Backed Securities			0	0	XXX
8099999. Total - Other Loan-Backed and Structured Securities			0	0	XXX
8399999. Total Bonds			0	0	XXX
8999999. Total - Preferred Stocks			0	0	XXX
9799999. Total - Common Stocks			0	0	XXX
9899999. Total - Preferred and Common Stocks			0	0	XXX
9999999 - Totals			0	0	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value $ 1,421,355 Book/Adjusted Carrying Value $ 1,713,724
2. Average balance for the year to date Fair Value $ 127,852,836 Book/Adjusted Carrying Value $ 128,530,459
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 141,874,590 Book/Adjusted Carrying Value $ 142,585,080

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Chase Manhattan	New York, NY					827,579	257,176	651,327	XXX
First Union Wacovia National Bank	St. Louis, MO					(161,393,541)	(107,993,292)	(193,274,773)	XXX
National City	Cleveland, OH					50,203	50,203	67,433	XXX
Sun Trust	Orlando, FL					(52,421,408)	939,138	(13,126,593)	XXX
Fifth Third	Cincinnati, OH					0	(188)	0	XXX
Bank of America	Atlanta, GA					(21,508,555)	15,308,404	174,424,780	XXX
Huntington Bank	Cincinnati, OH					26,584	5,897	81,304	XXX
Bank of New York Mellon	New York, NY					(44,599,339)	(38,532,509)	(28,200,051)	XXX
US Bank, NA	Cincinnati, OH					2,276,807	2,122,542	1,677,602	XXX
Federal Home Loan Bank	Cincinnati, OH					79,295	78,555	141,412	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(276,662,377)	(127,764,074)	(57,557,559)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(276,662,377)	(127,764,074)	(57,557,559)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(276,662,377)	(127,764,074)	(57,557,559)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
US Treasury Bill		07/22/2011	0.036	10/20/2011	4,949,906	0	337
0199999. U.S. Governments - Issuer Obligations					4,949,906	0	337
0599999. Total - U.S. Government Bonds					4,949,906	0	337
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4199999. Total - Credit Tenant Loans					0	0	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					4,949,906	0	337
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					4,949,906	0	337
BSDT		07/01/2011			4,551,045		1
8499999. Sweep Accounts					4,551,045	0	1
8699999 - Total Cash Equivalents					9,500,951	0	338