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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile US

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

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

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

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

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

Internet Website Address www.integritylife.com

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

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

OFFICERS

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

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton } SS

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

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

Subscribed and sworn to before me this
26th 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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	2,475,547,412		2,475,547,412	2,382,140,448
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	405,399,865		405,399,865	412,620,614
3.	Mortgage loans on real estate:				
	3.1 First liens	48,128,825		48,128,825	60,527,706
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ ..... (4,307,862)), cash equivalents ($ .... 109,274,057) and short-term investments ($ ..... 23,298,579)	128,264,774		128,264,774	173,017,575
6.	Contract loans (including $ .... premium notes)	122,318,335		122,318,335	120,340,300
7.	Derivatives				
8.	Other invested assets	54,625,046		54,625,046	55,030,370
9.	Receivables for securities	2,813,421		2,813,421	2,810,394
10.	Securities lending reinvested collateral assets	3,786,836		3,786,836	26,241,116
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Line 1 to Line 11)	3,240,884,514		3,240,884,514	3,232,728,523
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	35,006,028		35,006,028	30,187,479
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	13,161,227		13,161,227	14,780,684
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	19,233,560		19,233,560	19,293,960
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	53,072,703	29,762,069	23,310,634	25,013,456
19.	Guaranty funds receivable or on deposit	2,033,822		2,033,822	2,033,822
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($ ....) and other amounts receivable	385,681	58,408	327,273	325,210
25.	Aggregate write-ins for other than invested assets	1,807,011		1,807,011	1,775,159
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	3,365,584,546	29,820,477	3,335,764,069	3,326,138,293
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,563,159,325		2,563,159,325	2,583,572,277
28.	Totals (Line 26 and Line 27)	5,928,743,871	29,820,477	5,898,923,394	5,909,710,570

DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Line 1001 through Line 1103 plus Line 1198) (Line 11 above)				
2501. CSV of corporate owned life insurance	1,807,011		1,807,011	1,775,159
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	1,807,011		1,807,011	1,775,159

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,253,345,393 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,253,345,393	2,173,599,173
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	322,059,229	311,200,292
4. Contract claims:		
4.1 Life	131,000	128,000
4.2 Accident and health		
5. Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)		
6.2 Dividends not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on cancelled contracts		
9.2 Provision for experience rating refunds, including $ .... accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 31,416,192 ceded	31,416,192	
9.4 Interest Maintenance Reserve	8,242,519	6,317,393
10. Commissions to agents due or accrued-life and annuity contracts $ ...., accident and health $ .... and deposit-type contract funds $	703,376	834,337
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	505,437	542,399
13. Transfers to Separate Accounts due or accrued (net) (including $ (39,868,265) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(28,344,875)	59,521,572
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,630,854	5,826,759
15.1 Current federal and foreign income taxes, including $ 8,604,575 on realized capital gains (losses)	7,648,988	14,510,474
15.2 Net deferred tax liability		
16. Unearned investment income	6,859	85
17. Amounts withheld or retained by company as agent or trustee	34,775	20,111
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	2,660,280	7,051,305
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 10,211,020 and interest thereon $	10,211,020	
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	39,467,029	44,701,063
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,714,559	1,562,912
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	3,074	2,835
24.09 Payable for securities	9,336,767	1,524,087
24.10 Payable for securities lending	131,064,253	169,585,476
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	208,227	
26. Total liabilities excluding Separate Accounts business (Line 1 to Line 25)	2,796,044,956	2,796,928,273
27. From Separate Accounts statement	2,563,159,325	2,583,572,277
28. Total liabilities (Line 26 and Line 27)	5,359,204,281	5,380,500,550
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	613,163,871	613,163,872
34. Aggregate write-ins for special surplus funds	7,130,288	7,529,230
35. Unassigned funds (surplus)	(83,575,046)	(94,483,082)
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Line 31 through Line 35 minus Line 36) (including $ .... in Separate Accounts Statement)	536,719,113	526,210,020
38. Total of Line 29, Line 30 and Line 37	539,719,113	529,210,020
39. Total of Line 28 and Line 38 (Page 2, Line 28, Col. 3)	5,898,923,394	5,909,710,570
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks that are pending escheatment to the state	208,227	
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	208,227	
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Line 3101 through Line 3103 plus Line 3198) (Line 31 above)		
3401. Surplus from additional DTA (SSAP 10R)	7,130,288	7,529,230
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Line 3401 through Line 3403 plus Line 3498) (Line 34 above)	7,130,288	7,529,230

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	279,897,592	317,051,034	389,413,664
2. Considerations for supplementary contracts with life contingencies	3,236,788	4,180,143	5,737,642
3. Net investment income	112,119,842	107,331,724	143,321,149
4. Amortization of Interest Maintenance Reserve (IMR)	1,109,794	285,633	514,117
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	1,315,721	1,349,701	1,824,446
7. Reserve adjustments on reinsurance ceded	(95,872,617)	(60,309,046)	(54,960,912)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	7,457,153	6,000,236	8,128,301
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	1,127,870	2,552,165	3,361,804
9. Totals (Line 1 to Line 8.3)	310,392,143	378,441,590	497,340,211
10. Death benefits	4,087,804	5,639,132	6,946,062
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	69,610,066	57,137,449	75,871,509
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	181,037,913	186,858,920	255,304,785
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	10,871,848	10,662,189	14,396,742
18. Payments on supplementary contracts with life contingencies	1,827,218	1,630,104	2,246,720
19. Increase in aggregate reserves for life and accident and health contracts	79,445,967	132,754,665	155,404,907
20. Totals (Line 10 to Line 19)	346,880,816	394,682,459	510,170,725
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	16,099,940	17,508,358	22,159,910
22. Commissions and expense allowances on reinsurance assumed	10,994	87,743	141,074
23. General insurance expenses	13,061,511	15,285,731	19,662,668
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,145,545	1,019,250	1,535,217
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(92,912,444)	(70,384,182)	(117,945,158)
27. Aggregate write-ins for deductions	401,610	513,862	589,873
28. Totals (Line 20 to Line 27)	284,687,972	358,713,221	436,314,309
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	25,704,171	19,728,369	61,025,902
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	25,704,171	19,728,369	61,025,902
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	8,027,749	3,510,982	15,037,665
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	17,676,422	16,217,387	45,988,237
34. Net realized capital gains or (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 7,198,116 (excluding taxes of $ 1,406,459 transferred to the IMR)	4,475,290	(3,346,081)	(3,349,977)
35. Net Income (Line 33 plus Line 34)	22,151,712	12,871,306	42,638,260
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	529,210,020	501,528,261	501,528,261
37. Net income (Line 35)	22,151,712	12,871,306	42,638,260
38. Change in net unrealized capital gains (losses)less capital gains tax of $ (12,328,286)	(3,183,969)	22,142,628	46,284,215
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	4,304,263	(2,678,562)	4,901,860
41. Change in nonadmitted assets	(17,961,087)	4,506,647	1,840,234
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			(37,702,457)
44. Change in asset valuation reserve	5,234,034	(14,207,506)	(32,143,944)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	363,082	1,214,975	1,648,365
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(398,942)	(296,434)	215,226
54. Net change in capital and surplus (Line 37 through Line 53)	10,509,093	23,553,054	27,681,759
55. Capital and surplus as of statement date (Line 36 plus Line 54)	539,719,113	525,081,315	529,210,020
DETAILS OF WRITE-INS			
08.301. Administrative service fees	1,204,960	1,532,689	1,951,177
08.302. Other fee income	(112,046)	959,897	1,328,500
08.303. Other income (expense)	34,956	59,579	82,127
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Line 08.301 through Line 08.303 plus Line 08.398) (Line 8.3 above)	1,127,870	2,552,165	3,361,804
2701. Securities lending interest expense	507,836	435,828	630,119
2702. Experience refund	60,514	54,156	54,156
2703. Bonus interest	25,345	59,382	76,992
2798. Summary of remaining write-ins for Line 27 from overflow page	(192,085)	(35,504)	(171,394)
2799. Totals (Line 2701 through Line 2703 plus Line 2798) (Line 27 above)	401,610	513,862	589,873
5301. Change in surplus from additional DTA (SSAP 10R)	(398,942)	(296,434)	215,226
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Line 5301 through Line 5303 plus Line 5398) (Line 53 above)	(398,942)	(296,434)	215,226

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	284,746,414	324,282,861	397,653,314
2. Net investment income	104,486,047	99,602,729	138,242,129
3. Miscellaneous income	8,349,110	9,902,102	1,165,368
4. Total (Line 1 through Line 3)	397,581,571	433,787,692	537,060,811
5. Benefit and loss related payments	329,968,564	335,597,057	446,624,484
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(5,045,997)	(77,184,912)	(150,591,651)
7. Commissions, expenses paid and aggregate write-ins for deductions	31,083,428	34,297,705	43,748,186
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ 8,604,575 tax on capital gains (losses)	23,493,808	11,050,338	9,848,617
10. Total (Line 5 through Line 9)	379,499,803	303,760,188	349,629,636
11. Net cash from operations (Line 4 minus Line 10)	18,081,768	130,027,504	187,431,175
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	469,747,312	243,622,775	351,291,590
12.2 Stocks	96,847,392	63,577,499	82,226,168
12.3 Mortgage loans	21,841,856	9,749,418	9,950,386
12.4 Real estate			
12.5 Other invested assets	32,151,989	2,729,762	8,447,797
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments			
12.7 Miscellaneous proceeds	7,809,653		286,092
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	628,398,202	319,679,454	452,202,033
13. Cost of investments acquired (long-term only):			
13.1 Bonds	556,746,094	373,340,432	603,504,137
13.2 Stocks	91,395,769	62,150,233	80,175,821
13.3 Mortgage loans	9,850,000	9,417,742	9,417,742
13.4 Real estate			
13.5 Other invested assets	9,370,461	7,650,685	34,785,778
13.6 Miscellaneous applications		7,197,415	
13.7 Total investments acquired (Line 13.1 through Line 13.6)	667,362,324	459,756,507	727,883,478
14. Net increase or (decrease) in contract loans and premium notes	1,978,035	1,281,848	3,665,808
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(40,942,157)	(141,358,901)	(279,347,253)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	10,211,020		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	10,858,937	9,446,714	16,062,464
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(42,962,369)	21,511,516	122,223,010
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(21,892,412)	30,958,230	138,285,474
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(44,752,801)	19,626,833	46,369,396
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	173,017,575	126,648,179	126,648,179
19.2 End of period (Line 18 plus Line 19.1)	128,264,774	146,275,012	173,017,575

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

20.0001			
20.0002			
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	449,579	619,667	798,133
3. Ordinary individual annuities	282,312,139	318,279,497	390,891,106
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal	282,761,718	318,899,164	391,689,239
12. Deposit-type contracts	39,497,906	42,468,860	56,168,373
13. Total	322,259,624	361,368,024	447,857,612
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Line 1001 through Line 1003 plus Line 1098) (Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

   A. Accounting Practices

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

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

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

   C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors.

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

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

   B. Debt Restructuring. No change.

   C. Reverse Mortgages. No change.

   D. Loan-Backed Securities

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

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

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

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the nine month period ended September 30, 2011:						
02150EAN3	$ 735,809	$ 689,181	$ 46,628	$ 689,181	$ 646,355	9/30/2011
52524MAV1	737,223	734,084	3,139	734,084	380,484	9/30/2011
61752RAJ1	2,765,128	2,487,904	277,224	2,487,904	1,732,915	9/30/2011
12543PAQ6	1,403,630	1,236,252	167,378	1,236,252	1,155,602	6/30/2011
3622MPAP3	1,843,946	1,352,426	491,520	1,352,426	1,265,228	6/30/2011
52523KAJ3	1,809,442	1,457,788	351,654	1,457,788	755,738	6/30/2011
Total	$ 9,295,178	$ 7,957,635	$ 1,337,543	$ 7,957,635	$ 5,936,322	
For the Year ended December 31, 2010:						
74922EAF6	$ 816,884	$ 792,144	$ 24,740	$ 792,144	$ 642,459	12/31/2010
75970JAD8	1,782,812	1,610,607	172,205	1,610,607	1,410,006	12/31/2010
75970JAJ5	2,114,219	1,818,487	295,732	1,818,487	1,113,446	9/30/2010
05535DAM6	902,600	762,003	140,597	762,003	670,104	9/30/2010
02150EAN3	880,041	768,025	112,016	768,025	682,562	6/30/2010
12543PAQ6	1,622,236	1,401,696	220,540	1,401,696	1,225,466	6/30/2010
32051GTE5	1,235,933	1,094,318	141,615	1,094,318	971,219	6/30/2010
52520QAG9	4,327,595	3,936,783	390,812	3,936,783	3,479,615	6/30/2010
61749EAF4	1,864,433	1,703,579	160,854	1,703,579	1,154,288	6/30/2010
75970JAJ5	2,171,727	2,127,197	44,530	2,127,197	1,256,307	6/30/2010
93934NAK1	1,829,700	1,673,016	156,684	1,673,016	1,311,790	6/30/2010
Total	$ 19,548,180	$ 17,687,855	$ 1,860,325	$ 17,687,855	$ 13,917,262	
For the six month period ended December 31, 2009:						
05950NBU1	$ 1,515,025	$ 657,848	$ 857,177	$ 657,848	$ 1,148,252	12/31/2009
52522HAN2	1,950,652	1,733,739	216,913	1,733,739	1,225,190	12/31/2009
75970JAJ5	2,257,749	2,180,785	76,964	2,180,785	1,300,725	12/31/2009
93934FEQ1	686,403	650,809	35,594	650,809	591,413	12/31/2009
05950NBU1	2,152,505	1,579,098	573,407	1,579,098	1,156,443	9/30/2009
12543PAQ6	1,778,332	1,617,220	161,112	1,617,220	1,203,068	9/30/2009
32056FAG7	302,352	72,289	230,063	72,289	62,926	9/30/2009

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
40432BBH1	553,261	171,089	382,172	171,089	151,855	9/30/2009
52524MAV1	861,647	758,127	103,520	758,127	317,713	9/30/2009
Total	$ 12,057,926	$ 9,421,004	$ 2,636,922	$ 9,421,004	$ 7,157,585	

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

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (3,431,769)	$ 36,839,452	$ (31,674,624)	$ 168,596,020

(5) The Company monitors investments to determine if there has been an other-than-temporary decline in fair value. Factors management considers for each identified security include the following:

- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

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

F. Real Estate. No change.

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

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt. No change.

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

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

14. Contingencies. No change.

15. Leases. No change.

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

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

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2011

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Issue Obligation	-	-	-	-
RMBS	-	-	3,509,762	3,509,762
CMBS	-	-	27,091	27,091
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total Bonds	$ -	$ -	$ 3,536,853	$ 3,536,853
Preferred Stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 133,703,339	$ -	$ -	$ 133,703,339
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 133,703,339	$ -	$ -	$ 133,703,339

NOTES TO FINANCIAL STATEMENTS

Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Credit Default Swaps	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ -	$ -
Separate account assets	$ 510,891,359	$ -	$ 189,348	$ 511,080,707
Total assets at fair value	$ 644,594,698	$ -	$ 3,726,201	$ 648,320,899
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (3,074)	$ (3,074)
Total liabilities at fair value	$ -	$ -	$ (3,074)	$ (3,074)

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

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

	Balance at 6/30/2011	Transfers in Level 3	Transfers out of Level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Purchases, issuances, sales and settlements	Balance at 9/30/2011
RMBS	$ 4,951,651	$ -	$(1,229,430)	$ -	$ (201,335)	$ (11,124)	$ 3,509,762
CMBS	-	28,746	-	-	4,507	(6,162)	27,091
Separate account assets	560,731	-	(53,690)	(610,044)	382,745	(90,394)	189,348
Derivative liabilities	(2,255)	-	-	-	(819)	-	(3,074)
Total	$ 5,510,127	$ 28,746	$(1,283,120)	$ (610,044)	$ 185,098	$ (107,680)	$ 3,723,127

	Balance at 3/31/2011	Transfers in Level 3	Transfers out of Level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Purchases, issuances, sales and settlements	Balance at 6/30/2011
RMBS	$ 5,378,900	$ -	$ -	$(1,495,615)	$ 1,085,069	$ (16,703)	$ 4,951,651
Separate account assets	800,402	261,664	-	-	(421,579)	(79,756)	560,731
Derivative liabilities	(2,463)	-	-	-	208	-	(2,255)
Total	$ 6,176,839	$ 261,664	$ -	$(1,495,615)	$ 663,698	$ (96,459)	$ 5,510,127

	Balance at 1/1/2011	Transfers in Level 3	Transfers out of Level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Purchases, issuances, sales and settlements	Balance at 3/31/2011
RMBS	$ 5,944,632	$ -	$ (409,047)	$ -	$ 9,823	$ (166,508)	$ 5,378,900
Separate account assets	675,141	-	(261,664)	(16,390)	393,795	9,520	800,402
Derivative liabilities	(2,835)	-	-	-	372	-	(2,463)
Total	$ 6,616,938	$ -	$ (670,711)	$ (16,390)	$ 403,990	$ (156,987)	$ 6,176,839

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

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

B. Not applicable.

C. Not applicable.

D. Not applicable.

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

NOTES TO FINANCIAL STATEMENTS

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

If yes, attach an explanation.

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

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

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

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information

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

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

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

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

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

GENERAL INTERROGATORIES (continued)

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

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

....
....

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

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

....
....

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

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

....
....

FINANCIAL

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

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

INVESTMENT

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

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

FNMA MBS POOLS $9,581,953

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/ Adjusted Carrying Value	2 Current Quarter Book/ Adjusted Carrying Value
14.21 Bonds	$	$ ....
14.22 Preferred Stock	$	$ ....
14.23 Common Stock	$ 251,985,107	$ 271,696,526
14.24 Short-Term Investments	$	$ ....
14.25 Mortgage Loans on Real Estate	$	$ ....
14.26 All Other	$	$ ....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	$ 251,985,107	$ 271,696,526
14.28 Total Investment in Parent included in Line 14.21 to Line 14.26 above	$	$ ....

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

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

If no, attach a description with this statement.

GENERAL INTERROGATORIES (continued)

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE AND HEALTH

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

		1 Amount
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 44,582,072
	1.14 Total Mortgages in Good Standing	$ 44,582,072
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$ 3,546,753
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 3,546,753
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Line 1.14 plus Line 1.21 plus Line 1.34 plus Line 1.44) (Page 2, Column 3, Line 3.1 plus Line 3.2)	$ 48,128,825
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%

3.1	Do you act as a custodian for health savings accounts?	Yes ( ) No (X)
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes ( ) No (X)
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Column 2 Through Column 5	Deposit-Type Contracts
1. Alabama AL	L	15,709	2,250,213			2,265,922	2,529,191
2. Alaska AK	L	1,751				1,751	
3. Arizona AZ	L	11,036	8,012,041			8,023,077	95,524
4. Arkansas AR	L	4,051	1,088,336			1,092,387	
5. California CA	L	195	16,670,359			16,670,554	1,090,978
6. Colorado CO	L	6,367	6,768,272			6,774,639	620,786
7. Connecticut CT	L		10,071,248			10,071,248	82,000
8. Delaware DE	L	1,908	1,295,314			1,297,222	154,278
9. District of Columbia DC	L		264,863			264,863	
10. Florida FL	L	17,722	25,541,642			25,559,364	3,142,953
11. Georgia GA	L	22,987	2,646,635			2,669,622	593,258
12. Hawaii HI	L		3,469,981			3,469,981	562,322
13. Idaho ID	L		653,125			653,125	315,096
14. Illinois IL	L	33,651	13,253,486			13,287,137	1,841,856
15. Indiana IN	L	8,633	9,274,390			9,283,023	1,683,128
16. Iowa IA	L	10,061	2,915,163			2,925,224	126,799
17. Kansas KS	L	3,312	1,510,995			1,514,307	300,000
18. Kentucky KY	L	1,776	3,384,564			3,386,340	647,020
19. Louisiana LA	L		3,373,547			3,373,547	353,554
20. Maine ME	N	217	1,840			2,057	
21. Maryland MD	L	32,975	3,063,571			3,096,546	857,113
22. Massachusetts MA	L		6,097,024			6,097,024	538,048
23. Michigan MI	L	1,274	13,902,402			13,903,676	923,399
24. Minnesota MN	L	4,060	9,717,024			9,721,084	109,763
25. Mississippi MS	L	8,412	6,637,069			6,645,481	177,699
26. Missouri MO	L	12,371	6,123,718			6,136,089	560,902
27. Montana MT	L		111,671			111,671	
28. Nebraska NE	L	2,058	1,776,969			1,779,027	1,162,507
29. Nevada NV	L	193	3,338,537			3,338,730	100,000
30. New Hampshire NH	N		285,407			285,407	
31. New Jersey NJ	L	2,032	14,208,591			14,210,623	2,089,150
32. New Mexico NM	L	18,403	683,347			701,750	
33. New York NY	N		1,891,578			1,891,578	
34. North Carolina NC	L		8,780,009			8,780,009	1,272,501
35. North Dakota ND	L		35,507			35,507	50,000
36. Ohio OH	L	117,276	24,726,290			24,843,566	1,021,238
37. Oklahoma OK	L	14,380	1,493,969			1,508,349	118,623
38. Oregon OR	L	3,582	3,521,318			3,524,900	690,226
39. Pennsylvania PA	L	27,109	24,159,542			24,186,651	4,916,455
40. Rhode Island RI	L		1,149,102			1,149,102	869,458
41. South Carolina SC	L	26,622	1,612,393			1,639,015	619,413
42. South Dakota SD	L		418,139			418,139	
43. Tennessee TN	L	5,443	3,360,363			3,365,806	997,447
44. Texas TX	L	19,401	21,720,086			21,739,487	5,243,335
45. Utah UT	L		343,664			343,664	51,447
46. Vermont VT	N		76,508			76,508	
47. Virginia VA	L	2,337	3,830,098			3,832,435	325,817
48. Washington WA	L	5,032	1,152,062			1,157,094	380,000
49. West Virginia WV	L	5,450	544,248			549,698	216,701
50. Wisconsin WI	L	1,793	5,040,880			5,042,673	2,067,921
51. Wyoming WY	L		65,039			65,039	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CN	N						
58. Aggregate Other Alien OT	XXX						
59. Subtotal	(a) 47	449,579	282,312,139			282,761,718	39,497,906
90. Reporting entity contributions for employee benefit plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	449,579	282,312,139			282,761,718	39,497,906
96. Plus Reinsurance Assumed	XXX	76,627				76,627	
97. Totals (All Business)	XXX	526,206	282,312,139			282,838,345	39,497,906
98. Less Reinsurance Ceded	XXX	2,797,347	143,404			2,940,751	
99. Totals (All Business) less Reinsurance Ceded	XXX	(2,271,141)	282,168,735			279,897,594	39,497,906
DETAILS OF WRITE-INS							
5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)	XXX						
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Line 9401 through Line 9403 plus Line 9498) (Line 94 above)	XXX						

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Barcode

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

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

Explanation:

Barcode

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

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

EXPLANATION:

BARCODE:

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

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

EXPLANATION:

BARCODE:

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

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

EXPLANATION:

BARCODE:

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

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

EXPLANATION:

BARCODE:

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

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

EXPLANATION:

BARCODE:

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

OVERFLOW PAGE FOR WRITE-INS

OVERFLOW WRITE-INS FOR Page 4, Summary of Operations

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
AGGREGATED AT Line 27, Deductions			
2704. Reserve Adjustment Assumed	(199,536)		(195,355)
2705. Penalties and Fees	(3,512)		
2706. Cash over & short	10,963	(35,504)	23,961
2798. Line 27, Deductions	(192,085)	(35,504)	(171,394)

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	60,527,706	61,408,966
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	9,850,000	8,600,000
2.2. Additional investment made after acquisition		817,742
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	21,841,856	9,950,386
8. Deduct amortization of premium and mortgage interest points and commitment fees	407,026	348,616
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	48,128,824	60,527,706
12. Total Valuation Allowance		
13. Subtotal (Line 11 plus Line 12)	48,128,824	60,527,706
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	48,128,824	60,527,706

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	55,030,370	54,072,980
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	4,021,053	
2.2. Additional investment made after acquisition	5,349,408	8,544,662
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(78,076)	860,525
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	9,697,709	8,447,797
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	54,625,046	55,030,370
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	54,625,046	55,030,370

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,794,761,058	2,479,247,460
2. Cost of bonds and stocks acquired	648,141,863	683,679,958
3. Accrual of discount	5,683,717	9,203,468
4. Unrealized valuation increase (decrease)	(14,020,641)	57,124,455
5. Total gain (loss) on disposals	18,337,220	8,914,017
6. Deduct consideration for bonds and stocks disposed of	566,594,704	433,517,758
7. Deduct amortization of premium	2,454,671	6,064,871
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	2,906,568	3,825,671
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	2,880,947,274	2,794,761,058
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,880,947,274	2,794,761,058

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,786,978,707	365,533,386	447,633,788	70,146,476	1,761,380,757	1,786,978,707	1,775,024,781	1,798,063,848
2. Class 2 (a)	540,281,242	2,338,832,841	2,243,690,801	(61,916,839)	553,361,521	540,281,242	573,506,443	521,700,255
3. Class 3 (a)	106,838,914	1,348,423	1,162,506	(13,015,174)	92,295,533	106,838,914	94,009,657	95,108,145
4. Class 4 (a)	142,332,018	9,577,701	11,897,695	5,255,148	147,834,873	142,332,018	145,267,172	134,604,960
5. Class 5 (a)	14,668,077		737,202	1,562,390	12,574,813	14,668,077	15,493,265	12,632,582
6. Class 6 (a)	6,513,486		157,849	(1,536,903)	7,078,222	6,513,486	4,818,734	6,745,366
7. Total Bonds	2,597,612,444	2,715,292,351	2,705,279,841	495,098	2,574,525,719	2,597,612,444	2,608,120,052	2,568,855,156
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	2,597,612,444	2,715,292,351	2,705,279,841	495,098	2,574,525,719	2,597,612,444	2,608,120,052	2,568,855,156

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ .... 132,572,635 ; NAIC 2 $ ....; NAIC 3 $ ....; NAIC 4 $ ....; NAIC 5 $ ....; NAIC 6 $ ....

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999 Totals	23,298,579	X X X	23,310,080	521	4,000

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	147,130,256	98,344,655
2. Cost of short-term investments acquired	766,197,183	1,406,976,662
3. Accrual of discount	5,336	5,964
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(8,800)	22,802
6. Deduct consideration received on disposals	889,977,654	1,357,763,673
7. Deduct amortization of premium	47,743	456,154
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	23,298,578	147,130,256
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	23,298,578	147,130,256

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(2,835)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	(239)
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8)	(3,074)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(3,074)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year				(144,000)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				(144,000)
3.1	Change in variation margin on open contracts			158,190	
3.2	Add:				
	Change in adjustment to basis of hedged item				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year				
	Change in amount recognized				
3.23	Section 1, Column 16, current year to date minus	117,630			
3.24	Section 1, Column 16, prior year	(40,560)	158,190	158,190	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year		111,747		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	111,747	111,747		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				
5.2	Used to adjust basis of hedged items				
6.	Book/Adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3.3 minus Line 4.3 minus Line 5.1 minus Line 5.2)				(288,000)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(288,000)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
976657A@5	WISCONSIN ENERGY 976657AG1	1FE	1,000,000	2,539,202	2,714,581	07/06/2007	09/20/2012	MORGAN STANLEY	(3,074)	(3,074)	929766-MU-4	WBCMT 2003-C9 A4	1FE	2,542,276	2,717,655
9999999 - TOTALS				2,539,202	2,714,581				(3,074)	(3,074)				2,542,276	2,717,655

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	2,528,984	1	2,532,569	1	2,536,689			1	2,528,984
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,585	XXX	4,120	XXX	2,513	XXX		XXX	10,218
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	2,532,569	1	2,536,689	1	2,539,202			1	2,539,202

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(3,074)	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		(3,074)
4.	Part D, Column 5		
5.	Part D, Column 6	(3,074)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	(3,074)	
8.	Part B, Section 1, Column 13	117,630	
9.	Total (Line 7 plus Line 8)		114,556
10.	Part D, Column 8	117,630	
11.	Part D, Column 9	(3,074)	
12.	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,000,000	
14.	Part B, Section 1, Column 19	288,000	
15.	Part D, Column 11	1,288,000	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	39,584,455	35,197,817
2. Cost of cash equivalents acquired	5,932,528,614	4,302,214,162
3. Accrual of discount		156
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		1,797
6. Deduct consideration received on disposals	5,862,839,011	4,297,802,645
7. Deduct amortization of premium		26,832
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	109,274,058	39,584,455
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	109,274,058	39,584,455

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in good standing - Commercial Mortgages - all other								
0009050	Houston	TX		09/28/2011	5.250	5,000,000		7,278,481
0599999 - Mortgages in good standing - Commercial Mortgages - all other						5,000,000		7,278,481
0899999 - TOTAL Mortgages in good standing						5,000,000		7,278,481
3399999 - TOTALS						5,000,000		7,278,481

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayment																	
0009001	Santa Teresa	NM		11/07/2000		1,986,278								17,578			
0009042	Garden City	ID		10/21/2005		3,449,431								24,445			
0009044	Springville	UT		04/05/2006		3,722,199								24,129			
0009046	Sacramento	CA		02/02/2007		10,416,593								77,722			
0009047	Ocala	FL		10/19/2007		7,319,310								51,309			
0009048	Naples	FL		03/04/2010		8,501,432								35,210			
0009049	Los Angeles	CA		06/02/2011										21,101			
0299999 - Mortgages with partial repayment						35,395,243								251,494			
0599999 - TOTALS						35,395,243								251,494			

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated												
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP		09/08/2006	1		169,974		2,651,138	0.770
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP		07/28/2006	3		366,824		769,579	4.010
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS		03/15/2011	3		1,365,000		11,550,530	1.670
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP		07/15/2011	2	2,168,163	1,617,513		17,000,934	1.200
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated								2,168,163	3,519,311		31,972,181	
3999999 - TOTAL - Unaffiliated								2,168,163	3,519,311		31,972,181	
4199999 - TOTALS								2,168,163	3,519,311		31,972,181	

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 Deposit	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated																			
	ALINDA FUND I INFRASTRUCTURE F	WILMINGTON	DELAWARE	ALINDA FUND I INFRAST	09/08/2006	09/28/2011	865,469							865,469	865,469				
	AUDAX MEZZANINE LP	WILMINGTON	DELAWARE	AUDAX MEZZANINE LP	11/30/2006	09/09/2011	145,180							145,180	145,180				
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PART	07/28/2006	08/01/2011	1,147,435							1,147,435	1,147,435				
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVI	07/15/2011	09/28/2011	876,318							876,318	876,318				
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated							3,034,402							3,034,402	3,034,402				
3999999 - TOTAL - Unaffiliated							3,034,402							3,034,402	3,034,402				
4199999 - TOTALS							3,034,402							3,034,402	3,034,402				

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
36230U-YF-0	GNMA HECM . 4.676% 09/01/46		08/25/2011	BANK of AMERICA SEC		2,174,063	2,000,000.00	6,506	1
36295$-YY-Y	GNM 11-93 A . 4.677% 10/26/61		09/15/2011	BANK of AMERICA SEC		1,087,813	1,000,000.00	3,248	1
36295$-ZZ-Z	GN HMBS URBAN KL-UF58 . 4.647% 10/20/61		09/07/2011	KNIGHT LIBERTAS LLC		4,351,250	4,000,000.00	9,294	1
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		08/01/2011	Interest Capitalization		3,221	3,221.00		1
0599999 - Subtotal - Bonds - U.S. Governments						7,616,346	7,003,221.00	19,048	
Bonds - All Other Governments									
683234-DP-0	PROV OF ONTARIO . 1.600% 09/21/16	A	09/14/2011	Various		19,976,000	20,000,000.00		1FE
1099999 - Subtotal - Bonds - All Other Governments						19,976,000	20,000,000.00		
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
01F03$-48-8	FNMA DOLLAR ROLL . 3.000% 07/01/26		07/15/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	12,334	1FE
01F03$-49-6	FNMA DOLLAR ROLL . 3.000% 09/01/26		08/11/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	14,801	1FE
01F03$-4A-3	FNMA DOLLAR ROLL . 3.000% 10/01/26		09/15/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	13,979	1
10620N-BU-1	BRAZOS HIGH EDU AUTH . 1.732% 06/25/43		09/26/2011	WELLS FARGO		4,312,500	5,000,000.00		1Z*
130536-PR-0	CA PCR WST MGMT POLLUTION . 1.450% 08/01		08/01/2011	MERRILL LYNCH-NY--FX INC		1,000,000	1,000,000.00		2Z*
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES		07/28/2011	BARCLAYS		1,200,000	1,200,000.00		1Z*
31392J-TL-3	FNR 2003-20 MZ . 5.750% 03/25/33		09/01/2011	Interest Capitalization		23,296	23,296.00		1
31394R-VW-6	FHLMC 2758 ZG . 5.500% 04/15/33		09/01/2011	Interest Capitalization		197,398	197,398.00		1
31397N-LM-5	FNR 2009-11 NB . 5.000% 03/25/29		07/20/2011	RBS GREENWICH CAPITAL		3,320,625	3,000,000.00	10,000	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z . 5.568% 02/16/44		09/01/2011	Interest Capitalization		24,964	24,964.00		1
38373Y-UK-8	GNMA - CMO 2003-5 Z . 5.689% 11/16/42		09/01/2011	Interest Capitalization		46,195	46,195.00		1
485107-CK-0	KC MO TIF VRDN . 0.220% 11/01/28		07/27/2011	STERN		9,000,000	9,000,000.00	25,705	1FE
663903-DM-1	NORTHEAST OH . 6.038% 11/15/40		08/03/2011	MERRILL LYNCH-NY--FX INC		2,140,820	2,000,000.00	27,842	1Z*
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						50,011,656	51,093,480.00	104,660	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00206R-AZ-5	AT&T INC . 3.875% 08/15/21		08/15/2011	BARCLAYS		4,985,250	5,000,000.00		1FE
039483-BD-3	ARCHER-DANIELS-MIDLAND . 4.535% 03/26/42		09/26/2011	Taxable Exchange		1,953,420	2,024,310.00		1FE
05948K-XT-1	BOAA 2005-2 1CB4 . 5.500% 03/25/35		09/01/2011	Interest Capitalization		19,554	19,554.00		3Z*
07388V-AE-8	BSCMS 2007-T26 A4 . 5.471% 01/12/45		09/14/2011	BANK of AMERICA SEC		1,114,141	1,000,000.00	2,736	1Z*
12189L-AG-6	BURLINGTON NORTH SANTA FE . 4.950% 09/15		08/25/2011	Various		1,975,230	2,000,000.00	2,200	2FE
12667G-XQ-1	CWALT 2005-30CB 1A6 . 5.500% 08/25/35		09/01/2011	Interest Capitalization		38,500	38,500.00		1Z*
147446-AR-9	CASE NEW HOLLAND INC . 7.875% 12/01/17		08/18/2011	BARCLAYS		863,610	792,000.00	13,600	3FE
15671B-AE-1	CENVEO CORP . 8.875% 02/01/18		09/20/2011	RBS GREENWICH CAPITAL		320,000	400,000.00	5,128	4FE
18055#-AK-8	CLARION LIONS PP . 5.840% 06/15/19		08/30/2011	PRINCERIDGE GROUP LLC		1,576,920	1,500,000.00	21,170	2
22238H-GQ-7	COUNTRYWIDE FINL CORP . 5.800% 06/07/12		07/29/2011	CORTVIEW CAPITAL SECURITIES LL		569,718	550,000.00	4,962	1FE
22546B-AC-4	CSMC 2007-C5 A2 . 5.589% 09/15/40		08/10/2011	J P MORGAN SEC FIXED INC		1,830,570	1,803,795.00	3,921	1Z*
23305X-AD-3	DBUBS 2011-LC2A A4 . 4.537% 05/10/21		08/08/2011	UBS WARBURG		3,050,351	3,110,000.00	3,919	1Z*
23305Y-AC-3	DBUBS 2011-LC3A A3 . 4.638% 04/10/21		08/11/2011	DEUTSCHE BANK		1,009,978	1,000,000.00	3,736	1Z*
24823U-AG-3	DENBURY RESOURCES INC . 8.250% 02/15/20		08/11/2011	BANK of AMERICA SEC		996,010	967,000.00	40	4FE
25179M-AL-7	DEVON ENERGY CORPORATION . 5.600% 07/15/		08/10/2011	Various		7,054,380	7,000,000.00	5,133	2FE
26779Y-AA-7	DYNACAST INT/FIN . 9.250% 07/15/19		07/13/2011	J P MORGAN SEC HI-YIELD		1,185,593	1,165,000.00		4FE
302051-AP-2	EXIDE TECHNOLOGIES . 8.625% 02/01/18		07/21/2011	Various		968,200	940,000.00	40,763	4FE
302051-AQ-0	EXIDE TECHNOLOGIES . 8.625% 02/01/18		09/19/2011	Tax Free Exchange		967,608	940,000.00	10,810	4FE
32051G-RV-9	FHASI 2005-FA5 1A5 . 5.500% 08/25/35		09/01/2011	Interest Capitalization		35,880	35,880.00		1Z*
32051G-TE-5	FHASI 2005-FA6 A5 . 5.500% 09/25/35		09/01/2011	Interest Capitalization		21,928	21,928.00		1Z*
362341-TM-1	GSAMP 2005-SEA2 A1 . 0.587% 01/25/45		09/16/2011	RBS GREENWICH CAPITAL		1,074,524	1,224,528.00	522	1Z*
37331N-AB-7	GEORGIA-PACIFIC LLC . 5.400% 11/01/20		09/23/2011	BARCLAYS		4,048,800	4,000,000.00	88,200	2FE

(continues)

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .... 2 .

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)									
373334-JP-7	GEORGIA POWER CO . 4.250% 12/01/19		08/29/2011	WELLS FARGO		3,268,020	3,000,000.00	31,875	1FE
398433-AF-9	GRIFFON CORPORATION . 7.125% 04/01/18		08/15/2011	Tax Free Exchange		465,259	465,000.00	13,621	3FE
458140-AJ-9	INTEL CORPORATION . 3.300% 10/01/21		09/14/2011	GOLDMAN SACHS		2,992,860	3,000,000.00		1FE
46636V-AD-8	JPMCC 2011-C5 ASB . 3.678% 08/15/46		09/16/2011	J P MORGAN SEC FIXED INC		1,009,997	1,000,000.00	2,860	1Z*
491674-BE-6	KU ENERGY CORP . 3.250% 11/01/20		07/07/2011	Tax Free Exchange		1,992,838	2,000,000.00	11,917	1FE
61760R-BA-9	MSC 2011-C3 A3 . 4.054% 08/15/49		09/14/2011	MORGAN STANLEY FIXED INC		1,009,967	1,000,000.00	450	1Z*
628782-AH-7	NBTY INC . 9.000% 10/01/18		07/27/2011	Tax Free Exchange		1,213,490	1,145,000.00	33,205	4FE
652482-CE-8	NEWS AMERICA INC . 6.150% 02/15/41		08/26/2011	Tax Free Exchange		1,989,760	2,000,000.00	3,758	2FE
69351U-AP-8	PPL ELECTRIC UTILITIES . 3.000% 09/15/21		08/18/2011	J P MORGAN SEC FIXED INC		2,975,730	3,000,000.00		1FE
69362B-AY-8	PSEG POWER . 4.150% 09/15/21		09/14/2011	BARCLAYS		999,110	1,000,000.00		2FE
716495-AN-6	PETROHAWK ENERGY CORP . 6.250% 06/01/19		09/26/2011	Tax Free Exchange		2,221,836	2,226,000.00	48,694	2FE
76110W-SZ-0	RASC 2003-KS7 AI5 . 5.750% 09/25/33		08/04/2011	JEFFERIES & CO 1		2,302,526	2,646,582.00	3,382	1Z*
828807-CD-7	SIMON PROPERTY GROUP INC . 5.650% 02/01/		09/16/2011	GOLDMAN SACHS		1,104,660	1,000,000.00	7,847	1FE
828807-CF-2	SIMON PROPERTY GROUP INC . 4.375% 03/01/		09/09/2011	Various		3,107,250	3,000,000.00	4,740	1FE
86765B-AJ-8	SUNOCO LOGISTICS PARTNER . 4.650% 02/15/		07/28/2011	BARCLAYS		999,480	1,000,000.00		2FE
88732J-BB-3	TIME WARNER CABLE INC . 5.500% 09/01/41		09/07/2011	BANK of AMERICA SEC		1,964,320	2,000,000.00		2FE
893647-AP-2	TRANSDIGM INC . 7.750% 12/15/18		09/21/2011	Tax Free Exchange		1,500,000	1,500,000.00	31,000	4FE
92553P-AC-6	VIACOM INC-CLASS B . 6.750% 10/05/37		08/25/2011	WELLS FARGO		1,168,020	1,000,000.00	27,188	2FE
952355-AH-8	WEST CORP . 8.625% 10/01/18		08/26/2011	Tax Free Exchange		2,103,500	2,035,000.00	19,990	4FE
G9284#-AX-5	VITOL FINANCE PP . 5.010% 07/30/18		07/22/2011	PRINCERIDGE GROUP LLC		2,000,000	2,000,000.00		2Z
136385-AL-5	CANADIAN NATL RESOURCES . 6.250% 03/15/3	A	08/29/2011	FTN FINANCIAL SECURITIES		2,245,540	2,000,000.00	57,639	2FE
05541V-AA-4	BG ENERGY CAPITAL PLC . 4.000% 12/09/20	F	09/09/2011	FTN FINANCIAL SECURITIES		2,145,200	2,000,000.00	21,111	1FE
26835P-AC-4	EDP FINANCE BV . 4.900% 10/01/19	F	07/14/2011	Various		3,265,000	4,000,000.00	58,800	2FE
35177P-AV-9	FRANCE TELECOM . 2.750% 09/14/16	F	09/07/2011	BANK of AMERICA SEC		2,984,040	3,000,000.00		1FE
639365-AE-5	NAVIOS MARITIME . 8.125% 02/15/19	F	08/08/2011	GOLDMAN SACHS		323,300	370,000.00	16,078	4FE
686194-B*-1	ORIFLAME COSMTCS PP . 4.740% 07/13/18	F	07/01/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
806854-AB-1	SCHLUMBERGER INVESTMENT . 3.300% 09/14/2	F	09/07/2011	CITIGROUP GLOBAL MKTS		1,993,580	2,000,000.00		1FE
F0868*-AB-1	BARILLA FRANCE PP . 4.760% 07/15/21	F	07/01/2011	PRINCERIDGE GROUP LLC		3,000,000	3,000,000.00		2Z
G2044@-AX-3	COMPASS GROUPL PLC PP . 3.980% 10/01/21	F	09/08/2011	PRINCERIDGE GROUP LLC		4,000,000	4,000,000.00		2FE
G9605#-AD-1	WHITBREAD PRIVATE PLACEMENT . 3.920% 01/	F	08/27/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
N3386#-AE-9	FUGRO NV PRIVATE PLACEMENT . 4.050% 08/1	F	08/01/2011	PRINCERIDGE GROUP LLC		3,000,000	3,000,000.00		2Z
Q9194#-AK-1	TRANSURBAN PP 2006-1 C-2 . 5.950% 11/14/	R	09/06/2011	Various		75,227	75,227.00		1
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						97,080,673	96,995,303.00	600,994	
8399997 - Subtotal - Bonds - Part 3						174,684,675	175,092,004.00	724,702	
8399999 - Subtotal - Bonds						174,684,675	175,092,004.00	724,702	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
002824-10-0	ABBOTT LABS		09/28/2011	BNY CONVERG-SOFT	25,000.000	1,282,133			L
008073-10-8	AEROVIRONMENT INC		09/15/2011	Various	9,090.000	257,416			L
01881G-10-6	ALLIANCEBERNSTEIN HOLDING LP		07/26/2011	BNY CONVERG-SOFT	2,679.000	50,069			L
020002-10-1	ALLSTATE CORPORATION		09/21/2011	Various	57,783.000	1,437,895			L
02913V-10-3	AMERICAN PUBLIC EDUCATION		09/08/2011	CITIGROUP GLOBAL-EQ	1,450.000	59,141			L
029429-10-7	AMERICAN SCIENCE & ENGINEER		08/24/2011	STIFEL NICOLAUS & CO-EQ	2,655.000	165,835			L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		09/20/2011	Various	3,969.000	123,660			L
043176-10-6	ARUBA NETWORKS INC		08/26/2011	Various	14,830.000	325,894			L
045327-10-3	ASPEN TECHNOLOGY INC		08/12/2011	CITIGROUP GLOBAL-EQ	8,685.000	123,861			L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		09/30/2011	CITIGROUP GLOBAL-EQ	5,260.000	80,398			L
089302-10-3	BIG LOTS INC		09/28/2011	Various	3,945.000	136,815			L
09180C-10-6	BJ'S RESTAURANTS INC		09/09/2011	Various	19,919.000	845,523			L

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
09247X-10-1	BLACKROCK INC		09/28/2011	Various	22,020.000	3,401,580			L
09689U-10-2	BODY CENTRAL CORP		09/30/2011	Various	70,945.000	1,571,695			L
110122-10-8	BRISTOL-MYERS SQUIBB CO		07/26/2011	BNY CONVERG-SOFT	808.000	23,518			L
119848-10-9	BUFFALO WILD WINGS INC		09/01/2011	Various	17,410.000	1,046,330			L
127387-10-8	CADENCE DESIGN SYS INC		09/30/2011	Various	70,100.000	666,188			L
139594-10-5	CAPELLA EDUCATION CO		09/09/2011	Various	3,095.000	117,557			L
14754D-10-0	CASH AMERICA INTL INC		09/15/2011	SIDOTI & CO LLC	6,150.000	340,713			L
156710-10-5	CERADYNE INC		09/29/2011	Various	13,193.000	416,006			L
166764-10-0	CHEVRON CORPORATION		09/28/2011	BNY CONVERG-SOFT	14,500.000	1,349,647			L
179895-10-7	CLARCOR INC		08/04/2011	ROBERT W. BAIRD	2,785.000	118,074			L
184496-10-7	CLEAN HARBORS INC		09/30/2011	Various	16,795.000	884,173			L
19259P-30-0	COINSTAR INC		09/19/2011	WILLIAM BLAIR	2,220.000	100,210			L
20564W-10-5	COMSCORE INC		08/22/2011	Various	10,348.000	148,407			L
243537-10-7	DECKERS OUTDOOR CORP		08/04/2011	Various	3,325.000	331,900			L
252131-10-7	DEXCOM INC		09/30/2011	Various	37,895.000	532,180			L
283702-10-8	EL PASO PIPELINE PARTNERS LP		08/05/2011	Various	10,799.000	371,960			L
292554-10-2	ENCORE CAPITAL GROUP INC		07/08/2011	Various	4,535.000	141,267			L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		08/08/2011	Various	20,867.000	788,539			L
296315-10-4	ESCO TECHNOLOGIES INC		08/24/2011	JP MORGAN - EQ	2,355.000	68,527			L
31620R-10-5	FIDELITY NATIONAL TITLE		07/27/2011	KNIGHT SECURITIES	10,293.000	171,267			L
31787A-50-7	FINISAR CORPORATION		09/14/2011	Various	21,340.000	401,813			L
369604-10-3	GENERAL ELECTRIC CO		09/21/2011	Various	177,115.000	2,787,353			L
371927-10-4	GENESIS ENERGY L.P.		07/26/2011	BNY CONVERG-SOFT	3,043.000	78,776			L
37244C-10-1	GENOMIC HEALTH INC		09/30/2011	LEERINK SWANN	4,010.000	84,401			L
402635-30-4	GULFPORT ENERGY CORP		09/29/2011	Various	13,210.000	344,450			L
40425J-10-1	HMS HOLDINGS CORP		09/30/2011	CITIGROUP GLOBAL-EQ	9,610.000	242,150			L
40425J-10-1	HMS HOLDINGS CORP		08/17/2011	Stock Split	27,070.000				L
437076-10-2	HOME DEPOT		07/26/2011	BNY CONVERG-SOFT	1,885.000	69,080			L
458140-10-0	INTEL CORPORATION		08/17/2011	Various	99,284.000	2,044,204			L
46625H-10-0	JP MORGAN CHASE & CO		07/26/2011	BNY CONVERG-SOFT	4,288.000	179,099			L
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		08/25/2011	CITIGROUP GLOBAL-EQ	3,445.000	101,430			L
478160-10-4	JOHNSON & JOHNSON		07/26/2011	BNY CONVERG-SOFT	2,868.000	189,711			L
494368-10-3	KIMBERLY CLARK		07/26/2011	BNY CONVERG-SOFT	2,587.000	173,762			L
50075N-10-4	KRAFT FOODS INC		07/26/2011	BNY CONVERG-SOFT	5,923.000	207,823			L
502160-10-4	LSB INDUSTRIES INC		08/16/2011	SIDOTI & CO LLC	2,680.000	102,987			L
548661-10-7	LOWES COMPANIES		08/01/2011	BNY CONVERG-SOFT	4,471.000	99,564			L
549764-10-8	LUFKIN INDUSTRIES INC		07/05/2011	MERRILL LYNCH-ALGO	2,420.000	216,498			L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		07/26/2011	BNY CONVERG-SOFT	1,163.000	69,471			L
576323-10-9	MASTEC INC		09/29/2011	Various	21,975.000	414,594			L
577933-10-4	MAXIMUS INC		07/01/2011	Stock Split	20,909.000				L
585055-10-6	MEDTRONIC INC		08/15/2011	SANDLER O'NEILL	11,000.000	348,695			L
58933Y-10-5	MERCK & CO INC		07/26/2011	BNY CONVERG-SOFT	5,889.000	211,635			L
594918-10-4	MICROSOFT CORP		07/26/2011	BNY CONVERG-SOFT	3,863.000	108,077			L
651718-50-4	NEWPARK RESOURCES INC		07/29/2011	Various	29,215.000	274,731			L
65440K-10-6	99 CENTS ONLY STORES		09/08/2011	Various	22,645.000	420,111			L
65473P-10-5	NISOURCE INC		08/08/2011	Various	122,964.000	2,388,678			L
67020Q-10-7	NTELOS HOLDINGS CORP		09/30/2011	Various	37,794.000	665,721			L
67072V-10-3	NXSTAGE MEDICAL INC		08/03/2011	LEERINK SWANN	7,105.000	145,589			L
69351T-10-6	PPL CORPORATION		07/26/2011	BNY CONVERG-SOFT	6,881.000	195,610			L
716748-10-8	PETROQUEST ENERGY INC		08/05/2011	Various	30,030.000	238,388			L
726503-10-5	PLAINS ALL AMER PIPELINE LP		09/21/2011	Various	23,124.000	1,389,803			L

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
73172K-10-4	POLYCOM INC		07/06/2011	Stock Split	23,790.000				L
742718-10-9	PROCTER & GAMBLE CO		07/26/2011	BNY CONVERG-SOFT	2,072.000	131,132			L
749941-10-0	RF MICRO DEVICES INC		07/29/2011	CITIGROUP GLOBAL-EQ	18,505.000	125,812			L
754212-10-8	RAVEN INDUSTRIES INC		09/30/2011	Various	4,203.000	210,507			L
755111-50-7	RAYTHEON CO		09/21/2011	Various	48,841.000	2,030,112			L
775711-10-4	ROLLINS INC		09/20/2011	Various	56,130.000	1,035,021			L
83088M-10-2	SKYWORKS SOLUTIONS INC		08/15/2011	CREDIT SUISSE FIRST BOSTON	3,845.000	87,757			L
871829-10-7	SYSCO CORP		09/21/2011	Various	91,663.000	2,485,880			L
872375-10-0	TECO ENERGY INC		08/08/2011	Various	106,023.000	1,851,534			L
87424N-10-4	TALEO CORP-CLASS A		08/05/2011	WILLIAM BLAIR	2,455.000	66,866			L
882681-10-9	TEXAS ROADHOUSE INC		08/03/2011	ROBERT W. BAIRD	5,230.000	79,874			L
885175-30-7	THORATEC CORP		09/28/2011	Various	18,940.000	665,329			L
88579Y-10-1	3M CO.		09/30/2011	BNY CONVERG-SOFT	20,000.000	1,465,210			L
88732J-20-7	TIME WARNER CABLE INC		08/23/2011	Various	45,925.000	2,939,015			L
891092-10-8	TORO CO		08/18/2011	SIDOTI & CO LLC	5,030.000	245,865			L
896818-10-1	TRIUMPH GROUP INC		09/20/2011	Various	15,170.000	749,985			L
92335C-10-6	VERA BRADLEY INC		09/29/2011	Various	11,130.000	409,918			U
92827P-10-2	VIRTUSA CORP		09/30/2011	Various	9,231.000	141,255			L
929297-10-9	WMS INDUSTRIES INC		07/21/2011	JP MORGAN - EQ	6,085.000	172,522			L
929740-10-8	WABTEC CORP		07/26/2011	KEY BANC CAPITAL MARKETS	2,040.000	142,631			L
947684-10-6	WEBSENSE INC		07/25/2011	Various	16,335.000	434,461			L
292505-10-4	ENCANA CORP	A	08/08/2011	Various	39,044.000	987,378			L
87971M-20-2	TELUS CORPORATION	A	07/26/2011	BNY CONVERG-SOFT	2,143.000	116,188			L
251566-10-5	DEUTSCHE TELEKOM AG-SPON ADR	F	07/26/2011	BNY CONVERG-SOFT	11,837.000	184,797			U
35177Q-10-5	FRANCE TELECOM SA-SPONS ADR	F	07/26/2011	BNY CONVERG-SOFT	3,546.000	74,209			L
37733W-10-5	GLAXOSMITHKLINE PLC-ADR	F	07/26/2011	BNY CONVERG-SOFT	4,188.000	188,366			L
636274-30-0	NATL GRID PLC RECEIPTS	F	07/26/2011	BNY CONVERG-SOFT	3,708.000	185,873			L
654902-20-4	NOKIA	F	07/26/2011	BNY CONVERG-SOFT	3,617.000	21,244			L
66987V-10-9	NOVARTIS AG-ADR	F	09/27/2011	BNY CONVERG-SOFT	18,000.000	1,005,953			L
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	F	09/21/2011	Various	69,764.000	4,478,395			L
879382-20-8	TELEFONICA SA-SPON ADR RECEIPTS	F	07/26/2011	BNY CONVERG-SOFT	4,116.000	94,987			L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	F	07/26/2011	BNY CONVERG-SOFT	6,619.000	179,225			L
N93540-10-7	VISTAPRINT NV	F	09/30/2011	Various	4,705.000	129,744			L
Y62267-10-2	NAVIOS MARITIME PARTNERS	F	07/26/2011	BNY CONVERG-SOFT	2,912.000	49,568			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						54,839,191			
9799997 - Subtotal - Common Stocks - Part 3						54,839,191			
9799999 - Subtotal - Common Stocks						54,839,191			
9899999 - Subtotal - Preferred and Common Stocks						54,839,191			
9999999 - TOTALS						229,523,865		724,702	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		07/01/2011	Paydown		24,788	24,788.00	25,400			(612)		(612)		24,788				279	02/01/2022	1
690353-RV-1	OPIC US AGENCY Floating Rate MTN . 0.		08/22/2011	MELLON CAPITAL MKT		6,000,000	6,000,000.00	6,000,000	6,000,000						6,000,000				7,968	12/15/2019	1
690353-SK-4	OPIC US AGENCY VRDN . 0.100% 08/15/17		08/15/2011	Redemption 100.0000		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				3,045	08/15/2017	1
690353-SS-7	OPIC VRDN . 0.100% 08/15/17		08/15/2011	Redemption 100.0000		3,000,000	3,000,000.00	3,000,000	3,000,000						3,000,000				4,558	08/15/2017	1
0599999 - Subtotal - Bonds - U.S. Governments						11,024,788	11,024,788.00	11,025,400	11,000,000		(612)		(612)		11,024,788				15,850		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
01F03$-47-0	FNMA DOLLAR ROLL . 3.000% 07/01/26		07/15/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	9,581,953							9,581,953				14,801	07/01/2026	1
01F03$-48-8	FNMA DOLLAR ROLL . 3.000% 07/01/26		08/11/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	9,581,953							9,581,953				12,334	07/01/2026	1FE
01F03$-49-6	FNMA DOLLAR ROLL . 3.000% 09/01/26		09/15/2011	BANK of AMERICA SEC		9,581,953	9,867,209.00	9,581,953							9,581,953				14,801	09/01/2026	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION . 1.450% 08		08/01/2011	Redemption 100.0000		2,500,000	2,500,000.00	2,500,000							2,500,000				10,128	08/01/2023	2Z*
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES		08/01/2011	Redemption 100.0000		500,000	500,000.00	500,000							500,000				882	08/01/2037	1Z*
3128PP-MF-7	FGLMC # J10358 . 4.500% 07/01/24		09/01/2011	Paydown		106,693	106,693.00	108,760	108,570		(1,877)		(1,877)		106,693				3,228	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 . 4.500% 07/01/24		09/01/2011	Paydown		225,890	225,890.00	230,955	230,493		(4,603)		(4,603)		225,890				6,946	07/01/2024	1
3128PT-UT-0	FGLMC #J14194 . 3.000% 01/01/26		09/01/2011	Paydown		44,851	44,851.00	43,393			1,458		1,458		44,851				558	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2011	Paydown		2,178	2,178.00	2,265	2,285		(107)		(107)		2,178				144	07/15/2020	1
313615-AQ-9	FNMA # 050415 . 9.000% 03/01/21		09/01/2011	Paydown		184	184.00	192	188		(4)		(4)		184				10	03/01/2021	1
31361W-5N-3	FNMA # 044053 . 9.500% 01/01/18		09/01/2011	Paydown		4	4.00	4	4						4					01/01/2018	1
31362T-TU-7	FNMA # 070763 . 9.000% 03/01/21		09/01/2011	Paydown		69	69.00	72	71		(3)		(3)		69				4	03/01/2021	1
31371M-JC-2	FNMA # 255959 . 6.000% 10/01/35		09/01/2011	Paydown		42,244	42,244.00	42,973	42,941		(698)		(698)		42,244				1,614	10/01/2035	1
31384Q-PN-7	FNMA # 530629 . 2.527% 04/01/30		09/01/2011	Paydown		1,100	1,100.00	1,090	1,015		85		85		1,100				18	04/01/2030	1
31390J-6G-1	FNMA # 648071 . 6.500% 07/01/32		09/01/2011	Paydown		24,127	24,127.00	24,134	24,129		(2)		(2)		24,127				1,046	07/01/2032	1
31390N-QJ-4	FNMA # 651257 . 6.500% 07/01/32		09/01/2011	Paydown		191	191.00	193	193		(1)		(1)		191				8	07/01/2032	1
31393E-LQ-0	FNW 2003-W12 2A6 . 5.000% 06/25/43		09/01/2011	Paydown		893,838	893,838.00	863,531	878,328		15,510		15,510		893,838				29,803	06/25/2043	1
31402H-3X-7	FNMA # 729914 . 5.500% 08/01/33		09/01/2011	Paydown		20,279	20,279.00	20,070	20,077		202		202		20,279				743	08/01/2033	1
31412S-D3-6	FNMA # 933122 . 5.500% 01/01/38		09/01/2011	Paydown		1,730,004	1,730,004.00	1,753,638	1,752,207		(22,203)		(22,203)		1,730,004				62,834	01/01/2038	1
31414M-4W-3	FNMA # 970737 . 5.000% 11/01/23		09/01/2011	Paydown		201,368	201,368.00	210,178	209,377		(8,009)		(8,009)		201,368				6,661	11/01/2023	1
31415R-ND-2	FNMA # 986988 . 5.000% 07/01/23		09/01/2011	Paydown		242,147	242,147.00	251,493	251,184		(9,037)		(9,037)		242,147				6,250	07/01/2023	1
31416X-LG-3	FNMA AB2126 . 3.000% 01/01/26		09/01/2011	Paydown		205,206	205,206.00	201,198			4,008		4,008		205,206				3,656	01/01/2026	1
31417V-RS-4	FNMA # AC8596 . 4.000% 01/01/25		09/01/2011	Paydown		416,974	416,974.00	420,492	420,219		(3,245)		(3,245)		416,974				11,146	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 . 4.500% 08/01/24		09/01/2011	Paydown		194,565	194,565.00	200,159	199,948		(5,384)		(5,384)		194,565				4,356	08/01/2024	1
31417Y-V4-6	FNMA MA0634 . 4.500% 01/01/31		09/01/2011	Paydown		167,959	167,959.00	174,730			(6,771)		(6,771)		167,959				4,416	01/01/2031	1
31418M-JL-7	FNMA # AD0266 . 5.500% 09/25/21		09/01/2011	Paydown		189,337	189,337.00	199,928	198,814		(9,477)		(9,477)		189,337				6,897	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 . 3.500% 12/01/25		09/01/2011	Paydown		233,444	233,444.00	237,201	237,180		(3,737)		(3,737)		233,444				5,592	12/01/2025	1
31419A-KY-2	FNMA # AE0310 . 3.500% 09/01/25		09/01/2011	Paydown		525,512	525,512.00	531,999	531,962		(6,450)		(6,450)		525,512				13,016	09/01/2025	1
31419K-U4-5	FNMA # AE8702 . 3.500% 11/01/25		09/01/2011	Paydown		133,336	133,336.00	135,628	135,616		(2,280)		(2,280)		133,336				3,122	11/01/2025	1
38377T-VE-8	GNR 2011-21 PV . 4.500% 08/20/26		09/01/2011	Paydown		11,463	11,463.00	11,955			(493)		(493)		11,463				258	07/01/2020	1
407271-FL-4	HAMILTON CNTY OHIO ECONOMIC DE VRDN		07/06/2011	PNC CAPITAL MARKETS		2,000,000	2,000,000.00	2,000,000							2,000,000				1,026	04/01/2028	1FE
60528A-CA-0	MSBUSFIN DEVELOPMENT . 0.020% 11/01/3		07/13/2011	Loop Capital Market		1,000,000	1,000,000.00	1,000,000							1,000,000				525	11/01/2035	1FE
677555-XH-2	OHIO ECON TXB BD . 6.000% 12/01/13		09/01/2011	Redemption 100.0000		115,000	115,000.00	115,000	115,000						115,000				5,175	12/01/2013	1Z*
677555-XJ-8	OHIO ECON TXB BD . 5.890% 12/01/21		09/01/2011	Redemption 100.0000		110,000	110,000.00	110,000	110,000						110,000				4,859	12/01/2021	1Z*
677555-XK-5	OHIO ECON TXB BD OHIO ECON TXB BD . 6		09/01/2011	Redemption 100.0000		130,000	130,000.00	130,000	130,000						130,000				5,850	06/01/2017	1Z*
677555-XP-4	OHIO ECON TXB BD DEVELOPMENT . 6.450%		09/01/2011	Redemption 100.0000		50,000	50,000.00	50,000	50,000						50,000				2,419	06/01/2024	1Z*
677555-ZQ-0	OHIO ECON TXB BD DEVELOPMENT . 6.000%		09/01/2011	Redemption 100.0000		25,000	25,000.00	25,000	25,000						25,000				1,125	09/01/2025	1Z*
686076-DY-3	OREGON EDR VRDN . 0.190% 12/01/25		07/14/2011	Call 100.0000		10,500,000	10,500,000.00	10,500,000							10,500,000				17,168	12/01/2025	1FE
709163-GU-7	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		07/06/2011	Call 100.0000		75,000	75,000.00	74,986	74,986						74,986		14	14	1,065	01/01/9999	1Z*
709163-GU-7	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		09/28/2011	Redemption 100.0000		225,000	225,000.00	224,958	224,958		42		42		225,000				3,195	01/01/9999	1Z*
751093-FE-0	RALEIGH NC CTFS PRTN VRDN . 0.220% 08		08/01/2011	Redemption 100.0000		15,000	15,000.00	15,000	15,000						15,000				24	08/01/2033	1FE

(continues)

(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
by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
986476-AX-7	York . 1.000% 09/15/24		09/01/2011	Redemption 100.0000		1,550,000	1,550,000.00	1,550,000							1,550,000				7,750	09/15/2024	1FE
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						53,153,822	54,009,590.00	53,207,034	5,989,745		(63,076)		(63,076)		53,153,808		14	14	275,453		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000780-GR-1	AMAC 2003-6 1A4 . 5.500% 05/25/33		09/01/2011	Paydown		108,580	108,580.00	93,650	94,700		13,880		13,880		108,580				3,952	05/25/2033	1Z*
00206R-AZ-5	AT&T INC . 3.875% 08/15/21		08/16/2011	GOLDMAN SACHS		5,085,900	5,000,000.00	4,985,250			3		3		4,985,253		100,647	100,647	538	08/15/2021	1FE
02150E-AN-3	CWALT 2007-5CB 1A13 . 6.000% 04/25/37		09/28/2011	Paydown		16,365	16,365.00	12,253	12,632		4,024	291	3,733		16,365				658	04/25/2037	1Z*
02151C-AJ-5	CWALT 2007-15CB M . 5.750% 07/25/37		09/01/2011	Paydown		1	529,605.00	3			1		1		1					07/25/2037	1Z*
02151H-AY-1	CWALT 2007-17CB M1 . 5.750% 08/25/37		09/02/2011	Paydown		1	473,560.00	45,263	576		(575)		(575)		1					08/25/2037	1Z*
02660T-ER-0	AHM 2005-2 5A1 . 5.064% 09/25/35		09/01/2011	Paydown		22,854	22,854.00	22,787	22,781		74		74		22,854				768	09/25/2035	1Z*
039483-AN-2	ARCHER-DANIELS-MIDLAND . 6.750% 12/15		09/26/2011	Taxable Exchange		1,953,420	1,500,000.00	1,524,360	1,519,194		(468)		(468)		1,518,726		434,694	434,694	79,031	12/15/2027	1FE
039483-BD-3	ARCHER-DANIELS-MIDLAND . 4.535% 03/26		09/26/2011	Various		310	310.00	299							299		11	11		03/26/2042	1FE
048677-AA-6	ATLANTIC MARINE CORP COM . 5.535% 06/		08/03/2011	Redemption 100.0000		16,000	16,000.00	16,000	16,000						16,000				443	06/01/2022	1Z*
05348E-AE-9	AVALONBAY COMMUNITIES . 6.625% 09/15/		09/15/2011	Maturity		2,898,000	2,898,000.00	2,918,083	2,902,972		(4,972)		(4,972)		2,898,000				191,993	09/15/2011	2FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WA		09/01/2011	Paydown		56,570	56,570.00	47,484	46,913		9,657		9,657		56,570				3,106	03/25/2037	1Z*
057224-AX-5	BAKER HUGHES INC . 6.500% 11/15/13		09/09/2011	Call 112.5440		1,125,440	1,000,000.00	997,620	998,584		316		316		998,901		126,539	126,539	53,083	11/15/2013	1FE
058593-AA-2	BALLENISLES CC VRDN VRDN . 0.310% 12/		08/09/2011	MERRILL LYNCH-NY--FX INC		1,900,000	1,900,000.00	1,900,000	1,900,000						1,900,000				4,920	12/01/2022	1FE
058593-AA-2	BALLENISLES CC VRDN VRDN . 0.310% 12/		07/01/2011	Call 100.0000		100,000	100,000.00	100,000	100,000						100,000				226	12/01/2022	1FE
05946X-2B-8	BAFC 2005-8 4A6 . 5.500% 01/25/36		09/01/2011	Paydown		281,351	281,351.00	281,659	280,594		758		758		281,351				10,312	06/01/2012	1Z*
05946X-GP-2	BAFC 2004-3 1A1 . 5.500% 10/25/34		09/01/2011	Paydown		19,285	19,285.00	18,206	18,455		830		830		19,285				717	10/25/2034	1Z*
05946X-S6-1	BAFC 2005-7 3A1 . 5.750% 11/25/35		09/01/2011	Paydown		15,187	15,187.00	15,062	15,087		100		100		15,187				601	11/25/2035	1Z*
05947U-C8-9	BACM 2005-1 A3 . 4.877% 11/10/42		09/01/2011	Paydown		14,513	14,513.00	14,586	14,501		12		12		14,513				472	01/01/2012	1Z*
05948X-CP-4	BOAMS 2003-3 1A6 . 5.500% 05/25/33		09/01/2011	Paydown		165,126	165,126.00	167,577	164,771		355		355		165,126				5,961	12/01/2011	1Z*
059497-AU-1	BACM 2007-1 A2 . 5.381% 01/15/49		09/01/2011	Paydown		98,642	98,642.00	98,839	98,539		104		104		98,642				3,804	01/01/2012	1Z*
05949A-JT-8	BOAMS 2004-6 1A7 . 5.500% 07/25/34		09/01/2011	Paydown		72,879	72,879.00	59,123	61,180		11,700		11,700		72,879				2,647	07/25/2034	1Z*
05949C-NH-5	BOAMS 2005-11 1A5 . 5.750% 12/25/35		09/01/2011	Paydown		12,224	12,224.00	11,964	12,045		178		178		12,224				466	12/25/2035	2Z*
05950N-BU-1	BAFC 2006-5 B1 . 5.966% 09/25/36		09/01/2011	Paydown		1	320,558.00	56,508	23,746	10,140	(17,604)		(7,464)		1				12,040	09/25/2036	6Z*
05951F-AG-9	BAFC 2007-1 TA5 . 6.090% 01/25/37		09/01/2011	Paydown		14,491	25,958.00	25,033	23,753		1,285		1,285		14,491				1,119	01/25/2037	5Z*
07383F-E9-5	BSCMS 2004-PWR4 A2 . 5.286% 06/11/41		09/01/2011	Paydown		27,699	27,699.00	27,002	27,274		426		426		27,699				973	06/11/2041	1Z*
07383F-GK-8	BSCMS 2001-TOP4 B . 5.800% 11/15/33		08/01/2011	Paydown		5,000,000	5,000,000.00	5,094,531	5,008,049		(8,049)		(8,049)		5,000,000				193,333	09/01/2011	1Z*
07383F-U6-3	BSCMS 2004-T16 A5 . 4.600% 02/13/46		09/01/2011	Paydown		15,573	15,573.00	15,650	15,580		(7)		(7)		15,573				537	12/01/2013	1Z*
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B		07/01/2011	Various			50,221.00												2,177	04/15/2028	6Z*
12628K-AF-9	CSAB 2006-3 A3A . 5.950% 11/25/36		09/01/2011	Paydown		46,920	46,920.00	42,827	41,534		5,386		5,386		46,920				1,817	11/25/2036	4Z*
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R		09/01/2011	Paydown		3,952	3,952.00	3,905	3,886		66		66		3,952				139	01/27/2019	2Z*
12667G-7H-0	CWALT 2005-46CB A14 . 5.500% 10/25/35		09/01/2011	Paydown		17,527	17,527.00	16,909	17,104		423		423		17,527				661	10/25/2035	4Z*
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		09/01/2011	Paydown		13,578	13,578.00	13,306	13,388		190		190		13,578				(4,364)	08/25/2035	3Z*
12668A-MH-5	CWALT 2005-49CB A3 . 5.500% 11/25/35		09/01/2011	Paydown		53,572	53,572.00	49,554	50,640		2,932		2,932		53,572				2,005	11/25/2035	1Z*
12668A-NW-1	CWALT 2005-54CB 1N1 . 5.500% 10/25/35		09/01/2011	Paydown		5,509	5,509.00	5,507	5,500		9		9		5,509				204	10/25/2035	4Z*
12668G-AC-6	CWL 2006-S9 A3 . 5.728% 11/25/35		09/01/2011	Paydown		29,956	29,956.00	22,901	22,745		7,211		7,211		29,956				1,149	11/25/2035	3Z*
12668X-AD-7	CWL 2006-S8 A4 . 5.650% 03/25/36		09/01/2011	Paydown		90,576	90,576.00	62,697	57,656		32,920		32,920		90,576				3,426	03/25/2036	1Z*
126694-HK-7	CWHL 2005-25 A6 . 5.500% 11/25/35		09/01/2011	Paydown		18,138	18,138.00	16,869	17,351		788		788		18,138				647	11/25/2035	1Z*
126694-JX-7	CWHL 2005-24 A7 . 5.500% 11/25/35		09/01/2011	Paydown		222,527	222,527.00	221,067	221,499		1,028		1,028		222,527				8,171	11/25/2035	2Z*
12669E-T5-5	CWHL 2003-39 A19 . 5.000% 10/25/33		09/01/2011	Paydown		187,261	187,261.00	178,835	183,962		3,299		3,299		187,261				6,414	10/25/2033	1Z*
12669R-AE-7	CWL 2007-S1 A5 . 6.018% 11/25/36		09/01/2011	Paydown		82,561	82,561.00	51,065	44,487		38,074		38,074		82,561				3,300	11/25/2036	1Z*
12670B-AE-9	CWL 2007-S2 A5F . 6.000% 03/25/37		09/01/2011	Paydown		85,249	85,249.00	63,556	61,098		24,151		24,151		85,249				3,387	03/25/2037	2Z*
13213P-AA-8	Cambrian VRDN . 0.280% 02/01/31		09/01/2011	Redemption 100.0000		65,500	65,500.00	65,500	65,500						65,500				100	02/01/2031	1Z*
134429-AW-9	CAMPBELL SOUP CO . 4.250% 04/15/21		08/17/2011	Various		5,258,500	5,000,000.00	4,974,500			811		811		4,975,311		283,189	283,189	80,868	04/15/2021	1FE
14040H-AQ-8	CAPITAL ONE FINANCIAL CORP . 5.700% 0		09/15/2011	Maturity		1,000,000	1,000,000.00	999,520	999,925		75		75		1,000,000				57,000	09/15/2011	2FE

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
15132E-ET-1	CDMC 2003-8 1A4 . 5.250% 09/25/33		09/01/2011	Paydown		38,987	38,987.00	38,643	38,805		182		182		38,987				1,332	09/25/2033	1Z*
15132E-LC-0	CDMC 2005-1 A5 . 5.716% 02/18/35		09/01/2011	Paydown		36,378	36,378.00	36,355	36,322		55		55		36,378				1,500	02/18/2035	1Z*
15671B-AB-7	CENVEO CORP 10.500% 08/15/16		09/20/2011	RBS GREENWICH CAPITAL		324,000	400,000.00	400,000	400,000						400,000		(76,000)	(76,000)	46,433	08/15/2016	5FE
17025T-BS-9	CWHL 2007-15 M . 6.352% 09/25/37		09/01/2011	Paydown		1	756,046.00	650	7,641		(8,289)		(8,289)		1				4,838	09/25/2037	1Z*
173100-AR-9	CMSI 2006-6 B1 . 6.000% 11/25/36		09/01/2011	Paydown		9,306	9,306.00	8,509	7,074	1,635	597		2,232		9,306				372	11/25/2036	6Z*
20047N-AD-4	COMM 2004-LB4A A4 . 4.584% 10/15/37		09/01/2011	Paydown		1,411,159	1,411,159.00	1,356,917	1,399,286		11,873		11,873		1,411,159				39,438	10/15/2037	1Z*
201730-AC-2	CMAT 1999-C1 A3 . 6.640% 01/17/32		09/11/2011	Paydown		602,210	602,210.00	611,262	602,000		211		211		602,210				28,392	10/11/2011	1Z*
221470-AA-5	COSO GEOTHERMAL . 7.000% 07/15/26		07/15/2011	Redemption 100.0000		72,929	72,929.00	72,929	72,929						72,929				5,105	07/15/2026	4Z*
22540A-BT-4	CSFB 97-1R 1M5 . 7.886% 09/30/24		08/01/2011	Paydown		60	60.00	59	59						60				3	09/30/2024	1Z*
22540A-FY-9	CSFB 98-C1 E . 7.340% 05/17/40		09/11/2011	Paydown		6,261,764	6,261,764.00	6,261,764	6,261,764						6,261,764				317,974	05/17/2040	1Z*
22541Q-FV-9	CSFB 2003-17 1A4 . 5.500% 06/25/33		09/01/2011	Paydown		26,547	26,547.00	25,546	25,744		803		803		26,547				935	06/25/2033	1Z*
22541S-AC-2	CSFB 2004-C1 A3 . 4.321% 01/15/37		09/01/2011	Paydown		85,665	85,665.00	83,065	85,129		536		536		85,665				2,440	01/15/2037	1Z*
22546B-AC-4	CSMC 2007-C5 A2 . 5.589% 09/15/40		09/01/2011	Paydown		1,849	1,849.00	1,877			(27)		(27)		1,849				9	05/01/2014	1Z*
225470-AN-3	CSMC 2005-C5 AAB . 5.100% 08/15/38		09/01/2011	Paydown		300,466	300,466.00	298,272	299,273		1,193		1,193		300,466				10,178	08/15/2038	1Z*
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 . 7.430%		08/15/2011	Paydown		11,916	11,916.00	6,162	1,655	4,507	5,754		10,261		11,916				885	08/15/2018	6Z*
23305X-AA-9	DBUBS 2011-LC2A A1 . 3.527% 01/10/21		09/01/2011	Paydown		113,698	113,698.00	114,830			(1,132)		(1,132)		113,698				652	01/01/2021	1Z*
23305X-AB-7	DBUBS 2011-LC2A A2 . 3.386% 06/10/16		08/08/2011	UBS WARBURG		3,094,693	3,110,000.00	3,141,094			(768)		(768)		3,140,326		(45,633)	(45,633)	20,476	06/29/2016	1Z*
23383F-BU-8	DAIMLER CHRYSLER NA HLDG . 5.750% 09/		09/08/2011	Maturity		5,000,000	5,000,000.00	5,041,100	5,008,285		(8,285)		(8,285)		5,000,000				287,500	09/08/2011	1FE
251510-EJ-8	DBALT 2005-3 4A4 . 5.250% 06/25/35		09/01/2011	Paydown		23,111	23,111.00	21,902	22,542		569		569		23,111				814	06/25/2035	1Z*
251510-FX-6	DBALT 2005-4 A6 . 5.300% 09/25/35		09/01/2011	Paydown		18,575	18,575.00	18,381	18,460		115		115		18,575				673	09/25/2035	4Z*
251513-BC-0	DBALT 2006-AB4 A6A1 . 5.869% 10/25/3		09/01/2011	Paydown		16,950	16,950.00	15,170	14,719		2,231		2,231		16,950				644	10/25/2036	4Z*
25151E-AD-5	DBALT 2006-AB3 A4 . 6.423% 06/25/36		09/01/2011	Paydown		85,480	85,480.00	73,728	71,311		14,169		14,169		85,480				3,639	06/25/2036	1Z*
28932M-AG-0	ELM RD GENERATING STAT . 4.673% 01/19		07/22/2011	Redemption 100.0000		65,854	65,854.00	65,854							65,854				1,539	01/19/2031	1Z*
302051-AP-2	EXIDE TECHNOLOGIES . 8.625% 02/01/18		09/19/2011	Tax Free Exchange		967,608	940,000.00	968,200			(592)		(592)		967,608				52,699	02/01/2018	4FE
30256Y-AA-1	FPL MARCUS HOOK PRIV PLACEMENT . 7.59		07/11/2011	Redemption 100.0000		30,457	30,457.00	30,457	30,457						30,457				2,312	07/10/2018	3
32051G-KU-8	FHASI 2005-2 1A2 . 5.500% 05/25/35		09/01/2011	Paydown		486,008	486,008.00	492,387	485,341		667		667		486,008				17,417	04/01/2012	1Z*
32051G-SD-8	FHASI 2005-FA5 3A1 . 5.500% 08/25/35		09/01/2011	Paydown		8,226	8,226.00	8,221	8,218		8		8		8,226				301	08/25/2035	3Z*
32052L-AC-7	FHASI 2006-2 1A3 . 6.000% 08/25/36		09/01/2011	Paydown		11,345	11,345.00	10,438	10,651		694		694		11,345				474	08/25/2036	1Z*
32052R-AX-8	FHASI 2006-3 B1 . 6.234% 11/25/36		07/01/2011	Paydown															8,566	10/01/2036	6Z*
32056F-AG-7	FHASI 2007-5 B1 . 6.250% 08/25/37		09/01/2011	Paydown		1	75,381.00	2,815	2,841		(3,641)		(3,641)		1				538	08/25/2037	1Z*
337756-AB-6	FISHER COMMNICATIONS INC . 8.625% 09/		07/06/2011	Call 102.8750		36,006	35,000.00	35,441	35,071		(52)		(52)		35,018		988	988	2,440	09/15/2014	4FE
361849-CB-6	GMACC 1997-C1 X . 1.231% 07/15/27		09/01/2011	Redemption 0.0000		1		1,493	1,461		(184)		(184)		1				578	07/01/2027	1Z*
362341-TM-1	GSAMP 2005-SEA2 A1 . 0.587% 01/25/45		09/25/2011	Paydown		4,859	4,859.00	4,263			595		595		4,859				2	01/25/2045	1Z*
36249K-AA-8	GSMS 2010-C1 A1 . 3.679% 08/10/43		09/01/2011	Paydown		27,309	27,309.00	28,128	28,082		(773)		(773)		27,309				668	05/01/2020	1Z*
378961-AU-0	GMSL 2005-A B1 . 5.250% 04/25/32		09/01/2011	Paydown		27,010	27,010.00	25,727	26,124		886		886		27,010				947	04/25/2032	5Z*
398433-AE-2	GRIFFON CORPORATION . 7.125% 04/01/18		08/15/2011	Tax Free Exchange		465,259	465,000.00	465,266			(7)		(7)		465,259				13,621	04/01/2018	3FE
40432B-BH-1	HALO 2007-2 B1 . 5.807% 09/25/37		09/01/2011	Paydown		7,268	148,330.00	26,636	6,083	741	444		1,185		7,268				6,127	09/25/2037	5Z*
41987Q-BD-4	HAWAIIAN ELECTRIC CO . 6.141% 08/15/1		08/15/2011	Maturity		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				61,410	08/15/2011	2FE
437089-AE-5	INHEL 2006-1 A5 . 6.022% 05/25/36		09/01/2011	Paydown		12,688	12,688.00	2,058	1,869		10,819		10,819		12,688				371	05/25/2036	1Z*
45660L-6K-0	RAST 2006-A1 1A3 . 6.000% 04/25/36		09/01/2011	Paydown		151,476	151,476.00	148,250	145,938		5,539		5,539		151,476				5,916	04/25/2036	4Z*
456652-AG-1	IMJA 2007-A1 A7 . 6.000% 08/25/37		09/01/2011	Paydown		150,755	150,755.00	148,105	148,614		2,141		2,141		150,755				6,393	08/25/2037	4Z*
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 . 5.560%		09/01/2011	Paydown		14,630	14,630.00	14,629	14,602		28		28		14,630				543	01/25/2036	2Z*
46412Q-AC-1	IRWHE 2006-2 2A2 . 6.240% 02/25/36		09/01/2011	Paydown		241,942	241,942.00	241,457	241,226		716		716		241,942				10,144	02/25/2036	5Z*
46412Q-AE-7	IRWHE 2006-2 2A4 . 6.170% 02/25/36		09/01/2011	Paydown		32,228	32,228.00	31,476	31,533		695		695		32,228				1,373	02/25/2036	5Z*
46625M-RA-9	JPMCC 2002-C3 A1 . 4.200% 07/12/35		07/01/2011	Paydown		10,110	10,110.00	9,956	10,068		41		41		10,110				646	07/12/2035	1Z*
46625M-YT-0	JPMCC 2003-PM1A A3 . 5.169% 08/12/40		09/01/2011	Paydown		82,408	82,408.00	86,117	85,697		(3,288)		(3,288)		82,408				2,833	10/01/2012	1Z*
46628S-AJ-2	JPMAC 2006-WF1 A6 . 6.000% 07/25/36		09/01/2011	Paydown		132,126	132,126.00	123,515	120,636		11,490		11,490		132,126				5,339	07/25/2036	4Z*
485260-BH-5	KANSAS GAS & EL CO . 5.647% 03/29/21		09/29/2011	Redemption 100.0000		169,490	169,490.00	159,952	163,184		6,306		6,306		169,490				9,571	03/29/2021	2FE
487836-BE-7	KELLOGG CO . 3.250% 05/21/18		08/17/2011	Morgan Stanley		2,056,800	2,000,000.00	1,995,020			165		165		1,995,185		61,615	61,615	16,792	05/21/2018	1FE

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
491674-BD-8	KU ENERGY CORP . 3.250% 11/01/20		07/07/2011	Tax Free Exchange		1,992,838	2,000,000.00	1,992,440	1,992,516		323		323		1,992,838				41,708	11/01/2020	1FE
52520Q-AG-9	RAST 2006-7 1A7 . 6.000% 11/25/36		09/01/2011	Paydown		72,919	106,874.00	93,418	88,164		8,779		8,779		72,919				4,353	11/25/2036	4Z*
52521H-AD-5	LMT 2006-9 1A4 . 5.750% 01/25/37		09/01/2011	Paydown		28,753	48,112.00	44,960	43,365		2,593		2,593		28,753				1,851	01/25/2037	5Z*
52522H-AN-2	LXS 2006-8 3A5 . 6.050% 06/25/36		09/01/2011	Paydown		55,282	84,210.00	82,181	77,523		3,946		3,946		55,282				2,742	06/25/2036	4Z*
52523K-AJ-3	LXS 2006-17 WF5 . 5.950% 11/25/36		09/01/2011	Paydown		1	59,942.00	43,702	54,228		775	55,453	(54,678)		1				2,593	11/25/2036	5Z*
52524P-AL-6	LXS 2007-6 3A5 . 5.720% 05/25/37		09/01/2011	Paydown		13,318	68,062.00	59,858	55,437		4,267		4,267		13,319				(4,558)	07/01/2020	4Z*
554694-AA-7	MACKINAW POWER LLC . 6.296% 10/31/23		07/31/2011	Redemption 100.0000		76,400	76,400.00	76,400	76,400						76,400				3,608	10/31/2023	2Z*
570506-AM-7	MARKWEST ENERGY PART/FIN . 6.750% 11/		07/01/2011	CIBC WORLD MARKET		48,645	47,000.00	47,000	47,000						47,000		1,645	1,645	2,159	11/01/2020	3FE
576434-RW-6	MALT 2004-5 B1 . 5.966% 06/25/34		09/01/2011	Paydown		100,359	100,359.00	94,965	96,396		3,963		3,963		100,359				3,986	06/25/2034	4Z*
585055-AV-8	MEDTRONIC INC . 4.125% 03/15/21		09/21/2011	Morgan Stanley		2,125,600	2,000,000.00	1,989,140			458		458		1,989,598		136,002	136,002	43,771	03/15/2021	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO . 5.671% 08/		08/01/2011	Redemption 100.0000		85,333	85,333.00	85,333	85,333						85,333				4,839	08/01/2025	1Z*
61745M-N7-4	MSC 2004-IQ8 A3 . 4.500% 06/15/40		09/01/2011	Paydown		640,604	640,604.00	642,681	639,151		1,453		1,453		640,604				28,412	10/01/2011	1Z*
61745M-XA-6	MSC 2004-HQ3 A3 . 4.490% 01/13/41		09/01/2011	Paydown		76,365	76,365.00	76,809	76,368		(3)		(3)		76,365				2,266	08/01/2012	1Z*
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A . 6.092%		09/01/2011	Paydown		42,642	42,642.00	36,467	35,946		6,696		6,696		42,642				1,606	10/25/2036	1Z*
61752R-AJ-1	MSM 2007-3XS 2A3S . 5.858% 01/25/47		09/28/2011	Paydown		69,441	69,441.00	65,505	66,784		4,099	1,442	2,657		69,441				2,558	01/25/2047	4Z*
628782-AG-9	NBTY INC . 9.000% 10/01/18		07/27/2011	Tax Free Exchange		1,213,490	1,145,000.00	1,218,703	194,000		(5,213)		(5,213)		1,213,490				84,730	10/01/2018	4FE
652482-CC-2	NEWS AMERICA INC . 6.150% 02/15/41		08/26/2011	Tax Free Exchange		1,989,760	2,000,000.00	1,989,700			60		60		1,989,760				64,917	02/15/2041	2FE
693492-AC-4	PINAFORE LLC/INC . 9.000% 10/01/18		09/02/2011	Call 103.0000		65,920	64,000.00	64,847	64,818		(77)		(77)		64,741		1,179	1,179	5,328	10/01/2018	4FE
69349H-AB-3	PNM RESOURCES INC . 9.250% 05/15/15		07/19/2011	SEAPORT GROUP LLC		479,988	430,000.00	438,560	435,938		(645)		(645)		435,293		44,694	44,694	27,290	05/15/2015	3FE
69351U-AL-7	PPL ELECTRIC UTILITIES . 7.125% 11/30		07/26/2011	Call 114.4050		3,432,150	3,000,000.00	2,997,300	2,998,674		239		239		2,998,913		433,237	433,237	140,125	11/30/2013	1FE
716495-AM-8	PETROHAWK ENERGY CORP . 6.250% 06/01/		09/26/2011	Tax Free Exchange		2,221,836	2,226,000.00	2,221,680			156		156		2,221,836				48,694	06/01/2019	4FE
73932L-AA-1	POWER RECEIVABLES FIN . 6.290% 01/01/		07/01/2011	Redemption 100.0000		81,475	81,475.00	81,451	81,470		5		5		81,475				2,562	01/01/2012	2Z*
74922E-AF-6	RALI 2006-QS6 1A6 . 6.250% 06/01/36		09/01/2011	Paydown		14,323	26,429.00	23,366	22,723		1,299		1,299		14,323				1,147	06/01/2036	4Z*
74955E-AA-7	RGS FUNDING CORP . 9.810% 12/07/22		08/23/2011	Redemption 0.0699			14.00	17	17		(2)		(2)		14		(14)	(14)	1	12/07/2022	4Z*
75970J-AD-8	RAMC 2007-1 AF1 . 5.742% 04/25/37		09/01/2011	Paydown		25,634	25,634.00	23,053	23,052		2,582		2,582		25,634				886	04/25/2037	1Z*
75970J-AJ-5	RAMC 2007-1 AF6 . 5.710% 04/25/37		09/01/2011	Paydown		2,456	2,456.00	1,999	2,007		449		449		2,456				73	04/25/2037	4Z*
761118-XQ-6	RALI 2006-QS3 1A12 . 6.000% 03/25/36		09/01/2011	Paydown		12,415	21,938.00	19,171	19,034		1,005		1,005		12,415				910	03/25/2036	3Z*
76111X-ZU-0	RFMSI 2005-S7 A4 . 5.500% 11/25/35		09/01/2011	Paydown		414,948	414,948.00	413,781	413,521		1,427		1,427		414,948				14,929	11/25/2035	1Z*
829809-AF-9	SITHE/INDEPENDENCE FNDG . 9.000% 12/3		09/12/2011	Various		2,605,497	2,345,605.00	2,707,813	2,137,945		263,478		263,478		2,401,423		204,075	204,075	147,768	12/30/2013	4FE
86359D-GR-2	SASC 2005-10 5A7 . 5.250% 12/25/34		09/01/2011	Paydown		43,393	43,393.00	43,515	43,265		128		128		43,393				1,502	11/01/2011	1Z*
86359D-NK-9	SASC 2005-15 2A1 . 5.750% 08/25/35		09/01/2011	Paydown		114,982	114,982.00	113,181	113,716		1,266		1,266		114,982				4,540	08/25/2035	2Z*
86359D-SR-9	SASC 2005-17 5A1 . 5.500% 10/25/35		09/01/2011	Paydown		74,223	74,223.00	73,632	73,717		507		507		74,223				2,271	10/25/2035	4Z*
88031Q-AA-8	TENASKA VIRGINIA PARTNERS . 6.119% 03		09/30/2011	Various		63,247	63,247.00	63,247	63,247						63,247				4,838	03/30/2024	2Z*
893647-AN-7	TRANSDIGM INC . 7.750% 12/15/18		09/21/2011	Tax Free Exchange		1,500,000	1,500,000.00	1,500,000	1,500,000						1,500,000				89,448	12/15/2018	4FE
92903P-AA-7	VORNADO DP LLC 2010-VN0 A1 . 2.970% 0		09/01/2011	Paydown		63,201	63,201.00	63,201	63,198		3		3		63,201				1,252	09/13/2028	1Z*
929227-2G-0	WAMU 2003-S5 1A4 . 5.500% 06/25/33		09/01/2011	Paydown		53,886	53,886.00	44,995	45,467		8,419		8,419		53,886				2,007	06/25/2033	1Z*
929766-NQ-2	WBCMT 2004-C10 A4 . 4.748% 02/15/41		09/01/2011	Paydown		3,645	3,645.00	3,205	3,355		290		290		3,645				115	02/15/2041	1Z*
934548-AE-8	WARNER MUSIC GROUP . 7.375% 04/15/14		07/21/2011	TENDER OFFER		488,354	481,000.00	477,393	479,148		282		282		479,430		8,924	8,924	27,197	04/15/2014	4FE
93934F-BL-5	WMALT 2005-7 2CB1 . 5.500% 08/25/35		09/01/2011	Paydown		21,086	21,086.00	20,918	20,934		152		152		21,086				767	08/25/2035	3Z*
93934F-EQ-1	WMALT 2005-9 2A4 . 5.500% 11/25/35		09/01/2011	Paydown		26,526	26,526.00	25,231	24,975		1,550		1,550		26,526				973	11/25/2035	3Z*
93934N-AK-1	WMALT 2006-5 10A5 . 6.000% 07/25/36		09/01/2011	Paydown		65,628	65,628.00	55,263	54,984		10,643		10,643		65,628				2,705	07/25/2036	2Z*
93935B-AH-3	WMALT 2006-5 3A6 . 6.268% 07/25/36		09/01/2011	Paydown		33,556	33,556.00	27,291	21,790		11,767		11,767		33,556				(22,799)	07/01/2036	1Z*
949772-AG-2	WFMBS 2005-18 2A4 . 5.500% 12/25/35		09/01/2011	Paydown		131,571	131,571.00	132,023	131,253		318		318		131,571				4,853	04/01/2012	1Z*
94981S-AG-9	WFMBS 2005-16 A4 . 5.750% 01/25/36		09/01/2011	Paydown		143,939	143,939.00	141,555	142,258		1,680		1,680		143,939				5,502	01/25/2036	1Z*
94982N-AC-8	WFMBS 2005-4 A3 . 5.000% 04/25/35		09/01/2011	Paydown		111,879	111,879.00	112,054	111,654		225		225		111,879				3,808	12/01/2012	1Z*
94983L-AY-3	WFMBS 2006-2 2A5 . 5.500% 03/25/36		09/01/2011	Paydown		33,688	33,688.00	32,756	33,018		670		670		33,688				1,264	03/25/2036	2Z*
94986A-AC-2	WFMBS 2007-8 1A3 . 6.000% 07/25/37		09/21/2011	RBS GREENWICH CAPITAL		5,487,188	6,000,000.00	5,487,188	5,745,624		27,515		27,515		5,773,140		(285,953)	(285,953)	294,982	07/25/2037	2Z*
952355-AG-0	WEST CORP . 8.625% 10/01/18		08/26/2011	Tax Free Exchange		2,103,500	2,035,000.00	2,112,028	1,891,473		(6,810)		(6,810)		2,103,500				151,593	10/01/2018	4FE
971804-9N-1	WILMINGTON TR CO AMERICAN AIRLINES-N4		09/15/2011	Redemption 100.0000		120,345	120,345.00	84,242	92,701		27,644		27,644		120,345				5,200	03/15/2014	6Z*

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
064149-C3-9	BANK OF NOVA SCOTIA . 1.450% 07/26/13	A	08/08/2011	Various		10,144,800	10,000,000.00	9,986,000	9,988,248		2,543		2,543		9,990,791		154,009	154,009	122,042	07/26/2013	1FE
05567H-CV-6	BNP PARIBAS . 7.440% 04/20/17	R	09/20/2011	CITIGROUP GLOBAL MKTS		520,500	500,000.00	500,000	500,000						500,000		20,500	20,500	35,005	04/20/2017	1FE
26835P-AA-8	EDP FINANCE BV . 5.375% 11/02/12	F	07/14/2011	Various		4,825,000	5,000,000.00	4,988,950	4,995,598		1,275		1,275		4,996,873		(171,873)	(171,873)	191,858	11/02/2012	2FE
29268B-AA-9	ENEL FINANCE . 5.700% 01/15/13	F	07/07/2011	HONG KONG SHANGHAI BK		524,435	500,000.00	502,475	501,026		(256)		(256)		500,770		23,665	23,665	28,263	01/15/2013	1FE
75405T-AA-7	RASGAS II . 5.298% 09/30/20	F	07/19/2011	HONG KONG SHANGHAI BK		4,936,856	4,608,500.00	4,515,537	4,534,837		3,213		3,213		4,538,050		398,806	398,806	198,040	09/30/2020	1Z*
80105N-AG-0	SANOFI-AVENTIS . 4.000% 03/29/21	F	09/21/2011	Morgan Stanley		2,097,600	2,000,000.00	1,979,520			800		800		1,980,320		117,280	117,280	39,333	03/29/2021	1FE
806854-AB-1	SCHLUMBERGER INVESTMENT . 3.300% 09/1	F	09/14/2011	RBC/DAIN		1,999,480	2,000,000.00	1,993,580			8		8		1,993,588		5,892	5,892	917	09/14/2021	1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						103,650,246	104387752	101,802,666	73,092,691	17,023	577,819	57,186	537,656		101,672,128		1,978,118	1,978,118	3,621,323		
Bonds - Credit Tenant Loans																					
36873@-AA-4	CVS Gene Warren . 5.830% 01/15/26		09/15/2011	Redemption 100.0000		22,480	22,480.00	22,480	22,480						22,480				874	01/15/2026	2
4199999 - Subtotal - Bonds - Credit Tenant Loans						22,480	22,480.00	22,480	22,480						22,480				874		
Bonds - Hybrid Securities																					
48123C-AA-2	JPMORGAN CHASE CAPT XX . 6.550% 09/29		09/20/2011	J P MORGAN SEC FIXED INC		2,970,000	3,000,000.00	3,118,410	3,118,410						3,118,410		(148,410)	(148,410)	193,225	09/29/2036	2FE
4899999 - Subtotal - Bonds - Hybrid Securities						2,970,000	3,000,000.00	3,118,410	3,118,410						3,118,410		(148,410)	(148,410)	193,225		
8399997 - Subtotal - Bonds - Part 4						170,821,336	172444610	169,175,990	93,223,326	17,023	514,131	57,186	473,968		168,991,614		1,829,722	1,829,722	4,106,725		
8399999 - Subtotal - Bonds						170,821,336	172444610	169,175,990	93,223,326	17,023	514,131	57,186	473,968		168,991,614		1,829,722	1,829,722	4,106,725		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00484M-10-6	ACORDA THERAPEUTICS INC		09/07/2011	Various	26,160.000	689,344		678,816	633,233	(44,402)			(44,402)		678,816		10,528	10,528			L
008073-10-8	AEROVIRONMENT INC		09/07/2011	Various	5,225.000	148,964		179,302							179,302		(30,338)	(30,338)			L
015351-10-9	ALEXION PHARMACEUTICALS INC		09/30/2011	Various	24,665.000	1,457,451		568,528	993,383	(424,855)			(424,855)		568,528		888,923	888,923			L
02913V-10-3	AMERICAN PUBLIC EDUCATION		09/07/2011	Various	12,860.000	547,511		525,964	329,510	53,059			53,059		525,964		21,547	21,547			L
029429-10-7	AMERICAN SCIENCE & ENGINEER		09/20/2011	Various	13,740.000	1,046,924		1,071,374	1,040,416	(91,099)			(91,099)		1,071,374		(24,450)	(24,450)	8,141		L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		09/07/2011	Various	16,325.000	488,201		499,142	488,968	(33,517)			(33,517)		499,142		(10,941)	(10,941)	7,050		L
04033V-20-3	ARIBA INC		09/22/2011	Various	18,060.000	499,402		223,402	424,229	(200,827)			(200,827)		223,402		276,000	276,000			L
043176-10-6	ARUBA NETWORKS INC		09/07/2011	Various	3,335.000	67,972		73,553							73,553		(5,581)	(5,581)			L
045327-10-3	ASPEN TECHNOLOGY INC		09/07/2011	Various	27,635.000	423,686		431,265							431,265		(7,579)	(7,579)			L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		09/07/2011	Various	25,195.000	424,245		559,830	488,364	259,518		234,774	24,744		559,830		(135,585)	(135,585)			L
057665-20-0	BALCHEM CORP		09/07/2011	Various	10,985.000	445,591		246,756	316,678	(126,114)			(126,114)		246,756		198,834	198,834	1,405		U
089302-10-3	BIG LOTS INC		09/07/2011	Various	14,720.000	485,301		407,948	408,563	(40,664)			(40,664)		407,948		77,352	77,352			L
09057G-60-2	BIO-REFERENCE LABS INC		07/14/2011	LEERINK SWANN	11,535.000	235,604		288,505							288,505		(52,902)	(52,902)			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/07/2011	Various	26,480.000	749,977		489,036	626,308	(219,778)			(219,778)		489,036		260,941	260,941			L
09180C-10-6	BJ'S RESTAURANTS INC		09/07/2011	Various	1,775.000	77,192		74,280							74,280		2,912	2,912			L
09689U-10-2	BODY CENTRAL CORP		09/07/2011	Various	18,920.000	363,441		434,045							434,045		(70,605)	(70,605)			L
109178-10-3	BRIGHAM EXPLORATION CO		09/07/2011	Various	17,100.000	510,675		361,868	404,397	(110,369)			(110,369)		361,868		148,807	148,807			L
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/27/2011	BNY CONVERG-SOFT	808.000	25,332		23,518							23,518		1,814	1,814			L
119848-10-9	BUFFALO WILD WINGS INC		09/07/2011	Various	3,790.000	229,696		226,056							226,056		3,640	3,640			L
127387-10-8	CADENCE DESIGN SYS INC		09/07/2011	SIDOTI & CO LLC	2,425.000	21,685		22,775							22,775		(1,090)	(1,090)			L
139594-10-5	CAPELLA EDUCATION CO		09/07/2011	Various	11,405.000	419,280		624,594	307,827	(21,723)			(21,723)		624,594		(205,315)	(205,315)			L
140781-10-5	CARBO CERAMICS INC		09/29/2011	Various	7,405.000	981,679		558,734	766,714	(207,980)			(207,980)		558,734		422,945	422,945	4,586		L
14754D-10-0	CASH AMERICA INTL INC		09/07/2011	Various	8,740.000	478,393		312,029	254,152	(33,665)			(33,665)		312,029		166,364	166,364	733		L
149205-10-6	CATO CORP-CLASS A		09/07/2011	Various	20,390.000	544,500		502,420	267,595	(31,552)			(31,552)		502,420		42,080	42,080	9,739		L
14964U-10-8	CAVIUM NETWORKS INC		09/22/2011	Various	22,060.000	689,312		684,062	744,544	(155,401)			(155,401)		684,062		5,250	5,250			L
156710-10-5	CERADYNE INC		09/07/2011	Various	11,465.000	336,033		412,976							412,976		(76,943)	(76,943)			L
168615-10-2	CHICO'S FAS INC		09/07/2011	Various	84,267.000	1,174,260		1,038,046	710,242	10,416			10,416		1,038,046		136,214	136,214	7,590		L

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
179895-10-7	CLARCOR INC		09/14/2011	Various	21,220.000	938,983		815,550	673,995	(97,364)			(97,364)		815,550		123,433	123,433	5,567		L
19259P-30-0	COINSTAR INC		09/07/2011	Various	13,970.000	648,442		561,997	718,237	(223,811)			(223,811)		561,997		86,445	86,445			L
20564W-10-5	COMSCORE INC		09/07/2011	Various	24,555.000	439,193		447,844	443,222	(74,810)			(74,810)		447,844		(8,651)	(8,651)			L
23334L-10-2	DSW INC- A		09/12/2011	Various	12,910.000	616,970		366,200	504,781	(138,581)			(138,581)		366,200		250,770	250,770			U
243537-10-7	DECKERS OUTDOOR CORP		09/15/2011	Various	14,795.000	1,307,152		615,845	998,480	(609,659)			(609,659)		615,845		691,307	691,307			L
252131-10-7	DEXCOM INC		09/07/2011	Various	5,895.000	73,075		91,642							91,642		(18,566)	(18,566)			L
262037-10-4	DRIL-QUIP INC		09/07/2011	Various	6,990.000	443,740		486,924	379,021	(47,642)			(47,642)		486,924		(43,185)	(43,185)			L
292554-10-2	ENCORE CAPITAL GROUP INC		09/07/2011	Various	19,400.000	452,338		357,446	420,888	(108,663)			(108,663)		357,446		94,892	94,892			L
29355X-10-7	ENPRO INDUSTRIES INC		09/30/2011	Various	33,634.000	1,177,522		980,462	971,631	(413,069)			(413,069)		980,462		197,060	197,060			L
296315-10-4	ESCO TECHNOLOGIES INC		09/07/2011	Various	10,300.000	319,677		381,626							381,626		(61,949)	(61,949)	1,248		L
302301-10-6	EZCORP INC-CL A		09/07/2011	Various	28,030.000	914,274		377,483	760,454	(382,971)			(382,971)		377,483		536,792	536,792			L
317485-10-0	FINANCIAL ENGINES INC		09/07/2011	Various	15,205.000	307,847		374,764							374,764		(66,917)	(66,917)			L
31787A-50-7	FINISAR CORPORATION		09/07/2011	Various	46,675.000	770,727		755,991	542,667	(270,313)			(270,313)		755,991		14,736	14,736			L
31942D-10-7	FIRST CASH FINL SVCS INC		09/07/2011	Various	21,350.000	947,732		428,721	620,621	(233,856)			(233,856)		428,721		519,010	519,010			L
34385P-10-8	FLUIDIGM CORP		09/07/2011	Various	7,355.000	109,687		106,675							106,675		3,012	3,012			L
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		08/02/2011	Various	43,347.000	1,002,922		1,347,503	494,470	100,643			100,643		1,347,503		(344,581)	(344,581)			L
369300-10-8	GENERAL CABLE CORP		08/18/2011	Various	25,285.000	745,688		806,065	887,251	(81,186)			(81,186)		806,065		(60,377)	(60,377)			L
37244C-10-1	GENOMIC HEALTH INC		09/07/2011	Various	30,850.000	761,857		621,393	659,882	(38,489)			(38,489)		621,393		140,465	140,465			L
384313-10-2	GRAFTECH INTERNATIONAL LTD		08/04/2011	Various	62,580.000	1,050,685		1,025,137	1,188,697	(218,037)			(218,037)		1,025,137		25,548	25,548			L
40425J-10-1	HMS HOLDINGS CORP		09/07/2011	Various	10,500.000	378,016		217,998	293,142	(120,358)			(120,358)		217,998		160,017	160,017			L
443320-10-6	HUB GROUP INC-CL A		09/20/2011	Various	20,795.000	654,722		710,341	431,820	(44,460)			(44,460)		710,341		(55,619)	(55,619)			L
45256B-10-1	IMPAX LABORATORIES INC		09/07/2011	Various	12,045.000	227,884		332,987							332,987		(105,104)	(105,104)			L
45784P-10-1	INSULET CORP		09/07/2011	Various	35,765.000	644,394		524,307	554,358	(30,051)			(30,051)		524,307		120,087	120,087			L
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		09/07/2011	Various	18,010.000	533,382		418,437	464,298	(103,470)			(103,470)		418,437		114,945	114,945	907		L
501889-20-8	LKQ CORP		09/29/2011	Various	34,304.000	847,498		668,144	701,162	(112,258)			(112,258)		668,144		179,354	179,354			L
502160-10-4	LSB INDUSTRIES INC		09/30/2011	Various	12,371.000	492,255		246,250	262,426	(73,035)			(73,035)		246,250		246,005	246,005			L
515098-10-1	LANDSTAR SYSTEM INC		09/07/2011	Various	10,595.000	438,169		466,724	265,239	17,548			17,548		466,724		(28,555)	(28,555)	1,247		L
549764-10-8	LUFKIN INDUSTRIES INC		09/07/2011	Various	8,915.000	668,295		426,959	375,166	(193,711)			(193,711)		426,959		241,336	241,336	1,675		L
577933-10-4	MAXIMUS INC		09/07/2011	Various	13,385.000	508,388		410,288	417,570	(28,312)			(28,312)		410,288		98,100	98,100	2,641		L
594901-10-0	MICROS SYSTEMS INC		09/07/2011	Various	9,045.000	412,118		319,568	304,825	(86,405)			(86,405)		319,568		92,550	92,550			L
595137-10-0	MICROSEMI CORP		09/07/2011	Various	26,595.000	457,394		417,530	609,026	(191,495)			(191,495)		417,530		39,864	39,864			L
62541B-10-1	MULTI-FINELINE ELECTRONIX IN		09/07/2011	Various	15,435.000	293,702		420,696	302,524	19,742			19,742		420,696		(126,993)	(126,993)			L
64115T-10-4	NETSCOUT SYSTEMS INC		09/07/2011	Various	24,215.000	335,133		328,631	557,187	(228,556)			(228,556)		328,631		6,502	6,502			L
651718-50-4	NEWPARK RESOURCES INC		09/07/2011	Various	57,180.000	468,994		528,000							528,000		(59,006)	(59,006)			L
65440K-10-6	99 CENTS ONLY STORES		09/07/2011	Various	18,735.000	350,146		291,514	212,538	(20,277)			(20,277)		291,514		58,633	58,633			L
67020Q-10-7	NTELOS HOLDINGS CORP		09/07/2011	Various	4,335.000	81,758		74,432							74,432		7,326	7,326			L
67072V-10-3	NXSTAGE MEDICAL INC		09/07/2011	Various	40,075.000	733,824		690,142	733,304	(264,164)			(264,164)		690,142		43,682	43,682			L
68375Q-40-3	OPLINK COMMUNICATIONS INC		09/14/2011	Various	39,855.000	648,750		656,452	736,122	(79,670)			(79,670)		656,452		(7,702)	(7,702)			L
699173-20-9	PARAMETRIC TECHNOLOGY CORP		09/07/2011	Various	18,940.000	356,041		324,771	307,873	(105,852)			(105,852)		324,771		31,270	31,270			L
716382-10-6	PETMED EXPRESS INC		08/01/2011	Various	77,766.000	871,082		1,359,570	1,068,637	30,707			30,707		1,359,570		(488,488)	(488,488)	18,564		L
716748-10-8	PETROQUEST ENERGY INC		09/07/2011	Various	59,930.000	445,905		523,093							523,093		(77,188)	(77,188)			L
73172K-10-4	POLYCOM INC		09/07/2011	Various	18,185.000	468,420		273,668	310,626	(82,672)			(82,672)		273,668		194,752	194,752			L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		09/07/2011	Various	8,840.000	659,980		480,822	664,768	(183,946)			(183,946)		480,822		179,159	179,159			L
743312-10-0	PROGRESS SOFTWARE CORP		09/28/2011	Various	50,872.000	976,932		814,068	1,329,862	(605,965)			(605,965)		814,068		162,864	162,864			L
74975N-10-5	RTI BIOLOGICS INC		09/07/2011	Various	93,830.000	305,488		276,799	250,526	172,647		146,375	26,272		276,799		28,690	28,690			L
749941-10-0	RF MICRO DEVICES INC		09/07/2011	Various	72,745.000	437,848		478,269	391,427	(49,760)			(49,760)		478,269		(40,422)	(40,422)			L
768573-10-7	RIVERBED TECHNOLOGY INC		09/07/2011	Various	19,860.000	522,003		236,809	698,476	(461,667)			(461,667)		236,809		285,194	285,194			L
772739-20-7	ROCK-TENN COMPANY -CL A		07/08/2011	Various	10,805.000	700,687		611,949	457,550	8,292			8,292		611,949		88,738	88,738	4,322		L
775711-10-4	ROLLINS INC		09/07/2011	Various	10,700.000	205,317		196,340							196,340		8,977	8,977	544		L

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
795435-10-6	SALIX PHARMACEUTICALS LTD		09/07/2011	Various	17,270.000	571,186		501,535	685,274	(273,449)			(273,449)		501,535		69,651	69,651			L
83088M-10-2	SKYWORKS SOLUTIONS INC		09/07/2011	Various	14,390.000	316,361		218,199	367,865	(184,839)			(184,839)		218,199		98,163	98,163			L
834376-50-1	SOLUTIA INC		08/24/2011	Various	66,395.000	1,120,982		1,563,151	645,663	(7,862)			(7,862)		1,563,151		(442,169)	(442,169)			L
83568G-10-4	SONOSITE		09/07/2011	Various	17,915.000	537,759		501,305	409,931	(74,111)			(74,111)		501,305		36,454	36,454			L
84760C-10-7	SPECTRANETICS CORP		09/07/2011	Various	61,170.000	380,149		398,828	315,637	83,191			83,191		398,828		(18,679)	(18,679)			L
87424N-10-4	TALEO CORP-CLASS A		09/07/2011	Various	18,220.000	511,213		413,835	480,270	(89,597)			(89,597)		413,835		97,378	97,378			L
882681-10-9	TEXAS ROADHOUSE INC		09/07/2011	Various	37,050.000	553,902		616,688							616,688		(62,787)	(62,787)	4,794		L
885175-30-7	THORATEC CORP		09/07/2011	Various	12,060.000	390,414		411,883							411,883		(21,469)	(21,469)			L
891092-10-8	TORO CO		09/07/2011	Various	9,000.000	481,786		488,437	444,508	(57,222)			(57,222)		488,437		(6,651)	(6,651)	4,500		L
892356-10-6	TRACTOR SUPPLY COMPANY		09/12/2011	Various	9,755.000	608,889		340,341	319,540	(130,342)			(130,342)		340,341		268,548	268,548	2,614		L
89674K-10-3	TRIQUINT SEMICONDUCTOR INC		08/25/2011	Various	66,755.000	535,504		845,351							845,351		(309,846)	(309,846)			L
896818-10-1	TRIUMPH GROUP INC		09/07/2011	Various	2,550.000	125,515		125,412							125,412		104	104	36		L
899896-10-4	TUPPERWARE		09/07/2011	Various	13,755.000	879,615		630,882	565,678	(26,117)			(26,117)		630,882		248,733	248,733	11,813		L
91307C-10-2	UNITED THERAPEUTICS CORP		09/07/2011	Various	8,400.000	411,140		437,158	479,163	(87,015)			(87,015)		437,158		(26,018)	(26,018)			L
922417-10-0	VEECO INSTRUMENTS INC		08/25/2011	Various	17,467.000	689,616		671,600	695,162	(94,113)			(94,113)		671,600		18,017	18,017			L
92335C-10-6	VERA BRADLEY INC		08/31/2011	Various	12,670.000	412,387		580,752							580,752		(168,365)	(168,365)			U
92342Y-10-9	VERIFONE HOLDINGS INC		09/07/2011	Various	15,210.000	558,219		325,296	586,498	(261,202)			(261,202)		325,296		232,923	232,923			L
92827P-10-2	VIRTUSA CORP		09/07/2011	Various	21,265.000	349,637		227,531	310,731	(120,438)			(120,438)		227,531		122,106	122,106			L
929297-10-9	WMS INDUSTRIES INC		08/10/2011	Various	48,965.000	1,000,873		1,973,411	742,388	(20,261)			(20,261)		1,973,411		(972,538)	(972,538)			L
929740-10-8	WABTEC CORP		09/21/2011	Various	12,070.000	713,808		599,400	436,922	(80,712)			(80,712)		599,400		114,408	114,408	398		L
947684-10-6	WEBSENSE INC		09/14/2011	Various	16,335.000	327,918		434,461							434,461		(106,543)	(106,543)			L
980745-10-3	WOODWARD GOVERNOR CO		09/12/2011	Various	21,950.000	663,874		568,465	824,442	(255,977)			(255,977)		568,465		95,410	95,410	3,607		L
981475-10-6	WORLD FUEL SERVICES CORP		09/07/2011	Various	15,910.000	579,237		428,919	575,306	(146,387)			(146,387)		428,919		150,318	150,318	1,790		L
981811-10-2	WORTHINGTON INDUSTRIES		09/22/2011	Various	66,372.000	1,044,438		1,077,987	1,151,932	(158,601)			(158,601)		1,077,987		(33,549)	(33,549)	13,782		L
654902-20-4	NOKIA	F	09/27/2011	BNY CONVERG-SOFT	3,617.000	20,563		21,244							21,244		(681)	(681)			L
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	09/07/2011	Various	14,915.000	454,960		338,564	249,932	(55,330)			(55,330)		338,564		116,396	116,396			L
N93540-10-7	VISTAPRINT NV	F	09/07/2011	Various	16,545.000	506,051		720,102	700,102	(41,507)			(41,507)		720,102		(214,052)	(214,052)			L
P8744Y-10-2	STEINER LEISURE LTD	F	09/14/2011	Various	15,166.000	647,523		640,935	553,742	(66,389)			(66,389)		640,935		6,589	6,589			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						57,108,206		52,295,322	43,710,558	(9,222,189)		381,149	(9,603,338)		52,295,322		4,812,885	4,812,885	119,293		
9799997 - Subtotal - Common Stocks - Part 4						57,108,206		52,295,322	43,710,558	(9,222,189)		381,149	(9,603,338)		52,295,322		4,812,885	4,812,885	119,293		
9799999 - Subtotal - Common Stocks						57,108,206		52,295,322	43,710,558	(9,222,189)		381,149	(9,603,338)		52,295,322		4,812,885	4,812,885	119,293		
9899999 - Subtotal - Preferred and Common Stocks						57,108,206		52,295,322	43,710,558	(9,222,189)		381,149	(9,603,338)		52,295,322		4,812,885	4,812,885	119,293		
9999999 - TOTALS						227,929,542		221,471,312	136,933,884	(9,205,166)	514,131	438,335	(9,129,370)		221,286,936		6,642,607	6,642,607	4,226,018		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Swaps - Replication - Credit Default																						
RSAT# 976657A@5		N/A	Credit	Morgan Stanley	07/06/2007	09/20/2012		1,000,000	21.000			1,593	(3,074)		(3,074)	(239)				1,000,000	1FE	
0989999 - Swaps - Replication - Credit Default												1,593	(3,074)		(3,074)	(239)				1,000,000		
1029999 - Swaps - Subtotal - Replication												1,593	(3,074)		(3,074)	(239)				1,000,000		
1169999 - Swaps - Total Swaps - Credit Default												1,593	(3,074)		(3,074)	(239)				1,000,000		
1209999 - Swaps - Subtotal - Total Swaps												1,593	(3,074)		(3,074)	(239)				1,000,000		
1419999 - Totals - Subtotal - Replication												1,593	(3,074)		(3,074)	(239)				1,000,000		
1449999 - TOTAL												1,593	(3,074)		(3,074)	(239)				1,000,000		

(a)

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Changes in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Price	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Short Futures - Hedging Other																			
ESZ1	(36)	(1,800)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	09/13/2011	1,157.100	1,126.000	55,980		55,980	55,980			144,000	100/74.2
ESZ1	(36)	(1,800)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Index	12/16/2011	CME	09/13/2011	1,160.250	1,126.000	61,650		61,650	61,650			144,000	100/74.2
1349999 - Short Futures - Hedging Other												117,630		117,630	117,630			288,000	
1389999 - Subtotal - Short Futures												117,630		117,630	117,630			288,000	
1409999 - Totals - Subtotal - Hedging Other												117,630		117,630	117,630			288,000	
1449999 - TOTAL												117,630		117,630	117,630			288,000	

Broker Name	Net Cash Deposits
Net Cash Deposits	
Goldman Sachs	(288,000)
9999999 - Total Net Cash Deposits	(288,000)

(a)

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

SCHEDULE DB - Part D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value > 0	Contracts With Book/ Adjusted Carrying Value < 0	Exposure net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives							117,630		117,630	288,000	288,000
NAIC 1 Designation											
Morgan Stanley	Yes	Yes			(3,074)			(3,074)		1,000,000	996,926
0299999 - Total NAIC 1 Designation					(3,074)			(3,074)		1,000,000	996,926
0899999 - TOTAL					(3,074)		117,630	(3,074)	117,630	1,288,000	1,284,926

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations					
3128X1-EJ-2	4.25 FMNT 06-13 A	1	16,669	16,574	10/03/2011
3128X1-KG-1	4.00 FMNT GB 06-13 A	1	1,220	1,209	10/03/2011
3128X2-TM-7	5.00 FMNT GB 07-14A	1	47,247	46,671	10/03/2011
3128X3-4U-4	4.52 FMNT 07-12 U4	1	399	393	10/03/2011
3128X4-UZ-2	5.625 FMNT GB15-35Z2	1	43,088	42,996	10/03/2011
3128X5-KS-6	5.55 FMNT 11-16 S6	1	26,141	26,324	10/03/2011
3128X5-L7-1	5.875 FMNT 12-37 71	1	43,313	42,626	10/03/2011
3128X5-MN-5	6.09 FMNT 11-26 N5	1	28,446	28,646	10/03/2011
3128X5-PH-5	5.94 FMNT 14-37 H5	1	28,262	28,029	10/03/2011
313312-WH-9	FCDN 05/02/12	1	104,470	102,422	10/03/2011
31331G-AU-3	5.24 FCSB 23 R	1	4,036	3,968	10/03/2011
31331G-BZ-1	4.92 FCSB 28 H	1	1,631	1,601	10/03/2011
31331G-DL-0	5.50 FCSB 18 AE	1	21,682	21,673	10/03/2011
31331G-KF-5	2.50 FCSB 13 AK	1	1,343	1,323	10/03/2011
31331G-KR-9	4.75 FCSB 29 G	1	2,324	2,298	10/03/2011
31331G-LS-6	2.40 FCSB 13 AL	1	1,152	1,134	10/03/2011
31331G-LT-4	3.75 FCSB 16 AO	1	57,708	56,902	10/03/2011
31331G-LU-1	4.60 FCSB 20 O	1	15,304	15,105	10/03/2011
31331G-V4-8	4.70 FCSB 24 K	1	2,334	2,334	10/03/2011
31331G-ZY-8	3.08 FCSB 14 BQ	1	11,156	11,010	10/03/2011
31331J-3J-0	3.46 FCSB 21 P	1	1,369	1,358	10/03/2011
31331J-3M-3	4.30 FCSB 28 J	1	1,206	1,198	10/03/2011
31331J-5N-9	3.55 FCSB 19 AB	1	3,407	3,371	10/03/2011
31331J-7G-2	3.15 FCSB 18 AN	1	1,342	1,324	10/03/2011
31331J-AB-9	1 5/8 FCSB 12 CB	1	1,327	1,307	10/03/2011
31331J-AQ-6	4.25 FCSB 20 P	1	28,656	28,340	10/03/2011
31331J-AW-3	4.15 FCSB 19 Z	1	3,467	3,428	10/03/2011
31331J-FU-2	1.70 FCSB 13 AY	1	532	523	10/03/2011
31331J-GC-1	2 1/8 FCSB 14 BX	1	347	341	10/03/2011
31331J-N9-0	2 7/8 FCSB 20 S	1	6,776	6,644	10/03/2011
31331J-P2-3	3.50 FCSB 25 L	1	113	111	10/03/2011
31331J-QN-6	4.00 FCSB 21 O	1	116,929	115,980	10/03/2011
31331J-QU-0	1.60 FCSB 13 BC	1	53,301	52,522	10/03/2011
31331J-SN-4	4.15 FCSB 23 I	1	21,790	21,578	10/03/2011
31331K-CA-6	1 3/8 FCSB 14 CJ	1	3,411	3,350	10/03/2011
31331K-EJ-5	3.80 FCSB 20 AF	1	16,258	15,939	10/03/2011
31331K-FP-0	2 7/8 FCSB 18 AP	1	14,042	13,768	10/03/2011
31331K-FS-4	1.67 FCSB 15 BX	1	2,686	2,634	10/03/2011
31331K-GN-4	1.40 FCSB 14 CO	1	534	527	10/03/2011
31331K-LW-8	3.58 FCSB 21 V	1	594	589	10/03/2011
31331K-ND-8	4.60 FCSB 37 C	1	117	116	10/03/2011
31331K-PH-7	4.50 FCSB 32 B	1	2,549	2,528	10/03/2011
31331K-TJ-9	0.52 FCSB 13 BY	1	285,823	280,457	10/03/2011
31331K-ZJ-2	0.35 FCSB 13 CC	1	490,308	480,727	10/03/2011
31331Q-3T-2	3.88 FCSB 13 I	1	1,913	1,891	10/03/2011
31331R-N6-8	5.75 FCBD 28 A	1	6,094	6,058	10/03/2011
31331R-P9-0	5.45 FCBD 13 E	1	319	317	10/03/2011
31331S-6M-0	4 5/8 FCSB 17 I	1	7,596	7,504	10/03/2011
31331S-6S-7	4.75 FCSB 21 C	1	1,037	1,024	10/03/2011
31331S-6U-2	4 7/8 FCSB 23 B	1	530	523	10/03/2011
31331S-D2-6	4.60 FCSB 21 B	1	917	909	10/03/2011
31331S-S4-6	4 5/8 FCSB 17 F	1	609	598	10/03/2011
31331S-SN-4	5.05 FCSB 18 F	1	1,689	1,675	10/03/2011
31331S-VM-2	4 7/8 FCSB 20 D	1	10,294	10,165	10/03/2011
31331S-W8-2	4.85 FCSB 20 H	1	554	547	10/03/2011
31331S-WK-5	5.00 FCSB 24 A	1	1,522	1,506	10/03/2011
31331S-WL-3	5.03 FCSB 25 B	1	3,610	3,574	10/03/2011
31331S-ZY-2	4.55 FCSB 20 G	1	22,067	21,898	10/03/2011
31331V-CQ-7	4.80 FCSB 15 X	1	1,198	1,197	10/03/2011
31331V-DA-1	5.00 FCSB 19 H	1	18,009	17,867	10/03/2011
31331V-FZ-4	5 3/8 FCSB 20 L	1	1,703	1,698	10/03/2011
31331V-GN-0	5 3/8 FCSB 24 C	1	4,100	4,098	10/03/2011
31331V-GR-1	5.40 FCSB 25 F	1	769	761	10/03/2011
31331V-GU-4	4 7/8 FCSB 15 Y	1	6,045	5,998	10/03/2011
31331V-HA-7	5.25 FCSB 22 C	1	578	577	10/03/2011
31331V-HB-5	5.30 FCSB 23 D	1	1,112	1,111	10/03/2011
31331V-HD-1	5.30 FCSB 26 C	1	785	773	10/03/2011
31331V-K9-6	5.65 FCSB 14 AK	1	5,942	5,898	10/03/2011
31331V-KU-9	5.28 FCSB 25 G	1	1,572	1,571	10/03/2011
31331V-LA-2	5.24 FCSB 24 F	1	867	850	10/03/2011
31331V-MW-3	5.00 FCSB 17 P	1	751	749	10/03/2011
31331V-NE-2	4 7/8 FCSB 16 J	1	814	806	10/03/2011
31331V-QG-4	5.20 FCSB 26 F	1	8,292	8,181	10/03/2011
31331V-WK-8	5.50 FCSB 32 C	1	2,895	2,893	10/03/2011
31331V-XR-2	5.70 FCSB 27 C	1	12,403	12,390	10/03/2011
31331V-Y2-6	5.50 FCSB 21 H	1	5,559	5,479	10/03/2011
31331X-BX-9	5.10 FCSB 12 AU	1	5,328	5,250	10/03/2011
31331X-E8-1	5.63 FCSB 18 W	1	543	538	10/03/2011
31331X-FD-9	4.95 FCSB 17 W	1	3,632	3,597	10/03/2011
31331X-FJ-6	5.00 FCSB 20 AB	1	4,989	4,905	10/03/2011
31331X-GM-8	4 5/8 FCSB 11 DJ	1	5,268	5,238	10/03/2011
31331X-HH-8	4.77 FCSB 15 AL	1	5,959	5,894	10/03/2011
31331X-HX-3	5.05 FCSB 21 K	1	63,117	62,591	10/03/2011
31331X-N5-7	5.84 FCSB 22 M	1	5,301	5,244	10/03/2011
31331X-NK-4	5.44 FCSB 22 H	1	1,205	1,194	10/03/2011
31331X-Q7-0	5.80 FCSB 26 J	1	2,052	2,034	10/03/2011
31331X-QG-0	5.22 FCSB 22 I	1	2,333	2,297	10/03/2011
31331X-SW-3	5.05 FCSB 19 P	1	11,712	11,502	10/03/2011
31331X-VH-2	4 7/8 FCSB 12 AX	1	10,710	10,733	10/03/2011
(continues)					

General Interrogatory:

1. Total activity for the year Fair Value $ (22,753,352) Book/Adjusted Carrying Value $ (22,454,281)
2. Average Balance for the year Fair Value $ 15,792,551 Book/Adjusted Carrying Value $ 15,854,631
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
   NAIC 1 $ 3,657,556 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 129,279

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations (continued)					
31331X-YG-1	5.25 FCSB 22 K	1	3,188	3,177	10/03/2011
31331Y-2Q-2	4.25 FCSB 13 EY	1	5,579	5,519	10/03/2011
31331Y-4P-2	5.05 FCSB 17 AR	1	5,104	5,036	10/03/2011
31331Y-4S-6	5.05 FCSB 18 AD	1	32,786	32,365	10/03/2011
31331Y-A2-6	4.80 FCSB 22 T	1	4,752	4,753	10/03/2011
31331Y-AC-4	4.82 FCSB 12 BD	1	547	548	10/03/2011
31331Y-C2-4	3.25 FCSB 12 BK	1	531	528	10/03/2011
31331Y-DF-4	5.20 FCSB 22 Q	1	22,306	22,239	10/03/2011
31331Y-EH-9	5.15 FCSB 19 R	1	3,552	3,539	10/03/2011
31331Y-FQ-8	5 1/8 FCSB 22 R	1	25,718	25,575	10/03/2011
31331Y-LB-4	5.25 FCSB 27 I	1	8,916	8,838	10/03/2011
31331Y-ME-7	3 7/8 FCSB 13 ES	1	546	540	10/03/2011
31331Y-N5-5	5.22 FCSB 23 N	1	645	642	10/03/2011
31331Y-PF-1	4.41 FCSB 18 Y	1	1,962	1,938	10/03/2011
31331Y-R5-1	4.00 FCSB 13 EX	1	5,533	5,498	10/03/2011
31331Y-RX-0	4.93 FCSB 28 E	1	1,843	1,819	10/03/2011
31331Y-VR-8	4.67 FCSB 18 AA	1	162,519	159,916	10/03/2011
31331Y-ZP-8	4.88 FCSB 28 F	1	2,768	2,715	10/03/2011
3134A3-U4-6	6.75 FMNT GB 29 A	1	3,909	3,839	10/03/2011
3134A4-AA-2	6.75 FMNT GB 31 A	1	157	154	10/03/2011
3134A4-JT-2	5.75 FMNT GB 12 A	1	2,029	2,013	10/03/2011
3134A4-KX-1	6.25 FMNT GB 32 A	1	22,403	22,162	10/03/2011
3134A4-QD-9	5.125 FMNT GB 12 A	1	59,525	58,958	10/03/2011
3134A4-TZ-7	4.50 FMNT GB 13 B	1	7,406	7,325	10/03/2011
3134A4-UU-6	5.00 FMNT GB 14 U6	1	2,549	2,522	10/03/2011
3134A4-VC-5	4.375 FMNT GB 15 C5	1	10,491	10,366	10/03/2011
3134A4-VG-6	4.75 FMNT GB 15 G6	1	53,441	53,194	10/03/2011
3134A4-ZT-4	4.75 FMNT GB 16 T4	1	62,987	62,254	10/03/2011
3134G1-F9-0	2.15 FMNT 11-15 90	1	40,943	40,359	10/03/2011
3134G1-P6-5	0.75 FMNT GB 12 65	1	15,762	15,482	10/03/2011
3134G2-BE-1	4.56 FMNT 13-26 E1	1	51,402	51,497	10/03/2011
3134G2-CL-4	1.35 FMNT GB 14 L4	1	1,066	1,050	10/03/2011
3134G2-H3-9	0.80 FMNT 12-14 39	1	52,061	51,041	10/03/2011
3134G2-TX-0	1.60 FMNT 12-15 X0	1	26,351	25,891	10/03/2011
3134G2-UA-8	1.00 FMNT GB 14 A8	1	14,458	14,200	10/03/2011
313586-H3-6	8.10 FNSM 19 A	1	7,381	7,292	10/03/2011
313586-UB-3	10.35 FNSM 15 A	1	15,046	15,091	10/03/2011
313586-UV-9	8.20 FNSM 16 A	1	31,063	30,561	10/03/2011
31359M-4D-2	5.00 FNSM A 02/17	1	48,403	47,716	10/03/2011
31359M-5H-2	5.00 FNSM A 02/12	1	80	79	10/03/2011
31359M-FJ-7	7.125 FNSM BB 01/30	1	6,372	6,307	10/03/2011
31359M-FP-3	7.25 FNSM BB 05/30	1	20,285	20,235	10/03/2011
31359M-GK-3	6.625 FNSM BB 11/30	1	8	8	10/03/2011
31359M-LS-0	5.375 FNSM A 11/11	1	3,261	3,261	10/03/2011
31359M-RG-0	4.375 FNSM A 03/13	1	5,130	5,038	10/03/2011
31359M-S6-1	5.375 FNSM A 07/16	1	2,694	2,666	10/03/2011
31359M-TG-8	4.625 FNSM A 10/13	1	60,862	60,834	10/03/2011
31359M-W4-1	5.25 FNSM A 09/15/16	1	3,492	3,430	10/03/2011
31359M-WJ-8	4.625 FNSM A 10/14	1	4,769	4,764	10/03/2011
31359M-Z2-2	5.45 FNSM A 16-21	1	59,049	59,097	10/03/2011
3135G0-AK-9	0.75 FNSM A 02/13	1	420	412	10/03/2011
3135G0-BA-0	2.375 FNSM A 04/16	1	57,986	57,451	10/03/2011
3135G0-BR-3	0.50 FNSM A 08/13	1	4,959	4,865	10/03/2011
3135G0-BY-8	0.875 FNSM A 08/14	1	23,659	23,213	10/03/2011
3135G0-CM-3	1.25 FNSM A 09/16	1	4,519	4,431	10/03/2011
3137EA-AD-1	5.25 FMNT GB 16 D1	1	6,057	6,057	10/03/2011
3137EA-AJ-8	5.125 FMNT GB 16 J8	1	30,986	30,969	10/03/2011
3137EA-AM-1	5.00 FMNT GB 17 M1	1	4,733	4,664	10/03/2011
3137EA-AR-0	4.75 FMNT GB 12 R0	1	106,051	104,308	10/03/2011
3137EA-AS-8	5.00 FMNT GB 17 S8	1	956	955	10/03/2011
3137EA-BJ-7	3.50 FMNT GB 13 J7	1	29,160	28,908	10/03/2011
3137EA-BP-3	4.875 FMNT GB 18 P3	1	33,122	32,866	10/03/2011
3137EA-BS-7	4.125 FMNT GB 13 S7	1	11,057	10,844	10/03/2011
3137EA-BY-4	2.125 FMNT GB 12 Y4	1	70,545	69,190	10/03/2011
3137EA-CA-5	3.75 FMNT GB 19 A5	1	6,711	6,581	10/03/2011
3137EA-CB-3	2.50 FMNT GB 14 B3	1	60,713	60,141	10/03/2011
3137EA-CF-4	1.125 FMNT GB 11 F4	1	5,006	4,924	10/03/2011
3137EA-CG-2	1.375 FMNT GB 13 G2	1	1,054	1,036	10/03/2011
3137EA-CH-0	2.875 FMNT GB 15 H0	1	18,367	18,076	10/03/2011
3137EA-CK-3	1.125 FMNT GB 12 K3	1	66,552	65,375	10/03/2011
3137EA-CL-1	0.875 FMNT GB 13 L1	1	1,054	1,037	10/03/2011
3137EA-CM-9	1.75 FMNT GB 15 M9	1	3,766	3,696	10/03/2011
3137EA-CP-2	0.375 FMNT GB 12 P2	1	14,383	14,119	10/03/2011
3137EA-CQ-0	0.625 FMNT GB 12 Q0	1	9,705	9,530	10/03/2011
3137EA-CS-6	0.75 FMNT GB 13 S6	1	3,626	3,555	10/03/2011
3137EA-CT-4	2.50 FMNT GB 16 T4	1	4,555	4,516	10/03/2011
3137EA-CU-1	1.00 FMNT GB 14 U1	1	1,505	1,480	10/03/2011
3137EA-CW-7	2.00 FMNT GB 16 W7	1	4,928	4,840	10/03/2011
31398A-2M-3	1.125 FNSM A 09/13	1	7,756	7,604	10/03/2011
31398A-2S-0	1.00 FNSM A 09/13	1	2,761	2,707	10/03/2011
31398A-5B-4	0.55 FNSM A 11-12	1	57,491	56,492	10/03/2011
31398A-5W-8	0.75 FNSM A 12/13	1	4,016	3,945	10/03/2011
31398A-6F-4	0.375 FNSM A 12/12	1	3,809	3,738	10/03/2011
31398A-E2-4	1.75 FNSM A 02/13	1	73,150	71,846	10/03/2011
31398A-J9-4	1.75 FNSM A 05/13	1	25,981	25,645	10/03/2011
31398A-KY-7	3.625 FNSM A 02/13	1	55,612	54,774	10/03/2011
31398A-MW-9	3.25 FNSM A 04/13	1	67,109	66,765	10/03/2011
31398A-SD-5	3.875 FNSM A 07/13	1	16,388	16,194	10/03/2011
31398A-T4-4	1.50 FNSM A 06/13	1	4,073	4,009	10/03/2011

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SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations (continued)					
31398A-U3-4	2.375 FNSM A 07/15	1	7,190	7,076	10/03/2011
31398A-UJ-9	2.875 FNSM A 12/13	1	2,722	2,691	10/03/2011
31398A-UU-4	2.00 FNSM A 01/12	1	4,454	4,386	10/03/2011
31398A-VD-1	2.75 FNSM A 02/14	1	2,211	2,177	10/03/2011
31398A-WK-4	1.875 FNSM A 04/12	1	4,482	4,430	10/03/2011
31398A-X3-1	1.25 FNSM A 08/13	1	1,590	1,561	10/03/2011
31398A-YM-8	1.75 FNSM A 08/12	1	2,043	2,008	10/03/2011
31398A-ZV-7	2.625 FNSM A 11/14	1	13,764	13,615	10/03/2011
761157-AA-4	8.125 RFBD 19 A	1	5,461	5,492	10/03/2011
761157-AC-0	8.875 RFBD 30 B	1	266	267	10/03/2011
761157-AD-8	8.875 RFBD 20 A	1	752	746	10/03/2011
761157-AG-1	8.625 RFBD 21 A	1	3,505	3,477	10/03/2011
0199999 - Bonds, U.S. Governments, Issuer Obligations			3,705,454	3,657,556	
0599999 - Bonds, Subtotals - U.S. Government			3,705,454	3,657,556	
7799999 - Bonds, Total Bonds, Issuer Obligations			3,705,454	3,657,556	
8399999 - Bonds, Subtotals - Total Bonds			3,705,454	3,657,556	
Stocks, Common Stocks, Money Market Mutual Funds					
SF0284-38-9	BNY INST CASH RESERVE	U	68,600	129,279	
9399999 - Stocks, Common Stocks, Money Market Mutual Funds			68,600	129,279	
9799999 - Stocks, Total Common Stocks			68,600	129,279	
9899999 - Stocks, Total Preferred and Common Stocks			68,600	129,279	
9999999 - TOTALS			3,774,054	3,786,835	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Marker Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations					
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12	1	8,000,000	8,000,000	12/16/2019
690353-SR-9	OPIC AGENCY VRDN Adj % Due 10/20/2017 JA	1	3,500,000	3,500,000	10/20/2017
690353-TF-4	OPIC VRDN Adj % Due 6/15/2017 MJSD15	1	10,000,000	10,000,000	06/15/2017
0199999 - Bonds, U.S. Governments, Issuer Obligations			21,500,000	21,500,000	
0599999 - Bonds, Subtotals - U.S. Government			21,500,000	21,500,000	
Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations					
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/	2Z*	1,000,000	1,000,000	08/01/2023
407271-FL-4	HAMILTON CNTY OHIO ECONOMIC DE VRDN Adj	1FE	5,860,000	5,860,000	04/01/2028
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched	1FE	9,000,000	9,000,000	11/01/2028
59447P-CJ-8	MICHIGAN FIN AUTH VRDN Adj % Due 9/1/205	1FE	15,000,000	15,000,000	09/01/2050
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/	1FE	3,550,000	3,550,000	08/01/2033
98647R-AA-1	YORK CP 0.45% Due 12/1/2011 At Mat	1FE	1,500,000	1,500,000	12/01/2011
2599999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations			35,910,000	35,910,000	
Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Other Loan-Backed and Structured Securities					
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/	2Z*	2,500,000	2,500,000	08/01/2023
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched	1Z*	3,799,000	3,799,000	02/01/2031
2899999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Other Loan-Backed and Structured Securities			6,299,000	6,299,000	
3199999 - Bonds, Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions			42,209,000	42,209,000	
Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					
0255E3-Z5-0	AMER ELEC POWER Cp 0.42% Due 12/5/2011 A	1	9,690,041	9,690,041	12/05/2011
05361M-X3-2	Avery Cp 0.3% Due 10/3/2011 At Mat	1	8,499,788	8,499,788	10/03/2011
05916S-X4-7	Bge CP 0.31% Due 10/4/2011 At Mat	1	9,499,427	9,499,427	10/04/2011
066365-DC-8	BANKERS TRUST NEW YORK CORP 7 1/4% Due	1FE	1,001,665	1,002,477	10/15/2011
08143U-X3-3	BEMIS CP 0.28% Due 10/3/2011 At Mat	1	4,999,883	4,999,883	10/03/2011
22238H-GQ-7	COUNTRYWIDE FINL CORP 5.8% Due 6/7/2012	1FE	551,583	565,973	06/07/2012
26244J-X4-6	DUKE ENERGY CORP Cp 0.31% Due 10/4/2011	1	3,999,070	3,999,070	10/04/2011
316175-40-5	FIDELITY INST MM FUND PRIME	L	60,742	60,742	
45110U-X5-9	IDA CORP CP 0.33% Due 10/5/2011 At Mat	1	1,799,538	1,799,538	10/05/2011
57163U-XR-2	Marriot Cp 0.35% Due 10/25/2011 At Mat	1	9,197,406	9,197,406	10/25/2011
59157B-AC-6	METLIFE INSTITUTIONAL FD Adj % Due 7/12	1FE	2,704,107	2,700,000	07/12/2012
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched	1FE	4,000,000	4,000,000	12/01/2040
665772-BW-8	NORTHERN STATES PWR-MINN Corp 8% Due 8/2	1FE	2,394,428	2,400,679	08/28/2012
66807N-X3-4	NOWEST CP 0.28% Due 10/3/2011 At Mat	1	5,699,860	5,699,860	10/03/2011
6708K3-XB-4	OGE ENERGY CORP CP 0.31% Due 10/11/2011	1	8,299,214	8,299,214	10/11/2011
68267U-X3-7	ONEOK CP 0.3% Due 10/3/2011 At Mat	1	4,099,823	4,099,823	10/03/2011
75820M-X3-0	REED ELSEVIER INC Cp 0.33% Due 10/3/2011	1	4,099,023	4,099,023	10/03/2011
75820M-XB-2	REED ELSEVIER INC Cp 0.36% Due 10/11/201	1	5,598,824	5,598,824	10/11/2011
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched	1FE	7,510,000	7,510,000	03/01/2048
83701M-XD-6	SOUTH CAROLINA FUEL CO Cp 0.38% Due 10/1	1	9,696,314	9,696,314	10/13/2011
84755M-X7-2	SPECTRA ENGERGY CAP Cp 0.32% Due 10/7/20	1	6,999,564	6,999,564	10/07/2011
89233P-4T-0	TOYOTA MOTOR CREDIT CORP Adj % Due 1/12	1FE	2,600,000	2,600,000	01/12/2012
92780K-XH-6	VIRGINIA ELECTRIC POWER Cp 0.33% Due 10/	1	7,797,140	7,797,140	10/17/2011
3299999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations			120,797,441	120,814,788	
Bonds, Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities					
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due	1FE	3,400,000	3,400,000	11/15/2038
3599999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities			3,400,000	3,400,000	
3899999 - Bonds, Subtotals - Industrial and Miscellaneous (Unaffiliated)			124,197,441	124,214,788	
7799999 - Bonds, Total Bonds, Issuer Obligations			178,207,441	178,224,788	
8099999 - Bonds, Total Bonds, Other Loan-Backed and Structured Securities			9,699,000	9,699,000	
8399999 - Bonds, Subtotals - Total Bonds			187,906,441	187,923,788	
9999999 - TOTALS			187,906,441	187,923,788	

General Interrogatory:

1. Total activity for the year	Fair Value $ (72,404,273)	Book/Adjusted Carrying Value $ (72,387,987)
2. Average Balance for the year	Fair Value $ 210,737,177	Book/Adjusted Carrying Value $ 210,856,843
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value $ 191,680,495	Book/Adjusted Carrying Value $ 191,710,623

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository Name	1 Depository Location and Supplemental Information	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
M&T Bank, USA	Buffalo, NY					810,169	818,518	827,092	
Fifth Third Bank	Cincinnati, OH					2,452,920	8,000,437	8,273,247	
JP Morgan/Chase	New York, NY					(591,964)	11,746,691	(6,721,271)	
Bank of New York Mellon	New York, NY					769,235	(2,607,643)	(8,454,862)	
Northern Trust	Chicago, IL					251,500	251,500	251,500	
Goldman Sachs	New York, NY					373,262	500,612	716,432	
Morgan Stanley	New York, NY						800,000	800,000	
0199999 - TOTAL - Open Depositories						4,065,122	19,510,115	(4,307,862)	
0399999 - TOTAL Cash on Deposit						4,065,122	19,510,115	(4,307,862)	
0599999 - TOTALS						4,065,122	19,510,115	(4,307,862)	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AMER ELEC POWER CP		09/07/2011	0.420	12/05/2011	9,690,041	2,603	
AVERY CP		09/30/2011	0.300	10/03/2011	8,499,788	71	
BGE CP		09/27/2011	0.310	10/04/2011	9,499,427	327	
BEMIS CP		09/30/2011	0.280	10/03/2011	4,999,883	39	
BEMIS CP		09/28/2011	0.320	10/04/2011	2,499,867	67	
DUKE ENERGY CORP CP		09/07/2011	0.310	10/04/2011	3,999,070	827	
IDA CORP CP		09/07/2011	0.330	10/05/2011	1,799,538	396	
MARRIOT CP		09/30/2011	0.300	10/03/2011	1,499,963	13	
MARRIOT CP		09/26/2011	0.350	10/25/2011	9,197,406	447	
NEXTERA ENERGY CAP CP		09/28/2011	0.380	10/04/2011	999,937	32	
NOWEST CP		09/30/2011	0.280	10/03/2011	5,699,860	51	
OGE ENERGY CORP CP		09/30/2011	0.310	10/11/2011	8,299,214	71	
ONEOK CP		09/30/2011	0.300	10/03/2011	5,599,786	118	
REED ELSEVIER INC CP		09/07/2011	0.330	10/03/2011	4,099,023	902	
REED ELSEVIER INC CP		09/20/2011	0.360	10/11/2011	8,398,236	924	
SOUTH CAROLINA FUEL CO CP		09/07/2011	0.380	10/13/2011	9,696,314	2,457	
SPECTRA ENGERGY CAP CP		09/30/2011	0.320	10/07/2011	6,999,564	62	
VIRGINIA ELECTRIC POWER CP		09/07/2011	0.330	10/17/2011	7,797,140	1,716	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					109,274,057	11,123	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					109,274,057	11,123	
7799999 - Total Bonds - Subtotals - Issuer Obligations					109,274,057	11,123	
8399999 - Total Bonds - Subtotals - Bonds					109,274,057	11,123	
8699999 - Total Cash Equivalents					109,274,057	11,123	