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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile US

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

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

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

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

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

Internet Website Address www.WesternSouthernLife.com

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

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

OFFICERS

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

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton } SS

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	9,996,003,859		9,996,003,859	10,004,546,328
2. Stocks:				
2.1 Preferred stocks	2,661,658		2,661,658	2,537,658
2.2 Common stocks	156,481,016	22,628,607	133,852,409	154,076,643
3. Mortgage loans on real estate:				
3.1 First liens	747,575,594		747,575,594	724,579,914
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)	25,566,404		25,566,404	26,133,507
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 25,373,350), cash equivalents ($ 171,757,878) and short-term investments ($ 45,365,747)	242,496,975		242,496,975	393,868,485
6. Contract loans (including $ .... premium notes)	44,815,535		44,815,535	45,370,918
7. Derivatives	2,973,335		2,973,335	
8. Other invested assets	119,558,355		119,558,355	100,138,397
9. Receivables for securities	2,298,179		2,298,179	4,618,810
10. Securities lending reinvested collateral assets	26,881,577		26,881,577	28,377,060
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Line 1 to Line 11)	11,367,312,487	22,628,607	11,344,683,880	11,484,247,720
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	117,518,515		117,518,515	109,295,650
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	985,720		985,720	1,130,523
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	20,027,091		20,027,091	20,073,827
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,276,830		2,276,830	2,511,473
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	37,747,831		37,747,831	34,545,666
19. Guaranty funds receivable or on deposit	9,629,942		9,629,942	9,574,916
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ ....) and other amounts receivable	457,980	179,298	278,682	138,905
25. Aggregate write-ins for other than invested assets	7,434,248		7,434,248	7,632,692
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	11,563,390,644	22,807,905	11,540,582,739	11,669,151,372
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	45,231,961		45,231,961	56,188,208
28. Totals (Line 26 and Line 27)	11,608,622,605	22,807,905	11,585,814,700	11,725,339,580
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Line 1001 through Line 1103 plus Line 1198) (Line 11 above)				
2501. CSV of Corporate Owned Life Insurance	7,434,248		7,434,248	7,632,692
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	7,434,248		7,434,248	7,632,692

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 8,943,840,327 less $ ....included in Line 6.3 (including $ ....Modco Reserve)	8,943,840,327	8,725,764,535
2. Aggregate reserve for accident and health contracts (including $ ....Modco Reserve)		
3. Liability for deposit-type contracts (including $ ....Modco Reserve)	956,049,970	1,272,867,622
4. Contract claims:		
4.1 Life	9,821,010	9,892,654
4.2 Accident and health		
5. Policyholders' dividends $ ....and coupons $ ....due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ ....Modco)		
6.2 Dividends not yet apportioned (including $ ....Modco)		
6.3 Coupons and similar benefits (including $ ....Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ ....discount; including $ ....accident and health premiums	587,875	399,115
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on cancelled contracts		
9.2 Provision for experience rating refunds, including $ ....accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $ ....assumed and $ 889,178 ceded	889,178	1,023,768
9.4 Interest Maintenance Reserve	12,816,948	4,602,654
10. Commissions to agents due or accrued-life and annuity contracts $.........., accident and health $ ....and deposit-type contract funds $	2,352,427	1,388,636
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	5,653,254	5,617,406
13. Transfers to Separate Accounts due or accrued (net) (including $ (271,465) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,680,271)	(3,727,377)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	12,800,555	13,145,150
15.1 Current federal and foreign income taxes, including $ 1,384,096 on realized capital gains (losses)	7,456,026	13,373,820
15.2 Net deferred tax liability		
16. Unearned investment income	1,277,585	1,393,171
17. Amounts withheld or retained by company as agent or trustee	670,829	903,852
18. Amounts held for agents' account, including $ ....agents' credit balances		
19. Remittances and items not allocated	12,256,368	7,894,078
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 5,121,333 and interest thereon $	5,121,333	
23. Dividends to stockholders declared and unpaid		25,000,000
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	87,833,550	69,890,642
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	11,277,805	5,801,355
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		506,011
24.09 Payable for securities	29,163,907	14,328,798
24.10 Payable for securities lending	359,006,894	466,147,697
24.11 Capital notes $ ....and interest thereon $		
25. Aggregate write-ins for liabilities	13,280,649	604,353
26. Total liabilities excluding Separate Accounts business (Line 1 to Line 25)	10,469,476,219	10,636,817,940
27. From Separate Accounts statement	45,231,961	56,188,208
28. Total liabilities (Line 26 and Line 27)	10,514,708,180	10,693,006,148
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	761,308,064	761,308,064
34. Aggregate write-ins for special surplus funds	12,814,362	15,082,839
35. Unassigned funds (surplus)	294,484,093	253,442,529
36. Less treasury stock, at cost:		
36.1 ....shares common (value included in Line 29 $ ....)		
36.2 ....shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Line 31 through Line 35 minus Line 36) (including $ ....in Separate Accounts Statement)	1,068,606,519	1,029,833,432
38. Total of Line 29, Line 30 and Line 37	1,071,106,519	1,032,333,432
39. Total of Line 28 and Line 38 (Page 2, Line 28, Col. 3)	11,585,814,699	11,725,339,580
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending eschearment to a state	332,598	604,353
2502. Unfunded Commitment Low Income Housing Tax Credit Property	12,948,051	
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)	13,280,649	604,353
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Line 3101 through Line 3103 plus Line 3198) (Line 31 above)		
3401. Surplus from additional DTA (SSAP 10R)	12,814,362	15,082,839
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Line 3401 through Line 3403 plus Line 3498) (Line 34 above)	12,814,362	15,082,839

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	680,418,396	854,513,630	1,024,683,568
2. Considerations for supplementary contracts with life contingencies	2,461,942	2,039,577	2,830,641
3. Net investment income	451,864,721	453,305,287	602,096,155
4. Amortization of Interest Maintenance Reserve (IMR)	2,338,513	(39,848)	395,984
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	28,570	567,930	745,602
8.2 Charges and fees for deposit-type contracts	3,627	3,481	4,835
8.3 Aggregate write-ins for miscellaneous income	(182,558)	851,112	1,623,296
9. Totals (Line 1 to Line 8.3)	1,136,933,211	1,311,241,169	1,632,380,081
10. Death benefits	66,449,672	61,147,385	83,336,304
11. Matured endowments (excluding guaranteed annual pure endowments)	1,185,569	1,391,243	1,854,229
12. Annuity benefits	177,568,506	150,432,269	198,284,816
13. Disability benefits and benefits under accident and health contracts	2,149,125	2,128,859	2,839,783
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	409,141,193	426,191,407	580,771,260
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	39,093,882	44,759,085	59,835,751
18. Payments on supplementary contracts with life contingencies	2,477,801	227,254	308,591
19. Increase in aggregate reserves for life and accident and health contracts	218,075,792	418,056,226	431,643,849
20. Totals (Line 10 to Line 19)	916,141,540	1,104,333,728	1,358,874,583
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	43,080,582	54,898,671	66,273,240
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	50,374,162	47,446,642	63,974,064
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,115,041	6,556,349	8,914,392
25. Increase in loading on deferred and uncollected premiums	(127,079)	(91,027)	(922,776)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(7,423,512)	(15,315,536)	(17,478,698)
27. Aggregate write-ins for deductions	9,821,897	8,872,136	11,945,776
28. Totals (Line 20 to Line 27)	1,018,982,631	1,206,700,963	1,491,580,581
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	117,950,580	104,540,206	140,799,500
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	117,950,580	104,540,206	140,799,500
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	35,802,532	26,875,826	37,887,661
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	82,148,048	77,664,380	102,911,839
34. Net realized capital gains or (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ ..... (4,298,185) (excluding taxes of $ ... 5,682,281 transferred to the IMR)	(6,360,157)	(18,580,308)	(22,311,833)
35. Net Income (Line 33 plus Line 34)	75,787,891	59,084,072	80,600,006
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,032,333,432	1,005,040,564	1,005,040,564
37. Net income (Line 35)	75,787,891	59,084,072	80,600,006
38. Change in net unrealized capital gains (losses)less capital gains tax of $ ... 7,705,454	(13,825,363)	5,900,127	20,380,759
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(4,503,290)	(4,781,235)	(6,262,301)
41. Change in nonadmitted assets	1,525,235	9,378,764	(1,649,683)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(17,942,908)	(36,657,448)	(55,858,752)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(25,000,000)
53. Aggregate write-ins for gains and losses in surplus	(2,268,477)		15,082,839
54. Net change in capital and surplus (Line 37 through Line 53)	38,773,088	32,924,280	27,292,868
55. Capital and surplus as of statement date (Line 36 plus Line 54)	1,071,106,520	1,037,964,844	1,032,333,432
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	15,887	18,326	449,119
08.302. Company Owned Life Insurance	(198,445)	832,786	1,174,177
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Line 08.301 through Line 08.303 plus Line 08.398) (Line 8.3 above)	(182,558)	851,112	1,623,296
2701. Benefits for employees and agents not included elsewhere	8,913,103	8,220,614	10,960,819
2702. Securities lending interest expense	908,794	651,522	984,957
2703. Fines and penalties			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Line 2701 through Line 2703 plus Line 2798) (Line 27 above)	9,821,897	8,872,136	11,945,776
5301. Change in Surplus from additional DTA (SSAP 10R)	(2,268,477)		15,082,839
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Line 5301 through Line 5303 plus Line 5398) (Line 53 above)	(2,268,477)		15,082,839

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	683,290,094	858,055,409	1,029,511,741
2. Net investment income	445,510,874	445,333,853	607,910,369
3. Miscellaneous income	48,084	968,452	985,107
4. Total (Line 1 through Line 3)	1,128,849,052	1,304,357,714	1,638,407,217
5. Benefit and loss related payments	695,848,029	689,773,782	932,221,749
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(7,318,293)	(15,457,319)	(18,172,112)
7. Commissions, expenses paid and aggregate write-ins for deductions	107,217,205	122,159,825	157,343,094
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ 1,384,906 tax on capital gains (losses)	13,481,951	45,004,853	55,144,683
10. Total (Line 5 through Line 9)	809,228,892	841,481,141	1,126,537,414
11. Net cash from operations (Line 4 minus Line 10)	319,620,160	462,876,573	511,869,803
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,996,397,018	1,230,498,241	1,766,026,908
12.2 Stocks	22,769,069	12,104,600	19,253,654
12.3 Mortgage loans	48,828,182	47,592,580	51,683,179
12.4 Real estate			
12.5 Other invested assets	1,486,260	1,361,929	2,575,381
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments	(5,260)	33,428	43,897
12.7 Miscellaneous proceeds	17,155,740	13,798,321	14,237,887
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	2,086,631,009	1,305,389,099	1,853,820,906
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,976,613,417	1,723,171,016	2,378,789,939
13.2 Stocks	27,570,863	18,343,610	23,343,610
13.3 Mortgage loans	71,257,319	93,457,530	103,006,009
13.4 Real estate	238,733	502,317	792,088
13.5 Other invested assets	18,504,517	4,873,331	33,250,391
13.6 Miscellaneous applications	63,495	137,261	140,183
13.7 Total investments acquired (Line 13.1 through Line 13.6)	2,094,248,344	1,840,485,065	2,539,322,220
14. Net increase or (decrease) in contract loans and premium notes	(555,383)	(1,286,903)	(1,420,853)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(7,061,952)	(533,809,063)	(684,080,461)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	5,121,133		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(316,817,652)	52,639,280	75,129,141
16.5 Dividends to stockholders	25,000,000		
16.6 Other cash provided (applied)	(127,233,199)	37,254,361	218,062,207
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(463,929,718)	89,893,641	293,191,348
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(151,371,510)	18,961,151	120,980,690
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	393,868,485	272,887,795	272,887,795
19.2 End of period (Line 18 plus Line 19.1)	242,496,975	291,848,946	393,868,485

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		125,559,182	
3. Ordinary individual annuities		736,638,522	
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		862,197,704	
12. Deposit-type contracts		53,888,771	
13. Total		916,086,475	
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Line 1001 through Line 1003 plus Line 1098) (Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

   A. Accounting Practices

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

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

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

   C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors.

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

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

   B. Debt Restructuring. No change.

   C. Reverse Mortgages. No change.

   D. Loan-Backed Securities

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

      (2) The Company had no other-than-temporary impairments on loan-backed securities for the 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	$ 3,679,008	$ 3,446,003	$ 233,005	$ 3,446,003	$ 3,231,777	9/30/2011
059522AX0	11,395,894	6,872,513	4,523,381	6,872,513	5,672,734	9/30/2011
1248MGAX2	111,317	101,394	9,923	101,394	63,281	9/30/2011
52524MAV1	7,372,225	7,340,840	31,385	7,340,840	3,804,840	9/30/2011
75970QAD2	219,762	207,038	12,724	207,038	162,760	9/30/2011
76114AAB6	17,127,071	16,080,604	1,046,467	16,080,604	11,682,852	9/30/2011
872225AF4	1,922,007	579,909	1,342,098	579,909	511,364	9/30/2011
059522AX0	13,484,889	12,073,294	1,411,595	12,073,294	10,141,364	6/30/2011
1248MGAX2	126,206	113,315	12,891	113,315	80,587	6/30/2011
12543PAQ6	1,543,993	1,359,877	184,116	1,359,877	1,271,162	6/30/2011
3622MPAP3	5,347,444	3,922,035	1,425,409	3,922,035	3,669,161	6/30/2011
46627MAA5	2,064,922	1,987,518	77,404	1,987,518	1,712,231	6/30/2011
52523KAJ3	8,489,901	6,839,941	1,649,960	6,839,941	3,545,923	6/30/2011
949772AU1	3,762,021	2,797,129	964,892	2,797,129	2,257,810	6/30/2011
94984EAN2	1,280,368	1,073,066	207,302	1,073,066	1,121,215	6/30/2011
Total	$ 77,927,028	$ 64,794,476	$ 13,132,552	$ 64,794,476	$ 48,929,061	
For the year ended December 31, 2010:						
45660L3H0	$ 9,550,473	$ 9,485,847	$ 64,626	$ 9,485,847	$ 7,829,310	12/31/2010
74922EAF6	5,309,746	5,148,937	160,809	5,148,937	4,175,984	12/31/2010
75970JAD8	270,123	244,031	26,092	244,031	213,637	12/31/2010
75970QAD2	240,088	232,744	7,344	232,744	182,065	12/31/2010
872225AF4	3,543,404	2,062,688	1,480,716	2,062,688	1,314,500	12/31/2010
1248MGAX2	160,962	146,652	14,310	146,652	108,027	9/30/2010
75970QAD2	269,996	244,841	25,155	244,841	194,775	9/30/2010
05949ATX8	961,020	776,450	184,570	776,450	776,421	9/30/2010
12544DBB4	2,293,037	785,576	1,507,461	785,576	769,930	9/30/2010
12668BYF4	6,115,301	5,755,547	359,754	5,755,547	4,484,662	9/30/2010
45660L3T4	10,343,891	10,034,491	309,400	10,034,491	8,256,883	9/30/2010
021468AG8	4,740,567	4,373,849	366,718	4,373,849	3,369,045	6/30/2010
02148JAD9	4,841,488	4,532,996	308,492	4,532,996	3,436,405	6/30/2010

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
02150EAN3	4,400,206	3,840,126	560,080	3,840,126	3,412,810	6/30/2010
12543PAQ6	1,784,460	1,541,866	242,594	1,541,866	1,348,013	6/30/2010
45660L2V0	1,598,107	1,530,926	67,181	1,530,926	1,157,898	6/30/2010
45660L3H0	9,953,669	9,565,530	388,139	9,565,530	7,424,150	6/30/2010
46627MAA5	2,169,057	2,091,979	77,078	2,091,979	1,555,118	6/30/2010
52520QAG9	12,691,105	11,545,008	1,146,097	11,545,008	10,204,319	6/30/2010
61749EAF4	13,051,028	11,925,053	1,125,975	11,925,053	8,080,016	6/30/2010
61749WAK3	5,649,503	5,269,680	379,823	5,269,680	3,554,890	6/30/2010
863579K56	12,796,555	11,782,991	1,013,564	11,782,991	11,416,313	6/30/2010
872225AF4	6,552,383	3,483,780	3,068,603	3,483,780	2,066,680	6/30/2010
93934NAK1	7,318,802	6,692,064	626,738	6,692,064	5,247,160	6/30/2010
949772AU1	4,462,590	3,775,558	687,032	3,775,558	1,998,754	6/30/2010
Total	$ 131,067,561	$116,869,210	$ 14,198,351	$ 116,869,210	$ 92,577,765	

For the six month period ended December 31, 2009:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
059469AF3	$ 4,084,265	$ 3,958,294	$ 125,971	$ 3,958,294	$ 2,818,791	12/31/2009
05950NBU1	2,739,165	1,189,390	1,549,775	1,189,390	2,076,039	12/31/2009
059522BB7	2,143,472	849,585	1,293,887	849,585	980,407	12/31/2009
12544DBB4	5,455,935	2,518,168	2,937,767	2,518,168	3,709,016	12/31/2009
12668BYF4	6,431,867	6,121,474	310,393	6,121,474	4,818,219	12/31/2009
225470M67	6,716,545	6,222,148	494,397	6,222,148	4,503,704	12/31/2009
251513AQ0	83,080	65,539	17,541	65,539	56,616	12/31/2009
45660L3T4	12,284,531	12,069,435	215,096	12,069,435	9,599,076	12/31/2009
525221EC7	13,493,738	12,851,796	641,942	12,851,796	9,701,815	12/31/2009
525221GA9	7,818,089	7,447,183	370,906	7,447,183	5,500,339	12/31/2009
52522HAN2	15,293,112	13,592,511	1,700,601	13,592,511	9,605,487	12/31/2009
65538PAF5	3,384,149	3,308,616	75,533	3,308,616	2,376,792	12/31/2009
761118MD7	4,457,494	4,249,793	207,701	4,249,793	2,998,130	12/31/2009
939344AR8	6,423,472	6,013,973	409,499	6,013,973	3,915,805	12/31/2009
93934FEQ1	7,220,961	6,846,507	374,454	6,846,507	6,221,660	12/31/2009
93935WAD6	20,767,486	19,808,212	959,274	19,808,212	14,579,158	12/31/2009
00079CAE9	739,872	729,940	9,932	729,940	575,681	9/30/2009
05950NBU1	3,891,730	2,855,010	1,036,720	2,855,010	2,090,848	9/30/2009
059515BF2	7,677,984	6,748,758	929,226	6,748,758	5,511,967	9/30/2009
059522BB7	2,619,881	2,231,956	387,925	2,231,956	1,589,338	9/30/2009
12543PAQ6	1,956,165	1,778,942	177,223	1,778,942	1,323,375	9/30/2009
12544DBB4	8,191,890	5,540,712	2,651,178	5,540,712	3,663,020	9/30/2009
12668WAU1	3,928,439	3,669,012	259,427	3,669,012	1,292,760	9/30/2009
32056FAG7	1,562,554	373,587	1,188,967	373,587	325,202	9/30/2009
40432BBH1	2,027,358	626,934	1,400,424	626,934	556,456	9/30/2009
52524MAV1	8,616,474	7,581,270	1,035,204	7,581,270	3,177,130	9/30/2009
872225AF4	10,962,696	6,767,200	4,195,496	6,767,200	2,945,943	9/30/2009
Total	$ 170,972,404	$146,015,945	$ 24,956,459	$ 146,015,945	$ 106,512,774	

(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
$ (21,914,488)	$ 356,914,592	$ (152,885,370)	$ 736,961,765

(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.

NOTES TO FINANCIAL STATEMENTS

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	-	-	7,895,135	7,895,135
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ 7,895,135	$ 7,895,135
Preferred stock				
Industrial and miscellaneous	$ -	$ 540,021	$ -	$ 540,021
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ 540,021	$ -	$ 540,021
Common stock				
Industrial and miscellaneous	$ 81,303,872	$ -	$ -	$ 81,303,872
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 81,303,872	$ -	$ -	$ 81,303,872
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	2,973,333	2,973,333
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 2,973,333	$ 2,973,333
Separate account assets	$ 38,344,271	$ -	$ -	$ 38,344,271
Total assets at fair value	$ 119,648,143	$ 540,021	$ 10,868,468	$ 131,056,632
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -

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

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

	Balance at 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	$ 21,090,417	$ -	$(8,325,849)	$(5,865,480)	$ 1,903,602	$ (907,555)	$ 7,895,135
Derivative assets	2,285,117	-	-	(150,734)	(965,563)	1,804,513	2,973,333
Total	$ 23,375,534	$ -	$(8,325,849)	$(6,016,214)	$ 938,039	$ 896,958	$ 10,868,468

	Balance at 3/31/2011	Transfers in Level 3	Transfers out of Level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Purchases, issuances, sales and settlements	Balance at 6/30/2011
RMBS	$ 26,453,290	$ 1,101,743	$(1,121,214)	$(5,564,979)	$ 1,237,322	$(1,015,746)	$ 21,090,416
Derivative assets	(139,588)	-	-	-	32,289	2,392,416	2,285,117
Total	$ 26,313,702	$ 1,101,743	$(1,121,214)	$(5,564,979)	$ 1,269,611	$ 1,376,670	$ 23,375,533

	Balance at 1/1/2011	Transfers in Level 3	Transfers out of Level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Purchases, issuances, sales and settlements	Balance at 3/31/2011
RMBS	$ 29,814,454	$ -	$ (2,085,689)	$ (128,819)	$ 3,091,651	$ (4,238,306)	$ 26,453,290
Derivative liabilities	(506,010)	-	-	-	366,422	-	(139,588)
Total	$ 29,308,444	$ -	$ (2,085,689)	$ (128,819)	$ 3,458,073	$ (4,238,306)	$ 26,313,702

NOTES TO FINANCIAL STATEMENTS

(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 credit default swaps and NAIC rated 6 residential mortgage-backed securities (RMBS) representing subordinated tranches in securitization trusts containing residential mortgage loans originated during 2005 and 2006. The fair values of credit default swaps have been determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities. The RMBS are currently rated below investment grade. To measure fair value of these RMBS, the Company used an internal fair value model to estimate future cash flows and then discounts the expected future cash flows using the current market rates applicable to the coupon rate, credit risk, and weighted-average-life of the investments. The internal fair value model uses both market-based data and data specific to the underlying loans of each security in determining assumptions for default probabilities, loss severities and prepayment speeds to determine the estimated future cash flows for each security.

B. Not applicable.

C. Not applicable.

D. Not applicable.

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

If yes, attach an explanation.

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

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

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

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Fort Washington Savings Company	Cincinnati, Oh	NO	NO	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 $4,788,906 BANK OF AMERICA

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 54,567,776

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/ Adjusted Carrying Value	2 Current Quarter Book/ Adjusted Carrying Value
14.21 Bonds	$	$ ....
14.22 Preferred Stock	$	$ ....
14.23 Common Stock	$ 30,870,807	$ 32,067,644
14.24 Short-Term Investments	$	$ ....
14.25 Mortgage Loans on Real Estate	$	$ ....
14.26 All Other	$ 88,824,879	$ 89,265,187
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	$ 119,695,686	$ 121,332,831
14.28 Total Investment in Parent included in Line 14.21 to Line 14.26 above	$	$ ....

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

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

If no, attach a description with this statement.

GENERAL INTERROGATORIES (continued)

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE AND HEALTH

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

		1 Amount
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 747,575,594
	1.14 Total Mortgages in Good Standing	$ 747,575,594
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Line 1.14 plus Line 1.21 plus Line 1.34 plus Line 1.44) (Page 2, Column 3, Line 3.1 plus Line 3.2)	$ 747,575,594
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

States, Etc.	1 Active Status	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Column 2 Through Column 5	7 Deposit-Type Contracts
1. Alabama AL	L	204,276	7,782,718			7,986,994	
2. Alaska AK	N	23,183	16,200			39,383	
3. Arizona AZ	L	876,035	5,139,671			6,015,706	
4. Arkansas AR	L	224,040	9,643,699			9,867,739	
5. California CA	L	3,698,694	9,841,193			13,539,887	
6. Colorado CO	L	277,976	2,019,388			2,297,364	
7. Connecticut CT	L	168,952	1,812,305			1,981,257	
8. Delaware DE	L	59,499	50,636			110,135	
9. District of Columbia DC	L	92,659	96,875			189,534	
10. Florida FL	L	6,572,713	34,226,744			40,799,457	17,248
11. Georgia GA	L	1,229,486	3,721,195			4,950,681	
12. Hawaii HI	L	53,580	58,122,362			58,175,942	
13. Idaho ID	L	42,288	1,028,983			1,071,271	
14. Illinois IL	L	8,402,406	42,521,305			50,923,711	
15. Indiana IN	L	12,517,689	15,640,346			28,158,035	149,750
16. Iowa IA	L	156,149	8,890,804			9,046,953	
17. Kansas KS	L	579,833	3,571,264			4,151,097	
18. Kentucky KY	L	4,956,570	9,639,656			14,596,226	80,000
19. Louisiana LA	L	3,550,468	21,689,026			25,239,494	
20. Maine ME	N	16,440	900			17,340	
21. Maryland MD	L	1,031,167	5,437,341			6,468,508	16,842
22. Massachusetts MA	L	84,919	106,865			191,784	
23. Michigan MI	L	6,657,746	42,092,798			48,750,544	63,668
24. Minnesota MN	L	929,847	6,575,576			7,505,423	
25. Mississippi MS	L	1,117,933	56,687,901			57,805,834	
26. Missouri MO	L	2,786,940	30,209,168			32,996,108	
27. Montana MT	L	33,920	117,065			150,985	
28. Nebraska NE	L	61,586	2,648,310			2,709,896	
29. Nevada NV	L	172,405	557,757			730,162	
30. New Hampshire NH	N	8,825	225			9,050	
31. New Jersey NJ	L	471,842	2,408,193			2,880,035	
32. New Mexico NM	L	86,520	3,548,911			3,635,431	
33. New York NY	N	107,689	50,529			158,218	
34. North Carolina NC	L	11,085,743	16,819,468			27,905,211	372,756
35. North Dakota ND	L	14,336	169,000			183,336	
36. Ohio OH	L	42,429,330	40,550,068			82,979,398	320,833,432
37. Oklahoma OK	L	410,290	14,099,126			14,509,416	
38. Oregon OR	L	101,241	746,430			847,671	
39. Pennsylvania PA	L	9,849,728	22,472,121			32,321,849	488,583
40. Rhode Island RI	N	6,493	5,480			11,973	
41. South Carolina SC	L	940,311	12,973,225			13,913,536	
42. South Dakota SD	L	43,446	45,500			88,946	
43. Tennessee TN	L	1,924,200	2,156,766			4,080,966	
44. Texas TX	L	2,883,324	25,162,222			28,045,546	63,685
45. Utah UT	L	85,386	260,450			345,836	
46. Vermont VT	L	5,450				5,450	
47. Virginia VA	L	913,787	9,312,517			10,226,304	
48. Washington WA	L	316,957	405,200			722,157	
49. West Virginia WV	L	3,167,615	2,639,677			5,807,292	148,303
50. Wisconsin WI	L	743,562	20,918,136			21,661,698	
51. Wyoming WY	L	34,431				34,431	
52. American Samoa AS	N						
53. Guam GU	N	360				360	
54. Puerto Rico PR	N	6,575				6,575	
55. U.S. Virgin Islands VI	N	433				433	
56. Northern Mariana Islands MP	N						
57. Canada CN	N						
58. Aggregate Other Alien OT	XXX	5,094				5,094	
59. Subtotal	(a) 46	132,222,367	554,631,295			686,853,662	322,234,267
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	2,139,125				2,139,125	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	134,361,492	554,631,295			688,992,787	322,234,267
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	134,361,492	554,631,295			688,992,787	322,234,267
98. Less Reinsurance Ceded	XXX	8,199,265	2,337			8,201,602	
99. Totals (All Business) less Reinsurance Ceded	XXX	126,162,227	554,628,958			680,791,185	322,234,267
DETAILS OF WRITE-INS							
5801. Mexico	XXX	5,094				5,094	
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	5,094				5,094	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Line 9401 through Line 9403 plus Line 9498) (Line 94 above)	XXX						

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Response

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

Explanation:

Barcode

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

SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	26,133,507	26,300,402
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	238,733	792,088
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	805,836	958,983
9. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 minus Line 7 plus Line 8)	25,566,404	26,133,507
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	25,566,404	26,133,507

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	724,579,907	672,944,379
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	67,959,899	102,079,930
2.2. Additional investment made after acquisition	3,297,420	926,079
3. Capitalized deferred interest and other		
4. Accrual of discount	901,484	2,846,768
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	48,828,182	51,683,179
8. Deduct amortization of premium and mortgage interest points and commitment fees	45,634	58,665
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized	289,300	2,475,405
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	747,575,594	724,579,907
12. Total Valuation Allowance		
13. Subtotal (Line 11 plus Line 12)	747,575,594	724,579,907
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	747,575,594	724,579,907

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	100,138,397	92,742,070
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	20,000,000	3,995,070
2.2. Additional investment made after acquisition		878,261
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	906,219	5,098,377
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	1,486,260	2,575,381
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	119,558,356	100,138,397
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	119,558,356	100,138,397

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,183,102,708	9,543,869,527
2. Cost of bonds and stocks acquired	1,996,217,785	2,402,133,548
3. Accrual of discount	18,763,189	17,214,142
4. Unrealized valuation increase (decrease)	(22,188,607)	24,985,019
5. Total gain (loss) on disposals	23,801,861	21,034,169
6. Deduct consideration for bonds and stocks disposed of	2,011,197,616	1,785,280,563
7. Deduct amortization of premium	15,485,717	21,252,390
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	17,867,061	19,600,744
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	10,155,146,542	10,183,102,708
11. Deduct total nonadmitted amounts	22,628,607	21,942,074
12. Statement value at end of current period (Line 10 minus Line 11)	10,132,517,935	10,161,160,634

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	6,630,421,888	911,242,772	1,190,061,382	175,541,374	6,686,886,401	6,630,421,888	6,527,144,652	6,505,792,805
2. Class 2 (a)	2,559,031,591	4,319,819,327	4,209,327,228	(157,926,216)	2,588,441,256	2,559,031,591	2,511,597,474	2,684,021,062
3. Class 3 (a)	441,820,267	24,888,745	21,428,455	14,387,693	459,791,549	441,820,267	459,668,250	484,806,600
4. Class 4 (a)	667,206,140	31,577,342	32,793,328	(14,885,231)	661,117,323	667,206,140	651,104,923	603,683,642
5. Class 5 (a)	62,082,070	2,622,913	2,708,351	(7,480,686)	63,788,166	62,082,070	54,515,946	88,763,358
6. Class 6 (a)	22,947,658	2,628,210	782,669	(15,696,963)	29,836,576	22,947,658	9,096,236	32,175,717
7. Total Bonds	10,383,509,614	5,292,779,309	5,457,101,413	(6,060,029)	10,489,861,271	10,383,509,614	10,213,127,481	10,399,243,184
PREFERRED STOCK								
8. Class 1								
9. Class 2	2,121,638				2,121,638	2,121,638	2,121,638	2,121,638
10. Class 3								
11. Class 4	630,740			(90,719)	630,740	630,740	540,021	
12. Class 5								
13. Class 6								416,020
14. Total Preferred Stock	2,752,378			(90,719)	2,752,378	2,752,378	2,661,659	2,537,658
15. Total Bonds and Preferred Stock	10,386,261,992	5,292,779,309	5,457,101,413	(6,150,748)	10,492,613,649	10,386,261,992	10,215,789,140	10,401,780,842

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 209,735,985 ; NAIC 2 $ 7,387,640 ; 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	45,365,747	X X X	45,368,655	1,399	2,906

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	330,024,111	217,071,841
2. Cost of short-term investments acquired	1,762,408,056	2,622,009,726
3. Accrual of discount	15,052	60,548
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(7,187)	37,192
6. Deduct consideration received on disposals	2,046,950,655	2,508,307,859
7. Deduct amortization of premium	123,631	847,337
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	45,365,746	330,024,111
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	45,365,746	330,024,111

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(506,010)
2.	Cost Paid/(Consideration Received) on additions	4,457,313
3.	Unrealized Valuation increase/(decrease)	(566,849)
4.	Total gain (loss) on termination recognized	(50,072)
5.	Considerations received/(paid) on terminations	193,729
6.	Amortization	(167,319)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8)	2,973,334
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	2,973,334

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	UNITED TECHNOLOGIES 913017BH1	1FE	8,000,000	9,538,169	10,158,087		06/20/2017	Deutsche Bank	(337,403)	(337,403)	20047E-AE-2	COMM 2006-C8 A4	1FE	9,875,572	10,495,490
80589MA@1	SCANA CORP 805901AQ8	2FE	1,000,000	995,861	1,010,482		06/20/2012	Barclays	288	288	36158Y-HB-8	GECMC 2002-3A B	1FE	995,573	1,010,194
80589MA@1	SCANA CORP 805901AQ8	2FE	3,700,000	3,684,687	3,738,783		06/20/2012	Barclays	1,065	1,065	36158Y-HB-8	GECMC 2002-3A B	1FE	3,683,622	3,737,718
105756B*0	BRAZIL SOVEREIGN 105756AL4	2FE	9,000,000	9,184,311	9,584,625		06/20/2012	Morgan Stanley	2,635	2,635	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,181,676	9,581,990
742718C@6	PROCTER & GAMBLE 742718DA4	1FE	6,000,000	6,802,786	7,157,968		09/20/2012	Deutsche Bank	(4,224)	(4,224)	22541Q-DJ-8	CSFB 2003-C3 A5	1FE	6,807,010	7,162,192
742718C@6	PROCTER & GAMBLE 742718DA4	1FE	6,000,000	5,979,675	6,124,242		09/20/2012	Deutsche Bank	(4,224)	(4,224)	61750C-AD-9	MSC 2006-HQ9 A3	1FE	5,983,899	6,128,466
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,984,505	5,095,691		09/20/2012	Credit Suisse	(2,369)	(2,369)	05950W-AC-2	BACM 2006-4 A3A	1FE	4,986,874	5,098,060
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,955,165	5,033,206		09/20/2012	Credit Suisse	(2,369)	(2,369)	22541N-UL-1	CSFB 2002-CP5 C	1FE	4,957,534	5,035,575
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,984,505	5,095,691		09/20/2012	Credit Suisse	(2,369)	(2,369)	05950W-AC-2	BACM 2006-4 A3A	1FE	4,986,874	5,098,060
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,970,487	5,217,986		09/20/2012	Credit Suisse	(2,369)	(2,369)	22541S-AD-0	CSFB 2004-C1 A4	1FE	4,972,856	5,220,355
105756B@8	BRAZIL SOVEREIGN 105756AL4	2FE	5,000,000	4,973,878	4,887,448		08/20/2012	Credit Suisse	943	943	22541N-MT-3	CSFB 2002-CKS4 C	1FE	4,972,935	4,886,505
593048B@9	MEXICAN SOVEREIGN 91086QAN8	2FE	5,000,000	5,000,229	5,030,733		08/20/2012	Deutsche	663	663	05947U-HN-1	BACM 2002-2 B	1FE	4,999,566	5,030,070
593048B@9	MEXICAN SOVEREIGN 91086QAN8	2FE	5,000,000	5,003,736	5,078,648		08/20/2012	Deutsche	663	663	396789-DY-2	GCCFC 2003-C1 D	1FE	5,003,073	5,077,985
254687C@3	DISNEY CO 25468PCE4	1FE	5,000,000	5,008,657	5,268,132		09/20/2012	Barclays	6,172	6,172	361849-ZT-2	GMACC 2003-C3 A4	1FE	5,002,485	5,261,960
254687C@3	DISNEY CO 25468PCE4	1FE	5,000,000	4,996,266	5,214,507		09/20/2012	Barclays	6,172	6,172	52108H-TA-2	LBUBS 2003-C5 A4	1FE	4,990,094	5,208,335
427866E*5	HERSHEY CO 427866AK4	1FE	10,000,000	9,896,695	10,301,669		09/20/2012	Deutsche Bank	7,829	7,829	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	9,888,866	10,293,840
427866E*5	HERSHEY CO 427866AK4	1FE	5,000,000	4,975,100	5,079,224		09/20/2012	Deutsche Bank	3,914	3,914	617451-CP-2	MSC 2006-T21 A3	1FE	4,971,186	5,075,310
713411A#3	PEPSICO INC 713448BG2	1FE	15,000,000	14,830,623	15,438,083		09/20/2012	Barclays	(2,677)	(2,677)	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	14,833,300	15,440,760
459200J@1	IBM 459200BA8	1FE	3,500,000	3,608,852	3,756,668		09/20/2012	Barclays	(584)	(584)	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	3,609,436	3,757,252
459200J@1	IBM 459200BA8	1FE	11,500,000	11,332,701	12,027,126		09/20/2012	Barclays	(1,920)	(1,920)	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	11,334,621	12,029,046
604059A@4	3M 604059AE5	1FE	15,000,000	14,773,481	15,679,253		09/20/2012	Barclays	(10,807)	(10,807)	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	14,784,288	15,690,060
742718C#4	PROCTER & GAMBLE 742718DA4	1FE	15,000,000	14,829,893	15,476,605		09/20/2012	Deutsche Bank	(3,185)	(3,185)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	14,833,078	15,479,790
929903A#9	WACHOVIA CORP 949746NA5	1FE	10,000,000	9,764,695	10,195,836		09/20/2012	Morgan Stanley	(124,024)	(124,024)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,888,719	10,319,860
842634A*8	SOUTHERN CO 842634AG2	2FE	10,000,000	9,880,196	10,311,337		09/20/2012	Barclays	(8,523)	(8,523)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,888,719	10,319,860
233293A@8	DPL INC 233293AH2	2FE	10,000,000	9,684,154	10,115,295		09/20/2012	Barclays	(204,565)	(204,565)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,888,719	10,319,860
191216E@5	COCA COLA 191216AH3	1FE	10,000,000	9,922,464	10,355,028		09/20/2012	Deutsche Bank	1,112	1,112	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,921,352	10,353,916
911308A@3	UNITED PARCEL 911308AB0	1FE	10,000,000	9,845,406	10,449,254		09/20/2012	Barclays	(10,786)	(10,786)	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	9,856,192	10,460,040
097023C*4	BOEING 097023AD7	1FE	10,000,000	9,849,109	10,303,768		09/20/2012	Deutsche Bank	(1,932)	(1,932)	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,851,041	10,305,700
913017F@3	UNITED TECHNOLOGIES 913017BH1	1FE	10,000,000	9,858,400	10,313,059		09/20/2012	Merrill	7,359	7,359	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,851,041	10,305,700
560904A@3	MALAYSIA 560904AF1	1FE	10,000,000	9,838,555	10,421,240		09/20/2012	Deutsche	(71,660)	(71,660)	46625M-WX-3	JPMCC 2003-CB6 A2	1FE	9,910,215	10,492,900
560904A#1	MALAYSIA 560904AF1	1FE	10,000,000	9,780,357	10,235,016		09/20/2012	Barclays	(70,684)	(70,684)	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,851,041	10,305,700
264399D*4	DUKE ENERGY CAROLINAS 264399DW3	1FE	10,000,000	9,863,622	10,318,281		09/20/2012	Merrill	12,581	12,581	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,851,041	10,305,700
20825CC@1	CONOCO PHILLIPS 20825CAE4	1FE	10,000,000	10,095,851	10,690,225		09/20/2012	Morgan Stanley	(6,460)	(6,460)	22541Q-J2-9	CSFB 2003-C5 A4	1FE	10,102,311	10,696,685
742718G*4	Procter&Gamble 742718DA4	1FE	25,000,000	25,870,661	27,657,028		09/20/2016	Bank of America	645,078	645,078	3137A7-JU-5	FHMS K701 A2	1FE	25,225,583	27,011,950
166751C*6	Chevron Corporation 166751AJ6	1FE	10,000,000	10,519,699	11,372,704		09/20/2016	Deutsche Bank	261,234	261,234	31398J-ZS-5	FHR K004 A2	1FE	10,258,465	11,111,470
911308C@1	United Parcel 911308AB0	1FE	15,000,000	15,574,716	17,006,638		09/20/2016	Deutsche Bank	365,443	365,443	31398W-D3-5	FHR K005 A2	1FE	15,209,273	16,641,195
911308C#9	United Parcel 911308AB0	1FE	25,000,000	25,848,071	26,786,571		09/20/2016	Deutsche Bank	609,071	609,071	3137AB-FV-8	FHLMC SERICL	1FE	25,239,000	26,177,500
88579YB*1	Exxon 607059AT9	1FE	5,000,000	5,270,988	5,317,451		09/20/2016	Deutsche	135,826	135,826	36249K-AC-4	GSMS 2010-C1 A2	1FE	5,135,162	5,181,625
88579YB*1	Exxon 607059AT9	1FE	4,000,000	4,298,173	4,323,853		09/20/2016	Deutsche	108,661	108,661	396789-JU-4	GCCFC 2005-GG3 A4	1FE	4,189,512	4,215,192
88579YB*1	Exxon 607059AT9	1FE	11,000,000	11,394,154	11,035,730		09/20/2016	Deutsche	298,817	298,817	46635G-AC-4	JPMCC 2010-C2 A2	1FE	11,095,337	10,736,913
244199C*4	Deere & Co 244199BB0	1FE	5,000,000	5,233,735	5,280,198		09/20/2016	Morgan Stanley	98,573	98,573	36249K-AC-4	GSMS 2010 C1 A2	1FE	5,135,162	5,181,625
244199C*4	Deere & Co 244199BB0	1FE	15,000,000	17,140,089	17,945,068		09/20/2016	Morgan Stanley	295,720	295,720	20046F-AW-0	COMM 2001 J2A C	1FE	16,844,369	17,649,348
487836B#4	Kellogg Company 487836BD9	1FE	5,000,000	6,148,216	6,444,154		09/20/2016	Morgan Stanley	96,016	96,016	46634N-AG-1	JPMCC 2010-C1 A3	1FE	6,052,200	6,348,138
487836B#4	Kellogg Company 487836BD9	1FE	10,000,000	10,803,666	11,641,736		09/20/2016	Morgan Stanley	192,032	192,032	3137A7-NU-0	FHMS K011 A2	1FE	10,611,634	11,449,704
501044 H#1	Kroger Company 501044CH2	2FE	10,000,000	10,247,188	10,554,236		09/20/2014	Morgan Stanley	155,626	155,626	233050-AB-9	DBUBS 2011-LC1A A2	1FE	10,091,562	10,398,610
30231GA*3	3M 604059AE5	1FE	7,000,000	8,063,019	8,036,503		09/20/2016	Morgan Stanley	186,542	186,542	12622D-AB-0	COMM 2010-C1 A2	1FE	7,876,477	7,849,961
30231GA*3	3M 604059AE5	1FE	12,000,000	12,423,789	12,032,781		09/20/2016	Morgan Stanley	319,785	319,785	46635G-AC-4	JPMCC 2010-C2 A2	1FE	12,104,004	11,712,996
30231GA*3	3M 604059AE5	1FE	1,000,000	1,030,022	1,026,644		09/20/2016	Morgan Stanley	26,649	26,649	12622D-AB-0	COMM 2010-C1 A2	1FE	1,003,373	999,995
9999999 - TOTALS				433,559,257	451,624,491				2,973,335	2,973,335				430,585,922	448,651,156

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	36	283,137,301	33	263,528,892	37	342,195,439			36	283,137,301
2. Add: Opened or Acquired Transactions			4	78,374,229	11	92,053,039			15	170,427,268
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	646,713	XXX	292,318	XXX		XXX		XXX	939,031
4. Less: Closed or Disposed of Transactions	3	20,255,122							3	20,255,122
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX	689,221	XXX		XXX	689,221
7. Ending Inventory	33	263,528,892	37	342,195,439	48	433,559,257			48	433,559,257

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,973,335	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		2,973,335
4.	Part D, Column 5	3,278,718	
5.	Part D, Column 6	(305,383)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,699,399)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(1,699,399)
10.	Part D, Column 8	3,278,718	
11.	Part D, Column 9	(4,978,117)	
12.	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	424,503,586	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	424,503,586	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	64,672,744	60,895,835
2. Cost of cash equivalents acquired	11,559,944,872	6,452,083,845
3. Accrual of discount		459
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	1,928	6,704
6. Deduct consideration received on disposals	11,452,855,699	6,448,246,870
7. Deduct amortization of premium	5,966	67,228
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	171,757,878	64,672,744
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	171,757,878	64,672,744

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book / Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Acquired by purchase								
CREA00010 45 APARTMENT	HOUSTON	TX	12/01/2009	WSLAC MORTGAGE			25,566,404	28,735
0199999 - Acquired by purchase							25,566,404	28,735
0399999 - TOTALS							25,566,404	28,735

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in good standing - Commercial Mortgages - all other								
0001161	Conroe	TX		04/28/2011	6.520		2,398,591	28,000,000
0001162	Crestview Hills	KY		08/19/2011	4.620	14,850,000		20,380,000
0599999 - Mortgages in good standing - Commercial Mortgages - all other						14,850,000	2,398,591	48,380,000
0899999 - TOTAL Mortgages in good standing						14,850,000	2,398,591	48,380,000
3399999 - TOTALS						14,850,000	2,398,591	48,380,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
0001120	Indianapolis	IN		09/12/2003	09/27/2011	12,450,720							12,221,893	12,221,893			
0199999 - Mortgages closed by repayment						12,450,720							12,221,893	12,221,893			
Mortgages with partial repayment																	
0001071	Cincinnati	OH		04/27/1994		1,446,033								10,714			
0001076	Cincinnati	OH		10/09/1997		13,259,205								200,161			
0001077	Birmingham	AL		11/24/1997		16,777,685								153,843			
0001080	Hebron	KY		06/25/1998		17,779,475								143,643			
0001083	Ft. Worth	TX		12/30/1998		18,747,495								141,355			
0001084	Hamilton	OH		06/15/1999		17,333,979								132,011			
0001091	South Bend	IN		11/08/2000		3,881,885								50,234			
0001094	Fremont	CA		08/17/2001		7,865,574								65,640			
0001096	Henderson	NV		12/20/2001		7,915,039								40,401			
0001097	Dublin	OH		12/21/2001		18,433,912								148,252			
0001101	Pittsburgh	PA		05/10/2002		15,966,003								88,833			

(continues)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayment (continued)																	
0001102	Kennesaw	GA		05/28/2002		7,842,657								29,293			
0001103	Plano	TX		07/09/2002		10,165,557								67,877			
0001104	Plantation	FL		07/19/2002		5,230,045								34,922			
0001106	Germantown	TN		09/06/2002		9,440,057								52,440			
0001108	Kissimmee	FL		10/28/2002		4,405,896								26,200			
0001110	Cincinnati	OH		12/19/2002		1,124,638								43,097			
0001111	W. Springfield	MA		12/19/2002		311,573		(899)			(899)			38,722			
0001112	Indianapolis	IN		12/19/2002		1,614,856		(5,463)			(5,463)			29,173			
0001113	Cincinnati	OH		12/19/2002		582,335		(188)			(188)			35,591			
0001114	Cincinnati	OH		12/19/2002		337,809								20,781			
0001115	Las Vegas	NV		04/04/2003		8,954,852								68,846			
0001119	Las Cruces	NM		08/01/2003		10,209,750								46,029			
0001120	Indianapolis	IN		09/12/2003		12,450,720								77,443			
0001122	Henderson	NV		03/03/2004		2,891,437								22,106			
0001123	Henderson	NV		03/03/2004		2,839,804								21,711			
0001124	Warrensville Heights	OH		03/05/2004		21,970,840								112,196			
0001125	Kissimmee	FL		03/25/2004		5,194,319								30,889			
0001126	Austin	TX		09/24/2004		9,925,284								63,785			
0001127	Seattle	WA		10/01/2004		1,728,953								98,882			
0001128	Germantown	TN		03/23/2005		2,724,416								17,424			
0001129	Germantown	TN		03/23/2005		1,841,268								32,835			
0001130	Glen Mills	PA		04/25/2005		5,516,196		(8,429)			(8,429)			6,609			
0001131	Austin	TX		10/25/2005		2,433,291								21,796			
0001132	Santa Rosa	CA		11/28/2005		5,824,366								40,276			
0001134	Las Cruces	NM		01/10/2007		2,154,313								9,711			
0001135	Bloomington	IN		03/22/2007		40,874,577								131,083			
0001136	Carmel	IN		04/05/2007		22,324,188								93,235			
0001139	Denver	CO		12/19/2007		29,920,000								232,849			
0001141	San Antonio	TX		04/09/2008		36,390,969								131,546			
0001142	Round Rock	TX		06/26/2008		1,794,355								2,215			
0001144	Owasso	OK		09/23/2008		8,647,333								29,856			
0001145	Spartanburg	SC		10/16/2008		4,408,309								22,214			
0001146	Abington	MA		10/23/2008		30,670,589								91,948			
0001147	Ft. Walton Beach	FL		11/17/2008		25,100,000								74,094			
0001149	Raleigh	NC		08/06/2009		26,910,806								70,019			
0001150	Spartanburg	SC		09/08/2009		12,324,687								35,112			
0001151	Lorton	VA		09/28/2009		26,101,439								234,714			
0001152	Aurora	CO		09/29/2009		12,250,927								46,817			
0001153	American Canyon	CA		01/15/2010		34,134,565								137,253			
0001155	Melbourne	FL		07/08/2010		20,946,819								223,759			
0001156	Ft. Mitchell	KY		07/23/2010		8,167,722								25,403			
0001157	Auburn	AL		10/27/2010		8,766,011								28,038			
0001158	Orlando	FL		01/31/2011										55,631			
0001160	West Valley	UT		04/28/2011										110,680			
0299999 - Mortgages with partial repayment						626,854,813		(14,979)			(14,979)			4,000,187			
0599999 - TOTALS						639,305,533		(14,979)			(14,979)		12,221,893	16,222,080			

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Deposit	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have the Underlying Characteristics of Mortgage Loans - Affiliated																			
000000-00-0	BOSTON CAPITAL AFFORD, HOUS. M	BOSTON	MA	BCAHMF LLC	06/29/2006	09/15/2011									594,665				
1099999 - Subtotal - Fixed or Variable Interest Rate Investments That Have the Underlying Characteristics of Mortgage Loans - Affiliated															594,665				
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated																			
	LEXINGTON CAPITAL PARTNERS II	NEW YORK	NY	LEXINGTON CAPITAL PAR	04/08/1998	09/30/2011	28,990							28,990	28,990				
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated							28,990							28,990	28,990				
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated																			
000000-00-0	PCE, LP	ATLANTA	GA	PCE, LP	04/07/2010	08/16/2011									52,052				
1899999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Real Estate - Affiliated															52,052				
3999999 - TOTAL - Unaffiliated							28,990							28,990	28,990				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Deposit	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
4099999 - TOTAL - Affiliated															646,716				
4199999 - TOTALS							28,990							28,990	675,706				

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									
31359M-V6-7	FNMA . 6.125% 08/17/26		07/22/2011	HONG KONG SHANGHAI BK		401,392	400,000.00	10,753	1FE
36230U-YF-0	GNMA HECM . 4.676% 09/01/46		08/25/2011	BANK of AMERICA SEC		10,871,771	10,001,342.00	32,532	1
36295$-YY-Y	GNM 11-93 A . 4.677% 10/26/61		09/15/2011	BANK of AMERICA SEC		10,878,125	10,000,000.00	32,477	1
36295$-ZZ-Z	GN HMBS URBAN KL-UF58 . 4.647% 10/20/61		09/07/2011	KNIGHT LIBERTAS LLC		9,790,313	9,000,000.00	20,912	1
36297E-Z5-7	G2 POOL # 710064 . 4.650% 03/01/61		09/01/2011	Interest Capitalization		211,296	211,296.00		1
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		08/01/2011	Interest Capitalization		19,215	19,215.00		1
690353-RV-1	OPIC US AGENCY Floating Rate MTN . 0.090		09/09/2011	MELLON CAPITAL MKT		51,000,000	51,000,000.00	8,934	1
690353-SU-2	OPIC AgencyVAR . 0.090% 06/15/17		07/13/2011	MELLON CAPITAL MKT		10,000,000	10,000,000.00	921	1
0599999 - Subtotal - Bonds - U.S. Governments						93,172,111	90,631,852.00	106,529	
Bonds - All Other Governments									
683234-DP-0	PROV OF ONTARIO . 1.600% 09/21/16	A	09/14/2011	RBC/DAIN		9,988,000	10,000,000.00		1FE
1099999 - Subtotal - Bonds - All Other Governments						9,988,000	10,000,000.00		
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
01F03$-48-8	FNMA DOLLAR ROLL . 3.000% 07/01/26		07/15/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	6,186	1FE
01F03$-49-6	FNMA DOLLAR ROLL . 3.000% 09/01/26		08/11/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	7,423	1FE
01F03$-4A-3	FNMA DOLLAR ROLL . 3.000% 10/01/26		09/15/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	7,011	1
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN . 0.200% 1		08/04/2011	MORGAN STANLEY FIXED INC		14,975,000	14,975,000.00	175	1FE
10620N-BU-1	BRAZOS HIGH EDU AUTH . 1.732% 06/25/43		09/29/2011	WELLS FARGO		12,925,000	15,000,000.00	966	1Z*
130536-PR-0	CA PCR WST MGMT POLLUTION . 1.450% 08/01		08/01/2011	MERRILL LYNCH-NY--FX INC		2,000,000	2,000,000.00		2Z*
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES		07/28/2011	BARCLAYS		2,500,000	2,500,000.00		1Z*
3137A7-A4-2	FHLMC 3805 DB . 4.500% 10/15/37		07/20/2011	MORGAN STANLEY FIXED INC		5,811,629	5,450,531.00	16,352	1
3137AE-V7-7	FHLMC K703 A2 . 2.699% 05/25/18		08/24/2011	WELLS FARGO		10,099,720	10,000,000.00	9,746	1FE
3138EG-QR-8	FNMA POOL # AL0463 . 3.000% 07/01/26		07/21/2011	CREDIT SUISSE FIRST BOSTON		10,007,422	10,000,000.00	12,500	1
31393B-3E-3	FNR 2003-51 PH . 5.500% 10/25/31		08/03/2011	KEY BANC-MCDONALD		297,683	291,578.00	312	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z . 5.500% 12/15/		09/01/2011	Interest Capitalization		86,217	86,217.00		1
31394R-VW-6	FHLMC 2758 ZG . 5.500% 04/15/33		09/01/2011	Interest Capitalization		41,125	41,125.00		1
31397N-LM-5	FNR 2009-11 NB . 5.000% 03/25/29		07/20/2011	RBS GREENWICH CAPITAL		5,534,375	5,000,000.00	16,667	1
400094-AA-6	GRS RIV PL CORP MICH MULTIFAMILY HSG . 5		09/20/2011	BMO CAPITAL MARKETS		773,385	750,000.00	13,606	1Z*
485107-CK-0	KC MO TIF VRDN . 0.220% 11/01/28		07/27/2011	STERN		17,000,000	17,000,000.00	48,553	1FE
605279-GD-4	MISS BUSINESS FIN CORP REV . 0.250% 04/0		08/26/2011	MORGAN KEEGAN		100,000	100,000.00	15	1FE
60528A-AS-3	MSBUSFIN VRDN . 0.110% 12/01/30		07/29/2011	MERRILL LYNCH-NY--FX INC		5,000,000	5,000,000.00	112	1FE
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE		09/19/2011	PRIVATE PLACEMENT		3,870,000	3,870,000.00		2
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						105,388,274	106,911,136.00	139,625	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00206R-AZ-5	AT&T INC . 3.875% 08/15/21		08/15/2011	BARCLAYS		1,994,100	2,000,000.00		1FE
01958X-BS-5	ALLIED WASTE . 6.875% 06/01/17		08/10/2011	DEUTSCHE BANK		107,875	100,000.00	1,413	2FE
030613-AD-5	AMCAR 2007-AX A4 . 0.265% 10/06/13		07/27/2011	BARCLAYS		311,098	312,416.00	51	2Z*
03840P-AC-6	AQUILA INC 11.875% 07/01/12		08/18/2011	SUNTRUST		217,364	200,000.00	3,431	2FE
057224-BA-4	BAKER HUGHES INC . 3.200% 08/15/21		08/10/2011	J P MORGAN SEC FIXED INC		1,995,920	2,000,000.00		1FE
05947U-LX-4	BACM 2003-2 A3 . 4.873% 03/11/41		08/10/2011	J P MORGAN SEC FIXED INC		3,757,813	3,700,000.00	7,012	1Z*
05948K-XT-1	BOAA 2005-2 1CB4 . 5.500% 03/25/35		09/01/2011	Interest Capitalization		19,554	19,554.00		3Z*
05950E-AB-4	BACM 2006-2 A2 . 5.713% 05/10/45		09/06/2011	J P MORGAN SEC FIXED INC		308,793	307,688.00	391	1Z*
07383F-MN-5	BSCMS 2002-PBW1 A2 . 4.720% 11/11/35		07/12/2011	J P MORGAN SEC FIXED INC		484,623	472,803.00	868	1Z*
07388V-AB-4	BSCMS 2007-T26 A2 . 5.330% 01/12/45		07/12/2011	J P MORGAN SEC FIXED INC		304,313	300,000.00	622	1Z*
07388V-AE-8	BSCMS 2007-T26 A4 . 5.471% 01/12/45		09/14/2011	BANK of AMERICA SEC		3,815,932	3,425,000.00	9,369	1Z*
07401D-AC-5	BSCMS 2007-PW18 A3 . 5.957% 06/11/50		08/01/2011	MORGAN STANLEY FIXED INC		3,486,220	3,245,000.00	1,611	1Z*

(continues)

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

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)									
12189L-AG-6	BURLINGTON NORTH SANTA FE . 4.950% 09/15		08/25/2011	FTN FINANCIAL SECURITIES		1,974,000	2,000,000.00	2,200	2FE
1248ME-AG-4	CBASS 2007-CB4 A2D . 5.863% 04/25/37		08/16/2011	AMHERST SECURITIES GROUP		2,622,913	3,198,675.00	9,377	4Z*
125196-AA-3	CFAST 2007-A B . 6.250% 05/08/14		08/30/2011	BARCLAYS		305,344	300,000.00	1,250	1Z*
12667G-XQ-1	CWALT 2005-30CB 1A6 . 5.500% 08/25/35		09/01/2011	Interest Capitalization		27,821	27,821.00		1Z*
12686C-AY-5	CABLEVISION SYSTEMS CORP . 8.625% 09/15/		07/27/2011	BANK of AMERICA SEC		555,000	500,000.00	16,292	4FE
141781-AY-0	CARGILL INC . 4.307% 05/14/21		07/01/2011	Taxable Exchange		5,305,680	5,365,000.00		1FE
147446-AR-9	CASE NEW HOLLAND INC . 7.875% 12/01/17		08/18/2011	BARCLAYS		9,617,475	8,820,000.00	151,456	3FE
15671B-AE-1	CENVEO CORP . 8.875% 02/01/18		09/20/2011	RBS GREENWICH CAPITAL		1,840,000	2,300,000.00	29,485	4FE
18055#-AK-8	CLARION LIONS PP . 5.840% 06/15/19		08/30/2011	PRINCERIDGE GROUP LLC		6,307,680	6,000,000.00	84,680	2
20046F-AU-4	COMM 2001-J2A B . 6.304% 07/16/34		09/08/2011	JEFFERIES & CO 1		2,004,688	2,000,000.00	4,203	1Z*
21867*-AA-6	CORE LABS PRIVATE PLACEMENT . 4.010% 09/		09/26/2011	PRIVATE PLACEMENT		3,000,000	3,000,000.00		2FE
22546B-AD-2	CSMC 2007-C5 A3 . 5.694% 09/15/40		08/10/2011	J P MORGAN SEC FIXED INC		9,375,888	9,037,000.00	20,011	1Z*
23305Y-AC-3	DBUBS 2011-LC3A A3 . 4.638% 04/10/21		08/11/2011	DEUTSCHE BANK		13,129,720	13,000,000.00	48,570	1Z*
23305Y-BB-4	DBUBS 2011-LC3A A2 . 3.642% 09/10/16		08/11/2011	DEUTSCHE BANK		11,614,784	11,500,000.00	33,739	1Z*
23314#-AF-6	DCT INDUSTRIAL PP . 4.020% 08/01/16		07/01/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
24823U-AG-3	DENBURY RESOURCES INC . 8.250% 02/15/20		08/11/2011	BANK of AMERICA SEC		3,220,810	3,127,000.00	129	4FE
25179M-AL-7	DEVON ENERGY CORPORATION . 5.600% 07/15/		08/23/2011	Various		4,156,690	4,000,000.00	20,533	2FE
26779Y-AA-7	DYNACAST INT/FIN . 9.250% 07/15/19		07/13/2011	J P MORGAN SEC HI-YIELD		4,289,660	4,212,000.00		4FE
28370T-AE-9	EL PASO PIPELINE . 5.000% 10/01/21		09/15/2011	J P MORGAN SEC FIXED INC		2,980,110	3,000,000.00		3FE
29273R-AD-1	ENERGY TRANSFER PARTNERS . 5.650% 08/01/		09/08/2011	WALL STREET ACCESS		233,222	225,000.00	1,483	2FE
29379V-AH-6	ENTERPRISE PRODUCTS OPER . 7.625% 02/15/		08/31/2011	MORGAN STANLEY FIXED INC		515,000	500,000.00	2,224	2FE
302051-AP-2	EXIDE TECHNOLOGIES . 8.625% 02/01/18		07/21/2011	Various		3,147,680	3,056,000.00	132,522	4FE
302051-AQ-0	EXIDE TECHNOLOGIES . 8.625% 02/01/18		09/19/2011	Tax Free Exchange		3,145,282	3,056,000.00	35,144	4FE
302570-AV-8	FPL GROUP CAPITAL INC . 5.625% 09/01/11		08/22/2011	Various		3,730,831	3,722,000.00	95,031	2FE
32051G-RV-9	FHASI 2005-FA5 1A5 . 5.500% 08/25/35		09/01/2011	Interest Capitalization		38,395	38,395.00		1Z*
32051G-SD-8	FHASI 2005-FA5 3A1 . 5.500% 08/25/35		09/08/2011	RBS GREENWICH CAPITAL		1,013,397	1,213,649.00	2,225	2Z*
340711-AT-7	FLORIDA GAS TRANSMISSION . 5.450% 07/15/		08/24/2011	WELLS FARGO		4,072,738	3,700,000.00	24,646	2FE
36161R-AE-9	GFCM 2003-1 A5 . 5.743% 05/12/35		07/13/2011	KGS-ALPHA CAPITAL MARKETS		1,665,645	1,500,000.00	4,068	1Z*
36962G-3K-8	GEN ELEC CAP CORP . 5.250% 10/19/12		08/24/2011	DA DAVIDSON		156,900	150,000.00	2,844	1FE
36966R-2E-5	General Electric Cap Corp (GE) . 4.750%		07/25/2011	INCAPITAL LLC		286,330	275,000.00	4,826	1FE
37331N-AB-7	GEORGIA-PACIFIC LLC . 5.400% 11/01/20		09/23/2011	BARCLAYS		1,012,200	1,000,000.00	22,050	2FE
373334-JP-7	GEORGIA POWER CO . 4.250% 12/01/19		08/29/2011	WELLS FARGO		6,345,406	5,825,000.00	61,891	1FE
398433-AF-9	GRIFFON CORPORATION . 7.125% 04/01/18		08/15/2011	Tax Free Exchange		1,857,870	1,857,000.00	54,395	3FE
404121-AC-9	HCA INC . 6.500% 02/15/20		07/26/2011	J P MORGAN SEC HI-YIELD		5,460,000	5,460,000.00		3FE
40429X-VX-1	HSBC FINANCE CORP . 4.500% 08/15/12		07/13/2011	INCAPITAL LLC		165,062	160,000.00	3,060	1FE
466247-QX-4	JPMMT 2005-A3 11A1 . 4.471% 06/25/35		08/24/2011	AURIGA USA, LLC		188,273	186,178.00	647	1Z*
46625H-JC-5	JP MORGAN CHASE & CO . 4.350% 08/15/21		08/03/2011	J P MORGAN SEC FIXED INC		2,998,050	3,000,000.00		1FE
46625M-NT-2	JPMCC 2002-CIB5 B . 5.308% 10/12/37		07/13/2011	J P MORGAN SEC FIXED INC		258,682	250,000.00	627	1Z*
46625Y-VQ-3	JPMCC 2005-LDP4 A3A2 . 4.903% 10/15/42		08/10/2011	DEUTSCHE BANK		278,781	275,000.00	524	1Z*
46636V-AD-8	JPMCC 2011-C5 ASB . 3.678% 08/15/46		09/16/2011	J P MORGAN SEC FIXED INC		7,069,979	7,000,000.00	20,022	1Z*
484168-AA-7	KANEB PIPE LINE OP PART . 7.750% 02/15/1		08/11/2011	WELLS FARGO		257,780	250,000.00	54	2FE
491674-BE-6	KU ENERGY CORP . 3.250% 11/01/20		07/07/2011	Tax Free Exchange		18,759,764	19,625,000.00	116,932	1FE
491674-BG-1	KU ENERGY CORP . 5.125% 11/01/40		07/07/2011	Tax Free Exchange		1,931,033	2,000,000.00	18,792	1FE
50177A-AB-5	LBCMT 2007-C3 A2 . 5.840% 06/15/12		08/25/2011	BANK of AMERICA SEC		304,898	300,000.00	925	1Z*
50188F-AF-2	LG&E & KU ENERGY LLC . 4.375% 10/01/21		09/26/2011	BNP SECURITIES		4,991,950	5,000,000.00		2FE
539830-AW-9	LOCKHEED MARTIN . 5.720% 06/01/40		07/29/2011	Tax Free Exchange		1,030,000	1,030,000.00	9,492	1FE
55259P-AB-2	M&I MARSHALL & ILSLEY BK . 6.375% 09/01/		08/24/2011	STERN		250,115	250,000.00	7,703	1FE
605417-BW-3	MISSISSIPPI POWER . 5.550% 03/01/19		07/21/2011	JEFFERIES & CO 1		3,374,040	3,000,000.00	67,063	1FE
61746W-D5-6	MSDWC 2003-HQ2 B . 5.040% 03/12/35		07/13/2011	J P MORGAN SEC FIXED INC		402,340	390,000.00	928	1Z*
61746W-MA-5	MSDWC 2001-TOP5 E . 7.187% 10/15/35		09/02/2011	CITIGROUP GLOBAL MKTS		300,844	300,000.00	419	1Z*
61755Y-AC-8	MSC 2007-IQ15 A2 . 6.040% 06/11/49		08/01/2011	MORGAN STANLEY FIXED INC		359,557	350,000.00	170	1Z*

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)									
61760R-BA-9	MSC 2011-C3 A3 . 4.054% 08/15/49		09/14/2011	MORGAN STANLEY FIXED INC		5,049,837	5,000,000.00	2,252	1Z*
628782-AH-7	NBTY INC . 9.000% 10/01/18		07/27/2011	Tax Free Exchange		2,816,990	2,663,000.00	77,227	4FE
652482-CE-8	NEWS AMERICA INC . 6.150% 02/15/41		08/26/2011	Tax Free Exchange		994,853	1,000,000.00	1,879	2FE
677415-CD-1	OHIO POWER COMPANY . 5.500% 02/15/13		09/15/2011	WALL STREET ACCESS		158,295	150,000.00	802	2FE
681904-AM-0	OMNICARE INC . 7.750% 06/01/20		09/15/2011	J P MORGAN SEC HI-YIELD		1,002,500	1,000,000.00	23,465	3FE
681936-AX-8	OMEGA HEALTHCARE . 6.750% 10/15/22		07/14/2011	Tax Free Exchange		2,937,839	2,963,000.00	49,445	3FE
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		5,937,697	5,949,000.00	130,134	2FE
72650R-AV-4	PLAINS ALL AMER PIPELINE . 4.250% 09/01/		08/05/2011	JEFFERIES & CO 1		309,960	300,000.00	5,631	2FE
74836H-AC-1	QUESTAR PIPELINE CO . 5.830% 02/01/18		08/24/2011	WELLS FARGO		5,082,686	4,395,000.00	62,634	1FE
74957E-AM-9	RFMSI 2006-S5 A12 . 6.000% 06/25/36		09/02/2011	J P MORGAN SEC FIXED INC		2,601,281	3,246,529.00	3,788	4Z*
76112B-TS-9	RAMP 2005-RS6 M1 . 0.737% 06/25/35		09/22/2011	AMHERST SECURITIES GROUP		4,702,500	6,000,000.00	122	1Z*
79549A-JS-9	SBM7 2001-C2 G . 7.222% 11/13/36		08/29/2011	WELLS FARGO		200,125	200,000.00		2Z*
802810-AB-7	SANTAN 2011-WO A2 . 0.910% 11/15/13		07/13/2011	NOMURA SECURITIES INTERNATIONA		310,456	310,286.00	24	1Z*
80281U-AC-9	SDART 2010-B A3 . 1.310% 02/17/14		08/25/2011	Various		500,889	500,000.00	273	1Z*
805901-AQ-8	SCANA CORP . 6.250% 02/01/12		09/08/2011	SUSQUEHANNA		254,733	250,000.00	1,823	2FE
828807-CD-7	SIMON PROPERTY GROUP INC . 5.650% 02/01/		09/23/2011	Various		12,174,300	11,000,000.00	92,911	1FE
828807-CF-2	SIMON PROPERTY GROUP INC . 4.375% 03/01/		09/09/2011	KEY BANC-MCDONALD		1,035,910	1,000,000.00	1,580	1FE
86765B-AJ-8	SUNOCO LOGISTICS PARTNER . 4.650% 02/15/		07/28/2011	BARCLAYS		1,998,960	2,000,000.00		2FE
88732J-BB-3	TIME WARNER CABLE INC . 5.500% 09/01/41		09/07/2011	BANK of AMERICA SEC		6,875,120	7,000,000.00		2FE
893570-BT-7	TRANSCONTINENTAL GAS PL . 8.875% 07/15/1		08/30/2011	CORTVIEW CAPITAL SECURITIES LL		533,000	500,000.00	5,793	2FE
893647-AP-2	TRANSDIGM INC . 7.750% 12/15/18		09/21/2011	Tax Free Exchange		5,000,000	5,000,000.00	103,333	4FE
91913Y-AD-2	VALERO ENERGY CORP . 6.875% 04/15/12		09/15/2011	US BANCORP		258,060	250,000.00	7,400	2FE
92553P-AC-6	VIACOM INC-CLASS B . 6.750% 10/05/37		08/25/2011	WELLS FARGO		2,359,400	2,020,000.00	54,919	2FE
92936G-AA-8	WFDB 2011- BXR A . 3.662% 07/05/24		07/28/2011	WELLS FARGO		4,999,815	5,000,000.00	8,646	1Z*
94984E-AN-2	WFMBS 2006-10 A13 . 6.000% 08/25/36		09/01/2011	Interest Capitalization		26,929	26,929.00		6Z*
952355-AH-8	WEST CORP . 8.625% 10/01/18		08/26/2011	Tax Free Exchange		5,294,371	5,132,000.00	50,411	4FE
G9284#-AX-5	VITOL FINANCE PP . 5.010% 07/30/18		07/22/2011	PRINCERIDGE GROUP LLC		6,000,000	6,000,000.00		2Z
06415C-AA-7	BANK OF NOVA SCOTIA . 2.150% 08/03/16	A	07/26/2011	BARCLAYS		14,743,068	14,750,000.00		1FE
136385-AL-5	CANADIAN NATL RESOURCES . 6.250% 03/15/3	A	08/26/2011	FTN FINANCIAL SECURITIES		1,127,220	1,000,000.00	28,819	2FE
878742-AM-7	TECK RESOURCES LIMITED 10.250% 05/15/16	A	07/13/2011	MORGAN STANLEY FIXED INC		299,688	250,000.00	4,484	2FE
98417E-AA-8	XSTRATA FINANCE CANADA . 5.500% 11/16/11	A	09/08/2011	JEFFERIES & CO 1		1,914,535	1,900,000.00	34,253	2FE
05541V-AA-4	BG ENERGY CAPITAL PLC . 4.000% 12/09/20	F	09/12/2011	J P MORGAN SEC FIXED INC		2,446,579	2,300,000.00	24,533	1FE
26835P-AB-6	EDP FINANCE BV . 6.000% 02/02/18	F	07/25/2011	J P MORGAN SEC FIXED INC		886,250	1,000,000.00	29,333	2FE
26835P-AC-4	EDP FINANCE BV . 4.900% 10/01/19	F	07/14/2011	UBS WARBURG		820,000	1,000,000.00	14,700	2FE
639365-AE-5	NAVIOS MARITIME . 8.125% 02/15/19	F	08/08/2011	GOLDMAN SACHS		2,267,550	2,595,000.00	112,766	4FE
686194-B*-1	ORIFLAME COSMTCS PP . 4.740% 07/13/18	F	07/13/2011	PRINCERIDGE GROUP LLC		3,000,000	3,000,000.00		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*-AA-3	BARILLA FRANCE PP . 4.140% 07/15/18	F	07/01/2011	PRINCERIDGE GROUP LLC		5,000,000	5,000,000.00		2Z
F0868*-AB-1	BARILLA FRANCE PP . 4.760% 07/15/21	F	07/01/2011	PRINCERIDGE GROUP LLC		5,000,000	5,000,000.00		2Z
G2044@-AX-3	COMPASS GROUPL PLC PP . 3.980% 10/01/21	F	09/08/2011	PRINCERIDGE GROUP LLC		10,500,000	10,500,000.00		2FE
G9605#-AD-1	WHITBREAD PRIVATE PLACEMENT . 3.920% 01/	F	08/27/2011	PRINCERIDGE GROUP LLC		4,000,000	4,000,000.00		2Z
N3386#-AE-9	FUGRO NV PRIVATE PLACEMENT . 4.050% 08/1	F	08/01/2011	PRINCERIDGE GROUP LLC		10,000,000	10,000,000.00		2Z
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						320,147,991	317,564,922.00	2,070,780	
8399997 - Subtotal - Bonds - Part 3						528,696,376	525,107,910.00	2,316,933	
8399999 - Subtotal - Bonds						528,696,376	525,107,910.00	2,316,933	

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)									
755111-50-7	RAYTHEON CO		08/05/2011	S. C. BERNSTEIN	145,454.000	6,002,072			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,002,072			
Common Stocks - Parent, Subsidiaries and Affiliates									
89155@-10-4	TOUCHSTONE SECURITIES INC		09/28/2011	Capital Contribution		3,000,000			A
9199999 - Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						3,000,000			
9799997 - Subtotal - Common Stocks - Part 3						9,002,072			
9799999 - Subtotal - Common Stocks						9,002,072			
9899999 - Subtotal - Preferred and Common Stocks						9,002,072			
9999999 - TOTALS						537,698,448		2,316,933	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
31359M-V6-7	FNMA . 6.125% 08/17/26		08/17/2011	Call 100.0000		400,000	400,000.00	401,392			(1,392)		(1,392)		400,000				12,250	08/17/2026	1FE
36201L-R5-5	GNMA # 586508 . 6.500% 09/15/32		09/01/2011	Paydown		898	898.00	951	942		(44)		(44)		898				38	09/15/2032	1
36202K-2S-3	GNMA ARM # 8885 . 2.125% 12/20/21		09/01/2011	Paydown		475	475.00	487	448		27		27		475				7	12/20/2021	1
36202K-5J-0	GNMA ARM # 8949 . 2.625% 08/20/26		09/01/2011	Paydown		870	870.00	892	818		53		53		870				16	08/20/2026	1
36202K-AL-9	GNMA ARM # 8111 . 4.000% 03/20/16		09/01/2011	Paydown		6,044	6,044.00	6,278	5,673		371		371		6,044				163	03/20/2016	1
36202K-DB-8	GNMA ARM # 8198 . 2.375% 05/20/23		09/01/2011	Paydown		5,580	5,580.00	5,695	5,171		409		409		5,580				123	05/20/2023	1
36202K-DW-2	GNMA ARM # 8217 . 2.375% 06/20/23		09/01/2011	Paydown		4,319	4,319.00	4,430	4,023		296		296		4,319				95	06/20/2023	1
36202K-FC-4	GNMA ARM # 8263 . 2.625% 09/20/17		09/01/2011	Paydown		256	256.00	263	242		15		15		256				4	09/20/2017	1
36202K-FD-2	GNMA ARM # 8264 . 2.625% 09/20/17		09/01/2011	Paydown		1,283	1,283.00	1,310	1,203		80		80		1,283				22	09/20/2017	1
36202K-KS-3	GNMA ARM # 8405 . 4.000% 09/20/18		09/01/2011	Paydown		1,345	1,345.00	1,398	1,265		79		79		1,345				34	09/20/2018	1
36202K-NU-5	GNMA ARM # 8503 . 2.625% 09/20/24		09/01/2011	Paydown		3,602	3,602.00	3,706	3,401		201		201		3,602				59	09/20/2024	1
36202K-QP-3	GNMA ARM # 8562 . 2.125% 12/20/24		09/01/2011	Paydown		1,449	1,449.00	1,487	1,371		78		78		1,449				22	12/20/2024	1
36202K-SA-4	GNMA ARM # 8613 . 3.000% 03/20/25		09/01/2011	Paydown		260	260.00	265	242		18		18		260				6	03/20/2025	1
36202K-V6-9	GNMA ARM # 8737 . 2.500% 01/20/21		09/01/2011	Paydown		12,939	12,939.00	13,019	11,918		1,020		1,020		12,939				275	01/20/2021	1
36202K-XR-1	GNMA ARM # 8788 . 2.375% 01/20/26		09/01/2011	Paydown		197	197.00	201	183		14		14		197				4	01/20/2026	1
36202K-ZQ-1	GNMA ARM # 8851 . 2.125% 10/20/21		09/01/2011	Paydown		3,262	3,262.00	3,377	3,094		169		169		3,262				47	10/20/2021	1
36203B-JJ-4	GNMA # 344165 . 7.500% 12/15/22		09/01/2011	Paydown		1,944	1,944.00	1,787	1,793		151		151		1,944				108	12/15/2022	1
36203G-JD-6	GNMA # 348660 . 7.500% 05/15/23		09/01/2011	Paydown		913	913.00	876	891		22		22		913				46	05/15/2023	1
36203G-JY-0	GNMA # 348679 . 7.500% 05/15/23		09/01/2011	Paydown		4,133	4,133.00	3,971	4,032		101		101		4,133				207	05/15/2023	1
36203N-2U-1	GNMA # 354587 . 7.500% 05/15/23		09/01/2011	Paydown		434	434.00	397	411		22		22		434				22	05/15/2023	1
36204K-U8-4	GNMA # 372407 . 7.500% 03/15/27		09/01/2011	Paydown		114	114.00	113	113						114				6	03/15/2027	1
36204L-WF-4	GNMA # 373346 . 7.500% 06/15/22		09/01/2011	Paydown		48	48.00	44	46		2		2		48				2	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 . 7.500% 05/15/26		09/01/2011	Paydown		155	155.00	159	157		(2)		(2)		155				8	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 . 7.500% 12/15/26		09/01/2011	Paydown		343	343.00	344	344		(1)		(1)		343				17	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 . 8.000% 06/15/24		09/01/2011	Paydown		639	639.00	633	635		5		5		639				34	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 . 8.000% 11/15/24		09/01/2011	Paydown		366	366.00	349	355		11		11		366				20	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 . 8.000% 06/15/24		09/01/2011	Paydown		679	679.00	672	674		5		5		679				36	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 . 8.000% 06/15/24		09/01/2011	Paydown		466	466.00	461	463		3		3		466				25	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 . 7.500% 06/15/26		09/01/2011	Paydown		246	246.00	246	246						246				12	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 . 7.500% 03/15/27		09/01/2011	Paydown		211	211.00	213	212		(1)		(1)		211				11	03/15/2027	1
36205V-3Y-2	GNMA 30 YR # 402315 . 8.125% 06/15/19		09/01/2011	Paydown		31,760	31,760.00	31,983	31,806		(46)		(46)		31,760				1,721	06/15/2019	1
36205V-3Z-9	GNMA 30 YR # 402316 . 8.125% 06/15/19		09/01/2011	Paydown		46,780	46,780.00	47,109	46,848		(68)		(68)		46,780				2,535	06/15/2019	1
36206F-YM-8	GNMA 30 YR # 410316 . 7.500% 02/15/26		09/01/2011	Paydown		318	318.00	326	326		(7)		(7)		318				16	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 . 7.500% 04/15/26		09/01/2011	Paydown		169	169.00	164	165		5		5		169				8	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 . 7.500% 05/15/27		09/01/2011	Paydown		73	73.00	73	73						73				4	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 . 7.500% 01/15/26		09/01/2011	Paydown		134	134.00	135	135						134				7	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 . 7.500% 02/15/26		09/01/2011	Paydown		20,180	20,180.00	20,136	20,131		50		50		20,180				891	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 . 7.000% 06/15/28		09/01/2011	Paydown		919	919.00	933	928		(9)		(9)		919				43	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 . 7.500% 02/15/26		09/01/2011	Paydown		252	252.00	252	251						252				13	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 . 7.500% 04/15/27		09/01/2011	Paydown		276	276.00	271	272		3		3		276				14	04/15/2027	1
36206U-3T-4	GNMA 30 YR # 422110 . 7.500% 04/15/27		09/01/2011	Paydown		138	138.00	136	137		2		2		138				7	04/15/2027	1
36206V-MH-7	GNMA 30 YR # 422560 . 7.500% 04/15/26		09/01/2011	Paydown		171	171.00	171	171						171				8	04/15/2026	1
36207A-3M-2	GNMA # 426604 . 7.500% 07/15/26		09/01/2011	Paydown		315	315.00	306	309		6		6		315				16	07/15/2026	1
36207D-3R-5	GNMA # 429308 . 7.500% 03/15/27		09/01/2011	Paydown		19,321	19,321.00	19,445	19,392		(71)		(71)		19,321				850	03/15/2027	1
36207D-Y3-4	GNMA # 429230 . 7.500% 06/15/26		09/01/2011	Paydown		666	666.00	668	667		(1)		(1)		666				34	06/15/2026	1
36207F-RY-9	GNMA # 430803 . 7.500% 05/15/26		09/01/2011	Paydown		475	475.00	470	471		3		3		475				24	05/15/2026	1
36207H-LR-6	GNMA # 432436 . 7.500% 04/15/27		09/01/2011	Paydown		664	664.00	653	656		8		8		664				33	04/15/2027	1
36207H-S3-2	GNMA # 432638 . 7.500% 05/15/26		09/01/2011	Paydown		2,281	2,281.00	2,251	2,259		22		22		2,281				114	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 . 7.500% 09/15/26		09/01/2011	Paydown		548	548.00	550	549		(1)		(1)		548				28	09/15/2026	1

(continues)

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments (continued)																					
36207K-B4-1	GNMA # 433959 . 6.500% 09/15/28		09/01/2011	Paydown		7,586	7,586.00	7,693	7,657		(71)		(71)		7,586				295	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 . 7.500% 01/15/27		09/01/2011	Paydown		530	530.00	538	535		(5)		(5)		530				26	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 . 7.500% 04/15/27		09/01/2011	Paydown		32	32.00	32	32						32				2	04/15/2027	1
36207S-K4-4	GNMA # 440515 . 7.500% 12/15/26		09/01/2011	Paydown		442	442.00	446	444		(3)		(3)		442				22	12/15/2026	1
36207T-EU-1	GNMA # 441247 . 7.500% 10/15/26		09/01/2011	Paydown		1,710	1,710.00	1,715	1,712		(1)		(1)		1,710				86	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 . 7.500% 11/15/26		09/01/2011	Paydown		164	164.00	164	164						164				8	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 . 7.500% 11/15/26		09/01/2011	Paydown		160	160.00	162	162		(2)		(2)		160				8	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 . 7.500% 05/15/27		09/01/2011	Paydown		1,441	1,441.00	1,446	1,444		(3)		(3)		1,441				72	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 . 7.500% 02/15/27		09/01/2011	Paydown		563	563.00	563	562		1		1		563				28	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 . 7.500% 04/15/27		09/01/2011	Paydown		184	184.00	183	183						184				9	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 . 7.500% 04/15/27		09/01/2011	Paydown		903	903.00	885	890		13		13		903				45	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 . 7.500% 08/15/27		09/01/2011	Paydown		692	692.00	695	694		(2)		(2)		692				34	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 . 7.500% 08/15/27		09/01/2011	Paydown		542	542.00	545	545		(3)		(3)		542				27	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 . 7.500% 10/15/27		09/01/2011	Paydown		8,070	8,070.00	8,271	8,199		(129)		(129)		8,070				425	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 . 6.500% 09/15/28		09/01/2011	Paydown		2,363	2,363.00	2,398	2,388		(24)		(24)		2,363				104	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 . 6.500% 12/15/28		09/01/2011	Paydown		3,636	3,636.00	3,687	3,670		(34)		(34)		3,636				156	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 . 7.000% 07/15/28		09/01/2011	Paydown		536	536.00	544	541		(5)		(5)		536				25	07/15/2028	1
36209C-7A-8	GNMA 30 YR # 468089 . 7.000% 07/15/28		09/01/2011	Paydown		94	94.00	96	95		(1)		(1)		94				4	07/15/2028	1
36209Q-6M-2	GNMA # 478876 . 7.500% 11/15/29		09/01/2011	Paydown		256	256.00	254	255		1		1		256				13	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 . 6.500% 12/15/28		09/01/2011	Paydown		2,226	2,226.00	2,257	2,247		(21)		(21)		2,226				97	12/15/2028	1
36209V-2X-1	GNMA # 483290 . 7.000% 12/15/28		09/01/2011	Paydown		281	281.00	276	277		4		4		281				13	12/15/2028	1
36209V-CE-2	GNMA # 482569 . 6.500% 05/15/29		09/01/2011	Paydown		889	889.00	888	888		1		1		889				38	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 . 7.500% 11/15/29		09/01/2011	Paydown		508	508.00	505	506		3		3		508				25	11/15/2029	1
36210D-GY-1	GNMA # 489015 . 7.000% 05/15/29		09/01/2011	Paydown		482	482.00	482	482						482				23	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 . 6.500% 12/15/28		09/01/2011	Paydown		897	897.00	909	905		(8)		(8)		897				39	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 . 6.500% 05/15/29		09/01/2011	Paydown		1,206	1,206.00	1,206	1,205		1		1		1,206				52	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 . 6.500% 05/15/29		09/01/2011	Paydown		15,433	15,433.00	15,430	15,420		13		13		15,433				745	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 . 6.500% 05/15/29		09/01/2011	Paydown		2,648	2,648.00	2,648	2,646		2		2		2,648				114	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 . 6.500% 05/15/29		09/01/2011	Paydown		74,317	74,317.00	74,306	74,267		50		50		74,317				3,219	05/15/2029	1
36210X-V4-6	GNMA # 505635 . 6.500% 05/15/29		09/01/2011	Paydown		695	695.00	695	695		1		1		695				29	05/15/2029	1
36211L-X7-2	GNMA 30 YR # 516502 . 8.000% 01/15/30		09/01/2011	Paydown		43,694	43,694.00	44,172	44,023		(329)		(329)		43,694				2,620	01/15/2030	1
36211U-7J-5	GNMA 30 YR # 523897 . 7.500% 11/15/29		09/01/2011	Paydown		686	686.00	682	683		3		3		686				34	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 . 7.500% 04/15/27		09/01/2011	Paydown		1,506	1,506.00	1,512	1,509		(3)		(3)		1,506				77	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 . 7.000% 09/15/27		09/01/2011	Paydown		7,219	7,219.00	7,329	7,306		(88)		(88)		7,219				333	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 . 7.500% 09/15/29		09/01/2011	Paydown		1,391	1,391.00	1,391	1,391						1,391				71	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 . 2.375% 01/20/27		09/01/2011	Paydown		1,528	1,528.00	1,551	1,417		111		111		1,528				30	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 . 2.125% 12/20/26		09/01/2011	Paydown		1,899	1,899.00	1,920	1,772		127		127		1,899				27	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 . 2.375% 05/20/27		09/01/2011	Paydown		1,458	1,458.00	1,488	1,352		106		106		1,458				31	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 . 2.625% 08/20/27		09/01/2011	Paydown		670	670.00	688	632		39		39		670				12	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 . 2.375% 01/20/28		09/01/2011	Paydown		1,019	1,019.00	1,036	946		73		73		1,019				20	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 . 2.125% 11/20/27		09/01/2011	Paydown		564	564.00	579	533		31		31		564				9	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 . 2.375% 02/20/28		09/01/2011	Paydown		91	91.00	93	85		6		6		91				2	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 . 2.375% 03/20/28		09/01/2011	Paydown		3,479	3,479.00	3,512	3,210		270		270		3,479				66	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 . 2.375% 05/20/28		09/01/2011	Paydown		820	820.00	837	760		61		61		820				18	05/20/2028	1
36225D-NS-9	G2AR # 81300 . 2.188% 04/20/35		09/01/2011	Paydown		6,652	6,652.00	6,585	6,588		64		64		6,652				121	04/20/2035	1
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		07/01/2011	Paydown		147,871	147,871.00	151,521			(3,650)		(3,650)		147,871				1,664	02/01/2022	1
690353-NE-3	OPIC Var Rate Note . 0.080% 12/31/11		07/15/2011	Redemption 100.0000		1,882,556	1,882,556.00	1,882,556	1,882,556						1,882,556				2,134	12/31/2011	1
690353-RD-1	OPIC US AGENCY VRDN . 0.080% 03/15/19		09/15/2011	Redemption 100.0000		166,667	166,667.00	166,667	166,667						166,667				(2,411)	03/15/2019	1
690353-RV-1	OPIC US AGENCY Floating Rate MTN . 0.		09/29/2011	MELLON CAPITAL MKT		36,000,000	36,000,000.00	36,000,000	5,000,000						36,000,000				85,949	12/15/2019	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments (continued)																					
690353-RW-9	OPIC US Agency Floating MTN . 0.080%		07/08/2011	MERRILL LYNCH-NY--FX INC		5,000,000	5,000,000.00	5,000,000	5,000,000						5,000,000				6,190	12/16/2019	1
690353-SU-2	OPIC AgencyVAR . 0.090% 06/15/17		07/08/2011	MELLON CAPITAL MKT		10,000,000	10,000,000.00	10,000,000							10,000,000				5,816	06/15/2017	1
0599999 - Subtotal - Bonds - U.S. Governments						53,978,166	53,978,166.00	53,985,486	12,427,052		(1,793)		(1,793)		53,978,166				128,681		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
01F03$-47-0	FNMA DOLLAR ROLL . 3.000% 07/01/26		07/15/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	4,788,906							4,788,906				7,423	07/01/2026	1
01F03$-48-8	FNMA DOLLAR ROLL . 3.000% 07/01/26		08/11/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	4,788,906							4,788,906				6,186	07/01/2026	1FE
01F03$-49-6	FNMA DOLLAR ROLL . 3.000% 09/01/26		09/15/2011	BANK of AMERICA SEC		4,788,906	4,948,895.00	4,788,906							4,788,906				7,423	09/01/2026	1FE
047059-AS-9	ATHENS-CLARKE CO GA Var Rate Note . 0		08/09/2011	MERRILL LYNCH-NY--FX INC		7,320,000	7,320,000.00	7,320,000							7,320,000				5,551	07/01/2021	1FE
047059-AS-9	ATHENS-CLARKE CO GA Var Rate Note . 0		07/08/2011	Call 100.0000		600,000	600,000.00	600,000							600,000				371	07/01/2021	1FE
059189-CB-4	BALTIMORE, MD CON PUB Var Rate Note		08/01/2011	Redemption 100.0000		1,700,000	1,700,000.00	1,700,000	1,700,000						1,700,000				2,864	10/15/2020	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION . 1.450% 08		08/01/2011	Redemption 100.0000		4,000,000	4,000,000.00	4,000,000							4,000,000				16,205	08/01/2023	2Z*
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES		08/01/2011	Redemption 100.0000		3,200,000	3,200,000.00	3,200,000							3,200,000				19,200	08/01/2037	1Z*
18610R-AC-8	CLEVELAND-CUYAHOGA CNTY OHIO . 4.850%		07/15/2011	Redemption 100.0000		90,000	90,000.00	90,000	90,000						90,000				3,274	10/15/2012	2Z*
31283G-LL-9	FHLMC # G00331 . 7.000% 12/01/24		09/01/2011	Paydown		1,795	1,795.00	1,807	1,804		(9)		(9)		1,795				81	12/01/2024	1
31288J-AH-9	FGLMC # C79008 . 5.500% 05/01/33		09/01/2011	Paydown		31,855	31,855.00	31,357	31,379		475		475		31,855				1,154	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 . 7.500% 08/01/25		09/01/2011	Paydown		912	912.00	913	912						912				46	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 . 8.000% 08/01/25		09/01/2011	Paydown		479	479.00	487	487		(8)		(8)		479				26	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 . 7.000% 11/01/25		09/01/2011	Paydown		2,209	2,209.00	2,231	2,220		(11)		(11)		2,209				103	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 . 7.000% 01/01/26		09/01/2011	Paydown		1,280	1,280.00	1,288	1,287		(7)		(7)		1,280				60	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 . 7.000% 01/01/26		09/01/2011	Paydown		12,682	12,682.00	12,792	12,741		(59)		(59)		12,682				664	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 . 7.000% 02/01/26		09/01/2011	Paydown		2,409	2,409.00	2,401	2,402		7		7		2,409				113	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 . 7.000% 02/01/26		09/01/2011	Paydown		544	544.00	542	543		2		2		544				25	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 . 7.000% 02/01/26		09/01/2011	Paydown		786	786.00	781	782		4		4		786				37	02/01/2026	1
3128FC-BN-2	FHLMC # D70945 . 7.000% 05/01/26		09/01/2011	Paydown		163	163.00	158	159		3		3		163				8	05/01/2026	1
3128MC-F2-6	FGLMC # G13585 . 4.500% 05/01/24		09/01/2011	Paydown		999,560	999,560.00	1,016,740	1,015,782		(16,223)		(16,223)		999,560				14,924	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 . 4.500% 05/01/24		09/01/2011	Paydown		397,839	397,839.00	408,220	407,656		(9,817)		(9,817)		397,839				6,069	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 . 5.500% 07/01/35		09/01/2011	Paydown		151,979	151,979.00	152,382	152,285		(307)		(307)		151,979				6,254	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 . 5.500% 08/01/35		09/01/2011	Paydown		95	95.00	95	95						95				4	08/01/2035	1
3128P7-QA-4	FGLMC C91349 . 4.500% 12/01/30		09/01/2011	Paydown		287,474	287,474.00	299,153	299,079		(11,605)		(11,605)		287,474				6,463	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 . 4.500% 07/01/24		09/01/2011	Paydown		284,514	284,514.00	290,027	289,519		(5,005)		(5,005)		284,514				8,609	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
3128PQ-QX-2	FGLMC # J11370 . 4.000% 12/01/24		09/01/2011	Paydown		886,675	886,675.00	906,694	905,298		(18,623)		(18,623)		886,675				24,195	12/01/2024	1
3128PR-LS-6	FGLMC J12137 . 4.500% 05/01/25		09/01/2011	Paydown		244,300	244,300.00	253,614	253,233		(8,933)		(8,933)		244,300				7,261	05/01/2025	1
3128PT-6X-8	FGLMC #J14486 . 3.000% 02/01/26		09/01/2011	Paydown		337,454	337,454.00	326,592	326,688		10,765		10,765		337,454				3,439	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 . 2.438% 06/01/35		09/01/2011	Paydown		33,310	33,310.00	35,121	33,348		(38)		(38)		33,310				1,056	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 . 2.443% 07/01/35		09/01/2011	Paydown		25,991	25,991.00	27,417	26,625		(634)		(634)		25,991				493	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 . 2.441% 01/01/37		09/01/2011	Paydown		11,783	11,783.00	12,424	12,256		(473)		(473)		11,783				431	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 . 3.200% 03/01/36		09/01/2011	Paydown		3,822	3,822.00	4,003	4,010		(188)		(188)		3,822				(367)	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 . 2.614% 09/01/36		09/01/2011	Paydown		15,516	15,516.00	16,369	16,641		(1,125)		(1,125)		15,516				474	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2011	Paydown		773	773.00	775	772		1		1		773				(187)	08/15/2021	1
31290J-5B-4	FHLMC # 554442 . 9.500% 01/01/20		09/01/2011	Paydown		646	646.00	633	636		10		10		646				41	01/01/2020	1
312914-6X-7	FHLMC-GNMA 7 B . 1.136% 04/25/23		09/25/2011	Paydown		8,978	8,978.00	9,163	8,965		12		12		8,978				69	02/25/2023	1
31293T-HV-2	FHLMC # C29244 . 7.000% 07/01/29		09/01/2011	Paydown		3,590	3,590.00	3,792	3,758		(167)		(167)		3,590				152	07/01/2029	1
31295V-KG-4	FHLMC # A00295 . 9.500% 03/01/21		09/01/2011	Paydown		365	365.00	370	369		(4)		(4)		365				23	03/01/2021	1
31300L-CF-0	FHARM 848170 . 2.619% 12/01/39		09/01/2011	Paydown		26,549	26,549.00	27,678			(1,128)		(1,128)		26,549				129	12/01/2039	1
31335G-LP-8	FHLMC # C80334 . 7.500% 08/01/25		09/01/2011	Paydown		898	898.00	901	900		(2)		(2)		898				44	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 . 7.000% 08/01/25		09/01/2011	Paydown		4,467	4,467.00	4,414	4,419		49		49		4,467				208	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 . 7.500% 09/01/25		09/01/2011	Paydown		1,389	1,389.00	1,406	1,399		(11)		(11)		1,389				67	09/01/2025	1

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
31335G-NM-3	FHLMC # C80396 . 7.000% 04/01/26		09/01/2011	Paydown		2,247	2,247.00	2,137	2,154		93		93		2,247				106	04/01/2026	1
31335P-GV-1	FHLMC # G80212 . 6.875% 07/20/23		09/01/2011	Paydown		80,579	80,579.00	87,202	84,934		(4,355)		(4,355)		80,579				3,906	07/20/2023	1
3133T4-GF-7	FHG 27 FC . 1.875% 03/25/24		09/01/2011	Paydown		5,001	5,001.00	4,951	4,954		47		47		5,001				64	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5		09/01/2011	Paydown		8,405	8,405.00	8,475	8,402		3		3		8,405				426	10/01/2015	1FE
313401-2E-0	FHLMC # 360125 10.000% 11/01/20		09/01/2011	Paydown		17	17.00	17	17						17				1	11/01/2020	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		09/01/2011	Paydown		224	224.00	226	223		1		1		224				15	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		09/01/2011	Paydown		211	211.00	213	212		(1)		(1)		211				13	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		09/01/2011	Paydown		14	14.00	14	14						14				1	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I . 9.900% 10/15/19		09/15/2011	Paydown		4,727	4,727.00	4,805	4,733		(6)		(6)		4,727				(628)	10/15/2019	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		09/01/2011	Paydown		29	29.00	29	29						29				2	05/01/2020	1
313615-B2-1	FNMA # 050457 . 9.500% 06/01/21		09/01/2011	Paydown		112	112.00	110	110		1		1		112				7	06/01/2021	1
31364P-NQ-8	FNMA # 112999 . 9.500% 09/01/18		09/01/2011	Paydown		3	3.00	3	3						3					09/01/2018	1
31371F-UR-1	FNMA # 250892 . 7.500% 03/01/17		09/01/2011	Paydown		3,888	3,888.00	3,906	3,897		(9)		(9)		3,888				178	03/01/2017	1
31371M-JC-2	FNMA # 255959 . 6.000% 10/01/35		09/01/2011	Paydown		36,120	36,120.00	36,744	36,717		(597)		(597)		36,120				1,380	10/01/2035	1
31371N-VM-4	FNCL # 257220 . 5.000% 05/01/23		09/01/2011	Paydown		862,627	862,627.00	899,828	897,849		(35,222)		(35,222)		862,627				23,348	05/01/2023	1
31373H-5C-6	FNMA # 294343 . 8.500% 11/01/24		09/01/2011	Paydown		503	503.00	509	506		(3)		(3)		503				29	11/01/2024	1
31373L-LB-1	FNMA # 296522 . 8.500% 11/01/24		09/01/2011	Paydown		107	107.00	109	108		(1)		(1)		107				6	11/01/2024	1
31373X-6S-5	FNMA # 306981 . 8.000% 06/01/25		09/01/2011	Paydown		331	331.00	334	332		(1)		(1)		331				18	06/01/2025	1
31374F-K7-3	FNMA # 312718 . 7.500% 06/01/25		09/01/2011	Paydown		659	659.00	664	661		(2)		(2)		659				33	06/01/2025	1
31374N-H7-0	FNMA # 318954 . 7.500% 08/01/25		09/01/2011	Paydown		853	853.00	850	850		4		4		853				43	08/01/2025	1
31374T-5N-5	FNMA # 324053 . 7.500% 09/01/25		09/01/2011	Paydown		384	384.00	382	382		2		2		384				19	09/01/2025	1
31379Q-YC-8	FNMA # 426507 . 6.000% 01/01/23		09/01/2011	Paydown		17,699	17,699.00	18,275	18,224		(525)		(525)		17,699				791	01/01/2023	1
31380T-3B-5	FNMA # 449994 . 7.000% 09/01/27		09/01/2011	Paydown		1,254	1,254.00	1,326	1,320		(66)		(66)		1,254				59	09/01/2027	1
31380Y-P6-1	FNMA # 454145 . 6.500% 11/01/28		09/01/2011	Paydown		2,631	2,631.00	2,648	2,646		(15)		(15)		2,631				108	11/01/2028	1
31380Y-RD-4	FNMA # 454184 . 6.500% 12/01/28		09/01/2011	Paydown		119	119.00	119	119						119				5	12/01/2028	1
31380Y-RM-4	FNMA # 454192 . 6.500% 12/01/28		09/01/2011	Paydown		1,486	1,486.00	1,496	1,491		(5)		(5)		1,486				64	12/01/2028	1
31381P-UL-0	FNMA # 466887 . 3.060% 12/01/17		09/01/2011	Paydown		39,103	39,103.00	39,146			(43)		(43)		39,103				303	12/01/2017	1
31382T-5C-9	FNMA # 492343 . 6.500% 05/01/29		09/01/2011	Paydown		2,472	2,472.00	2,442	2,443		29		29		2,472				105	05/01/2029	1
31384D-HF-2	FNMA # 520530 . 7.500% 11/01/29		09/01/2011	Paydown		463	463.00	463	462		1		1		463				23	11/01/2029	1
31384D-LK-6	FNMA # 520630 . 7.500% 11/01/29		09/01/2011	Paydown		60,864	60,864.00	60,836	60,764		100		100		60,864				3,042	11/01/2029	1
31384D-PA-4	FNMA # 520717 . 7.500% 11/01/29		09/01/2011	Paydown		1,908	1,908.00	1,907	1,905		3		3		1,908				95	11/01/2029	1
31384H-BA-0	FNMA # 523933 . 7.500% 11/01/29		09/01/2011	Paydown		1,701	1,701.00	1,700	1,698		3		3		1,701				85	11/01/2029	1
31384V-JY-9	FNMA # 534979 . 2.447% 04/01/30		09/01/2011	Paydown		1,683	1,683.00	1,668	1,554		129		129		1,683				28	04/01/2030	1
31384V-UL-4	FNMA # 535287 . 8.000% 05/01/30		09/01/2011	Paydown		7,944	7,944.00	7,980	7,975		(31)		(31)		7,944				441	05/01/2030	1
31384X-ZL-5	FNMA # 537247 . 7.500% 05/01/30		09/01/2011	Paydown		119	119.00	117	118		1		1		119				6	05/01/2030	1
31385B-Y9-0	FNMA # 539936 . 7.500% 05/01/30		09/01/2011	Paydown		187	187.00	185	185		2		2		187				9	05/01/2030	1
31385J-JC-3	FNMA # 545759 . 6.500% 07/01/32		09/01/2011	Paydown		128,182	128,182.00	128,268	128,231		(50)		(50)		128,182				5,550	07/01/2032	1
31385J-K4-9	FNMA # 545815 . 7.000% 07/01/32		09/01/2011	Paydown		53,602	53,602.00	53,616	53,598		4		4		53,602				2,540	07/01/2032	1
31385W-2S-7	FNMA # 555285 . 6.000% 03/01/33		09/01/2011	Paydown		38,474	38,474.00	38,553	38,542		(67)		(67)		38,474				1,542	03/01/2033	1
31385X-AL-1	FNMA # 555411 . 6.875% 06/01/23		09/01/2011	Paydown		4,927	4,927.00	5,332	5,209		(282)		(282)		4,927				226	06/01/2023	1
31386U-BV-3	FNMA # 573452 . 7.000% 05/01/31		09/01/2011	Paydown		55,196	55,196.00	55,446	55,332		(136)		(136)		55,196				2,827	05/01/2031	1
31387N-3G-0	FNMA # 589499 . 6.500% 08/01/31		09/01/2011	Paydown		587	587.00	583	583		3		3		587				25	08/01/2031	1
31387R-AQ-1	FNMA # 591415 . 6.500% 09/01/31		09/01/2011	Paydown		2,628	2,628.00	2,612	2,613		15		15		2,628				114	09/01/2031	1
31387W-TW-7	FNMA # 596465 . 7.000% 08/01/31		09/01/2011	Paydown		4,876	4,876.00	5,057	5,040		(164)		(164)		4,876				228	08/01/2031	1
3138EG-QR-8	FNMA POOL # AL0463 . 3.000% 07/01/26		09/01/2011	Paydown		76,439	76,439.00	76,495			(57)		(57)		76,439				191	07/01/2026	1
31390B-TS-7	FNMA # 641461 . 7.000% 06/01/32		09/01/2011	Paydown		820	820.00	821	820		1		1		820				38	06/01/2032	1
31390P-NL-7	FNMA # 652095 . 6.500% 08/01/32		09/01/2011	Paydown		1,322	1,322.00	1,322	1,321		1		1		1,322				57	08/01/2032	1
31390Q-Q3-2	FNMA # 653074 . 7.000% 07/01/32		09/01/2011	Paydown		786	786.00	787	786		1		1		786				37	07/01/2032	1
31391X-EP-0	FNMA # 679742 . 2.954% 01/01/40		09/01/2011	Paydown		1,970	1,970.00	2,021	2,019		(49)		(49)		1,970				40	01/01/2040	1

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
313920-YH-7	FNW 2001-W2 AS5 . 6.473% 10/25/31		09/01/2011	Paydown		3,006	3,006.00	3,041	3,042		(36)		(36)		3,006				124	05/01/2021	1FE
31392V-NQ-1	FGLMC 2496 ZH . 5.500% 09/15/32		09/01/2011	Paydown		147,750	147,750.00	133,853	141,016		6,735		6,735		147,750				5,475	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A . 0.456% 04/25/33		09/25/2011	Paydown		7,126	7,126.00	7,126	7,126						7,126				22	04/25/2033	1FE
31393B-3E-3	FNR 2003-51 PH . 5.500% 10/25/31		09/01/2011	Paydown		23,617	23,617.00	24,112			(494)		(494)		23,617				108	12/01/2012	1
31393E-LQ-0	FNW 2003-W12 2A6 . 5.000% 06/25/43		09/01/2011	Paydown		403,103	403,103.00	389,436	396,109		6,995		6,995		403,103				13,441	06/25/2043	1
31396C-SQ-4	FHR 3048 QA . 5.000% 03/15/24		09/01/2011	Paydown		79,864	79,864.00	83,982	83,659		(3,795)		(3,795)		79,864				2,730	01/01/2014	1
31396G-J5-1	FHR 3104 BA . 5.500% 06/15/24		09/01/2011	Paydown		14,203	14,203.00	14,824	14,809		(606)		(606)		14,203				535	05/01/2014	1
31396Q-KJ-7	FNR 2009-52 AJ . 4.000% 07/25/24		09/01/2011	Paydown		371,190	371,190.00	387,487	385,905		(14,715)		(14,715)		371,190				9,989	10/01/2019	1
31397C-SV-2	FHR 3242 NC . 5.750% 12/15/28		09/01/2011	Paydown		72,359	72,359.00	75,298	73,529		(1,170)		(1,170)		72,359				2,767	01/01/2012	1
31397Q-T2-4	FNR 2010-157 NA . 3.500% 03/25/37		09/01/2011	Paydown		58,610	58,610.00	59,470			(861)		(861)		58,610				1,197	03/01/2019	1
31401Y-DA-0	FNMA # 721997 . 6.000% 06/01/33		09/01/2011	Paydown		12	12.00	12	12						12					06/01/2033	1
31402G-SJ-3	FNMA # 728721 . 5.500% 07/01/33		09/01/2011	Paydown		426,423	426,423.00	419,893	420,159		6,264		6,264		426,423				15,325	07/01/2033	1
31402H-3X-7	FNMA # 729914 . 5.500% 08/01/33		09/01/2011	Paydown		60,837	60,837.00	60,210	60,232		605		605		60,837				2,231	08/01/2033	1
31402R-BG-3	FNMA #735439 . 6.000% 09/01/19		09/01/2011	Paydown		18,724	18,724.00	20,365	20,310		(1,586)		(1,586)		18,724				750	09/01/2019	1
31402T-TM-7	FNMA # 737756 . 5.500% 09/01/33		09/01/2011	Paydown		85,334	85,334.00	86,000	85,825		(491)		(491)		85,334				3,129	09/01/2033	1
31402W-Q5-0	FNMA # 740376 . 5.500% 09/01/33		09/01/2011	Paydown		149,613	149,613.00	150,147	149,950		(337)		(337)		149,613				6,152	09/01/2033	1
31403D-RN-1	FNMA # 745793 . 2.464% 07/01/34		09/01/2011	Paydown		12,670	12,670.00	12,796	12,722		(52)		(52)		12,670				259	07/01/2034	1
31404V-AB-4	FNMA #779502 . 2.357% 06/01/34		09/01/2011	Paydown		58,259	58,259.00	58,768	58,724		(466)		(466)		58,259				966	06/01/2034	1
31405C-MR-7	FNCI # 785268 . 5.500% 07/01/19		09/01/2011	Paydown		10,082	10,082.00	10,276	10,226		(144)		(144)		10,082				369	07/01/2019	1
31405K-EA-5	FNMA # 791329 . 5.500% 09/01/34		09/01/2011	Paydown		402,973	402,973.00	409,999	409,617		(6,643)		(6,643)		402,973				14,772	09/01/2034	1
31405M-JH-1	FNMA # 793264 . 5.500% 09/01/34		09/01/2011	Paydown		55,962	55,962.00	56,938	56,894		(932)		(932)		55,962				2,068	09/01/2034	1
31405M-VT-1	FNMA # 793626 . 5.500% 09/01/34		09/01/2011	Paydown		67,964	67,964.00	69,149	69,072		(1,108)		(1,108)		67,964				2,401	09/01/2034	1
31405Q-LD-8	FNMA # 796024 . 5.500% 09/01/34		09/01/2011	Paydown		1,517,311	1,517,311.00	1,543,764	1,542,378		(25,067)		(25,067)		1,517,311				56,704	09/01/2034	1
31405Q-MU-9	FNMA # 796071 . 5.500% 09/01/34		09/01/2011	Paydown		176,447	176,447.00	179,524	179,387		(2,940)		(2,940)		176,447				6,355	09/01/2034	1
31406B-KX-7	FNARM # 805010 . 2.405% 01/01/35		09/01/2011	Paydown		28,952	28,952.00	29,061	29,039		(87)		(87)		28,952				204	01/01/2035	1
31407S-LU-4	FNMA # 839239 . 4.929% 09/01/35		09/01/2011	Paydown		10,728	10,728.00	11,365	11,359		(631)		(631)		10,728				363	09/01/2035	1
31409G-SY-3	FNMA # 870935 . 2.484% 01/01/37		09/01/2011	Paydown		15,509	15,509.00	15,393	13,187		2,322		2,322		15,509				273	01/01/2037	1
31412E-CK-0	FNMA # 922674 . 2.691% 04/01/36		09/01/2011	Paydown		9,492	9,492.00	9,955	9,692		(199)		(199)		9,492				200	04/01/2036	1
31412S-PL-3	FNMA # 933427 . 5.000% 03/01/38		09/01/2011	Paydown		39,687	39,687.00	39,902	39,888		(201)		(201)		39,687				1,344	03/01/2038	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
31414S-PA-5	FNMA # 974817 . 5.000% 04/01/23		09/01/2011	Paydown		665,944	665,944.00	695,079	692,299		(26,355)		(26,355)		665,944				21,789	04/01/2023	1
31414V-BF-2	FNMA # 977138 . 5.500% 08/01/38		09/01/2011	Paydown		985,969	985,969.00	1,004,832	1,004,247		(18,278)		(18,278)		985,969				35,274	08/01/2038	1
31415A-4W-8	FNMA # 981537 . 5.000% 05/01/23		09/01/2011	Paydown		117,527	117,527.00	122,669	122,182		(4,655)		(4,655)		117,527				3,746	05/01/2023	1
31416N-HY-1	FNMA # AA4746 . 3.500% 11/01/25		09/01/2011	Paydown		206,406	206,406.00	209,695	209,646		(3,240)		(3,240)		206,406				3,648	11/01/2025	1
31416T-2P-3	FNMA # AA9781 . 4.500% 07/01/24		09/01/2011	Paydown		846,418	846,418.00	860,833	859,406		(12,988)		(12,988)		846,418				25,452	07/01/2024	1
31417T-R2-6	FNMA # AC6804 . 4.000% 01/01/25		09/01/2011	Paydown		1,150,588	1,150,588.00	1,175,398	1,173,594		(23,006)		(23,006)		1,150,588				30,169	01/01/2025	1
31417V-RS-4	FNMA # AC8596 . 4.000% 01/01/25		09/01/2011	Paydown		1,667,897	1,667,897.00	1,681,970	1,680,877		(12,980)		(12,980)		1,667,897				44,584	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 . 4.500% 06/01/24		09/01/2011	Paydown		660,660	660,660.00	668,919	667,955		(7,294)		(7,294)		660,660				19,486	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 . 4.500% 08/01/24		09/01/2011	Paydown		421,408	421,408.00	433,524	432,454		(11,045)		(11,045)		421,408				12,595	08/01/2024	1
31418M-JL-7	FNMA # AD0266 . 5.500% 09/25/21		09/01/2011	Paydown		1,093,115	1,093,115.00	1,154,261	1,149,004		(55,889)		(55,889)		1,093,115				34,609	09/25/2021	1
31419A-KY-2	FNMA # AE0310 . 3.500% 09/01/25		09/01/2011	Paydown		630,615	630,615.00	638,399	638,355		(7,740)		(7,740)		630,615				15,619	09/01/2025	1
31419A-YZ-4	FNMA # AE0727 . 4.000% 10/01/20		09/01/2011	Paydown		28,918	28,918.00	30,202	30,200		(1,282)		(1,282)		28,918				776	10/01/2020	1
31419H-3Q-3	FNMA # AE7106 . 3.500% 01/01/26		09/01/2011	Paydown		1,709,487	1,709,487.00	1,736,197	1,736,101		(26,614)		(26,614)		1,709,487				37,889	01/01/2026	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
372541-AF-9	GEORGE WA UNIV . 5.095% 09/15/32		09/15/2011	Redemption 100.0000		150,000	150,000.00	150,000	150,000						150,000				7,643	09/15/2032	1FE
38373X-DY-9	GNMA - CMO 2002-45 PAC . 6.000% 05/16		09/01/2011	Paydown		93,423	93,423.00	96,021	94,015		(592)		(592)		93,423				3,727	03/01/2017	1
38374M-NH-8	GNR 2005-95 GO . 0.000% 01/20/31		09/01/2011	Paydown		42,536	42,536.00	41,798	42,197		339		339		42,536					01/20/2031	1
38377T-VE-8	GNR 2011-21 PV . 4.500% 08/20/26		09/01/2011	Paydown		85,969	85,969.00	89,663	77,652		(3,638)		(3,638)		85,969				1,656	07/01/2020	1
584633-BJ-9	MEDICAL UNIV S C HOSP AUTH . 4.471% 0		08/15/2011	Maturity		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				44,710	08/15/2011	2Z*

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
60528A-AS-3	MSBUSFIN VRDN . 0.110% 12/01/30		08/01/2011	MERRILL LYNCH-NY--FX INC		5,000,000	5,000,000.00	5,000,000							5,000,000				199	12/01/2030	1FE
60636B-BE-0	MO DEV FIN VRDN . 0.170% 08/01/38		08/01/2011	Redemption 100.0000		250,000	250,000.00	250,000							250,000				99	08/01/2038	1FE
647110-FB-6	NEW MEXICO EDL ASSIST FNDT . 1.008% 1.		09/01/2011	Redemption 100.0000		35,000	35,000.00	35,000	35,000						35,000				249	12/01/2028	1FE
677555-UU-6	OHIO ECON TXB BD . 7.000% 09/01/11		09/01/2011	Maturity		120,000	120,000.00	120,000	120,000						120,000				6,300	09/01/2011	1Z*
677555-UY-8	OHIO ECON TXB BD . 6.410% 06/01/12		09/01/2011	Various		370,000	370,000.00	370,000	370,000						370,000				17,788	06/01/2012	1Z*
677555-WD-2	OHIO ECON TXB BD . 5.350% 06/01/18		09/01/2011	Redemption 100.0000		160,000	160,000.00	160,000	160,000						160,000				6,420	06/01/2018	1Z*
677555-WX-8	OHIO ECON TXB BD . 4.820% 03/01/15		09/01/2011	Redemption 100.0000		105,000	105,000.00	105,000	105,000						105,000				3,796	03/01/2015	1Z*
677555-XK-5	OHIO ECON TXB BD OHIO ECON TXB BD . 6		09/01/2011	Redemption 100.0000		100,000	100,000.00	100,000	100,000						100,000				4,500	06/01/2017	1Z*
677555-YF-5	OHIO ECON TXB BD DEVELOPMENT . 6.125%		09/01/2011	Redemption 100.0000		120,000	120,000.00	120,000	120,000						120,000				5,513	09/01/2019	1Z*
677555-YZ-1	OHIO ECON TXB BD DEVELOPMENT . 5.875%		09/01/2011	Redemption 100.0000		100,000	100,000.00	100,000	100,000						100,000				4,406	09/01/2019	1Z*
677555-ZP-2	OHIO ECON TXB BD DEVELOPMENT . 4.000%		09/01/2011	Redemption 100.0000		200,000	200,000.00	200,000	200,000						200,000				6,000	09/01/2015	1Z*
709163-ER-6	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		09/15/2011	Redemption 100.0000		250,000	250,000.00	250,000	250,000						250,000				3,863	01/01/9999	1Z*
709163-EV-7	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		09/30/2011	Redemption 100.0000		350,000	350,000.00	350,000	350,000						350,000				5,428	01/01/9999	1Z*
709163-GU-7	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		07/06/2011	Call 100.0000		200,000	200,000.00	199,961	199,961						199,961		39	39	2,840	01/01/9999	1Z*
709163-GU-7	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		09/28/2011	Redemption 100.0000		600,000	600,000.00	599,884	599,884		116		116		600,000				8,520	01/01/9999	1Z*
751093-FE-0	RALEIGH NC CTFS PRTN VRDN . 0.220% 08		08/01/2011	Redemption 100.0000		200,000	200,000.00	200,000	200,000						200,000				331	08/01/2033	1FE
91588P-AC-7	UPPER III RIVER VY MUNIVRDN . 0.260%		08/10/2011	KEY BANC-MCDONALD		4,595,000	4,595,000.00	4,595,000	4,595,000						4,595,000				10,081	12/01/2021	1FE
986476-AX-7	York . 1.000% 09/15/24		09/01/2011	Redemption 100.0000		1,000,000	1,000,000.00	1,000,000							1,000,000				5,000	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						66,776,563	67,256,530.00	67,175,399	31,174,917		(373,965)		(373,965)		66,776,524		39	39	799,898		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000780-GR-1	AMAC 2003-6 1A4 . 5.500% 05/25/33		09/01/2011	Paydown		570,045	570,045.00	491,664	497,175		72,870		72,870		570,045				20,749	05/25/2033	1Z*
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4		09/01/2011	Paydown		9,096	9,096.00	7,283	6,984		2,112		2,112		9,096				453	12/25/2031	1Z*
00206R-AZ-5	AT&T INC . 3.875% 08/15/21		08/16/2011	GOLDMAN SACHS		2,034,360	2,000,000.00	1,994,100			(1)		(1)		1,994,099		40,261	40,261	215	08/15/2021	1FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 . 6.030%		09/01/2011	Paydown		160,114	160,114.00	160,049	159,799		315		315		160,114				6,635	04/25/2031	1Z*
021468-AG-8	CWALT 2006-14CB A7 . 6.000% 05/25/36		09/01/2011	Paydown		79,803	79,803.00	69,810	69,654		10,148		10,148		79,803				3,261	05/25/2036	3Z*
02148J-AD-9	CWALT 2006-39CB 1A4 . 6.000% 01/25/37		09/01/2011	Paydown		88,773	88,773.00	80,622	80,098		8,675		8,675		88,773				3,554	01/25/2037	4Z*
02150E-AN-3	CWALT 2007-5CB 1A13 . 6.000% 04/25/37		09/28/2011	Paydown		81,825	81,825.00	61,266	63,160		20,119	1,453	18,666		81,825				3,294	04/25/2037	1Z*
02151C-AJ-5	CWALT 2007-15CB M . 5.750% 07/25/37		09/01/2011	Paydown		1	318,823.00	2			1		1		1					07/25/2037	1Z*
02151C-AQ-9	CWALT 2007-15CB A6 . 5.750% 07/25/37		07/15/2011	STEPHENS INC		217,255	310,919.00	217,255	285,539		(2,511)		(2,511)		283,028		(65,773)	(65,773)	9,880	07/25/2037	4Z*
02151C-AQ-9	CWALT 2007-15CB A6 . 5.750% 07/25/37		07/15/2011	Paydown		3,105	3,105.00	2,170	2,852		909		909		3,761		(656)	(656)	1,600	07/25/2037	4Z*
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		297,108	297,108.00	296,226	296,149		959		959		297,108				9,977	09/25/2035	1Z*
02660T-ET-6	AHM 2005-2 5A3 . 5.077% 09/25/35		09/01/2011	Paydown		41,894	41,894.00	40,297	41,381		513		513		41,894				1,410	09/25/2035	1Z*
030613-AD-5	AMCAR 2007-AX A4 . 0.265% 10/06/13		09/06/2011	Paydown		40,201	40,201.00	40,032			170		170		40,201				12	10/06/2013	2Z*
030616-AF-3	APART 2007-2M A4A . 5.350% 03/08/16		09/08/2011	Paydown		37,714	37,714.00	38,751			(1,037)		(1,037)		37,714				336	02/08/2014	3Z*
030628-AD-3	AMCAR 2008-AF A3 . 5.680% 12/12/12		07/06/2011	Paydown		3,893	3,893.00	3,973	3,922		(29)		(29)		3,893				129	07/06/2011	1Z*
03215P-ER-6	AMRESCO 1998-2 A6 . 6.405% 12/25/27		09/01/2011	Paydown		1,010	1,010.00	1,030	1,016		(5)		(5)		1,010				43	12/25/2027	1Z*
03840P-AC-6	AQUILA INC 11.875% 07/01/12		08/18/2011	CORTVIEW CAPITAL SECURITIES LL		217,646	200,000.00	231,594	227,650		(11,771)		(11,771)		215,879		1,767	1,767	27,181	07/01/2012	2FE
038521-AD-2	ARAMARK CORP-CL B . 8.500% 02/01/15		07/01/2011	GOLDMAN SACHS		2,124,150	2,040,000.00	2,082,099	2,058,188		(4,252)		(4,252)		2,053,936		70,214	70,214	161,840	02/01/2015	4FE
055360-BR-1	BCRR 2010-LEAF 22A . 4.230% 09/22/35		08/22/2011	Paydown		63,499	63,499.00	63,541	63,511		(12)		(12)		63,499				1,568	09/22/2011	1Z*
055360-CZ-2	BCRR 2010-LEAF 38A . 4.230% 08/22/32		09/22/2011	Paydown		69,854	69,854.00	69,854	69,854						69,854				1,936	08/22/2032	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	998,484		294		294		998,778		126,662	126,662	53,083	11/15/2013	1FE
059469-AF-3	BOAA 2006-7 A6 . 5.859% 10/25/36		09/01/2011	Paydown		38,395	38,395.00	37,306	37,102		1,293		1,293		38,395				1,500	10/25/2036	4Z*
05946X-E7-4	BAFC 2005-5 2A1 . 5.500% 09/25/35		09/01/2011	Paydown		198,363	198,363.00	197,713	197,134		1,229		1,229		198,363				7,550	09/25/2035	2Z*
05946X-GP-2	BAFC 2004-3 1A1 . 5.500% 10/25/34		09/01/2011	Paydown		96,425	96,425.00	91,031	92,275		4,150		4,150		96,425				3,584	10/25/2034	1Z*
05946X-U9-2	BAFC 2005-7 4A3 . 5.750% 11/25/35		09/01/2011	Paydown		108,293	108,293.00	106,034	106,714		1,579		1,579		108,293				3,890	11/25/2035	1Z*
05946X-ZZ-9	BAFC 2005-4 2A1 . 5.500% 08/25/35		09/01/2011	Paydown		13,817	13,817.00	13,148	13,317		501		501		13,817				499	08/25/2035	1Z*

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
05947U-DP-0	BACM 2001-3 A2 . 5.464% 04/11/37		08/01/2011	Paydown		595,971	595,971.00	616,318	596,237		(266)		(266)		595,971				19,664	09/01/2011	1Z*
05947U-ES-3	BACM 2002-PB2 ... A4 . 6.186% 06/11/3		09/01/2011	Paydown		1,622,930	1,622,930.00	1,691,461	1,628,072		(5,142)		(5,142)		1,622,930				67,333	01/01/2012	1Z*
05947U-LX-4	BACM 2003-2 A3 . 4.873% 03/11/41		09/01/2011	Paydown		21,455	21,455.00	21,790			(335)		(335)		21,455				87	04/01/2013	1Z*
05947U-R7-5	BACM 2005-3 ASB . 4.589% 07/10/43		09/01/2011	Paydown		31,470	31,470.00	32,466	32,328		(858)		(858)		31,470				945	09/01/2014	1Z*
05948K-EW-5	BOAA 2003-7 2A1 . 5.000% 09/25/18		09/01/2011	Paydown		64,729	64,729.00	65,377	65,235		(506)		(506)		64,729				2,162	10/01/2011	1Z*
05948K-FY-0	BOAA 2003-9 1CB4 . 5.500% 11/25/33		09/01/2011	Paydown		116,455	116,455.00	111,260	112,833		3,622		3,622		116,455				2,398	11/25/2033	1Z*
05948K-GF-0	BOAA 2003-9 3A1 . 4.750% 11/25/18		09/01/2011	Paydown		460,195	460,195.00	446,569	451,550		8,645		8,645		460,195				7,368	11/25/2018	1Z*
05948X-CP-4	BOAMS 2003-3 1A6 . 5.500% 05/25/33		09/01/2011	Paydown		1,486,133	1,486,133.00	1,508,193	1,482,940		3,193		3,193		1,486,133				53,649	12/01/2011	1Z*
05948X-JX-0	BOAMS 2003-4 1B1 . 5.500% 06/25/33		09/01/2011	Paydown		164,917	164,917.00	159,493	161,378		3,539		3,539		164,917				1,566	06/25/2033	1Z*
059497-AU-1	BACM 2007-1 A2 . 5.381% 01/15/49		09/01/2011	Paydown		197,285	197,285.00	197,678	197,077		207		207		197,285				7,609	01/01/2012	1Z*
05949A-JT-8	BOAMS 2004-6 1A7 . 5.500% 07/25/34		09/01/2011	Paydown		287,509	287,509.00	233,242	241,353		46,156		46,156		287,509				10,444	07/25/2034	1Z*
05949A-TX-8	BOAMS 2004-8 2B1 . 6.000% 10/25/34		09/01/2011	Paydown		35,431	35,431.00	25,185	25,331		10,099		10,099		35,431				1,267	10/25/2034	1Z*
05949C-AX-4	BOAMS 2005-5 1A22 . 5.000% 06/25/35		09/01/2011	Paydown		657,621	657,621.00	656,851	655,691		1,930		1,930		657,621				22,335	06/25/2035	1Z*
05949C-NH-5	BOAMS 2005-11 1A5 . 5.750% 12/25/35		09/01/2011	Paydown		146,682	146,682.00	144,214	144,943		1,739		1,739		146,682				5,588	12/25/2035	2Z*
05949C-PJ-9	BOAMS 2005-L 2A3 . 2.882% 01/25/36		09/01/2011	Paydown		987,979	987,979.00	983,423	987,979						987,979				17,791	01/25/2036	3Z*
05950N-BU-1	BAFC 2006-5 B1 . 5.966% 09/25/36		09/01/2011	Paydown		1	579,569.00	102,167	42,932	18,333	(31,827)		(13,494)		1				21,769	09/25/2036	6Z*
05951F-AG-9	BAFC 2007-1 TA5 . 6.090% 01/25/37		09/01/2011	Paydown		115,927	207,665.00	200,266	190,024		10,282		10,282		115,926				8,953	01/25/2037	5Z*
059522-AX-0	BAFC 2007-C 1A5 . 5.563% 05/20/36		09/28/2011	Paydown		642,477	642,477.00	464,453	493,544	121,578	164,717	137,363	148,932		642,477				23,811	05/20/2036	6Z*
059522-BB-7	BAFC 2007-C 3A2 . 5.568% 05/20/36		09/01/2011	Paydown		89,054	89,054.00	24,578	20,602		68,452		68,452		89,054				3,260	05/20/2036	4Z*
05954C-BE-7	BOAMS 2007-3 B1 . 6.049% 09/25/37		09/01/2011	Paydown		2	1,169,399.00	10,698	34,984	308	(35,309)		(35,001)		2				16,220	09/25/2037	3Z*
06423R-BN-5	BOIT 2004-A5 A5 . 0.360% 03/15/14		07/15/2011	Paydown		76,745,000	76,745,000.00	75,303,457	74,410,982		589,154		589,154		76,745,000				164,365	03/15/2014	1Z*
07324F-AB-6	BAYV 2007-B 1A1 . 6.407% 08/28/37		07/19/2011	STEPHENS INC		292,821	295,779.00	295,776	294,960		(70)		(70)		294,891		(2,070)	(2,070)	10,752	08/28/2037	1Z*
07324F-AB-6	BAYV 2007-B 1A1 . 6.407% 08/28/37		07/01/2011	Paydown		31,128	31,128.00	31,128	31,042		86		86		31,128				1,015	08/28/2037	1Z*
07325D-AB-0	BAYV 2006-C 1A1 . 6.035% 11/28/36		09/01/2011	Paydown		28,880	28,880.00	25,053	28,359		520		520		28,880				1,204	11/28/2036	1Z*
07383F-E9-5	BSCMS 2004-PWR4 A2 . 5.286% 06/11/41		09/01/2011	Paydown		12,043	12,043.00	12,553	12,544		(500)		(500)		12,043				423	09/01/2013	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-MN-5	BSCMS 2002-PBW1 A2 . 4.720% 11/11/35		09/01/2011	Paydown		6,855	6,855.00	7,026			(171)		(171)		6,855				31	08/01/2012	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*
07383U-BU-8	BEAR STEARNS 2000-1 5A . 9.470% 09/28		07/01/2011	Paydown		1,596	1,596.00	1,596			2		2		1,596					09/28/2026	1Z*
07383U-BU-8	BEAR STEARNS 2000-1 5A . 9.470% 09/28		08/01/2011	Paydown		5,232	5,232.00	5,289	5,225		7		7		5,232				331	12/01/2019	1Z*
073902-ML-9	BEAR STEARNS CO . 5.500% 08/15/11		08/15/2011	Maturity		15,000,000	15,000,000.00	15,057,450	15,007,409		(7,409)		(7,409)		15,000,000				825,000	08/15/2011	1FE
12489W-QD-9	CBASS 2005-CB8 AF2 . 5.303% 12/25/35		09/01/2011	Paydown		340,287	340,287.00	340,277	333,641		6,646		6,646		340,287				13,410	12/25/2035	3Z*
1248ME-AG-4	CBASS 2007-CB4 A2D . 5.863% 04/25/37		09/01/2011	Paydown		17,135	17,135.00	14,051			3,084		3,084		17,135				83	04/25/2037	5FE
1248MG-AX-2	CBASS 2007-CB1 AF1B . 5.971% 01/25/37		09/28/2011	Paydown		800	800.00	541	629		244	73	171		800				27	01/25/2037	5Z*
1248P8-AB-5	CBASS 2006-MH1 AF2 . 5.650% 10/25/36		09/01/2011	Paydown		345,222	345,222.00	345,181	343,931		1,291		1,291		345,222				12,650	10/25/2036	1Z*
125590-AE-9	CIT MARINE TRUST 99-A CTFS . 6.200% 1		09/15/2011	Paydown		6,945	6,945.00	6,941	6,941		4		4		6,945				288	11/15/2019	4Z*
126193-AB-7	CPS 2010-A A . 2.890% 03/15/16		09/15/2011	Paydown		43,101	43,101.00	43,236			(135)		(135)		43,101				315	01/15/2013	1Z*
12628K-AF-9	CSAB 2006-3 A3A . 5.950% 11/25/36		09/01/2011	Paydown		480,935	480,935.00	438,972	425,724		55,211		55,211		480,935				18,628	11/25/2036	4Z*
12628L-AJ-9	CSAB 2006-4 A6A . 5.684% 11/25/36		09/01/2011	Paydown		289,076	289,076.00	276,879	271,108		17,968		17,968		289,076				11,171	11/25/2036	4Z*
126650-AF-7	CVS CORP . 7.770% 01/10/12		09/10/2011	Various		138,693	138,693.00	138,693	138,693						138,693				7,188	01/10/2012	2Z*
12667F-3U-7	CWALT 2005-J1 1A8 . 5.500% 02/25/35		09/01/2011	Paydown		69,750	69,750.00	66,148	67,248		2,502		2,502		69,750				2,374	02/25/2035	1Z*
12667F-C9-4	CWALT 2004-J13 1A4 . 5.030% 02/25/35		09/01/2011	Paydown		666,207	666,207.00	672,141	665,197		1,010		1,010		666,207				21,387	02/01/2013	1Z*
12667F-EG-6	CWALT 2004-J2 3A3 . 5.500% 04/25/34		09/01/2011	Paydown		483,322	483,322.00	474,411	478,011		5,311		5,311		483,322				17,567	04/25/2034	1Z*
12667F-JL-0	CWALT 2004-12CB 1A1 . 5.000% 07/25/19		09/01/2011	Paydown		703,678	703,678.00	708,956	708,615		(4,937)		(4,937)		703,678				23,456	06/01/2019	1Z*
12667G-7H-0	CWALT 2005-46CB A14 . 5.500% 10/25/35		09/01/2011	Paydown		67,916	67,916.00	65,938	66,544		1,372		1,372		67,916				2,560	10/25/2035	4Z*
12667G-AH-6	CWALT 2005-13CB A8 . 5.500% 05/25/35		09/01/2011	Paydown		95,798	95,798.00	92,535	93,596		2,202		2,202		95,798				3,628	05/25/2035	3Z*
12667G-PV-9	CWALT 2005-20CB 1A3 . 5.500% 07/25/35		09/01/2011	Paydown		117,193	117,193.00	113,851	115,772		1,421		1,421		117,193				4,325	07/25/2035	3Z*
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		09/01/2011	Paydown		15,094	15,094.00	14,792	14,882		211		211		15,094				(937)	08/25/2035	3Z*
12668A-AL-9	CWALT 2005-47CB A11 . 5.500% 10/25/35		09/01/2011	Paydown		185,188	185,188.00	184,052	184,194		993		993		185,188				6,752	10/25/2035	4Z*

(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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
12668A-MH-5	CWALT 2005-49CB A3 . 5.500% 11/25/35		09/01/2011	Paydown		117,859	117,859.00	109,020	111,408		6,451		6,451		117,859				4,411	11/25/2035	1Z*
12668A-NW-1	CWALT 2005-54CB 1N1 . 5.500% 10/25/35		09/01/2011	Paydown		36,726	36,726.00	36,715	36,667		59		59		36,726				1,359	10/25/2035	4Z*
12668B-YF-4	CWALT 2006-7CB 1A14 . 6.000% 05/25/36		09/01/2011	Paydown		116,245	144,149.00	118,522	117,824		15,150		15,150		116,246				5,837	05/25/2036	4Z*
12668X-AD-7	CWL 2006-S8 A4 . 5.650% 03/25/36		09/01/2011	Paydown		126,806	126,806.00	87,776	80,718		46,088		46,088		126,806				4,797	03/25/2036	1Z*
126694-HK-7	CWHL 2005-25 A6 . 5.500% 11/25/35		09/01/2011	Paydown		172,315	172,315.00	165,005	168,140		4,175		4,175		172,315				6,149	11/25/2035	1Z*
126694-JX-7	CWHL 2005-24 A7 . 5.500% 11/25/35		09/01/2011	Paydown		534,066	534,066.00	530,561	531,598		2,468		2,468		534,066				19,612	11/25/2035	2Z*
126694-KZ-0	CWHL 2005-24 A33 . 5.500% 11/25/35		09/01/2011	Paydown		169,359	169,359.00	168,301	168,639		721		721		169,359				6,224	11/25/2035	1Z*
12669E-T5-5	CWHL 2003-39 A19 . 5.000% 10/25/33		09/01/2011	Paydown		388,567	388,567.00	371,172	382,150		6,417		6,417		388,567				4,770	10/25/2033	1Z*
12669E-ZF-6	CWHL 2003-34 A5 . 4.500% 09/25/33		09/01/2011	Paydown		45,346	45,346.00	45,743			(397)		(397)		45,346				516	09/01/2012	1Z*
12669F-RG-0	CWHL 2004-4 A5 . 5.250% 05/25/34		09/01/2011	Paydown		251,240	251,240.00	250,102	250,150		1,090		1,090		251,240				3,265	05/25/2034	1Z*
12669F-UC-5	CWHL 2004-9 A7 . 5.250% 06/25/34		09/01/2011	Paydown		126,215	126,215.00	118,495	121,609		4,606		4,606		126,215				1,891	06/25/2034	1Z*
12669G-W5-6	CWHL 2005-J2 3A14 . 5.500% 08/25/35		09/01/2011	Paydown		116,884	116,884.00	112,757	114,074		2,810		2,810		116,884				4,344	08/25/2035	1Z*
12669R-AE-7	CWL 2007-S1 A5 . 6.018% 11/25/36		09/01/2011	Paydown		123,842	123,842.00	76,597	66,731		57,111		57,111		123,842				4,950	11/25/2036	1Z*
12670B-AE-9	CWL 2007-S2 A5F . 6.000% 03/25/37		09/01/2011	Paydown		13,320	13,320.00	9,931	9,547		3,774		3,774		13,320				529	03/25/2037	2Z*
134429-AW-9	CAMPBELL SOUP CO . 4.250% 04/15/21		08/17/2011	BARCLAYS		11,568,700	11,000,000.00	10,943,900			1,259		1,259		10,945,159		623,541	623,541	177,910	04/15/2021	1FE
14040H-AQ-8	CAPITAL ONE FINANCIAL CORP . 5.700% 0		09/15/2011	Various		11,000,000	11,000,000.00	11,119,150	11,019,669		(19,669)		(19,669)		11,000,000				627,000	09/15/2011	2FE
14042J-AD-1	COPAR 2007-2 A4 . 5.060% 06/15/14		08/15/2011	Paydown		112,663	112,663.00	116,043	114,726		(2,063)		(2,063)		112,663				3,730	02/15/2012	1Z*
141781-AY-0	CARGILL INC . 4.307% 05/14/21		07/01/2011	Tax Free Exchange		5,305,680	5,365,000.00	5,305,680							5,305,680				50,908	05/14/2021	1FE
141784-DG-0	CARGILL INC . 5.200% 01/21/13		07/01/2011	Taxable Exchange		31,425											31,425	31,425	130,000	01/21/2013	1FE
15131G-RK-2	CDMC 2003-7P A2 . 4.856% 06/25/17		09/01/2011	Paydown		29,546	29,546.00	30,396	29,975		(428)		(428)		29,546				906	06/01/2012	1Z*
15132E-ET-1	CDMC 2003-8 1A4 . 5.250% 09/25/33		09/01/2011	Paydown		741,035	741,035.00	734,501	737,577		3,459		3,459		741,035				25,314	09/25/2033	1Z*
15132E-LC-0	CDMC 2005-1 A5 . 5.716% 02/18/35		09/01/2011	Paydown		89,710	89,710.00	89,655	89,573		137		137		89,710				3,699	02/18/2035	1Z*
152314-PJ-3	CXHE 2005-D AF6 . 5.235% 10/25/35		09/01/2011	Paydown		291,180	291,180.00	291,180	291,180						291,180				10,141	10/25/2035	1Z*
15671B-AB-7	CENVEO CORP 10.500% 08/15/16		09/20/2011	RBS GREENWICH CAPITAL		1,863,000	2,300,000.00	2,300,000	2,300,000						2,300,000		(437,000)	(437,000)	266,992	08/15/2016	5FE
161571-BH-6	CHAIT 2006-A4 A4 . 0.249% 10/15/13		08/15/2011	Paydown		55,000,000	55,000,000.00	53,603,516	54,427,207		572,793		572,793		55,000,000				92,409	10/15/2013	1Z*
16162W-FB-0	CHASE 2003 S15 1A2 . 6.000% 01/25/34		09/01/2011	Paydown		125,375	125,375.00	122,813	124,611		763		763		125,375				5,013	01/25/2034	1Z*
16162W-GM-5	CHASE 2004-S2 2A2 . 5.500% 11/25/14		09/01/2011	Paydown		69,819	69,819.00	71,652	71,181		(1,362)		(1,362)		69,819				2,507	10/01/2011	1Z*
17025T-BS-9	CWHL 2007-15 M . 6.352% 09/25/37		09/01/2011	Paydown		1	949,397.00	816	9,595		(10,409)		(10,409)		1				6,076	09/25/2037	1Z*
171203-AC-6	CFAST 2009-A A3 . 2.820% 01/15/16		09/15/2011	Paydown		35,559	35,559.00	36,079			(520)		(520)		35,559				503	10/15/2012	1Z*
17285T-AD-8	CITADEL BROADCASTING CORP . 7.750% 12.		09/16/2011	Call 107.7500		590,470	548,000.00	548,000	548,000						548,000		42,470	42,470	32,560	12/15/2018	3FE
172973-N7-0	CMSI 2005-1 1A10 . 5.750% 02/25/35		09/01/2011	Paydown		295,570	295,570.00	300,188	300,201		(4,632)		(4,632)		295,570				11,641	05/01/2012	1Z*
172973-XF-1	CMSI 2004-3 A11 . 5.250% 05/25/34		08/01/2011	Paydown		1,720,215	1,720,215.00	1,703,013	1,713,124		7,092		7,092		1,720,215				53,280	05/25/2034	1Z*
172973-YS-2	CMSI 2004-5 1A2 . 5.500% 08/25/34		09/01/2011	Paydown		58,577	58,577.00	57,954	58,320		256		256		58,577				2,135	08/25/2034	1Z*
172973-ZJ-1	CMSI 2004-5 1A18 . 5.250% 08/25/34		09/01/2011	Paydown		865,684	865,684.00	865,684	865,684						865,684				29,944	08/25/2034	1Z*
172973-ZV-4	CMSI 2004-5 1A29 . 4.750% 08/25/34		09/01/2011	Paydown		23,364	23,364.00	23,539	23,427		(63)		(63)		23,364				738	10/01/2011	1Z*
173067-AC-3	CGCMT 2004-C1 A3 . 5.251% 04/15/40		09/01/2011	Paydown		259,983	259,983.00	272,474	262,586		(2,603)		(2,603)		259,983				9,076	11/01/2013	1Z*
17309X-AH-2	CGCMT 2006-FL2 E . 0.470% 08/15/21		09/15/2011	Paydown		299,550	299,550.00	297,678			1,872		1,872		299,550				503	08/15/2021	1Z*
173100-AR-9	CMSI 2006-6 B1 . 6.000% 11/25/36		09/01/2011	Paydown		9,573	9,573.00	8,753	7,276	1,682	614		2,296		9,573				383	11/25/2036	6Z*
191219-BJ-2	COCA COLA ENTERPRISES . 6.125% 08/15/		08/15/2011	Maturity		2,000,000	2,000,000.00	2,068,360	2,010,139		(10,139)		(10,139)		2,000,000				122,500	08/15/2011	1FE
200476-AA-7	COMM 2007-FL14 A1 . 0.320% 06/15/22		09/15/2011	Paydown		58,636	58,636.00	56,950	58,021		614		614		58,636				124	06/15/2022	1Z*
20047A-AC-4	COMM 2004-LB2A A3 . 4.221% 03/10/39		09/01/2011	Paydown		216,732	216,732.00	218,831			(2,100)		(2,100)		216,732				2,850	06/01/2012	1Z*
201730-AC-2	CMAT 1999-C1 A3 . 6.640% 01/17/32		09/11/2011	Paydown		150,240	150,240.00	151,096			(857)		(857)		150,240				4,589	10/11/2011	1Z*
20847T-BQ-3	CONSECO FINANCE 2002-B A3 . 7.370% 05		09/15/2011	Paydown		105,820	105,820.00	105,816	105,916		(95)		(95)		105,820				5,041	05/15/2033	1Z*
21988Y-AB-3	CORP FINANCE MANAGERS VRDN . 0.220% 0		08/01/2011	Redemption 100.0000		200,000	200,000.00	200,000	200,000						200,000				310	02/02/2043	1FE
221470-AA-5	COSO GEOTHERMAL . 7.000% 07/15/26		07/15/2011	Redemption 100.0000		87,515	87,515.00	87,515	87,515						87,515				6,126	07/15/2026	4Z*
22540A-JR-0	CSFB 1998-C2 D . 7.130% 11/15/30		09/11/2011	Paydown		21,979	21,979.00	22,638			(659)		(659)		21,979				891	04/11/2013	1Z*
22541N-MR-7	CSFB 2002-CKS4 A2 . 5.183% 11/15/36		09/01/2011	Paydown		57,595	57,595.00	56,601	57,201		395		395		57,595				2,126	11/15/2036	1Z*
22541Q-FV-9	CSFB 2003-17 1A4 . 5.500% 06/25/33		09/01/2011	Paydown		79,641	79,641.00	76,639	76,031		3,610		3,610		79,641				3,050	06/25/2033	1Z*
22541Q-MA-7	CSFB 2003-19 1A4 . 5.250% 07/25/33		09/01/2011	Paydown		395,862	395,862.00	394,192	394,329		1,533		1,533		395,862				6,478	07/25/2033	1Z*

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
22541S-5U-8	CSFB 2005-FIX1 A5 . 4.900% 05/25/35		09/01/2011	Paydown		158,781	158,781.00	158,409	158,320		462		462		158,781				5,468	05/25/2035	3Z*
22541S-AC-2	CSFB 2004-C1 A3 . 4.321% 01/15/37		09/01/2011	Paydown		428,324	428,324.00	415,324	425,643		2,681		2,681		428,324				12,199	01/15/2037	1Z*
22541S-W3-8	CSFB 2004-8 4A3 . 5.500% 12/25/34		09/01/2011	Paydown		112,803	112,803.00	109,207	110,287		2,516		2,516		112,803				4,105	12/25/2034	1Z*
225458-5R-5	CSFB 2005-9 2A1 . 5.500% 10/25/35		09/01/2011	Paydown		97,738	97,738.00	94,721	95,191		2,547		2,547		97,738				3,270	10/25/2035	2Z*
225458-KM-9	CSFB 2005-3 3A16 . 5.500% 07/25/35		09/01/2011	Paydown		530,114	530,114.00	538,770	535,028		(4,914)		(4,914)		530,114				19,445	10/01/2023	2Z*
225458-PR-3	CSFB 2005-4 2A4 . 5.500% 06/25/35		09/01/2011	Paydown		62,795	62,795.00	60,722	61,337		1,458		1,458		62,795				2,329	06/25/2035	3Z*
22545D-AB-3	CSMC 2006-C3 A2 . 6.011% 06/15/38		07/01/2011	Paydown		37,437	37,437.00	37,480			(42)		(42)		37,437				182	10/01/2011	1Z*
22546B-AC-4	CSMC 2007-C5 A2 . 5.589% 09/15/40		09/01/2011	Paydown		7,003	7,003.00	7,192			(189)		(189)		7,003				35	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*
225470-F6-5	CSMC 2006-C1 AAB . 5.595% 02/15/39		09/01/2011	Paydown		179,489	179,489.00	190,553			(11,064)		(11,064)		179,489				5,009	06/01/2015	1Z*
225470-M6-7	CSMC 2006-3 IA4A . 5.896% 03/25/36		09/01/2011	Paydown		57,565	57,565.00	53,209	53,447		4,118		4,118		57,565				2,351	03/25/2036	1Z*
22943H-AG-1	CSAB 2006-1 A6A . 6.172% 06/25/36		09/01/2011	Paydown		140,595	140,595.00	132,159	129,053		11,542		11,542		140,595				5,916	06/25/2036	1Z*
233050-AN-3	DBUBS 2011-LC1A A1 . 3.742% 06/01/17		09/01/2011	Paydown		99,493	99,493.00	100,485			(992)		(992)		99,493				1,848	06/01/2017	1Z*
23322B-NB-0	DLJCM 2000-CKP1 A3 . 7.500% 11/10/33		09/01/2011	Paydown		829,113	829,113.00	929,708	814,539		14,574		14,574		829,113				45,593	10/01/2011	1Z*
233293-AH-2	DAYTON POWER & LIGHT . 6.875% 09/01/1.		09/01/2011	Maturity		11,000,000	11,000,000.00	11,606,980	11,093,277		(93,277)		(93,277)		11,000,000				756,250	09/01/2011	2FE
23383F-BU-8	DAIMLER CHRYSLER NA HLDG . 5.750% 09/		09/08/2011	Maturity		10,000,000	10,000,000.00	10,240,500	10,045,585		(45,585)		(45,585)		10,000,000				575,000	09/08/2011	1FE
251510-EJ-8	DBALT 2005-3 4A4 . 5.250% 06/25/35		09/01/2011	Paydown		277,337	277,337.00	262,820	270,509		6,829		6,829		277,337				9,766	06/25/2035	1Z*
251510-FX-6	DBALT 2005-4 A6 . 5.300% 09/25/35		09/01/2011	Paydown		197,611	197,611.00	195,542	196,384		1,226		1,226		197,611				7,164	09/25/2035	4Z*
251510-ML-4	DBALT 2006-AB1 A3 . 5.865% 02/25/36		09/01/2011	Paydown		60,840	60,840.00	55,638	55,611		5,229		5,229		60,840				2,388	02/25/2036	1Z*
251513-AQ-0	DBALT 2006-AB4 A1A . 6.005% 10/25/36		09/01/2011	Paydown		1,366	3,124.00	3,020	2,756		154		154		1,365				127	10/25/2036	5Z*
251513-BC-0	DBALT 2006-AB4 A6A1 . 5.869% 10/25/3.		09/01/2011	Paydown		135,600	135,600.00	121,357	117,752		17,848		17,848		135,600				5,151	10/25/2036	4Z*
25151E-AD-5	DBALT 2006-AB3 A4 . 6.423% 06/25/36		09/01/2011	Paydown		289,906	289,906.00	250,049	241,853		48,054		48,054		289,906				12,340	06/25/2036	1Z*
26441Y-AL-1	DUKE REALTY CORP . 5.625% 08/15/11		08/15/2011	Maturity		1,000,000	1,000,000.00	997,150	999,523		477		477		1,000,000				56,250	08/15/2011	2FE
28932M-AG-0	ELM RD GENERATING STAT . 4.673% 01/19.		07/22/2011	Redemption 100.0000		13,171	13,171.00	13,171							13,171				308	01/19/2031	1Z*
302051-AP-2	EXIDE TECHNOLOGIES . 8.625% 02/01/18		09/19/2011	Tax Free Exchange		3,145,282	3,056,000.00	3,147,680			(2,398)		(2,398)		3,145,282				171,327	02/01/2018	4FE
302570-AV-8	FPL GROUP CAPITAL INC . 5.625% 09/01/		09/01/2011	Maturity		9,892,000	9,892,000.00	10,020,591	6,192,210		(31,041)		(31,041)		9,892,000				451,744	09/01/2011	2FE
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 . 7.150%		09/28/2011	Redemption 100.0000		41,337	41,337.00	39,550	41,223		114		114		41,337				2,956	09/28/2012	2Z*
32051G-KU-8	FHASI 2005-2 1A2 . 5.500% 05/25/35		09/01/2011	Paydown		923,415	923,415.00	935,535	922,147		1,267		1,267		923,415				33,094	04/01/2012	1Z*
32051G-SD-8	FHASI 2005-FA5 3A1 . 5.500% 08/25/35		09/01/2011	Paydown		16,452	16,452.00	16,441	16,435		16		16		16,452				602	08/25/2035	3Z*
32052L-AC-7	FHASI 2006-2 1A3 . 6.000% 08/25/36		09/01/2011	Paydown		90,762	90,762.00	83,501	85,209		5,553		5,553		90,762				3,794	08/25/2036	1Z*
32052W-AP-4	FHAMS 2007-FA4 1A14 . 6.250% 08/25/37		09/01/2011	Paydown		33,946	1,015,094.00	76,879	73,951		(69,886)		(69,886)		33,946				36,112	08/25/2037	1Z*
32056F-AG-7	FHASI 2007-5 B1 . 6.250% 08/25/37		09/01/2011	Paydown		2	379,234.00	13,841	14,292		(18,323)		(18,323)		2				2,705	08/25/2037	1Z*
337756-AB-6	FISHER COMMNICATIONS INC . 8.625% 09/.		07/06/2011	Call 102.8750		223,239	217,000.00	224,053	219,752		(803)		(803)		218,949		4,290	4,290	15,129	09/15/2014	4FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1.		09/01/2011	Paydown		574	574.00	588	582		(9)		(9)		574				26	09/01/2024	1Z*
361849-F3-1	GMACC 2004-C2 A2 . 4.760% 08/10/38		09/01/2011	Paydown		752,381	752,381.00	764,016	756,916		(4,535)		(4,535)		752,381				25,013	01/06/2012	1Z*
361849-J7-8	GMACC 2004-C3 A4 . 4.547% 12/10/41		09/01/2011	Paydown		7,090,003	7,090,003.00	6,875,641	7,025,918		64,085		64,085		7,090,003				231,542	12/10/2041	1Z*
361849-XC-1	GMACC 2003-C1 A1 . 3.337% 05/10/36		09/01/2011	Paydown		57,751	57,751.00	58,780	58,470		(719)		(719)		57,751				1,168	05/01/2012	1Z*
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE		09/01/2011	Paydown		453,841	453,841.00	453,841	453,841						453,841				14,611	09/25/2034	4Z*
36185N-5W-6	GMACM 2004-J6 3N1 . 5.500% 09/25/34		09/01/2011	Paydown		524,685	524,685.00	529,030	518,968		5,717		5,717		524,685				21,715	12/01/2034	1Z*
36185N-S2-7	GMACM 2004-JR1 A8 . 5.250% 12/25/14		09/01/2011	Paydown		22,407	22,407.00	23,009	22,967		(560)		(560)		22,407				785	05/01/2012	1Z*
36186L-AG-8	GMAC 2007-HE2 A6 . 6.249% 07/25/37		09/01/2011	Paydown		380,937	634,975.00	614,171	577,227		31,305		31,305		380,937				31,112	07/25/2037	1Z*
3622EL-AF-3	GSAA 2006-18 AF5A . 6.002% 12/25/36		09/01/2011	Paydown		242,169	242,169.00	224,860	224,199		17,969		17,969		242,169				9,957	12/25/2036	1Z*
362334-CZ-5	GSR 2006-2F 2A13 . 5.750% 02/25/36		09/01/2011	Paydown		53,839	53,839.00	53,864	53,776		63		63		53,839				2,132	05/01/2023	3Z*
362341-8Y-8	GSAMP 2006-1F 2M1 . 5.877% 02/25/36		09/01/2011	Paydown		1	829,167.00	92,596	19,586	14,626	(24,362)		(9,736)		1				5,067	02/25/2036	3Z*
362341-MR-7	GSAMP 2005-7F 2A6 . 5.500% 09/25/35		09/01/2011	Paydown		36,416	36,416.00	34,663	35,128		1,287		1,287		36,416				1,424	09/25/2035	1Z*
36249K-AA-8	GSMS 2010-C1 A1 . 3.679% 08/10/43		09/01/2011	Paydown		150,200	150,200.00	154,703	154,453		(4,253)		(4,253)		150,200				3,675	05/01/2020	1Z*
36828Q-AD-8	GECMC 2003-C1 A4 . 4.819% 01/10/38		09/01/2011	Paydown		12,729	12,729.00	13,448	12,877		(148)		(148)		12,729				439	01/10/2038	1Z*
36962G-3K-8	GEN ELEC CAP CORP . 5.250% 10/19/12		08/24/2011	FIRST TENNESSEE		157,050	150,000.00	156,900							156,900		150	150	2,844	10/19/2012	1FE
36966R-2E-5	General Electric Cap Corp (GE) . 4.75		08/24/2011	PIPER JAFFRAY		390,173	375,000.00	391,430			(2,349)		(2,349)		389,081		1,092	1,092	8,115	09/15/2012	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)																					
378961-AU-0	GMSL 2005-A B1 . 5.250% 04/25/32		09/01/2011	Paydown		106,890	106,890.00	101,813	103,385		3,504		3,504		106,890				3,747	04/25/2032	5Z*
386088-AB-4	DIAGEO PLC . 9.000% 08/15/11		08/15/2011	Maturity		255,000	255,000.00	258,899			(3,899)		(3,899)		255,000				11,475	08/15/2011	1FE
39153V-AQ-7	GALC 2009-1 A3 . 2.540% 03/15/13		09/15/2011	Paydown		85,122	85,122.00	85,913			(791)		(791)		85,122				359	09/15/2012	1Z*
396789-DV-8	GCCFC 2003-C1 A4 . 4.111% 07/05/35		09/01/2011	Paydown		80,171	80,171.00	69,912	74,244		5,927		5,927		80,171				2,349	07/05/2035	1Z*
396789-ER-6	GCCFC 2003-C2 A3 . 4.533% 01/05/36		09/01/2011	Paydown		56,231	56,231.00	57,619			(1,388)		(1,388)		56,231				826	12/01/2012	1Z*
398433-AE-2	GRIFFON CORPORATION . 7.125% 04/01/18		08/15/2011	Tax Free Exchange		1,857,870	1,857,000.00	1,858,055			(185)		(185)		1,857,870				54,395	04/01/2018	3FE
404119-BA-6	HCA INC . 9.625% 11/15/16		07/27/2011	J P MORGAN SEC HI-YIELD		3,579,150	3,345,000.00	3,561,355	3,518,671		(22,919)		(22,919)		3,495,752		83,398	83,398	227,158	11/15/2016	3FE
40432B-BH-1	HALO 2007-2 B1 . 5.807% 09/25/37		09/01/2011	Paydown		26,633	537,669.00	96,550	22,050	2,685	1,898		4,583		26,633				22,191	09/25/2037	5Z*
41987Q-BD-4	HAWAIIAN ELECTRIC CO . 6.141% 08/15/1		08/15/2011	Maturity		5,000,000	5,000,000.00	5,000,000	5,000,000						5,000,000				307,050	08/15/2011	2FE
431318-AF-1	HILCORP ENERGY . 9.000% 06/01/16		07/14/2011	Call 104.5000		903,925	865,000.00	903,925	889,181		(3,425)		(3,425)		885,757		18,168	18,168	48,224	06/01/2016	4FE
437089-AE-5	INHEL 2006-1 A5 . 6.022% 05/25/36		09/01/2011	Paydown		36,800	36,800.00	5,969	5,422		31,378		31,378		36,800				1,077	05/25/2036	1Z*
45660L-2V-0	RAST 2005-A16 A3 . 6.000% 02/25/36		09/01/2011	Paydown		27,922	27,922.00	26,664	26,558		1,364		1,364		27,922				1,121	02/25/2036	3Z*
45660L-3H-0	RAST 2005-A15 1A2 . 5.750% 02/25/36		09/01/2011	Paydown		326,557	326,557.00	309,769	309,729		16,827		16,827		326,557				12,733	02/25/2036	3Z*
45660L-3T-4	RAST 2005-A15 2A3 . 6.000% 02/25/36		09/01/2011	Paydown		199,687	306,840.00	286,386	278,114		9,808		9,808		199,688				12,970	02/25/2036	4Z*
45660L-6K-0	RAST 2006-A1 1A3 . 6.000% 04/25/36		09/01/2011	Paydown		83,312	83,312.00	81,537	80,266		3,046		3,046		83,312				3,254	04/25/2036	4Z*
45660L-S8-3	RAST 2005-A14 A1 . 5.500% 12/25/35		09/01/2011	Paydown		40,924	40,924.00	39,069	39,626		1,298		1,298		40,924				1,487	12/25/2035	3Z*
456652-AG-1	IMJA 2007-A1 A7 . 6.000% 08/25/37		09/01/2011	Paydown		427,139	427,139.00	419,630	421,072		6,067		6,067		427,139				18,113	08/25/2037	4Z*
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 . 5.560%		09/01/2011	Paydown		175,555	175,555.00	175,545	175,221		335		335		175,555				6,511	01/25/2036	2Z*
46412Q-AE-7	IRWHE 2006-2 2A4 . 6.170% 02/25/36		09/01/2011	Paydown		231,206	231,206.00	225,807	226,219		4,987		4,987		231,206				9,848	02/25/2036	5Z*
466247-QX-4	JPMMT 2005-A3 11A1 . 4.471% 06/25/35		09/01/2011	Paydown		19,460	19,460.00	19,679			(219)		(219)		19,460				73	10/01/2014	1Z*
46625H-JC-5	JP MORGAN CHASE & CO . 4.350% 08/15/2		09/19/2011	J P MORGAN SEC FIXED INC		3,094,410	3,000,000.00	2,998,050			(108)		(108)		2,997,942		96,468	96,468	15,225	08/15/2021	1FE
46625M-LS-6	JPMCC 2002-C1 A3 . 5.376% 07/12/37		09/01/2011	Paydown		205,980	205,980.00	218,604	207,753		(1,774)		(1,774)		205,980				7,371	08/01/2012	1Z*
46625M-NN-5	JPMCC 2002-CIB5 A1 . 4.372% 10/12/37		09/01/2011	Paydown		72,402	72,402.00	73,324			(922)		(922)		72,402				1,707	01/01/2012	1Z*
46625M-P2-9	JPMCC 2003-CB7 A4 . 4.879% 01/12/38		09/01/2011	Paydown		413,184	413,184.00	397,060	405,325		7,859		7,859		413,184				13,476	01/12/2038	1Z*
46625M-RA-9	JPMCC 2002-C3 A1 . 4.200% 07/12/35		07/01/2011	Paydown		10,110	10,110.00	9,956	10,065		45		45		10,110				717	07/12/2035	1Z*
46625M-RB-7	JPMCC 2002-C3 A2 . 4.994% 07/12/35		09/01/2011	Paydown		8,125	8,125.00	7,953	8,039		86		86		8,125				274	07/12/2035	1Z*
46625M-YT-0	JPMCC 2003-PM1A A3 . 5.169% 08/12/40		09/01/2011	Paydown		20,602	20,602.00	21,529	21,424		(822)		(822)		20,602				708	10/01/2012	1Z*
46625Y-DB-6	JPMCC 2004-CBX A3 . 4.184% 01/12/37		08/01/2011	Paydown		1,196,872	1,196,872.00	1,158,628	1,194,751		2,120		2,120		1,196,872				31,958	01/12/2037	1Z*
46627M-AA-5	JPALT 2005-S1 1A1 . 5.500% 12/25/35		09/01/2011	Paydown		20,042	20,042.00	18,351	19,066		1,690	715	975		20,042				753	12/25/2035	3Z*
46628S-AH-6	JPMAC 2006-WF1 A5 . 6.410% 07/25/36		09/01/2011	Paydown		211,756	211,756.00	195,113	191,783		19,973		19,973		211,756				8,756	07/25/2036	4Z*
46628S-AJ-2	JPMAC 2006-WF1 A6 . 6.000% 07/25/36		09/01/2011	Paydown		237,826	237,826.00	222,327	217,145		20,682		20,682		237,826				9,609	07/25/2036	4Z*
46629P-AB-4	JPMCC 2006-LDP9 A2 . 5.134% 05/15/47		09/01/2011	Paydown		692,179	692,179.00	740,523	736,625		(44,446)		(44,446)		692,179				17,310	06/01/2016	1Z*
485260-BH-5	KANSAS GAS & EL CO . 5.647% 03/29/21		09/29/2011	Redemption 100.0000		56,497	56,497.00	53,317	54,395		2,102		2,102		56,497				3,190	03/29/2021	2FE
487836-BE-7	KELLOGG CO . 3.250% 05/21/18		08/17/2011	Morgan Stanley		8,227,200	8,000,000.00	7,980,080			391		391		7,980,471		246,729	246,729	67,167	05/21/2018	1FE
491674-BD-8	KU ENERGY CORP . 3.250% 11/01/20		07/07/2011	Tax Free Exchange		18,759,764	19,625,000.00	18,733,318	5,977,413		26,353		26,353		18,759,764				409,263	11/01/2020	1FE
491674-BF-3	KU ENERGY CORP . 5.125% 11/01/40		07/07/2011	Tax Free Exchange		1,931,033	2,000,000.00	1,930,740			293		293		1,931,033				65,771	11/01/2040	1FE
49228R-AE-3	KERN RIVER FUNDING CORP . 4.893% 04/3		09/30/2011	Various		174,625	174,625.00	174,651	174,638		(13)		(13)		174,625				5,696	04/30/2018	1Z*
50172C-AA-8	LAI VEHICLE LEASE 2010-A A . 2.550% 0		09/15/2011	Paydown		59,352	59,352.00	59,263	59,266		86		86		59,352				1,020	09/15/2016	1Z*
52108H-3D-4	LBUBS 2005-C2 A2 . 4.821% 04/15/30		07/11/2011	Paydown		131,772	131,772.00	132,101			(329)		(329)		131,772				2,647	08/11/2011	1Z*
52108H-FL-3	LBUBS 01-C3 A2 . 6.365% 12/15/28		07/11/2011	Paydown		1,863,171	1,863,171.00	1,920,449	1,864,323		(1,152)		(1,152)		1,863,171				69,178	08/11/2011	1Z*
52108H-J7-0	LBUBS 2004-C6 A4 . 4.583% 08/15/29		09/11/2011	Paydown		4,697,544	4,697,544.00	4,612,218	4,686,691		10,853		10,853		4,697,544				143,442	08/15/2029	1Z*
52108H-P5-7	LBUBS 2004-C7 A4 . 4.395% 10/15/29		09/11/2011	Paydown		110,653	110,653.00	111,811			(1,158)		(1,158)		110,653				1,964	04/11/2012	1Z*
52108H-UK-8	LBUBS 2003-C7 A2 . 4.064% 09/15/27		09/11/2011	Paydown		41,648	41,648.00	41,681	41,634		14		14		41,648				1,046	10/11/2011	1Z*
52108H-XL-3	LBUBS 2003-C8 A3 . 4.830% 11/15/27		09/11/2011	Paydown		36,749	36,749.00	38,350	38,084		(1,334)		(1,334)		36,749				1,331	06/11/2013	1Z*
52108M-AB-9	LBUBS 2005-C7 A2 . 5.103% 11/15/30		09/11/2011	Paydown		1,680	1,680.00	1,684			(4)		(4)		1,680				42	09/11/2012	1Z*
52520Q-AG-9	RAST 2006-7 1A7 . 6.000% 11/25/36		09/01/2011	Paydown		213,842	313,419.00	273,959	258,549		25,744		25,744		213,843				12,765	11/25/2036	4Z*
525221-DF-1	LXS 2005-6 A2 . 5.440% 09/25/35		09/01/2011	Paydown		154,016	154,016.00	154,016	154,016						154,016				5,617	09/25/2035	1Z*
525221-DL-8	LXS 2005-6 A4 . 5.510% 10/25/35		09/01/2011	Paydown		132,072	132,072.00	131,877	131,677		395		395		132,072				4,894	10/25/2035	1Z*
525221-EC-7	LXS 2005-8 2A2 . 5.250% 12/25/35		09/01/2011	Paydown		473,099	473,099.00	449,144	441,679		31,420		31,420		473,099				16,055	12/25/2035	2Z*

(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)																					
525221-GA-9	LXS 2005-10 2A3A . 5.420% 01/25/36		09/01/2011	Paydown		149,350	149,350.00	141,418	139,424		9,926		9,926		149,350				5,276	01/25/2036	3Z*
52522H-AN-2	LXS 2006-8 3A5 . 6.050% 06/25/36		09/01/2011	Paydown		433,412	660,205.00	637,842	599,539		34,703		34,703		433,412				28,127	06/25/2036	4Z*
52523K-AJ-3	LXS 2006-17 WF5 . 5.950% 11/25/36		09/01/2011	Paydown		1	281,248.00	205,052	254,437		3,637	258,073	(254,436)		1				12,169	11/25/2036	5Z*
52524P-AL-6	LXS 2007-6 3A5 . 5.720% 05/25/37		09/01/2011	Paydown		59,521	181,685.00	159,785	155,991		7,043		7,043		59,521				7,523	05/25/2037	4Z*
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN . 0		08/11/2011	ZIEGLER SECURITIES		3,775,000	3,775,000.00	3,775,000	3,775,000						3,775,000				6,914	01/01/2033	1FE
539830-AV-1	LOCKHEED MARTIN . 5.720% 06/01/40		07/29/2011	Tax Free Exchange		1,030,000	1,030,000.00	1,030,000	1,030,000						1,030,000				39,050	06/01/2040	1FE
55259P-AB-2	M&I MARSHALL & ILSLEY BK . 6.375% 09/		09/01/2011	Maturity		250,000	250,000.00	250,115			(115)		(115)		250,000				7,969	09/01/2011	1FE
55265K-Q2-8	MASTR 2003-9 2A7 . 5.500% 10/25/33		09/01/2011	Paydown		169,860	169,860.00	143,107	135,273		34,587		34,587		169,860				(4,865)	09/01/2033	1Z*
55265K-SQ-3	MASTR 2003-2 3A13 . 5.750% 04/25/33		09/01/2011	Paydown		129,397	129,397.00	134,653	134,760		(5,364)		(5,364)		129,397				5,693	02/01/2033	1Z*
570506-AM-7	MARKWEST ENERGY PART/FIN . 6.750% 11/		07/01/2011	CIBC WORLD MARKET		270,135	261,000.00	261,000	261,000						261,000		9,135	9,135	11,990	11/01/2020	3FE
576434-DV-3	MALT 2003-3 2A1 . 8.500% 05/25/33		09/01/2011	Paydown		25,820	25,820.00	27,144	26,531		(711)		(711)		25,820				1,484	01/01/2012	1Z*
57643L-LF-1	MABS 2005-AB1 A6 . 5.471% 10/25/35		09/01/2011	Paydown		194,975	194,975.00	194,960	194,484		491		491		194,975				6,917	10/25/2035	2Z*
577778-BE-2	MAY DEPARTMENT STORES . 7.450% 09/15/		09/15/2011	Maturity		3,850,000	3,850,000.00	4,168,434	3,901,916		(51,916)		(51,916)		3,850,000				286,825	09/15/2011	2FE
585055-AV-8	MEDTRONIC INC . 4.125% 03/15/21		09/21/2011	Morgan Stanley		13,816,400	13,000,000.00	12,929,410			2,885		2,885		12,932,295		884,105	884,105	284,510	03/15/2021	1FE
59022H-EU-2	MLMT 2004-BPC1 A2 . 4.071% 10/12/41		09/01/2011	Paydown		456,875	456,875.00	443,668	454,634		2,241		2,241		456,875				13,535	10/12/2041	1Z*
593074-AA-5	MEYER COOKWARE INDUS . 0.250% 05/01/2		08/03/2011	Redemption 100.0000		100,000	100,000.00	100,000	100,000						100,000				226	05/01/2027	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO . 5.671% 08/		08/01/2011	Redemption 100.0000		128,000	128,000.00	128,000	128,000						128,000				7,259	08/01/2025	1Z*
61745M-A3-7	MSC 2004-3 2A7 . 5.500% 04/25/34		09/01/2011	Paydown		385,433	385,433.00	374,954	380,799		4,634		4,634		385,433				7,353	04/25/2034	1Z*
61745M-W2-5	MSC 2005-T17 A4 . 4.520% 12/13/41		09/01/2011	Paydown		425,462	425,462.00	427,698	425,171		291		291		425,462				14,316	10/01/2011	1Z*
61745M-XA-6	MSC 2004-HQ3 A3 . 4.490% 01/13/41		09/01/2011	Paydown		387,425	387,425.00	389,680	387,439		(14)		(14)		387,425				11,497	08/01/2012	1Z*
61746W-HF-0	MSDWC 2001-TOP3 A4 . 6.390% 07/15/33		09/01/2011	Paydown		26,393	26,393.00	26,591			(198)		(198)		26,393				709	10/01/2011	1Z*
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A . 6.092%		09/01/2011	Paydown		298,493	298,493.00	255,267	251,621		46,872		46,872		298,493				11,240	10/25/2036	1Z*
61749W-AK-3	MSM 2006-11 1A4 . 6.513% 08/25/36		09/01/2011	Paydown		174,050	174,050.00	139,401	135,358		38,692		38,692		174,050				6,151	08/25/2036	1Z*
61751D-AH-7	MSM 2006-17XS A5W . 5.941% 12/25/36		09/01/2011	Paydown		106,215	106,215.00	91,616	90,056		16,159		16,159		106,215				4,206	12/25/2036	1Z*
61752R-AL-6	MSM 2007-3XS 2A5 . 6.207% 01/25/47		09/01/2011	Paydown		83,328	83,328.00	77,066	76,515		6,813		6,813		83,328				3,203	01/25/2047	4Z*
628782-AG-9	NBTY INC . 9.000% 10/01/18.		07/27/2011	Tax Free Exchange		2,816,990	2,663,000.00	2,829,083	520,000		(12,093)		(12,093)		2,816,990				197,062	10/01/2018	4FE
637432-CU-7	NATIONAL RURAL UTILITY . 7.250% 03/01		08/19/2011	Call 103.6830		2,160,754	2,084,000.00	2,246,406	2,131,167		(25,213)		(25,213)		2,105,954		54,800	54,800	146,054	03/01/2012	1FE
652482-CC-2	NEWS AMERICA INC . 6.150% 02/15/41.		08/26/2011	Tax Free Exchange		994,853	1,000,000.00	994,850			3		3		994,853				32,458	02/15/2041	2FE
65538P-AF-5	NAA 2007-1 1A5 . 6.347% 03/25/47		09/01/2011	Paydown		105,686	105,686.00	87,887	86,530		19,156		19,156		105,686				4,079	03/25/2047	1Z*
66784N-AA-0	NORTHWESTERN UNIVERSITY VRDN . 0.520%.		08/09/2011	ZIEGLER SECURITIES		4,750,000	4,750,000.00	4,750,000	4,750,000						4,750,000				8,685	09/01/2018	1FE
66784N-AA-0	NORTHWESTERN UNIVERSITY VRDN . 0.520%.		09/01/2011	Redemption 100.0000		570,000	570,000.00	570,000	570,000						570,000				1,153	09/01/2018	1FE
681904-AK-4	OMNICARE INC . 6.875% 12/15/15		09/23/2011	Call 103.4380		2,521,818	2,438,000.00	2,445,500	2,441,323		(877)		(877)		2,440,447		81,372	81,372	124,743	12/15/2015	3FE
681936-AW-0	OMEGA HEALTHCARE . 6.750% 10/15/22.		07/14/2011	Tax Free Exchange		2,937,839	2,963,000.00	2,936,994	2,403,307		870		870		2,937,839				155,558	10/15/2022	3FE
681936-AX-8	OMEGA HEALTHCARE . 6.750% 10/15/22.		08/01/2011	DEUTSCHE BANK		521,300	520,000.00	518,746			7		7		518,753		2,547	2,547	10,628	10/15/2022	3FE
68268N-AA-1	ONEOK PARTNERS LP . 5.900% 04/01/12		09/27/2011	WELLS FARGO		204,566	200,000.00	208,400			(3,406)		(3,406)		204,994		(428)	(428)	5,867	04/01/2012	2FE
69335Q-AB-9	PHHMC 2006-2 . 6.083% 07/18/36		09/01/2011	Paydown		77,563	77,563.00	79,163	79,044		(1,481)		(1,481)		77,563				3,013	04/01/2012	1Z*
693492-AC-4	PINAFORE LLC/INC . 9.000% 10/01/18		09/02/2011	Call 103.0000		315,180	306,000.00	318,240	317,761		(1,081)		(1,081)		316,680		(1,500)	(1,500)	25,475	10/01/2018	4FE
69349H-AB-3	PNM RESOURCES INC . 9.250% 05/15/15		07/19/2011	SEAPORT GROUP LLC		2,398,821	2,149,000.00	2,191,760	2,178,479		(3,262)		(3,262)		2,175,217		223,604	223,604	136,387	05/15/2015	3FE
69351U-AL-7	PPL ELECTRIC UTILITIES . 7.125% 11/30		07/26/2011	Call 114.4050		13,728,600	12,000,000.00	11,989,200	11,993,631		414		414		11,994,045		1,734,555	1,734,555	560,500	11/30/2013	1FE
716495-AM-8	PETROHAWK ENERGY CORP . 6.250% 06/01/		09/26/2011	Tax Free Exchange		5,937,697	5,949,000.00	5,937,458			239		239		5,937,697				130,134	06/01/2019	4FE
73316T-AA-0	POPLR 2006-E A1 . 0.329% 01/25/37		09/25/2011	Paydown		35,393	35,393.00	35,150	32,905		2,489		2,489		35,393				87	01/25/2037	1Z*
73932L-AA-1	POWER RECEIVABLES FIN . 6.290% 01/01/		07/01/2011	Various		285,162	285,162.00	285,078	285,152		10		10		285,162				13,453	01/01/2012	2Z*
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 . 7.900%		09/01/2011	Paydown		711	711.00	717	660		50		50		711				(551)	04/28/2022	1Z*
74432R-AA-1	PRUDENTIAL FINANCIALS INC . 4.350% 05		09/12/2011	Redemption 100.0000		264,408	264,408.00	257,563	231,869		32,539		32,539		264,408				6,569	05/12/2015	1FE
74922E-AF-6	RALI 2006-QS6 1A6 . 6.250% 06/01/36		09/01/2011	Paydown		93,101	171,790.00	151,879	147,700		8,444		8,444		93,101				7,456	06/01/2036	4Z*
74927T-AA-9	RBSSP 2010-9 3A1 . 5.000% 10/26/34		09/26/2011	Paydown		496,422	496,422.00	502,627	503,082		(6,660)		(6,660)		496,422				(21,110)	10/26/2034	1Z*
74984P-AB-5	RACETRAC CAPITAL LLC Vrdn . 0.200% 09		08/09/2011	MERRILL LYNCH-NY--FX INC		15,100,000	15,100,000.00	15,100,000	15,100,000						15,100,000				29,116	09/01/2020	1FE
75970J-AD-8	RAMC 2007-1 AF1 . 5.742% 04/25/37		09/01/2011	Paydown		3,884	3,884.00	3,493	3,493		391		391		3,884				153	04/25/2037	1Z*
75970N-BD-8	RAMC 2005-3 AF3 . 4.814% 11/25/35		08/01/2011	Paydown		15,547	15,547.00	15,365	15,484		63		63		15,547				463	11/25/2035	1Z*

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
760985-7P-0	RAMP 2004-SP2 A21 . 6.000% 01/25/32		09/01/2011	Paydown		26,488	26,488.00	26,819	26,590		(103)		(103)		26,488				1,018	12/01/2031	1Z*
760985-H7-9	RAMP 2003-RZ5 A7 . 4.970% 12/25/33		09/01/2011	Paydown		607,681	607,681.00	603,644	605,861		1,819		1,819		607,681				19,446	12/25/2033	1Z*
760985-WY-3	RAMP 2003-RS5 AI5 . 4.870% 06/25/33		09/01/2011	Paydown		51,250	51,250.00	51,220	51,654		(403)		(403)		51,250				1,743	06/25/2033	2Z*
76110H-LK-3	RALI 2003-QS21 . A2 . 4.800% 11/25/33		09/01/2011	Paydown		612,304	612,304.00	612,400	610,941		1,364		1,364		612,304				19,349	04/01/2014	1Z*
76110V-BX-5	RFMSI 99-HI1 A6 . 7.580% 09/25/29		09/01/2011	Paydown		36,392	36,392.00	36,943	36,461		(69)		(69)		36,392				1,837	11/01/2012	1Z*
76110V-SR-0	RFMSI 2005-HS2 AI2 . 5.220% 09/25/20		09/01/2011	Paydown		1,074,689	1,074,689.00	1,048,650	1,059,039		15,651		15,651		1,074,689				37,226	09/25/2020	1Z*
76110W-PG-5	RASC 2002-KS4 AIIB . 0.487% 07/25/32		09/26/2011	Paydown		1,049	1,159.00	1,184	1,151		(13)		(13)		1,049				6	05/25/2032	5Z*
761118-MD-7	RALI 2005-QS16 A4 . 5.750% 11/25/35		09/01/2011	Paydown		113,042	113,042.00	106,757	106,671		6,371		6,371		113,042				4,365	11/25/2035	3Z*
761118-XQ-6	RALI 2006-QS3 1A12 . 6.000% 03/25/36		09/01/2011	Paydown		99,322	175,504.00	153,369	152,271		8,038		8,038		99,322				7,280	03/25/2036	3Z*
76111X-ZU-0	RFMSI 2005-S7 A4 . 5.500% 11/25/35		09/01/2011	Paydown		56,584	56,584.00	56,425	56,389		195		195		56,584				2,036	11/25/2035	1Z*
79548C-CP-9	SALOMON BROS 2002-KEY2 A2 . 4.467% 03		09/01/2011	Paydown		41,493	41,493.00	42,733	42,403		(911)		(911)		41,493				1,255	02/01/2012	1Z*
79549A-JK-6	SBM7 2001-C2 B . 6.705% 10/13/11		09/01/2011	Paydown		10,000,000	10,000,000.00	11,383,594	10,132,439		(132,439)		(132,439)		10,000,000				502,858	10/01/2011	1Z*
802810-AB-7	SANTAN 2011-WO A2 . 0.910% 11/15/13		09/15/2011	Paydown		63,128	63,128.00	63,163			(35)		(35)		63,128				72	08/15/2012	1Z*
80282D-AB-8	SDART 2010-1 A2 . 1.360% 03/15/13		09/15/2011	Paydown		58,829	58,829.00	59,013			(184)		(184)		58,829				401	02/15/2012	1Z*
863576-AC-8	SASC 2005-5 1A3 . 5.750% 04/25/35		09/01/2011	Paydown		108,103	108,103.00	109,015	108,443		(339)		(339)		108,103				4,082	03/01/2035	2Z*
863576-CL-6	SASC 2005-6 5A6 . 5.000% 05/25/35		09/01/2011	Paydown		886,932	886,932.00	881,250	883,349		3,582		3,582		886,932				29,733	05/25/2035	1Z*
863579-K5-6	SARM 2005-23 1A3 . 2.600% 01/25/36		09/01/2011	Paydown		591,621	701,775.00	627,094	618,062		46,062		46,062		591,620				12,124	01/25/2036	1Z*
863579-P8-5	SARM 2006-1 5A1 . 2.934% 02/25/36		09/01/2011	Paydown		222,133	222,133.00	220,962	214,983		7,150		7,150		222,133				4,558	02/25/2036	3Z*
863579-VQ-8	SARM 2005-17 4A2 . 5.150% 08/25/35		09/01/2011	Paydown		901,290	901,290.00	901,290	901,290						901,290				30,771	08/25/2035	1Z*
86359B-3L-3	SASC 2005-1 7A7 . 5.500% 02/25/35		09/01/2011	Paydown		43,045	43,045.00	41,619	42,071		974		974		43,045				1,632	02/25/2035	2Z*
86359D-GR-2	SASC 2005-10 5A7 . 5.250% 12/25/34		09/01/2011	Paydown		130,178	130,178.00	130,544	129,795		383		383		130,178				4,506	11/01/2011	1Z*
86359D-NK-9	SASC 2005-15 2A1 . 5.750% 08/25/35		09/01/2011	Paydown		247,480	247,480.00	243,603	244,754		2,726		2,726		247,480				9,771	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	73,723		501		501		74,223				2,696	10/25/2035	4Z*
872225-AF-4	TBW 2006-5 A5A . 0.000% 11/25/36		09/27/2011	Paydown		1	1,587,201.00	119,834	397,168		(95,104)		(95,104)		1				45,147	11/25/2036	6Z*
872225-AH-0	TBW 2006-5 A6 . 5.900% 11/25/36		09/01/2011	Paydown		140,938	140,938.00	140,387	140,451		488		488		140,938				4,173	11/25/2036	1Z*
880314-AA-7	TENASKA WASHINGTON PART . 6.790% 09/2		09/23/2011	Redemption 100.0000		661,376	661,376.00	669,821	662,177		(802)		(802)		661,376				44,907	09/23/2011	3Z*
88031J-AB-2	TENASKA GEORGIA PARTNERS . 9.500% 02/		08/01/2011	Redemption 100.0000		43,756	43,756.00	43,756	43,756						43,756				4,157	02/01/2030	2Z*
893647-AN-7	TRANSDIGM INC . 7.750% 12/15/18		09/21/2011	Tax Free Exchange		5,000,000	5,000,000.00	5,000,000	5,000,000						5,000,000				298,160	12/15/2018	4FE
90333W-AA-6	US BANK NA . 6.375% 08/01/11		08/01/2011	Maturity		1,000,000	1,000,000.00	1,112,440	1,010,824		(10,824)		(10,824)		1,000,000				63,750	08/01/2011	1FE
911365-AU-8	NA UNITED RENTALS . 9.250% 12/15/19		07/26/2011	CITIGROUP GLOBAL MKTS		181,845	162,000.00	174,555			(132)		(132)		174,423		7,422	7,422	1,832	12/15/2019	4FE
92178P-AD-9	VALT 2002-1 A4 . 6.570% 05/07/27		09/01/2011	Paydown		1,021,709	1,021,709.00	1,021,331	1,020,945		764		764		1,021,709				45,091	05/07/2027	1Z*
92718B-AA-3	DTAOT 2009-1 A1 . 2.980% 10/15/15		09/15/2011	Paydown		122,738	122,738.00	123,668			(930)		(930)		122,738				623	06/15/2012	1Z*
92903P-AA-7	VORNADO DP LLC 2010-VN0 A1 . 2.970% 0		09/01/2011	Paydown		126,401	126,401.00	126,401	126,395		6		6		126,401				2,503	09/13/2028	1Z*
929227-2G-0	WAMU 2003-S5 1A4 . 5.500% 06/25/33		09/01/2011	Paydown		323,316	323,316.00	269,969	272,802		50,514		50,514		323,316				12,039	06/25/2033	1Z*
929766-C2-7	WBCMT 2005-C17 APB . 5.037% 03/15/42		09/01/2011	Paydown		17,505	17,505.00	18,272	18,267		(762)		(762)		17,505				586	04/01/2014	1Z*
929766-LW-1	WBCMT 2003-C8 A2 . 3.894% 11/15/35		07/01/2011	Paydown															3,710	11/15/2035	1FE
929766-MT-7	WBCMT 2003-C9 A3 . 4.608% 12/15/35		09/01/2011	Paydown		5,191	5,191.00	5,355	5,376		(185)		(185)		5,191				192	10/01/2012	1Z*
929766-NQ-2	WBCMT 2004-C10 A4 . 4.748% 02/15/41		09/01/2011	Paydown		12,234	12,234.00	10,730	11,240		994		994		12,234				386	02/15/2041	1Z*
92977Q-AB-4	WBCMT 2006-C27 A2 . 5.624% 07/15/45		09/01/2011	Paydown		284,979	284,979.00	285,425			(445)		(445)		284,979				1,502	10/01/2011	1Z*
934548-AE-8	WARNER MUSIC GROUP . 7.375% 04/15/14		07/21/2011	TENDER OFFER		2,197,088	2,164,000.00	2,147,770	2,155,303		1,263		1,263		2,156,566		40,522	40,522	122,356	04/15/2014	4FE
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-M		09/25/2011	Paydown		30,086	30,086.00	30,185	29,975		112		112		30,086				136	04/25/2018	1Z*
93933W-AA-4	WASH MUTUAL BANK FA . 6.875% 06/15/11		07/25/2011	Various		33,400	16,700,000.00	3,340	3,340						3,340		30,060	30,060		06/15/2011	6
939344-AR-8	WMALT 2006-4 3A6 . 6.102% 05/25/36		09/01/2011	Paydown		106,078	172,266.00	136,190	133,343		7,476		7,476		106,078				7,145	05/25/2036	1Z*
93934F-BL-5	WMALT 2005-7 2CB1 . 5.500% 08/25/35		09/01/2011	Paydown		74,028	74,028.00	73,438	73,495		533		533		74,028				2,694	08/25/2035	3Z*
93934F-EQ-1	WMALT 2005-9 2A4 . 5.500% 11/25/35		09/01/2011	Paydown		279,050	279,050.00	265,430	262,741		16,309		16,309		279,050				10,232	11/25/2035	3Z*
93934N-AK-1	WMALT 2006-5 10A5 . 6.000% 07/25/36		09/01/2011	Paydown		262,510	262,510.00	221,053	219,938		42,572		42,572		262,510				10,819	07/25/2036	2Z*
939355-AE-3	WMALT 2007-OA3 5A . 2.963% 04/25/47		09/01/2011	Paydown		23,271	23,271.00	19,952	19,682		3,589		3,589		23,271				431	04/25/2047	5Z*
93935B-AH-3	WMALT 2006-5 3A6 . 6.268% 07/25/36		09/01/2011	Paydown		78,298	78,298.00	63,679	50,842		27,456		27,456		78,298				(53,198)	07/01/2036	1Z*
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 . 5.9		09/01/2011	Paydown		316,997	316,997.00	288,443	280,826		36,171		36,171		316,997				12,653	10/25/2036	1Z*

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
949772-AG-2	WFMBS 2005-18 2A4 . 5.500% 12/25/35		09/01/2011	Paydown		1,157,201	1,157,201.00	1,161,178	1,154,405		2,796		2,796		1,157,201				42,684	04/01/2012	1Z*
949772-AU-1	WFMBS 2005-18 2B1 . 5.500% 01/25/36		09/01/2011	Paydown		3,271	3,271.00	1,858	1,971	512	1,430	641	1,301		3,271				133	01/25/2036	6Z*
9497EU-AC-1	WFHET 2006-1 A3 . 0.387% 05/25/36		07/01/2011	Paydown																05/25/2036	1Z*
9497EU-AC-1	WFHET 2006-1 A3 . 0.387% 05/25/36		09/25/2011	Paydown		21,785	21,785.00	20,968	21,158		627		627		21,785				56	05/25/2036	1Z*
94980D-AA-6	WFMBS 2003-M A1 . 4.680% 12/25/33		09/01/2011	Paydown		24,201	24,201.00	24,867	24,856		(654)		(654)		24,201				771	11/01/2033	1Z*
94981C-AN-9	WFMBS 2003-17 1A10 . 5.250% 01/25/14		09/01/2011	Paydown		56,623	56,623.00	56,694	56,610		14		14		56,623				1,983	05/01/2012	1Z*
94981S-AG-9	WFMBS 2005-16 A4 . 5.750% 01/25/36		09/01/2011	Paydown		182,802	182,802.00	179,775	180,668		2,134		2,134		182,802				6,988	01/25/2036	1Z*
94982N-AC-8	WFMBS 2005-4 A3 . 5.000% 04/25/35		09/01/2011	Paydown		139,849	139,849.00	140,067	139,567		281		281		139,849				4,760	12/01/2012	1Z*
94986A-AC-2	WFMBS 2007-8 1A3 . 6.000% 07/25/37		09/21/2011	Various		10,974,375	12,000,000.00	10,974,031	11,491,249		55,031		55,031		11,546,280		(571,905)	(571,905)	589,973	07/25/2037	2Z*
952355-AG-0	WEST CORP . 8.625% 10/01/18		08/26/2011	Tax Free Exchange		5,294,371	5,132,000.00	5,315,350	4,761,291		(16,682)		(16,682)		5,294,371				382,344	10/01/2018	4FE
98156D-AF-4	WOART 2007-B A4 . 5.390% 05/15/13		09/15/2011	Paydown		43,864	43,864.00	45,578	44,940		(1,076)		(1,076)		43,864				1,572	06/15/2012	1Z*
064149-C3-9	BANK OF NOVA SCOTIA . 1.450% 07/26/13	A	08/08/2011	BARCLAYS		1,014,480	1,000,000.00	998,600	998,794		283		283		999,077		15,403	15,403	15,104	07/26/2013	1FE
06415C-AA-7	BANK OF NOVA SCOTIA . 2.150% 08/03/16	A	08/08/2011	SCOTIA		5,094,200	5,000,000.00	4,997,650			(2)		(2)		4,997,648		96,552	96,552	2,389	08/03/2016	1FE
92658T-AG-3	VIDEOTRON LTD . 6.875% 01/15/14	A	07/18/2011	Various		1,282,531	1,268,000.00	1,308,896	1,275,208		(3,737)		(3,737)		1,271,472		11,059	11,059	87,901	01/15/2014	3FE
05567H-CV-6	BNP PARIBAS . 7.440% 04/20/17	R	09/20/2011	CITIGROUP GLOBAL MKTS		9,369,000	9,000,000.00	9,000,000	9,000,000						9,000,000		369,000	369,000	630,081	04/20/2017	1FE
25214B-AA-2	DEXIA CREDIT LOCAL . 2.375% 09/23/11	F	09/23/2011	Maturity		6,000,000	6,000,000.00	5,995,140	5,998,258		1,742		1,742		6,000,000				142,500	09/23/2011	1FE
26835P-AA-8	EDP FINANCE BV . 5.375% 11/02/12	F	07/28/2011	Various		14,503,125	15,000,000.00	14,966,850	14,985,598		3,834		3,834		14,989,432		(486,307)	(486,307)	594,684	11/02/2012	2FE
29268B-AA-9	ENEL FINANCE . 5.700% 01/15/13	F	07/07/2011	HONG KONG SHANGHAI BK		1,573,305	1,500,000.00	1,507,425	1,503,037		(735)		(735)		1,502,301		71,004	71,004	84,788	01/15/2013	1FE
368266-AF-9	GAZ CAPITAL (GAZPROM) . 6.510% 03/07/	F	08/03/2011	HONG KONG SHANGHAI BK		5,525,000	5,000,000.00	5,000,000	5,000,000						5,000,000		525,000	525,000	299,279	03/07/2022	2FE
36828T-AA-8	GAZPROM INTL SA . 7.201% 02/01/20	F	08/03/2011	HONG KONG SHANGHAI BK		3,337,886	2,953,879.00	2,953,879	2,953,879						2,953,879		384,007	384,007	216,845	02/01/2020	2FE
36828T-AA-8	GAZPROM INTL SA . 7.201% 02/01/20	F	08/01/2011	Redemption 100.0000		409,978	409,978.00	409,978	409,978						409,978				29,523	02/01/2020	2FE
69335U-AG-9	PF EXPT REC MASTER TRUST . 3.748% 06/	F	09/01/2011	Various		2,383,454	2,320,650.00	2,295,128	2,311,292		2,934		2,934		2,314,226		69,228	69,228	65,233	06/01/2013	2Z*
75405T-AA-7	RASGAS II . 5.298% 09/30/20	F	08/30/2011	UBS WARBURG		12,918,778	11,982,100.00	11,979,192	11,979,806		124		124		11,979,929		938,848	938,848	536,606	09/30/2020	1Z*
78572M-AC-9	SABMILLER PLC . 6.200% 07/01/11	F	07/01/2011	Maturity		5,400,000	5,400,000.00	5,580,662	5,422,419		(22,419)		(22,419)		5,400,000				334,800	07/01/2011	2FE
80105N-AG-0	SANOFI-AVENTIS . 4.000% 03/29/21	F	09/21/2011	Morgan Stanley		5,244,000	5,000,000.00	4,941,780			2,228		2,228		4,944,008		299,992	299,992	98,333	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							1,993,580		5,900	5,900	917	09/14/2021	1FE
87203R-AA-0	BAE SYSTM ASSET TR . 6.664% 09/15/13	R	08/01/2011	Various		528,731	1,726.00	1,726	1,726						1,726		527,006	527,006	195,036	09/15/2013	2FE
87203R-AA-0	BAE SYSTM ASSET TR . 6.664% 09/15/13	R	09/01/2011	Various		(1,726)	(1,726.00)	(1,726)	(1,726)						(1,726)				18	09/15/2013	2FE
87203R-AC-6	BAE SYSTM ASSET TR . 7.156% 12/15/11	F	08/01/2011	Call 0.0000		55,175											55,175	55,175	140,806	12/15/2011	2FE
87927V-AS-7	TELECOM ITALIA CAPITAL . 6.200% 07/18	F	07/18/2011	Maturity		3,000,000	3,000,000.00	3,053,250	3,007,105		(7,105)		(7,105)		3,000,000				186,000	07/18/2011	2FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						529,215,787	550029839	523,496,883	428,647,206	159,724	2,017,445	398,318	1,778,851		522,958,496		6,257,292	6,257,292	16,399,648		
Bonds - Credit Tenant Loans																					
50217*-AA-2	WALGREEN CO LSI Dowlen . 7.310% 04/01		09/01/2011	Redemption 100.0000		36,532	36,532.00	36,243	36,413		119		119		36,532				1,781	04/01/2016	1
53621#-AA-2	WALGREEN Lion One . 7.500% 02/01/16		09/01/2011	Redemption 100.0000		38,189	38,189.00	38,327	38,245		(55)		(55)		38,189				1,911	02/01/2016	1
65537@-AA-1	WALGREEN Noonan - Leo . 7.480% 11/01/		09/01/2011	Redemption 100.0000		33,106	33,106.00	33,193	33,148		(42)		(42)		33,106				1,652	11/01/2017	1
69352*-AA-7	WALGREEN PPI Staples . 7.250% 10/01/1		09/01/2011	Redemption 100.0000		46,796	46,796.00	46,280	46,597		199		199		46,796				2,263	10/01/2015	1
78116*-AA-5	WALGREEN Rubin James . 7.560% 03/01/1		09/01/2011	Redemption 100.0000		31,427	31,427.00	31,654	31,519		(92)		(92)		31,427				1,585	03/01/2016	1
82522#-AA-1	WALGREEN Shorewal . 7.495% 01/01/16		09/01/2011	Redemption 100.0000		34,479	34,479.00	34,593	34,525		(45)		(45)		34,479				1,724	01/01/2016	1
4199999 - Subtotal - Bonds - Credit Tenant Loans						220,529	220,529.00	220,290	220,447		84		84		220,529				10,916		
Bonds - Hybrid Securities																					
055185-20-1	BAC CAPITAL TRUST IV		08/30/2011	BLOOMBERG TRADEBOOK		2,189,287	99,248.00	2,183,341	2,183,341						2,183,341		5,946	5,946	96,319	05/03/2033	3FE
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	3,038,630	3,038,630						3,038,630		(68,630)	(68,630)	193,225	09/29/2036	2FE
903301-20-8	USB CAPITAL VII		09/08/2011	Call 25.0000		1,289,800	51,592.00	1,172,697	1,172,697						1,172,697		117,103	117,103	61,673	08/15/2035	2FE
05565A-AB-9	BNP PARIBAS . 7.195% 06/25/37	F	08/22/2011	MORGAN STANLEY FIXED INC		2,430,000	3,000,000.00	2,910,210	2,910,210						2,910,210		(480,210)	(480,210)	143,900	06/25/2037	1FE
4899999 - Subtotal - Bonds - Hybrid Securities						8,879,087	6,150,840.00	9,304,878	9,304,878						9,304,878		(425,791)	(425,791)	495,117		
8399997 - Subtotal - Bonds - Part 4						659,070,132	677635904	654,182,936	481,774,500	159,724	1,641,771	398,318	1,403,177		653,238,593		5,831,540	5,831,540	17,834,260		

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)
8399999 - Subtotal - Bonds						659,070,132	677635904	654,182,936	481,774,500	159,724	1,641,771	398,318	1,403,177		653,238,593		5,831,540	5,831,540	17,834,260		
Common Stocks - Parent, Subsidiaries and Affiliates																					
44951#-10-3	IFS FINANCIAL SERVICES		09/28/2011	Capital Distribution		3,000,000		3,000,000	3,000,000						3,000,000						A
9199999 - Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						3,000,000		3,000,000	3,000,000						3,000,000						
9799997 - Subtotal - Common Stocks - Part 4						3,000,000		3,000,000	3,000,000						3,000,000						
9799999 - Subtotal - Common Stocks						3,000,000		3,000,000	3,000,000						3,000,000						
9899999 - Subtotal - Preferred and Common Stocks						3,000,000		3,000,000	3,000,000						3,000,000						
9999999 - TOTALS						662,070,132		657,182,936	484,774,500	159,724	1,641,771	398,318	1,403,177		656,238,593		5,831,540	5,831,540	17,834,260		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Swaps - Hedging Effective - Interest Rate																						
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Int Rate	Royal Bank of Ca	12/18/2008	12/03/2018		60,000,000	3 Month LIBOR			132,200			(4,672,734)					803,586		100/100
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Int Rate	Royal Bank of Ca	12/18/2008	12/03/2018		(60,000,000)	-2.850			(1,282,500)										100/100
0859999 - Swaps - Hedging Effective - Interest Rate												(1,150,300)			(4,672,734)					803,586		
0909999 - Swaps - Subtotal - Hedging Effective												(1,150,300)			(4,672,734)					803,586		
Swaps - Replication - Credit Default																						
RSAT# 913017F*5		N/A	Credit	Deutsche Bank	05/17/2007	06/20/2017		8,000,000	24.000			14,560	(337,403)		(337,403)	(226,146)				8,000,000	1FE	
RSAT# 80589MA@1		N/A	Credit	Barclays	05/23/2007	06/20/2012		1,000,000	21.000			1,593	288		288	4,154				1,000,000	2FE	
RSAT# 80589MA@1		N/A	Credit	Barclays	05/23/2007	06/20/2012		3,700,000	21.000			5,892	1,065		1,065	15,370				3,700,000	2FE	
RSAT# 105756B*0		N/A	Credit	Morgan Stanley	06/19/2007	06/20/2012		9,000,000	61.000			41,633	2,635		2,635	104,202				9,000,000	2FE	
RSAT# 742718C@6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012		6,000,000	10.000			4,550	(4,224)		(4,224)	65				6,000,000	1FE	
RSAT# 742718C@6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012		6,000,000	10.000			4,550	(4,224)		(4,224)	65				6,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			5,309	(2,369)		(2,369)	295				5,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			5,309	(2,369)		(2,369)	295				5,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			5,309	(2,369)		(2,369)	295				5,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			5,309	(2,369)		(2,369)	295				5,000,000	1FE	
RSAT# 105756B@8		N/A	Credit	Credit Suisse	07/20/2007	08/20/2012		5,000,000	80.000			30,556	943		943	(2,568)				5,000,000	2FE	

(continues)

(a)

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/(Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Swaps - Replication - Credit Default (continued)																						
RSAT# 593048B@9		N/A	Credit	Deutsche	07/27/2007	08/20/2012		5,000,000	75.000			28,646	663		663	2,203				5,000,000	2FE	
RSAT# 593048B@9		N/A	Credit	Deutsche	07/27/2007	08/20/2012		5,000,000	75.000			28,646	663		663	2,203				5,000,000	2FE	
RSAT# 254687C@3		N/A	Credit	Barclays	07/27/2007	09/20/2012		5,000,000	29.000			10,996	6,172		6,172	(8,515)				5,000,000	1FE	
RSAT# 254687C@3		N/A	Credit	Barclays	07/27/2007	09/20/2012		5,000,000	29.000			10,996	6,172		6,172	(8,515)				5,000,000	1FE	
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	23.000			17,442	7,829		7,829	11,572				10,000,000	1FE	
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		5,000,000	23.000			8,721	3,914		3,914	5,786				5,000,000	1FE	
RSAT# 713411A#3		N/A	Credit	Barclays	08/02/2007	09/20/2012		15,000,000	17.000			19,338	(2,677)		(2,677)	(2,434)				15,000,000	1FE	
RSAT# 459200J@1		N/A	Credit	Barclays	08/02/2007	09/20/2012		3,500,000	26.000			6,901	(584)		(584)	(11,408)				3,500,000	1FE	
RSAT# 459200J@1		N/A	Credit	Barclays	08/02/2007	09/20/2012		11,500,000	26.000			22,674	(1,920)		(1,920)	(37,482)				11,500,000	1FE	
RSAT# 604059A@4		N/A	Credit	Barclays	08/02/2007	09/20/2012		15,000,000	14.000			15,925	(10,807)		(10,807)	1,074				15,000,000	1FE	
RSAT# 742718C#4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		15,000,000	15.000			17,063	(3,185)		(3,185)	(5,384)				15,000,000	1FE	
RSAT# 929903A#9		N/A	Credit	Morgan Stanley	08/02/2007	09/20/2012		10,000,000	36.000			27,300	(124,024)		(124,024)	41,791				10,000,000	1FE	
RSAT# 842634A*8		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	25.000			18,958	(8,523)		(8,523)	(2,505)				10,000,000	2FE	
RSAT# 233293A@8		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	35.000			26,542	(204,565)		(204,565)	(172,158)				10,000,000	2FE	
RSAT# 191216E@5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	15.000			11,375	1,112		1,112	4,928				10,000,000	1FE	
RSAT# 911308A@3		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	12.000			9,100	(10,786)		(10,786)	(6,315)				10,000,000	1FE	
RSAT# 097023C*4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	16.500			12,513	(1,932)		(1,932)	36,237				10,000,000	1FE	
RSAT# 913017F@3		N/A	Credit	Merrill	08/14/2007	09/20/2012		10,000,000	26.000			19,717	7,359		7,359	4,038				10,000,000	1FE	
RSAT# 560904A#1		N/A	Credit	Deutsche	08/16/2007	09/20/2012		10,000,000	37.000			28,058	(71,660)		(71,660)	(77,811)				10,000,000	1FE	
RSAT# 560904A#1		N/A	Credit	Barclays	08/17/2007	09/20/2012		10,000,000	38.000			28,817	(70,684)		(70,684)	(78,553)				10,000,000	1FE	
RSAT# 264399D*4		N/A	Credit	Merrill	08/21/2007	09/20/2012		10,000,000	32.000			24,267	12,581		12,581	(7,473)				10,000,000	1FE	
RSAT# 20825CC@1		N/A	Credit	Morgan Stanley	08/30/2007	09/20/2012		10,000,000	33.000			25,025	(6,460)		(6,460)	(37,027)				10,000,000	1FE	
RSAT# 742718G*4		N/A	Credit	Bank of America	06/22/2011	09/20/2016		25,000,000	100.000		785,244	71,528	645,078		645,078	(99,784)		(40,382)		25,000,000	1FE	
RSAT# 166751C*6		N/A	Credit	Deutsche Bank	06/07/2011	09/20/2016		10,000,000	100.000		353,144	53,889	261,234		261,234	(71,056)		(20,854)		10,000,000	1FE	
RSAT# 911308C@1		N/A	Credit	Deutsche Bank	06/07/2011	09/20/2016		15,000,000	100.000		498,333	80,833	365,443		365,443	(103,491)		(29,399)		15,000,000	1FE	
RSAT# 911308C#9		N/A	Credit	Deutsche Bank	06/22/2011	09/20/2016		25,000,000	100.000		772,279	69,444	609,071		609,071	(123,499)		(39,709)		25,000,000	1FE	
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		5,000,000	100.000		147,856	4,306	135,826		135,826	(9,695)		(2,335)		5,000,000	1FE	
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		4,000,000	100.000		118,284	3,444	108,661		108,661	(7,756)		(1,868)		4,000,000	1FE	
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		11,000,000	100.000		325,282	9,472	298,817		298,817	(21,330)		(5,136)		11,000,000	1FE	
RSAT# 244199C*4		N/A	Credit	Morgan Stanley	08/08/2011	09/20/2016		5,000,000	100.000		102,949	7,361	98,573		98,573	(1,608)		(2,768)		5,000,000	1FE	
RSAT# 244199C*4		N/A	Credit	Morgan Stanley	08/08/2011	09/20/2016		15,000,000	100.000		308,848	22,083	295,720		295,720	(4,824)		(8,304)		15,000,000	1FE	
RSAT# 487836B#4		N/A	Credit	Morgan Stanley	08/08/2011	09/20/2016		5,000,000	100.000		54,966	7,361	96,016		96,016	42,514		(1,464)		5,000,000	1FE	
RSAT# 487836B#4		N/A	Credit	Morgan Stanley	08/08/2011	09/20/2016		10,000,000	100.000		109,932	14,723	192,032		192,032	85,028		(2,928)		10,000,000	1FE	
RSAT# 501044H#1		N/A	Credit	Morgan Stanley	08/10/2011	09/20/2014		10,000,000	100.000		85,328	14,167	155,626		155,626	73,778		(3,480)		10,000,000	2FE	
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		7,000,000	100.000		192,874	6,028	186,542		186,542	(3,290)		(3,042)		7,000,000	1FE	
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		12,000,000	100.000		330,641	10,333	319,785		319,785	(5,641)		(5,215)		12,000,000	1FE	
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		1,000,000	100.000		27,553	861	26,649		26,649	(469)		(435)		1,000,000	1FE	
0989999 - Swaps - Replication - Credit Default											4,213,513	919,423	2,973,335		2,973,335	(700,549)		(167,319)		423,700,000		
1029999 - Swaps - Subtotal - Replication											4,213,513	919,423	2,973,335		2,973,335	(700,549)		(167,319)		423,700,000		
1159999 - Swaps - Total Swaps - Interest Rate												(1,150,300)			(4,672,734)					803,586		
1169999 - Swaps - Total Swaps - Credit Default											4,213,513	919,423	2,973,335		2,973,335	(700,549)		(167,319)		423,700,000		

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)
1209999 - Swaps - Subtotal - Total Swaps											4,213,513	(230,877)	2,973,335		(1,699,399)	(700,549)		(167,319)		424,503,586		
1399999 - Totals - Subtotal - Headging Effective												(1,150,300)			(4,672,734)					803,586		
1419999 - Totals - Subtotal - Replication											4,213,513	919,423	2,973,335		2,973,335	(700,549)		(167,319)		423,700,000		
1449999 - TOTAL											4,213,513	(230,877)	2,973,335		(1,699,399)	(700,549)		(167,319)		424,503,586		

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

Broker Name	Net Cash Deposits

NONE

(a)

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

NONE

SCHEDULE DB - Part D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value > 0	Contracts With Book/ Adjusted Carrying Value < 0	Exposure net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
Barclays	Yes	Yes			(296,850)			(296,850)		99,700,000	99,403,150
Bank of America	Yes	Yes		645,080		645,080	645,080		645,080	25,000,000	25,000,000
Credit Suisse	Yes	Yes			(8,533)			(8,533)		25,000,000	24,991,467
Deutsche	Yes	Yes		1,370,604		1,370,604	1,370,604		1,370,604	160,000,000	160,000,000
Merrill	Yes	Yes		19,940		19,940	19,940		19,940	20,000,000	20,000,000
Morgan Stanley	Yes	Yes		1,243,094		1,243,094	1,243,094		1,243,094	94,000,000	94,000,000
Royal Bank of Canada	Yes	Yes						(4,672,734)		803,586	803,586
0299999 - Total NAIC 1 Designation				3,278,718	(305,383)	3,278,718	3,278,718	(4,978,117)	3,278,718	424,503,586	424,198,203
0899999 - TOTAL				3,278,718	(305,383)	3,278,718	3,278,718	(4,978,117)	3,278,718	424,503,586	424,198,203

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	120,319	119,636	10/03/2011
3128X1-KG-1	4.00 FMNT GB 06-13 A	1	8,805	8,730	10/03/2011
3128X2-TM-7	5.00 FMNT GB 07-14A	1	341,045	336,882	10/03/2011
3128X3-4U-4	4.52 FMNT 07-12 U4	1	2,877	2,834	10/03/2011
3128X4-UZ-2	5.625 FMNT GB15-35Z2	1	311,023	310,354	10/03/2011
3128X5-KS-6	5.55 FMNT 11-16 S6	1	188,696	190,012	10/03/2011
3128X5-L7-1	5.875 FMNT 12-37 71	1	312,643	307,689	10/03/2011
3128X5-MN-5	6.09 FMNT 11-26 N5	1	205,331	206,773	10/03/2011
3128X5-PH-5	5.94 FMNT 14-37 H5	1	204,006	202,325	10/03/2011
313312-WH-9	FCDN 05/02/12	1	754,096	739,310	10/03/2011
31331G-AU-3	5.24 FCSB 23 R	1	29,131	28,645	10/03/2011
31331G-BZ-1	4.92 FCSB 28 H	1	11,772	11,558	10/03/2011
31331G-DL-0	5.50 FCSB 18 AE	1	156,509	156,440	10/03/2011
31331G-KF-5	2.50 FCSB 13 AK	1	9,693	9,552	10/03/2011
31331G-KR-9	4.75 FCSB 29 G	1	16,774	16,586	10/03/2011
31331G-LS-6	2.40 FCSB 13 AL	1	8,318	8,188	10/03/2011
31331G-LT-4	3.75 FCSB 16 AO	1	416,555	410,737	10/03/2011
31331G-LU-1	4.60 FCSB 20 O	1	110,468	109,035	10/03/2011
31331G-V4-8	4.70 FCSB 24 K	1	16,844	16,850	10/03/2011
31331G-ZY-8	3.08 FCSB 14 BQ	1	80,530	79,476	10/03/2011
31331J-3J-0	3.46 FCSB 21 P	1	9,883	9,801	10/03/2011
31331J-3M-3	4.30 FCSB 28 J	1	8,704	8,649	10/03/2011
31331J-5N-9	3.55 FCSB 19 AB	1	24,591	24,335	10/03/2011
31331J-7G-2	3.15 FCSB 18 AN	1	9,689	9,559	10/03/2011
31331J-AB-9	1 5/8 FCSB 12 CB	1	9,582	9,434	10/03/2011
31331J-AQ-6	4.25 FCSB 20 P	1	206,846	204,568	10/03/2011
31331J-AW-3	4.15 FCSB 19 Z	1	25,028	24,744	10/03/2011
31331J-FU-2	1.70 FCSB 13 AY	1	3,844	3,773	10/03/2011
31331J-GC-1	2 1/8 FCSB 14 BX	1	2,504	2,458	10/03/2011
31331J-N9-0	2 7/8 FCSB 20 S	1	48,911	47,955	10/03/2011
31331J-P2-3	3.50 FCSB 25 L	1	815	799	10/03/2011
31331J-QN-6	4.00 FCSB 21 O	1	844,026	837,173	10/03/2011
31331J-QU-0	1.60 FCSB 13 BC	1	384,742	379,121	10/03/2011
31331J-SN-4	4.15 FCSB 23 I	1	157,284	155,759	10/03/2011
31331K-CA-6	1 3/8 FCSB 14 CJ	1	24,621	24,184	10/03/2011
31331K-EJ-5	3.80 FCSB 20 AF	1	117,355	115,054	10/03/2011
31331K-FP-0	2 7/8 FCSB 18 AP	1	101,356	99,384	10/03/2011
31331K-FS-4	1.67 FCSB 15 BX	1	19,392	19,012	10/03/2011
31331K-GN-4	1.40 FCSB 14 CO	1	3,851	3,801	10/03/2011
31331K-LW-8	3.58 FCSB 21 V	1	4,290	4,255	10/03/2011
31331K-ND-8	4.60 FCSB 37 C	1	847	841	10/03/2011
31331K-PH-7	4.50 FCSB 32 B	1	18,401	18,248	10/03/2011
31331K-TJ-9	0.52 FCSB 13 BY	1	2,063,150	2,024,417	10/03/2011
31331K-ZJ-2	0.35 FCSB 13 CC	1	3,539,181	3,469,980	10/03/2011
31331Q-3T-2	3.88 FCSB 13 I	1	13,806	13,648	10/03/2011
31331R-N6-8	5.75 FCBD 28 A	1	43,991	43,730	10/03/2011
31331R-P9-0	5.45 FCBD 13 E	1	2,299	2,288	10/03/2011
31331S-6M-0	4 5/8 FCSB 17 I	1	54,829	54,169	10/03/2011
31331S-6S-7	4.75 FCSB 21 C	1	7,483	7,389	10/03/2011
31331S-6U-2	4 7/8 FCSB 23 B	1	3,823	3,777	10/03/2011
31331S-D2-6	4.60 FCSB 21 B	1	6,620	6,564	10/03/2011
31331S-S4-6	4 5/8 FCSB 17 F	1	4,399	4,317	10/03/2011
31331S-SN-4	5.05 FCSB 18 F	1	12,191	12,090	10/03/2011
31331S-VM-2	4 7/8 FCSB 20 D	1	74,305	73,376	10/03/2011
31331S-W8-2	4.85 FCSB 20 H	1	3,998	3,947	10/03/2011
31331S-WK-5	5.00 FCSB 24 A	1	10,984	10,869	10/03/2011
31331S-WL-3	5.03 FCSB 25 B	1	26,060	25,798	10/03/2011
31331S-ZY-2	4.55 FCSB 20 G	1	159,286	158,065	10/03/2011
31331V-CQ-7	4.80 FCSB 15 X	1	8,647	8,637	10/03/2011
31331V-DA-1	5.00 FCSB 19 H	1	129,996	128,967	10/03/2011
31331V-FZ-4	5 3/8 FCSB 20 L	1	12,292	12,255	10/03/2011
31331V-GN-0	5 3/8 FCSB 24 C	1	29,594	29,583	10/03/2011
31331V-GR-1	5.40 FCSB 25 F	1	5,548	5,490	10/03/2011
31331V-GU-4	4 7/8 FCSB 15 Y	1	43,633	43,298	10/03/2011
31331V-HA-7	5.25 FCSB 22 C	1	4,171	4,164	10/03/2011
31331V-HB-5	5.30 FCSB 23 D	1	8,025	8,017	10/03/2011
31331V-HD-1	5.30 FCSB 26 C	1	5,670	5,581	10/03/2011
31331V-K9-6	5.65 FCSB 14 AK	1	42,891	42,572	10/03/2011
31331V-KU-9	5.28 FCSB 25 G	1	11,346	11,341	10/03/2011
31331V-LA-2	5.24 FCSB 24 F	1	6,256	6,138	10/03/2011
31331V-MW-3	5.00 FCSB 17 P	1	5,422	5,406	10/03/2011
31331V-NE-2	4 7/8 FCSB 16 J	1	5,877	5,816	10/03/2011
31331V-QG-4	5.20 FCSB 26 F	1	59,854	59,056	10/03/2011
31331V-WK-8	5.50 FCSB 32 C	1	20,896	20,881	10/03/2011
31331V-XR-2	5.70 FCSB 27 C	1	89,527	89,433	10/03/2011
31331V-Y2-6	5.50 FCSB 21 H	1	40,123	39,548	10/03/2011
31331X-BX-9	5.10 FCSB 12 AU	1	38,461	37,895	10/03/2011
31331X-E8-1	5.63 FCSB 18 W	1	3,923	3,881	10/03/2011
31331X-FD-9	4.95 FCSB 17 W	1	26,220	25,967	10/03/2011
31331X-FJ-6	5.00 FCSB 20 AB	1	36,009	35,407	10/03/2011
31331X-GM-8	4 5/8 FCSB 11 DJ	1	38,024	37,810	10/03/2011
31331X-HH-8	4.77 FCSB 15 AL	1	43,013	42,547	10/03/2011
31331X-HX-3	5.05 FCSB 21 K	1	455,599	451,801	10/03/2011
31331X-N5-7	5.84 FCSB 22 M	1	38,264	37,850	10/03/2011
31331X-NK-4	5.44 FCSB 22 H	1	8,701	8,618	10/03/2011
31331X-Q7-0	5.80 FCSB 26 J	1	14,814	14,684	10/03/2011
31331X-QG-0	5.22 FCSB 22 I	1	16,839	16,583	10/03/2011
31331X-SW-3	5.05 FCSB 19 P	1	84,538	83,024	10/03/2011
31331X-VH-2	4 7/8 FCSB 12 AX	1	77,304	77,471	10/03/2011
(continues)					

General Interrogatory:
1. Total activity for the year Fair Value $ (1,517,575) Book/Adjusted Carrying Value $ (1,495,483)
2. Average Balance for the year Fair Value $ 21,795,710 Book/Adjusted Carrying Value $ 22,089,155
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
NAIC 1 $ 26,401,272 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 480,305

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	23,009	22,935	10/03/2011
31331Y-2Q-2	4.25 FCSB 13 EY	1	40,272	39,840	10/03/2011
31331Y-4P-2	5.05 FCSB 17 AR	1	36,841	36,349	10/03/2011
31331Y-4S-6	5.05 FCSB 18 AD	1	236,659	233,622	10/03/2011
31331Y-A2-6	4.80 FCSB 22 T	1	34,299	34,311	10/03/2011
31331Y-AC-4	4.82 FCSB 12 BD	1	3,949	3,955	10/03/2011
31331Y-C2-4	3.25 FCSB 12 BK	1	3,832	3,814	10/03/2011
31331Y-DF-4	5.20 FCSB 22 Q	1	161,013	160,530	10/03/2011
31331Y-EH-9	5.15 FCSB 19 R	1	25,642	25,543	10/03/2011
31331Y-FQ-8	5 1/8 FCSB 22 R	1	185,640	184,609	10/03/2011
31331Y-LB-4	5.25 FCSB 27 I	1	64,362	63,794	10/03/2011
31331Y-ME-7	3 7/8 FCSB 13 ES	1	3,940	3,895	10/03/2011
31331Y-N5-5	5.22 FCSB 23 N	1	4,654	4,636	10/03/2011
31331Y-PF-1	4.41 FCSB 18 Y	1	14,159	13,987	10/03/2011
31331Y-R5-1	4.00 FCSB 13 EX	1	39,942	39,689	10/03/2011
31331Y-RX-0	4.93 FCSB 28 E	1	13,304	13,133	10/03/2011
31331Y-VR-8	4.67 FCSB 18 AA	1	1,173,109	1,154,315	10/03/2011
31331Y-ZP-8	4.88 FCSB 28 F	1	19,983	19,598	10/03/2011
3134A3-U4-6	6.75 FMNT GB 29 A	1	28,214	27,714	10/03/2011
3134A4-AA-2	6.75 FMNT GB 31 A	1	1,133	1,113	10/03/2011
3134A4-JT-2	5.75 FMNT GB 12 A	1	14,647	14,529	10/03/2011
3134A4-KX-1	6.25 FMNT GB 32 A	1	161,710	159,975	10/03/2011
3134A4-QD-9	5.125 FMNT GB 12 A	1	429,670	425,572	10/03/2011
3134A4-TZ-7	4.50 FMNT GB 13 B	1	53,461	52,871	10/03/2011
3134A4-UU-6	5.00 FMNT GB 14 U6	1	18,400	18,207	10/03/2011
3134A4-VC-5	4.375 FMNT GB 15 C5	1	75,724	74,823	10/03/2011
3134A4-VG-6	4.75 FMNT GB 15 G6	1	385,750	383,966	10/03/2011
3134A4-ZT-4	4.75 FMNT GB 16 T4	1	454,660	449,364	10/03/2011
3134G1-F9-0	2.15 FMNT 11-15 90	1	295,536	291,326	10/03/2011
3134G1-P6-5	0.75 FMNT GB 12 65	1	113,774	111,756	10/03/2011
3134G2-BE-1	4.56 FMNT 13-26 E1	1	371,033	371,723	10/03/2011
3134G2-CL-4	1.35 FMNT GB 14 L4	1	7,692	7,583	10/03/2011
3134G2-H3-9	0.80 FMNT 12-14 39	1	375,792	368,432	10/03/2011
3134G2-TX-0	1.60 FMNT 12-15 X0	1	190,210	186,891	10/03/2011
3134G2-UA-8	1.00 FMNT GB 14 A8	1	104,364	102,499	10/03/2011
313586-H3-6	8.10 FNSM 19 A	1	53,277	52,632	10/03/2011
313586-UB-3	10.35 FNSM 15 A	1	108,607	108,933	10/03/2011
313586-UV-9	8.20 FNSM 16 A	1	224,219	220,593	10/03/2011
31359M-4D-2	5.00 FNSM A 02/17	1	349,389	344,427	10/03/2011
31359M-5H-2	5.00 FNSM A 02/12	1	576	568	10/03/2011
31359M-FJ-7	7.125 FNSM BB 01/30	1	45,991	45,529	10/03/2011
31359M-FP-3	7.25 FNSM BB 05/30	1	146,424	146,064	10/03/2011
31359M-GK-3	6.625 FNSM BB 11/30	1	55	55	10/03/2011
31359M-LS-0	5.375 FNSM A 11/11	1	23,538	23,539	10/03/2011
31359M-RG-0	4.375 FNSM A 03/13	1	37,032	36,369	10/03/2011
31359M-S6-1	5.375 FNSM A 07/16	1	19,444	19,242	10/03/2011
31359M-TG-8	4.625 FNSM A 10/13	1	439,316	439,120	10/03/2011
31359M-W4-1	5.25 FNSM A 09/15/16	1	25,205	24,756	10/03/2011
31359M-WJ-8	4.625 FNSM A 10/14	1	34,424	34,388	10/03/2011
31359M-Z2-2	5.45 FNSM A 16-21	1	426,231	426,578	10/03/2011
3135G0-AK-9	0.75 FNSM A 02/13	1	3,034	2,976	10/03/2011
3135G0-BA-0	2.375 FNSM A 04/16	1	418,561	414,699	10/03/2011
3135G0-BR-3	0.50 FNSM A 08/13	1	35,796	35,119	10/03/2011
3135G0-BY-8	0.875 FNSM A 08/14	1	170,776	167,557	10/03/2011
3135G0-CM-3	1.25 FNSM A 09/16	1	32,621	31,984	10/03/2011
3137EA-AD-1	5.25 FMNT GB 16 D1	1	43,721	43,722	10/03/2011
3137EA-AJ-8	5.125 FMNT GB 16 J8	1	223,668	223,546	10/03/2011
3137EA-AM-1	5.00 FMNT GB 17 M1	1	34,163	33,666	10/03/2011
3137EA-AR-0	4.75 FMNT GB 12 R0	1	765,509	752,926	10/03/2011
3137EA-AS-8	5.00 FMNT GB 17 S8	1	6,904	6,897	10/03/2011
3137EA-BJ-7	3.50 FMNT GB 13 J7	1	210,486	208,667	10/03/2011
3137EA-BP-3	4.875 FMNT GB 18 P3	1	239,083	237,235	10/03/2011
3137EA-BS-7	4.125 FMNT GB 13 S7	1	79,812	78,272	10/03/2011
3137EA-BY-4	2.125 FMNT GB 12 Y4	1	509,215	499,435	10/03/2011
3137EA-CA-5	3.75 FMNT GB 19 A5	1	48,440	47,504	10/03/2011
3137EA-CB-3	2.50 FMNT GB 14 B3	1	438,247	434,117	10/03/2011
3137EA-CF-4	1.125 FMNT GB 11 F4	1	36,133	35,541	10/03/2011
3137EA-CG-2	1.375 FMNT GB 13 G2	1	7,607	7,481	10/03/2011
3137EA-CH-0	2.875 FMNT GB 15 H0	1	132,580	130,476	10/03/2011
3137EA-CK-3	1.125 FMNT GB 12 K3	1	480,391	471,893	10/03/2011
3137EA-CL-1	0.875 FMNT GB 13 L1	1	7,609	7,487	10/03/2011
3137EA-CM-9	1.75 FMNT GB 15 M9	1	27,184	26,676	10/03/2011
3137EA-CP-2	0.375 FMNT GB 12 P2	1	103,824	101,915	10/03/2011
3137EA-CQ-0	0.625 FMNT GB 12 Q0	1	70,052	68,788	10/03/2011
3137EA-CS-6	0.75 FMNT GB 13 S6	1	26,176	25,663	10/03/2011
3137EA-CT-4	2.50 FMNT GB 16 T4	1	32,880	32,599	10/03/2011
3137EA-CU-1	1.00 FMNT GB 14 U1	1	10,865	10,686	10/03/2011
3137EA-CW-7	2.00 FMNT GB 16 W7	1	35,572	34,940	10/03/2011
31398A-2M-3	1.125 FNSM A 09/13	1	55,984	54,886	10/03/2011
31398A-2S-0	1.00 FNSM A 09/13	1	19,928	19,541	10/03/2011
31398A-5B-4	0.55 FNSM A 11-12	1	414,985	407,774	10/03/2011
31398A-5W-8	0.75 FNSM A 12/13	1	28,987	28,479	10/03/2011
31398A-6F-4	0.375 FNSM A 12/12	1	27,492	26,978	10/03/2011
31398A-E2-4	1.75 FNSM A 02/13	1	528,016	518,601	10/03/2011
31398A-J9-4	1.75 FNSM A 05/13	1	187,535	185,109	10/03/2011
31398A-KY-7	3.625 FNSM A 02/13	1	401,422	395,373	10/03/2011
31398A-MW-9	3.25 FNSM A 04/13	1	484,411	481,931	10/03/2011
31398A-SD-5	3.875 FNSM A 07/13	1	118,295	116,893	10/03/2011
31398A-T4-4	1.50 FNSM A 06/13	1	29,403	28,937	10/03/2011

(continues)

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	51,898	51,079	10/03/2011
31398A-UJ-9	2.875 FNSM A 12/13	1	19,648	19,422	10/03/2011
31398A-UU-4	2.00 FNSM A 01/12	1	32,150	31,661	10/03/2011
31398A-VD-1	2.75 FNSM A 02/14	1	15,961	15,711	10/03/2011
31398A-WK-4	1.875 FNSM A 04/12	1	32,351	31,978	10/03/2011
31398A-X3-1	1.25 FNSM A 08/13	1	11,480	11,270	10/03/2011
31398A-YM-8	1.75 FNSM A 08/12	1	14,746	14,492	10/03/2011
31398A-ZV-7	2.625 FNSM A 11/14	1	99,355	98,277	10/03/2011
761157-AA-4	8.125 RFBD 19 A	1	39,417	39,643	10/03/2011
761157-AC-0	8.875 RFBD 30 B	1	1,922	1,929	10/03/2011
761157-AD-8	8.875 RFBD 20 A	1	5,430	5,388	10/03/2011
761157-AG-1	8.625 RFBD 21 A	1	25,297	25,097	10/03/2011
0199999 - Bonds, U.S. Governments, Issuer Obligations			26,747,008	26,401,272	
0599999 - Bonds, Subtotals - U.S. Government			26,747,008	26,401,272	
7799999 - Bonds, Total Bonds, Issuer Obligations			26,747,008	26,401,272	
8399999 - Bonds, Subtotals - Total Bonds			26,747,008	26,401,272	
Stocks, Common Stocks, Money Market Mutual Funds					
SF0284-38-9	BNY INST CASH RESERVE	U	193,480	480,305	
9399999 - Stocks, Common Stocks, Money Market Mutual Funds			193,480	480,305	
9799999 - Stocks, Total Common Stocks			193,480	480,305	
9899999 - Stocks, Total Preferred and Common Stocks			193,480	480,305	
9999999 - TOTALS			26,940,488	26,881,577	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Marker Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations					
690353-NE-3	OPIC Var Rate Note Adj % Due 12/31/2011	1	6,803,444	6,803,444	12/31/2011
690353-RD-1	OPIC US AGENCY VRDN Adj % Due 3/15/2019	1	5,000,000	5,000,000	03/15/2019
690353-RV-1	OPIC US AGENCY Floating Rate MTN Adj % D	1	20,000,000	20,000,000	12/15/2019
690353-SU-2	OPIC AgencyVAR Adj % Due 6/15/2017 MJSD1	1	10,000,000	10,000,000	06/15/2017
0199999 - Bonds, U.S. Governments, Issuer Obligations			41,803,444	41,803,444	
0599999 - Bonds, Subtotals - U.S. Government			41,803,444	41,803,444	
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					
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN Adj % Due	1FE	14,975,000	14,975,000	12/01/2032
101336-AA-3	Botsford Gen Hosp MI Rev VRDN- Adj % Du	1FE	4,600,000	4,600,000	02/15/2027
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due	1FE	8,200,000	8,200,000	11/15/2038
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched	1FE	17,000,000	17,000,000	11/01/2028
594698-JT-0	MICHIGAN STATE VRDN Adj % Due 1/1/2026 S	1FE	9,500,000	9,500,000	01/01/2026
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/	1FE	1,285,000	1,285,000	04/01/2037
60636B-BE-0	MO DEV FIN VRDN Adj % Due 8/1/2038 Sched	1FE	3,245,000	3,245,000	08/01/2038
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/	1FE	7,400,000	7,400,000	08/01/2033
84552Y-HF-1	SOUTHWESTERN IL DEV REV AUTH MUNI VRDN A	1FE	2,400,000	2,400,000	06/01/2033
851007-AR-5	SPRINGFIELD MO IDA VRDN MUNI VRDN Adj %	1FE	2,810,000	2,810,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Du	1FE	860,000	860,000	09/15/2037
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due	1FE	5,600,000	5,600,000	05/01/2021
98647R-AA-1	YORK CP 0.45% Due 12/1/2011 At Mat	1FE	1,000,000	1,000,000	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			78,875,000	78,875,000	
Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Other Loan-Backed and Structured Securities					
095242-CH-4	Blue Ash VRDN Adj % Due 6/1/2031 Sched	1Z*	8,820,000	8,820,000	06/01/2031
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/	2Z*	2,000,000	2,000,000	08/01/2023
400094-AA-6	GRS RIV PL CORP MICH MULTIFAMILY HSG 5.6	1Z*	766,328	773,348	06/01/2017
54243R-AB-0	LONG BEACH CA REV Var Rate Note Adj % Du	1Z*	9,000,000	9,000,000	11/01/2030
59333N-JB-0	Miami VRDN Adj % Due 4/1/2043 Sched	1Z*	9,000,000	9,000,000	04/01/2043
2899999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Other Loan-Backed and Structured Securities			29,586,328	29,593,348	
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			108,461,328	108,468,348	
Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					
0255E3-Z5-0	AMER ELEC POWER Cp 0.42% Due 12/5/2011 A	1	17,282,239	17,282,239	12/05/2011
03040M-XB-8	AMERICAN WATER CAP CP 0.35% Due 10/11/20	1	16,398,087	16,398,087	10/11/2011
05361M-X3-2	Avery Cp 0.3% Due 10/3/2011 At Mat	1	14,999,625	14,999,625	10/03/2011
05916S-X4-7	Bge CP 0.31% Due 10/4/2011 At Mat	1	7,499,548	7,499,548	10/04/2011
066365-DC-8	BANKERS TRUST NEW YORK CORP 7 1/4% Due	1FE	1,001,665	1,002,476	10/15/2011
08143U-X3-3	BEMIS CP 0.28% Due 10/3/2011 At Mat	1	14,099,671	14,099,671	10/03/2011
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2	1FE	2,100,000	2,100,000	02/02/2043
2925A3-X7-8	ENBRIDGE ENERGY PARTNERS Cp 0.33% Due 10	1	5,798,724	5,798,724	10/07/2011
316175-40-5	FIDELITY INST MM FUND PRIME	L	81,728	81,728	
45110U-XL-4	IDA CORP CP 0.38% Due 10/20/2011 At Mat	1	2,499,261	2,499,261	10/20/2011
54021F-AA-6	LODGE APARTMENTS HLDGS CORPFLOAT Adj % D	1FE	5,480,000	5,480,000	03/01/2026
57163U-X7-6	Marriot Cp 0.32% Due 10/7/2011 At Mat	1	5,992,414	5,992,414	10/07/2011
57163U-XB-7	Marriot Cp 0.32% Due 10/11/2011 At Mat	1	6,999,067	6,999,067	10/11/2011
59157B-AC-6	METLIFE INSTITUTIONAL FD Adj % Due 7/12	1FE	4,506,845	4,500,000	07/12/2012
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027	1FE	4,900,000	4,900,000	05/01/2027
65339N-X4-1	NEXTERA ENERGY CAP Cp 0.38% Due 10/4/201	1	9,499,398	9,499,398	10/04/2011
66807N-X3-4	NOWEST CP 0.28% Due 10/3/2011 At Mat	1	7,999,813	7,999,813	10/03/2011
6708K3-XB-4	OGE ENERGY CORP CP 0.31% Due 10/11/2011	1	7,499,290	7,499,290	10/11/2011
68267U-X3-7	ONEOK CP 0.3% Due 10/3/2011 At Mat	1	5,997,742	5,997,742	10/03/2011
68267U-XQ-6	ONEOK Cp 0.34% Due 10/24/2011 At Mat	2FE	6,998,215	6,998,215	10/24/2011
83701M-XQ-7	SOUTH CAROLINA FUEL CO Cp 0.38% Due 10/2	1	9,996,517	9,996,517	10/24/2011
84755M-X7-2	SPECTRA ENGERGY CAP Cp 0.32% Due 10/7/20	1	13,799,141	13,799,141	10/07/2011
89233P-4T-0	TOYOTA MOTOR CREDIT CORP Adj % Due 1/12	1FE	4,400,000	4,400,000	01/12/2012
92239M-AC-5	VECTREN UTILITY HOLDINGS 6 5/8% Due 12/	1FE	1,008,862	1,009,731	12/01/2011
98417E-AA-8	XSTRATA FINANCE CANADA 5 1/2% Due 11/16	2FE	1,909,413	1,910,382	11/16/2011
3299999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations			178,747,263	178,743,067	
Bonds, Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities					
56280P-AF-4	Manhattan Christian College Vrdn Adj % D	1Z*	3,000,000	3,000,000	05/01/2036
3599999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities			3,000,000	3,000,000	
3899999 - Bonds, Subtotals - Industrial and Miscellaneous (Unaffiliated)			181,747,263	181,743,067	
7799999 - Bonds, Total Bonds, Issuer Obligations			299,425,707	299,421,512	
8099999 - Bonds, Total Bonds, Other Loan-Backed and Structured Securities			32,586,328	32,593,348	
8399999 - Bonds, Subtotals - Total Bonds			332,012,035	332,014,859	
9999999 - TOTALS			332,012,035	332,014,859	

General Interrogatory:

1. Total activity for the year	Fair Value $ (103,943,841)	Book/Adjusted Carrying Value $ (103,951,143)
2. Average Balance for the year	Fair Value $ 380,060,539	Book/Adjusted Carrying Value $ 380,143,348
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value $ 358,952,523	Book/Adjusted Carrying Value $ 358,896,436

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									
FIFTH THIRD BANK	CINCINNATI, OH					10,335,440	22,163,773	21,873,421	
US BANK	CINCINNATI, OH					281,014	281,014	281,014	
BANK OF NEW YORK MELLON	NEW YORK, NY					(3,332,012)	(3,386,420)	2,918,389	
MORGAN STANLEY	NEW YORK, NY						300,000	300,000	
0199998 - Deposits in 1 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories						666	589	525	
0199999 - TOTAL - Open Depositories						7,285,108	19,358,956	25,373,349	
0399999 - TOTAL Cash on Deposit						7,285,108	19,358,956	25,373,349	
0599999 - TOTALS						7,285,108	19,358,956	25,373,349	

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	17,282,239	4,642	
AMERICAN WATER CAP CP		09/29/2011	0.350	10/11/2011	16,398,087	319	
AVERY CP		09/30/2011	0.300	10/03/2011	14,999,625	125	
BGE CP		09/27/2011	0.310	10/04/2011	7,499,548	258	
BEMIS CP		09/30/2011	0.280	10/03/2011	14,099,671	110	
BEMIS CP		09/28/2011	0.320	10/04/2011	4,499,760	120	
ENBRIDGE ENERGY PARTNERS CP		09/13/2011	0.330	10/07/2011	5,798,724	957	
IDA CORP CP		09/22/2011	0.380	10/20/2011	2,499,261	238	
MARRIOT CP		09/30/2011	0.300	10/03/2011	2,999,925	25	
MARRIOT CP		09/26/2011	0.320	10/07/2011	5,992,414	266	
MARRIOT CP		09/26/2011	0.320	10/11/2011	6,999,067	311	
NEXTERA ENERGY CAP CP		09/28/2011	0.380	10/04/2011	11,499,272	364	
NOWEST CP		09/30/2011	0.280	10/03/2011	11,299,703	117	
OGE ENERGY CORP CP		09/30/2011	0.310	10/11/2011	10,099,043	87	
ONEOK CP		09/30/2011	0.300	10/03/2011	8,997,667	180	
ONEOK CP		09/27/2011	0.340	10/24/2011	6,998,215	264	
SOUTH CAROLINA FUEL CO CP		09/21/2011	0.380	10/24/2011	9,996,517	1,056	
SPECTRA ENGERGY CAP CP		09/30/2011	0.320	10/07/2011	13,799,141	123	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					171,757,879	9,562	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					171,757,879	9,562	
7799999 - Total Bonds - Subtotals - Issuer Obligations					171,757,879	9,562	
8399999 - Total Bonds - Subtotals - Bonds					171,757,879	9,562	
8699999 - Total Cash Equivalents					171,757,879	9,562	