9 9 9 3 7 2 0 1 1 2 0 1 0 0 1 0 3

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

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

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

Country of Domicile US

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

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

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

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

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

Internet Website Address www.ColumbusLife.com

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

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

OFFICERS

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

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton } SS

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

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

Subscribed and sworn to before me this
26th day of October, 2011

a. Is this an original filing? Yes (X) No ( )

b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	2,440,750,546		2,440,750,546	2,328,231,955
2.	Stocks:				
	2.1 Preferred stocks	540,021		540,021	416,020
	2.2 Common stocks	53,533,271		53,533,271	60,584,794
3.	Mortgage loans on real estate:				
	3.1 First liens	72,548,398		72,548,398	71,980,440
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 604,507), cash equivalents ($ 45,132,399) and short-term investments ($ 9,420,751)	55,157,657		55,157,657	86,296,625
6.	Contract loans (including $ .... premium notes)	71,667,038		71,667,038	73,463,681
7.	Derivatives	1,299,922		1,299,922	744,050
8.	Other invested assets	100,538,858		100,538,858	93,984,479
9.	Receivables for securities	1,110,500		1,110,500	1,016,692
10.	Securities lending reinvested collateral assets	4,875,673		4,875,673	16,874,560
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Line 1 to Line 11)	2,802,021,884		2,802,021,884	2,733,593,296
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	32,791,328		32,791,328	26,484,139
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	824,701		824,701	698,700
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	7,540,268		7,540,268	7,374,415
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	8,825,818		8,825,818	11,926,883
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				1,394,644
18.2	Net deferred tax asset	48,675,619	15,189,069	33,486,550	32,331,802
19.	Guaranty funds receivable or on deposit	1,889,191		1,889,191	1,809,931
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($ ....) and other amounts receivable	1,120,673	1,120,673		
25.	Aggregate write-ins for other than invested assets	14,319,339		14,319,339	15,850,672
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	2,918,008,821	16,309,742	2,901,699,079	2,831,464,482
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	89,642,441		89,642,441	84,799,625
28.	Totals (Line 26 and Line 27)	3,007,651,262	16,309,742	2,991,341,520	2,916,264,107

DETAILS OF WRITE-INS

		1	2	3	4
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Line 1001 through Line 1103 plus Line 1198) (Line 11 above)				
2501.	Deferred Compensation Plan	11,628,453		11,628,453	13,218,924
2502.	CSV of Corporate Owned Life Insurance	2,214,333		2,214,333	2,164,588
2503.	Cash Value Employee Split Dollar Plan	430,617		430,617	427,965
2598.	Summary of remaining write-ins for Line 25 from overflow page	45,936		45,936	39,195
2599.	Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	14,319,339		14,319,339	15,850,672

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,305,935,587 less $ included in Line 6.3 (including $ Modco Reserve)	2,305,935,587	2,206,424,841
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	3,016,695	3,560,815
3. Liability for deposit-type contracts (including $ Modco Reserve)	173,524,087	174,174,784
4. Contract claims:		
4.1 Life	9,111,605	9,189,400
4.2 Accident and health	42,069	42,369
5. Policyholders' dividends $ 6,154 and coupons $ due and unpaid	6,154	19,183
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ Modco)	11,385,020	11,010,020
6.2 Dividends not yet apportioned (including $ Modco)		
6.3 Coupons and similar benefits (including $ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	155,041	132,142
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on cancelled contracts		
9.2 Provision for experience rating refunds, including $ accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $ assumed and $ 2,167,594 ceded	2,167,594	3,949,380
9.4 Interest Maintenance Reserve	5,359,873	4,298,897
10. Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $	221,787	28,717
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued		
13. Transfers to Separate Accounts due or accrued (net) (including $ (4,341,925) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(6,362,591)	(6,098,045)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,370,423	2,324,989
15.1 Current federal and foreign income taxes, including $ 1,403,692 on realized capital gains (losses)	443,810	
15.2 Net deferred tax liability		
16. Unearned investment income	2,170,695	2,205,885
17. Amounts withheld or retained by company as agent or trustee	259,263	58,295
18. Amounts held for agents' account, including $ agents' credit balances		
19. Remittances and items not allocated	(14,135)	325,975
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	21,985,613	24,331,085
22. Borrowed money $ and interest thereon $		
23. Dividends to stockholders declared and unpaid		25,000,000
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	22,183,711	24,522,339
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,197,939	
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	335,257	272,940
24.09 Payable for securities	4,559,750	5,143,160
24.10 Payable for securities lending	69,524,988	81,627,828
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	8,337,130	389,668
26. Total liabilities excluding Separate Accounts business (Line 1 to Line 25)	2,637,917,365	2,572,934,667
27. From Separate Accounts statement	89,642,441	84,799,625
28. Total liabilities (Line 26 and Line 27)	2,727,559,806	2,657,734,292
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	81,816,437	81,816,437
34. Aggregate write-ins for special surplus funds	16,862,081	16,658,055
35. Unassigned funds (surplus)	155,103,196	150,055,323
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		
36.2 shares preferred (value included in Line 30 $)		
37. Surplus (Total Line 31 through Line 35 minus Line 36) (including $ in Separate Accounts Statement)	253,781,714	248,529,815
38. Total of Line 29, Line 30 and Line 37	263,781,714	258,529,815
39. Total of Line 28 and Line 38 (Page 2, Line 28, Col. 3)	2,991,341,520	2,916,264,107
DETAILS OF WRITE-INS		
2501. Unfunded Commitment Low Income Housing Tax Credit Property	7,711,808	
2502. Outstanding disbursement checks written awaiting booking	557,010	250,036
2503. Uncashed drafts and checks that are pending escheatment to the state	67,893	139,213
2598. Summary of remaining write-ins for Line 25 from overflow page	419	419
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	8,337,130	389,668
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Line 3101 through Line 3103 plus Line 3198) (Line 31 above)		
3401. Surplus from additional DTA (SSAP 10R)	16,862,081	16,658,055
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Line 3401 through Line 3403 plus Line 3498) (Line 34 above)	16,862,081	16,658,055

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	183,618,290	150,949,905	191,642,758
2. Considerations for supplementary contracts with life contingencies	29,398	590,968	1,299,020
3. Net investment income	109,069,022	108,868,466	144,807,373
4. Amortization of Interest Maintenance Reserve (IMR)	69,242	(276,409)	(286,253)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	38	39	65
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,448,151	1,514,111	2,005,606
8.2 Charges and fees for deposit-type contracts	192,045	195,421	268,271
8.3 Aggregate write-ins for miscellaneous income	168,762	166,213	252,103
9. Totals (Line 1 to Line 8.3)	294,594,948	262,008,714	339,988,943
10. Death benefits	60,609,120	61,902,250	83,937,602
11. Matured endowments (excluding guaranteed annual pure endowments)	541,718	381,511	466,143
12. Annuity benefits	12,179,663	10,067,821	12,240,801
13. Disability benefits and benefits under accident and health contracts	1,028,204	1,155,267	1,609,441
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	58,836,175	63,825,479	86,755,505
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,237,557	1,877,610	3,247,840
18. Payments on supplementary contracts with life contingencies	805,790	748,251	991,466
19. Increase in aggregate reserves for life and accident and health contracts	98,966,626	58,109,233	69,102,918
20. Totals (Line 10 to Line 19)	234,204,853	198,067,422	258,351,716
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	15,163,332	14,288,028	18,990,672
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	18,872,006	18,572,349	25,021,243
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,119,130	2,533,209	3,074,345
25. Increase in loading on deferred and uncollected premiums	(7,463)	164,654	9,812
26. Net transfers to or (from) Separate Accounts net of reinsurance	4,426,676	7,580,224	7,200,438
27. Aggregate write-ins for deductions	(1,413,179)	712,662	1,855,966
28. Totals (Line 20 to Line 27)	274,365,355	241,918,548	314,504,192
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	20,229,593	20,090,166	25,484,751
30. Dividends to policyholders	9,232,808	7,803,672	10,571,520
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	10,996,785	12,286,494	14,913,231
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	390,883	(4,812)	(321,962)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	10,605,902	12,291,306	15,235,193
34. Net realized capital gains or (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 795,113 (excluding taxes of $ 608,579 transferred to the IMR)	(3,756,069)	(4,446,223)	(2,688,838)
35. Net Income (Line 33 plus Line 34)	6,849,833	7,845,083	12,546,355
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	258,529,815	271,590,794	271,590,794
37. Net income (Line 35)	6,849,833	7,845,083	12,546,355
38. Change in net unrealized capital gains (losses) less capital gains tax of $ (304,455)	(4,360,112)	2,797,302	8,290,341
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	6,322,345	1,380,401	318,368
41. Change in nonadmitted assets	(6,102,821)	1,593,708	4,782,919
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	2,338,628	(3,920,000)	(12,711,116)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(25,000,000)
53. Aggregate write-ins for gains and losses in surplus	204,026	(999,038)	(1,287,846)
54. Net change in capital and surplus (Line 37 through Line 53)	5,251,899	8,697,456	(13,060,979)
55. Capital and surplus as of statement date (Line 36 plus Line 54)	263,781,714	280,288,250	258,529,815
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	168,762	166,213	252,103
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Line 08.301 through Line 08.303 plus Line 08.398) (Line 8.3 above)	168,762	166,213	252,103
2701. Benefits for Employees Not Included Elsewhere	(1,559,548)	558,173	1,635,889
2702. Interest Expense on Securities Lending	146,369	154,489	220,077
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)	(1,413,179)	712,662	1,855,966
5301. Change in Surplus from additional DTA (SSAP 10R)	204,026	(999,038)	(1,287,846)
5302. Change in DTA resulting from permitted accounting practice			
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)	204,026	(999,038)	(1,287,846)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	181,604,408	151,285,762	194,225,076
2. Net investment income	104,063,625	103,527,069	144,501,498
3. Miscellaneous income	1,759,214	2,708,814	3,322,513
4. Total (Line 1 through Line 3)	287,427,247	257,521,645	342,049,087
5. Benefit and loss related payments	130,204,483	151,067,987	198,242,520
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,737,358	8,644,111	8,806,784
7. Commissions, expenses paid and aggregate write-ins for deductions	37,817,333	36,798,713	48,948,196
8. Dividends paid to policyholders	8,870,836	8,783,181	11,665,750
9. Federal and foreign income taxes paid (recovered) net of $ 1,403,692 tax on capital gains (losses)	(69,606)	(1,418,801)	(2,139,280)
10. Total (Line 5 through Line 9)	181,560,404	203,875,191	265,523,970
11. Net cash from operations (Line 4 minus Line 10)	105,866,843	53,646,454	76,525,117
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	219,380,479	151,108,679	215,749,812
12.2 Stocks	1,433,542	16,498,207	16,949,651
12.3 Mortgage loans	4,029,841	3,154,033	11,591,573
12.4 Real estate			
12.5 Other invested assets	3,697,501	1,950,864	3,357,201
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments			
12.7 Miscellaneous proceeds	27,058	825,728	4,940,599
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	228,568,421	173,537,511	252,588,836
13. Cost of investments acquired (long-term only):			
13.1 Bonds	331,148,109	245,808,113	319,410,378
13.2 Stocks	1,018,558	26,971,966	27,110,194
13.3 Mortgage loans	4,600,000	12,720,000	16,720,000
13.4 Real estate			
13.5 Other invested assets	(2,864,799)	767,780	17,779,231
13.6 Miscellaneous applications	677,218		
13.7 Total investments acquired (Line 13.1 through Line 13.6)	334,579,086	286,267,859	381,019,803
14. Net increase or (decrease) in contract loans and premium notes	(1,796,643)	(1,685,675)	(2,371,829)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(104,214,022)	(111,044,673)	(126,059,138)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,976,986	(5,283,319)	(2,722,432)
16.5 Dividends to stockholders	25,000,000		
16.6 Other cash provided (applied)	(9,768,775)	68,914,538	84,583,745
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(32,791,789)	63,631,219	81,861,313
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(31,138,968)	6,233,000	32,327,292
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	86,296,625	53,969,333	53,969,333
19.2 End of period (Line 18 plus Line 19.1)	55,157,657	60,202,333	86,296,625

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

20.0001			
20.0002			
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	149,503,843	115,300,319	154,476,399
3. Ordinary individual annuities	62,919,100	63,366,935	74,162,679
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	157,157	191,910	283,145
10. Aggregate of all other lines of business			
11. Subtotal	212,580,100	178,859,164	228,922,223
12. Deposit-type contracts	1,825,227	29,117,060	29,264,408
13. Total	214,405,327	207,976,224	258,186,631
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Line 1001 through Line 1003 plus Line 1098) (Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors.

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

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

B. Debt Restructuring. No change.

C. Reverse Mortgages. No change.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed securities for the 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:						
059522AX0	$ 1,567,453	$ 1,046,806	$ 520,647	$ 1,046,806	$ 864,058	9/30/2011
52524MAV1	375,984	374,383	1,601	374,383	194,047	9/30/2011
76114AAB6	2,783,469	2,613,399	170,070	2,613,399	1,898,682	9/30/2011
059522AX0	1,553,754	1,389,652	164,102	1,389,652	1,167,284	6/30/2011
52523KAJ3	452,360	364,447	87,913	364,447	188,935	6/30/2011
46627MAA5	2,064,922	1,987,518	77,404	1,987,518	1,712,231	6/30/2011
Total	$ 8,797,942	$ 7,776,205	$ 1,021,737	$ 7,776,205	$ 6,025,237	
For the Year ended December 31, 2010:						
74922EAF6	$ 1,225,326	$ 1,188,216	$ 37,110	$ 1,188,216	$ 963,689	12/31/2010
75970JAJ5	3,288,785	2,828,757	460,028	2,828,757	1,732,027	9/30/2010
12668BYF4	873,614	822,221	51,393	822,221	640,666	9/30/2010
021468AG8	474,057	437,385	36,672	437,385	336,905	6/30/2010
02148JAD9	4,359,276	4,081,510	277,766	4,081,510	3,094,139	6/30/2010
45660L2V0	958,864	918,556	40,308	918,556	694,739	6/30/2010
46627MAA5	2,169,057	2,091,979	77,078	2,091,979	1,555,118	6/30/2010
52520QAG9	1,731,038	1,574,713	156,325	1,574,713	1,391,846	6/30/2010
61749EAF4	1,864,433	1,703,579	160,854	1,703,579	1,154,288	6/30/2010
61749WAK3	408,496	381,033	27,463	381,033	257,042	6/30/2010
75970JAJ5	3,378,241	3,308,973	69,268	3,308,973	1,954,255	6/30/2010
76112HAD9	4,081,737	3,624,387	457,350	3,624,387	2,823,418	6/30/2010
Total	$ 24,812,924	$ 22,961,309	$ 1,851,615	$ 22,961,309	$ 16,598,132	
For the six month period ended December 31, 2009:						
059469AF3	$ 1,490,608	$ 1,444,633	$ 45,975	$ 1,444,633	$ 1,028,756	12/31/2009
12668BYF4	918,838	874,496	44,342	874,496	688,317	12/31/2009
225470M67	471,303	436,642	34,661	436,642	316,049	12/31/2009
52522HAN2	487,663	433,435	54,228	433,435	306,297	12/31/2009
65538PAF5	1,692,074	1,654,308	37,766	1,654,308	1,192,396	12/31/2009
75970JAJ5	3,512,054	3,392,332	119,722	3,392,332	2,023,350	12/31/2009
761118MD7	9,410,265	8,971,784	438,481	8,971,784	6,329,385	12/31/2009

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
939344AR8	1,811,749	1,696,249	115,500	1,696,249	1,104,458	12/31/2009
93935WAD6	2,831,930	2,701,120	130,810	2,701,120	1,988,067	12/31/2009
00079CAE9	565,651	558,058	7,593	558,058	440,123	9/30/2009
059515BF2	6,667,397	5,860,477	806,920	5,860,477	4,786,474	9/30/2009
12668WAU1	982,110	917,253	64,857	917,253	323,190	9/30/2009
32056FAG7	302,352	72,289	230,063	72,289	62,926	9/30/2009
52524MAV1	439,440	386,645	52,795	386,645	162,034	9/30/2009
Total	$ 31,583,434	$ 29,399,721	$ 2,183,713	$ 29,399,721	$ 20,751,822	

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of 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
$ (2,545,313)	$ 37,082,497	$ (27,267,793)	$ 180,725,227

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

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

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

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

F. Real Estate. No change.

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

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt. No change.

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

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

14. Contingencies. No change.

15. Leases. No change.

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

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

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2011

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Issue Obligation	-	-	-	-
RMBS	-	-	-	-
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ -	$ -
Preferred stock				
Industrial and miscellaneous	$ -	$ 540,021	$ -	$ 540,021
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ 540,021	$ -	$ 540,021

NOTES TO FINANCIAL STATEMENTS

Common stock				
Industrial and miscellaneous	$ 41,353,312	$ -	$ -	$ 41,353,312
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 41,353,312	$ -	$ -	$ 41,353,312
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	1,299,921	$ 1,299,921
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 1,299,921	$ 1,299,921
Separate account assets	$ 26,739,026	$ -	$ -	$ 26,739,026
Total assets at fair value	$ 68,092,338	$ 540,021	$ 1,299,921	$ 69,932,280
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (335,257)	$ (335,257)
Total liabilities at fair value	$ -	$ -	$ (335,257)	$ (335,257)

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	$ 1,149,423	$ -	$ (776,636)	$ (520,647)	$ 218,510	$ (70,650)	$ -
Derivative assets	2,794,698	-	-	(131,825)	(1,614,429)	251,477	1,299,921
Derivative liabilities	(1,052,902)	-	-	96,741	784,751	(163,847)	(335,257)
Total	$ 2,891,219	$ -	$ (776,636)	$ (555,731)	$ (611,168)	$ 16,980	$ 964,664

	Balance at 3/31/2011	Transfers in Level 3	Transfers out of Level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Purchases, issuances, sales and settlements	Balance at 6/30/2011
RMBS	$ 1,357,153	$ -	$ -	$ (164,103)	$ 50,625	$ (94,253)	$ 1,149,423
Derivative assets	1,863,403	-	-	-	(374,629)	1,305,924	2,794,698
Derivative liabilities	(675,643)	-	-	-	130,218	(507,476)	(1,052,902)
Total	$ 2,544,913	$ -	$ -	$ (164,103)	$ (193,786)	$ 704,195	$ 2,891,219

	Balance at 1/1/2011	Transfers in Level 3	Transfers out of Level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Purchases, issuances, sales and settlements	Balance at 3/31/2011
RMBS	$ 1,395,550	$ -	$ (14,609)	$ -	$ 68,913	$ (92,701)	$ 1,357,153
Derivative assets	744,050	-	-	-	291,942	827,411	1,863,403
Derivative liabilities	(272,940)	-	-	-	(90,872)	(311,831)	(675,643)
Total	$ 1,866,660	$ -	$ (14,609)	$ -	$ 269,983	$ 422,878	$ 2,544,913

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

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

B. Not applicable.

C. Not applicable.

D. Not applicable.

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

NOTES TO FINANCIAL STATEMENTS

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 ( ) No (X)

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

....
....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 28,466,402

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/ Adjusted Carrying Value	2 Current Quarter Book/ Adjusted Carrying Value
14.21 Bonds	$	$ ....
14.22 Preferred Stock	$	$ ....
14.23 Common Stock	$ 8,173,450	$ 6,187,158
14.24 Short-Term Investments	$	$ ....
14.25 Mortgage Loans on Real Estate	$	$ ....
14.26 All Other	$ 71,909,326	$ 73,719,308
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	$ 80,082,776	$ 79,906,466
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	$ 71,604,286
	1.14 Total Mortgages in Good Standing	$ 71,604,286
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 944,112
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)	$ 72,548,398
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	(32.4) %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	14.8 %
3.1	Do you act as a custodian for health savings accounts?	Yes ( ) No (X)
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes ( ) No (X)
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Column 2 Through Column 5	Deposit-Type Contracts
1. Alabama AL	L	908,721	241,777	726		1,151,224	
2. Alaska AK	L	25,681	1,000			26,681	
3. Arizona AZ	L	2,286,837	597,821	771		2,885,429	
4. Arkansas AR	L	97,403	40,000			137,403	
5. California CA	L	9,805,031	889,808	5,332		10,700,171	
6. Colorado CO	L	1,593,043	22,750	475		1,616,268	
7. Connecticut CT	L	782,317		539		782,856	
8. Delaware DE	L	614,133	300	493		614,926	
9. District of Columbia DC	L	137,171		157		137,328	
10. Florida FL	L	8,045,543	2,243,057	11,317		10,299,917	345,204
11. Georgia GA	L	4,326,069	322,965	1,501		4,650,535	
12. Hawaii HI	L	19,586		(50)		19,536	
13. Idaho ID	L	511,840		147		511,987	
14. Illinois IL	L	2,461,517	2,024,193	4,966		4,490,676	
15. Indiana IN	L	4,565,862	2,193,210	4,938		6,764,010	
16. Iowa IA	L	1,030,928	543,600	198		1,574,726	420,000
17. Kansas KS	L	384,312	936,190	33		1,320,535	
18. Kentucky KY	L	1,365,832	742,024	263		2,108,119	
19. Louisiana LA	L	163,209	900	161		164,270	
20. Maine ME	L	60,874				60,874	
21. Maryland MD	L	3,398,701	390,016	6,989		3,795,706	
22. Massachusetts MA	L	2,140,989	437,194	3,050		2,581,233	
23. Michigan MI	L	3,262,006	1,121,265	4,790		4,388,061	102,708
24. Minnesota MN	L	4,332,244	914,741	892		5,247,877	
25. Mississippi MS	L	342,816	75,000	373		418,189	
26. Missouri MO	L	647,351	23,207,728	96		23,855,175	
27. Montana MT	L	79,758	150	317		80,225	
28. Nebraska NE	L	1,624,643	54,000	137		1,678,780	
29. Nevada NV	L	4,061,464		62		4,061,526	
30. New Hampshire NH	L	165,422				165,422	
31. New Jersey NJ	L	3,774,053	2,254,342	28,248		6,056,643	
32. New Mexico NM	L	499,518	17,575	524		517,617	
33. New York NY	N	999,460	4,612	366		1,004,438	
34. North Carolina NC	L	2,050,299	2,832,156	1,667		4,884,122	
35. North Dakota ND	L	17,776	89,398	103		107,277	
36. Ohio OH	L	37,135,252	4,149,522	33,078		41,317,852	957,315
37. Oklahoma OK	L	2,354,461	6,601,202	77		8,955,740	
38. Oregon OR	L	1,074,840	100,000	123		1,174,963	
39. Pennsylvania PA	L	5,471,717	6,853,225	14,471		12,339,413	
40. Rhode Island RI	L	260,516	747	372		261,635	
41. South Carolina SC	L	1,090,913	585,167	2,667		1,678,747	
42. South Dakota SD	L	87,155		111		87,266	
43. Tennessee TN	L	2,522,881	117,567	3,705		2,644,153	
44. Texas TX	L	16,334,933	858,807	2,564		17,196,304	
45. Utah UT	L	4,768,009	711,189	76		5,479,274	
46. Vermont VT	L	64,814		118		64,932	
47. Virginia VA	L	1,479,478	55,170	2,085		1,536,733	
48. Washington WA	L	2,363,476	48,419	1,119		2,413,014	
49. West Virginia WV	L	128,245	157,883	617		286,745	
50. Wisconsin WI	L	666,253	482,430	452		1,149,135	
51. Wyoming WY	L	84,845				84,845	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N	565				565	
55. U.S. Virgin Islands VI	N	2,955				2,955	
56. Northern Mariana Islands MP	N						
57. Canada CN	N	145,610				145,610	
58. Aggregate Other Alien OT	XXX						
59. Subtotal	(a) 50	142,619,327	62,919,100	141,216		205,679,643	1,825,227
90. Reporting entity contributions for employee benefit plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	6,367,072				6,367,072	
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	517,444		15,941		533,385	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	149,503,843	62,919,100	157,157		212,580,100	1,825,227
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	149,503,843	62,919,100	157,157		212,580,100	1,825,227
98. Less Reinsurance Ceded	XXX	31,004,704		387		31,005,091	
99. Totals (All Business) less Reinsurance Ceded	XXX	118,499,139	62,919,100	156,770		181,575,009	1,825,227
DETAILS OF WRITE-INS							
5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)	XXX						
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Line 9401 through Line 9403 plus Line 9498) (Line 94 above)	XXX						

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Barcode

Document Identifier 490: 9 9 9 3 7 2 0 1 1 4 9 0 0 0 0 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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?	YES

EXPLANATION:

BARCODE:

Document Identifier 449:

OVERFLOW PAGE FOR WRITE-INS

OVERFLOW WRITE-INS FOR Page 2, Assets

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	December 31 Prior Year Net Admitted Assets
AGGREGATED AT Line 25, Other than Invested Assets				
2504. Prepaid Dividends	45,936		45,936	39,195
2598. Line 25, Other than Invested Assets	45,936		45,936	39,195

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

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

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	71,980,441	66,854,517
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	4,600,000	16,720,000
2.2. Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	4,029,841	11,591,573
8. Deduct amortization of premium and mortgage interest points and commitment fees	2,201	2,503
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	72,548,399	71,980,441
12. Total Valuation Allowance		
13. Subtotal (Line 11 plus Line 12)	72,548,399	71,980,441
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	72,548,399	71,980,441

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	93,984,480	91,545,690
2. Cost of acquired:		
2.1. Actual cost at time of acquisition		750,000
2.2. Additional investment made after acquisition	9,134,088	154,671
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	1,117,791	4,891,320
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	3,697,501	3,357,201
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	100,538,858	93,984,480
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	100,538,858	93,984,480

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,389,232,780	2,273,818,071
2. Cost of bonds and stocks acquired	332,166,667	346,520,580
3. Accrual of discount	2,794,769	3,217,178
4. Unrealized valuation increase (decrease)	(4,601,392)	4,525,327
5. Total gain (loss) on disposals	2,984,444	(264,498)
6. Deduct consideration for bonds and stocks disposed of	220,814,021	232,699,472
7. Deduct amortization of premium	2,528,961	3,739,751
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	4,410,437	2,144,655
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	2,494,823,849	2,389,232,780
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,494,823,849	2,389,232,780

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,630,037,447	136,710,481	155,891,848	11,031,781	1,580,838,248	1,630,037,447	1,621,887,861	1,570,262,273
2. Class 2 (a)	681,625,648	857,468,080	821,786,807	(16,443,961)	665,786,578	681,625,648	700,862,960	687,438,813
3. Class 3 (a)	85,542,277	5,856,437	3,472,531	8,033,097	89,246,775	85,542,277	95,959,280	86,278,437
4. Class 4 (a)	70,491,895	2,457,138	1,718,852	(2,748,010)	63,858,837	70,491,895	68,482,171	65,016,087
5. Class 5 (a)	8,478,190	418,146	249,544	(535,367)	8,695,003	8,478,190	8,111,425	8,664,531
6. Class 6 (a)	1,149,421		73,948	(1,075,473)	1,357,152	1,149,421		1,395,549
7. Total Bonds	2,477,324,878	1,002,910,282	983,193,530	(1,737,933)	2,409,782,593	2,477,324,878	2,495,303,697	2,419,055,690
PREFERRED STOCK								
8. Class 1								
9. Class 2								
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	630,740			(90,719)	630,740	630,740	540,021	416,020
15. Total Bonds and Preferred Stock	2,477,955,618	1,002,910,282	983,193,530	(1,828,652)	2,410,413,333	2,477,955,618	2,495,843,718	2,419,471,710

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 51,054,042 ; NAIC 2 $ 3,499,108 ; 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	9,420,751	X X X	9,424,764	387	17,681

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	77,729,972	42,596,183
2. Cost of short-term investments acquired	300,655,540	598,252,086
3. Accrual of discount	11,871	51,129
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(8,800)	6,146
6. Deduct consideration received on disposals	368,947,494	562,977,955
7. Deduct amortization of premium	20,338	197,617
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	9,420,751	77,729,972
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	9,420,751	77,729,972

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	471,110
2.	Cost Paid/(Consideration Received) on additions	1,701,671
3.	Unrealized Valuation increase/(decrease)	(873,020)
4.	Total gain (loss) on termination recognized	27,058
5.	Considerations received/(paid) on terminations	362,154
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8)	964,665
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	964,665

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
80589MA@1	SCANA CORP 805901AQ8	2FE	300,000	298,758	303,144	05/23/2007	06/20/2012	BARCLAYS	86	86	36158Y-HB-8	GECMC 2002-3A B	1FE	298,672	303,058
9999999 - TOTALS				298,758	303,144				86	86				298,672	303,058

SI05

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	296,905	1	297,476	1	298,325			1	296,905
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	571	XXX	849	XXX	433	XXX		XXX	1,853
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	297,476	1	298,325	1	298,758			1	298,758

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	964,664	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		964,664
4.	Part D, Column 5	1,299,921	
5.	Part D, Column 6	(335,257)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	(5,265,648)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(5,265,648)
10.	Part D, Column 8	1,299,921	
11.	Part D, Column 9	(6,565,569)	
12.	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,371,448	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	1,371,448	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	13,093,870	13,799,168
2. Cost of cash equivalents acquired	2,109,830,940	1,330,157,652
3. Accrual of discount		119
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	593	510
6. Deduct consideration received on disposals	2,077,793,004	1,330,852,614
7. Deduct amortization of premium		10,965
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	45,132,399	13,093,870
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	45,132,399	13,093,870

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
0001120	Indianapolis	IN		09/12/2003	09/27/2011	889,337							872,993	872,993			
0199999 - Mortgages closed by repayment						889,337							872,993	872,993			
Mortgages with partial repayment																	
0001096	Henderson	NV		12/20/2001		2,638,346								13,467			
0001101	Pittsburgh	PA		05/10/2002		4,561,715								25,381			
0001120	Indianapolis	IN		09/12/2003		889,337								5,532			
0001126	Austin	TX		09/24/2004		902,299								5,799			
0001128	Germantown	TN		03/23/2005		4,813,135								30,782			
0001130	Glen Mills	PA		04/25/2005		479,432		(733)			(733)			574			
0044667	Lakeland	FL		08/05/1999		7,063,273								33,068			
0126790	Seminole	FL		05/04/1995		760,119								37,169			
0126792	Miami	FL		08/16/1995		890,768								41,500			
0126794	Titusville	FL		09/05/1995		689,357								20,744			
0126797	Newport	KY		11/28/1995		1,090,433								49,505			

(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)																	
0126798	Terre Haute	IN		12/18/1995		773,270								22,542			
0126799	Lake Buena Vista	FL		02/16/1996		1,258,267								34,497			
0126800	Cincinnati	OH		02/22/1996		627,145								17,470			
0126802	Miami	FL		10/16/1996		1,152,845								27,274			
0126804	Tampa	FL		12/15/1996		1,222,149								28,043			
0126809	Knoxville	TN		02/19/1998		2,000,446								52,937			
0126811	Birmingham	AL		06/03/1998		1,256,493								53,224			
0126816	West Columbia	SC		11/22/1999		2,743,537								55,252			
0126818	Newport News	VA		12/22/1999		3,574,233								69,971			
0126820	Spartanburg	SC		02/16/2000		4,085,566								78,300			
0126824	Oswego	IL		12/13/2000		3,176,645								34,602			
0126829	Birmingham	AL		06/18/2003		2,255,867								17,613			
0126835	Bloomington	IN		03/22/2007		2,494,537								5,783			
0126836	Placerville	CA		12/23/2009		4,143,502								20,607			
0126837	Downers Grove	IL		04/23/2010		12,437,722								129,138			
0126838	La Vergne	TN		12/21/2010		4,000,000								24,588			
0126839	Charleston	SC		03/31/2011										18,102			
0299999 - Mortgages with partial repayment						71,980,438		(733)			(733)			953,464			
0599999 - TOTALS						72,869,775		(733)			(733)		872,993	1,826,457			

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
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated												
	ABRY BROADCAST PARTNERS III LP	BOSTON	MA	ABRY BROADCAST PARTNERS III LP		03/19/1997	3		3,050		197,655	0.344
	COMPASS PARTNERS EURO EQ FUND LP	HAMILTON	BERMUDA	COMPASS PARTNERS EURO EQ FUND LP		07/28/1998	3		17,061		116,665	0.610
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated									20,111		314,320	
3999999 - TOTAL - Unaffiliated									20,111		314,320	
4199999 - TOTALS									20,111		314,320	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Deposit	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated																			
	ABRY BROADCAST PARTNERS III LP	BOSTON	MA	ABRY BROADCAST PARTNE	03/19/1997	09/30/2011	3,050							3,050	3,050				
	MERITAGE PRIVATE EQUITY FUND	WILMINGTON	DE	MERITAGE PRIVATE EQUI	09/21/1999	08/18/2011	734,246							734,246	734,246				
	LEXINGTON CAPITAL PARTNERS II	WILMINGTON	DE	LEXINGTON CAPITAL PAR	04/08/1998	09/30/2011	57,986							57,986	57,986				
	COMPASS PARTNERS EURO EQ FUND	HAMILTON	BERMUDA	COMPASS PARTNERS EURO	07/28/1998	09/09/2011	422,039							422,039	422,039				
	PROVIDENCE EQUITY PARTNERS III	PROVIDENCE	RI	PROVIDENCE EQUITY PAR	01/22/1999	07/01/2011	6,596							6,596	6,596				
	VS&A COMMUNICATIONS PARTNERS I	WILMINGTON	DE	VS&A COMMUNICATIONS P	01/14/1999	08/17/2011	1,002,565							1,002,565	1,002,565				
1599999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Common Stock - Unaffiliated							2,226,482							2,226,482	2,226,482				
3999999 - TOTAL - Unaffiliated							2,226,482							2,226,482	2,226,482				
4199999 - TOTALS							2,226,482							2,226,482	2,226,482				

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
36230U-YF-0	GNMA HECM . 4.676% 09/01/46		08/25/2011	BANK of AMERICA SEC		2,174,063	2,000,000.00	6,506	1
36295$-YY-Y	GNM 11-93 A . 4.677% 10/26/61		09/15/2011	BANK of AMERICA SEC		1,087,813	1,000,000.00	3,248	1
36295$-ZZ-Z	GN HMBS URBAN KL-UF58 . 4.647% 10/20/61		09/07/2011	KNIGHT LIBERTAS LLC		2,175,625	2,000,000.00	4,647	1
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		08/01/2011	Interest Capitalization		3,221	3,221.00		1
690353-SU-2	OPIC AgencyVAR . 0.090% 06/15/17		07/13/2011	MELLON CAPITAL MKT		5,000,000	5,000,000.00	460	1
0599999 - Subtotal - Bonds - U.S. Governments						10,440,721	10,003,221.00	14,861	
Bonds - All Other Governments									
683234-DP-0	PROV OF ONTARIO . 1.600% 09/21/16	A	09/14/2011	NATIONAL BANK OF CANADA		6,991,600	7,000,000.00		1FE
1099999 - Subtotal - Bonds - All Other Governments						6,991,600	7,000,000.00		
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES		07/28/2011	BARCLAYS		500,000	500,000.00		1Z*
31392J-TL-3	FNR 2003-20 MZ . 5.750% 03/25/33		09/01/2011	Interest Capitalization		105,766	105,766.00		1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z . 5.500% 12/15/		09/01/2011	Interest Capitalization		132,133	132,133.00		1
31394R-VW-6	FHLMC 2758 ZG . 5.500% 04/15/33		09/01/2011	Interest Capitalization		102,811	102,811.00		1
38373V-N8-9	GNMA - CMO 2002-81 Z . 6.112% 09/16/42		09/01/2011	Interest Capitalization		51,835	51,835.00		1
38373Y-6Z-2	GNMA - CMO 2003-16 Z . 5.568% 02/16/44		09/01/2011	Interest Capitalization		44,626	44,626.00		1
38373Y-UK-8	GNMA - CMO 2003-5 Z . 5.689% 11/16/42		09/01/2011	Interest Capitalization		69,292	69,292.00		1
485107-CK-0	KC MO TIF VRDN . 0.220% 11/01/28		07/27/2011	STERN		2,000,000	2,000,000.00	5,713	1FE
663903-DM-1	NORTHEAST OH . 6.038% 11/15/40		08/03/2011	MERRILL LYNCH-NY--FX INC		2,140,820	2,000,000.00	27,842	1Z*
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE		09/19/2011	PRIVATE PLACEMENT		2,735,000	2,735,000.00		2
803321-LG-1	SARASOTA CNTY FLA UTIL SYS . 7.401% 10/0		08/17/2011	MERRILL LYNCH-NY--FX INC		6,550,113	5,750,000.00	166,677	1Z*
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						14,432,396	13,491,463.00	200,231	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
057224-BA-4	BAKER HUGHES INC . 3.200% 08/15/21		08/10/2011	J P MORGAN SEC FIXED INC		2,993,880	3,000,000.00		1FE
05948K-XT-1	BOAA 2005-2 1CB4 . 5.500% 03/25/35		09/01/2011	Interest Capitalization		19,554	19,554.00		3Z*
07388V-AE-8	BSCMS 2007-T26 A4 . 5.471% 01/12/45		09/14/2011	BANK of AMERICA SEC		1,114,141	1,000,000.00	2,736	1Z*
1248ME-AG-4	CBASS 2007-CB4 A2D . 5.863% 04/25/37		08/16/2011	AMHERST SECURITIES GROUP		418,146	509,934.00	1,495	4Z*
12686C-AY-5	CABLEVISION SYSTEMS CORP . 8.625% 09/15/		07/27/2011	BANK of AMERICA SEC		102,120	92,000.00	2,998	4FE
147446-AR-9	CASE NEW HOLLAND INC . 7.875% 12/01/17		08/18/2011	BARCLAYS		1,308,500	1,200,000.00	20,606	3FE
15671B-AE-1	CENVEO CORP . 8.875% 02/01/18		09/20/2011	RBS GREENWICH CAPITAL		80,000	100,000.00	1,282	4FE
18055#-AK-8	CLARION LIONS PP . 5.840% 06/15/19		08/30/2011	PRINCERIDGE GROUP LLC		525,640	500,000.00	7,057	2
20046F-AU-4	COMM 2001-J2A B . 6.304% 07/16/34		09/08/2011	JEFFERIES & CO 1		1,002,344	1,000,000.00	2,101	1Z*
22546B-AC-4	CSMC 2007-C5 A2 . 5.589% 09/15/40		08/10/2011	J P MORGAN SEC FIXED INC		1,996,198	1,967,000.00	4,275	1Z*
23305Y-AC-3	DBUBS 2011-LC3A A3 . 4.638% 04/10/21		08/11/2011	DEUTSCHE BANK		2,019,957	2,000,000.00	7,472	1Z*
24823U-AG-3	DENBURY RESOURCES INC . 8.250% 02/15/20		08/11/2011	BANK of AMERICA SEC		658,170	639,000.00	26	4FE
25179M-AL-7	DEVON ENERGY CORPORATION . 5.600% 07/15/		08/10/2011	Various		6,132,280	6,000,000.00	10,267	2FE
26779Y-AA-7	DYNACAST INT/FIN . 9.250% 07/15/19		07/13/2011	J P MORGAN SEC HI-YIELD		328,955	323,000.00		4FE
28370T-AE-9	EL PASO PIPELINE . 5.000% 10/01/21		09/16/2011	NOMURA SECURITIES INTERNATIONA		3,007,200	3,000,000.00	417	3FE
302051-AP-2	EXIDE TECHNOLOGIES . 8.625% 02/01/18		07/21/2011	Various		242,050	235,000.00	10,191	4FE
302051-AQ-0	EXIDE TECHNOLOGIES . 8.625% 02/01/18		09/19/2011	Tax Free Exchange		241,866	235,000.00	2,703	4FE
398433-AF-9	GRIFFON CORPORATION . 7.125% 04/01/18		08/15/2011	Tax Free Exchange		465,220	465,000.00	13,621	3FE
404121-AC-9	HCA INC . 6.500% 02/15/20		07/26/2011	J P MORGAN SEC HI-YIELD		468,000	468,000.00		3FE
458140-AJ-9	INTEL CORPORATION . 3.300% 10/01/21		09/14/2011	GOLDMAN SACHS		1,995,240	2,000,000.00		1FE
46636V-AD-8	JPMCC 2011-C5 ASB . 3.678% 08/15/46		09/16/2011	J P MORGAN SEC FIXED INC		1,009,997	1,000,000.00	2,860	1Z*
491674-BE-6	KU ENERGY CORP . 3.250% 11/01/20		07/07/2011	Tax Free Exchange		2,814,569	3,000,000.00	17,875	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

(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)									
539830-AW-9	LOCKHEED MARTIN . 5.720% 06/01/40		07/29/2011	Tax Free Exchange		2,060,000	2,060,000.00	18,984	1FE
61760R-BA-9	MSC 2011-C3 A3 . 4.054% 08/15/49		09/14/2011	MORGAN STANLEY FIXED INC		1,009,967	1,000,000.00	450	1Z*
628782-AH-7	NBTY INC . 9.000% 10/01/18		07/27/2011	Tax Free Exchange		46,515	44,000.00	1,276	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
681936-AX-8	OMEGA HEALTHCARE . 6.750% 10/15/22		07/14/2011	Tax Free Exchange		587,964	593,000.00	9,896	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		57,890	58,000.00	1,269	2FE
828807-CD-7	SIMON PROPERTY GROUP INC . 5.650% 02/01/		09/16/2011	GOLDMAN SACHS		1,104,660	1,000,000.00	7,847	1FE
88732J-BB-3	TIME WARNER CABLE INC . 5.500% 09/01/41		09/07/2011	BANK of AMERICA SEC		982,160	1,000,000.00		2FE
893647-AP-2	TRANSDIGM INC . 7.750% 12/15/18		09/21/2011	Tax Free Exchange		500,000	500,000.00	10,333	4FE
92553P-AC-6	VIACOM INC-CLASS B . 6.750% 10/05/37		08/25/2011	WELLS FARGO		2,336,040	2,000,000.00	54,375	2FE
952355-AH-8	WEST CORP . 8.625% 10/01/18		08/26/2011	Tax Free Exchange		95,812	93,000.00	914	4FE
G9284#-AX-5	VITOL FINANCE PP . 5.010% 07/30/18		07/22/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
06415C-AA-7	BANK OF NOVA SCOTIA . 2.150% 08/03/16	A	07/26/2011	BARCLAYS		4,997,650	5,000,000.00		1FE
05541V-AA-4	BG ENERGY CAPITAL PLC . 4.000% 12/09/20	F	09/09/2011	FTN FINANCIAL SECURITIES		3,217,800	3,000,000.00	31,667	1FE
26835P-AC-4	EDP FINANCE BV . 4.900% 10/01/19	F	07/21/2011	J P MORGAN SEC FIXED INC		2,437,500	3,000,000.00	46,958	2FE
35177P-AV-9	FRANCE TELECOM . 2.750% 09/14/16	F	09/07/2011	BANK of AMERICA SEC		1,989,360	2,000,000.00		1FE
639365-AE-5	NAVIOS MARITIME . 8.125% 02/15/19	F	08/08/2011	GOLDMAN SACHS		161,650	185,000.00	8,039	4FE
686194-B*-1	ORIFLAME COSMTCS PP . 4.740% 07/13/18	F	07/01/2011	PRINCERIDGE GROUP LLC		500,000	500,000.00		2Z
767201-AQ-9	RIO TINTO FIN USA LTD . 3.750% 09/20/21	F	09/14/2011	MORGAN STANLEY FIXED INC		1,994,880	2,000,000.00		1FE
F0868*-AB-1	BARILLA FRANCE PP . 4.760% 07/15/21	F	07/01/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
G2044@-AX-3	COMPASS GROUPL PLC PP . 3.980% 10/01/21	F	09/08/2011	PRINCERIDGE GROUP LLC		500,000	500,000.00		2FE
G9605#-AD-1	WHITBREAD PRIVATE PLACEMENT . 3.920% 01/	F	08/27/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
N3386#-AE-9	FUGRO NV PRIVATE PLACEMENT . 4.050% 08/1	F	08/01/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00		2Z
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						61,448,871	61,286,488.00	320,661	
Bonds - Hybrid Securities									
05567S-AA-0	BNSF FUNDING TRUST I . 6.613% 12/15/55		08/18/2011	FTN FINANCIAL SECURITIES		3,060,000	3,000,000.00	20,941	2FE
4899999 - Subtotal - Bonds - Hybrid Securities						3,060,000	3,000,000.00	20,941	
8399997 - Subtotal - Bonds - Part 3						96,373,587	94,781,172.00	556,694	
8399999 - Subtotal - Bonds						96,373,587	94,781,172.00	556,694	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
31337#-10-5	FHLB CINCINNATI		09/14/2011	PRIVATE PLACEMENT	182.000	18,200			A
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						18,200			
9799997 - Subtotal - Common Stocks - Part 3						18,200			
9799999 - Subtotal - Common Stocks						18,200			
9899999 - Subtotal - Preferred and Common Stocks						18,200			
9999999 - TOTALS						96,391,787		556,694	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
36203C-E4-0	GNMA # 344955 . 7.500% 08/15/23		09/01/2011	Paydown		90	90.00	87	88		2		2		90				5	08/15/2023	1
36203G-JY-0	GNMA # 348679 . 7.500% 05/15/23		09/01/2011	Paydown		3,425	3,425.00	3,289	3,341		84		84		3,425				172	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 . 7.500% 11/15/25		09/01/2011	Paydown		5,937	5,937.00	5,859	5,881		56		56		5,937				264	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 . 7.500% 10/15/29		09/01/2011	Paydown		102	102.00	102	102						102				5	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 . 6.500% 12/15/28		09/01/2011	Paydown		3,926	3,926.00	3,981	3,963		(37)		(37)		3,926				168	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 . 7.000% 07/15/28		09/01/2011	Paydown		1,515	1,515.00	1,537	1,529		(14)		(14)		1,515				70	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 . 6.500% 05/15/29		09/01/2011	Paydown		48	48.00	48	48						48				2	05/15/2029	1
36209V-MH-4	GNMA # 482860 . 6.500% 12/15/28		09/01/2011	Paydown		537	537.00	544	541		(5)		(5)		537				23	12/15/2028	1
36209V-NQ-3	GNMA # 482899 . 6.500% 01/15/29		09/01/2011	Paydown		410	410.00	410	410						410				18	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 . 6.500% 03/15/29		09/01/2011	Paydown		162	162.00	162	162						162				7	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 . 8.000% 03/15/30		09/01/2011	Paydown		498	498.00	496	496		2		2		498				26	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 . 7.500% 10/15/29		09/01/2011	Paydown		1,091	1,091.00	1,092	1,091						1,091				55	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 . 6.500% 06/15/29		09/01/2011	Paydown		1,447	1,447.00	1,399	1,411		36		36		1,447				63	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 . 8.000% 03/15/30		09/01/2011	Paydown		53	53.00	53	53						53				3	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 . 8.000% 03/15/30		09/01/2011	Paydown		838	838.00	835	835		3		3		838				45	03/15/2030	1
36297E-ZY-4	G2 #710059 . 4.500% 11/20/60		07/01/2011	Paydown		24,788	24,788.00	25,400			(612)		(612)		24,788				279	02/01/2022	1
690353-RV-1	OPIC US AGENCY Floating Rate MTN . 0.		08/22/2011	MELLON CAPITAL MKT		3,000,000	3,000,000.00	3,000,000	3,000,000						3,000,000				3,984	12/15/2019	1
0599999 - Subtotal - Bonds - U.S. Governments						3,044,866	3,044,866.00	3,045,292	3,019,948		(482)		(482)		3,044,866				5,189		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
01016Q-AB-8	AKRON STUDENT HSG ASSOC LLC HOUSING		09/15/2011	Redemption 100.0000		95,000	95,000.00	95,000	95,000						95,000				6,185	03/15/2018	1Z*
130536-PR-0	CA PCR WST MGMT POLLUTION . 1.450% 08		08/01/2011	Redemption 100.0000		500,000	500,000.00	500,000							500,000				2,026	08/01/2023	2Z*
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES		08/01/2011	Redemption 100.0000		500,000	500,000.00	500,000							500,000				3,000	08/01/2037	1Z*
3128EX-VS-4	FHLMC # D61525 . 8.000% 07/01/25		09/01/2011	Paydown		522	522.00	532	528		(5)		(5)		522				28	07/01/2025	1
3128MS-BK-5	FHLMC # H00042 . 5.500% 07/01/35		09/01/2011	Paydown		58,402	58,402.00	58,557	58,520		(118)		(118)		58,402				2,403	07/01/2035	1
3128MT-PK-8	FGCI # H01326 . 5.500% 08/01/35		09/01/2011	Paydown		168,094	168,094.00	167,241	167,305		790		790		168,094				6,759	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 . 4.500% 07/01/24		09/01/2011	Paydown		35,564	35,564.00	36,253	36,190		(626)		(626)		35,564				1,076	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 . 4.000% 12/01/24		09/01/2011	Paydown		591,117	591,117.00	604,463	603,532		(12,415)		(12,415)		591,117				16,130	12/01/2024	1
3128PR-LS-6	FGLMC J12137 . 4.500% 05/01/25		09/01/2011	Paydown		49,246	49,246.00	51,124	51,047		(1,801)		(1,801)		49,246				1,464	05/01/2025	1
31339D-A6-5	FHR 2417-ZX . 8.500% 01/01/32		09/01/2011	Paydown		199,173	199,173.00	217,811	207,681		(8,508)		(8,508)		199,173				10,786	01/01/2032	1
31371M-JC-2	FNMA # 255959 . 6.000% 10/01/35		09/01/2011	Paydown		15,563	15,563.00	15,832	15,821		(257)		(257)		15,563				594	10/01/2035	1
31374A-HS-2	FNMA # 308141 . 8.000% 04/01/25		09/01/2011	Paydown		990	990.00	984	984		6		6		990				52	04/01/2025	1
31374Q-XD-2	FNMA # 321176 . 7.500% 09/01/25		09/01/2011	Paydown		2,681	2,681.00	2,669	2,668		12		12		2,681				136	09/01/2025	1
31392A-CW-6	FNMA - CMO 2001-62 ZC . 8.500% 11/25/		09/01/2011	Paydown		215,307	215,307.00	235,535	223,790		(8,483)		(8,483)		215,307				12,235	10/01/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z . 8.500% 11/25/3		09/01/2011	Paydown		260,608	260,608.00	284,230	270,451		(9,843)		(9,843)		260,608				14,898	06/01/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC . 8.500% 02/25/3		09/01/2011	Paydown		139,540	139,540.00	155,259	146,675		(7,135)		(7,135)		139,540				7,977	06/01/2031	1
31392F-3V-7	FNMA 2002-77 Z . 5.500% 12/25/32		09/01/2011	Paydown		333,130	333,130.00	302,896	317,846		15,283		15,283		333,130				12,126	12/25/2032	1
31392V-NQ-1	FGLMC 2496 ZH . 5.500% 09/15/32		09/01/2011	Paydown		601,660	601,660.00	545,067	574,236		27,424		27,424		601,660				22,295	09/15/2032	1
31396Q-KJ-7	FNR 2009-52 AJ . 4.000% 07/25/24		09/01/2011	Paydown		161,801	161,801.00	168,905	168,215		(6,414)		(6,414)		161,801				4,354	10/01/2019	1
31397Q-T2-4	FNR 2010-157 NA . 3.500% 03/25/37		09/01/2011	Paydown		13,024	13,024.00	13,216			(191)		(191)		13,024				266	03/01/2019	1
31398L-NM-6	FHR 3609 LE . 3.000% 12/15/24		09/01/2011	Paydown		96,493	96,493.00	98,107	98,011		(1,518)		(1,518)		96,493				1,929	01/01/2022	1
31402L-K9-2	FNMA # 732120 . 4.500% 08/01/33		09/01/2011	Paydown		37,774	37,774.00	36,074	36,137		1,637		1,637		37,774				1,083	08/01/2033	1
31405M-VT-1	FNMA # 793626 . 5.500% 09/01/34		09/01/2011	Paydown		302,206	302,206.00	306,950	306,637		(4,431)		(4,431)		302,206				10,675	09/01/2034	1
31412S-D3-6	FNMA # 933122 . 5.500% 01/01/38		09/01/2011	Paydown		882,439	882,439.00	895,935	895,136		(12,697)		(12,697)		882,439				32,050	01/01/2038	1
31414E-NX-8	FNMA # 964006 . 5.000% 07/01/23		09/01/2011	Paydown		378,725	378,725.00	395,058	393,532		(14,807)		(14,807)		378,725				13,017	07/01/2023	1
31415R-ND-2	FNMA # 986988 . 5.000% 07/01/23		09/01/2011	Paydown		242,147	242,147.00	251,493	250,617		(8,470)		(8,470)		242,147				8,268	07/01/2023	1
31416X-LG-3	FNMA AB2126 . 3.000% 01/01/26		09/01/2011	Paydown		205,206	205,206.00	201,198			4,008		4,008		205,206				3,656	01/01/2026	1
31417V-RS-4	FNMA # AC8596 . 4.000% 01/01/25		09/01/2011	Paydown		375,277	375,277.00	378,443	378,197		(2,920)		(2,920)		375,277				10,031	01/01/2025	1
31418M-JL-7	FNMA # AD0266 . 5.500% 09/25/21		09/01/2011	Paydown		189,337	189,337.00	199,928	198,814		(9,477)		(9,477)		189,337				6,897	09/25/2021	1

(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
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. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
31419K-U4-5	FNMA # AE8702 . 3.500% 11/01/25		09/01/2011	Paydown		133,336	133,336.00	135,628	135,569		(2,232)		(2,232)		133,336				788	11/01/2025	1
38373R-6H-7	GNMA - CMO 2001-60 ZL . 6.500% 12/20/		09/01/2011	Paydown		37,339	37,339.00	36,854	37,020		319		319		37,339				1,617	12/20/2031	1
38373X-DY-9	GNMA - CMO 2002-45 PAC . 6.000% 05/16		09/01/2011	Paydown		67,887	67,887.00	69,775	68,317		(430)		(430)		67,887				2,708	03/01/2017	1
38373X-EK-8	GNMA - CMO 2002-45 Z . 6.000% 06/20/		09/01/2011	Paydown		173,136	173,136.00	158,559	165,531		7,605		7,605		173,136				6,941	06/20/2032	1
38377T-VE-8	GNR 2011-21 PV . 4.500% 08/20/26		09/01/2011	Paydown		11,463	11,463.00	11,955			(493)		(493)		11,463				258	07/01/2020	1
385466-AS-6	GRAND FORKS ND HOSP FAC . 0.120% 12/0		07/13/2011	MERRILL LYNCH-NY--FX INC		3,000,000	3,000,000.00	3,000,000							3,000,000				655	12/01/2016	1FE
469404-TS-6	JACKSONVILLE FL HLTH AUTH . 0.130% 08		07/13/2011	SUNTRUST		2,900,000	2,900,000.00	2,900,000	2,900,000						2,900,000				2,973	08/15/2033	1FE
485428-QC-3	KANSAS ST DEV FIN AUTH REV . 0.220% 0		08/01/2011	Redemption 100.0000		5,000	5,000.00	5,000							5,000				5	09/01/2032	1FE
60528A-BX-1	MSBUSFIN VRDN . 0.100% 11/01/35		07/13/2011	WACHOVIA		3,200,000	3,200,000.00	3,200,000	3,200,000						3,200,000				2,617	11/01/2035	1FE
709163-DD-8	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		07/07/2011	Call 100.0000		150,000	150,000.00	150,000	150,000						150,000				2,301	01/01/9999	1Z*
709163-DD-8	PENNSYLVANIA ST HIGHER ED . 0.000% Pe		09/29/2011	Redemption 100.0000		300,000	300,000.00	300,000	300,000						300,000				4,603	01/01/9999	1Z*
751093-FE-0	RALEIGH NC CTFS PRTN VRDN . 0.220% 08		08/01/2011	Redemption 100.0000		100,000	100,000.00	100,000	100,000						100,000				163	08/01/2033	1FE
986476-AX-7	York . 1.000% 09/15/24		09/01/2011	Redemption 100.0000		400,000	400,000.00	400,000							400,000				2,000	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						17,129,188	17,129,188.00	17,186,528	12,554,006		(56,186)		(56,186)		17,129,188				240,028		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000780-GR-1	AMAC 2003-6 1A4 . 5.500% 05/25/33		09/01/2011	Paydown		81,435	81,435.00	70,238	71,025		10,410		10,410		81,435				2,964	05/25/2033	1Z*
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4		09/01/2011	Paydown		6,954	6,954.00	5,568	5,339		1,614		1,614		6,954				346	12/25/2031	1Z*
021468-AG-8	CWALT 2006-14CB A7 . 6.000% 05/25/36		09/01/2011	Paydown		7,980	7,980.00	6,981	6,965		1,015		1,015		7,980				326	05/25/2036	3Z*
02148J-AD-9	CWALT 2006-39CB 1A4 . 6.000% 01/25/37		09/01/2011	Paydown		79,931	79,931.00	72,592	72,120		7,811		7,811		79,931				3,200	01/25/2037	4Z*
02151H-AY-1	CWALT 2007-17CB M1 . 5.750% 08/25/37		09/02/2011	Paydown		2	1,420,681.00	135,789	1,728		(1,726)		(1,726)		2					08/25/2037	1Z*
02660T-ER-0	AHM 2005-2 5A1 . 5.064% 09/25/35		09/01/2011	Paydown		22,854	22,854.00	22,787	22,781		74		74		22,854				768	09/25/2035	1Z*
038521-AD-2	ARAMARK CORP-CL B . 8.500% 02/01/15		07/01/2011	GOLDMAN SACHS		285,303	274,000.00	279,652	276,443		(571)		(571)		275,872		9,431	9,431	21,737	02/01/2015	4FE
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL		09/01/2011	Paydown		34,134	34,134.00	33,585	33,754		381		381		34,134				1,812	09/25/2026	2Z*
059469-AF-3	BOAA 2006-7 A6 . 5.859% 10/25/36		09/01/2011	Paydown		14,013	14,013.00	13,615	13,541		472		472		14,013				547	10/25/2036	4Z*
05946X-2B-8	BAFC 2005-8 4A6 . 5.500% 01/25/36		09/01/2011	Paydown		229,677	229,677.00	229,928	229,058		618		618		229,677				8,417	06/01/2012	1Z*
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-S6-1	BAFC 2005-7 3A1 . 5.750% 11/25/35		09/01/2011	Paydown		15,187	15,187.00	15,062	15,087		100		100		15,187				601	11/25/2035	1Z*
05946X-U9-2	BAFC 2005-7 4A3 . 5.750% 11/25/35		09/01/2011	Paydown		92,822	92,822.00	90,886	91,469		1,353		1,353		92,822				3,334	11/25/2035	1Z*
05946X-ZZ-9	BAFC 2005-4 2A1 . 5.500% 08/25/35		09/01/2011	Paydown		69,086	69,086.00	65,740	66,583		2,503		2,503		69,086				2,493	08/25/2035	1Z*
05948K-FY-0	BOAA 2003-9 1CB4 . 5.500% 11/25/33		09/01/2011	Paydown		174,683	174,683.00	166,890	169,166		5,517		5,517		174,683				4,487	11/25/2033	1Z*
05949C-NH-5	BOAMS 2005-11 1A5 . 5.750% 12/25/35		09/01/2011	Paydown		110,012	110,012.00	107,674	108,406		1,605		1,605		110,012				4,191	12/25/2035	2Z*
059522-AX-0	BAFC 2007-C 1A5 . 5.563% 05/20/36		09/28/2011	Paydown		73,950	73,950.00	53,459	56,808	14,051	18,975	15,884	17,142		73,950				2,741	05/20/2036	6Z*
05954C-BE-7	BOAMS 2007-3 B1 . 6.049% 09/25/37		09/01/2011	Paydown		1	212,928.00	1,951	6,370	56	(6,432)		(6,376)		1				2,953	09/25/2037	3Z*
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*
07387B-CK-7	BSCMS 2005-T20 AAB . 5.134% 10/12/42		09/01/2011	Paydown		86,863	86,863.00	89,828	88,800		(1,937)		(1,937)		86,863				2,996	05/01/2014	1Z*
1248ME-AG-4	CBASS 2007-CB4 A2D . 5.863% 04/25/37		09/01/2011	Paydown		2,732	2,732.00	2,240			492		492		2,732				13	04/25/2037	5FE
1248P8-AB-5	CBASS 2006-MH1 AF2 . 5.650% 10/25/36		09/01/2011	Paydown		49,317	49,317.00	49,312	49,133		184		184		49,317				1,807	10/25/2036	1Z*
125590-AE-9	CIT MARINE TRUST 99-A CTFS . 6.200% 1		09/15/2011	Paydown		2,637	2,637.00	2,636	2,636		2		2		2,637				109	11/15/2019	4Z*
12628L-AJ-9	CSAB 2006-4 A6A . 5.684% 11/25/36		09/01/2011	Paydown		44,473	44,473.00	42,597	41,709		2,764		2,764		44,473				1,719	11/25/2036	4Z*
126650-AF-7	CVS CORP . 7.770% 01/10/12		09/10/2011	Redemption 100.0000		106,620	106,620.00	106,809	106,651		(30)		(30)		106,620				5,526	01/10/2012	3Z*
12667F-3U-7	CWALT 2005-J1 1A8 . 5.500% 02/25/35		09/01/2011	Paydown		79,319	79,319.00	75,223	76,474		2,845		2,845		79,319				2,699	02/25/2035	1Z*
12667F-C9-4	CWALT 2004-J13 1A4 . 5.030% 02/25/35		09/01/2011	Paydown		97,785	97,785.00	98,656	97,636		148		148		97,785				3,139	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	478,441		4,882		4,882		483,322				4,280	04/25/2034	1Z*
12667F-JL-0	CWALT 2004-12CB 1A1 . 5.000% 07/25/19		09/01/2011	Paydown		96,956	96,956.00	97,683	97,636		(680)		(680)		96,956				3,231	06/01/2019	1Z*
12667G-7H-0	CWALT 2005-46CB A14 . 5.500% 10/25/35		09/01/2011	Paydown		50,390	50,390.00	49,064	49,462		927		927		50,390				1,900	10/25/2035	4Z*
12667G-AH-6	CWALT 2005-13CB A8 . 5.500% 05/25/35		09/01/2011	Paydown		80,672	80,672.00	77,924	78,817		1,854		1,854		80,672				3,055	05/25/2035	3Z*
12667G-PV-9	CWALT 2005-20CB 1A3 . 5.500% 07/25/35		09/01/2011	Paydown		16,742	16,742.00	16,264	16,539		203		203		16,742				618	07/25/2035	3Z*

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
12667G-XD-0	CWALT 2005-28CB 2A4 . 5.750% 08/25/35		09/01/2011	Paydown		10,781	10,781.00	10,566	10,630		151		151		10,781				(1,117)	08/25/2035	3Z*
12668A-AL-9	CWALT 2005-47CB A11 . 5.500% 10/25/35		09/01/2011	Paydown		70,548	70,548.00	70,115	70,169		378		378		70,548				2,572	10/25/2035	4Z*
12668A-NW-1	CWALT 2005-54CB 1N1 . 5.500% 10/25/35		09/01/2011	Paydown		1,836	1,836.00	1,836	1,833		3		3		1,836				68	10/25/2035	4Z*
12668B-YF-4	CWALT 2006-7CB 1A14 . 6.000% 05/25/36		09/01/2011	Paydown		16,606	20,593.00	16,932	16,832		2,164		2,164		16,606				834	05/25/2036	4Z*
12668G-AC-6	CWL 2006-S9 A3 . 5.728% 11/25/35		09/01/2011	Paydown		29,956	29,956.00	22,901	22,745		7,211		7,211		29,956				1,149	11/25/2035	3Z*
12668G-AD-4	CWL 2006-S9 A4 . 5.794% 11/25/35		09/01/2011	Paydown		37,445	37,445.00	27,213	26,236		11,209		11,209		37,445				1,453	11/25/2035	1Z*
12668X-AD-7	CWL 2006-S8 A4 . 5.650% 03/25/36		09/01/2011	Paydown		108,691	108,691.00	75,237	69,187		39,504		39,504		108,691				4,112	03/25/2036	1Z*
126694-HK-7	CWHL 2005-25 A6 . 5.500% 11/25/35		09/01/2011	Paydown		9,069	9,069.00	8,800	8,930		139		139		9,069				323	11/25/2035	1Z*
126694-JX-7	CWHL 2005-24 A7 . 5.500% 11/25/35		09/01/2011	Paydown		222,527	222,527.00	221,067	221,499		1,028		1,028		222,527				8,172	11/25/2035	2Z*
126694-KZ-0	CWHL 2005-24 A33 . 5.500% 11/25/35		09/01/2011	Paydown		82,325	82,325.00	81,811	81,975		350		350		82,325				3,026	11/25/2035	1Z*
12669E-T5-5	CWHL 2003-39 A19 . 5.000% 10/25/33		09/01/2011	Paydown		280,892	280,892.00	268,252	276,292		4,600		4,600		280,892				6,114	10/25/2033	1Z*
12669F-RG-0	CWHL 2004-4 A5 . 5.250% 05/25/34		09/01/2011	Paydown		23,201	23,201.00	23,096	23,103		98		98		23,201				809	05/25/2034	1Z*
12669F-UC-5	CWHL 2004-9 A7 . 5.250% 06/25/34		09/01/2011	Paydown		14,024	14,024.00	13,166	13,517		507		507		14,024				517	06/25/2034	1Z*
134429-AW-9	CAMPBELL SOUP CO . 4.250% 04/15/21		08/17/2011	BARCLAYS		3,155,100	3,000,000.00	2,984,700			343		343		2,985,043		170,057	170,057	48,521	04/15/2021	1FE
15132E-LC-0	CDMC 2005-1 A5 . 5.716% 02/18/35		09/01/2011	Paydown		24,252	24,252.00	24,237	24,215		37		37		24,252				1,000	02/18/2035	1Z*
152314-PJ-3	CXHE 2005-D AF6 . 5.235% 10/25/35		09/01/2011	Paydown		22,398	22,398.00	22,398	22,398						22,398				780	10/25/2035	1Z*
15671B-AB-7	CENVEO CORP 10.500% 08/15/16		09/20/2011	RBS GREENWICH CAPITAL		81,000	100,000.00	100,000	100,000						100,000		(19,000)	(19,000)	11,608	08/15/2016	5FE
17285T-AD-8	CITADEL BROADCASTING CORP . 7.750% 12.		09/16/2011	Call 107.7500		53,875	50,000.00	50,000	50,000						50,000		3,875	3,875	2,971	12/15/2018	3FE
172973-N7-0	CMSI 2005-1 1A10 . 5.750% 02/25/35		09/01/2011	Paydown		385,583	385,583.00	391,608	391,625		(6,042)		(6,042)		385,583				15,186	05/01/2012	1Z*
172973-YS-2	CMSI 2004-5 1A2 . 5.500% 08/25/34		09/01/2011	Paydown		97,628	97,628.00	96,591	97,201		427		427		97,628				3,558	08/25/2034	1Z*
172973-ZJ-1	CMSI 2004-5 1A18 . 5.250% 08/25/34		09/01/2011	Paydown		96,187	96,187.00	96,187	96,187						96,187				3,329	08/25/2034	1Z*
173067-AC-3	CGCMT 2004-C1 A3 . 5.251% 04/15/40		09/01/2011	Paydown		139,958	139,958.00	146,289	144,977		(5,020)		(5,020)		139,958				4,886	11/01/2013	1Z*
17312H-AB-5	CRMSI 2007-2 A2 . 5.977% 06/25/37		09/01/2011	Paydown		534,599	534,599.00	503,860	531,281		3,318		3,318		534,599				21,211	06/25/2037	1Z*
221470-AA-5	COSO GEOTHERMAL . 7.000% 07/15/26		07/15/2011	Redemption 100.0000		29,172	29,172.00	29,172	29,172						29,172				2,042	07/15/2026	4Z*
22540V-GE-6	CSFB 2001-CKN5 A4 . 5.435% 09/15/34		08/01/2011	Paydown		1,018,547	1,018,547.00	1,010,192	1,015,953		2,594		2,594		1,018,547				33,271	09/15/2034	1Z*
22541Q-FV-9	CSFB 2003-17 1A4 . 5.500% 06/25/33		09/01/2011	Paydown		185,829	185,829.00	178,824	180,796		5,034		5,034		185,829				1,438	06/25/2033	1Z*
22541S-5U-8	CSFB 2005-FIX1 A5 . 4.900% 05/25/35		09/01/2011	Paydown		46,720	46,720.00	46,691	46,609		111		111		46,720				1,609	05/25/2035	3Z*
22541S-W3-8	CSFB 2004-8 4A3 . 5.500% 12/25/34		09/01/2011	Paydown		51,749	51,749.00	50,099	50,595		1,154		1,154		51,749				1,883	12/25/2034	1Z*
225458-5R-5	CSFB 2005-9 2A1 . 5.500% 10/25/35		09/01/2011	Paydown		24,795	24,795.00	24,109	24,222		573		573		24,795				830	10/25/2035	2Z*
22546B-AC-4	CSMC 2007-C5 A2 . 5.589% 09/15/40		09/01/2011	Paydown		2,017	2,017.00	2,046			(30)		(30)		2,017				9	05/01/2014	1Z*
225470-M6-7	CSMC 2006-3 IA4A . 5.896% 03/25/36		09/01/2011	Paydown		4,040	4,040.00	3,734	3,751		289		289		4,040				165	03/25/2036	1Z*
233050-AN-3	DBUBS 2011-LC1A A1 . 3.742% 06/01/17		09/01/2011	Paydown		9,949	9,949.00	10,048			(99)		(99)		9,949				185	06/01/2017	1Z*
23314#-AF-6	DCT INDUSTRIAL PP . 4.020% 08/01/16		08/01/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000.00	1,000,000							1,000,000					08/01/2016	2Z
251510-EJ-8	DBALT 2005-3 4A4 . 5.250% 06/25/35		09/01/2011	Paydown		23,111	23,111.00	21,902	22,542		569		569		23,111				814	06/25/2035	1Z*
251510-FX-6	DBALT 2005-4 A6 . 5.300% 09/25/35		09/01/2011	Paydown		19,761	19,761.00	19,554	19,638		123		123		19,761				716	09/25/2035	4Z*
251510-ML-4	DBALT 2006-AB1 A3 . 5.865% 02/25/36		09/01/2011	Paydown		121,680	121,680.00	111,277	111,222		10,458		10,458		121,680				4,776	02/25/2036	1Z*
251513-BC-0	DBALT 2006-AB4 A6A1 . 5.869% 10/25/3		09/01/2011	Paydown		16,950	16,950.00	15,170	14,719		2,231		2,231		16,950				644	10/25/2036	4Z*
25151E-AD-5	DBALT 2006-AB3 A4 . 6.423% 06/25/36		09/01/2011	Paydown		21,370	21,370.00	18,432	17,828		3,542		3,542		21,370				910	06/25/2036	1Z*
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		241,866	235,000.00	242,050			(184)		(184)		241,866				13,175	02/01/2018	4FE
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 . 7.150%		09/28/2011	Redemption 100.0000		27,558	27,558.00	26,367	27,482		76		76		27,558				1,970	09/28/2012	2Z*
32051G-KU-8	FHASI 2005-2 1A2 . 5.500% 05/25/35		09/01/2011	Paydown		48,601	48,601.00	49,239	48,534		67		67		48,601				1,742	04/01/2012	1Z*
32051G-RW-7	FHASI 2005 FA5 1A6 . 5.500% 08/25/35		09/01/2011	Paydown		69,339	69,339.00	69,880	69,689		(350)		(350)		69,339				2,578	07/01/2035	2Z*
32051G-SD-8	FHASI 2005-FA5 3A1 . 5.500% 08/25/35		09/01/2011	Paydown		6,169	6,169.00	6,165	6,163		6		6		6,169				226	08/25/2035	3Z*
32056F-AG-7	FHASI 2007-5 B1 . 6.250% 08/25/37		09/01/2011	Paydown		1	75,381.00	2,815	2,841		(3,641)		(3,641)		1				538	08/25/2037	1Z*
33736X-FT-1	FIRST UNION NATL BK COMM MTG 2002-C1		09/01/2011	Paydown		1,297,491	1,297,491.00	1,310,415	1,296,834		656		656		1,297,491				54,293	01/01/2012	1Z*
36186L-AG-8	GMAC 2007-HE2 A6 . 6.249% 07/25/37		09/01/2011	Paydown		42,326	70,553.00	68,241	64,136		3,478		3,478		42,327				3,457	07/25/2037	1Z*
3622EL-AF-3	GSAA 2006-18 AF5A . 6.002% 12/25/36		09/01/2011	Paydown		60,838	60,838.00	56,490	56,324		4,514		4,514		60,838				2,502	12/25/2036	1Z*
362341-MR-7	GSAMP 2005-7F 2A6 . 5.500% 09/25/35		09/01/2011	Paydown		182,078	182,078.00	173,315	175,641		6,436		6,436		182,078				7,118	09/25/2035	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
36249K-AA-8	GSMS 2010-C1 A1 . 3.679% 08/10/43		09/01/2011	Paydown		40,964	40,964.00	42,192	42,124		(1,160)		(1,160)		40,964				1,002	05/01/2020	1Z*
398433-AE-2	GRIFFON CORPORATION . 7.125% 04/01/18		08/15/2011	Tax Free Exchange		465,220	465,000.00	465,266			(46)		(46)		465,220				13,621	04/01/2018	3FE
404119-BA-6	HCA INC . 9.625% 11/15/16		07/27/2011	J P MORGAN SEC HI-YIELD		304,950	285,000.00	303,434	299,797		(1,953)		(1,953)		297,844		7,106	7,106	19,354	11/15/2016	3FE
437089-AE-5	INHEL 2006-1 A5 . 6.022% 05/25/36		09/01/2011	Paydown		4,229	4,229.00	686	623		3,606		3,606		4,229				124	05/25/2036	1Z*
45660L-2V-0	RAST 2005-A16 A3 . 6.000% 02/25/36		09/01/2011	Paydown		16,753	16,753.00	15,999	15,935		818		818		16,753				672	02/25/2036	3Z*
45660L-S8-3	RAST 2005-A14 A1 . 5.500% 12/25/35		09/01/2011	Paydown		20,462	20,462.00	19,535	19,813		649		649		20,462				743	12/25/2035	3Z*
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 . 5.560%		09/01/2011	Paydown		14,630	14,630.00	14,629	14,602		28		28		14,630				543	01/25/2036	2Z*
46412Q-AE-7	IRWHE 2006-2 2A4 . 6.170% 02/25/36		09/01/2011	Paydown		16,114	16,114.00	15,738	15,767		348		348		16,114				686	02/25/2036	5Z*
46625Y-DB-6	JPMCC 2004-CBX A3 . 4.184% 01/12/37		08/01/2011	Paydown		1,744,711	1,744,711.00	1,688,962	1,741,620		3,091		3,091		1,744,711				46,587	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	976		20,042				753	12/25/2035	3Z*
46629P-AB-4	JPMCC 2006-LDP9 A2 . 5.134% 05/15/47		09/01/2011	Paydown		66,345	66,345.00	70,979	70,747		(4,402)		(4,402)		66,345				2,118	06/01/2016	1Z*
485260-BH-5	KANSAS GAS & EL CO . 5.647% 03/29/21		09/29/2011	Redemption 100.0000		564,967	564,967.00	533,173	543,947		21,019		21,019		564,967				31,904	03/29/2021	2FE
487836-BE-7	KELLOGG CO . 3.250% 05/21/18		08/17/2011	Morgan Stanley		1,028,400	1,000,000.00	997,510			49		49		997,559		30,841	30,841	8,396	05/21/2018	1FE
491674-BD-8	KU ENERGY CORP . 3.250% 11/01/20		07/07/2011	Tax Free Exchange		2,814,569	3,000,000.00	2,808,990			5,579		5,579		2,814,569				62,563	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
52108H-UK-8	LBUBS 2003-C7 A2 . 4.064% 09/15/27		09/11/2011	Paydown		441,066	441,066.00	441,411	440,920		146		146		441,066				11,074	10/11/2011	1Z*
52520Q-AG-9	RAST 2006-7 1A7 . 6.000% 11/25/36		09/01/2011	Paydown		29,168	42,750.00	37,160	35,265		3,382		3,382		29,168				1,741	11/25/2036	4Z*
52521H-AD-5	LMT 2006-9 1A4 . 5.750% 01/25/37		09/01/2011	Paydown		86,258	144,336.00	131,430	126,840		9,610		9,610		86,257				5,553	01/25/2037	5Z*
525221-DF-1	LXS 2005-6 A2 . 5.440% 09/25/35		09/01/2011	Paydown		30,803	30,803.00	30,803	30,803						30,803				1,123	09/25/2035	1Z*
525221-DL-8	LXS 2005-6 A4 . 5.510% 10/25/35		09/01/2011	Paydown		56,024	56,024.00	55,578	55,730		294		294		56,024				2,076	10/25/2035	1Z*
52522H-AN-2	LXS 2006-8 3A5 . 6.050% 06/25/36		09/01/2011	Paydown		13,821	21,052.00	20,339	19,118		1,107		1,107		13,820				897	06/25/2036	4Z*
52523K-AJ-3	LXS 2006-17 WF5 . 5.950% 11/25/36		09/01/2011	Paydown		1	14,986.00	10,926	13,557		194	13,750	(13,556)		1				648	11/25/2036	5Z*
539830-AV-1	LOCKHEED MARTIN . 5.720% 06/01/40		07/29/2011	Tax Free Exchange		2,060,000	2,060,000.00	2,060,000	2,060,000						2,060,000				78,100	06/01/2040	1FE
570506-AM-7	MARKWEST ENERGY PART/FIN . 6.750% 11/		07/01/2011	CIBC WORLD MARKET		12,420	12,000.00	12,000	12,000						12,000		420	420	551	11/01/2020	3FE
57643L-LF-1	MABS 2005-AB1 A6 . 5.471% 10/25/35		09/01/2011	Paydown		11,469	11,469.00	11,468	11,440		29		29		11,469				407	10/25/2035	2Z*
585055-AV-8	MEDTRONIC INC . 4.125% 03/15/21		09/21/2011	Morgan Stanley		2,125,600	2,000,000.00	1,989,140			444		444		1,989,584		136,016	136,016	43,771	03/15/2021	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO . 5.671% 08/		08/01/2011	Redemption 100.0000		106,667	106,667.00	106,667	106,667						106,667				6,049	08/01/2025	1Z*
61745M-A3-7	MSC 2004-3 2A7 . 5.500% 04/25/34		09/01/2011	Paydown		24,090	24,090.00	23,435	23,770		320		320		24,090				901	04/25/2034	1Z*
61745M-W2-5	MSC 2005-T17 A4 . 4.520% 12/13/41		09/01/2011	Paydown		850,924	850,924.00	855,396	850,342		582		582		850,924				28,633	10/01/2011	1Z*
61745M-XA-6	MSC 2004-HQ3 A3 . 4.490% 01/13/41		09/01/2011	Paydown		152,730	152,730.00	150,830	151,230		1,499		1,499		152,730				4,532	01/13/2041	1Z*
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A . 6.092%		09/01/2011	Paydown		42,642	42,642.00	36,467	35,946		6,696		6,696		42,642				1,606	10/25/2036	1Z*
61749W-AK-3	MSM 2006-11 1A4 . 6.513% 08/25/36		09/01/2011	Paydown		12,585	12,585.00	10,080	9,787		2,798		2,798		12,585				445	08/25/2036	1Z*
61751D-AH-7	MSM 2006-17XS A5W . 5.941% 12/25/36		09/01/2011	Paydown		59,746	59,746.00	51,534	50,656		9,090		9,090		59,746				2,366	12/25/2036	1Z*
628782-AG-9	NBTY INC . 9.000% 10/01/18		07/27/2011	Tax Free Exchange		46,515	44,000.00	46,713	9,000		(198)		(198)		46,515				3,256	10/01/2018	4FE
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		52,843	52,843.00	43,944	43,265		9,578		9,578		52,843				2,040	03/25/2047	1Z*
681936-AW-0	OMEGA HEALTHCARE . 6.750% 10/15/22		07/14/2011	Tax Free Exchange		587,964	593,000.00	587,795	481,057		174		174		587,964				31,133	10/15/2022	3FE
681936-AX-8	OMEGA HEALTHCARE . 6.750% 10/15/22		08/01/2011	DEUTSCHE BANK		104,260	104,000.00	103,749			1		1		103,751		509	509	2,126	10/15/2022	3FE
693492-AC-4	PINAFORE LLC/INC . 9.000% 10/01/18		09/02/2011	Call 103.0000		4,120	4,000.00	4,160	4,154		(14)		(14)		4,140		(20)	(20)	333	10/01/2018	4FE
69349H-AB-3	PNM RESOURCES INC . 9.250% 05/15/15		07/19/2011	SEAPORT GROUP LLC		359,433	322,000.00	328,400	326,412		(488)		(488)		325,924		33,509	33,509	20,436	05/15/2015	3FE
716495-AM-8	PETROHAWK ENERGY CORP . 6.250% 06/01/		09/26/2011	Tax Free Exchange		57,890	58,000.00	57,888			2		2		57,890				1,269	06/01/2019	4FE
74922E-AF-6	RALI 2006-QS6 1A6 . 6.250% 06/01/36		09/01/2011	Paydown		21,485	39,644.00	35,049	34,085		1,949		1,949		21,485				1,721	06/01/2036	4Z*
74927T-AA-9	RBSSP 2010-9 3A1 . 5.000% 10/26/34		09/26/2011	Paydown		42,698	42,698.00	43,232	43,271		(573)		(573)		42,698				(1,816)	10/26/2034	1Z*
75970J-AJ-5	RAMC 2007-1 AF6 . 5.710% 04/25/37		09/01/2011	Paydown		3,820	3,820.00	3,109	3,090		730		730		3,820				131	04/25/2037	4Z*
760985-H7-9	RAMP 2003-RZ5 A7 . 4.970% 12/25/33		09/01/2011	Paydown		90,331	90,331.00	90,290	90,220		111		111		90,331				2,891	12/25/2033	1Z*
76110H-LK-3	RALI 2003-QS21 . A2 . 4.800% 11/25/33		09/01/2011	Paydown		22,678	22,678.00	22,681	22,627		51		51		22,678				717	04/01/2014	1Z*
761118-MD-7	RALI 2005-QS16 A4 . 5.750% 11/25/35		09/01/2011	Paydown		238,644	238,644.00	225,375	225,195		13,449		13,449		238,644				9,216	11/25/2035	3Z*
761118-XQ-6	RALI 2006-QS3 1A12 . 6.000% 03/25/36		09/01/2011	Paydown		5,711	10,092.00	8,819	8,756		462		462		5,711				419	03/25/2036	3Z*
76112H-AD-9	RAST 2006-A9CB A4 . 6.000% 09/25/36		09/01/2011	Paydown		44,439	134,409.00	117,976	110,867		7,035		7,035		44,439				5,757	09/25/2036	5Z*

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
863576-AC-8	SASC 2005-5 1A3 . 5.750% 04/25/35		09/01/2011	Paydown		24,947	24,947.00	25,157	25,025		(78)		(78)		24,947				942	03/01/2035	2Z*
863576-CL-6	SASC 2005-6 5A6 . 5.000% 05/25/35		09/01/2011	Paydown		156,517	156,517.00	155,515	155,885		632		632		156,517				5,247	05/25/2035	1Z*
863579-P8-5	SARM 2006-1 5A1 . 2.934% 02/25/36		09/01/2011	Paydown		308,519	308,519.00	307,555	298,812		9,707		9,707		308,519				6,331	02/25/2036	3Z*
86359D-NK-9	SASC 2005-15 2A1 . 5.750% 08/25/35		09/01/2011	Paydown		143,727	143,727.00	141,476	142,144		1,583		1,583		143,727				5,674	08/25/2035	2Z*
86359D-SR-9	SASC 2005-17 5A1 . 5.500% 10/25/35		09/01/2011	Paydown		64,946	64,946.00	64,428	64,507		438		438		64,946				2,359	10/25/2035	4Z*
872225-AH-0	TBW 2006-5 A6 . 5.900% 11/25/36		09/01/2011	Paydown		46,979	46,979.00	46,796	46,817		163		163		46,979				1,391	11/25/2036	1Z*
88031J-AB-2	TENASKA GEORGIA PARTNERS . 9.500% 02/		08/01/2011	Redemption 100.0000		18,753	18,753.00	18,753	18,753						18,753				1,782	02/01/2030	2Z*
893647-AN-7	TRANSDIGM INC . 7.750% 12/15/18		09/21/2011	Tax Free Exchange		500,000	500,000.00	500,000	500,000						500,000				29,816	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	1,043,774	1,007,153		(7,153)		(7,153)		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		17,960	16,000.00	17,240			(13)		(13)		17,227		733	733	181	12/15/2019	4FE
92903P-AA-7	VORNADO DP LLC 2010-VN0 A1 . 2.970% 0		09/01/2011	Paydown		21,067	21,067.00	21,067	21,066		1		1		21,067				417	09/13/2028	1Z*
939344-AR-8	WMALT 2006-4 3A6 . 6.102% 05/25/36		09/01/2011	Paydown		29,919	48,588.00	38,412	37,610		2,109		2,109		29,919				2,015	05/25/2036	1Z*
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 . 5.9		09/01/2011	Paydown		43,227	43,227.00	39,333	38,294		4,932		4,932		43,227				1,725	10/25/2036	1Z*
949772-AG-2	WFMBS 2005-18 2A4 . 5.500% 12/25/35		09/01/2011	Paydown		486,219	486,219.00	487,890	485,044		1,175		1,175		486,219				17,934	04/01/2012	1Z*
94981S-AG-9	WFMBS 2005-16 A4 . 5.750% 01/25/36		09/01/2011	Paydown		143,939	143,939.00	141,555	142,258		1,680		1,680		143,939				5,502	01/25/2036	1Z*
94986A-AC-2	WFMBS 2007-8 1A3 . 6.000% 07/25/37		09/21/2011	RBS GREENWICH CAPITAL		914,531	1,000,000.00	914,531	957,604		4,586		4,586		962,190		(47,658)	(47,658)	49,167	07/25/2037	2Z*
952355-AG-0	WEST CORP . 8.625% 10/01/18		08/26/2011	Tax Free Exchange		95,812	93,000.00	96,178	86,494		(289)		(289)		95,812				6,937	10/01/2018	4FE
064149-C3-9	BANK OF NOVA SCOTIA . 1.450% 07/26/13	A	08/08/2011	DEUTSCHE BANK		2,029,352	2,000,000.00	1,997,200	1,997,588		566		566		1,998,154		31,198	31,198	30,208	07/26/2013	1FE
92658T-AG-3	VIDEOTRON LTD . 6.875% 01/15/14	A	07/18/2011	Call 101.1460		106,203	105,000.00	108,281	105,577		(299)		(299)		105,278		925	925	7,279	01/15/2014	3FE
05567H-CV-6	BNP PARIBAS . 7.440% 04/20/17	R	09/20/2011	CITIGROUP GLOBAL MKTS		520,500	500,000.00	500,000	500,000						500,000		20,500	20,500	35,005	04/20/2017	1FE
368266-AF-9	GAZ CAPITAL (GAZPROM) . 6.510% 03/07/	F	08/03/2011	HONG KONG SHANGHAI BK		1,105,000	1,000,000.00	1,000,000	1,000,000						1,000,000		105,000	105,000	59,856	03/07/2022	2FE
36828T-AA-8	GAZPROM INTL SA . 7.201% 02/01/20	F	08/03/2011	HONG KONG SHANGHAI BK		256,760	227,221.00	227,221	227,221						227,221		29,539	29,539	16,680	02/01/2020	2FE
36828T-AA-8	GAZPROM INTL SA . 7.201% 02/01/20	F	08/01/2011	Redemption 100.0000		31,537	31,537.00	31,537	31,537						31,537				2,271	02/01/2020	2FE
75405T-AA-7	RASGAS II . 5.298% 09/30/20	F	07/14/2011	UBS WARBURG		986,219	921,700.00	921,700	921,700						921,700		64,519	64,519	39,201	09/30/2020	1Z*
87927V-AS-7	TELECOM ITALIA CAPITAL . 6.200% 07/18	F	07/18/2011	Maturity		3,000,000	3,000,000.00	3,053,100	3,007,084		(7,084)		(7,084)		3,000,000				186,000	07/18/2011	2FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						42,673,117	44,361,585.00	42,158,244	28,267,098	14,107	265,335	30,349	249,094		42,095,617		577,500	577,500	1,513,444		
Bonds - Credit Tenant Loans																					
09255#-AA-7	WALGREEN Blackstone . 7.480% 02/01/18		09/01/2011	Redemption 100.0000		27,251	27,251.00	27,324	27,287		(36)		(36)		27,251				1,360	02/01/2018	1
34417@-AA-2	WALGREEN FOG Partners Five . 7.320% 0		09/01/2011	Redemption 100.0000		56,354	56,354.00	55,911	56,136		219		219		56,354				2,751	02/01/2018	1
56033@-AA-9	CVS CORP MAIN DEV LLC . 8.720% 07/01/		09/01/2011	Redemption 100.0000		20,184	20,184.00	20,998	20,556		(371)		(371)		20,184				1,174	07/01/2017	2
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC . 8.060		09/01/2011	Redemption 100.0000		28,845	28,845.00	28,759	28,799		46		46		28,845				1,551	11/01/2019	2
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE . 7		09/01/2011	Redemption 100.0000		21,469	21,469.00	20,922	21,204		265		265		21,469				1,106	02/01/2018	2
4199999 - Subtotal - Bonds - Credit Tenant Loans						154,104	154,104.00	153,914	153,982		122		122		154,104				7,941		
Bonds - Hybrid Securities																					
055185-20-1	BAC CAPITAL TRUST IV		08/24/2011	BLOOMBERG TRADEBOOK		857,279	45,000.00	981,900	981,900						981,900		(124,621)	(124,621)	49,571	05/03/2033	3FE
05565A-AB-9	BNP PARIBAS . 7.195% 06/25/37	F	08/22/2011	MORGAN STANLEY FIXED INC		1,620,000	2,000,000.00	1,940,140	1,940,140						1,940,140		(320,140)	(320,140)	95,933	06/25/2037	1FE
48123C-AA-2	JPMORGAN CHASE CAPT XX . 6.550% 09/29		09/20/2011	J P MORGAN SEC FIXED INC		990,000	1,000,000.00	1,039,470	1,039,470						1,039,470		(49,470)	(49,470)	64,408	09/29/2036	2FE
903301-20-8	USB CAPITAL VII		09/08/2011	Call 25.0000		2,589,325	103,573.00	2,589,303							2,589,303		23	23	47,750	08/15/2035	2FE
4899999 - Subtotal - Bonds - Hybrid Securities						6,056,604	3,148,573.00	6,550,813	3,961,510						6,550,813		(494,208)	(494,208)	257,662		
8399997 - Subtotal - Bonds - Part 4						69,057,879	67,838,315.00	69,094,791	47,956,544	14,107	208,789	30,349	192,547		68,974,588		83,292	83,292	2,024,264		
8399999 - Subtotal - Bonds						69,057,879	67,838,315.00	69,094,791	47,956,544	14,107	208,789	30,349	192,547		68,974,588		83,292	83,292	2,024,264		
9999999 - TOTALS						69,057,879		69,094,791	47,956,544	14,107	208,789	30,349	192,547		68,974,588		83,292	83,292	2,024,264		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contacts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/(Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P500 OTC OPTION- ASIAN-BSID	Index Account Hedge	N/A	Index	Barclays	08/15/2011	08/15/2012	690		1217.000		44,067		23,306		23,306	(20,761)						100/100
S&P500 OTC OPTION- ASIAN-BSID	Index Account Hedge	N/A	Index	Barclays	09/15/2011	09/14/2012	318		1221.000		23,100		12,908		12,908	(10,192)						100/100
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Index	Barclays	03/15/2011	03/15/2012	7,943		1295.000		744,412		252,390		252,390	(492,023)						100/101
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Index	Barclays	06/15/2011	06/15/2012	13,999		1278.000		1,195,708		727,379		727,379	(468,328)						100/100
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Index	Barclays	08/15/2011	08/15/2012	1,402		1217.000		135,531		121,391		121,391	(14,140)						100/100
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Index	Barclays	09/15/2011	09/14/2012	1,672		1221.000		185,040		67,775		67,775	(117,265)						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	06/15/2011	03/17/2012	7		128.000		5,166		2,142		2,142	(3,024)						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	03/15/2011	03/17/2012	10		130.000		9,280		2,850		2,850	(6,430)						100/101
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/25/2011	03/17/2012	3		130.000		2,880		855		855	(2,025)						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	04/15/2011	03/17/2012	12		133.000		10,080		2,244		2,244	(7,836)						100/138
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	04/15/2011	03/17/2012	49		133.000		40,817		9,163		9,163	(31,654)						100/138
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/23/2011	03/17/2012	13		133.000		10,140		2,431		2,431	(7,709)						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/23/2011	03/17/2012	4		133.000		3,120		748		748	(2,372)						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	07/15/2011	03/17/2012	7		133.000		4,935		1,309		1,309	(3,626)						100/133
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/13/2011	03/17/2012	66		135.000		51,942		11,220		11,220	(40,722)						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/13/2011	03/17/2012	6		135.000		4,698		1,020		1,020	(3,678)						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/20/2011	03/17/2012	23		135.000		17,664		3,910		3,910	(13,754)						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/20/2011	03/17/2012	7		135.000		5,376		1,190		1,190	(4,186)						100/107

(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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contacts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Call Options and Warrants (continued)																						
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	06/15/2011	06/16/2012	7		128.000		5,971		3,164		3,164	(2,807)						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	07/15/2011	06/16/2012	7		133.000		5,929		2,142		2,142	(3,787)						100/133
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	07/15/2011	06/16/2012	30		133.000		25,440		9,180		9,180	(16,260)						100/133
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	11/15/2010	12/17/2011	23		121.000	21,781			8,142		8,142	(20,263)						100/113
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	11/15/2010	12/17/2011	12		121.000	11,352			4,248		4,248	(10,572)						100/113
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	12/15/2010	12/17/2011	8		126.000	6,544			1,520		1,520	(6,064)						100/120
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	12/15/2010	12/17/2011	24		126.000	19,632			4,560		4,560	(18,192)						100/120
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	06/15/2011	12/17/2011	7		128.000		4,116		1,106		1,106	(3,010)						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	01/14/2011	12/17/2011	14		130.000		11,718		1,358		1,358	(10,360)						100/167
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	03/15/2011	12/17/2011	10		130.000		7,930		970		970	(6,960)						100/101
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/25/2011	12/17/2011	2		130.000		1,612		194		194	(1,418)						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	04/15/2011	12/17/2011	12		133.000		8,424		756		756	(7,668)						100/138
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/23/2011	12/17/2011	4		133.000		2,528		252		252	(2,276)						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	07/15/2011	12/17/2011	7		133.000		3,752		441		441	(3,311)						100/133
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	02/15/2011	12/17/2011	3		134.000		2,133		153		153	(1,980)						100/148
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/13/2011	12/17/2011	6		135.000		3,846		246		246	(3,600)						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/20/2011	12/30/2011	7		135.000		4,466		399		399	(4,067)						100/107
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	01/14/2011	01/21/2012	99		130.000		86,435		16,137		16,137	(70,298)						100/167
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	02/15/2011	01/21/2012	6		134.000		4,602		636		636	(3,966)						100/148
0089999 - Purchased Options - Hedging Other - Call Options and Warrants										59,309	2,672,858		1,299,835		1,299,835	(1,446,584)						
0149999 - Purchased Options - Subtotal - Hedging Other										59,309	2,672,858		1,299,835		1,299,835	(1,446,584)						
0369999 - Purchased Options -Total Purchased Options - Call Options and Warrants										59,309	2,672,858		1,299,835		1,299,835	(1,446,584)						
0429999 - Purchased Options - Subtotal - Total Purchased Options										59,309	2,672,858		1,299,835		1,299,835	(1,446,584)						
Written Options - Hedging Other - Call Options and Warrants																						
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Index	Barclays	09/15/2011	09/14/2012	(1,672)		1317.000		(105,797)		(68,887)		(68,887)	36,910						100/100
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Index	Barclays	03/15/2011	03/15/2012	(7,943)		1423.000		(296,437)		(23,150)		(23,150)	273,287						100/101
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Index	Barclays	06/15/2011	06/15/2012	(13,999)		1392.000		(487,144)		(184,434)		(184,434)	302,710						100/100
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Index	Barclays	08/15/2011	08/15/2012	(1,402)		1325.000		(65,759)		(49,599)		(49,599)	16,160						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	04/15/2011	03/17/2012	(49)		146.000		(13,279)		(1,715)		(1,715)	11,564						100/138
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/23/2011	03/17/2012	(13)		146.000		(3,237)		(455)		(455)	2,782						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/13/2011	03/17/2012	(66)		148.000		(16,236)		(1,716)		(1,716)	14,520						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	05/20/2011	03/17/2012	(23)		148.000		(5,336)		(598)		(598)	4,738						100/107
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	07/15/2011	06/16/2012	(30)		145.000		(9,660)		(2,520)		(2,520)	7,140						100/133
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	12/15/2010	12/17/2011	(24)		139.000	(6,984)			(480)		(480)	7,848						100/120
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Index	US - CBOE	02/15/2011	12/17/2011	(20)		139.000		(3,540)		(20)		(20)	3,520						100/148
SPDR TRUST SERIES 1 OPTION	Index Account Hedge	N/A	Index	US - CBOE	01/18/2011	01/21/2012	(99)		121.000		(31,422)		(1,683)		(1,683)	29,739						100/167
0509999 - Written Options - Hedging Other - Call Options and Warrants										(6,984)	(1,037,847)		(335,257)		(335,257)	710,918						
0569999 - Written Options - Subtotal - Hedging Other										(6,984)	(1,037,847)		(335,257)		(335,257)	710,918						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contacts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0789999 - Written Options - Total Written Options - Call Options and Warrants										(6,984)	(1,037,847)		(335,257)		(335,257)	710,918						
0849999 - Written Options - Subtotal - Total Written Options										(6,984)	(1,037,847)		(335,257)		(335,257)	710,918						
Swaps - Hedging Effective - Interest Rate																						
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Int Rate	Royal Bank of Ca	12/18/2008	12/03/2018		80,000,000	3 Month LIBOR			176,267			(6,230,312)					1,071,448		100/100
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Int Rate	Royal Bank of Ca	12/18/2008	12/03/2018		(80,000,000)	-2.850			(1,710,000)										100/100
0859999 - Swaps - Hedging Effective - Interest Rate												(1,533,733)			(6,230,312)					1,071,448		
0909999 - Swaps - Subtotal - Hedging Effective												(1,533,733)			(6,230,312)					1,071,448		
Swaps - Replication - Credit Default																						
RSAT# 80589MA@1		N/A	Credit	Barclays	05/23/2007	06/20/2012		300,000	21.000			478	86		86	1,246				300,000	2FE	
0989999 - Swaps - Replication - Credit Default												478	86		86	1,246				300,000		
1029999 - Swaps - Subtotal - Replication												478	86		86	1,246				300,000		
1159999 - Swaps - Total Swaps - Interest Rate												(1,533,733)			(6,230,312)					1,071,448		
1169999 - Swaps - Total Swaps - Credit Default												478	86		86	1,246				300,000		
1209999 - Swaps - Subtotal - Total Swaps												(1,533,255)	86		(6,230,226)	1,246				1,371,448		
1399999 - Totals - Subtotal - Headging Effective												(1,533,733)			(6,230,312)					1,071,448		
1409999 - Totals - Subtotal - Headging Other										52,325	1,635,011		964,578		964,578	(735,666)						
1419999 - Totals - Subtotal - Replication												478	86		86	1,246				300,000		
1449999 - TOTAL										52,325	1,635,011	(1,533,255)	964,664		(5,265,648)	(734,420)				1,371,448		

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

Broker Name	Net Cash Deposits

NONE

(a)

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

NONE

SCHEDULE DB - Part D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value > 0	Contracts With Book/ Adjusted Carrying Value < 0	Exposure net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives				94,686	(9,187)	94,686	94,686	(9,187)	94,686		
NAIC 1 Designation											
Barclay	Yes	Yes		1,205,235	(326,070)	879,165	1,205,235	(326,070)	879,165	300,000	300,000
Royal Bank of Canada	Yes	Yes						(6,230,312)		1,071,448	1,071,448
0299999 - Total NAIC 1 Designation				1,205,235	(326,070)	879,165	1,205,235	(6,556,382)	879,165	1,371,448	1,371,448
0899999 - TOTAL				1,299,921	(335,257)	973,851	1,299,921	(6,565,569)	973,851	1,371,448	1,371,448

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	21,457	21,335	10/03/2011
3128X1-KG-1	4.00 FMNT GB 06-13 A	1	1,570	1,557	10/03/2011
3128X2-TM-7	5.00 FMNT GB 07-14A	1	60,821	60,079	10/03/2011
3128X3-4U-4	4.52 FMNT 07-12 U4	1	513	505	10/03/2011
3128X4-UZ-2	5.625 FMNT GB15-35Z2	1	55,467	55,348	10/03/2011
3128X5-KS-6	5.55 FMNT 11-16 S6	1	33,651	33,886	10/03/2011
3128X5-L7-1	5.875 FMNT 12-37 71	1	55,756	54,872	10/03/2011
3128X5-MN-5	6.09 FMNT 11-26 N5	1	36,618	36,875	10/03/2011
3128X5-PH-5	5.94 FMNT 14-37 H5	1	36,382	36,082	10/03/2011
313312-WH-9	FCDN 05/02/12	1	134,483	131,846	10/03/2011
31331G-AU-3	5.24 FCSB 23 R	1	5,195	5,109	10/03/2011
31331G-BZ-1	4.92 FCSB 28 H	1	2,099	2,061	10/03/2011
31331G-DL-0	5.50 FCSB 18 AE	1	27,911	27,899	10/03/2011
31331G-KF-5	2.50 FCSB 13 AK	1	1,729	1,703	10/03/2011
31331G-KR-9	4.75 FCSB 29 G	1	2,991	2,958	10/03/2011
31331G-LS-6	2.40 FCSB 13 AL	1	1,483	1,460	10/03/2011
31331G-LT-4	3.75 FCSB 16 AO	1	74,287	73,250	10/03/2011
31331G-LU-1	4.60 FCSB 20 O	1	19,701	19,445	10/03/2011
31331G-V4-8	4.70 FCSB 24 K	1	3,004	3,005	10/03/2011
31331G-ZY-8	3.08 FCSB 14 BQ	1	14,361	14,174	10/03/2011
31331J-3J-0	3.46 FCSB 21 P	1	1,763	1,748	10/03/2011
31331J-3M-3	4.30 FCSB 28 J	1	1,552	1,542	10/03/2011
31331J-5N-9	3.55 FCSB 19 AB	1	4,386	4,340	10/03/2011
31331J-7G-2	3.15 FCSB 18 AN	1	1,728	1,705	10/03/2011
31331J-AB-9	1 5/8 FCSB 12 CB	1	1,709	1,682	10/03/2011
31331J-AQ-6	4.25 FCSB 20 P	1	36,888	36,482	10/03/2011
31331J-AW-3	4.15 FCSB 19 Z	1	4,463	4,413	10/03/2011
31331J-FU-2	1.70 FCSB 13 AY	1	685	673	10/03/2011
31331J-GC-1	2 1/8 FCSB 14 BX	1	447	438	10/03/2011
31331J-N9-0	2 7/8 FCSB 20 S	1	8,723	8,552	10/03/2011
31331J-P2-3	3.50 FCSB 25 L	1	145	143	10/03/2011
31331J-QN-6	4.00 FCSB 21 O	1	150,521	149,299	10/03/2011
31331J-QU-0	1.60 FCSB 13 BC	1	68,614	67,611	10/03/2011
31331J-SN-4	4.15 FCSB 23 I	1	28,050	27,778	10/03/2011
31331K-CA-6	1 3/8 FCSB 14 CJ	1	4,391	4,313	10/03/2011
31331K-EJ-5	3.80 FCSB 20 AF	1	20,929	20,518	10/03/2011
31331K-FP-0	2 7/8 FCSB 18 AP	1	18,076	17,724	10/03/2011
31331K-FS-4	1.67 FCSB 15 BX	1	3,458	3,390	10/03/2011
31331K-GN-4	1.40 FCSB 14 CO	1	687	678	10/03/2011
31331K-LW-8	3.58 FCSB 21 V	1	765	759	10/03/2011
31331K-ND-8	4.60 FCSB 37 C	1	151	150	10/03/2011
31331K-PH-7	4.50 FCSB 32 B	1	3,282	3,254	10/03/2011
31331K-TJ-9	0.52 FCSB 13 BY	1	367,936	361,029	10/03/2011
31331K-ZJ-2	0.35 FCSB 13 CC	1	631,167	618,832	10/03/2011
31331Q-3T-2	3.88 FCSB 13 I	1	2,462	2,434	10/03/2011
31331R-N6-8	5.75 FCBD 28 A	1	7,845	7,799	10/03/2011
31331R-P9-0	5.45 FCBD 13 E	1	410	408	10/03/2011
31331S-6M-0	4 5/8 FCSB 17 I	1	9,778	9,660	10/03/2011
31331S-6S-7	4.75 FCSB 21 C	1	1,335	1,318	10/03/2011
31331S-6U-2	4 7/8 FCSB 23 B	1	682	674	10/03/2011
31331S-D2-6	4.60 FCSB 21 B	1	1,181	1,171	10/03/2011
31331S-S4-6	4 5/8 FCSB 17 F	1	785	770	10/03/2011
31331S-SN-4	5.05 FCSB 18 F	1	2,174	2,156	10/03/2011
31331S-VM-2	4 7/8 FCSB 20 D	1	13,251	13,086	10/03/2011
31331S-W8-2	4.85 FCSB 20 H	1	713	704	10/03/2011
31331S-WK-5	5.00 FCSB 24 A	1	1,959	1,938	10/03/2011
31331S-WL-3	5.03 FCSB 25 B	1	4,647	4,601	10/03/2011
31331S-ZY-2	4.55 FCSB 20 G	1	28,407	28,189	10/03/2011
31331V-CQ-7	4.80 FCSB 15 X	1	1,542	1,540	10/03/2011
31331V-DA-1	5.00 FCSB 19 H	1	23,183	23,000	10/03/2011
31331V-FZ-4	5 3/8 FCSB 20 L	1	2,192	2,186	10/03/2011
31331V-GN-0	5 3/8 FCSB 24 C	1	5,278	5,276	10/03/2011
31331V-GR-1	5.40 FCSB 25 F	1	989	979	10/03/2011
31331V-GU-4	4 7/8 FCSB 15 Y	1	7,781	7,722	10/03/2011
31331V-HA-7	5.25 FCSB 22 C	1	744	743	10/03/2011
31331V-HB-5	5.30 FCSB 23 D	1	1,431	1,430	10/03/2011
31331V-HD-1	5.30 FCSB 26 C	1	1,011	995	10/03/2011
31331V-K9-6	5.65 FCSB 14 AK	1	7,649	7,592	10/03/2011
31331V-KU-9	5.28 FCSB 25 G	1	2,023	2,023	10/03/2011
31331V-LA-2	5.24 FCSB 24 F	1	1,116	1,095	10/03/2011
31331V-MW-3	5.00 FCSB 17 P	1	967	964	10/03/2011
31331V-NE-2	4 7/8 FCSB 16 J	1	1,048	1,037	10/03/2011
31331V-QG-4	5.20 FCSB 26 F	1	10,674	10,532	10/03/2011
31331V-WK-8	5.50 FCSB 32 C	1	3,727	3,724	10/03/2011
31331V-XR-2	5.70 FCSB 27 C	1	15,966	15,949	10/03/2011
31331V-Y2-6	5.50 FCSB 21 H	1	7,155	7,053	10/03/2011
31331X-BX-9	5.10 FCSB 12 AU	1	6,859	6,758	10/03/2011
31331X-E8-1	5.63 FCSB 18 W	1	700	692	10/03/2011
31331X-FD-9	4.95 FCSB 17 W	1	4,676	4,631	10/03/2011
31331X-FJ-6	5.00 FCSB 20 AB	1	6,422	6,314	10/03/2011
31331X-GM-8	4 5/8 FCSB 11 DJ	1	6,781	6,743	10/03/2011
31331X-HH-8	4.77 FCSB 15 AL	1	7,671	7,588	10/03/2011
31331X-HX-3	5.05 FCSB 21 K	1	81,250	80,573	10/03/2011
31331X-N5-7	5.84 FCSB 22 M	1	6,824	6,750	10/03/2011
31331X-NK-4	5.44 FCSB 22 H	1	1,552	1,537	10/03/2011
31331X-Q7-0	5.80 FCSB 26 J	1	2,642	2,619	10/03/2011
31331X-QG-0	5.22 FCSB 22 I	1	3,003	2,957	10/03/2011
31331X-SW-3	5.05 FCSB 19 P	1	15,076	14,806	10/03/2011
31331X-VH-2	4 7/8 FCSB 12 AX	1	13,786	13,816	10/03/2011
(continues)					

General Interrogatory:

1. Total activity for the year — Fair Value $ (12,159,382) — Book/Adjusted Carrying Value $ (11,998,888)
2. Average Balance for the year — Fair Value $ 10,941,087 — Book/Adjusted Carrying Value $ 11,050,350
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
   NAIC 1 $ 4,708,335 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 167,338

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	4,103	4,090	10/03/2011
31331Y-2Q-2	4.25 FCSB 13 EY	1	7,182	7,105	10/03/2011
31331Y-4P-2	5.05 FCSB 17 AR	1	6,570	6,482	10/03/2011
31331Y-4S-6	5.05 FCSB 18 AD	1	42,205	41,664	10/03/2011
31331Y-A2-6	4.80 FCSB 22 T	1	6,117	6,119	10/03/2011
31331Y-AC-4	4.82 FCSB 12 BD	1	704	705	10/03/2011
31331Y-C2-4	3.25 FCSB 12 BK	1	683	680	10/03/2011
31331Y-DF-4	5.20 FCSB 22 Q	1	28,715	28,628	10/03/2011
31331Y-EH-9	5.15 FCSB 19 R	1	4,573	4,555	10/03/2011
31331Y-FQ-8	5 1/8 FCSB 22 R	1	33,107	32,923	10/03/2011
31331Y-LB-4	5.25 FCSB 27 I	1	11,478	11,377	10/03/2011
31331Y-ME-7	3 7/8 FCSB 13 ES	1	703	695	10/03/2011
31331Y-N5-5	5.22 FCSB 23 N	1	830	827	10/03/2011
31331Y-PF-1	4.41 FCSB 18 Y	1	2,525	2,494	10/03/2011
31331Y-R5-1	4.00 FCSB 13 EX	1	7,123	7,078	10/03/2011
31331Y-RX-0	4.93 FCSB 28 E	1	2,373	2,342	10/03/2011
31331Y-VR-8	4.67 FCSB 18 AA	1	209,209	205,857	10/03/2011
31331Y-ZP-8	4.88 FCSB 28 F	1	3,564	3,495	10/03/2011
3134A3-U4-6	6.75 FMNT GB 29 A	1	5,032	4,942	10/03/2011
3134A4-AA-2	6.75 FMNT GB 31 A	1	202	199	10/03/2011
3134A4-JT-2	5.75 FMNT GB 12 A	1	2,612	2,591	10/03/2011
3134A4-KX-1	6.25 FMNT GB 32 A	1	28,839	28,529	10/03/2011
3134A4-QD-9	5.125 FMNT GB 12 A	1	76,626	75,895	10/03/2011
3134A4-TZ-7	4.50 FMNT GB 13 B	1	9,534	9,429	10/03/2011
3134A4-UU-6	5.00 FMNT GB 14 U6	1	3,281	3,247	10/03/2011
3134A4-VC-5	4.375 FMNT GB 15 C5	1	13,504	13,344	10/03/2011
3134A4-VG-6	4.75 FMNT GB 15 G6	1	68,794	68,475	10/03/2011
3134A4-ZT-4	4.75 FMNT GB 16 T4	1	81,083	80,138	10/03/2011
3134G1-F9-0	2.15 FMNT 11-15 90	1	52,705	51,954	10/03/2011
3134G1-P6-5	0.75 FMNT GB 12 65	1	20,290	19,930	10/03/2011
3134G2-BE-1	4.56 FMNT 13-26 E1	1	66,169	66,292	10/03/2011
3134G2-CL-4	1.35 FMNT GB 14 L4	1	1,372	1,352	10/03/2011
3134G2-H3-9	0.80 FMNT 12-14 39	1	67,018	65,705	10/03/2011
3134G2-TX-0	1.60 FMNT 12-15 X0	1	33,921	33,330	10/03/2011
3134G2-UA-8	1.00 FMNT GB 14 A8	1	18,612	18,279	10/03/2011
313586-H3-6	8.10 FNSM 19 A	1	9,501	9,386	10/03/2011
313586-UB-3	10.35 FNSM 15 A	1	19,369	19,427	10/03/2011
313586-UV-9	8.20 FNSM 16 A	1	39,987	39,340	10/03/2011
31359M-4D-2	5.00 FNSM A 02/17	1	62,309	61,424	10/03/2011
31359M-5H-2	5.00 FNSM A 02/12	1	103	101	10/03/2011
31359M-FJ-7	7.125 FNSM BB 01/30	1	8,202	8,119	10/03/2011
31359M-FP-3	7.25 FNSM BB 05/30	1	26,113	26,049	10/03/2011
31359M-GK-3	6.625 FNSM BB 11/30	1	10	10	10/03/2011
31359M-LS-0	5.375 FNSM A 11/11	1	4,198	4,198	10/03/2011
31359M-RG-0	4.375 FNSM A 03/13	1	6,604	6,486	10/03/2011
31359M-S6-1	5.375 FNSM A 07/16	1	3,468	3,432	10/03/2011
31359M-TG-8	4.625 FNSM A 10/13	1	78,346	78,311	10/03/2011
31359M-W4-1	5.25 FNSM A 09/15/16	1	4,495	4,415	10/03/2011
31359M-WJ-8	4.625 FNSM A 10/14	1	6,139	6,133	10/03/2011
31359M-Z2-2	5.45 FNSM A 16-21	1	76,012	76,075	10/03/2011
3135G0-AK-9	0.75 FNSM A 02/13	1	541	531	10/03/2011
3135G0-BA-0	2.375 FNSM A 04/16	1	74,645	73,956	10/03/2011
3135G0-BR-3	0.50 FNSM A 08/13	1	6,384	6,263	10/03/2011
3135G0-BY-8	0.875 FNSM A 08/14	1	30,456	29,882	10/03/2011
3135G0-CM-3	1.25 FNSM A 09/16	1	5,818	5,704	10/03/2011
3137EA-AD-1	5.25 FMNT GB 16 D1	1	7,797	7,797	10/03/2011
3137EA-AJ-8	5.125 FMNT GB 16 J8	1	39,888	39,867	10/03/2011
3137EA-AM-1	5.00 FMNT GB 17 M1	1	6,093	6,004	10/03/2011
3137EA-AR-0	4.75 FMNT GB 12 R0	1	136,519	134,275	10/03/2011
3137EA-AS-8	5.00 FMNT GB 17 S8	1	1,231	1,230	10/03/2011
3137EA-BJ-7	3.50 FMNT GB 13 J7	1	37,538	37,213	10/03/2011
3137EA-BP-3	4.875 FMNT GB 18 P3	1	42,637	42,308	10/03/2011
3137EA-BS-7	4.125 FMNT GB 13 S7	1	14,233	13,959	10/03/2011
3137EA-BY-4	2.125 FMNT GB 12 Y4	1	90,812	89,068	10/03/2011
3137EA-CA-5	3.75 FMNT GB 19 A5	1	8,638	8,472	10/03/2011
3137EA-CB-3	2.50 FMNT GB 14 B3	1	78,156	77,419	10/03/2011
3137EA-CF-4	1.125 FMNT GB 11 F4	1	6,444	6,338	10/03/2011
3137EA-CG-2	1.375 FMNT GB 13 G2	1	1,357	1,334	10/03/2011
3137EA-CH-0	2.875 FMNT GB 15 H0	1	23,644	23,269	10/03/2011
3137EA-CK-3	1.125 FMNT GB 12 K3	1	85,672	84,156	10/03/2011
3137EA-CL-1	0.875 FMNT GB 13 L1	1	1,357	1,335	10/03/2011
3137EA-CM-9	1.75 FMNT GB 15 M9	1	4,848	4,757	10/03/2011
3137EA-CP-2	0.375 FMNT GB 12 P2	1	18,516	18,175	10/03/2011
3137EA-CQ-0	0.625 FMNT GB 12 Q0	1	12,493	12,267	10/03/2011
3137EA-CS-6	0.75 FMNT GB 13 S6	1	4,668	4,577	10/03/2011
3137EA-CT-4	2.50 FMNT GB 16 T4	1	5,864	5,814	10/03/2011
3137EA-CU-1	1.00 FMNT GB 14 U1	1	1,938	1,906	10/03/2011
3137EA-CW-7	2.00 FMNT GB 16 W7	1	6,344	6,231	10/03/2011
31398A-2M-3	1.125 FNSM A 09/13	1	9,984	9,788	10/03/2011
31398A-2S-0	1.00 FNSM A 09/13	1	3,554	3,485	10/03/2011
31398A-5B-4	0.55 FNSM A 11-12	1	74,007	72,721	10/03/2011
31398A-5W-8	0.75 FNSM A 12/13	1	5,169	5,079	10/03/2011
31398A-6F-4	0.375 FNSM A 12/12	1	4,903	4,811	10/03/2011
31398A-E2-4	1.75 FNSM A 02/13	1	94,165	92,486	10/03/2011
31398A-J9-4	1.75 FNSM A 05/13	1	33,444	33,012	10/03/2011
31398A-KY-7	3.625 FNSM A 02/13	1	71,588	70,510	10/03/2011
31398A-MW-9	3.25 FNSM A 04/13	1	86,388	85,946	10/03/2011
31398A-SD-5	3.875 FNSM A 07/13	1	21,096	20,846	10/03/2011
31398A-T4-4	1.50 FNSM A 06/13	1	5,244	5,161	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	9,255	9,109	10/03/2011
31398A-UJ-9	2.875 FNSM A 12/13	1	3,504	3,464	10/03/2011
31398A-UU-4	2.00 FNSM A 01/12	1	5,734	5,646	10/03/2011
31398A-VD-1	2.75 FNSM A 02/14	1	2,846	2,802	10/03/2011
31398A-WK-4	1.875 FNSM A 04/12	1	5,769	5,703	10/03/2011
31398A-X3-1	1.25 FNSM A 08/13	1	2,047	2,010	10/03/2011
31398A-YM-8	1.75 FNSM A 08/12	1	2,630	2,584	10/03/2011
31398A-ZV-7	2.625 FNSM A 11/14	1	17,719	17,527	10/03/2011
761157-AA-4	8.125 RFBD 19 A	1	7,030	7,070	10/03/2011
761157-AC-0	8.875 RFBD 30 B	1	343	344	10/03/2011
761157-AD-8	8.875 RFBD 20 A	1	968	961	10/03/2011
761157-AG-1	8.625 RFBD 21 A	1	4,511	4,476	10/03/2011
0199999 - Bonds, U.S. Governments, Issuer Obligations			4,769,985	4,708,335	
0599999 - Bonds, Subtotals - U.S. Government			4,769,985	4,708,335	
7799999 - Bonds, Total Bonds, Issuer Obligations			4,769,985	4,708,335	
8399999 - Bonds, Subtotals - Total Bonds			4,769,985	4,708,335	
Stocks, Common Stocks, Money Market Mutual Funds					
SF0284-38-9	BNY INST CASH RESERVE	U	60,544	167,338	
9399999 - Stocks, Common Stocks, Money Market Mutual Funds			60,544	167,338	
9799999 - Stocks, Total Common Stocks			60,544	167,338	
9899999 - Stocks, Total Preferred and Common Stocks			60,544	167,338	
9999999 - TOTALS			4,830,529	4,875,673	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/Marker Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Bonds, U.S. Governments, Issuer Obligations					
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12	1	2,000,000	2,000,000	12/16/2019
690353-SU-2	OPIC AgencyVAR Adj % Due 6/15/2017 MJSD1	1	5,000,000	5,000,000	06/15/2017
0199999 - Bonds, U.S. Governments, Issuer Obligations			7,000,000	7,000,000	
0599999 - Bonds, Subtotals - U.S. Government			7,000,000	7,000,000	
Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions, Issuer Obligations					
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due	1FE	500,000	500,000	11/15/2038
46936R-AC-6	JACKSONVILLE FL ED VRDN Adj % Due 12/1/2	1FE	1,800,000	1,800,000	12/01/2029
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched	1FE	2,000,000	2,000,000	11/01/2028
485428-QC-3	KANSAS ST DEV FIN AUTH REV Adj % Due 9/	1FE	1,540,000	1,540,000	09/01/2032
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/	1FE	1,100,000	1,100,000	08/01/2033
98647R-AA-1	YORK CP 0.45% Due 12/1/2011 At Mat	1FE	400,000	400,000	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			7,340,000	7,340,000	
3199999 - Bonds, Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions			7,340,000	7,340,000	
Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					
0255E3-Z5-0	AMER ELEC POWER Cp 0.42% Due 12/5/2011 A	1	3,496,407	3,496,407	12/05/2011
03040M-XB-8	AMERICAN WATER CAP CP 0.35% Due 10/11/20	1	3,341,610	3,341,610	10/11/2011
05361M-X3-2	Avery Cp 0.3% Due 10/3/2011 At Mat	1	3,499,913	3,499,913	10/03/2011
05916S-X4-7	Bge CP 0.31% Due 10/4/2011 At Mat	1	3,499,789	3,499,789	10/04/2011
066365-DC-8	BANKERS TRUST NEW YORK CORP 7 1/4% Due	1FE	500,833	501,238	10/15/2011
08143U-X3-3	BEMIS CP 0.28% Due 10/3/2011 At Mat	1	3,499,918	3,499,918	10/03/2011
115637-AH-3	BROWN-FORMAN CORP -CL B 5.2% Due 4/1/20	1FE	770,268	772,190	04/01/2012
22238H-GQ-7	COUNTRYWIDE FINL CORP 5.8% Due 6/7/2012	1FE	1,002,879	1,032,820	06/07/2012
2925A3-X7-8	ENBRIDGE ENERGY PARTNERS Cp 0.33% Due 10	1	3,499,230	3,499,230	10/07/2011
316175-40-5	FIDELITY INST MM FUND PRIME	L	4,208	4,208	
3703E1-XQ-6	GENERAL MILLS INC CP 0.21% Due 10/24/201	1	499,907	499,907	10/24/2011
423468-AA-5	HELMHODT CAPITAL LLC VRDN Adj % Due 4/1/	1FE	3,190,000	3,190,000	04/01/2047
45110U-X5-9	IDA CORP CP 0.33% Due 10/5/2011 At Mat	1	3,199,179	3,199,179	10/05/2011
57163U-X5-0	Marriot CP 0.34% Due 10/5/2011 At Mat	1	1,599,652	1,599,652	10/05/2011
57163U-XR-2	Marriot Cp 0.35% Due 10/25/2011 At Mat	1	1,699,521	1,699,521	10/25/2011
59157B-AC-6	METLIFE INSTITUTIONAL FD Adj % Due 7/12	1FE	751,141	750,000	07/12/2012
665772-BW-8	NORTHERN STATES PWR-MINN Corp 8% Due 8/2	1FE	372,467	373,262	08/28/2012
66807N-X3-4	NOWEST CP 0.28% Due 10/3/2011 At Mat	1	2,999,930	2,999,930	10/03/2011
6708K3-XB-4	OGE ENERGY CORP CP 0.31% Due 10/11/2011	1	3,199,697	3,199,697	10/11/2011
68267U-XQ-6	ONEOK Cp 0.34% Due 10/24/2011 At Mat	2FE	3,499,108	3,499,108	10/24/2011
75820M-XB-2	REED ELSEVIER INC Cp 0.36% Due 10/11/201	1	999,790	999,790	10/11/2011
83700F-Y7-4	SOUTH CAROLINA EL & GAS Cp 0.38% Due 11/	1	2,598,957	2,598,957	11/07/2011
84755M-X7-2	SPECTRA ENGERGY CAP Cp 0.32% Due 10/7/20	1	1,999,876	1,999,876	10/07/2011
89233P-4T-0	TOYOTA MOTOR CREDIT CORP Adj % Due 1/12	1FE	500,000	500,000	01/12/2012
3299999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations			50,224,280	50,256,202	
3899999 - Bonds, Subtotals - Industrial and Miscellaneous (Unaffiliated)			50,224,280	50,256,202	
7799999 - Bonds, Total Bonds, Issuer Obligations			64,564,280	64,596,202	
8399999 - Bonds, Subtotals - Total Bonds			64,564,280	64,596,202	
9999999 - TOTALS			64,564,280	64,596,202	

General Interrogatory:

1. Total activity for the year	Fair Value $ (134,938)	Book/Adjusted Carrying Value $ (104,454)
2. Average Balance for the year	Fair Value $ 60,449,935	Book/Adjusted Carrying Value $ 60,280,376
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value $ 69,394,809	Book/Adjusted Carrying Value $ 69,471,875

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository Name	Location and Supplemental Information	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
BANK OF AMERICA	SAN FRANCISCO, CA					(2,633,902)	(2,983,101)	(8,131,089)	
PNC BANK	CINCINNATI, OH					10,858,616	20,037,437	10,054,685	
THE NORTHERN TRUST COMPANY	CHICAGO, IL					385,496	385,503	385,510	
BANK OF NEW YORK MELLON	NEW YORK, NY					(972,097)	(1,503,481)	(1,753,948)	
0199998 - Deposits in 6 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories						21,461	382,705	49,350	
0199999 - TOTAL - Open Depositories						7,659,574	16,319,063	604,508	
0399999 - TOTAL Cash on Deposit						7,659,574	16,319,063	604,508	
0599999 - TOTALS						7,659,574	16,319,063	604,508	

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	3,496,407	939	
AMERICAN WATER CAP CP		09/29/2011	0.350	10/11/2011	3,341,610	65	
AVERY CP		09/30/2011	0.300	10/03/2011	3,499,913	29	
BGE CP		09/27/2011	0.310	10/04/2011	3,499,789	121	
BEMIS CP		09/30/2011	0.280	10/03/2011	3,499,918	27	
BEMIS CP		09/28/2011	0.320	10/04/2011	499,973	13	
ENBRIDGE ENERGY PARTNERS CP		09/13/2011	0.330	10/07/2011	3,499,230	578	
GENERAL MILLS INC CP		09/22/2011	0.210	10/24/2011	499,907	26	
IDA CORP CP		09/07/2011	0.330	10/05/2011	3,199,179	704	
MARRIOT CP		09/30/2011	0.300	10/03/2011	499,988	4	
MARRIOT CP		09/12/2011	0.340	10/05/2011	1,599,652	287	
MARRIOT CP		09/26/2011	0.350	10/25/2011	1,699,521	83	
NEXTERA ENERGY CAP CP		09/28/2011	0.380	10/04/2011	499,968	16	
NOWEST CP		09/30/2011	0.280	10/03/2011	2,999,930	23	
OGE ENERGY CORP CP		09/30/2011	0.310	10/11/2011	3,199,697	28	
ONEOK CP		09/30/2011	0.300	10/03/2011	499,988	4	
ONEOK CP		09/27/2011	0.340	10/24/2011	3,499,108	132	
REED ELSEVIER INC CP		09/20/2011	0.360	10/11/2011	999,790	110	
SOUTH CAROLINA EL & GAS CP		09/30/2011	0.380	11/07/2011	2,598,957	27	
SPECTRA ENERGY CAP CP		09/30/2011	0.320	10/07/2011	1,999,876	18	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					45,132,401	3,234	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					45,132,401	3,234	
7799999 - Total Bonds - Subtotals - Issuer Obligations					45,132,401	3,234	
8399999 - Total Bonds - Subtotals - Bonds					45,132,401	3,234	
8699999 - Total Cash Equivalents					45,132,401	3,234	