PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011
OF THE CONDITION AND AFFAIRS OF THE

American Modern Home Insurance Company

NAIC Group Code 0361 (Current) 0361 (Prior) NAIC Company Code 23469 Employer's ID Number 31-0715697

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio
Country of Domicile United States of America

Incorporated/Organized 01/25/1965 Commenced Business 09/01/1965

Statutory Home Office 7000 Midland Blvd. (Street and Number), Amelia , OH 45102-2607 (City or Town, State and Zip Code)

Main Administrative Office 7000 Midland Blvd. (Street and Number)
Amelia , OH 45102-2607 (City or Town, State and Zip Code), 800-543-2644-5478 (Area Code) (Telephone Number)

Mail Address P.O. Box 5323 (Street and Number or P.O. Box), Cincinnati , OH 45201-5323 (City or Town, State and Zip Code)

Primary Location of Books and Records 7000 Midland Blvd. (Street and Number)
Amelia , OH 45102-2607 (City or Town, State and Zip Code), 800-543-2644-5478 (Area Code) (Telephone Number)

Internet Website Address www.amig.com

Statutory Statement Contact Kenneth L. Kuhn (Name), 800-543-2644-5478 (Area Code) (Telephone Number)
kkuhn@amig.com (E-mail Address), 513-947-4111 (FAX Number)

OFFICERS

President / CEO	Manuel Zuniga Rios #	SVP	James Paul Tierney
SVP	William Todd Gray	SVP	Juergen Erwin Kammerlohr

OTHER

Matthew Joseph T. McConnell SVP / Treasurer	Michael Lynn Flowers Vice President / Secretary	Craig Richard Smiddy Vice President

DIRECTORS OR TRUSTEES

Anthony Joseph Kuczinski Chairman	Murray Steven Levy	Charles Arthur Bryan
James Joseph Butler	George Terrence Van Gilder	Juergen Erwin Kammerlohr
Craig Richard Smiddy	Robin Harriet Wilcox	Manuel Zuniga Rios #

State of Ohio
County of Clermont 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.

Manuel Zuniga Rios President / CEO	Michael Lynn Flowers Vice President / Secretary	Kenneth Leo Kuhn Vice President / Controller

Subscribed and sworn to before me this
day of

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	29,035,030	7.107	29,035,030	0	29,035,030	7.107
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	8,239,867	2.017	8,239,867	0	8,239,867	2.017
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	20,478,156	5.013	20,478,156	0	20,478,156	5.013
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	5,130,834	1.256	5,130,834	0	5,130,834	1.256
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.000	0	0	0	0.000
1.43 Revenue and assessment obligations	0	0.000	0	0	0	0.000
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	74,089	0.018	74,089	0	74,089	0.018
1.512 Issued or guaranteed by FNMA and FHLMC	18,394,604	4.503	18,394,604	0	18,394,604	4.503
1.513 All other	5,849,558	1.432	5,849,558	0	5,849,558	1.432
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,381,511	0.828	3,381,511	0	3,381,511	0.828
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	19,798,058	4.846	19,798,058	0	19,798,058	4.846
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	122,543,465	29.996	122,543,465	0	122,543,465	29.996
2.2 Unaffiliated non-U.S. securities (including Canada)	30,153,097	7.381	30,153,097	0	30,153,097	7.381
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	130,113,499	31.849	130,113,499	0	130,113,499	31.849
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	2,574	0.001	2,574	0	2,574	0.001
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	15,031,897	3.680	15,031,897	0	15,031,897	3.680
11. Other invested assets	300,000	0.073	300,000	0	300,000	0.073
12. Total invested assets	408,526,239	100.000	408,526,239	0	408,526,239	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		300,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		300,000
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		300,000

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		438,451,465
2.	Cost of bonds and stocks acquired, Part 3, Column 7		355,794,898
3.	Accrual of discount		311,140
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	204,333	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	10,307,756	
	4.4. Part 4, Column 11	161,340	10,673,429
5.	Total gain (loss) on disposals, Part 4, Column 19		6,222,014
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		414,646,878
7.	Deduct amortization of premium		3,614,301
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		393,191,767
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		393,191,767

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	37,348,985	37,683,321	37,387,599	35,256,312
Governments	2. Canada	5,130,016	5,234,979	5,127,960	5,150,000
(Including all obligations guaranteed	3. Other Countries	19,221,625	19,605,787	19,505,200	18,100,000
by governments)	4. Totals	61,700,626	62,524,087	62,020,759	58,506,312
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	5,202,657	5,339,805	5,225,930	5,080,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	27,755,371	28,734,344	27,831,208	26,745,402
	8. United States	141,547,634	147,444,539	143,833,901	133,646,106
Industrial and Miscellaneous and	9. Canada	3,713,835	3,771,024	3,749,820	3,480,000
Hybrid Securities (unaffiliated)	10. Other Countries	23,158,145	23,832,376	23,555,630	22,330,000
	11. Totals	168,419,614	175,047,939	171,139,351	159,456,106
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	263,078,268	271,646,175	266,217,248	249,787,820
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous	21. Canada	0	0	0	
(unaffiliated)	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	130,113,499	130,113,499	38,576,324	
	25. Total Common Stocks	130,113,499	130,113,499	38,576,324	
	26. Total Stocks	130,113,499	130,113,499	38,576,324	
	27. Total Bonds and Stocks	393,191,767	401,759,674	304,793,572	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	16,396,172	25,259,296	21,281	2,002,824	3,280,013	46,959,586	16.4	51,061,820	14.8	46,959,586	0
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	16,396,172	25,259,296	21,281	2,002,824	3,280,013	46,959,586	16.4	51,061,820	14.8	46,959,586	0
2. All Other Governments											
2.1 Class 1	0	3,296,254	3,009,715	0	0	6,305,969	2.2	5,936,129	1.7	5,130,016	1,175,953
2.2 Class 2	0	7,988,102	5,036,109	0	100,232	13,124,443	4.6	0	0.0	9,081,904	4,042,539
2.3 Class 3	0	2,800,741	2,120,488	0	0	4,921,229	1.7	0	0.0	982,125	3,939,104
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	14,085,097	10,166,312	0	100,232	24,351,641	8.5	5,936,129	1.7	15,194,045	9,157,596
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	0	4,178,314	1,024,344	0	0	5,202,658	1.8	2,970,365	0.9	5,202,658	0
3.2 Class 2	0	0	0	0	0	0	0.0	612,045	0.2	0	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	4,178,314	1,024,344	0	0	5,202,658	1.8	3,582,410	1.0	5,202,658	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	5,798,759	16,177,873	3,705,261	1,184,383	141,635	27,007,911	9.4	19,930,899	5.8	25,752,371	1,255,540
5.2 Class 2	0	747,461	0	0	0	747,461	0.3	210,755	0.1	747,461	0
5.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	5,798,759	16,925,334	3,705,261	1,184,383	141,635	27,755,372	9.7	20,141,654	5.8	26,499,832	1,255,540

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	25,361,853	43,381,130	26,926,007	482,986	3,556,126	99,708,102	34.7	121,588,305	35.2	92,781,675	6,926,427
6.2 Class 2	4,054,614	29,313,813	42,243,277	206,419	373,662	76,191,785	26.5	115,704,614	33.5	66,604,416	9,587,369
6.3 Class 3	0	3,695,129	1,791,302	0	0	5,486,431	1.9	27,370,197	7.9	4,344,667	1,141,764
6.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Class 5	0	0	1,366,417	0	0	1,366,417	0.5	0	0.0	0	1,366,417
6.6 Class 6	0	0	0	0	47,520	47,520	0.0	47,520	0.0	47,520	0
6.7 Totals	29,416,467	76,390,072	72,327,003	689,405	3,977,308	182,800,255	63.7	264,710,636	76.6	163,778,278	19,021,977
7. Hybrid Securities											
7.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 47,556,784	92,292,867	34,686,608	3,670,193	6,977,774	185,184,226	64.5	XXX	XXX	175,826,306	9,357,920
9.2 Class 2	(d) 4,054,614	38,049,376	47,279,386	206,419	473,894	90,063,689	31.4	XXX	XXX	76,433,781	13,629,908
9.3 Class 3	(d) 0	6,495,870	3,911,790	0	0	10,407,660	3.6	XXX	XXX	5,326,792	5,080,868
9.4 Class 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Class 5	(d) 0	0	1,366,417	0	0	(c) 1,366,417	0.5	XXX	XXX	0	1,366,417
9.6 Class 6	(d) 0	0	0	0	47,520	(c) 47,520	0.0	XXX	XXX	47,520	0
9.7 Totals	51,611,398	136,838,113	87,244,201	3,876,612	7,499,188	(b) 287,069,512	100.0	XXX	XXX	257,634,399	29,435,113
9.8 Line 9.7 as a % of Col. 6	18.0	47.7	30.4	1.4	2.6	100.0	XXX	XXX	XXX	89.7	10.3
10. Total Bonds Prior Year											
10.1 Class 1	44,379,053	82,648,018	60,934,939	9,529,063	3,996,445	XXX	XXX	201,487,518	58.3	201,487,518	0
10.2 Class 2	403,769	55,488,752	59,090,223	596,565	948,105	XXX	XXX	116,527,414	33.7	116,527,414	0
10.3 Class 3	0	6,601,642	20,768,555	0	0	XXX	XXX	27,370,197	7.9	27,370,197	0
10.4 Class 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Class 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 Class 6	0	0	0	0	47,520	XXX	XXX	(c) 47,520	0.0	47,520	0
10.7 Totals	44,782,822	144,738,412	140,793,717	10,125,628	4,992,070	XXX	XXX	(b) 345,432,649	100.0	345,432,649	0
10.8 Line 10.7 as a % of Col. 8	13.0	41.9	40.8	2.9	1.4	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Class 1	45,342,045	86,589,774	33,464,280	3,531,632	6,898,576	175,826,307	61.2	201,487,518	58.3	175,826,307	XXX
11.2 Class 2	4,054,614	33,969,071	37,729,783	206,419	473,894	76,433,781	26.6	116,527,414	33.7	76,433,781	XXX
11.3 Class 3	0	2,553,365	2,773,427	0	0	5,326,792	1.9	27,370,197	7.9	5,326,792	XXX
11.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.6 Class 6	0	0	0	0	47,520	47,520	0.0	47,520	0.0	47,520	XXX
11.7 Totals	49,396,659	123,112,210	73,967,490	3,738,051	7,419,990	257,634,400	89.7	345,432,649	100.0	257,634,400	XXX
11.8 Line 11.7 as a % of Col. 6	19.2	47.8	28.7	1.5	2.9	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	17.2	42.9	25.8	1.3	2.6	89.7	XXX	XXX	XXX	89.7	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	2,214,739	5,703,093	1,222,328	138,561	79,198	9,357,919	3.3	0	0.0	XXX	9,357,919
12.2 Class 2	0	4,080,305	9,549,603	0	0	13,629,908	4.7	0	0.0	XXX	13,629,908
12.3 Class 3	0	3,942,505	1,138,363	0	0	5,080,868	1.8	0	0.0	XXX	5,080,868
12.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Class 5	0	0	1,366,417	0	0	1,366,417	0.5	0	0.0	XXX	1,366,417
12.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	2,214,739	13,725,903	13,276,711	138,561	79,198	29,435,112	10.3	0	0.0	XXX	29,435,112
12.8 Line 12.7 as a % of Col. 6	7.5	46.6	45.1	0.5	0.3	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.8	4.8	4.6	0.0	0.0	10.3	XXX	XXX	XXX	XXX	10.3

(a) Includes $ 29,435,112 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year, $ 0 prior year of bonds with Z designations and $ 0 , current year $ 338,137 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 0 , current year $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	16,385,118	25,227,655	0	1,992,713	3,280,013	46,885,499	16.3	50,978,058	14.8	46,885,499	0
1.2 Residential Mortgage-Backed Securities	11,054	31,643	21,281	10,111	0	74,089	0.0	83,763	0.0	74,089	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	16,396,172	25,259,298	21,281	2,002,824	3,280,013	46,959,588	16.4	51,061,821	14.8	46,959,588	0
2. All Other Governments											
2.1 Issuer Obligations	0	14,085,096	10,166,312	0	100,232	24,351,640	8.5	5,936,129	1.7	15,194,045	9,157,595
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	0	14,085,096	10,166,312	0	100,232	24,351,640	8.5	5,936,129	1.7	15,194,045	9,157,595
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	4,178,314	1,024,344	0	0	5,202,658	1.8	3,582,410	1.0	5,202,658	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	4,178,314	1,024,344	0	0	5,202,658	1.8	3,582,410	1.0	5,202,658	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	0	5,679,388	0	0	0	5,679,388	2.0	210,755	0.1	4,723,717	955,671
5.2 Residential Mortgage-Backed Securities	5,792,335	11,216,634	3,658,886	1,045,822	62,437	21,776,114	7.6	19,816,379	5.7	21,776,114	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	6,424	29,313	46,374	138,561	79,198	299,870	0.1	114,520	0.0	0	299,870
5.5 Totals	5,798,759	16,925,335	3,705,260	1,184,383	141,635	27,755,372	9.7	20,141,654	5.8	26,499,831	1,255,541
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	22,553,313	63,209,470	65,026,875	689,320	3,977,307	155,456,285	54.2	235,571,841	68.2	140,338,977	15,117,308
6.2 Residential Mortgage-Backed Securities	1,747	2,863	623	86	0	5,319	0.0	338,137	0.1	5,319	0
6.3 Commercial Mortgage-Backed Securities	308,482	5,535,756	0	0	0	5,844,238	2.0	15,077,729	4.4	5,844,238	0
6.4 Other Loan-Backed and Structured Securities	6,552,925	7,641,983	7,299,505	0	0	21,494,413	7.5	13,722,929	4.0	17,589,744	3,904,669
6.5 Totals	29,416,467	76,390,072	72,327,003	689,406	3,977,307	182,800,255	63.7	264,710,636	76.6	163,778,278	19,021,977
7. Hybrid Securities											
7.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	38,938,431	112,379,923	76,217,531	2,682,033	7,357,552	237,575,470	82.8	XXX	XXX	212,344,896	25,230,574
9.2 Residential Mortgage-Backed Securities	5,805,136	11,251,140	3,680,790	1,056,019	62,437	21,855,522	7.6	XXX	XXX	21,855,522	0
9.3 Commercial Mortgage-Backed Securities	308,482	5,535,756	0	0	0	5,844,238	2.0	XXX	XXX	5,844,238	0
9.4 Other Loan-Backed and Structured Securities	6,559,349	7,671,296	7,345,879	138,561	79,198	21,794,283	7.6	XXX	XXX	17,589,744	4,204,539
9.5 Totals	51,611,398	136,838,115	87,244,200	3,876,613	7,499,187	287,069,513	100.0	XXX	XXX	257,634,400	29,435,113
9.6 Line 9.5 as a % of Col. 6	18.0	47.7	30.4	1.4	2.6	100.0	XXX	XXX	XXX	89.7	10.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations	28,029,086	118,876,131	136,496,161	8,197,197	4,680,618	XXX	XXX	296,279,193	85.8	296,279,193	0
10.2 Residential Mortgage-Backed Securities	4,048,554	10,212,966	3,736,875	1,928,431	311,452	XXX	XXX	20,238,278	5.9	20,238,278	0
10.3 Commercial Mortgage-Backed Securities	3,057,634	11,459,414	560,681	0	0	XXX	XXX	15,077,729	4.4	15,077,729	0
10.4 Other Loan-Backed and Structured Securities	9,647,548	4,189,901	0	0	0	XXX	XXX	13,837,449	4.0	13,837,449	0
10.5 Totals	44,782,822	144,738,412	140,793,717	10,125,628	4,992,070	XXX	XXX	345,432,649	100.0	345,432,649	0
10.6 Line 10.5 as a % of Col. 8	13.0	41.9	40.8	2.9	1.4	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	38,938,431	99,013,268	64,353,611	2,682,033	7,357,552	212,344,895	74.0	296,279,193	85.8	212,344,895	XXX
11.2 Residential Mortgage-Backed Securities	5,805,136	11,251,140	3,680,790	1,056,019	62,437	21,855,522	7.6	20,238,278	5.9	21,855,522	XXX
11.3 Commercial Mortgage-Backed Securities	308,482	5,535,756	0	0	0	5,844,238	2.0	15,077,729	4.4	5,844,238	XXX
11.4 Other Loan-Backed and Structured Securities	4,344,610	7,312,046	5,933,088	0	0	17,589,744	6.1	13,837,449	4.0	17,589,744	XXX
11.5 Totals	49,396,659	123,112,210	73,967,489	3,738,052	7,419,989	257,634,399	89.7	345,432,649	100.0	257,634,399	XXX
11.6 Line 11.5 as a % of Col. 6	19.2	47.8	28.7	1.5	2.9	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	17.2	42.9	25.8	1.3	2.6	89.7	XXX	XXX	XXX	89.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	0	13,366,655	11,863,920	0	0	25,230,575	8.8	0	0.0	XXX	25,230,575
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	2,214,739	359,250	1,412,791	138,561	79,198	4,204,539	1.5	0	0.0	XXX	4,204,539
12.5 Totals	2,214,739	13,725,905	13,276,711	138,561	79,198	29,435,114	10.3	0	0.0	XXX	29,435,114
12.6 Line 12.5 as a % of Col. 6	7.5	46.6	45.1	0.5	0.3	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.8	4.8	4.6	0.0	0.0	10.3	XXX	XXX	XXX	XXX	10.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	26,786,927	26,786,927	0	0	0
2. Cost of short-term investments acquired	391,144,145	391,144,145	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	393,939,829	393,939,829	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	23,991,243	23,991,243	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	23,991,243	23,991,243	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0
2. Cost of cash equivalents acquired	4,998,872	4,998,872	0
3. Accrual of discount	534	534	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	72	72	0
6. Deduct consideration received on disposals	4,999,478	4,999,478	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

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

NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Investment in Lloyds		Cincinnati	Ohio	American Modern Home		08/08/1982		300,000	0	300,000	0	0	0	0	0	0	0	100.000
3899999. Any Other Class of Assets - Affiliated									300,000	0	300,000	0	0	0	0	0	0	0	XXX
3999999. Total - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4099999. Total - Affiliated									300,000	0	300,000	0	0	0	0	0	0	0	XXX
4199999 - Totals									300,000	0	300,000	0	0	0	0	0	0	0	XXX

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Maturity
3137EA-CD-9	FHLMC AGENCY BND				1	1,054,469	106.2950	1,062,950	1,000,000	1,043,466	0	(11,003)	0	0	3.000	1.278	JJ	12,750	15,000	04/29/2011	07/28/2014
3137EA-CU-1	FHLMC AGENCY AGENCY BND				1	5,995,680	101.1940	6,071,640	6,000,000	5,996,484	0	804	0	0	1.000	1.023	JJ	34,833	0	06/01/2011	07/30/2014
31398A-T7-7	FNMA AGENCY BND				1FE	1,199,700	100.5590	1,206,704	1,200,000	1,199,917	0	139	0	0	1.125	1.137	JJ	5,663	13,500	06/07/2010	07/30/2012
912810-FE-3	UNITED STATES TREASURY GOVT BND				1	2,000,280	141.1610	2,117,415	1,500,000	1,992,713	0	(7,567)	0	0	5.500	2.980	FA	31,162	0	08/31/2011	08/15/2028
912810-QQ-4	UNITED STATES TREASURY GOVT BND				1	547,442	130.2980	560,281	430,000	547,047	0	(395)	0	0	4.375	2.978	MN	2,429	9,406	11/01/2011	05/15/2041
912810-QT-8	UNITED STATES TREASURY GOVT BND				1	2,733,250	104.7730	2,724,098	2,600,000	2,732,965	0	(285)	0	0	3.125	2.869	MN	10,491	0	11/23/2011	11/15/2041
912828-AF-7	UNITED STATES TREASURY GOVT IBND TIPS				1	2,892,346	128.6840	2,831,041	2,200,000	2,854,322	75,841	(113,864)	0	0	3.000	(2.551)	JJ	38,395	41,366	04/05/2011	07/15/2012
912828-AU-4	UNITED STATES TREASURY GOVT BND	SD			1	100,893	104.1050	104,105	100,000	100,117	0	(99)	0	0	3.875	3.767	FA	1,464	3,864	03/24/2003	02/15/2013
912828-CP-3	UNITED STATES TREASURY GOVT IBND TIPS				1	2,445,164	129.3720	2,458,066	1,900,000	2,459,495	65,358	(51,026)	0	0	2.000	(1.013)	JJ	21,086	22,718	04/05/2011	07/15/2014
912828-KB-5	UNITED STATES TREASURY GOVT BND				1	1,376,240	100.0270	1,385,374	1,385,000	1,384,884	0	3,027	0	0	1.125	1.346	JJ	7,198	15,581	02/09/2009	01/15/2012
912828-KC-3	UNITED STATES TREASURY GOVT BND	SD			1	86,239	100.1520	85,129	85,000	85,109	0	(889)	0	0	1.375	0.326	FA	441	1,166	09/23/2010	02/15/2012
912828-KP-4	UNITED STATES TREASURY GOVT BND	SD			1	1,252,250	100.4800	1,256,000	1,250,000	1,250,284	0	(759)	0	0	1.375	1.313	MN	2,219	17,188	05/19/2009	05/15/2012
912828-LS-7	UNITED STATES TREASURY GOVT BND				1	721,215	105.6330	720,417	682,000	720,618	0	(597)	0	0	2.375	0.362	AO	2,759	0	12/15/2011	10/31/2014
912828-LS-7	UNITED STATES TREASURY GOVT BND	SD			1	674,718	105.6330	673,939	638,000	674,159	0	(559)	0	0	2.375	0.360	AO	2,581	0	12/15/2011	10/31/2014
912828-PB-0	UNITED STATES TREASURY GOVT BND	SD			1	2,211,797	100.4390	2,222,715	2,213,000	2,212,277	0	402	0	0	0.500	0.518	AO	2,358	11,065	10/22/2010	10/15/2013
912828-RJ-1	UNITED STATES TREASURY GOVT BND				1	6,011,973	101.0280	6,061,680	6,000,000	6,011,404	0	(569)	0	0	1.000	0.959	MS	15,246	0	10/05/2011	09/30/2016
912828-RM-4	UNITED STATES TREASURY GOVT BND				1	6,009,844	100.9660	6,057,960	6,000,000	6,009,635	0	(209)	0	0	1.000	0.966	AO	10,220	0	11/22/2011	10/31/2016
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						37,313,500	XXX	37,599,514	35,183,000	37,274,896	141,199	(183,449)	0	0	XXX	XXX	XXX	201,295	150,854	XXX	XXX
36202D-J8-5	GNMA POOL # 002987			2	1	3,166	117.1700	3,721	3,176	3,166	0	(1)	0	0	7.500	7.598	MON	20	238	10/23/2000	10/20/2030
36202D-LV-1	GNMA POOL # 003040			2	1	8,440	116.9080	9,795	8,379	8,439	0	(5)	0	0	7.000	6.811	MON	49	587	02/20/2001	02/20/2031
36205Y-F9-8	GNMA POOL # 404392			2	1	20,146	113.3750	22,686	20,010	20,144	0	(46)	0	0	7.500	7.357	MON	125	1,501	09/19/1995	09/15/2025
36206P-UR-9	GNMA POOL # 417392			2	1	6,945	113.2500	7,708	6,806	6,943	0	(26)	0	0	7.500	7.000	MON	43	511	04/30/1998	05/15/2026
36206V-JP-3	GNMA POOL # 422470			2	1	6,953	113.2500	7,855	6,936	6,953	0	(7)	0	0	7.500	7.465	MON	43	520	03/26/1996	03/15/2026
36207F-LH-2	GNMA POOL # 430628			2	1	19,878	113.0000	22,463	19,878	19,877	0	(8)	0	0	7.500	7.541	MON	124	1,491	10/21/1999	10/15/2029
36225A-C8-1	GNMA POOL # 780095			2	1	8,571	117.8630	9,579	8,127	8,567	0	(38)	0	0	10.000	8.746	MON	68	812	04/24/1995	03/15/2025
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						74,099	XXX	83,807	73,312	74,089	0	(131)	0	0	XXX	XXX	XXX	472	5,660	XXX	XXX
0599999. Total - U.S. Government Bonds						37,387,599	XXX	37,683,321	35,256,312	37,348,985	141,199	(183,580)	0	0	XXX	XXX	XXX	201,767	156,514	XXX	XXX
110709-BN-1	BRITISH COLUMBIA PROVINCE OF SENIOR CORP BND		B		1FE	996,870	102.9640	1,029,640	1,000,000	996,928	0	58	0	0	2.650	2.686	MS	7,288	0	10/20/2011	09/22/2021
683234-DP-0	ONTARIO PROVINCE CORP BND		A		1FE	3,296,040	99.8860	3,296,238	3,300,000	3,296,253	0	214	0	0	1.600	1.625	MS	14,667	0	09/14/2011	09/21/2016
68323A-AC-8	ONTARIO PROVINCE CORP BND		A		1FE	835,050	106.9530	909,101	850,000	836,834	0	1,786	0	0	3.150	3.440	JD	1,190	26,775	02/04/2011	12/15/2017
059614-AE-7	BNDES-BRAZIL S DEVELOPMENT BAN CORP BND 144A		F		2FE	506,000	112.2500	516,350	460,000	501,165	0	(4,835)	0	0	6.369	4.744	JD	1,221	29,297	02/01/2011	06/16/2018
195325-BN-4	COLOMBIA REPUBLIC OF GOVT BND		F		2FE	1,499,243	107.0000	1,605,000	1,500,000	1,499,271	0	28	0	0	4.375	4.381	JJ	30,807	0	07/06/2011	07/12/2021
226775-AB-0	CROATIA (REPUBLIC OF) GOVT BND 144A		F		2FE	525,000	94.5000	472,500	500,000	523,312	0	(1,688)	0	0	6.750	5.996	MN	5,250	33,750	03/29/2011	11/05/2019
455780-AQ-9	INDONESIA (REP OF) INDONESIA (REPUBLIC OF)		F		3FE	2,862,500	113.2500	2,831,250	2,500,000	2,800,741	0	(61,759)	0	0	7.250	3.367	AO	35,747	181,250	04/06/2011	04/20/2015
455780-AY-2	INDONESIA (REP OF) SENIOR CORP BND 144A		F		3FE	1,151,250	117.7500	1,177,500	1,000,000	1,138,363	0	(12,887)	0	0	6.875	4.254	JJ	31,319	34,375	05/03/2011	01/17/2018
50066A-AA-1	KOREA GAS CORP CORP BND 144A		F		1FE	1,170,175	98.7410	1,234,262	1,250,000	1,175,953	0	5,778	0	0	4.250	5.091	MN	8,707	53,125	02/14/2011	11/02/2020
62987B-AA-0	NAMIBIA GOVT BND 144A		F		2FE	2,512,500	102.0000	2,550,000	2,500,000	2,512,361	0	(139)	0	0	5.500	5.434	MN	22,153	0	11/02/2011	11/03/2021
71654Q-AV-4	PETROLEOS MEXICANOS CORP BND		F		2FE	992,510	106.5000	1,065,000	1,000,000	994,380	0	1,647	0	0	4.875	5.067	MS	14,354	48,750	11/09/2010	03/15/2015
745145-Q4-7	PUERTO RICO COMWLTH MUNI BND GO		R		2FE	221,494	105.4250	210,850	200,000	205,059	0	(3,217)	0	0	5.500	3.750	JJ	5,500	11,000	06/14/2006	07/01/2013
78307A-DA-8	RUSSIAN FEDERATION GOVT BND 144A		F		2FE	506,875	100.5000	502,500	500,000	505,700	0	(1,175)	0	0	3.625	3.260	AO	3,122	18,125	04/04/2011	04/29/2015
900123-BA-7	REPUBLIC OF TURKEY GOVT BND		F		3FE	1,019,250	109.1250	982,125	900,000	982,125	(26,290)	(10,835)	0	0	6.750	4.517	AO	14,850	30,375	04/05/2011	04/03/2018
91086Q-AL-2	UNITED MEXICAN STATES GOVT BND		F		2FE	3,678,400	113.5000	3,632,000	3,200,000	3,590,120	0	(88,280)	0	0	6.625	2.594	MS	69,489	106,000	03/29/2011	03/03/2015
91086Q-AN-8	UNITED MEXICAN STATES BND CORP		F		2FE	101,251	140.5000	126,450	90,000	100,232	0	(209)	0	0	7.500	6.506	AO	1,556	6,750	08/09/2006	04/08/2033
91086Q-AX-6	UNITED MEXICAN STATES GOVT BND		F		2FE	2,758,750	108.0000	2,700,000	2,500,000	2,692,843	0	(65,907)	0	0	5.875	2.146	FA	54,670	73,438	03/29/2011	02/17/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						24,633,158	XXX	24,840,766	23,250,000	24,351,640	(26,290)	(241,420)	0	0	XXX	XXX	XXX	321,890	653,010	XXX	XXX
1099999. Total - All Other Government Bonds						24,633,158	XXX	24,840,766	23,250,000	24,351,640	(26,290)	(241,420)	0	0	XXX	XXX	XXX	321,890	653,010	XXX	XXX
13063A-7G-3	CALIFORNIA ST MUNITAX BND GO				1FE	880,200	113.9830	911,864	800,000	875,919	0	(4,281)	0	0	6.200	4.723	AO	12,400	24,800	06/14/2011	10/01/2019
13063B-JA-1	CALIFORNIA ST MUNI BND GO				1FE	148,313	109.1690	163,753	150,000	148,424	0	112	0	0	5.700	5.842	MN	1,425	7,838	01/27/2011	11/01/2021
452151-8T-3	ILLINOIS ST MUNI BND GO				1FE	2,660,000	101.6820	2,704,741	2,660,000	2,660,000	0	0	0	0	3.321	3.321	JJ	44,169	88,339	01/15/2010	01/01/2013
452152-HR-5	ILLINOIS ST MUNI BND GO				1FE	1,315,517	105.6190	1,341,361	1,270,000	1,310,767	0	(4,750)	0	0	4.961	4.114	MS	21,002	29,927	06/14/2011	03/01/2016
74514L-DL-8	PUERTO RICO COMWLTH MUNI BND GO	SD			1FE	221,900	109.0430	218,086	200,000	207,547	0	(2,818)	0	0	5.500	3.901	JJ	5,500	11,000	06/14/2006	07/01/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,225,930	XXX	5,339,805	5,080,000	5,202,657	0	(11,737)	0	0	XXX	XXX	XXX	84,496	161,904	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,225,930	XXX	5,339,805	5,080,000	5,202,657	0	(11,737)	0	0	XXX	XXX	XXX	84,496	161,904	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
44266R-AA-5	HOWARD HUGHES MED INSTITUTE MUNI BND REV				1FE	748,305	106.3980	797,986	750,000	749,069	0	342	0	0	3.450	3.499	MS	8,625	25,875	09/04/2009	09/01/2014
740816-AF-0	PRESIDENTS & FELLOWS OF HARVAR MUNI BND REV 144A				1FE	980,331	107.5990	965,163	897,000	955,670	0	(24,661)	0	0	5.000	1.720	JJ	20,681	22,425	02/10/2011	01/15/2014
745235-TF-8	PUERTO RICO PUB BLDGS AUTH REV MUNI BND REV				2FE	219,868	108.1410	216,282	200,000	208,528	0	(2,228)	0	0	5.250	3.934	JJ	5,250	10,500	06/14/2006	07/01/2015
745235-TH-4	PUERTO RICO PUB BLDGS AUTH REV MUNI BND REV				2FE	542,639	109.7940	548,970	500,000	538,934	0	(4,321)	0	0	5.500	3.610	JJ	13,750	13,750	07/12/2011	07/01/2016
98458P-AB-1	YALE UNIVERSITY MUNI BND REV				1FE	3,249,345	105.7460	3,335,237	3,154,000	3,227,187	0	(22,158)	0	0	2.900	2.039	AO	19,309	91,466	02/11/2011	10/15/2014
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						5,740,488	XXX	5,863,638	5,501,000	5,679,388	0	(53,026)	0	0	XXX	XXX	XXX	67,615	164,016	XXX	XXX
31283G-MN-4	FHLMC GOLD POOL # G00365			2	1	5,516	101.6990	5,513	5,421	5,515	0	(14)	0	0	8.000	7.487	MON	36	434	06/12/1997	06/01/2025
3128K9-AB-0	FHLMC GOLD POOL # A48102			2	1	2,159,131	107.7220	2,459,770	2,283,438	2,160,918	0	(12,921)	0	0	5.000	7.040	MON	9,514	114,172	07/13/2006	01/01/2036
31292G-7H-3	FHLMC GOLD POOL # C00896			2	1	9,477	112.6310	10,678	9,481	9,477	0	(2)	0	0	7.500	7.540	MON	59	711	12/13/1999	12/01/2029
31292H-D4-3	FHLMC GOLD POOL # C01023			2	1	2,687	112.5590	2,947	2,618	2,686	0	(3)	0	0	7.000	6.181	MON	15	183	03/13/2002	07/01/2030
31292H-D6-8	FHLMC GOLD POOL # C01025			2	1	1,639	113.5000	1,859	1,638	1,639	0	0	0	0	8.000	8.023	MON	11	131	08/16/2000	07/01/2030
31292H-QC-1	FHLMC POOL # C01351			2	1	22,226	112.5450	24,674	21,923	22,221	0	79	0	0	6.500	6.066	MON	119	1,425	05/13/2002	05/01/2032
31292L-A5-4	FHLMC GOLD POOL # C03628			2	1	2,201,683	107.5500	2,243,379	2,085,894	2,200,024	0	(1,572)	0	0	5.000	3.248	MON	8,691	79,382	03/15/2011	11/01/2040
31293K-7A-8	FHLMC GOLD POOL # C22689			2	1	3,389	113.0470	3,986	3,526	3,390	0	6	0	0	6.500	7.775	MON	19	229	10/16/2000	03/01/2029
31293S-DX-4	FHLMC GOLD POOL # C28218			2	1	3,945	113.0470	4,462	3,947	3,945	0	(1)	0	0	6.500	6.523	MON	21	256	01/16/2001	06/01/2029
31293Y-BX-3	FHLMC GOLD POOL # C32754			2	1	31,891	112.5700	36,615	32,527	31,897	0	30	0	0	7.000	7.642	MON	190	2,277	12/13/1999	11/01/2029
312946-MC-7	FHLMC GOLD POOL # A97555			2	1	3,636,778	106.0250	3,753,839	3,540,523	3,635,666	0	(976)	0	0	4.500	3.796	MON	13,277	122,908	03/17/2011	03/01/2041
31298F-U3-4	FHLMC GOLD POOL # C46902			2	1	11,240	113.0470	12,724	11,255	11,240	0	(2)	0	0	6.500	6.552	MON	61	732	02/12/2001	09/01/2030
31298G-S7-6	FHLMC GOLD POOL # C47742			2	1	2,553	112.5980	2,791	2,479	2,552	0	(63)	0	0	7.000	6.133	MON	14	174	05/13/2002	02/01/2031
31368H-MB-6	FNMA POOL # 190354			2	1	1,603,335	109.4360	1,611,492	1,472,548	1,600,969	0	(2,498)	0	0	5.500	2.106	MON	6,749	0	11/16/2011	12/01/2034
31374G-WP-8	FNMA POOL # 313954			2	1	87,346	111.7810	94,600	84,630	87,306	0	(317)	0	0	6.500	5.426	MON	458	5,501	01/15/2003	01/01/2028
31375H-YM-0	FNMA POOL # 335616			2	1	18,044	111.7810	21,165	18,935	18,054	0	75	0	0	6.500	8.028	MON	103	1,230	09/12/1996	04/01/2026
31379K-MY-6	FNMA POOL # 421675			2	1	11,410	115.9130	13,125	11,323	11,408	0	(7)	0	0	7.000	6.702	MON	66	792	04/30/1998	03/01/2028
31384H-7K-3	FNMA POOL # 524798			2	1	2,124	115.8970	2,553	2,203	2,125	0	7	0	0	7.000	7.868	MON	13	154	01/19/2000	01/01/2030
31384U-4E-1	FNMA POOL # 534621			2	1	7,245	115.8970	8,334	7,191	7,244	0	(7)	0	0	7.000	6.768	MON	42	503	02/12/2001	11/01/2029
31384V-2A-9	FNMA POOL # 535469			2	1	6,127	113.6950	7,398	6,507	6,131	0	7	0	0	6.500	8.456	MON	35	423	08/16/2000	07/01/2030
31384V-T8-5	FNMA POOL # 535275			2	1	17,117	113.6950	19,586	17,227	17,117	0	(4)	0	0	6.500	6.657	MON	93	1,120	02/12/2001	05/01/2030
31396L-AA-8	FNMA AGENCY CMO_06-99 PA			2	1	15,126	100.2800	15,223	15,180	15,125	0	(48)	0	0	5.500	5.420	MON	70	835	08/03/2007	02/01/2012
31398K-CN-8	FHLMC CMO_3587 DA			2	1	3,369,410	107.2920	3,449,888	3,215,420	3,366,385	0	(14,815)	0	0	4.500	2.510	MON	12,058	144,694	10/28/2010	10/15/2026
31402R-R9-2	FNMA POOL # 735912			2	1	1,291,016	109.2060	1,339,108	1,226,224	1,289,671	0	5,588	0	0	5.500	3.157	MON	5,620	67,442	05/13/2010	10/01/2035
31403D-SE-0	FNMA POOL # 745817			2	1	188,598	108.0120	212,349	196,598	188,745	0	(879)	0	0	5.000	6.864	MON	819	9,830	09/13/2006	09/01/2036
31407H-HS-8	FNMA POOL # 831041			2	1	123,747	108.0120	137,701	127,487	123,814	0	(449)	0	0	5.000	6.311	MON	531	6,374	03/22/2007	10/01/2035
31407M-MR-3	FNMA POOL # 834768			2	1	187,257	109.2060	208,084	190,543	187,301	0	(418)	0	0	5.500	6.148	MON	873	10,480	09/13/2006	07/01/2035
31410G-KD-4	FNMA POOL # 888692			2	1	5,086,736	109.4360	5,176,549	4,730,221	5,080,406	0	25,777	0	0	5.500	2.637	MON	21,680	260,162	06/21/2010	09/01/2036
31410X-HR-0	FNMA POOL # 900340			2	1	235,938	111.4250	259,045	232,485	235,857	0	739	0	0	6.500	5.777	MON	1,259	15,111	10/13/2006	09/01/2036
31418M-K7-6	FNMA POOL # AD0317			2	1	214,938	108.8630	219,086	201,250	214,622	0	(401)	0	0	5.500	2.220	MON	922	9,306	01/21/2011	01/01/2039
31419A-4N-4	FNMA POOL # AE0828			2	1	1,233,174	102.9340	1,218,489	1,183,760	1,232,663	0	(205)	0	0	3.500	2.542	MON	3,453	10,358	09/22/2011	02/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						21,790,843	XXX	22,577,012	20,944,402	21,776,113	0	(3,294)	0	0	XXX	XXX	XXX	86,871	867,329	XXX	XXX
081331-AE-0	BELVIOR LD LLC CII MUNI BND REV 144A			2	1FE	299,877	97.8980	293,694	300,000	299,870	0	(18)	0	0	5.300	5.303	JD	707	15,900	02/24/2005	12/15/2035
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						299,877	XXX	293,694	300,000	299,870	0	(18)	0	0	XXX	XXX	XXX	707	15,900	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						27,831,208	XXX	28,734,344	26,745,402	27,755,371	0	(56,338)	0	0	XXX	XXX	XXX	155,193	1,047,245	XXX	XXX
001814-AR-3	ANR PIPELINE CORP BND				1FE	678,285	148.2120	741,058	500,000	652,659	0	(11,369)	0	0	9.625	5.553	MN	8,021	48,125	09/01/2009	11/01/2021
00206R-AF-9	AT&T INC CORP BND				1FE	215,819	104.1820	225,033	216,000	215,963	0	41	0	0	4.950	4.967	JJ	4,930	10,692	12/06/2007	01/15/2013
00206R-AG-7	AT&T INC CORP BND				1FE	959,498	121.9070	1,164,208	955,000	959,383	0	(56)	0	0	6.300	6.264	JJ	27,743	60,165	01/19/2010	01/15/2038
002824-AU-4	ABBOTT LABORATORIES CORP BND				1FE	995,670	117.1330	1,171,327	1,000,000	996,715	0	416	0	0	5.125	5.180	AO	12,813	51,250	03/03/2009	04/01/2019
00724F-AA-9	ADOBE SYSTEMS INCORPORATED CORP BND				2FE	1,042,490	104.5150	1,045,150	1,000,000	1,035,988	0	(6,502)	0	0	3.250	2.040	FA	13,542	16,250	05/27/2011	02/01/2015
00751Y-AA-4	ADVANCE AUTO PARTS INC. CORP BND				2FE	1,971,349	110.6220	2,101,823	1,900,000	1,962,144	0	(6,343)	0	0	5.750	5.259	MN	18,208	109,250	05/20/2010	05/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
00846U-AE-1	AGILENT TECHNOLOGIES INC CORP BND				2FE	380,837	110.3960	397,425	360,000	374,019	0	(3,412)	0	0	5.500	4.349	MS	5,885	19,800	12/16/2009	09/14/2015
013817-AU-5	ALCOA INC CORP BND				2FE	499,355	103.8960	519,479	500,000	499,438	0	64	0	0	6.150	6.167	FA	11,617	31,775	08/03/2010	08/15/2020
018802-AA-6	ALLIANT ENERGY CORP CORP BND				2FE	520,130	105.2240	526,122	500,000	515,419	0	(4,711)	0	0	4.000	2.841	AO	4,222	20,000	02/03/2011	10/15/2014
02209S-AD-5	ALTRIA GROUP INC. CORP BND				2FE	2,226,388	135.1480	2,297,524	1,700,000	2,171,258	0	(55,130)	0	0	9.700	4.892	MN	23,361	164,900	01/05/2011	11/10/2018
0258M0-CY-3	AMERICAN EXPRESS CREDIT CO CORP BND				1FE	5,080,768	108.3220	4,852,847	4,480,000	4,761,790	0	(165,091)	0	0	7.300	3.316	FA	119,006	327,040	01/14/2010	08/20/2013
029912-BB-7	AMERICAN TOWER CORPORATION CORP BND				2FE	372,225	103.9240	363,733	350,000	366,283	5,347	(4,706)	0	0	4.625	3.108	AO	4,047	16,188	09/24/2010	04/01/2015
032511-BH-9	ANADARKO PETROLEUM CO CORP BND				2FE	1,841,338	115.6450	1,983,316	1,715,000	1,829,893	0	(11,551)	0	0	6.375	4.984	MS	32,192	81,635	04/28/2011	09/15/2017
044209-AD-6	ASHLAND INC. CORP BND			1	3FE	1,139,990	111.5000	1,115,000	1,000,000	1,091,859	0	(41,194)	0	0	9.125	5.437	JD	7,604	91,250	05/27/2010	06/01/2013
06051G-EA-3	BANK OF AMERICA CORP BND				1FE	992,232	99.4500	895,046	900,000	977,720	0	(14,512)	0	0	6.500	4.399	FA	24,375	58,500	01/07/2011	08/01/2016
079860-AG-7	BELLSOUTH CORPORATION CORP BND				1FE	1,697,160	110.4410	1,656,615	1,500,000	1,639,359	0	(50,105)	0	0	5.200	1.670	MS	22,967	78,000	11/05/2010	09/15/2014
09247X-AC-5	BLACKROCK CREDIT (OFFSHORE) CORP BND				1FE	332,058	115.2810	345,844	300,000	324,970	0	(3,749)	0	0	6.250	4.575	MS	5,521	18,750	01/26/2010	09/15/2017
10112R-AB-0	BOSTON PROPERTIES INC CORP BND				2FE	133,339	104.1930	127,116	122,000	126,549	0	(4,269)	0	0	6.250	2.586	JJ	3,516	7,625	05/24/2010	01/15/2013
10112R-AR-5	BOSTON PROP CORP BND				2FE	1,019,570	111.8440	1,118,441	1,000,000	1,017,174	0	(1,420)	0	0	5.625	5.379	MN	7,188	56,250	04/21/2010	11/15/2020
110122-AP-3	BRISTOL-MYERS SQUIBB COMPANY CORP BND				1FE	542,918	127.2380	655,277	515,000	542,013	0	(456)	0	0	5.875	5.486	MN	3,866	30,256	01/20/2010	11/15/2036
125896-BC-3	CMS ENERGY CO CORP BND				3FE	1,095,156	118.5000	1,107,975	935,000	1,064,362	0	(30,714)	0	0	8.750	6.388	JD	3,636	81,813	07/20/2009	06/15/2019
126408-GQ-0	CSX CORPORATION CORP BND				2FE	818,475	124.8770	874,140	700,000	797,207	0	(11,162)	0	0	7.375	5.021	FA	21,510	51,625	01/19/2010	02/01/2019
14040H-AS-4	CAPITAL ONE FINANCIAL CORP CORP BND				2FE	1,375,092	109.8810	1,318,571	1,200,000	1,299,614	0	(39,141)	0	0	7.375	3.716	MN	9,342	88,500	01/14/2010	05/23/2014
15189T-AQ-0	CENTERPOINT ENERGY INC. CORP BND				2FE	779,254	117.6880	823,819	700,000	765,549	0	(8,677)	0	0	6.500	4.769	MN	7,583	45,500	05/24/2010	05/01/2018
15189W-AG-5	CENTERPOINT ENERGY RESOURCES C CORP BND			1	2FE	452,531	104.3490	440,353	422,000	451,686	0	(846)	0	0	4.500	3.561	JJ	8,757	0	09/13/2011	10/15/2020
166754-AG-6	CHEVRON PHILLIPS CHEMICAL CO L CORP BND 144A				2FE	169,491	112.0200	168,029	150,000	164,153	0	(5,338)	0	0	7.000	2.983	JD	467	10,500	01/06/2011	06/15/2014
172967-EZ-0	CITIGROUP INC CORP BND				1FE	1,713,684	102.5550	1,671,651	1,630,000	1,704,885	0	(8,799)	0	0	5.500	3.748	AO	18,926	44,825	08/23/2011	10/15/2014
172967-FH-9	CITIGROUP INC CORP BND				1FE	208,214	100.1690	200,337	200,000	207,647	0	(567)	0	0	4.587	3.542	JD	408	4,587	08/31/2011	12/15/2015
20030N-AC-5	COMCAST CORP CORP BND				2FE	128,976	125.6140	157,017	125,000	128,539	0	(59)	0	0	7.050	6.796	MS	2,595	8,813	05/11/2004	03/15/2033
200339-CG-2	COMERICA BK CORP BND				1FE	1,114,670	109.3710	1,093,706	1,000,000	1,095,692	0	(17,643)	0	0	5.750	3.597	MN	6,389	57,500	12/03/2010	11/21/2016
202795-HN-3	COMMONWEALTH EDISON CORP BND				2FE	1,122,890	115.9660	1,159,661	1,000,000	1,104,743	0	(18,147)	0	0	5.950	3.477	FA	22,478	59,500	02/09/2011	08/15/2016
209111-EL-3	CONSOLIDATED EDISON CO OF NY CORP BND				1FE	337,139	125.5360	407,992	325,000	336,052	0	(884)	0	0	5.850	5.591	MS	5,598	19,013	03/09/2006	03/15/2036
224044-BM-8	COX COMMUNICATIONS INC. CORP BND				2FE	543,445	110.5760	552,878	500,000	526,658	0	(8,438)	0	0	5.450	3.533	JD	1,211	27,250	12/21/2009	12/15/2014
23311R-AC-0	DCP MIDSTREAM LLC CORP BND 144A				2FE	1,943,565	131.1000	1,966,495	1,500,000	1,900,478	0	(43,087)	0	0	9.750	5.250	MS	43,063	146,250	01/11/2011	03/15/2019
233835-AQ-0	DAIMLERCHRYSLER NA HLDG CORP BND				1FE	94,441	138.6070	103,955	75,000	92,491	0	(452)	0	0	8.500	6.369	JJ	2,886	6,375	03/28/2007	01/18/2031
25459H-AG-0	DIRECTV HOLDINGS LL/DIR TV FIN CORP BND			1	2FE	2,182,500	106.0000	2,120,000	2,000,000	2,094,752	0	(70,249)	0	0	7.625	4.885	MN	19,486	152,500	02/24/2010	05/15/2012
25459H-AT-2	DIRECTV HOLDINGS LL/DIR TV FIN CORP BND				2FE	1,051,936	107.7830	1,077,834	1,000,000	1,051,501	0	(625)	0	0	5.200	4.425	MS	15,311	26,000	10/25/2011	03/15/2020
25466A-AA-9	DISCOVER BANK/GREENWOOD DE CORP BND				2FE	1,325,676	113.2330	1,245,561	1,100,000	1,310,503	0	(15,173)	0	0	8.700	5.656	MN	11,431	95,700	04/05/2011	11/18/2019
254709-AD-0	DISCOVER FINANCIAL SERVICES IN CORP BND				2FE	1,760,845	104.4660	1,739,365	1,665,000	1,742,583	45,820	(15,521)	0	0	6.450	5.442	JD	5,668	107,393	06/21/2010	06/12/2017
28370T-AA-7	EL PASO PIPELINE PARTNERS OPER CORP BND				3FE	537,150	110.2130	551,065	500,000	534,368	0	(2,782)	0	0	6.500	5.454	AO	8,125	32,500	02/15/2011	04/01/2020
29364D-AQ-3	ENTERGY ARKANSAS INC. CORP BND			1	1FE	1,299,623	100.9710	1,312,623	1,300,000	1,299,623	0	(4)	0	0	3.750	3.754	FA	18,417	36,969	11/12/2010	02/15/2021
29379V-AA-1	ENTERPRISE PROD OPER LP CORP BND				2FE	460,804	116.3870	465,549	400,000	456,623	0	(4,181)	0	0	6.300	3.537	MS	7,420	12,600	07/07/2011	09/15/2017
29476L-AC-1	ERP OPERATING LIMITED PARTNERS CORP BND				2FE	2,097,700	106.9470	2,138,941	2,000,000	2,073,949	0	(15,729)	0	0	5.125	4.157	MS	30,181	102,500	06/22/2010	03/15/2016
316773-CK-4	FIFTH THIRD BANCORP CORP BND				2FE	1,747,935	101.2660	1,772,157	1,750,000	1,748,293	0	358	0	0	3.625	3.651	JJ	27,490	31,719	01/20/2011	01/25/2016
35671D-AS-4	FREEPORT-MCMORAN COPPER & GOLD CORP BND			1	2FE	2,088,800	105.8750	1,974,569	1,865,000	1,959,862	0	(78,717)	0	0	8.375	4.492	AO	39,048	156,194	12/31/2009	04/01/2012
35906A-AD-0	CITIZENS COMMUNICATIONS CO. CORP BND				3FE	752,425	101.2500	759,375	750,000	751,891	0	(380)	0	0	7.875	7.787	AO	12,469	59,063	08/26/2010	04/15/2015
36962G-4C-5	GE CAPITAL CORP CORP BND				1FE	2,204,380	109.1830	2,183,659	2,000,000	2,191,702	0	(12,678)	0	0	5.900	1.745	MN	15,733	59,000	11/01/2011	05/13/2014
36962G-4G-6	GE CAPITAL CORP CORP BND				1FE	1,041,140	105.1070	1,051,073	1,000,000	1,033,038	0	(8,102)	0	0	3.750	2.548	MN	4,896	37,500	04/01/2011	11/14/2014
36962G-XZ-2	GENERAL ELEC CAP CO CORP BND				1FE	431,402	116.2690	494,144	425,000	430,306	0	(327)	0	0	6.750	6.633	MS	8,447	28,688	03/21/2002	03/15/2032
370334-BH-6	GENERAL MILLS INC. CORP BND				2FE	1,441,158	119.5410	1,518,166	1,270,000	1,415,729	0	(17,485)	0	0	5.650	3.796	FA	27,107	71,755	07/13/2010	02/15/2019
37331N-AB-7	GEORGIA-PACIFIC CORPORATION CORP BND 144A				2FE	233,075	111.3210	244,906	220,000	232,574	0	(501)	0	0	5.400	4.605	MN	1,980	5,940	07/14/2011	11/01/2020
38141E-A7-4	GOLDMAN SACHS GROUP INC CORP BND				1FE	1,302,080	97.2500	1,244,798	1,280,000	1,299,378	0	(2,702)	0	0	3.700	3.249	FA	19,733	23,680	06/13/2011	08/01/2015
402740-AC-8	GULFSTREAM NATURAL GAS SYSTEM CORP BND 144A				2FE	996,760	115.8210	1,158,215	1,000,000	997,791	0	426	0	0	6.950	7.009	JD	5,792	69,500	05/27/2009	06/01/2016
428236-AL-7	HEWLETT-PACKARD COMPANY CORP BND				1FE	484,699	100.6720	488,259	485,000	484,989	0	66	0	0	5.250	5.264	MS	8,488	25,463	02/27/2007	03/01/2012
446150-AG-9	HUNTINGTON BANCSHARES INCORPOR CORP BND				2FE	1,608,650	113.7240	1,819,578	1,600,000	1,607,990	0	(637)	0	0	7.000	6.924	JD	4,978	111,378	12/17/2010	12/15/2020
454889-AK-2	INDIANA MICHIGAN POWER COMPANY CORP BND				2FE	241,298	108.9950	272,488	250,000	246,440	0	1,120	0	0	5.050	5.594	MN	1,613	12,625	11/06/2006	11/15/2014
460146-CA-9	INTERNATIONAL PAPER COMPANY CORP BND				2FE	730,032	121.8070	730,844	600,000	713,678	0	(14,864)	0	0	7.950	4.531	JD	2,120	47,700	11/24/2010	06/15/2018
460690-BF-6	INTERPUBLIC GRP OF CO. INC. CORP BND			1	2FE	4,237,680	114.5000	4,147,190	3,622,000	4,047,248	0	(178,926)	0	0	10.000	5.127	JJ	167,014	331,100	02/09/2011	07/15/2013
462613-AG-5	IPALCO ENTERPRISES INC. CORP BOND		E		3FE	192,500	98.0000	196,000	200,000	192,572	0	72	0	0	5.000	5.706	MN	1,667	0	12/06/2011	05/01/2018
46625H-BV-1	JPMORGAN CHASE & CO CORP BND				1FE	417,775	104.5190	444,204	425,000	422,382	0	895	0	0	5.125	5.373	MS	6,413	21,781	01/31/2006	09/15/2014
46625H-HS-2	JPMORGAN CHASE & CO CORP BND				1FE	1,707,896	100.8950	1,745,490	1,730,000	1,709,977	0	1,961	0	0	4.400	4.565	JJ	33,620	76,120	12/07/2010	07/22/2020
481165-AJ-7	JOY GLOBAL INC. CORP BND				2FE	297,453	107.5740	322,723	300,000	297,496	0	43	0	0	5.125	5.235	AO	3,374	0	10/06/2011	10/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
48121C-VZ-6	JPMORGAN CHASE BANK CORP BND				1FE	322,462	106.8000	347,099	325,000	323,422	0	239	0	0	6.000	6.105	JJ	9,533	19,500	06/27/2007	07/05/2017
48121C-YK-6	JP MORGAN CHASE BANK, NA CORP BND				1FE	1,075,490	107.0500	1,070,501	1,000,000	1,061,221	0	(9,020)	0	0	6.000	4.770	AO	15,000	60,000	05/24/2010	10/01/2017
485260-BL-6	KANSAS GAS & ELEC CO CORP BND 144A				2FE	292,393	121.0300	302,575	250,000	289,037	0	(3,356)	0	0	6.700	4.235	JD	744	16,750	03/22/2011	06/15/2019
49306C-AH-4	KEY BANK NATIONAL ASSOCIATION CORP BND				2FE	3,468,908	106.1700	3,450,532	3,250,000	3,387,672	0	(58,502)	0	0	5.800	4.002	JJ	94,250	188,500	05/24/2010	07/01/2014
49446Q-BF-7	KIMCO REALTY CORPORATION SENIOR CORP BND				2FE	830,993	108.2850	812,136	750,000	817,625	0	(13,368)	0	0	5.783	3.460	AO	10,843	43,373	02/01/2011	03/15/2016
49455W-AD-8	KINDER MORGAN FINANCE CORP BND				3FE	722,628	102.2500	709,615	694,000	709,615	(8,413)	(4,599)	0	0	5.700	4.742	JJ	19,339	19,779	02/15/2011	01/05/2016
50075N-AU-8	KRAFT FOODS INC. CORP BND				2FE	3,391,515	116.5080	3,495,249	3,000,000	3,293,226	0	(74,255)	0	0	6.125	4.282	FA	76,563	183,750	07/20/2009	02/01/2018
501044-BK-6	KROGER CO/THE CORP BND				2FE	1,598,994	122.7340	1,656,909	1,350,000	1,558,162	0	(28,099)	0	0	7.000	4.201	MN	15,750	94,500	07/13/2010	05/01/2018
50540R-AF-9	LABORATORY CORPORATION OF AMER CORP BND				2FE	558,393	112.9490	632,515	560,000	559,257	0	165	0	0	5.625	5.663	JD	1,400	31,500	12/14/2005	12/15/2015
52107Q-AE-5	LAZARD GROUP CORP BND				2FE	904,638	105.1360	893,654	850,000	892,476	13,204	(9,930)	0	0	6.850	5.769	JD	2,588	58,225	01/22/2010	06/15/2017
524908-7M-6	LEHMAN BROS HOLDINGS INC CORP BAND MTN				6	20	0.0100	20	200,000	20	0	0	0	0	0.000	0.000	JD	0	0	12/31/2008	12/28/2017
52517P-SC-6	LEHMAN BROS HOLDINGS INC CORP BND				6	47,500	25.6250	128,125	500,000	47,500	0	0	0	0	6.625	0.000	JJ	0	0	12/31/2008	01/18/2012
548661-CM-7	LOWES COMPANIES INC CORP BND				1FE	191,676	103.4360	198,598	192,000	191,949	0	70	0	0	5.600	5.639	MS	3,166	10,752	09/11/2007	09/15/2012
58405U-AD-4	MEDCO HEALTH SOLUTIONS INC CORP BND				2FE	984,741	116.8730	934,987	800,000	958,347	0	(22,491)	0	0	7.125	3.542	MS	16,783	57,000	10/27/2010	03/15/2018
594918-AC-8	MICROSOFT CORPORATION CORP BND				1FE	1,552,740	114.1770	1,712,658	1,500,000	1,548,643	0	(4,097)	0	0	4.200	3.696	JD	5,250	63,000	04/01/2011	06/01/2019
595620-AC-9	MIDAMERICAN ENERGY CO CORP BND MTN				1FE	483,835	104.3090	521,546	500,000	496,578	0	3,123	0	0	5.125	5.814	JJ	11,816	25,625	06/27/2007	01/15/2013
59562V-AP-2	MIDAMERICAN ENERGY HOLDINGS CO CORP BND				2FE	99,515	120.6830	120,683	100,000	99,556	0	18	0	0	5.950	5.984	MN	760	5,950	07/19/2007	05/15/2037
61166W-AA-9	MONSANTO COMPANY CORP BND				1FE	221,924	104.2020	208,404	200,000	201,900	0	(2,929)	0	0	7.375	5.796	FA	5,572	14,750	08/12/2003	08/15/2012
61747Y-CG-8	MORGAN STANLEY CORP BND				1FE	2,388,085	100.7010	2,139,893	2,125,000	2,348,328	0	(30,275)	0	0	7.300	5.542	MN	20,683	155,125	04/22/2010	05/13/2019
628530-AL-1	MYLAN INC/PA CORP BND 144A			1	3FE	899,750	110.3750	883,000	800,000	883,000	(7,721)	(9,029)	0	0	7.875	5.341	JJ	29,050	31,500	05/18/2011	07/15/2015
652482-CB-4	NEWS AMERICA INC CORP BND				2FE	759,088	105.1640	788,728	750,000	758,822	0	(266)	0	0	4.500	4.342	FA	12,750	0	08/26/2011	02/15/2021
67103H-AA-5	OREILLY AUTOMOTIVE INC. CORP BND			1	2FE	1,558,960	107.0210	1,712,330	1,600,000	1,561,880	0	2,920	0	0	4.875	5.209	JJ	36,183	39,000	02/10/2011	01/14/2021
682680-AM-5	ONEOK INC CORP BND				2FE	934,470	109.4420	1,094,419	1,000,000	959,739	0	10,159	0	0	5.200	6.521	JD	2,311	52,000	05/15/2009	06/15/2015
68268N-AE-3	ONEOK PARTNERS LP CORP BND				2FE	996,650	130.9410	1,309,414	1,000,000	997,324	0	254	0	0	8.625	8.676	MS	28,750	86,250	03/03/2009	03/01/2019
68389X-AE-5	ORACLE CORPORATION CORP BND				1FE	548,275	137.0890	685,445	500,000	546,914	0	(692)	0	0	6.500	5.800	AO	6,861	32,500	01/19/2010	04/15/2038
690742-AA-9	OWENS CORNING INC CORP BND				2FE	106,875	107.6360	107,636	100,000	105,387	414	(939)	0	0	6.500	5.242	JD	542	6,500	05/21/2010	12/01/2016
69349L-AC-2	PNC BANKCORP INC CORP BND				1FE	20,198	105.2690	21,054	20,000	20,155	0	(22)	0	0	4.875	4.719	MS	271	975	01/15/2010	09/21/2017
69362B-AW-2	PSE&G POWER LLC CORP BND				2FE	135,313	109.5360	143,493	131,000	134,820	0	(361)	0	0	5.125	4.696	AO	1,417	6,714	08/18/2010	04/15/2020
717081-DB-6	PFIZER INC. CORP BND				1FE	1,091,120	123.7070	1,138,103	920,000	1,065,831	0	(17,395)	0	0	6.200	3.675	MS	16,795	57,040	07/13/2010	03/15/2019
718172-AJ-8	PHILIP MORRIS INTERNATIONAL IN CORP BND				1FE	300,626	103.1900	299,251	290,000	300,211	0	(415)	0	0	2.500	1.662	MN	906	3,625	10/20/2011	05/16/2016
72650R-AY-8	PLAINS ALL AMERICAN PIPELINE L SENIOR CORP BND				2FE	199,042	109.3540	218,708	200,000	199,120	0	78	0	0	5.000	5.061	FA	4,167	5,472	01/05/2011	02/01/2021
742718-DS-5	PROCTER & GAMBLE COMPANY CORP BND				1FE	991,820	102.9560	1,029,561	1,000,000	993,588	0	1,582	0	0	1.800	1.973	MN	2,300	17,850	11/18/2010	11/15/2015
743263-AG-0	PROGRESS ENERGY INC CORP BND				2FE	207,318	133.1180	266,236	200,000	206,419	0	(128)	0	0	7.000	6.705	AO	2,372	14,000	07/12/2004	10/30/2031
744448-CB-5	PUBLIC SERVICE COLORADO CORP BND				1FE	573,744	117.7640	565,268	480,000	559,163	0	(10,705)	0	0	5.800	3.019	FA	11,600	27,840	08/18/2010	08/01/2018
771196-AQ-5	ROCHE HOLDINGS INC CORP BND 144A				1FE	1,284,661	108.4120	1,380,084	1,273,000	1,278,404	0	(2,309)	0	0	5.000	4.791	MS	21,217	65,128	03/03/2009	03/01/2014
77340R-AK-3	ROCKIES EXPRESS PIPELINE LLC CORP BND 144A				2FE	1,509,831	92.1970	1,401,399	1,520,000	1,510,968	40,773	917	0	0	5.625	5.716	AO	18,050	85,500	09/23/2010	04/15/2020
806605-AH-4	SCHERING-PLOUGH CORPORATION CORP BND				1FE	569,055	137.4120	687,059	500,000	566,910	0	(1,111)	0	0	6.550	5.565	MS	9,643	32,750	01/20/2010	09/15/2037
826418-BD-6	SIERRA PAC PWR CO CORP BND				2FE	109,872	117.4000	129,140	110,000	109,938	0	19	0	0	6.000	6.015	MN	843	6,600	10/18/2006	05/15/2016
828807-AQ-0	SIMON PROPERTY GROUP INC CORP BND				1FE	3,270,270	102.7040	3,081,120	3,000,000	3,069,230	0	(104,113)	0	0	6.350	2.770	FA	64,029	190,500	01/12/2010	08/28/2012
828807-BZ-9	SIMON PROPERTY GROUP L.P. CORP BND				1FE	1,633,875	115.1240	1,726,854	1,500,000	1,610,885	0	(14,490)	0	0	6.125	4.773	MN	7,911	91,875	05/21/2010	05/30/2018
872312-AA-1	TCM SUB LLC CORP BND 144A				2FE	1,998,280	103.6800	2,073,593	2,000,000	1,998,972	0	364	0	0	3.550	3.568	JJ	32,739	71,000	12/15/2009	01/15/2015
87875U-AC-6	TECO FINANCE INC CORP BND				2FE	1,128,570	112.1550	1,121,550	1,000,000	1,089,796	0	(24,821)	0	0	6.750	3.852	MN	11,250	67,500	06/02/2010	05/01/2015
88163V-AC-3	TEVA PHARM FIN LLC CORP BND				1FE	1,157,940	113.0570	1,130,567	1,000,000	1,121,676	0	(27,985)	0	0	5.550	2.404	FA	23,125	55,500	09/13/2010	02/01/2016
887317-AC-9	TIME WARNER INC CORP BND				2FE	174,137	114.9450	201,155	175,000	174,518	0	84	0	0	5.875	5.941	MN	1,314	10,281	11/13/2006	11/15/2016
88732J-AP-3	TIME WARNER CABLE INC CORP BND				2FE	2,469,860	127.2210	2,544,419	2,000,000	2,384,221	0	(42,930)	0	0	8.750	5.457	FA	66,597	175,000	12/14/2009	02/14/2019
911312-AG-1	UNITED PARCEL SERVICE INC CORP BND				1FE	204,129	104.1430	213,493	205,000	204,803	0	182	0	0	4.500	4.596	JJ	4,254	9,225	01/15/2008	01/15/2013
92343V-AL-8	VERIZON COMMUNICATIONS INC. CORP BND				1FE	264,820	117.0920	292,731	250,000	262,022	0	(1,652)	0	0	5.500	4.590	FA	5,194	13,750	04/13/2010	02/15/2018
92343V-AQ-7	VERIZON COMMUNICATIONS INC. CORP BND				1FE	1,198,530	135.4750	1,354,754	1,000,000	1,153,602	0	(17,796)	0	0	8.750	5.978	MN	14,583	87,500	05/05/2009	11/01/2018
92344G-AM-8	VERIZON GLOBAL FDG CO CORP BND				1FE	398,167	138.4860	484,701	350,000	390,409	0	(734)	0	0	7.750	6.667	JD	2,260	27,125	03/04/2002	12/01/2030
92344S-AK-6	CELLCO PARTNERSHIP/VERIZON WIR CORP BND				1FE	541,056	135.6000	542,402	400,000	520,854	0	(15,300)	0	0	8.500	3.512	MN	4,344	34,000	09/03/2010	11/15/2018
92553P-AB-8	VIACOM INC CORP BND				2FE	231,622	117.3430	234,687	200,000	226,109	0	(4,014)	0	0	6.125	3.595	AO	2,926	12,250	08/13/2010	10/05/2017
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO CORP BND				1FE	174,517	128.5740	225,005	175,000	174,547	0	7	0	0	6.000	6.020	MN	1,342	10,500	05/17/2007	05/15/2037
927804-FD-1	VIRGINIA ELECTRIC AND POWER CO CORP BND				1FE	169,942	104.0320	176,855	170,000	169,988	0	12	0	0	5.100	5.108	MN	747	8,670	12/04/2007	11/30/2012
94106L-AT-6	WASTE MANAGEMENT INC. CORP BND				2FE	743,100	114.0050	855,041	750,000	746,041	0	1,124	0	0	6.375	6.561	MS	14,609	47,813	03/03/2009	03/11/2015
96950H-AD-2	WILLIAMS PRTNRS CORP BND				2FE	764,107	118.6550	800,918	675,000	746,226	0	(12,032)	0	0	7.250	4.881	FA	20,391	48,938	06/30/2010	02/01/2017
98389B-AM-2	XCEL ENERGY INC CORP BND			1	2FE	607,776	112.3140	673,886	600,000	606,613	0	(786)	0	0	4.700	4.522	MN	3,603	28,200	05/24/2010	05/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
988498-AC-5	YUM! BRANDS INC. CORP BND				2FE	1,693,425	118.1250	1,771,878	1,500,000	1,658,788	0	(21,884)	0	0	6.250	4.288	MS	27,604	93,750	05/24/2010	03/15/2018
20825T-AA-5	CONOCO INC CORP BND		A		1FE	1,163,460	117.0240	1,170,241	1,000,000	1,157,732	0	(5,728)	0	0	5.625	2.140	AO	11,875	0	10/21/2011	10/15/2016
448055-AE-3	HUSKY ENERGY INC. CORP BND		A		2FE	560,480	108.8920	544,461	500,000	539,640	0	(15,473)	0	0	5.900	2.546	JD	1,311	29,500	08/24/2010	06/15/2014
496902-AF-4	KINROSS GOLD CORP CORP BND 144A		A		2FE	963,900	97.4010	974,009	1,000,000	964,521	0	621	0	0	5.125	5.605	MS	18,365	0	10/13/2011	09/01/2021
73755L-AJ-6	POTASH CORPORATION OF SASKETCH CORP BND		A		2FE	348,782	104.4400	365,539	350,000	348,954	0	158	0	0	3.250	3.306	JD	948	11,407	11/30/2010	12/01/2017
87425E-AL-7	TALISMAN ENERGY INC. CORP BND		A		2FE	383,301	124.4120	373,235	300,000	373,052	0	(8,326)	0	0	7.750	3.932	JD	1,938	23,250	10/06/2010	06/01/2019
02364W-AV-7	AMERICA MOVIL SA CORP BND		F		1FE	1,163,165	111.2430	1,245,922	1,120,000	1,160,241	0	(2,924)	0	0	5.000	4.474	MS	14,156	28,000	04/04/2011	03/30/2020
02364W-AX-3	AMERICA MOVIL SA CORP BND		F		1FE	2,450,186	111.4230	2,651,867	2,380,000	2,445,331	0	(4,856)	0	0	5.000	4.577	AO	24,792	59,500	04/13/2011	10/16/2019
03938L-AL-8	ARCELORMITTAL CORP BND		F		2FE	665,896	110.3890	607,142	550,000	646,743	0	(19,153)	0	0	9.000	3.050	FA	18,700	24,750	05/02/2011	02/15/2015
03938L-AM-6	ARCELORMITTAL CORP BND		F		2FE	731,415	110.9320	831,988	750,000	734,683	0	1,384	0	0	9.850	10.250	JD	6,156	73,875	05/20/2009	06/01/2019
03965T-AA-1	ARCOS DORADOS BV CORP BND 144A		F	1	3FE	261,600	110.5000	265,200	240,000	258,764	0	(2,836)	0	0	7.500	5.667	AO	4,500	18,000	02/08/2011	10/01/2014
05957N-AQ-4	BANCO DO BRASIL S.A. CORP BND 144A MTN		F		2FE	417,500	103.4370	413,748	400,000	413,688	0	(3,812)	0	0	4.500	3.314	JJ	7,950	9,000	02/01/2011	01/22/2015
11102A-AA-9	BRITISH TELECOMMUNICATIONS PLC CORP BND		F		2FE	150,846	109.9540	175,926	160,000	152,977	0	915	0	0	5.950	6.850	JJ	4,390	9,520	07/20/2009	01/15/2018
15132H-AA-9	CENCOSUD CORP BND 144A		F		2FE	1,112,625	101.9730	1,172,690	1,150,000	1,115,187	0	2,562	0	0	5.500	5.937	JJ	28,287	31,625	02/09/2011	01/20/2021
219868-BL-9	CORP ANDINA DE FOMENTO CORP BND		F		1FE	1,100,000	108.9020	1,089,021	1,000,000	1,096,922	0	(3,078)	0	0	5.750	3.624	JJ	26,993	0	10/25/2011	01/12/2017
44841R-AA-9	HUTCHISON WHAMP INTL LTD CORP BND 144A		F		1FE	3,301,340	104.5510	3,136,539	3,000,000	3,109,771	0	(95,884)	0	0	6.500	3.138	FA	74,750	195,000	12/14/2009	02/13/2013
500769-BY-9	KREDITANSTALT FUER WIDERAUFBAU CORP BND GOVT GUAR		F		1FE	852,713	116.5350	874,013	750,000	831,732	0	(15,006)	0	0	4.875	2.558	JJ	16,656	36,563	08/05/2010	01/17/2017
71645W-AT-8	PETROBRAS INTERNATIONAL FINANC CORP BND		F		2FE	2,017,740	102.1260	2,042,517	2,000,000	2,015,117	0	(2,623)	0	0	3.875	3.673	JJ	33,153	38,750	03/10/2011	01/27/2016
767201-AF-3	RIO TINTO FINANCE USA LIMITED CORP BND		F		1FE	2,909,843	116.8610	3,073,431	2,630,000	2,771,131	0	(77,980)	0	0	8.950	6.423	MN	39,231	235,385	05/08/2009	05/01/2014
87927V-AQ-1	TELECOM ITALIA CAPITAL CORP BND		F		2FE	1,127,379	91.5000	1,006,500	1,100,000	1,122,534	0	(4,845)	0	0	5.250	4.648	AO	14,438	57,750	02/01/2011	10/01/2015
87938W-AC-7	TLEFONICA EMISNS CORP BND		F		2FE	145,260	96.9430	145,415	150,000	145,567	0	69	0	0	7.045	7.306	JD	323	10,568	06/29/2006	06/20/2036
88166C-AA-6	TEVA PHARMACEUTICAL FINANCE II CORP BND		F		1FE	1,228,080	103.9960	1,247,952	1,200,000	1,222,466	0	(5,614)	0	0	3.000	2.431	JD	1,600	36,000	01/31/2011	06/15/2015
902133-AK-3	TYCO ELECTRONICS SENIOR CORP BND		F		2FE	554,581	107.1790	589,487	550,000	554,261	0	(320)	0	0	4.875	4.768	JJ	12,364	15,268	01/06/2011	01/15/2021
90261X-FY-3	UBS AG STAMFORD CT CORP BND MTN		F		1FE	1,991,460	99.2510	1,985,018	2,000,000	1,994,613	0	1,640	0	0	3.875	3.970	JJ	35,736	77,500	01/15/2010	01/15/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						143,770,607	XXX	147,251,236	133,482,000	141,075,644	89,424	(1,845,273)	0	0	XXX	XXX	XXX	2,246,996	7,409,031	XXX	XXX
05946X-BV-4	BANK OF AMERICA FUNDING CORP CMO_03-A4-1A1			2	1FM	5,322	104.0500	5,425	5,214	5,320	0	63	0	0	6.000	4.992	MON	26	313	05/28/2003	05/20/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						5,322	XXX	5,425	5,214	5,320	0	63	0	0	XXX	XXX	XXX	26	313	XXX	XXX
87246A-AC-2	TIAA CMBS 07-C4 A3			2	1FM	5,853,669	108.1400	5,839,560	5,400,000	5,844,238	0	(70,449)	0	0	5.719	2.061	MON	18,077	104,994	08/11/2011	09/15/2015
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,853,669	XXX	5,839,560	5,400,000	5,844,238	0	(70,449)	0	0	XXX	XXX	XXX	18,077	104,994	XXX	XXX
02005H-AB-9	ALLY AUTO RECEIVABLES TRUST AA ABS_10-1 A3			2	1FE	2,609,618	100.2900	2,617,186	2,609,618	2,609,618	0	0	0	0	1.450	1.451	MON	1,682	41,394	03/25/2010	02/15/2013
03064E-AC-0	AMCAR_10-2 ABS 10-2 A3			2	1FE	1,999,837	100.3250	2,006,500	2,000,000	1,999,845	0	119	0	0	1.710	1.723	MON	2,185	34,200	05/20/2010	02/08/2013
03064P-AC-5	AMCAR_11-3 ABS_11-3 A3			2	1FE	2,499,730	99.4390	2,485,972	2,500,000	2,499,735	0	57	0	0	1.170	1.177	MON	1,869	14,056	06/08/2011	07/08/2014
17290D-AC-8	CFAIT_09-1 ABS 09-1-A3 144A			2	1FE	2,208,516	100.6390	2,212,877	2,198,827	2,208,315	0	(16,925)	0	0	2.590	1.545	MON	2,531	63,426	04/23/2010	10/15/2012
254683-AC-9	DCENT_07-A1 ABS 07-A1 A1			2	1FE	5,938,129	119.7870	6,348,716	5,300,000	5,933,088	0	(68,479)	0	0	5.650	3.370	MON	13,309	213,759	04/29/2011	09/15/2017
34529E-AC-4	FORDO ABS 09-B A3			2	1FE	480,443	100.4950	482,825	480,447	480,443	0	7	0	0	2.790	2.810	MON	596	15,786	06/09/2009	06/15/2012
55264T-CN-9	MBNAS ABS_04-B1-B1			2	1FE	4,069,586	105.7240	4,176,101	3,950,000	4,067,015	0	(45,506)	0	0	4.450	3.077	MON	7,812	164,650	04/15/2010	03/15/2014
125094-AB-8	CDP FINANCIAL INC CORP BND 144A		A		1FE	329,894	104.1030	343,540	330,000	329,937	0	21	0	0	3.000	3.007	MN	990	9,900	11/25/2009	11/25/2014
74973D-AD-1	RSHB CAPITAL CORP BND 144A		F		5AM	1,374,000	106.5000	1,278,000	1,200,000	1,366,417	0	(7,583)	0	0	7.750	5.179	MN	8,267	46,500	08/19/2011	05/29/2018
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						21,509,753	XXX	21,951,717	20,568,892	21,494,413	0	(138,289)	0	0	XXX	XXX	XXX	39,241	603,671	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						171,139,351	XXX	175,047,938	159,456,106	168,419,615	89,424	(2,053,948)	0	0	XXX	XXX	XXX	2,304,340	8,118,009	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						216,683,683	XXX	220,894,959	202,496,000	213,584,225	204,333	(2,334,905)	0	0	XXX	XXX	XXX	2,922,292	8,538,815	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						21,870,264	XXX	22,666,244	21,022,928	21,855,522	0	(3,362)	0	0	XXX	XXX	XXX	87,369	873,302	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						5,853,669	XXX	5,839,560	5,400,000	5,844,238	0	(70,449)	0	0	XXX	XXX	XXX	18,077	104,994	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						21,809,630	XXX	22,245,411	20,868,892	21,794,283	0	(138,307)	0	0	XXX	XXX	XXX	39,948	619,571	XXX	XXX
8399999 - Total Bonds						266,217,246	XXX	271,646,174	249,787,820	263,078,268	204,333	(2,547,023)	0	0	XXX	XXX	XXX	3,067,686	10,136,682	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
02970#-10-8	AMERICAN SOUTHERN HOME INSURANCE COMPANY			1,000,000.000	34,155,661	34.156	34,155,661	6,800,000	0	0	0	1,996,430	0	1,996,430	0	K	11/15/1982
03048#-10-4	AMERICAN WESTERN HOME INSURANCE COMPANY			200,000.000	55,838,007	279.190	55,838,007	12,250,000	0	0	0	3,596,543	0	3,596,543	0	K	12/28/1977
40145#-10-8	AMERICAN MODERN SELECT INSURANCE COMPANY			10,000.000	33,323,111	3,332.311	33,323,111	12,557,472	0	0	0	4,860,341	0	4,860,341	0	K	06/01/1991
32079@-10-7	FIRST MARINE INSURANCE COMPANY			510,000.000	6,796,720	13.327	6,796,720	6,968,852	0	0	0	(145,558)	0	(145,558)	0	K	01/15/2008
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					130,113,499	XXX	130,113,499	38,576,324	0	0	0	10,307,756	0	10,307,756	0	XXX	XXX
9799999 - Total Common Stocks					130,113,499	XXX	130,113,499	38,576,324	0	0	0	10,307,756	0	10,307,756	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					130,113,499	XXX	130,113,499	38,576,324	0	0	0	10,307,756	0	10,307,756	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0 , the total $ value (included in Column 8) of all such issues $ 0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
3137EA-CD-9	FHLMC AGENCY BND 3.000% 07/28/14		04/29/2011	BANC OF AMERICA SECURITIES LLC		1,054,469	1,000,000	7,833
3137EA-CU-1	FHLMC AGENCY AGENCY BND 1.000% 07/30/14		06/01/2011	CITICORP SECURITIES MARKETS		5,995,680	6,000,000	0
912810-FE-3	UNITED STATES TREASURY GOVT BND 5.500% 08/15/28		08/31/2011	BANC OF AMERICA SECURITIES LLC		2,000,278	1,500,000	3,811
912810-QQ-4	UNITED STATES TREASURY GOVT BND 4.375% 05/15/41		11/01/2011	Various		547,442	430,000	8,844
912810-QT-8	UNITED STATES TREASURY GOVT BND 3.125% 11/15/41		11/23/2011	BANC OF AMERICA SECURITIES LLC		2,733,250	2,600,000	2,232
912828-AF-7	UNITED STATES TREASURY GOVT IBND TIPS 3.000% 07/15/12		04/05/2011	BARCLAYS CAPITAL		2,892,346	2,200,000	18,103
912828-CP-3	UNITED STATES TREASURY GOVT IBND TIPS 2.000% 07/15/14		04/05/2011	UBS WARBURG LLC		2,445,163	1,900,000	9,942
912828-LS-7	UNITED STATES TREASURY GOVT BND 2.375% 10/31/14		12/15/2011	Various		1,395,933	1,320,000	3,962
912828-RJ-1	UNITED STATES TREASURY GOVT BND 1.000% 09/30/16		10/05/2011	Various		6,011,973	6,000,000	601
912828-RM-4	UNITED STATES TREASURY GOVT BND 1.000% 10/31/16		11/22/2011	Various		6,009,844	6,000,000	1,648
0599999. Subtotal - Bonds - U.S. Governments						31,086,378	28,950,000	56,976
110709-BN-1	BRITISH COLUMBIA PROVINCE OF SENIOR CORP BND 2.650% 09/22/21	B	10/20/2011	TD GLOBAL FINANCE		996,870	1,000,000	2,429
683234-DP-0	ONTARIO PROVINCE CORP BND 1.600% 09/21/16	A	09/14/2011	NATIONAL BANK OF CANADA INTL.		3,296,040	3,300,000	0
68323A-AC-8	ONTARIO PROVINCE CORP BND 3.150% 12/15/17	A	02/04/2011	DIRECT		835,049	850,000	4,016
059614-AE-7	BNDES-BRAZIL S DEVELOPMENT BAN CORP BND 144A 6.369% 06/16/18	F	02/01/2011	BANC OF AMERICA SECURITIES LLC		506,000	460,000	3,906
195325-BN-4	COLOMBIA REPUBLIC OF GOVT BND 4.375% 07/12/21	F	07/06/2011	Various		1,499,242	1,500,000	0
226775-AB-0	CROATIA (REPUBLIC OF) GOVT BND 144A 6.750% 11/05/19	F	03/29/2011	CITICORP SECURITIES MARKETS		525,000	500,000	13,594
455780-AQ-9	INDONESIA (REP OF) INDONESIA (REPUBLIC OF) 7.250% 04/20/15	F	04/06/2011	CREDIT SUISSE FIRST BOSTON COR		2,862,500	2,500,000	86,094
455780-AY-2	INDONESIA (REP OF) SENIOR CORP BND 144A 6.875% 01/17/18	F	05/03/2011	DIRECT		1,151,250	1,000,000	20,816
50066A-AA-1	KOREA GAS CORP CORP BND 144A 4.250% 11/02/20	F	02/14/2011	HSBC SECURITIES INC.		1,170,175	1,250,000	15,495
62987B-AA-0	NAMIBIA GOVT BND 144A 5.500% 11/03/21	F	11/02/2011	CITICORP SECURITIES MARKETS		2,512,500	2,500,000	1,528
78307A-DA-8	RUSSIAN FEDERATION GOVT BND 144A 3.625% 04/29/15	F	04/04/2011	BARCLAYS CAPITAL		506,875	500,000	7,955
900123-BA-7	REPUBLIC OF TURKEY GOVT BND 6.750% 04/03/18	F	04/05/2011	ROYAL BANK OF SCOTLAND		1,019,250	900,000	844
91086Q-AL-2	UNITED MEXICAN STATES GOVT BND 6.625% 03/03/15	F	03/29/2011	CITICORP SECURITIES MARKETS		3,678,400	3,200,000	15,900
91086Q-AX-6	UNITED MEXICAN STATES GOVT BND 5.875% 02/17/14	F	03/29/2011	SCOTIA CAPITAL		2,758,750	2,500,000	17,543
1099999. Subtotal - Bonds - All Other Governments						23,317,901	21,960,000	190,120
13063A-7G-3	CALIFORNIA ST MUNITAX BND GO 6.200% 10/01/19		06/14/2011	GOLDMAN SACHS & CO.		880,200	800,000	10,471
13063B-JA-1	CALIFORNIA ST MUNI BND GO 5.700% 11/01/21		01/27/2011	GOLDMAN SACHS & CO.		148,313	150,000	1,425
452152-HR-5	ILLINOIS ST MUNI BND GO 4.961% 03/01/16		06/14/2011	DIRECT		1,315,517	1,270,000	16,976
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,344,030	2,220,000	28,872
31368H-MB-6	FNMA POOL # 190354 5.500% 12/01/34		12/13/2011	CITIGROUP SECURITIES MARKET		1,603,466	1,472,548	2,474
740816-AF-0	PRESIDENTS & FELLOWS OF HARVAR MUNI BND REV 144A 5.000% 01/15/14		02/10/2011	GOLDMAN SACHS & CO.		980,331	897,000	3,738
745235-TH-4	PUERTO RICO PUB BLDGS AUTH REV MUNI BND REV 5.500% 01/15/14		06/08/2011	GOLDMAN SACHS & CO		543,255	500,000	12,375
98458P-AB-1	YALE UNIVERSITY MUNI BND REV 2.900% 10/15/14		02/11/2011	DIRECT		3,249,344	3,154,000	30,743
31292L-A5-4	FHLMC GOLD POOL # C03628 5.000% 11/01/40		03/15/2011	NOMURA SECURITIES INTERNATIONAL INC		2,201,596	2,085,894	6,086
312946-MC-7	FHLMC GOLD POOL # A97555 4.500% 03/01/41		03/17/2011	BANK OF AMERICA SECURITIES LLC		3,636,642	3,540,523	12,710
31418M-K7-6	FNMA POOL # AD0317 5.500% 01/01/39		01/21/2011	NOMURA SECURITIES INTERNATIONAL INC		215,023	201,250	359
31419A-4N-4	FNMA POOL # AE0828 3.500% 02/01/41		09/22/2011	NOMURA SECURITIES INTL., FIXED INCOME		1,232,868	1,183,760	2,992
3199999. Subtotal - Bonds - U.S. Special Revenues						13,662,525	13,034,975	71,477
00724F-AA-9	ADOBE SYSTEMS INCORPORATED CORP BND 3.250% 02/01/15		05/27/2011	DIRECT		1,042,490	1,000,000	10,924
018802-AA-6	ALLIANT ENERGY CORP CORP BND 4.000% 10/15/14		02/03/2011	DIRECT		520,130	500,000	6,278
02209S-AD-5	ALTRIA GROUP INC. CORP BND 9.700% 11/10/18		01/05/2011	CITICORP SECURITIES MARKETS		2,226,388	1,700,000	27,483
032511-BH-9	ANADARKO PETROLEUM CO CORP BND 6.375% 09/15/17		04/28/2011	CITICORP SECURITIES MARKETS		1,129,150	1,000,000	8,500
06051G-EA-3	BANK OF AMERICA CORP BND 6.500% 08/01/16		01/07/2011	GOLDMAN SACHS & CO.		992,232	900,000	26,163
15189W-AG-5	CENTERPOINT ENERGY RESOURCES C CORP BND 4.500% 01/15/21		09/13/2011	Tax Free Exchange		452,531	422,000	3,060
166754-AG-6	CHEVRON PHILLIPS CHEMICAL CO L CORP BND 144A 7.000% 06/15/14		01/06/2011	DIRECT		169,491	150,000	758
172967-EZ-0	CITIGROUP INC CORP BND 5.500% 10/15/14		08/23/2011	BNP PARIBAS		1,713,684	1,630,000	32,623
172967-FH-9	CITIGROUP INC CORP BND 4.587% 12/15/15		08/31/2011	CITICORP SECURITIES MARKETS		208,214	200,000	2,064
202795-HN-3	COMMONWEALTH EDISON CORP BND 5.950% 08/15/16		02/09/2011	DIRECT		1,122,890	1,000,000	29,585
23311R-AC-0	DCP MIDSTREAM LLC CORP BND 144A 9.750% 03/15/19		01/11/2011	WELLS FARGO ADVISORS		1,943,565	1,500,000	48,344
25459H-AT-2	DIRECTV HOLDINGS LL/DIR TV FIN CORP BND 5.200% 03/15/20		10/25/2011	ROYAL BANK OF SCOTLAND		556,190	500,000	3,106
25466A-AA-9	DISCOVER BANK/GREENWOOD DE CORP BND 8.700% 11/18/19		04/05/2011	UBS WARBURG LLC		1,325,676	1,100,000	37,217
28370T-AA-7	EL PASO PIPELINE PARTNERS OPER CORP BND 6.500% 04/01/20		02/15/2011	CITICORP SECURITIES MARKETS		537,150	500,000	12,368
29379V-AA-1	ENTERPRISE PROD OPER LP CORP BND 6.300% 09/15/17		07/07/2011	DIRECT		460,804	400,000	8,190
316773-CK-4	FIFTH THIRD BANCORP CORP BND 3.625% 01/25/16		01/20/2011	J.P. MORGAN SECURITIES INC		1,747,935	1,750,000	0
36962G-4C-5	GE CAPITAL CORP CORP BND 5.900% 05/13/14		11/01/2011	J.P. MORGAN SECURITIES INC		2,204,380	2,000,000	56,050
36962G-4G-6	GE CAPITAL CORP CORP BND 3.750% 11/14/14		04/01/2011	BNP PARIBAS		1,041,140	1,000,000	14,792
37331N-AB-7	GEORGIA-PACIFIC CORPORATION CORP BND 144A 5.400% 11/01/20		07/14/2011	CITICORP SECURITIES MARKETS		233,075	220,000	2,574
38141E-A7-4	GOLDMAN SACHS GROUP INC CORP BND 3.700% 08/01/15		06/13/2011	DIRECT		1,302,080	1,280,000	17,760
460690-BF-6	INTERPUBLIC GRP OF CO, INC. CORP BND 10.000% 07/15/17		02/09/2011	DEUTSCHE BANK AG		740,180	622,000	5,011
462613-AG-5	IPALCO ENTERPRISES INC. CORP BOND 5.000% 05/01/18	E	12/06/2011	Tax Free Exchange		192,500	200,000	972
481165-AJ-7	JOY GLOBAL INC. CORP BND 5.125% 10/15/21		10/06/2011	GOLDMAN SACHS & CO.		297,453	300,000	0
485260-BL-6	KANSAS GAS & ELEC CO CORP BND 144A 6.700% 06/15/19		03/22/2011	DIRECT		292,393	250,000	4,653

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
49446Q-BF-7	KIMCO REALTY CORPORATION SENIOR CORP BND 5.783% 03/15/16		02/01/2011	DIRECT		830,993	750,000	14,819
49455W-AD-8	KINDER MORGAN FINANCE CORP BND 5.700% 01/05/16		02/15/2011	DEUTSCHE BANK AG		722,628	694,000	4,725
55264T-CN-9	MBNAS ABS_04-B1-B1 4.450% 08/15/16		03/29/2011	JPMORGAN SECURITIES INC		1,062,617	1,000,000	1,978
594918-AC-8	MICROSOFT CORPORATION CORP BND 4.200% 06/01/19		04/01/2011	BANC OF AMERICA SECURITIES LLC		1,552,740	1,500,000	21,875
628530-AL-1	MYLAN INC/PA CORP BND 144A 7.875% 07/15/20		05/18/2011	BARCLAYS CAPITAL		899,750	800,000	22,313
652482-CB-4	NEWS AMERICA INC CORP BND 4.500% 02/15/21		08/26/2011	Tax Free Exchange		759,088	750,000	1,031
67103H-AA-5	OREILLY AUTOMOTIVE INC. CORP BND 4.875% 01/14/21		02/10/2011	BANC OF AMERICA SECURITIES LLC		1,558,960	1,600,000	6,717
718172-AJ-8	PHILIP MORRIS INTERNATIONAL IN CORP BND 2.500% 05/16/16		10/20/2011	J.P. MORGAN SECURITIES INC		300,626	290,000	3,202
72650R-AY-8	PLAINS ALL AMERICAN PIPELINE L SENIOR CORP BND 5.000% 02/01/21		01/05/2011	WELLS FARGO ADVISORS		199,042	200,000	0
87246A-AC-2	TIAA CMBS 07-C4 A3 5.719% 08/15/39		08/16/2011	BARCLAYS CAPITAL		5,914,687	5,400,000	5,381
20825T-AA-5	CONOCO INC CORP BND 5.625% 10/15/16	A	10/21/2011	NATIONAL BANK OF CANADA INTL.		1,163,460	1,000,000	1,719
496902-AF-4	KINROSS GOLD CORP CORP BND 144A 5.125% 09/01/21	A	10/13/2011	CREDIT SUISSE FIRST BOSTON COR		963,900	1,000,000	7,972
02364W-AV-7	AMERICA MOVIL SA CORP BND 5.000% 03/30/20	F	04/04/2011	GOLDMAN SACHS & CO.		1,163,165	1,120,000	1,089
02364W-AX-3	AMERICA MOVIL SA CORP BND 5.000% 10/16/19	F	04/13/2011	HSBC SECURITIES INC.		2,450,185	2,380,000	661
03938L-AL-8	ARCELORMITTAL CORP BND 9.000% 02/15/15	F	05/02/2011	CREDIT SUISSE FIRST BOSTON COR		665,896	550,000	11,000
03965T-AA-1	ARCOS DORADOS BV CORP BND 144A 7.500% 10/01/19	F	02/08/2011	MORGAN STANLEY & CO. INC		261,600	240,000	6,500
05957N-AQ-4	BANCO DO BRASIL S.A. CORP BND 144A MTN 4.500% 01/22/15	F	02/01/2011	DEUTSCHE BANK AG		417,500	400,000	600
15132H-AA-9	CENCOSUD CORP BND 144A 5.500% 01/20/21	F	02/09/2011	CITICORP SECURITIES MARKETS		1,112,625	1,150,000	4,217
219868-BL-9	CORP ANDINA DE FOMENTO CORP BND 5.750% 01/12/17	F	10/25/2011	J.P. MORGAN SECURITIES INC		1,100,000	1,000,000	16,771
71645W-AT-8	PETROBRAS INTERNATIONAL FINANC CORP BND 3.875% 01/27/16	F	03/10/2011	Various		2,017,740	2,000,000	7,750
74973D-AD-1	RSHB CAPITAL CORP BND 144A 7.750% 05/29/18	F	08/19/2011	BANK OF MONTREAL		1,374,000	1,200,000	21,958
87927V-AQ-1	TELECOM ITALIA CAPITAL CORP BND 5.250% 10/01/15	F	02/01/2011	RBC DOMINION SECURITIES INC.		1,127,379	1,100,000	19,731
88166C-AA-6	TEVA PHARMACEUTICAL FINANCE II CORP BND 3.000% 06/15/15	F	01/31/2011	NOMURA SECURITIES INTL. INC.		1,228,080	1,200,000	4,800
902133-AK-3	TYCO ELECTRONICS SENIOR CORP BND 4.875% 01/15/21	F	01/06/2011	Various		554,581	550,000	1,530
254683-AC-9	DCENT_07-A1 ABS 07-A1 A1 5.650% 03/16/20		04/11/2011	J.P. MORGAN SECURITIES LLC		3,370,311	3,000,000	13,654
254683-AC-9	DCENT_07-A1 ABS 07-A1 A1 5.650% 03/16/20		04/29/2011	WELLS FARGO SECURITIES LLC		2,631,254	2,300,000	6,859
03064P-AC-5	AMCAR_11-3 ABS_11-3 A3 1.170% 01/08/16		06/08/2011	JPMORGAN CHASE BANK/GREENWICH CAPITAL		2,499,678	2,500,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						60,354,206	55,798,000	567,327
8399997. Total - Bonds - Part 3						130,765,040	121,962,975	914,772
8399998. Total - Bonds - Part 5						225,029,858	220,468,774	821,816
8399999. Total - Bonds						355,794,898	342,431,749	1,736,588
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						355,794,898	XXX	1,736,588

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31398A-T7-7	FNMA AGENCY BND 1.125% 07/30/12		07/29/2011	DEUTSCHE BANK AG		1,107,315	1,100,000	1,099,725	1,099,797	0	73	0	73	0	1,099,870	0	7,445	7,445	12,409	07/30/2012
36202D-J8-5	GNMA POOL # 002987 7.500% 10/20/30		12/01/2011	Paydown		542	542	540	540	0	2	0	2	0	542	0	0	0	22	10/20/2030
36202D-LV-1	GNMA POOL # 003040 7.000% 02/20/31		12/01/2011	Paydown		1,448	1,448	1,460	1,459	0	(11)	0	(11)	0	1,448	0	0	0	44	02/20/2031
36205Y-F9-8	GNMA POOL # 404392 7.500% 09/15/25		12/01/2011	Paydown		803	803	811	811	0	(7)	0	(7)	0	803	0	0	0	33	09/15/2025
36206P-UR-9	GNMA POOL # 417392 7.500% 05/15/26		12/01/2011	Paydown		2,549	2,549	2,616	2,610	0	(61)	0	(61)	0	2,549	0	0	0	88	05/15/2026
36206V-JP-3	GNMA POOL # 422470 7.500% 03/15/26		12/01/2011	Paydown		389	389	390	390	0	(1)	0	(1)	0	389	0	0	0	16	03/15/2026
36207F-LH-2	GNMA POOL # 430628 7.500% 10/15/29		12/01/2011	Paydown		503	503	503	503	0	0	0	0	0	503	0	0	0	21	10/15/2029
36225A-C8-1	GNMA POOL # 780095 10.000% 03/15/25		12/01/2011	Paydown		3,051	3,051	3,281	3,230	0	(179)	0	(179)	0	3,051	0	0	0	109	03/15/2025
912810-EV-6	UNITED STATES TREASURY GOVT BND 6.875% 08/15/25		04/05/2011	BANC OF AMERICA SECURITIES LLC		722,926	550,000	769,014	768,041	0	(2,985)	0	(2,985)	0	765,057	0	(42,131)	(42,131)	24,129	08/15/2025
912810-EW-4	UNITED STATES TREASURY GOVT BND 6.000% 02/15/26		04/05/2011	BANC OF AMERICA SECURITIES LLC		607,947	500,000	600,080	596,329	0	(1,190)	0	(1,190)	0	595,139	0	12,808	12,808	19,144	02/15/2026
912810-FA-1	UNITED STATES TREASURY GOVT BND 6.375% 08/15/27		05/12/2011	RBC DOMINION SECURITIES INC.		3,897,188	3,000,000	3,896,340	3,881,462	0	(19,429)	0	(19,429)	0	3,862,033	0	35,154	35,154	141,300	08/15/2027
912828-KB-5	UNITED STATES TREASURY GOVT BND 1.125% 01/15/12		04/05/2011	CITICORP SECURITIES MARKETS		110,747	110,000	109,304	109,750	0	57	0	57	0	109,808	0	940	940	896	01/15/2012
912828-NY-2	UNITED STATES TREASURY GOVT BND 0.750% 09/15/13		06/23/2011	CITICORP SECURITIES MARKETS		228,746	227,000	228,277	228,189	0	(211)	0	(211)	0	227,978	0	768	768	1,319	09/15/2013
912828-PD-6	UNITED STATES TREASURY GOVT BND 0.375% 10/31/12		06/08/2011	Various		5,002,214	5,000,000	4,992,400	4,992,738	0	1,471	0	1,471	0	4,994,208	0	8,005	8,005	10,510	10/31/2012
912828-PE-4	UNITED STATES TREASURY GOVT BND 1.250% 10/31/15		06/23/2011	BARCLAYS CAPITAL		1,964,051	1,960,000	1,935,813	1,936,384	0	2,202	0	2,202	0	1,938,586	0	25,466	25,466	15,911	10/31/2015
912828-PJ-3	UNITED STATES TREASURY GOVT BND 1.375% 11/30/15		03/29/2011	Various		4,336,540	4,500,000	4,346,382	4,347,671	0	5,852	0	5,852	0	4,353,522	0	(16,983)	(16,983)	17,781	11/30/2015
0599999. Subtotal - Bonds - U.S. Governments						17,986,959	16,956,285	17,986,936	17,969,904	0	(14,417)	0	(14,417)	0	17,955,486	0	31,472	31,472	243,732	XXX
683234-8K-7	ONTARIO PROVINCE CORP BND 4.400% 04/14/20	A	01/27/2011	SCOTIA CAPITAL		1,145,331	1,100,000	1,203,840	1,201,190	0	(1,865)	0	(1,865)	0	1,199,325	0	(53,994)	(53,994)	14,386	04/14/2020
748148-RT-2	QUEBEC PROVINCE LOCAL BND 4.625% 05/14/18	A	04/05/2011	NATIONAL BANK OF CANADA INTL.		1,616,280	1,500,000	1,708,440	1,705,175	0	(6,831)	0	(6,831)	0	1,698,344	0	(82,064)	(82,064)	27,750	05/14/2018
105756-BG-4	FED REPUBLIC OF BRAZIL GOVT BND 7.875% 03/07/15	F	03/10/2011	Various		4,772,200	4,000,000	4,720,000	4,597,510	0	(22,819)	0	(22,819)	0	4,574,690	0	197,510	197,510	153,563	03/07/2015
465410-BS-6	REPUBLIC OF ITALY GOVT BND 5.375% 06/12/17	F	12/02/2011	Various		503,124	500,000	561,535	558,856	0	(3,248)	0	(3,248)	0	555,608	0	(52,485)	(52,485)	12,079	06/12/2017
465410-BW-7	REPUBLIC OF ITALY GOVT BND 2.125% 09/16/13	F	11/29/2011	DIRECT		903,680	1,000,000	997,400	997,648	0	782	0	782	0	998,430	0	(94,750)	(94,750)	25,736	09/16/2013
50064F-AJ-3	REPUBLIC OF KOREA GOVT BND 7.125% 04/16/19	F	02/14/2011	HSBC SECURITIES INC.		1,465,388	1,250,000	1,487,413	1,473,260	0	(2,852)	0	(2,852)	0	1,470,408	0	(5,020)	(5,020)	29,935	04/16/2019
745145-R9-5	PUERTO RICO COMWLTH MUNI BND GO 5.500% 07/01/11	R	07/01/2011	Maturity		400,000	400,000	435,148	403,769	0	(3,769)	0	(3,769)	0	400,000	0	0	0	22,000	07/01/2011
1099999. Subtotal - Bonds - All Other Governments						10,806,003	9,750,000	11,113,776	10,937,408	0	(40,602)	0	(40,602)	0	10,896,805	0	(90,803)	(90,803)	285,449	XXX
452151-8T-3	ILLINOIS ST MUNI BND GO 3.321% 01/01/13		01/04/2011	GOLDMAN SACHS & CO.		99,623	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(377)	(377)	1,716	01/01/2013
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						99,623	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(377)	(377)	1,716	XXX
31283G-MN-4	FHLMC GOLD POOL # G00365 8.000% 06/01/25		12/01/2011	Paydown		1,357	1,357	1,386	1,384	0	(27)	0	(27)	0	1,357	0	0	0	65	06/01/2025
3128K9-AB-0	FHLMC GOLD POOL # A48102 5.000% 01/01/36		12/01/2011	Paydown		825,082	825,082	779,187	785,481	0	39,602	0	39,602	0	825,082	0	0	0	18,608	01/01/2036
3128KC-GA-9	FHLMC GOLD POOL # A50193 4.500% 06/01/36		09/20/2011	J.P. MORGAN SECURITIES INC		1,890,482	1,776,142	1,629,888	1,649,053	0	(14,937)	0	(14,937)	0	1,634,116	0	256,365	256,365	64,829	06/01/2036
3128KC-GA-9	FHLMC GOLD POOL # A50193 4.500% 06/01/36		09/01/2011	Paydown		191,401	191,401	175,640	177,705	0	13,695	0	13,695	0	191,401	0	0	0	1,233	06/01/2036
31292G-7H-3	FHLMC GOLD POOL # C00896 7.500% 12/01/29		12/01/2011	Paydown		1,824	1,824	1,824	1,824	0	0	0	0	0	1,824	0	0	0	74	12/01/2029
31292H-D4-3	FHLMC GOLD POOL # C01023 7.000% 07/01/30		12/01/2011	Paydown		573	573	590	589	0	(16)	0	(16)	0	573	0	0	0	7	07/01/2030
31292H-D6-8	FHLMC GOLD POOL # C01025 8.000% 07/01/30		12/01/2011	Paydown		292	292	293	293	0	0	0	0	0	292	0	0	0	11	07/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31292H-QC-1	FHLMC POOL # C01351 6.500% 05/01/32		12/01/2011	Paydown		5,568	5,568	5,650	5,623	0	(56)	0	(56)	0	5,568	0	0	0	180	05/01/2032
31293K-7A-8	FHLMC GOLD POOL # C22689 6.500% 03/01/29		12/01/2011	Paydown		899	899	860	863	0	36	0	36	0	899	0	0	0	15	03/01/2029
31293S-DX-4	FHLMC GOLD POOL # C28218 6.500% 06/01/29		12/01/2011	Paydown		3,700	3,700	3,700	3,700	0	1	0	1	0	3,700	0	0	0	112	06/01/2029
31293Y-BX-3	FHLMC GOLD POOL # C32754 7.000% 11/01/29		12/01/2011	Paydown		858	858	840	840	0	17	0	17	0	858	0	0	0	33	11/01/2029
31298F-U3-4	FHLMC GOLD POOL # C46902 6.500% 09/01/30		12/01/2011	Paydown		4,603	4,603	4,597	4,598	0	5	0	5	0	4,603	0	0	0	123	09/01/2030
31298G-S7-6	FHLMC GOLD POOL # C47742 7.000% 02/01/31		12/01/2011	Paydown		80	80	83	85	0	(4)	0	(4)	0	80	0	0	0	3	02/01/2031
31371F-MU-3	FNMA POOL # 250671 7.500% 09/01/11		09/01/2011	Paydown		1,768	1,768	1,795	1,770	0	(2)	0	(2)	0	1,768	0	0	0	42	09/01/2011
31374G-WP-8	FNMA POOL # 313954 6.500% 01/01/28		12/01/2011	Paydown		31,766	31,766	32,905	32,890	0	(1,124)	0	(1,124)	0	31,766	0	0	0	920	01/01/2028
31375H-YM-0	FNMA POOL # 335616 6.500% 04/01/26		12/01/2011	Paydown		748	748	707	710	0	38	0	38	0	748	0	0	0	27	04/01/2026
31379K-MY-6	FNMA POOL # 421675 7.000% 03/01/28		12/01/2011	Paydown		2,055	2,055	2,073	2,072	0	(17)	0	(17)	0	2,055	0	0	0	57	03/01/2028
31381G-RA-8	FNMA POOL # 460481 6.280% 08/01/11		07/01/2011	Paydown		662,720	662,720	736,344	669,835	0	(7,114)	0	(7,114)	0	662,720	0	0	0	13,421	08/01/2011
31384H-7K-3	FNMA POOL # 524798 7.000% 01/01/30		12/01/2011	Paydown		55	55	53	53	0	2	0	2	0	55	0	0	0	2	01/01/2030
31384U-4E-1	FNMA POOL # 534621 7.000% 11/01/29		12/01/2011	Paydown		376	376	379	379	0	(3)	0	(3)	0	376	0	0	0	16	11/01/2029
31384V-2A-9	FNMA POOL # 535469 6.500% 07/01/30		12/01/2011	Paydown		1,888	1,888	1,770	1,777	0	111	0	111	0	1,888	0	0	0	67	07/01/2030
31384V-T8-5	FNMA POOL # 535275 6.500% 05/01/30		12/01/2011	Paydown		4,627	4,627	4,597	4,599	0	29	0	29	0	4,627	0	0	0	143	05/01/2030
31396L-AA-8	FNMA AGENCY CMO_06-99 PA 5.500% 05/25/30		12/01/2011	Paydown		99,396	99,396	99,240	99,347	0	49	0	49	0	99,396	0	0	0	2,928	02/01/2012
31398K-CN-8	FHLMC CMO_3587 DA 4.500% 10/15/39		12/01/2011	Paydown		1,078,620	1,078,620	1,136,596	1,134,232	0	(55,611)	0	(55,611)	0	1,078,620	0	0	0	23,026	10/15/2026
31402R-R9-2	FNMA POOL # 735912 5.500% 10/01/35		12/01/2011	Paydown		408,181	408,181	429,897	427,441	0	(19,260)	0	(19,260)	0	408,181	0	0	0	11,373	10/01/2035
31403D-DX-4	FNMA POOL # 745418 5.500% 04/01/36		02/01/2011	NOMURA SECURITIES INTL. INC.		253,262	235,935	227,140	228,310	0	(1,112)	0	(1,112)	0	227,198	0	26,064	26,064	2,487	04/01/2036
31403D-DX-4	FNMA POOL # 745418 5.500% 04/01/36		02/01/2011	Paydown		14,564	14,564	14,021	14,094	0	471	0	471	0	14,564	0	0	0	98	04/01/2036
31403D-SE-0	FNMA POOL # 745817 5.000% 09/01/36		12/01/2011	Paydown		60,297	60,297	57,819	58,158	0	2,139	0	2,139	0	60,297	0	0	0	1,583	09/01/2036
31407H-HS-8	FNMA POOL # 831041 5.000% 10/01/35		12/01/2011	Paydown		42,233	42,233	40,989	41,165	0	1,068	0	1,068	0	42,233	0	0	0	1,102	10/01/2035
31407M-MR-3	FNMA POOL # 834768 5.500% 07/01/35		12/01/2011	Paydown		39,566	39,566	38,873	38,979	0	586	0	586	0	39,566	0	0	0	866	07/01/2035
31410G-KD-4	FNMA POOL # 888692 5.500% 09/01/36		12/01/2011	Paydown		1,480,540	1,480,540	1,592,043	1,582,079	0	(101,539)	0	(101,539)	0	1,480,540	0	0	0	42,269	09/01/2036
31410X-HR-0	FNMA POOL # 900340 6.500% 09/01/36		12/01/2011	Paydown		70,364	70,364	71,430	71,161	0	(797)	0	(797)	0	70,364	0	0	0	1,784	09/01/2036
3199999. Subtotal - Bonds - U.S. Special Revenues						7,179,745	7,048,078	7,093,209	7,041,089	0	(143,770)	0	(143,770)	0	6,897,315	0	282,429	282,429	187,504	XXX
00163M-AM-6	AMB PROPERTY LP CORP BND 4.000% 01/15/18		09/20/2011	WELLS FARGO ADVISORS		355,064	400,000	397,228	397,274	0	282	0	282	0	397,555	0	(42,491)	(42,491)	13,822	01/15/2018
00442#-AA-0	ACCENT TEXAS FUND CORP BND 0.000% 03/01/11		03/01/2011	Maturity		263,395	263,395	263,395	263,395	0	0	0	0	0	263,395	0	0	0	2,821	03/01/2011
00846U-AE-1	AGILENT TECHNOLOGIES INC CORP BND 5.500% 09/14/15		09/20/2011	GOLDMAN SACHS & CO.		1,374,019	1,240,000	1,311,771	1,300,041	0	(8,452)	0	(8,452)	0	1,291,588	0	82,431	82,431	69,905	09/14/2015
02005F-AC-1	ALLY AUTO RECEIVABLES TRUST AL ABS_09-A A3 144A 2.330% 06/17/13		09/20/2011	CITICORP SECURITIES MARKETS		2,739,727	2,717,646	2,717,303	2,717,489	0	0	0	0	0	2,717,489	0	22,239	22,239	48,898	08/15/2012
02005F-AC-1	ALLY AUTO RECEIVABLES TRUST AL ABS_09-A A3 144A 2.330% 06/17/13		09/15/2011	Paydown		1,282,354	1,282,354	1,282,192	1,282,279	0	74	0	74	0	1,282,354	0	0	0	18,623	08/15/2012
02005H-AB-9	ALLY AUTO RECEIVABLES TRUST AA ABS_10-1 A3 1.450% 05/15/14		11/15/2011	Paydown		1,390,086	1,390,086	1,390,086	1,390,086	0	0	0	0	0	1,390,086	0	0	0	12,890	02/15/2013
02209S-AJ-2	ALTRIA GROUP INC. CORP BND 9.250% 08/06/19		01/05/2011	CITICORP SECURITIES MARKETS		1,593,563	1,230,000	1,592,875	1,579,864	0	(828)	0	(828)	0	1,579,036	0	14,527	14,527	48,670	08/06/2019
029912-BB-7	AMERICAN TOWER CORPORATION CORP BND 4.625% 04/01/15		02/25/2011	DIRECT		937,710	900,000	957,150	940,221	13,750	(2,007)	0	11,743	0	951,964	0	(14,254)	(14,254)	17,459	04/01/2015
032511-AX-5	ANADARKO PETROLEUM CO CORP BND 5.950% 09/15/16		04/28/2011	CITICORP SECURITIES MARKETS		1,114,630	1,000,000	1,053,050	1,052,694	0	(2,665)	0	(2,665)	0	1,050,029	0	64,601	64,601	37,683	09/15/2016
032511-BC-0	ANADARKO PETROLEUM CO CORP BND 8.700% 03/15/19		05/09/2011	MORGAN STANLEY & CO. INC		798,645	630,000	799,924	769,362	28,156	(6,277)	0	21,879	0	791,241	0	7,404	7,404	36,692	03/15/2019
03523T-AA-6	ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND 144A 7.200% 01/15/14		03/16/2011	Tax Free Exchange		4,440,904	4,000,000	4,220,300	4,143,872	0	(9,317)	0	(9,317)	0	4,134,555	0	306,349	306,349	192,800	01/15/2014

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
037735-CQ-8	APPALACHIAN POWER COMPANY CORP BND 3.400% 05/24/15		04/04/2011	DIRECT		2,258,961	2,220,000	2,213,939	2,214,615	0	272	0	272	0	2,214,887	0	44,074	44,074	27,886	05/24/2015
044209-AD-6	ASHLAND INC. CORP BND 9.125% 06/01/17		05/12/2011	BANC OF AMERICA SECURITIES LLC		577,500	500,000	549,838	546,520	0	(4,984)	0	(4,984)	0	541,536	0	35,964	35,964	20,531	06/01/2015
058498-AP-1	BALL CORPORATION CORP BND 6.750% 09/15/20		09/20/2011	GOLDMAN SACHS & CO.		448,375	425,000	424,469	424,489	0	73	0	73	0	424,562	0	23,813	23,813	29,325	09/15/2020
05946X-BV-4	BANK OF AMERICA FUNDING CORP CMO_03-A4-1A1 6.000% 05/20/33		12/01/2011	Paydown		2,603	2,603	2,658	2,624	0	(22)	0	(22)	0	2,603	0	0	0	47	05/20/2033
06051G-EC-9	BANK OF AMERICA SENIOR CORP BND 5.625% 07/01/20		08/16/2011	Various		5,046,772	4,950,000	4,953,243	4,953,284	0	(105)	0	(105)	0	4,953,179	0	93,593	93,593	286,648	07/01/2020
09247X-AC-5	BLACKROCK CREDIT (OFFSHORE) CORP BND 6.250% 09/15/17		03/09/2011	CREDIT SUISSE FIRST BOSTON COR		1,378,632	1,200,000	1,328,232	1,314,876	0	(2,921)	0	(2,921)	0	1,311,956	0	66,677	66,677	37,292	09/15/2017
120568-AM-2	BUNGE LIMITED FINANCE CORP CORP BND 5.350% 04/15/14		09/20/2011	CITICORP SECURITIES MARKETS		530,575	500,000	535,320	533,659	0	(7,164)	0	(7,164)	0	526,495	0	4,080	4,080	25,115	04/15/2014
125896-BC-3	CMS ENERGY CO CORP BND 8.750% 06/15/19		11/08/2011	Various		2,531,351	2,120,000	2,396,475	2,381,112	0	(30,833)	0	(30,833)	0	2,350,279	0	181,072	181,072	118,067	06/15/2019
126650-BN-9	CVS CAREMARK CORP CORP BND 6.600% 03/15/19		11/08/2011	GOLDMAN SACHS & CO.		1,222,380	1,000,000	1,077,730	1,068,439	0	(5,819)	0	(5,819)	0	1,062,619	0	159,761	159,761	76,817	03/15/2019
149123-BH-3	CATERPILLAR INC CORP BND 6.550% 05/01/11		05/02/2011	Maturity		300,000	300,000	300,694	300,028	0	(28)	0	(28)	0	300,000	0	0	0	9,825	05/01/2011
15189Y-AB-2	CENTERPOINT ENERGY RESOURCES C CORP BND 7.875% 04/01/13		01/19/2011	Taxable Exchange		283,951	200,000	200,000	200,000	0	0	0	0	0	200,000	0	83,951	83,951	4,558	04/01/2013
166751-AH-0	CHEVRONTEXACO CORPORATION CORP BND 3.950% 03/03/14		06/23/2011	JEFFRIES & CO. INC.		2,161,400	2,000,000	1,996,320	1,997,581	0	356	0	356	0	1,997,937	0	163,463	163,463	64,736	03/03/2014
171340-AG-7	CHURCH & DWIGHT CO., INC. CORP BND 3.350% 12/15/15		09/20/2011	DEUTSCHE BANK AG		1,350,609	1,300,000	1,298,284	1,298,298	0	233	0	233	0	1,298,531	0	52,078	52,078	33,630	12/15/2015
17290D-AC-8	CFAIT_09-1 ABS 09-1-A3 144A 2.590% 10/15/13		11/15/2011	Paydown		801,173	801,173	813,276	810,171	0	(7,282)	0	(7,282)	0	801,173	0	0	0	12,482	10/15/2012
172967-EV-9	CITIGROUP INC CORP BND 8.500% 05/22/19		08/11/2011	Various		3,631,514	2,950,000	3,607,024	3,602,921	0	(19,883)	0	(19,883)	0	3,583,038	0	48,475	48,475	106,684	05/22/2019
202795-HV-5	COMMONWEALTH EDISON COMPANY CORP BND 4.000% 08/01/20		07/06/2011	BANC OF AMERICA SECURITIES LLC		749,535	750,000	749,820	749,826	0	(6)	0	(6)	0	749,820	0	(285)	(285)	28,250	08/01/2020
224044-BM-8	COX COMMUNICATIONS INC. CORP BND 5.450% 12/15/14		05/12/2011	CITICORP SECURITIES MARKETS		1,113,480	1,000,000	1,086,890	1,070,193	0	(6,085)	0	(6,085)	0	1,064,108	0	49,372	49,372	22,406	12/15/2014
25459H-AG-0	DIRECTV HOLDINGS LL/DIR TV FIN CORP BND 7.625% 05/15/16		05/12/2011	GOLDMAN SACHS & CO.		1,100,000	1,000,000	1,093,750	1,082,793	0	(18,753)	0	(18,753)	0	1,064,040	0	35,960	35,960	37,701	05/15/2012
25459H-AT-2	DIRECTV HOLDINGS LL/DIR TV FIN CORP BND 5.200% 03/15/20		04/04/2011	UBS WARBURG LLC		1,554,840	1,500,000	1,487,239	1,487,809	0	394	0	394	0	1,488,203	0	66,637	66,637	43,767	03/15/2020
25466A-AA-9	DISCOVER BANK/GREENWOOD DE CORP BND 8.700% 11/18/19		11/08/2011	GOLDMAN SACHS & CO.		1,713,300	1,500,000	1,856,573	1,765,665	86,977	(27,733)	0	59,244	0	1,824,908	0	(111,608)	(111,608)	129,050	11/18/2019
254709-AD-0	DISCOVER FINANCIAL SERVICES IN CORP BND 6.450% 06/12/17		02/28/2011	CREDIT SUISSE FIRST BOSTON COR		815,580	750,000	756,720	756,307	0	(121)	0	(121)	0	756,186	0	59,394	59,394	10,884	06/12/2017
257469-AF-3	DOMINION RESOURCES INC CORP BND 5.700% 09/17/12		01/11/2011	Various		3,226,890	3,000,000	3,029,280	3,014,966	0	(312)	0	(312)	0	3,014,654	0	212,236	212,236	54,863	09/17/2012
260543-BX-0	DOW CHEMICAL COMPANY THE CORP BND 8.550% 05/15/19		07/11/2011	CITICORP SECURITIES MARKETS		130,584	100,000	124,980	124,953	0	(1,306)	0	(1,306)	0	123,647	0	6,937	6,937	5,676	05/15/2019
29273R-AM-1	ENERGY TRANSFER PARTNERS CORP BND 9.000% 04/15/19		11/02/2011	Various		2,923,354	2,400,000	2,965,608	2,963,518	0	(44,219)	0	(44,219)	0	2,919,299	0	4,055	4,055	219,410	04/15/2019
29364N-AN-8	ENTERGY MISSISSIPPI INC CORP BND 5.920% 02/01/16		06/13/2011	Call 100.0000		1,000,000	1,000,000	999,660	999,803	0	197	0	197	0	1,000,000	0	0	0	51,307	02/01/2016
30212P-AB-1	EXPEDIA INC CORP BND 7.456% 08/15/18		09/20/2011	CITICORP SECURITIES MARKETS		1,113,990	1,000,000	1,117,500	1,112,932	0	(8,866)	0	(8,866)	0	1,104,066	0	9,924	9,924	82,430	08/15/2018
34529E-AC-4	FORDO ABS 09-B A3 2.790% 08/15/13		11/15/2011	Paydown		1,243,095	1,243,095	1,243,012	1,243,068	0	26	0	26	0	1,243,095	0	0	0	15,636	06/15/2012
34529G-AF-2	FORDO_09-D ABS 09-D A3 2.170% 10/15/13		09/20/2011	BANC OF AMERICA SECURITIES LLC		2,068,147	2,052,751	2,052,507	2,052,661	0	31	0	31	0	2,052,692	0	15,455	15,455	34,398	09/15/2012
34529G-AF-2	FORDO_09-D ABS 09-D A3 2.170% 10/15/13		09/15/2011	Paydown		1,947,249	1,947,249	1,947,017	1,947,162	0	86	0	86	0	1,947,249	0	0	0	18,519	09/15/2012
35671D-AS-4	FREEPORT-MCMORAN COPPER & GOLD CORP BND 8.375% 04/01/17		04/07/2011	Various		2,215,125	2,000,000	2,202,831	2,153,402	0	(12,321)	0	(12,321)	0	2,141,081	0	74,044	74,044	74,561	04/01/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
35906A-AD-0	CITIZENS COMMUNICATIONS CO. CORP BND 7.875% 04/15/15		03/01/2011	DEUTSCHE BANK AG		555,000	500,000	501,616	501,514	0	9	0	9	0	501,524	0	53,476	53,476	15,203	04/15/2015
36962G-4H-4	GENERAL ELEC CAP CO CORP BND 2.800% 01/08/13		11/01/2011	J.P. MORGAN SECURITIES INC		4,078,280	4,000,000	3,994,840	3,996,478	0	1,447	0	1,447	0	3,997,925	0	80,355	80,355	148,089	01/08/2013
36962G-4R-2	GE CAPITAL CORP CORP BND MTN 4.375% 09/16/20		03/30/2011	BNP PARIBAS		2,611,521	2,700,000	2,729,034	2,728,575	0	(637)	0	(637)	0	2,727,938	0	(116,417)	(116,417)	63,984	09/16/2020
38141G-DQ-4	GOLDMAN SACHS GROUP INC CORP BND 5.250% 10/15/13		06/13/2011	GOLDMAN SACHS & CO.		3,753,855	3,500,000	3,758,520	3,695,754	0	(31,038)	0	(31,038)	0	3,664,716	0	89,139	89,139	123,010	10/15/2013
42217K-AT-3	HEALTH CARE REIT INC. CORP BND 4.700% 09/15/17		01/12/2011	WELLS FARGO ADVISORS		2,003,040	2,000,000	1,994,200	1,994,416	0	45	0	45	0	1,994,461	0	8,579	8,579	33,422	09/15/2017
45822P-AA-3	INTEGRYS ENERGY GROUP INC CORP BND 4.170% 11/01/20		09/20/2011	WELLS FARGO ADVISORS		715,694	700,000	699,559	699,564	0	17	0	17	0	699,580	0	16,114	16,114	24,974	11/01/2020
46625H-HS-2	JPMORGAN CHASE & CO CORP BND 4.400% 07/22/20		10/05/2011	Various		2,258,287	2,270,000	2,234,384	2,234,582	0	2,267	0	2,267	0	2,236,849	0	21,437	21,437	115,950	07/22/2020
46628F-AF-8	JPMCC CMBS 06_LDP7 A4 6.065% 04/15/45		09/20/2011	MORGAN STANLEY & CO. INC		3,334,570	3,000,000	2,993,672	2,994,701	0	(1,143)	0	(1,143)	0	2,993,558	0	341,012	341,012	144,871	06/15/2016
49306C-AH-4	KEY BANK NATIONAL ASSOCIATION CORP BND 5.800% 07/01/14		05/12/2011	WELLS FARGO ADVISORS		548,635	500,000	531,640	527,311	0	(2,652)	0	(2,652)	0	524,659	0	23,976	23,976	25,133	07/01/2014
494550-AX-4	KINDER MORGAN ENERGY PARTNERS CORP BND 5.850% 09/15/12		01/11/2011	WELLS FARGO ADVISORS		1,287,060	1,200,000	1,244,492	1,227,402	0	(11,841)	0	(11,841)	0	1,215,560	0	71,500	71,500	23,205	09/15/2012
50075N-AU-8	KRAFT FOODS INC. CORP BND 6.125% 02/01/18		07/05/2011	RBC DOMINION SECURITIES INC.		1,152,160	1,000,000	1,086,470	1,078,832	0	(9,355)	0	(9,355)	0	1,069,477	0	82,683	82,683	57,337	02/01/2018
50540R-AJ-1	LABORATORY CORPORATION OF AMER CORP BND 4.625% 11/15/20		02/25/2011	CREDIT SUISSE FIRST BOSTON COR		399,944	400,000	398,168	398,185	0	24	0	24	0	398,208	0	1,736	1,736	5,293	11/15/2020
52107Q-AE-5	LAZARD GROUP CORP BND 6.850% 06/15/17		06/10/2011	Various		3,290,232	3,000,000	3,149,316	3,114,882	25,632	(13,453)	0	12,179	0	3,127,060	0	163,172	163,172	84,103	06/15/2017
53217V-AC-3	LIFE TECHNOLOGIES CORP CORP BND 6.000% 03/01/20		07/29/2011	BANC OF AMERICA SECURITIES LLC		560,115	500,000	538,715	535,565	3,011	(1,954)	0	1,057	0	536,622	0	23,494	23,494	27,667	03/01/2020
58405U-AC-6	MEDCO HEALTH SOLUTIONS INC CORP BND 7.250% 08/15/13		01/20/2011	DIRECT		1,130,010	1,000,000	1,156,830	1,137,699	0	(3,375)	0	(3,375)	0	1,134,324	0	(4,314)	(4,314)	32,222	08/15/2013
59018Y-N5-6	MERRILL LYNCH & CO INC CORP BND MTN 6.150% 04/25/13		06/29/2011	JEFFRIES & CO. INC.		160,778	150,000	149,802	149,901	0	20	0	20	0	149,921	0	10,857	10,857	6,278	04/25/2013
59562V-AV-9	MIDAMERICAN ENERGY HOLDINGS CO CORP BND 3.150% 07/15/12		01/10/2011	JEFFRIES & CO. INC.		3,083,520	3,000,000	2,999,130	2,999,514	0	(45)	0	(45)	0	2,999,469	0	84,051	84,051	46,725	07/15/2012
61747Y-CG-8	MORGAN STANLEY CORP BND 7.300% 05/13/19		08/18/2011	Various		3,116,628	2,750,000	3,037,348	3,020,283	0	(13,844)	0	(13,844)	0	3,006,440	0	110,188	110,188	136,084	05/13/2019
62912X-AA-2	NGPL PIPECO LLC CORP BND 144A 6.514% 12/15/12		05/12/2011	BANC OF AMERICA SECURITIES LLC		587,203	556,000	556,000	556,000	0	0	0	0	0	556,000	0	31,203	31,203	14,890	12/15/2012
65475D-AC-4	NISSAN AUTO LEASE TRUST ABS_09-B A3 2.070% 01/15/15		03/29/2011	NOMURA SECURITIES INTL. INC.		3,531,886	3,517,322	3,516,721	3,517,176	0	(510)	0	(510)	0	3,516,666	0	15,220	15,220	21,438	10/15/2011
65475D-AC-4	NISSAN AUTO LEASE TRUST ABS_09-B A3 2.070% 01/15/15		03/15/2011	Paydown		482,678	482,678	482,596	482,658	0	20	0	20	0	482,678	0	0	0	2,436	10/15/2011
69349L-AC-2	PNC BANKCORP INC CORP BND 4.875% 09/21/17		09/20/2011	Various		2,639,550	2,500,000	2,524,725	2,522,096	0	(1,032)	0	(1,032)	0	2,521,063	0	118,487	118,487	84,161	09/21/2017
69362B-AW-2	PSE&G POWER LLC CORP BND 5.125% 04/15/20		09/20/2011	MORGAN STANLEY & CO. INC		733,268	670,000	692,058	691,383	0	(1,319)	0	(1,319)	0	690,064	0	43,204	43,204	32,239	04/15/2020
695114-BU-1	PACIFICORP CORP BND 6.900% 11/15/11		11/15/2011	Maturity		275,000	275,000	274,720	274,965	0	35	0	35	0	275,000	0	0	0	18,975	11/15/2011
717081-DB-6	PFIZER INC. CORP BND 6.200% 03/15/19		04/06/2011	GOLDMAN SACHS & CO.		344,166	300,000	355,800	353,226	0	(1,547)	0	(1,547)	0	351,679	0	(7,513)	(7,513)	10,643	03/15/2019
718172-AG-4	PHILIP MORRIS INTERNATIONAL IN CORP BND 6.875% 03/17/14		10/20/2011	J.P. MORGAN SECURITIES INC		569,415	500,000	547,980	532,740	0	(7,859)	0	(7,859)	0	524,880	0	44,535	44,535	38,003	03/17/2014
743263-AM-7	PROGRESS ENERGY INC. CORP BND 6.050% 03/15/14		05/12/2011	Various		2,666,076	2,400,000	2,400,112	2,400,071	0	(309)	0	(309)	0	2,399,762	0	266,314	266,314	83,893	03/15/2014
744448-CB-5	PUBLIC SERVICE COLORADO CORP BND 5.800% 08/01/18		09/20/2011	ROYAL BANK OF SCOTLAND		1,042,277	860,000	1,027,958	1,021,014	0	(13,911)	0	(13,911)	0	1,007,103	0	35,174	35,174	57,085	08/01/2018
760759-AH-3	REPUBLIC SERVICES INC CORP BND 5.000% 03/01/20		01/07/2011	NOMURA SECURITIES INTL. INC.		1,310,850	1,250,000	1,249,819	1,249,825	0	42	0	42	0	1,249,867	0	60,983	60,983	22,743	03/01/2020
771196-AQ-5	ROCHE HOLDINGS INC CORP BND 144A 5.000% 03/01/14		03/24/2011	Redemption 109.9310		799,198	727,000	733,659	731,405	0	67,794	0	67,794	0	799,198	0	0	0	19,019	03/01/2014

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC CORP BND 6.200% 04/15/18		09/20/2011	ROYAL BANK OF SCOTLAND		985,632	870,000	958,966	953,253	0	(7,111)	0	(7,111)	0	946,142	0	39,490	39,490	50,644	04/15/2018
86358R-XZ-5	STRUCTURED ASSET SECURITIES CO ABS_02-AL1 A3 3.450% 02/25/32		12/20/2011	BARCLAYS CAPITAL		234,770	260,133	186,359	187,700	0	15,695	0	15,695	0	203,395	0	31,375	31,375	9,523	08/25/2031
86358R-XZ-5	STRUCTURED ASSET SECURITIES CO ABS_02-AL1 A3 3.450% 02/25/32		12/01/2011	Paydown		42,135	42,135	30,186	30,403	0	11,732	0	11,732	0	42,135	0	0	0	787	08/25/2031
86359B-KB-6	STRUCTURED ASSET SEC CORP WHOLE CMO 04-3AC 1.618% 03/25/34		12/20/2011	GOLDMAN SACHS & CO.		80,822	104,964	107,834	106,463	0	1,056	0	1,056	0	107,519	0	(26,697)	(26,697)	2,636	02/25/2034
86359B-KB-6	STRUCTURED ASSET SEC CORP WHOLE CMO 04-3AC 1.618% 03/25/34		12/01/2011	Paydown		5,610	5,610	5,763	5,690	0	(80)	0	(80)	0	5,610	0	0	0	71	02/25/2034
87875U-AC-6	TECO FINANCE INC CORP BND 6.750% 05/01/15		05/12/2011	GOLDMAN SACHS & CO.		1,139,810	1,000,000	1,128,570	1,114,617	0	(8,944)	0	(8,944)	0	1,105,673	0	34,137	34,137	36,000	05/01/2015
88732J-AG-3	TIME WARNER CABLE INC CORP BND 5.400% 07/02/12		01/20/2011	WELLS FARGO ADVISORS		1,795,555	1,694,000	1,637,246	1,666,905	0	7,837	0	7,837	0	1,674,741	0	120,814	120,814	51,582	07/02/2012
91913Y-AM-2	VALERO ENERGY CORPORATION CORP BND 6.125% 06/15/17		07/07/2011	DIRECT		454,888	400,000	431,216	431,035	0	(2,213)	0	(2,213)	0	428,822	0	26,066	26,066	14,088	06/15/2017
92343V-AL-8	VERIZON COMMUNICATIONS INC. CORP BND 5.500% 02/15/18		02/22/2011	CREDIT SUISSE FIRST BOSTON COR		1,371,850	1,250,000	1,324,100	1,318,366	0	(1,148)	0	(1,148)	0	1,317,218	0	54,632	54,632	36,285	02/15/2018
92344G-AT-3	VERIZON GLOBAL FDG CO CORP BND 7.375% 09/01/12		11/28/2011	Call 105.2440		888,259	844,000	937,389	870,690	0	17,569	0	17,569	0	888,259	0	0	0	77,288	09/01/2012
929903-DT-6	WACHOVIA CORPORATION CORP BND 5.750% 06/15/17		04/07/2011	WELLS FARGO ADVISORS		2,823,517	2,550,000	2,851,079	2,848,584	0	(5,579)	0	(5,579)	0	2,843,005	0	(19,489)	(19,489)	26,131	06/15/2017
931142-CU-5	WAL-MART STORES INC CORP BND 3.625% 07/08/20		04/05/2011	DEUTSCHE BANK AG		1,257,087	1,300,000	1,337,188	1,336,622	0	(858)	0	(858)	0	1,335,764	0	(78,677)	(78,677)	35,344	07/08/2020
94106L-AS-8	WASTE MANAGEMENT INC. CORP BND 6.100% 03/15/18		07/14/2011	WELLS FARGO ADVISORS		2,598,728	2,250,000	2,629,980	2,619,399	0	(24,974)	0	(24,974)	0	2,594,425	0	4,303	4,303	115,900	03/15/2018
942683-AE-3	WATSON PHARMACEUTICALS INC. CORP BND 6.125% 08/15/19		06/07/2011	Various		2,555,640	2,250,000	2,524,120	2,512,163	0	(11,155)	0	(11,155)	0	2,501,008	0	54,632	54,632	110,890	08/15/2019
949746-NX-5	WELLS FARGO & COMPANY CORP BND 5.625% 12/11/17		03/30/2011	CREDIT SUISSE FIRST BOSTON COR		1,203,191	1,100,000	1,229,162	1,228,134	0	(4,033)	0	(4,033)	0	1,224,102	0	(20,911)	(20,911)	18,906	12/11/2017
984121-BS-1	XEROX CREDIT CORPORATION CORP BND 5.500% 05/15/12		02/03/2011	MORGAN STANLEY & CO. INC		526,570	500,000	489,850	496,844	0	253	0	253	0	497,097	0	29,473	29,473	6,340	05/15/2012
125094-AB-8	CDP FINANCIAL INC CORP BND 144A 3.000% 11/25/14	A	09/20/2011	MORGAN STANLEY & CO. INC		1,649,411	1,570,000	1,569,498	1,569,602	0	71	0	71	0	1,569,673	0	79,738	79,738	38,988	11/25/2014
02364W-AV-7	AMERICA MOVIL SA CORP BND 5.000% 03/30/20	F	04/13/2011	HSBC SECURITIES INC.		2,061,500	2,000,000	2,006,683	2,006,492	0	(74)	0	(74)	0	2,006,418	0	55,082	55,082	55,000	03/30/2020
03965T-AA-1	ARCOS DORADOS BV CORP BND 144A 7.500% 10/01/19	F	02/22/2011	MORGAN STANLEY & CO. INC		215,500	200,000	210,800	210,397	0	(315)	0	(315)	0	210,082	0	5,418	5,418	6,000	10/01/2017
11102A-AA-9	BRITISH TELECOMMUNICATIONS PLC CORP BND 5.950% 01/15/18	F	09/20/2011	WELLS FARGO ADVISORS		936,457	840,000	794,959	800,950	0	3,266	0	3,266	0	804,216	0	132,241	132,241	59,421	01/15/2018
22546Q-AD-9	CREDIT SUISSE FIRST BOSTON CORP BND 5.400% 01/14/20	F	10/06/2011	CREDIT SUISSE FIRST BOSTON COR		2,476,818	2,700,000	2,672,069	2,673,402	0	2,475	0	2,475	0	2,675,877	0	(199,059)	(199,059)	181,440	01/14/2020
25156P-AL-7	DEUTSCHE TELEKOM INTL CORP BND 6.750% 08/20/18	F	11/08/2011	BARCLAYS CAPITAL		2,390,080	2,000,000	2,124,480	2,108,425	0	(9,964)	0	(9,964)	0	2,098,461	0	291,619	291,619	166,500	08/20/2018
29268B-AB-7	ENEL FINANCE INTERNATIONAL SA CORP BND 144A 6.250% 09/15/17	F	03/09/2011	HSBC SECURITIES INC.		219,566	200,000	199,622	199,721	0	5	0	5	0	199,727	0	19,839	19,839	6,215	09/15/2017
31572U-AB-2	FIBRIA OVERSEAS FINANCE LTD CORP BND 144A 7.500% 05/04/20	F	02/11/2011	MORGAN STANLEY & CO. INC		1,267,800	1,200,000	1,265,500	1,260,000	3,814	(1,343)	0	2,471	0	1,262,471	0	5,329	5,329	25,500	05/04/2018
45905U-HG-2	INTL BANK FOR RECON & DEVELOP CORP BND 1.250% 06/15/12	R	02/10/2011	BANC OF AMERICA SECURITIES LLC		2,705,076	2,700,000	2,699,730	2,699,803	0	17	0	17	0	2,699,820	0	5,256	5,256	5,625	06/15/2012
500769-CR-3	KFW INTERNATIONAL FINANCE INC CORP BND MTN 4.375% 03/15/18	F	01/27/2011	TD BANK NATIONAL ASSOC.		1,621,635	1,500,000	1,729,545	1,724,356	0	(2,583)	0	(2,583)	0	1,721,773	0	(100,138)	(100,138)	24,792	03/15/2018
716743-AD-1	PETRONAS CAPITAL LTD. CORP BND 5.250% 08/12/19	F	11/01/2011	CITICORP SECURITIES MARKETS		1,138,260	1,000,000	1,132,330	1,127,975	0	(10,891)	0	(10,891)	0	1,117,084	0	21,176	21,176	64,458	08/12/2019
87944L-AE-9	TELEMAR NORTE LESTE SA CORP BND 144A 5.500% 10/23/20	F	02/22/2011	HSBC SECURITIES INC.		1,196,875	1,250,000	1,249,888	1,249,890	0	77	0	77	0	1,249,967	0	(53,092)	(53,092)	30,556	10/23/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
88166B-AB-6	TEVA PHARMACEUTICAL FINANCE II CORP BND 1.500% 06/15/12	R	01/31/2011	NOMURA SECURITIES INTL. INC.		2,018,000	2,000,000	1,998,040	1,998,562	0	91	0	91	0	1,998,652	0	19,348	19,348	4,000	06/15/2012
90261X-EM-0	UBS AG CORP BND 5.875% 12/20/17	F	10/13/2011	DEUTSCHE BANK AG		313,431	300,000	299,640	299,728	0	26	0	26	0	299,754	0	13,677	13,677	14,590	12/20/2017
92911H-AA-5	VOTO VOTORANTIM LTD CORP BND 144A 6.750% 04/05/21	F	02/11/2011	MORGAN STANLEY & CO. INC		630,000	600,000	596,400	596,565	0	38	0	38	0	596,603	0	33,397	33,397	14,738	04/05/2021
947075-AF-4	WEATHERFORD INTL INC CORP BND 9.625% 03/01/19	F	03/02/2011	Various		2,280,225	1,750,000	2,324,245	2,312,425	0	(9,579)	0	(9,579)	0	2,302,846	0	(22,621)	(22,621)	85,155	03/01/2019
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						151,836,656	141,204,194	148,638,484	147,943,130	161,340	(311,025)	0	(149,685)	0	147,791,725	0	4,044,931	4,044,931	5,077,232	XXX
8399997. Total - Bonds - Part 4						187,908,986	175,058,557	184,932,405	183,991,531	161,340	(509,814)	0	(348,474)	0	183,641,331	0	4,267,652	4,267,652	5,795,633	XXX
8399998. Total - Bonds - Part 5						226,737,892	220,468,774	225,029,858	0	0	(246,324)	0	(246,324)	0	224,783,532	0	1,954,362	1,954,362	1,943,160	XXX
8399999. Total - Bonds						414,646,878	395,527,331	409,962,263	183,991,531	161,340	(756,138)	0	(594,798)	0	408,424,863	0	6,222,014	6,222,014	7,738,793	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						414,646,878	XXX	409,962,263	183,991,531	161,340	(756,138)	0	(594,798)	0	408,424,863	0	6,222,014	6,222,014	7,738,793	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
313373-JR-4	FHLB AGENCY BND 1.375% 05/28/14		04/29/2011	MORGAN STANLEY & CO. INC	05/12/2011	MORGAN STANLEY & CO. INC	9,000,000	9,049,887	9,067,405	9,049,347	0	(540)	0	(540)	0	0	18,058	18,058	10,656	6,531
3135G0-BJ-1	FNMA AGENCY BND 1.125% 06/27/14		05/12/2011	MORGAN STANLEY & CO. INC	06/01/2011	CITICORP SECURITIES MARKETS	9,000,000	8,988,171	9,038,520	8,988,333	0	162	0	162	0	0	50,187	50,187	4,500	0
3137EA-CD-9	FHLMC AGENCY BND 3.000% 07/28/14		04/29/2011	BANC OF AMERICA SECURITIES LLC	08/11/2011	MORGAN STANLEY & CO. INC	5,000,000	5,272,345	5,370,530	5,248,415	0	(23,930)	0	(23,930)	0	0	122,115	122,115	82,500	39,167
3137EA-CU-1	FHLMC AGENCY AGENCY BND 1.000% 07/30/14		06/01/2011	CITICORP SECURITIES MARKETS	06/08/2011	BNP PARIBAS	3,000,000	2,997,840	3,010,308	2,997,864	0	24	0	24	0	0	12,444	12,444	1,167	0
62889K-AB-7	NATIONAL CREDIT UNION ADMINIST AGENCY BND 1.400% 06/12/15		06/08/2011	BARCLAYS CAPITAL	07/14/2011	BARCLAYS CAPITAL	2,200,000	2,196,942	2,199,340	2,197,009	0	67	0	67	0	0	2,331	2,331	2,823	0
912810-EW-4	UNITED STATES TREASURY GOVT BND 6.000% 02/15/26		06/01/2011	DEUTSCHE BANK AG	06/23/2011	ROYAL BANK OF SCOTLAND	70,000	89,379	89,499	89,330	0	(49)	0	(49)	0	0	169	169	1,497	1,288
912810-FA-1	UNITED STATES TREASURY GOVT BND 6.375% 08/15/27		01/31/2011	CREDIT SUISSE FIRST BOSTON COR	06/23/2011	Various	3,000,000	3,791,965	3,963,668	3,780,271	0	(11,694)	0	(11,694)	0	0	183,397	183,397	154,902	88,349
912810-FE-3	UNITED STATES TREASURY GOVT BND 5.500% 08/15/28		08/31/2011	BANC OF AMERICA SECURITIES LLC	10/21/2011	CREDIT SUISSE FIRST BOSTON COR	1,000,000	1,333,520	1,346,285	1,331,246	0	(2,274)	0	(2,274)	0	0	15,040	15,040	10,761	2,541
912810-FP-8	UNITED STATES TREASURY GOVT BND 5.375% 02/15/31		06/01/2011	BANC OF AMERICA SECURITIES LLC	06/23/2011	ROYAL BANK OF SCOTLAND	2,000,000	2,420,555	2,422,414	2,419,870	0	(685)	0	(685)	0	0	2,544	2,544	38,308	32,963
912810-FT-0	UNITED STATES TREASURY GOVT BND 4.500% 02/15/36		05/26/2011	ROYAL BANK OF SCOTLAND	09/22/2011	CITICORP SECURITIES MARKETS	3,000,000	3,167,356	3,942,656	3,166,191	0	(1,165)	0	(1,165)	0	0	776,466	776,466	83,274	37,666
912810-QP-6	UNITED STATES TREASURY TIPS 2.125% 02/15/41		02/28/2011	GOLDMAN SACHS & CO.	04/05/2011	MORGAN STANLEY & CO. INC	750,000	779,970	811,450	779,896	0	(74)	0	(74)	0	0	31,554	31,554	2,216	617
912810-QQ-4	UNITED STATES TREASURY GOVT BND 4.375% 05/15/41		10/20/2011	JEFFRIES & CO. INC.	10/27/2011	CREDIT SUISSE FIRST BOSTON COR	470,000	577,366	561,850	577,354	0	(11)	0	(11)	0	0	(15,504)	(15,504)	9,275	9,164
912828-KQ-2	UNITED STATES TREASURY GOVT BND 3.125% 05/15/19		03/01/2011	GOLDMAN SACHS & CO.	03/21/2011	GREENWICH CAPITAL MARKETS	714,000	715,453	721,807	715,450	0	(3)	0	(3)	0	0	6,356	6,356	7,951	6,718
912828-MH-0	UNITED STATES TREASURY GOVT BND 2.250% 01/31/15		02/25/2011	Various	06/23/2011	BNP PARIBAS	1,250,000	1,277,951	1,310,836	1,275,750	0	(2,202)	0	(2,202)	0	0	35,086	35,086	11,188	2,222
912828-PB-0	UNITED STATES TREASURY GOVT BND 0.500% 10/15/13		09/26/2011	Various	11/08/2011	Various	1,935,000	1,939,583	1,942,500	1,939,246	0	(338)	0	(338)	0	0	3,255	3,255	4,556	3,430
912828-PC-8	UNITED STATES TREASURY GOVT BND 2.625% 11/15/20		02/16/2011	Various	02/28/2011	Various	3,320,000	3,079,224	3,060,896	3,079,766	0	542	0	542	0	0	(18,870)	(18,870)	23,688	21,344
912828-PF-1	UNITED STATES TREASURY GOVT BND 1.875% 10/31/17		02/28/2011	MORGAN STANLEY & CO. INC	03/29/2011	BANC OF AMERICA SECURITIES LLC	720,000	682,119	680,285	682,525	0	407	0	407	0	0	(2,241)	(2,241)	5,631	4,587
912828-PJ-3	UNITED STATES TREASURY GOVT BND 1.375% 11/30/15		01/31/2011	MORGAN STANLEY & CO. INC	06/23/2011	Various	8,000,000	7,815,339	7,806,770	7,823,229	0	7,889	0	7,889	0	0	(16,458)	(16,458)	42,919	19,038
912828-PM-6	UNITED STATES TREASURY GOVT BND 2.125% 12/31/15		02/22/2011	Various	06/23/2011	Various	4,720,000	4,735,009	4,711,367	4,734,272	0	(737)	0	(737)	0	0	(22,905)	(22,905)	28,329	10,118
912828-PT-1	UNITED STATES TREASURY GOVT BND 2.625% 01/31/18		02/22/2011	DEUTSCHE BANK AG	03/29/2011	UBS WARBURG LLC	1,250,000	1,233,257	1,232,759	1,233,466	0	210	0	210	0	0	(708)	(708)	5,348	2,266
912828-PX-2	UNITED STATES TREASURY GOVT BND 3.625% 02/15/21		05/11/2011	Various	06/23/2011	Various	7,070,000	7,176,487	7,247,021	7,176,073	0	(414)	0	(414)	0	0	70,948	70,948	24,588	17,623
912828-QA-1	UNITED STATES TREASURY GOVT BND 2.250% 03/31/16		04/29/2011	Various	04/29/2011	NOMURA SECURITIES INTL. INC.	7,800,000	7,856,124	7,913,953	7,856,055	0	(69)	0	(69)	0	0	57,898	57,898	16,303	6,898
912828-QB-9	UNITED STATES TREASURY GOVT BND 2.875% 03/31/18		03/31/2011	GOLDMAN SACHS & CO.	04/05/2011	Various	4,000,000	3,997,516	3,987,988	3,997,533	0	17	0	17	0	0	(9,545)	(9,545)	1,885	0
912828-QF-0	UNITED STATES TREASURY GOVT BND 2.000% 04/30/16		05/23/2011	Various	06/23/2011	Various	3,650,000	3,687,268	3,742,361	3,686,676	0	(592)	0	(592)	0	0	55,685	55,685	10,014	4,231
912828-QJ-2	UNITED STATES TREASURY GOVT BND 2.125% 02/29/16		03/09/2011	Various	04/29/2011	Various	13,480,000	13,472,894	13,548,416	13,473,006	0	113	0	113	0	0	75,410	75,410	30,491	3,391
912828-QL-7	UNITED STATES TREASURY GOVT BND 0.750% 03/31/13		04/05/2011	GOLDMAN SACHS & CO.	06/23/2011	CITICORP SECURITIES MARKETS	5,500,000	5,493,573	5,541,232	5,494,318	0	745	0	745	0	0	46,914	46,914	9,580	676
912828-QN-3	UNITED STATES TREASURY GOVT BND 3.125% 05/15/21		08/11/2011	Various	10/20/2011	Various	9,150,000	9,441,790	9,482,344	9,440,614	0	(1,176)	0	(1,176)	0	0	41,730	41,730	47,537	39,851
912828-QP-8	UNITED STATES TREASURY GOVT BND 1.750% 05/31/16		06/10/2011	CREDIT SUISSE FIRST BOSTON COR	06/23/2011	Various	2,310,000	2,330,133	2,324,134	2,330,076	0	(57)	0	(57)	0	0	(5,942)	(5,942)	2,042	1,434

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-QR-4	UNITED STATES TREASURY GOVT BND 1.500% 06/30/16		07/15/2011	Various	07/28/2011	Various	9,200,000	9,218,515	9,202,098	9,218,390	0	(126)	0	(126)	0	0	(16,291)	(16,291)	12,232	7,410
912828-QX-1	UNITED STATES TREASURY GOVT BND 1.500% 07/31/16		08/16/2011	Various	12/28/2011	Various	15,667,000	15,945,825	16,168,267	15,928,848	0	(16,977)	0	(16,977)	0	0	239,419	239,419	66,347	6,897
912828-RC-6	UNITED STATES TREASURY GOVT BND 2.125% 08/15/21		10/04/2011	BANC OF AMERICA SECURITIES LLC	10/20/2011	CREDIT SUISSE FIRST BOSTON COR	1,480,000	1,524,169	1,471,553	1,523,970	0	(199)	0	(199)	0	0	(52,416)	(52,416)	6,068	4,529
0599999. Subtotal - Bonds - U.S. Governments							139,706,000	142,287,525	143,920,512	142,234,389	0	(53,136)	0	(53,136)	0	0	1,686,126	1,686,126	758,576	380,949
683234-DP-0	ONTARIO PROVINCE CORP BND 1.600% 09/21/16	A	09/14/2011	NATIONAL BANK OF CANADA INTL.	11/08/2011	CIBC WORLD MARKETS CORP.	5,200,000	5,193,760	5,200,824	5,193,938	0	178	0	178	0	0	6,886	6,886	12,249	0
68323A-AQ-7	ONTARIO PROVINCE SENIOR CORP BND 2.300% 05/10/16	A	07/28/2011	UBS WARBURG LLC	09/14/2011	Various	8,500,000	8,650,365	8,806,606	8,646,312	0	(4,053)	0	(4,053)	0	0	160,295	160,295	71,140	44,531
15234Q-AL-2	CENTRAIS ELECTRICAS BRASILEIRA CORP BND 144A 5.750% 10/27/21	F	10/20/2011	CREDIT SUISSE FIRST BOSTON COR	10/27/2011	BANK OF MONTREAL	410,000	410,000	427,425	410,000	0	0	0	0	0	0	17,425	17,425	262	0
226775-AB-0	CROATIA (REPUBLIC OF) GOVT BND 144A 6.750% 11/05/19	F	03/29/2011	CITICORP SECURITIES MARKETS	06/13/2011	BARCLAYS CAPITAL	1,100,000	1,155,000	1,194,875	1,154,040	0	(960)	0	(960)	0	0	40,835	40,835	45,488	29,906
296464-AA-8	ESKOM HOLDINGS LIMITED CORP BND 144A 5.750% 01/26/21	F	01/19/2011	DIRECT	02/17/2011	CREDIT SUISSE FIRST BOSTON COR	1,500,000	1,489,095	1,477,500	1,489,158	0	63	0	63	0	0	(11,658)	(11,658)	6,469	0
445545-AE-6	REPUBLIC OF HUNGARY GOVT BND 6.375% 03/29/21	F	04/04/2011	DEUTSCHE BANK AG	08/04/2011	Various	2,000,000	2,049,910	2,047,800	2,048,671	0	(1,239)	0	(1,239)	0	0	(871)	(871)	45,820	2,125
445545-AF-3	REPUBLIC OF HUNGARY SENIOR CORP BND 7.625% 03/29/41	F	04/06/2011	DEUTSCHE BANK AG	04/06/2011	CREDIT SUISSE FIRST BOSTON COR	1,000,000	1,044,170	1,058,750	1,044,165	0	(5)	0	(5)	0	0	14,585	14,585	2,542	2,542
44985G-AE-1	INTERNL PETRLEUM CORP BND 144A 6.875% 11/01/41	F	10/27/2011	GOLDMAN SACHS & CO.	11/01/2011	Various	750,000	743,228	733,935	743,228	0	1	0	1	0	0	(9,293)	(9,293)	430	0
62987B-AA-0	NAMIBIA GOVT BND 144A 5.500% 11/03/21	F	11/02/2011	CITICORP SECURITIES MARKETS	11/08/2011	CITICORP SECURITIES MARKETS	1,300,000	1,306,500	1,322,750	1,306,491	0	(9)	0	(9)	0	0	16,259	16,259	2,185	794
78307A-DA-8	RUSSIAN FEDERATION GOVT BND 144A 3.625% 04/29/15	F	04/04/2011	BARCLAYS CAPITAL	08/19/2011	BANK OF MONTREAL	2,000,000	2,027,500	2,060,000	2,025,095	0	(2,405)	0	(2,405)	0	0	34,905	34,905	59,410	31,819
900123-BA-7	REPUBLIC OF TURKEY GOVT BND 6.750% 04/03/18	F	04/05/2011	ROYAL BANK OF SCOTLAND	11/17/2011	BARCLAYS CAPITAL	800,000	906,000	888,000	897,829	0	(8,171)	0	(8,171)	0	0	(9,829)	(9,829)	34,350	750
91086Q-AX-6	UNITED MEXICAN STATES GOVT BND 5.875% 02/17/14	F	03/29/2011	SCOTIA CAPITAL	11/02/2011	MORGAN STANLEY & CO. INC	3,000,000	3,310,500	3,286,440	3,247,262	0	(63,238)	0	(63,238)	0	0	39,178	39,178	127,292	21,052
1099999. Subtotal - Bonds - All Other Governments							27,560,000	28,286,028	28,504,905	28,206,189	0	(79,838)	0	(79,838)	0	0	298,717	298,717	407,637	133,519
13063A-7G-3	CALIFORNIA ST MUNITAX BND GO 6.200% 10/01/19		06/14/2011	GOLDMAN SACHS & CO.	09/20/2011	GOLDMAN SACHS & CO.	700,000	770,175	802,557	768,366	0	(1,809)	0	(1,809)	0	0	34,191	34,191	20,736	9,162
13063B-FU-1	CALIFORNIA ST MUNI BND GO 6.200% 03/01/19		02/18/2011	BARCLAYS CAPITAL	05/11/2011	GOLDMAN SACHS & CO.	800,000	841,144	873,544	840,215	0	(929)	0	(929)	0	0	33,329	33,329	35,133	23,836
13063B-JA-1	CALIFORNIA ST MUNI BND GO 5.700% 11/01/21		01/27/2011	GOLDMAN SACHS & CO.	02/16/2011	GOLDMAN SACHS & CO.	1,350,000	1,334,813	1,332,032	1,334,884	0	71	0	71	0	0	(2,852)	(2,852)	17,314	12,825
452152-HR-5	ILLINOIS ST MUNI BND GO 4.961% 03/01/16		06/14/2011	Various	09/20/2011	Various	6,380,000	6,416,545	6,636,718	6,414,433	0	(2,112)	0	(2,112)	0	0	222,285	222,285	84,067	12,845
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							9,230,000	9,362,677	9,644,851	9,357,898	0	(4,779)	0	(4,779)	0	0	286,953	286,953	157,250	58,668
3128M8-MG-6	FHLMC GOLD POOL # G06359 4.000% 02/01/41		03/17/2011	BARCLAYS CAPITAL	07/15/2011	Various	4,693,744	4,673,392	4,710,581	4,673,413	0	21	0	21	0	0	37,168	37,168	49,632	10,952
3128M8-MG-6	FHLMC GOLD POOL # G06359 4.000% 02/01/41		03/17/2011	BARCLAYS CAPITAL	08/01/2011	Paydown	56,256	56,012	56,256	56,256	0	244	0	244	0	0	0	0	11,247	131
31292L-A5-4	FHLMC GOLD POOL # C03628 5.000% 11/01/40		03/15/2011	NOMURA SECURITIES INTL. INC.	12/01/2011	Paydown	491,964	519,253	491,964	491,964	0	(27,289)	0	(27,289)	0	0	0	0	11,775	1,162
312946-MC-7	FHLMC GOLD POOL # A97555 4.500% 03/01/41		03/17/2011	BANC OF AMERICA SECURITIES LLC	03/18/2011	BANC OF AMERICA SECURITIES LLC	1,250,000	1,283,936	1,284,180	1,283,936	0	0	0	0	0	0	244	244	3,281	3,281
312946-MC-7	FHLMC GOLD POOL # A97555 4.500% 03/01/41		03/17/2011	BANC OF AMERICA SECURITIES LLC	12/01/2011	Paydown	51,350	52,744	51,350	51,350	0	(1,394)	0	(1,394)	0	0	0	0	990	135
31418M-K7-6	FNMA POOL # AD0317 5.500% 01/01/39		01/21/2011	NOMURA SECURITIES INTL. INC.	12/01/2011	Paydown	59,480	63,551	59,480	59,480	0	(4,071)	0	(4,071)	0	0	0	0	1,451	82
31419A-4N-4	FNMA POOL # AE0828 3.500% 02/01/41		09/22/2011	NOMURA SECURITIES INTL. INC.	11/08/2011	CITICORP SECURITIES MARKETS	2,874,094	2,993,324	2,932,474	2,993,614	0	290	0	290	0	0	(61,140)	(61,140)	20,398	7,265
31419A-4N-4	FNMA POOL # AE0828 3.500% 02/01/41		09/22/2011	NOMURA SECURITIES INTL. INC.	12/01/2011	Paydown	84,162	87,653	84,162	84,162	0	(3,491)	0	(3,491)	0	0	0	0	446	213

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
677632-PA-3	OHIO ST UNIV MUNI BND REV 4.800% 06/01/11		10/19/2011	DIRECT	10/20/2011	DIRECT	500,000	494,965	502,360	494,965	0	0	0	0	0	0	7,395	7,395	2,333	0
740816-AF-0	PRESIDENTS & FELLOWS OF HARVAR MUNI BND REV 144A 5.000% 01/15/14		02/10/2011	GOLDMAN SACHS & CO.	06/02/2011	Call 109.4156	1,483,000	1,620,771	1,622,633	1,622,633	0	1,862	0	1,862	0	0	0	0	28,218	6,179
3199999. Subtotal - Bonds - U.S. Special Revenues							11,544,050	11,845,601	11,795,440	11,811,773	0	(33,828)	0	(33,828)	0	0	(16,333)	(16,333)	129,771	29,400
01741R-AE-2	ALLEGHENY TECH INC CORP BND 5.950% 01/15/21		01/04/2011	Various	02/17/2011	DIRECT	1,500,000	1,511,614	1,562,398	1,511,492	0	(122)	0	(122)	0	0	50,905	50,905	7,644	0
03523T-BD-9	ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND 7.200% 01/15/14		03/16/2011	Tax Free Exchange	04/04/2011	CREDIT SUISSE FIRST BOSTON COR	4,000,000	4,440,904	4,553,520	4,431,938	0	(8,966)	0	(8,966)	0	0	121,582	121,582	65,600	48,800
06051G-EH-8	BANK OF AMERICA CORP BND MTN 5.000% 05/13/21		08/29/2011	BANC OF AMERICA SECURITIES LLC	10/04/2011	BANC OF AMERICA SECURITIES LLC	3,660,000	3,493,281	3,203,291	3,494,725	0	1,444	0	1,444	0	0	(291,434)	(291,434)	71,325	54,792
15189W-AE-0	CENTERPOINT ENERGY INC. SENIOR CORP BND 144A 4.500% 01/15/21		01/04/2011	GREENWICH CAPITAL MARKETS	01/19/2011	Corporate Action	724	723	721	723	0	0	0	0	0	0	(3)	(3)	0	0
15189W-AE-0	CENTERPOINT ENERGY INC. SENIOR CORP BND 144A 4.500% 01/15/21		01/04/2011	GREENWICH CAPITAL MARKETS	09/13/2011	Tax Free Exchange	249,276	249,097	267,311	249,108	0	11	0	11	0	0	18,203	18,203	7,541	0
15189W-AE-0	CENTERPOINT ENERGY INC. SENIOR CORP BND 144A 4.500% 01/15/21		01/19/2011	Taxable Exchange	09/13/2011	Tax Free Exchange	172,724	226,639	185,220	223,221	0	(3,418)	0	(3,418)	0	0	(38,001)	(38,001)	5,225	0
166754-AG-6	CHEVRON PHILLIPS CHEMICAL CO L CORP BND 144A 7.000% 06/15/14		01/06/2011	DIRECT	05/12/2011	DIRECT	250,000	282,485	283,730	279,440	0	(3,045)	0	(3,045)	0	0	4,290	4,290	7,194	1,264
172967-FH-9	CITIGROUP INC CORP BND 4.587% 12/15/15		08/31/2011	CITICORP SECURITIES MARKETS	10/05/2011	CITICORP SECURITIES MARKETS	720,000	749,570	724,853	748,962	0	(608)	0	(608)	0	0	(24,109)	(24,109)	10,642	7,431
172967-FS-5	CITIGROUP INC CORP BND 3.953% 06/15/16		07/21/2011	CITICORP SECURITIES MARKETS	08/31/2011	Various	2,000,000	2,063,460	2,026,484	2,062,306	0	(1,154)	0	(1,154)	0	0	(35,822)	(35,822)	16,504	9,004
25466A-AA-9	DISCOVER BANK/GREENWOOD DE CORP BND 8.700% 11/18/19		04/05/2011	UBS WARBURG LLC	11/08/2011	GOLDMAN SACHS & CO.	200,000	241,032	228,440	238,785	0	(2,247)	0	(2,247)	0	0	(10,345)	(10,345)	17,207	6,767
254683-AH-8	DISCOVER CARD MASTER TRUST DCE ABS_08 A4 5.650% 12/15/15		05/10/2011	BARCLAYS CAPITAL	11/08/2011	BARCLAYS CAPITAL	2,200,000	2,410,031	2,370,930	2,359,859	0	(50,172)	0	(50,172)	0	0	11,071	11,071	72,163	9,668
260543-CC-5	CORTS TRUST DOW CORP BND 4.250% 11/15/20		07/11/2011	CITICORP SECURITIES MARKETS	09/20/2011	ROYAL BANK OF SCOTLAND	100,000	100,606	101,879	100,598	0	(8)	0	(8)	0	0	1,281	1,281	1,511	697
369622-SM-8	GE CAPITAL CORP CORP BND 5.300% 02/11/21		02/08/2011	CITICORP SECURITIES MARKETS	03/09/2011	CITICORP SECURITIES MARKETS	400,000	398,588	406,704	398,597	0	9	0	9	0	0	8,107	8,107	1,943	0
36962G-4R-2	GE CAPITAL CORP CORP BND MTN 4.375% 09/16/20		03/09/2011	CITICORP SECURITIES MARKETS	03/30/2011	BNP PARIBAS	420,000	407,690	406,237	407,739	0	49	0	49	0	0	(1,502)	(1,502)	9,953	9,085
36962G-4X-9	GE CAPITAL CORP CORP BND 2.100% 01/07/14		01/04/2011	BARCLAYS CAPITAL	03/17/2011	UBS WARBURG LLC	2,000,000	1,999,020	2,004,940	1,999,084	0	64	0	64	0	0	5,856	5,856	8,750	0
36962G-5C-4	GENERAL ELECTRIC CAPITAL CORP CORP BND 2.950% 05/09/16		07/21/2011	J.P. MORGAN SECURITIES INC	11/22/2011	GOLDMAN SACHS & CO.	2,300,000	2,322,195	2,286,499	2,320,770	0	(1,425)	0	(1,425)	0	0	(34,271)	(34,271)	37,506	14,512
37331N-AB-7	GEORGIA-PACIFIC CORPORATION CORP BND 144A 5.400% 11/01/20		07/14/2011	CITICORP SECURITIES MARKETS	09/20/2011	HSBC SECURITIES INC.	280,000	296,640	284,309	296,395	0	(245)	0	(245)	0	0	(12,086)	(12,086)	5,964	3,276
38141E-A7-4	GOLDMAN SACHS GROUP INC CORP BND 3.700% 08/01/15		06/13/2011	DIRECT	09/22/2011	GOLDMAN SACHS & CO.	850,000	864,663	836,944	863,747	0	(915)	0	(915)	0	0	(26,803)	(26,803)	20,617	11,794
38143U-SC-6	GOLDMAN SACHS GROUP INC CORP BND 3.625% 02/07/16		04/07/2011	GOLDMAN SACHS & CO.	09/22/2011	BNP PARIBAS	800,000	796,048	784,624	796,423	0	375	0	375	0	0	(11,799)	(11,799)	18,528	5,236
462613-AF-7	IPALCO ENTERPRISES INC. CORP BND 144A 5.000% 05/01/18		09/23/2011	CITICORP SECURITIES MARKETS	12/06/2011	Tax Free Exchange	200,000	191,500	192,500	191,710	0	210	0	210	0	0	790	790	5,500	3,611
46625H-JC-5	J.P. MORGAN CHASE SECURITIES I CORP BND 4.350% 08/15/21		08/05/2011	J.P. MORGAN SECURITIES INC	08/11/2011	BANC OF AMERICA SECURITIES LLC	1,300,000	1,299,155	1,279,486	1,299,155	0	0	0	0	0	0	(19,669)	(19,669)	943	0
49326E-ED-1	KEYCORP INSTIT CAPITAL CORP BND MTN 5.100% 03/24/21		03/21/2011	J.P. MORGAN SECURITIES INC	08/25/2011	BANK OF MONTREAL	700,000	699,349	713,832	699,371	0	22	0	22	0	0	14,461	14,461	15,470	0
49455W-AD-8	KINDER MORGAN FINANCE CORP BND 5.700% 01/05/16		02/15/2011	DEUTSCHE BANK AG	10/18/2011	JEFFRIES & CO. INC.	106,000	110,373	105,868	109,831	0	(542)	0	(542)	0	0	(3,963)	(3,963)	4,800	722
61747W-AL-3	MORGAN STANLEY CORP BND 5.500% 07/28/21		07/21/2011	MORGAN STANLEY & CO. INC	07/28/2011	DIRECT	1,000,000	999,700	1,019,550	999,700	0	0	0	0	0	0	19,850	19,850	611	0
628530-AL-1	MYLAN INC/PA CORP BND 144A 7.875% 07/15/20		05/16/2011	Various	09/20/2011	BANC OF AMERICA SECURITIES LLC	400,000	442,250	427,000	439,950	0	(2,300)	0	(2,300)	0	0	(12,950)	(12,950)	21,700	8,356

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
652482-BZ-2	NEWS AMERICA INC CORP BND 144A 4.500% 02/15/21		05/31/2011	CITICORP SECURITIES MARKETS	08/26/2011	Tax Free Exchange	1,200,000	1,204,992	1,214,540	1,204,965	0	(27)	0	(27)	0	0	9,575	9,575	28,500	16,050
652482-CB-4	NEWS AMERICA INC CORP BND 4.500% 02/15/21		08/26/2011	Tax Free Exchange	09/20/2011	NOMURA SECURITIES INTL. INC.	450,000	455,453	463,014	455,418	0	(35)	0	(35)	0	0	7,596	7,596	2,138	619
72650R-AY-8	PLAINS ALL AMERICAN PIPELINE L SENIOR CORP BND 5.000% 02/01/21		01/05/2011	WELLS FARGO ADVISORS	02/15/2011	DIRECT	1,300,000	1,293,773	1,288,144	1,293,802	0	29	0	29	0	0	(5,658)	(5,658)	6,139	0
958254-AA-2	WESTERN GAS PARTNERS LP CORP BND 5.375% 06/01/21		05/09/2011	MORGAN STANLEY & CO. INC	05/10/2011	Various	630,000	622,301	630,756	622,301	0	0	0	0	0	0	8,455	8,455	0	0
02364W-AV-7	AMERICA MOVIL SA CORP BND 5.000% 03/30/20	F	04/04/2011	GOLDMAN SACHS & CO.	04/13/2011	HSBC SECURITIES INC.	380,000	394,645	391,685	394,605	0	(40)	0	(40)	0	0	(2,920)	(2,920)	950	369
03965T-AA-1	ARCOS DORADOS BV CORP BND 144A 7.500% 10/01/19	F	02/08/2011	MORGAN STANLEY & CO. INC	02/22/2011	MORGAN STANLEY & CO. INC	150,000	163,500	161,625	163,427	0	(73)	0	(73)	0	0	(1,802)	(1,802)	4,500	4,063
03965T-AA-1	ARCOS DORADOS BV CORP BND 144A 7.500% 10/01/19	F	02/08/2011	MORGAN STANLEY & CO. INC	07/18/2011	Call 107.5000	110,000	119,900	118,250	118,250	0	(1,650)	0	(1,650)	0	0	0	0	6,577	2,979
46131N-AA-2	INVERSIONES CMPC S.A. CORP BND 144A 4.750% 01/19/18	F	01/14/2011	CITICORP SECURITIES MARKETS	02/17/2011	MORGAN STANLEY & CO. INC	1,400,000	1,396,850	1,345,400	1,396,886	0	36	0	36	0	0	(51,486)	(51,486)	6,281	185
66989P-AB-6	NOVATEK FINANCE LIMITED CORP BND 144A 6.604% 02/03/21	F	01/27/2011	BNP PARIBAS	01/31/2011	HSBC SECURITIES INC.	1,000,000	1,000,000	1,001,500	1,000,000	0	0	0	0	0	0	1,500	1,500	0	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							32,428,724	33,248,027	32,872,184	33,173,283	0	(74,743)	0	(74,743)	0	0	(301,101)	(301,101)	489,926	219,280
8399998. Total - Bonds							220,468,774	225,029,858	226,737,892	224,783,532	0	(246,324)	0	(246,324)	0	0	1,954,362	1,954,362	1,943,160	821,816
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								225,029,858	226,737,892	224,783,532	0	(246,324)	0	(246,324)	0	0	1,954,362	1,954,362	1,943,160	821,816

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	XXX	XXX
03048#-10-4	AMERICAN WESTERN HOME INS CO		35912	2CIB1	NO	0	55,838,007	200,000.000	100.0
02970#-10-8	AMERICAN SOUTHERN HOME INS CO		41998	2CIB1	NO	0	34,155,661	1,000,000.000	100.0
40145#-10-8	AMERICAN MODERN SELECT INSURANCE COMPANY		38652	2CIB1	NO	0	33,323,111	10,000.000	100.0
32079@-10-7	FIRST MARINE INSURANCE COMPANY		42722	2CIB1	NO	0	6,796,720	510,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						0	130,113,499	XXX	XXX
1899999. Total Common Stocks						0	130,113,499	XXX	XXX
1999999 - Totals						0	130,113,499	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 0

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
02756#-10-8	MODERN LIFE INSURANCE CO OF ARIZONA, INC	AMERICAN WESTERN HOME INSURANCE COMPANY	0	10,000.000	100.0
02756@-10-0	AMERICAN MODERN INSURANCE CO OF FL	AMERICAN SOUTHERN HOME INSURANCE COMPANY	0	500,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
857492-88-8	STATE STREET INSTITUTIONAL CASH RESERVE FUND			12/30/2011	DIRECT	XXX	9,610,601	0	0	0	0	0	9,610,601	0	0	0.000	0.000		0	0
8899999. Subtotal - Exempt Money Market Mutual Funds							9,610,601	0	0	0	0	XXX	9,610,601	0	0	XXX	XXX	XXX	0	0
31846V-55-9	TREASURY OBLIGATIONS CLASS Z STIF FUND			12/01/2011	DIRECT	XXX	14,380,642	0	0	0	0	0	14,380,642	0	0	0.000	0.000		0	0
8999999. Subtotal - Class One Money Market Mutual Funds							14,380,642	0	0	0	0	XXX	14,380,642	0	0	XXX	XXX	XXX	0	0
9199999 - Totals							23,991,243	0	0	0	0	XXX	23,991,243	0	0	XXX	XXX	XXX	0	0

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

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

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

NONE

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

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part B - Section 2B - Brokers with whom cash deposits have been made

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US BANK	CINCINNATI, OH COMMERCIAL ACCOUNT		0.000	0	0	328,196	XXX
FIFTH THIRD	CINCINNATI, OH LOCKBOX ACCOUNT		0.000	0	0	1,108,396	XXX
US BANK	CINCINNATI, OH OUTSTANDING A/P CHECKS		0.000	0	0	(1,173,503)	XXX
US BANK	CINCINNATI, OH CLAIM CHECK PAYABLE ACCOUNT		0.000	0	0	86,785	XXX
US BANK	CINCINNATI, OH OUTSTANDING D BILL CHECKS		0.000	0	0	(2,778,137)	XXX
US BANK	CINCINNATI, OH CLAIM CHECK PAYABLE ACCOUNT		0.000	0	0	(6,466,396)	XXX
US BANK	CINCINNATI, OH CLAIM CHECK PAYABLE ACCOUNT		0.000	0	0	(117,998)	XXX
0199998 Deposits in ... 31 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	1,308	704	53,311	XXX
0199999. Totals - Open Depositories		XXX	XXX	1,308	704	(8,959,346)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	1,308	704	(8,959,346)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	1,308	704	(8,959,346)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	(13,206,131)	4.	April	(9,231,463)	7.	July	(13,260,068)	10.	October	(916,600)
2.	February	(11,440,639)	5.	May	(8,615,329)	8.	August	(9,166,887)	11.	November	(7,721,396)
3.	March	(12,419,439)	6.	June	(11,051,130)	9.	September	(14,411,451)	12.	December	(8,959,346)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ	B	WORKERS COMP	0	0	110,025	110,528
4.	Arkansas AR	B	INS CODE 23-63-206(a)(4)	0	0	362,942	364,639
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	INS CODE 33-3-9	0	0	85,109	85,129
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	RULE 1975	0	0	674,159	673,939
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	WORKERS COMP	0	0	109,964	110,483
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	INS CODE 59A-5-19	0	0	349,969	351,598
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	INS CODE 58-7.5	0	0	330,098	334,167
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	INS CODE 3939.08	2,554,571	2,564,432	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	INS CODE 731-616(2)	0	0	325,074	326,560
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	GL TTL 38.2 CH 10 ART 7	0	0	134,975	135,607
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR	B	INS CODE SECTION 3.160	0	0	1,160,067	1,194,188
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,554,571	2,564,432	3,642,382	3,686,838
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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