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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

Western -Southern Life Assurance Company

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

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

Country of Domicile United States of America

Incorporated/Organized 12/01/1980 Commenced Business 03/05/1981

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

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati , OH 45202 (City or Town, State and Zip Code) , 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati , OH 45202 (City or Town, State and Zip Code) , 513-629-1800 (Area Code) (Telephone Number)

Internet Web Site Address WWW.WesternSouthernLife.com

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

CompAcctGrp@WesternSouthernLife.com (E-mail Address) , 513-629-1871 (FAX Number)

OFFICERS

Chairman of Board, President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this
27th day of April 2012

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	9,854,232,161	0	9,854,232,161	9,880,752,430
2. Stocks:				
2.1 Preferred stocks	2,124,005	0	2,124,005	2,121,638
2.2 Common stocks	183,739,763	34,031,491	149,708,272	144,345,889
3. Mortgage loans on real estate:				
3.1 First liens	781,372,848	0	781,372,848	753,520,285
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
4.2 Properties held for the production of income (less $ .... encumbrances)	25,081,492	0	25,081,492	25,323,292
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ (7,800,958)), cash equivalents ($ 39,390,025) and short-term investments ($ 71,695,660)	103,284,726	0	103,284,726	160,638,726
6. Contract loans (including $ .... premium notes)	44,186,567	0	44,186,567	44,615,044
7. Derivatives	4,069,234	0	4,069,234	2,920,296
8. Other invested assets	132,037,353	0	132,037,353	128,269,119
9. Receivables for securities	21,355,558	0	21,355,558	4,924,891
10. Securities lending reinvested collateral assets	10,682,965	0	10,682,965	27,846,300
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,162,166,672	34,031,491	11,128,135,181	11,175,277,910
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	114,769,749	0	114,769,749	106,674,220
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,500,346	0	1,500,346	1,437,130
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	20,192,231		20,192,231	20,220,551
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	494,816	0	494,816	890,158
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	28,173,253	0	28,173,253	32,661,372
19. Guaranty funds receivable or on deposit	3,894,252	0	3,894,252	3,886,526
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ ....)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care ($ ....) and other amounts receivable	308,249	126,601	181,648	87,153
25. Aggregate write-ins for other than invested assets	7,621,165	0	7,621,165	7,949,214
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,339,120,733	34,158,092	11,304,962,641	11,349,084,234
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	45,153,336	0	45,153,336	45,778,509
28. Total (Lines 26 and 27)	11,384,274,069	34,158,092	11,350,115,977	11,394,862,743
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of Corporate Owned Life Insurance	7,621,165		7,621,165	7,949,214
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,621,165	0	7,621,165	7,949,214

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 9,037,019,139 less $ included in Line 6.3 (including $ Modco Reserve)	9,037,019,139	8,977,598,745
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)		0
3. Liability for deposit-type contracts (including $ Modco Reserve)	866,747,828	908,196,551
4. Contract claims:		
4.1 Life	11,555,867	9,743,385
4.2 Accident and health		0
5. Policyholders' dividends $ and coupons $ due and unpaid		0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ Modco)		0
6.2 Dividends not yet apportioned (including $ Modco)		0
6.3 Coupons and similar benefits (including $ Modco)		0
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	461,051	372,095
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		0
9.3 Other amounts payable on reinsurance, including $ assumed and $ 1,152,642 ceded	1,152,642	1,042,061
9.4 Interest Maintenance Reserve	16,998,986	13,069,859
10. Commissions to agents due or accrued-life and annuity contracts $ 1,757,416 , accident and health $ and deposit-type contract funds $	1,757,416	1,147,913
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	4,150,659	5,813,006
13. Transfers to Separate Accounts due or accrued (net) (including $ (237,623) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,163,475)	(2,797,984)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,658,526	5,267,444
15.1 Current federal and foreign income taxes, including $ 791,117 on realized capital gains (losses)	16,488,389	5,763,005
15.2 Net deferred tax liability		0
16. Unearned investment income	1,272,846	1,303,263
17. Amounts withheld or retained by company as agent or trustee	1,206,398	759,294
18. Amounts held for agents' account, including $ agents' credit balances		0
19. Remittances and items not allocated	8,544,475	8,002,067
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money $ 0 and interest thereon $	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	110,685,842	91,872,305
24.02 Reinsurance in unauthorized companies		0
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		0
24.04 Payable to parent, subsidiaries and affiliates	22,224,847	10,891,462
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance		0
24.08 Derivatives	0	0
24.09 Payable for securities	24,537,013	391,266
24.10 Payable for securities lending	163,088,542	311,858,679
24.11 Capital notes $ and interest thereon $		0
25. Aggregate write-ins for liabilities	10,368,112	11,930,295
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,301,755,103	10,362,224,711
27. From Separate Accounts Statement	45,153,338	45,778,509
28. Total liabilities (Lines 26 and 27)	10,346,908,441	10,408,003,220
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	761,308,064	761,308,064
34. Aggregate write-ins for special surplus funds	0	12,565,787
35. Unassigned funds (surplus)	239,399,472	210,485,672
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		0
36.2 shares preferred (value included in Line 30 $)		0
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,000,707,536	984,359,523
38. Totals of Lines 29, 30 and 37	1,003,207,536	986,859,523
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,350,115,977	11,394,862,743
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to a state	396,031	508,214
2502. Unfunded Commitment Low Income Housing Tax Credit Property	9,972,081	11,422,081
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,368,112	11,930,295
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Surplus from additional DTA (SSAP 10R)		12,565,787
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	12,565,787

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	207,097,685	216,596,375	887,766,631
2.	Considerations for supplementary contracts with life contingencies	439,410	497,115	3,183,959
3.	Net investment income	146,108,769	150,324,460	603,042,447
4.	Amortization of Interest Maintenance Reserve (IMR)	2,399,784	740,884	2,535,887
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	0	0	0
7.	Reserve adjustments on reinsurance ceded		0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	7,970	10,188	587,866
	8.2 Charges and fees for deposit-type contracts	946	1,209	4,641
	8.3 Aggregate write-ins for miscellaneous income	665,747	306,219	338,159
9.	Totals (Lines 1 to 8.3)	356,720,311	368,476,450	1,497,459,590
10.	Death benefits	22,831,416	22,085,477	87,181,330
11.	Matured endowments (excluding guaranteed annual pure endowments)	566,614	511,725	1,828,606
12.	Annuity benefits	62,712,143	60,231,322	230,265,006
13.	Disability benefits and benefits under accident and health contracts	710,694	707,972	2,860,682
14.	Coupons, guaranteed annual pure endowments and similar benefits		0	0
15.	Surrender benefits and withdrawals for life contracts	126,694,393	129,516,702	570,448,024
16.	Group conversions		0	0
17.	Interest and adjustments on contract or deposit-type contract funds	10,294,830	14,067,744	50,804,290
18.	Payments on supplementary contracts with life contingencies	829,575	825,591	3,321,522
19.	Increase in aggregate reserves for life and accident and health contracts	59,420,394	68,861,284	251,834,210
20.	Totals (Lines 10 to 19)	284,060,059	296,807,817	1,198,543,670
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	13,189,632	13,857,567	55,790,502
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses	15,769,492	15,562,617	66,400,028
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,617,530	1,959,464	7,242,636
25.	Increase in loading on deferred and uncollected premiums	(319,998)	(870,396)	(477,132)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,399,990)	(3,411,383)	(8,957,587)
27.	Aggregate write-ins for deductions	3,780,700	3,246,329	13,011,026
28.	Totals (Lines 20 to 27)	315,697,425	327,152,015	1,331,553,143
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	41,022,886	41,324,435	165,906,447
30.	Dividends to policyholders	0	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	41,022,886	41,324,435	165,906,447
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	15,699,346	12,678,890	41,944,329
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	25,323,540	28,645,545	123,962,118
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,616,758) (excluding taxes of $ 3,407,875 transferred to the IMR)	3,115,040	3,914,734	(19,641,635)
35.	Net income (Line 33 plus Line 34)	28,438,580	32,560,279	104,320,483
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	986,859,523	1,032,333,432	1,032,333,432
37.	Net income (Line 35)	28,438,580	32,560,279	104,320,483
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,672,053	10,687,428	2,471,111	(13,069,195)
39.	Change in net unrealized foreign exchange capital gain (loss)		0	0
40.	Change in net deferred income tax	1,183,934	(1,746,180)	(7,798,495)
41.	Change in nonadmitted assets	(5,148,392)	669,351	(4,427,987)
42.	Change in liability for reinsurance in unauthorized companies		0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44.	Change in asset valuation reserve	(18,813,537)	(18,589,918)	(21,981,663)
45.	Change in treasury stock		0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47.	Other changes in surplus in Separate Accounts Statement		0	0
48.	Change in surplus notes		0	0
49.	Cumulative effect of changes in accounting principles		0	0
50.	Capital changes:			
	50.1 Paid in		0	0
	50.2 Transferred from surplus (Stock Dividend)		0	0
	50.3 Transferred to surplus		0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)		0	0
	51.3 Transferred from capital		0	0
	51.4 Change in surplus as a result of reinsurance		0	0
52.	Dividends to stockholders		0	(100,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	(2,679,010)	(2,517,052)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	16,348,013	12,685,633	(45,473,909)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,003,207,536	1,045,019,065	986,859,523
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	9,127	4,292	21,638
08.302.	Company Owned Life Insurance	656,620	301,927	316,521
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	665,747	306,219	338,159
2701.	Benefits for employees and agents not included elsewhere	3,546,204	2,915,594	11,877,338
2702.	Securities lending interest expense	234,496	330,735	1,133,688
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	3,780,700	3,246,329	13,011,026
5301.	Change in Surplus from additional DTA (SSAP 10R)	0	(2,679,010)	(2,517,052)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	(2,679,010)	(2,517,052)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	208,021,735	217,936,278	891,002,631
2.	Net investment income	142,933,748	143,284,414	607,963,983
3.	Miscellaneous income	1,002,712	15,688	64,488
4.	Total (Lines 1 to 3)	351,958,195	361,236,380	1,499,031,102
5.	Benefit and loss related payments	219,436,628	207,017,005	942,349,019
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,605,541)	(3,380,945)	(9,226,453)
7.	Commissions, expenses paid and aggregate write-ins for deductions	29,228,413	34,239,914	143,061,071
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 791,117 tax on capital gains (losses)	5,765,079	13,373,819	50,562,521
10.	Total (Lines 5 through 9)	250,824,579	251,249,793	1,126,746,158
11.	Net cash from operations (Line 4 minus Line 10)	101,133,616	109,986,587	372,284,944
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	539,623,840	686,378,596	2,536,601,903
	12.2 Stocks	5,421,495	11,617,167	39,470,465
	12.3 Mortgage loans	5,591,898	20,714,390	74,386,991
	12.4 Real estate	0	0	8,000,000
	12.5 Other invested assets	134,619	12,289,624	1,197,612
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,710	1,613	(5,090)
	12.7 Miscellaneous proceeds	7,715,080	23,300,170	624,969
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	558,489,642	754,301,560	2,660,276,850
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	504,847,500	797,413,718	2,430,171,212
	13.2 Stocks	5,033,174	14,307,791	43,941,519
	13.3 Mortgage loans	33,130,716	8,600,000	110,455,855
	13.4 Real estate	0	205,818	238,732
	13.5 Other invested assets	(16,738,040)	0	28,866,296
	13.6 Miscellaneous applications	0	4,166	14,259,455
	13.7 Total investments acquired (Lines 13.1 to 13.6)	526,273,350	820,531,493	2,627,933,069
14.	Net increase (or decrease) in contract loans and premium notes	(428,477)	(415,417)	(755,874)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	32,644,769	(65,814,516)	33,099,655
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(41,448,723)	18,227,140	(364,671,071)
	16.5 Dividends to stockholders	0	25,000,000	125,000,000
	16.6 Other cash provided (applied)	(149,683,662)	(66,869,650)	(148,943,287)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(191,132,385)	(73,642,510)	(638,614,358)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(57,354,000)	(29,470,439)	(233,229,759)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	160,638,726	393,868,485	393,868,485
	19.2 End of period (Line 18 plus Line 19.1)	103,284,726	364,398,046	160,638,726

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life		0	0
2.	Ordinary life insurance	49,195,272	44,608,253	181,778,519
3.	Ordinary individual annuities	161,344,560	175,569,702	717,170,176
4.	Credit life (group and individual)		0	0
5.	Group life insurance		0	0
6.	Group annuities		0	0
7.	A & H - group		0	0
8.	A & H - credit (group and individual)		0	0
9.	A & H - other		0	0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	210,539,832	220,177,955	898,948,695
12.	Deposit-type contracts	116,361,494	17,999,540	413,750,215
13.	Total	326,901,326	238,177,495	1,312,698,910
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

   A. Accounting Practices

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

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

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

   C. Accounting Policy

   Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principle No. 101, *Income Taxes, a Replacement of SSAP No. 10R and SSAP No. 10* (SSAP 101). SSAP 101 amends the deferred tax asset admittance test set forth in SSAP 10R, *Income Taxes – A Temporary Replacement of SSAP 10* (SSAP 10R), by limiting the admissibility thresholds based on current period risk-based capital levels and modifying disclosure requirements. In addition, SSAP 101 no longer requires admitted deferred tax assets above certain thresholds to be classified as aggregate write-ins for other than special surplus funds.

   The adoption of SSAP 101 did not impact the Company's statutory surplus at January 1, 2012. In addition, the Company reclassified $12.6 million on the Liabilities, Surplus and Other Funds page from aggregate write-ins for other than special surplus funds (line 34) to unassigned funds (line 35).

2. Accounting Changes and Corrections of Errors. No change.

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

   B. Debt Restructuring. None.

   C. Reverse Mortgages. None.

   D. Loan-Backed Securities

   (1) The methods and assumptions used in estimating fair values of loan-backed and structured securities involves analysis of the underlying collateral and calculating present value of the future cash flows utilizing deal-specific assumptions for expected prepayment speeds, expected defaults, and expected default severity discounted at market based expected yields. Specifically, the prepayment assumptions used in the valuation process were from Bloomberg and broker dealer prepayment models or derived from empirical data.

   (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2012, years ended December 31, 2011 and 2010 and the six month period ended December 31, 2009 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

   (3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31 2012, years ended December 31, 2011 and 2010 and the six month period ended December 31, 2009, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the three month period ended March 31, 2012:						
Total	$ -	$ -	$ -	$ -	$ -	
For the year ended December 31, 2011:						
021468AG8	$ 3,954,764	$ 3,618,335	$ 336,429	$ 3,618,335	$ 2,876,723	12/31/2011
02151FAF6	4,908,497	4,543,100	365,397	4,543,100	4,067,705	12/31/2011
059469AF3	3,568,730	3,263,427	305,303	3,263,427	2,419,987	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
059522AX0	6,210,432	6,125,667	84,765	6,125,667	5,131,827	12/31/2011
12543PAQ6	1,342,997	1,046,375	296,622	1,046,375	835,769	12/31/2011
12544VAE9	9,827,697	9,006,518	821,179	9,006,518	8,143,110	12/31/2011
12628KAF9	14,862,286	14,076,022	786,264	14,076,022	9,010,375	12/31/2011
12628LAJ9	9,546,433	9,049,718	496,715	9,049,718	6,018,739	12/31/2011
12667G7H0	7,266,498	6,911,400	355,098	6,911,400	5,789,629	12/31/2011
12668BYF4	5,275,075	4,982,469	292,606	4,982,469	3,880,682	12/31/2011
173100AR9	2,763,476	2,034,787	728,689	2,034,787	1,855,519	12/31/2011
251510FX6	8,405,579	7,993,455	412,124	7,993,455	6,869,535	12/31/2011
45660L3T4	8,714,367	8,003,568	710,799	8,003,568	6,063,035	12/31/2011
45660L6K0	2,857,243	2,647,026	210,217	2,647,026	2,138,725	12/31/2011
46628SAJ2	6,862,503	5,790,799	1,071,704	5,790,799	3,767,993	12/31/2011
525221EC7	8,913,387	8,692,382	221,005	8,692,382	7,043,684	12/31/2011
525221GA9	5,346,377	5,002,035	344,342	5,002,035	3,686,648	12/31/2011
52524PAL6	7,545,587	6,148,435	1,397,152	6,148,435	4,991,851	12/31/2011
61749WAK3	4,195,117	3,826,315	368,802	3,826,315	2,661,559	12/31/2011
51751DAH7	5,999,761	5,767,706	232,055	5,767,706	3,563,791	12/31/2011
61752RAL6	3,398,613	3,149,373	249,240	3,149,373	2,148,446	12/31/2011
743948AL5	25,899	24,266	1,633	24,266	26,447	12/31/2011
74922EAF6	4,730,499	4,367,629	362,870	4,367,629	3,479,342	12/31/2011

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
75970JAD8	$ 218,656	$ 205,086	$ 13,570	$ 205,086	$ 159,335	12/31/2011
761118MD7	3,988,386	3,850,477	137,909	3,850,477	3,318,983	12/31/2011
949772AU1	2,762,516	1,013,505	1,749,011	1,013,505	958,690	12/31/2011
94984EAN2	1,129,347	856,590	272,757	856,590	759,987	12/31/2011
02150EAN3	3,679,008	3,446,003	233,005	3,446,003	3,231,777	9/30/2011
059522AX0	11,395,894	6,872,513	4,523,381	6,872,513	5,672,734	9/30/2011
1248MGAX2	111,317	101,394	9,923	101,394	63,281	9/30/2011
52524MAV1	7,372,225	7,340,840	31,385	7,340,840	3,804,840	9/30/2011
75970QAD2	219,762	207,038	12,724	207,038	162,760	9/30/2011
76114AAB6	17,127,071	16,080,604	1,046,467	16,080,604	11,682,852	9/30/2011
872225AF4	1,922,007	579,909	1,342,098	579,909	511,364	9/30/2011
059522AX0	13,484,889	12,073,294	1,411,595	12,073,294	10,141,364	6/30/2011
1248MGAX2	126,206	113,315	12,891	113,315	80,587	6/30/2011
12543PAQ6	1,543,993	1,359,877	184,116	1,359,877	1,271,162	6/30/2011
3622MPAP3	5,347,444	3,922,035	1,425,409	3,922,035	3,669,161	6/30/2011
46627MAA5	2,064,922	1,987,518	77,404	1,987,518	1,712,231	6/30/2011
52523KAJ3	8,489,901	6,839,941	1,649,960	6,839,941	3,545,923	6/30/2011
949772AU1	3,762,021	2,797,129	964,892	2,797,129	2,257,810	6/30/2011
94984EAN2	1,280,368	1,073,066	207,302	1,073,066	1,121,215	6/30/2011
Total	$ 223,916,338	$198,108,816	$ 25,807,522	$ 198,108,816	$ 151,630,926	

For the year ended December 31, 2010:

45660L3H0	$ 9,550,473	$ 9,485,847	$ 64,626	$ 9,485,847	$ 7,829,310	12/31/2010
74922EAF6	5,309,746	5,148,937	160,809	5,148,937	4,175,984	12/31/2010
75970JAD8	270,123	244,031	26,092	244,031	213,637	12/31/2010
75970QAD2	240,088	232,744	7,344	232,744	182,065	12/31/2010
872225AF4	3,543,404	2,062,688	1,480,716	2,062,688	1,314,500	12/31/2010
1248MGAX2	160,962	146,652	14,310	146,652	108,027	9/30/2010
75970QAD2	269,996	244,841	25,155	244,841	194,775	9/30/2010
05949ATX8	961,020	776,450	184,570	776,450	776,421	9/30/2010
12544DBB4	2,293,037	785,576	1,507,461	785,576	769,930	9/30/2010
12668BYF4	6,115,301	5,755,547	359,754	5,755,547	4,484,662	9/30/2010
45660L3T4	10,343,891	10,034,491	309,400	10,034,491	8,256,883	9/30/2010
021468AG8	4,740,567	4,373,849	366,718	4,373,849	3,369,045	6/30/2010
02148JAD9	4,841,488	4,532,996	308,492	4,532,996	3,436,405	6/30/2010
02150EAN3	4,400,206	3,840,126	560,080	3,840,126	3,412,810	6/30/2010
12543PAQ6	1,784,460	1,541,866	242,594	1,541,866	1,348,013	6/30/2010
45660L2V0	1,598,107	1,530,926	67,181	1,530,926	1,157,898	6/30/2010
45660L3H0	9,953,669	9,565,530	388,139	9,565,530	7,424,150	6/30/2010
46627MAA5	2,169,057	2,091,979	77,078	2,091,979	1,555,118	6/30/2010
52520QAG9	12,691,105	11,545,008	1,146,097	11,545,008	10,204,319	6/30/2010
61749EAF4	13,051,028	11,925,053	1,125,975	11,925,053	8,080,016	6/30/2010
61749WAK3	5,649,503	5,269,680	379,823	5,269,680	3,554,890	6/30/2010
863579K56	12,796,555	11,782,991	1,013,564	11,782,991	11,416,313	6/30/2010
872225AF4	6,552,383	3,483,780	3,068,603	3,483,780	2,066,680	6/30/2010
93934NAK1	7,318,802	6,692,064	626,738	6,692,064	5,247,160	6/30/2010
949772AU1	4,462,590	3,775,558	687,032	3,775,558	1,998,754	6/30/2010
Total	$ 131,067,561	$116,869,210	$ 14,198,351	$ 116,869,210	$ 92,577,765	

For the six month period ended December 31, 2009:

059469AF3	$ 4,084,265	$ 3,958,294	$ 125,971	$ 3,958,294	$ 2,818,791	12/31/2009
05950NBU1	2,739,165	1,189,390	1,549,775	1,189,390	2,076,039	12/31/2009
059522BB7	2,143,472	849,585	1,293,887	849,585	980,407	12/31/2009
12544DBB4	5,455,935	2,518,168	2,937,767	2,518,168	3,709,016	12/31/2009
12668BYF4	6,431,867	6,121,474	310,393	6,121,474	4,818,219	12/31/2009
225470M67	6,716,545	6,222,148	494,397	6,222,148	4,503,704	12/31/2009
251513AQ0	83,080	65,539	17,541	65,539	56,616	12/31/2009
45660L3T4	12,284,531	12,069,435	215,096	12,069,435	9,599,076	12/31/2009
525221EC7	13,493,738	12,851,796	641,942	12,851,796	9,701,815	12/31/2009
525221GA9	7,818,089	7,447,183	370,906	7,447,183	5,500,339	12/31/2009
52522HAN2	15,293,112	13,592,511	1,700,601	13,592,511	9,605,487	12/31/2009
65538PAF5	3,384,149	3,308,616	75,533	3,308,616	2,376,792	12/31/2009
761118MD7	4,457,494	4,249,793	207,701	4,249,793	2,998,130	12/31/2009
939344AR8	6,423,472	6,013,973	409,499	6,013,973	3,915,805	12/31/2009
93934FEQ1	7,220,961	6,846,507	374,454	6,846,507	6,221,660	12/31/2009
93935WAD6	20,767,486	19,808,212	959,274	19,808,212	14,579,158	12/31/2009
00079CAE9	739,872	729,940	9,932	729,940	575,681	9/30/2009
05950NBU1	3,891,730	2,855,010	1,036,720	2,855,010	2,090,848	9/30/2009
059515BF2	7,677,984	6,748,758	929,226	6,748,758	5,511,967	9/30/2009
059522BB7	2,619,881	2,231,956	387,925	2,231,956	1,589,338	9/30/2009
12543PAQ6	1,956,165	1,778,942	177,223	1,778,942	1,323,375	9/30/2009
12544DBB4	8,191,890	5,540,712	2,651,178	5,540,712	3,663,020	9/30/2009
12668WAU1	3,928,439	3,669,012	259,427	3,669,012	1,292,760	9/30/2009

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
32056FAG7	1,562,554	373,587	1,188,967	373,587	325,202	9/30/2009
40432BBH1	2,027,358	626,934	1,400,424	626,934	556,456	9/30/2009
52524MAV1	8,616,474	7,581,270	1,035,204	7,581,270	3,177,130	9/30/2009
872225AF4	10,962,696	6,767,200	4,195,496	6,767,200	2,945,943	9/30/2009
Total	$ 170,972,404	$146,015,945	$ 24,956,459	$ 146,015,945	$ 106,512,774	

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2012:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (11,688,581)	$ 204,760,285	$ (131,565,934)	$ 704,231,553

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

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

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

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

F. Real Estate. No change.

G. Low Income Housing Tax Credit Property Investments. No change.

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No change.

11. Debt. No change.

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

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

14. Contingencies. No change.

15. Leases. No change.

16. The Company had no financial instruments with off-balance sheet risk. No change.

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

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2012

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Issue obligation	-	-	-	-
RMBS	-	36,073	31,252,587	31,288,660
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 36,073	$ 31,252,587	$ 31,288,660
Preferred stock				
Industrial and miscellaneous	$ -	$ 2,368	$ -	$ 2,368
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ 2,368	$ -	$ 2,368

NOTES TO FINANCIAL STATEMENTS

	Level 1	Level 2	Level 3	Total
Common stock				
Industrial and miscellaneous	$ 105,679,449	$ -	$ -	$ 105,679,449
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 105,679,449	$ -	$ -	$ 105,679,449
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit default swaps	-	-	4,069,234	4,069,234
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 4,069,234	$ 4,069,234
Separate account assets*	$ 38,828,451	$ -	$ -	$ 38,828,451
Total assets at fair value	$ 144,507,900	$ 38,441	$ 35,321,821	$ 179,868,162
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -

* Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost.

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

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

	Balance at 1/1/2012	Transfers in level 3	Transfers out of level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Net purchases, issuances, sales, & settlements	Balance at 03/31/2012
RMBS	$ 32,979,903	$ 1,242	$ (293,862)	$ -	$ 113,986	$(1,548,682)	$ 31,252,587
Derivative assets	2,920,299	-	-	-	1,344,280	(195,345)	4,069,234
Total	$ 35,900,202	$ 1,242	$ (293,862)	$ -	$ 1,458,266	$(1,744,027)	$ 35,321,821

Gross Purchases, Issuances, Sales, and Settlements

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
RMBS	$ -	$ -	$ -	$ (1,548,682)	$ (1,548,682)
Derivative assets	-	-	-	(195,345)	(195,345)
Total	$ -	$ -	$ -	$ (1,744,027)	$ (1,744,027)

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

(4) As of March 31, 2012, investments in Level 3 include NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. These securities are currently rated below investment grade. To measure fair value, the Company used an internal fair value model to estimate future cash flows and then discounts the expected future cash flows using the current market rates applicable to the coupon rate, credit risk, and weighted-average-life of the investments. The internal fair value model uses both market-based data and data specific to the underlying loans of each security in determining assumptions for default probabilities, loss severities and prepayment speeds to determine the estimated future cash flows for each security.

The fair values of credit default swaps in Level 3 have been determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

The fair values of bonds in Level 2 have been determined through the use of third-party pricing services utilizing market observable inputs.

The fair value of common stock has been determined utilizing publicly quoted prices from third-party pricing services.

Assets held in separate accounts carried at fair value consistent of mutual funds. The fair values of these assets have been determined using the same methodologies as for common stock.

C. The carrying amounts and fair values of the Company's significant financial instruments follow:

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$10,404,588,175	$ 9,854,232,161	$ 3,215,226	$9,138,867,841	$ 1,262,505,108	$ -
Common stocks unaffiliated**	148,788,949	148,788,949	148,788,949	-	-	-
Preferred stock	2,502,368	2,124,005	-	2,502,368	-	-
Mortgage loans	820,791,085	781,372,848	-	-	820,791,085	-
Cash, cash equivalents and short-term investments	103,284,726	103,284,726	103,284,726	-	-	-
Securities lending reinvested collateral assets	10,811,484	10,682,965	10,811,484	-	-	-
Derivative assets	4,069,234	4,069,234	-	-	4,069,234	-
Separate acct. assets	45,852,821	45,153,336	38,908,162	6,944,659	-	-

NOTES TO FINANCIAL STATEMENTS

** Includes FHLB common stock which is held at cost.

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities

The fair values of actively traded debt securities have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities, auction rate securities and asset/mortgage-backed securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

Equity Securities

The fair values of actively traded equity securities have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options and credit default swaps, are determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

Securities Lending Reinvested Collateral Assets

The fair value of securities lending reinvested collateral assets are from third-party sources utilizing publicly quoted prices.

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities and mutual funds. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12\. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 51,179,952

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 29,797,198	$ 34,950,814
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 89,722,800	$ 94,127,792
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 119,519,998	$ 129,078,606
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 781,372,848
1.14 Total Mortgages in Good Standing	$ 781,372,848
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 781,372,848
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

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

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

STATEMENT AS OF MARCH 31, 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees			
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	66,450	1,707,981	0	0	1,774,431	
2. Alaska AK	N	7,628	275	0	0	7,903	
3. Arizona AZ	L	315,307	3,055,420	0	0	3,370,727	
4. Arkansas AR	L	48,945	4,083,593	0	0	4,132,538	
5. California CA	L	1,361,488	7,174,311	0	0	8,535,799	
6. Colorado CO	L	92,357	1,439,120	0	0	1,531,477	
7. Connecticut CT	L	100,259	946,301	0	0	1,046,560	
8. Delaware DE	L	23,406	292	0	0	23,698	
9. District of Columbia DC	L	29,980	12,225	0	0	42,205	
10. Florida FL	L	2,854,798	4,901,590	0	0	7,756,388	300,000
11. Georgia GA	L	433,062	1,382,024	0	0	1,815,086	
12. Hawaii HI	L	110,737	7,316,328	0	0	7,427,065	
13. Idaho ID	L	12,619	55,384	0	0	68,003	
14. Illinois IL	L	2,859,659	17,307,710	0	0	20,167,369	
15. Indiana IN	L	4,369,839	7,877,260	0	0	12,247,099	17,142
16. Iowa IA	L	57,365	2,763,246	0	0	2,820,611	
17. Kansas KS	L	182,063	970,484	0	0	1,152,547	
18. Kentucky KY	L	1,835,400	2,587,237	0	0	4,422,637	270,040
19. Louisiana LA	L	1,938,969	6,022,768	0	0	7,961,737	
20. Maine ME	N	5,572	300	0	0	5,872	
21. Maryland MD	L	705,080	1,556,406	0	0	2,261,486	
22. Massachusetts MA	L	54,322	3,790	0	0	58,112	
23. Michigan MI	L	2,527,691	10,653,404	0	0	13,181,095	
24. Minnesota MN	L	392,442	662,273	0	0	1,054,715	
25. Mississippi MS	L	1,355,406	5,643,173	0	0	6,998,579	
26. Missouri MO	L	958,710	6,286,094	0	0	7,244,804	
27. Montana MT	L	9,054	259,840	0	0	268,894	
28. Nebraska NE	L	19,410	276,228	0	0	295,638	
29. Nevada NV	L	59,314	300	0	0	59,614	
30. New Hampshire NH	N	2,834	50	0	0	2,884	
31. New Jersey NJ	L	222,779	1,464,475	0	0	1,687,254	
32. New Mexico NM	L	40,276	800,830	0	0	841,106	
33. New York NY	N	31,920	15,345	0	0	47,265	
34. North Carolina NC	L	3,886,789	7,721,566	0	0	11,608,355	12,552
35. North Dakota ND	L	4,865	0	0	0	4,865	
36. Ohio OH	L	14,039,057	13,252,153	0	0	27,291,210	115,575,032
37. Oklahoma OK	L	117,197	5,188,936	0	0	5,306,133	
38. Oregon OR	L	36,150	258,662	0	0	294,812	
39. Pennsylvania PA	L	3,317,263	7,734,975	0	0	11,052,238	25,000
40. Rhode Island RI	N	22,131	0	0	0	22,131	
41. South Carolina SC	L	425,674	3,619,119	0	0	4,044,793	
42. South Dakota SD	L	15,308	197,729	0	0	213,037	
43. Tennessee TN	L	531,520	1,404,336	0	0	1,935,856	
44. Texas TX	L	1,072,462	13,410,579	0	0	14,483,041	
45. Utah UT	L	29,309	53,700	0	0	83,009	
46. Vermont VT	L	2,002	32,862	0	0	34,864	
47. Virginia VA	L	518,039	3,762,924	0	0	4,280,963	
48. Washington WA	L	108,390	85,150	0	0	193,540	
49. West Virginia WV	L	968,930	1,089,683	0	0	2,058,613	161,728
50. Wisconsin WI	L	268,403	6,001,680	0	0	6,270,083	
51. Wyoming WY	L	10,192	304,452	0	0	314,644	
52. American Samoa AS	N					0	
53. Guam GU	L	5,255	0	0	0	5,255	
54. Puerto Rico PR	N	1,466	0	0	0	1,466	
55. U.S. Virgin Islands VI	N	191	0	0	0	191	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N					0	
58. Aggregate Other Aliens OT	XXX	18,843	0	0	0	18,843	0
59. Subtotal	(a) 47	48,484,577	161,344,563	0	0	209,829,140	116,361,494
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	710,694	0	0	0	710,694	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	49,195,271	161,344,563	0	0	210,539,834	116,361,494
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	49,195,271	161,344,563	0	0	210,539,834	116,361,494
98. Less Reinsurance Ceded	XXX	2,956,846	663	0	0	2,957,509	
99. Totals (All Business) less Reinsurance Ceded	XXX	46,238,425	161,343,900	0	0	207,582,325	116,361,494
DETAILS OF WRITE-INS							
5801. Mexico	XXX	3,536				3,536	
5802. Other Foreign	XXX	15,307				15,307	
5803.	XXX					0	
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	18,843	0	0	0	18,843	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

SCHEDULE Y
PART 1 – ORGANIZATIONAL CHART

	NAIC#	TIN#
PARENT - WESTERN-SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - TOUCHSTONE SECURITIES, INC., NE (NON-INSURER)		47-6046379
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WS OPERATING HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, OH (NON-INSURER)		31-1301863

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	78.200	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.940	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.580	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	59.710	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.510	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	32.420	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	68.070	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps HIdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				WS Operating Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1018957				Eagle Realty Group, LLC	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2209877				Fort Washington Savings Company	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH		The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	DS	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	DS	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	DS	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	DS	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	DS	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Columbus Life Insurance Co	Management	8.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Capital Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]	9 2 6 2 2 2 0 1 2 4 9 0 0 0 0 1
2. Medicare Part D Coverage Supplement [Document Identifier 365]	9 2 6 2 2 2 0 1 2 3 6 5 0 0 0 0 1
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	9 2 6 2 2 2 0 1 2 4 4 5 0 0 0 0 1
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	9 2 6 2 2 2 0 1 2 4 4 6 0 0 0 0 1
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	9 2 6 2 2 2 0 1 2 4 4 7 0 0 0 0 1
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	9 2 6 2 2 2 0 1 2 4 4 8 0 0 0 0 1
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	9 2 6 2 2 2 0 1 2 4 4 9 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	25,323,292	26,133,507
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		8,000,000
	2.2 Additional investment made after acquisition		238,732
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		0
5.	Deduct amounts received on disposals		8,000,000
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	241,800	1,048,947
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	25,081,492	25,323,292
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	25,081,492	25,323,292

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	753,520,277	724,579,907
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	26,371,685	103,003,402
	2.2 Additional investment made after acquisition	6,759,031	7,452,453
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	326,606	1,219,553
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	5,591,898	82,386,991
8.	Deduct amortization of premium and mortgage interest points and commitment fees	12,861	58,747
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		289,300
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	781,372,840	753,520,277
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)	781,372,840	753,520,277
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	781,372,840	753,520,277

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	128,269,120	100,138,397
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	28,654,998
	2.2 Additional investment made after acquisition	425,295	742,058
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	3,480,537	(62,240)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	134,619	1,197,612
8.	Deduct amortization of premium and depreciation	2,980	6,481
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	132,037,353	128,269,120
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	132,037,353	128,269,120

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,056,068,404	10,183,102,702
2.	Cost of bonds and stocks acquired	509,880,672	2,474,112,731
3.	Accrual of discount	4,075,640	23,672,112
4.	Unrealized valuation increase (decrease)	11,211,787	(20,354,430)
5.	Total gain (loss) on disposals	10,234,835	24,009,644
6.	Deduct consideration for bonds and stocks disposed of	545,045,318	2,576,072,360
7.	Deduct amortization of premium	6,330,086	20,996,800
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		31,405,195
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,040,095,934	10,056,068,404
11.	Deduct total nonadmitted amounts	34,031,490	28,848,444
12.	Statement value at end of current period (Line 10 minus Line 11)	10,006,064,444	10,027,219,960

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	6,124,053,708	607,650,060	658,611,797	36,981,100	6,110,073,071			6,124,053,708
2. Class 2 (a)	2,598,868,192	1,486,293,306	1,509,706,086	(54,434,582)	2,521,020,830			2,598,868,192
3. Class 3 (a)	479,058,404	34,791,623	22,048,385	23,165,179	514,966,821			479,058,404
4. Class 4 (a)	708,200,854	84,087,340	81,666,136	(13,643,787)	696,978,271			708,200,854
5. Class 5 (a)	111,212,936	3,181,810	8,735,101	7,999,849	113,659,494			111,212,936
6. Class 6 (a)	10,669,510	27,723	204,328	(1,873,547)	8,619,358			10,669,510
7. Total Bonds	10,032,063,604	2,216,031,862	2,280,971,833	(1,805,788)	9,965,317,845	0	0	10,032,063,604
PREFERRED STOCK								
8. Class 1	0	0	0	0	0			0
9. Class 2	2,121,638	0	0	0	2,121,638			2,121,638
10. Class 3	0	0	0	0	0			0
11. Class 4	0	16,763	0	(14,395)	2,368			0
12. Class 5	0	0	0	0	0			0
13. Class 6	0	0	0	0	0			0
14. Total Preferred Stock	2,121,638	16,763	0	(14,395)	2,124,006	0	0	2,121,638
15. Total Bonds and Preferred Stock	10,034,185,242	2,216,048,625	2,280,971,833	(1,820,183)	9,967,441,851	0	0	10,034,185,242

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 110,616,775 ; NAIC 2 $ 468,910 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	71,695,660	XXX	71,732,976	97,113	81,682

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	151,310,964	330,024,111
2.	Cost of short-term investments acquired	303,070,905	2,399,410,623
3.	Accrual of discount	1,209	15,052
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		(7,017)
6.	Deduct consideration received on disposals	382,652,545	2,577,998,761
7.	Deduct amortization of premium	34,873	133,044
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	71,695,660	151,310,964
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	71,695,660	151,310,964

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	2,920,299
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	1,344,280
4.	Total gain (loss) on termination recognized	0
5.	Considerations received/(paid) on terminations	2,083
6.	Amortization	(193,262)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	4,069,234
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	4,069,234

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

1. Book/Adjusted carrying value, December 31 of prior year
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)

3.1 Change in variation margin on open contracts

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 16, current year to date minus

3.24 Section 1, Column 16, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Recognized

5.2 Used to adjust basis of hedged items

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	UNITED TECHNOLOGIES 913017BH1	1FE	8,000,000	9,666,585	10,958,989	05/17/2007	06/20/2017	Deutsche Bank	(218,921)	(218,921)	20047E-AE-2	COMM 2006-C8 A4	1FE	9,885,506	11,177,910
80589MA@1	SCANA CORP 805901AQ8	2FE	1,000,000	996,375	1,017,542	05/23/2007	06/20/2012	Barclays	(600)	(600)	36158Y-HB-8	GECMC 2002-3A B	1FE	996,975	1,018,142
80589MA@1	SCANA CORP 805901AQ8	2FE	3,700,000	3,686,586	3,764,904	05/23/2007	06/20/2012	Barclays	(2,221)	(2,221)	36158Y-HB-8	GECMC 2002-3A B	1FE	3,688,807	3,767,125
105756B*0	BRAZIL SOVEREIGN 105756AL4	2FE	9,000,000	9,219,817	9,496,888	06/19/2007	06/20/2012	Morgan Stanley	3,310	3,310	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,216,507	9,493,578
742718C@6	PROCTER & GAMBLE 742718DA4	1FE	6,000,000	6,864,230	7,118,364	06/21/2007	09/20/2012	Deutsche Bank	(1,376)	(1,376)	22541Q-DJ-8	CSFB 2003-C3 A5	1FE	6,865,606	7,119,740
742718C@6	PROCTER & GAMBLE 742718DA4	1FE	6,000,000	5,984,604	6,092,248	06/21/2007	09/20/2012	Deutsche Bank	(1,376)	(1,376)	61750C-AD-9	MSC 2006-HQ9 A3	1FE	5,985,980	6,093,624
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,987,850	5,086,055	07/06/2007	09/20/2012	Credit Suisse	(1,080)	(1,080)	05950W-AC-2	BACM 2006-4 A3A	1FE	4,988,930	5,087,135
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,970,578	5,041,930	07/06/2007	09/20/2012	Credit Suisse	(1,080)	(1,080)	22541N-UL-1	CSFB 2002-CP5 C	1FE	4,971,658	5,043,010
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,987,850	5,086,055	07/06/2007	09/20/2012	Credit Suisse	(1,080)	(1,080)	05950W-AC-2	BACM 2006-4 A3A	1FE	4,988,930	5,087,135
713411A@5	PEPSICO INC 713448BG2	1FE	5,000,000	4,975,965	5,247,815	07/06/2007	09/20/2012	Credit Suisse	(1,080)	(1,080)	22541S-AD-0	CSFB 2004-C1 A4	1FE	4,977,045	5,248,895
105756B@8	BRAZIL SOVEREIGN 105756AL4	2FE	5,000,000	4,988,448	5,029,404	07/20/2007	08/20/2012	Credit Suisse	6,959	6,959	22541N-MT-3	CSFB 2002-CKS4 C	1FE	4,981,489	5,022,445
593048B@9	MEXICAN SOVEREIGN 91086QAN8	2FE	5,000,000	5,002,715	5,039,380	07/27/2007	08/20/2012	Deutsche	7,825	7,825	05947U-HN-1	BACM 2002-2 B	1FE	4,994,890	5,031,555
593048B@9	MEXICAN SOVEREIGN 91086QAN8	2FE	5,000,000	5,009,311	5,101,170	07/27/2007	08/20/2012	Deutsche	7,825	7,825	396789-DY-2	GCCFC 2003-C1 D	1FE	5,001,486	5,093,345
254687C@3	DISNEY CO 25468PCE4	1FE	5,000,000	5,004,854	5,251,764	07/27/2007	09/20/2012	Barclays	4,659	4,659	361849-ZT-2	GMACC 2003-C3 A4	1FE	5,000,195	5,247,105
254687C@3	DISNEY CO 25468PCE4	1FE	5,000,000	4,996,894	5,198,349	07/27/2007	09/20/2012	Barclays	4,659	4,659	52108H-TA-2	LBUBS 2003-C5 A4	1FE	4,992,235	5,193,690
427866E*5	HERSHEY CO 427866AK4	1FE	10,000,000	9,932,094	10,230,908	08/02/2007	09/20/2012	Deutsche Bank	4,868	4,868	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	9,927,226	10,226,040
427866E*5	HERSHEY CO 427866AK4	1FE	5,000,000	4,983,810	5,086,499	08/02/2007	09/20/2012	Deutsche Bank	2,434	2,434	617451-CP-2	MSC 2006-T21 A3	1FE	4,981,376	5,084,065
713411A#3	PEPSICO INC 713448BG2	1FE	15,000,000	14,889,769	15,337,990	08/02/2007	09/20/2012	Barclays	(1,070)	(1,070)	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	14,890,839	15,339,060
459200J@1	IBM 459200BA8	1FE	3,500,000	3,626,245	3,735,312	08/02/2007	09/20/2012	Barclays	2,807	2,807	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	3,623,438	3,732,505
459200J@1	IBM 459200BA8	1FE	11,500,000	11,377,833	12,063,755	08/02/2007	09/20/2012	Barclays	9,225	9,225	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	11,368,608	12,054,530
604059A@4	3M 604059AE5	1FE	15,000,000	14,832,517	15,727,198	08/02/2007	09/20/2012	Barclays	3,898	3,898	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	14,828,619	15,723,300
742718C#4	PROCTER & GAMBLE 742718DA4	1FE	15,000,000	14,889,524	15,337,134	08/02/2007	09/20/2012	Deutsche Bank	174	174	22541N-S8-3	CSFB 2003-CK2 A4	1FE	14,889,350	15,336,960
929903A#9	WACHOVIA CORP 949746NA5	1FE	10,000,000	9,895,493	10,193,900	08/02/2007	09/20/2012	Morgan Stanley	(30,740)	(30,740)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,926,233	10,224,640
842634A*8	SOUTHERN CO 842634AG2	1FE	10,000,000	9,924,870	10,223,277	08/02/2007	09/20/2012	Barclays	(1,363)	(1,363)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,926,233	10,224,640
233293A@8	DPL INC 233293AH2	2FE	10,000,000	9,908,302	10,206,709	08/02/2007	09/20/2012	Barclays	(17,931)	(17,931)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,926,233	10,224,640
191216E@5	COCA COLA 191216AK6	1FE	10,000,000	9,955,858	10,255,249	08/02/2007	09/20/2012	Deutsche Bank	(3,132)	(3,132)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,958,990	10,258,381
911308A@3	UNITED PARCEL 911308AB0	1FE	10,000,000	9,883,467	10,479,921	08/02/2007	09/20/2012	Barclays	(2,279)	(2,279)	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	9,885,746	10,482,200
097023C*4	BOEING 097023AD7	1FE	10,000,000	9,908,091	10,221,661	08/02/2007	09/20/2012	Deutsche Bank	1,051	1,051	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,907,040	10,220,610
913017F@3	UNITED TECHNOLOGIES 913017BH1	1FE	10,000,000	9,912,105	10,225,675	08/14/2007	09/20/2012	Merrill	5,065	5,065	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,907,040	10,220,610
560904A@3	MALAYSIA MYBMN0700027	1FE	10,000,000	9,932,588	10,439,311	08/16/2007	09/20/2012	Deutsche	501	501	46625M-WX-3	JPMCC 2003-CB6 A2	1FE	9,932,087	10,438,810
560904A#1	MALAYSIA MYBMN0700027	1FE	10,000,000	9,908,022	10,221,592	08/17/2007	09/20/2012	Barclays	982	982	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,907,040	10,220,610
264399D*4	DUKE ENERGY CAROLINAS 264399DW3	1FE	10,000,000	9,917,230	10,230,800	08/21/2007	09/20/2012	Merrill	10,190	10,190	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,907,040	10,220,610
20825CC@1	CONOCO PHILLIPS 20825CAE4	1FE	10,000,000	10,144,857	10,702,300	08/30/2007	09/20/2012	Morgan Stanley	8,588	8,588	22541Q-J2-9	CSFB 2003-C5 A4	1FE	10,136,269	10,693,712
742718G*4	Procter&Gamble 742718DA4	1FE	25,000,000	25,848,577	28,033,346	06/22/2011	09/20/2016	Bank of America	644,796	644,796	3137A7-JU-5	FHMS K701 A2	1FE	25,203,781	27,388,550
166751C*6	Chevron Corporation 166751AJ6	1FE	10,000,000	10,571,121	11,356,417	06/07/2011	09/20/2016	Deutsche Bank	328,547	328,547	31398J-ZS-5	FHR K004 A2	1FE	10,242,574	11,027,870
911308C@1	United Parcel 911308AB0	1FE	15,000,000	15,615,916	17,080,564	06/07/2011	09/20/2016	Deutsche Bank	420,064	420,064	31398W-D3-5	FHR K005 A2	1FE	15,195,852	16,660,500
911308C#9	United Parcel 911308AB0	1FE	25,000,000	25,918,044	27,166,531	06/22/2011	09/20/2016	Deutsche Bank	700,106	700,106	3137AB-FV-8	FHLMC SERICL	1FE	25,217,938	26,466,425
88579YB*1	Exxon 607059AT9	1FE	5,000,000	5,299,204	5,672,037	08/30/2011	09/20/2016	Deutsche	169,757	169,757	36249K-AC-4	GSMS 2010-C1 A2	1FE	5,129,447	5,502,280
88579YB*1	Exxon 607059AT9	1FE	4,000,000	4,295,483	4,465,345	08/30/2011	09/20/2016	Deutsche	135,805	135,805	396789-JU-4	GCCFC 2005-GG3 A4	1FE	4,159,678	4,329,540
88579YB*1	Exxon 607059AT9	1FE	11,000,000	11,465,102	11,883,754	08/30/2011	09/20/2016	Deutsche	373,464	373,464	46635G-AC-4	JPMCC 2010-C2 A2	1FE	11,091,638	11,510,290
244199C*4	Deere & Co 244199BB0	1FE	5,000,000	5,275,480	5,648,313	08/08/2011	09/20/2016	Morgan Stanley	146,033	146,033	36249K-AC-4	GSMS 2010 C1 A2	1FE	5,129,447	5,502,280
244199C*4	Deere & Co 244199BB0	1FE	15,000,000	17,213,694	17,937,667	08/08/2011	09/20/2016	Morgan Stanley	438,098	438,098	20046F-AW-0	COMM 2001 J2A C	1FE	16,775,596	17,499,569
501044 H#1	Kroger Company 501044CH2	2FE	10,000,000	10,270,062	11,108,135	08/10/2011	09/20/2014	Morgan Stanley	185,585	185,585	233050-AB-9	DBUBS 2011-LC1A A2	1FE	10,084,477	10,922,550
30231GA*3	3M 604059AE5	1FE	7,000,000	8,128,661	8,530,522	08/30/2011	09/20/2016	Morgan Stanley	254,550	254,550	12622D-AB-0	COMM 2010-C1 A2	1FE	7,874,111	8,275,972
30231GA*3	3M 604059AE5	1FE	12,000,000	12,536,340	12,993,052	08/30/2011	09/20/2016	Morgan Stanley	436,372	436,372	46635G-AC-4	JPMCC 2010-C2 A2	1FE	12,099,968	12,556,680
30231GA*3	3M 604059AE5	1FE	1,000,000	1,039,436	1,090,628	08/30/2011	09/20/2016	Morgan Stanley	36,364	36,364	12622D-AB-0	COMM 2010-C1 A2	1FE	1,003,072	1,054,264
9999999 - Totals				418,642,457	438,416,359	XXX	XXX	XXX	4,069,232	4,069,232	XXX	XXX	XXX	414,573,225	434,347,127

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	46	417,163,822							46	417,163,822
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,478,635	XXX		XXX		XXX		XXX	1,478,635
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	46	418,642,457	0	0	0	0	0	0	46	418,642,457

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	4,069,232	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		4,069,232
4.	Part D, Column 5	4,069,232	
5.	Part D, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(411,745)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(411,745)
10.	Part D, Column 8	4,069,232	
11.	Part D, Column 9	(4,480,977)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	409,475,081	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	409,475,081	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	64,672,743
2.	Cost of cash equivalents acquired	1,408,113,461	13,721,977,517
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	2,710	1,928
6.	Deduct consideration received on disposals	1,368,726,146	13,786,646,222
7.	Deduct amortization of premium		5,966
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	39,390,025	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	39,390,025	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001159	Chatsworth	CA		04/01/2011	5.000	0	1,301,452	8,000,000
0001161	Conroe	TX		04/28/2011	6.520	0	4,558,560	28,000,000
0001162	Crestview Hills	KY		08/19/2011	4.620	0	32,788	20,380,000
0001163	Cranberry Township	PA		10/01/2011	7.500	0	866,231	21,000,000
0001166	Puyallup	WA		02/24/2012	5.250	20,000,000	0	33,134,000
0001167	Chatsworth	CA		02/28/2012	8.000	317,206	0	8,000,000
0001169	Kennesaw	GA		03/29/2012	5.125	4,550,000	0	0
0001170	Austin	TX		03/29/2012	5.700	604,479	0	20,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						25,471,685	6,759,031	139,014,000
0001168	Chatsworth	CA		02/28/2012	9.000	900,000	0	8,000,000
0699999. Mortgages in good standing - Mezzanine Loans						900,000	0	8,000,000
0899999. Total Mortgages in good standing						26,371,685	6,759,031	147,014,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						26,371,685	6,759,031	147,014,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001071	Cincinnati	OH		04/27/1994		1,403,562	0	0	0	0	0	0	0	11,115	0	0	0
0001076	Cincinnati	OH		10/09/1997		12,397,330	0	0	0	0	0	0	0	139,329	0	0	0
0001077	Birmingham	AL		11/24/1997		16,115,251	0	0	0	0	0	0	0	107,088	0	0	0
0001080	Hebron	KY		06/25/1998		17,150,876	0	0	0	0	0	0	0	105,149	0	0	0
0001083	Ft. Worth	TX		12/30/1998		18,128,181	0	0	0	0	0	0	0	103,845	0	0	0
0001084	Hamilton	OH		06/15/1999		16,765,553	0	0	0	0	0	0	0	91,891	0	0	0
0001091	South Bend	IN		11/08/2000		3,682,972	0	0	0	0	0	0	0	52,362	0	0	0
0001094	Fremont	CA		08/17/2001		7,552,373	0	0	0	0	0	0	0	148,597	0	0	0
0001096	Henderson	NV		12/20/2001		7,754,904	0	0	0	0	0	0	0	41,940	0	0	0
0001097	Dublin	OH		12/21/2001		17,795,553	0	0	0	0	0	0	0	103,196	0	0	0
0001101	Pittsburgh	PA		05/10/2002		15,614,108	0	0	0	0	0	0	0	92,446	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,726,634	0	0	0	0	0	0	0	30,503	0	0	0
0001103	Plano	TX		07/09/2002		9,896,438	0	0	0	0	0	0	0	70,375	0	0	0
0001104	Plantation	FL		07/19/2002		5,091,586	0	0	0	0	0	0	0	36,207	0	0	0
0001106	Germantown	TN		09/06/2002		9,231,925	0	0	0	0	0	0	0	54,134	0	0	0
0001108	Kissimmee	FL		10/28/2002		4,301,887	0	0	0	0	0	0	0	27,023	0	0	0
0001110	Cincinnati	OH		12/19/2002		953,814	0	0	0	0	0	0	0	29,733	0	0	0
0001111	W. Springfield	MA		12/19/2002		154,508	0	(586)	0	0	(586)	0	0	40,523	0	0	0
0001112	Indianapolis	IN		12/19/2002		1,477,289	0	(5,322)	0	0	(5,322)	0	0	30,329	0	0	0
0001113	Cincinnati	OH		12/19/2002		440,660	0	(164)	0	0	(164)	0	0	37,131	0	0	0
0001114	Cincinnati	OH		12/19/2002		255,510	0	0	0	0	0	0	0	21,651	0	0	0
0001115	Las Vegas	NV		04/04/2003		8,681,522	0	0	0	0	0	0	0	70,980	0	0	0
0001119	Las Cruces	NM		08/01/2003		10,026,990	0	0	0	0	0	0	0	47,440	0	0	0
0001122	Henderson	NV		03/03/2004		2,803,687	0	0	0	0	0	0	0	22,805	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001123	Henderson	NV		03/03/2004		2,753,621	0	0	0	0	0	0	0	22,398	0	0	0
0001124	Warrensville Heights	OH		03/05/2004		21,487,459	0	0	0	0	0	0	0	77,784	0	0	0
0001125	Kissimmee	FL		03/25/2004		5,071,698	0	0	0	0	0	0	0	31,859	0	0	0
0001126	Austin	TX		09/24/2004		9,672,169	0	0	0	0	0	0	0	65,896	0	0	0
0001127	Seattle	WA		10/01/2004		1,336,762	0	0	0	0	0	0	0	103,962	0	0	0
0001128	Germantown	TN		03/23/2005		2,655,252	0	0	0	0	0	0	0	17,975	0	0	0
0001129	Germantown	TN		03/23/2005		1,712,102	0	0	0	0	0	0	0	33,874	0	0	0
0001130	Glen Mills	PA		04/25/2005		5,453,198	0	(6,790)	0	0	(6,790)	0	0	8,641	0	0	0
0001131	Austin	TX		10/25/2005		2,346,742	0	0	0	0	0	0	0	22,453	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,664,392	0	0	0	0	0	0	0	41,448	0	0	0
0001134	Las Cruces	NM		01/10/2007		2,115,755	0	0	0	0	0	0	0	10,009	0	0	0
0001135	Bloomington	IN		03/22/2007		40,354,019	0	0	0	0	0	0	0	134,998	0	0	0
0001136	Carmel	IN		04/05/2007		21,954,306	0	0	0	0	0	0	0	96,427	0	0	0
0001141	San Antonio	TX		04/09/2008		35,868,690	0	0	0	0	0	0	0	2,082,133	0	0	0
0001142	Round Rock	TX		06/26/2008		1,783,149	0	0	0	0	0	0	0	4,574	0	0	0
0001144	Owasso	OK		09/23/2008		8,528,824	0	0	0	0	0	0	0	30,805	0	0	0
0001145	Spartanburg	SC		10/16/2008		4,320,141	0	0	0	0	0	0	0	22,929	0	0	0
0001146	Abington	MA		10/23/2008		30,305,573	0	0	0	0	0	0	0	94,836	0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		24,805,879	0	0	0	0	0	0	0	76,440	0	0	0
0001149	Raleigh	NC		08/06/2009		26,633,273	0	0	0	0	0	0	0	72,686	0	0	0
0001150	Spartanburg	SC		09/08/2009		12,116,407	0	0	0	0	0	0	0	72,720	0	0	0
0001151	Lorton	VA		09/28/2009		25,170,947	0	0	0	0	0	0	0	243,473	0	0	0
0001152	Aurora	CO		09/29/2009		12,065,415	0	0	0	0	0	0	0	48,661	0	0	0
0001153	American Canyon	CA		01/15/2010		33,590,380	0	0	0	0	0	0	0	142,304	0	0	0
0001155	Melbourne	FL		07/08/2010		20,058,912	0	0	0	0	0	0	0	231,188	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		8,066,865	0	0	0	0	0	0	0	26,188	0	0	0
0001157	Auburn	AL		10/27/2010		8,654,661	0	0	0	0	0	0	0	28,868	0	0	0
0001158	Orlando	FL		01/31/2011		8,415,024	0	0	0	0	0	0	0	57,393	0	0	0
0001160	West Valley	UT		04/28/2011		34,740,498	0	0	0	0	0	0	0	113,901	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,907,271	0	0	0	0	0	0	0	59,285	0	0	0
0299999. Mortgages with partial repayments						628,012,497	0	(12,862)	0	0	(12,862)	0	0	5,591,900	0	0	0
0599999 - Totals						628,012,497	0	(12,862)	0	0	(12,862)	0	0	5,591,900	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND LLC	BOSTON	MA	BOSTON SECURITIES INC		06/30/2011			425,295		18,832,647	33.300
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								0	425,295	0	18,832,647	XXX
1899999. Joint Venture Interests - Real Estate - Affiliated								0	0	0	0	XXX
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	0	0	0	XXX
3999999. Total - Unaffiliated								0	0	0	0	XXX
4099999. Total - Affiliated								0	425,295	0	18,832,647	XXX
4199999 - Totals								0	425,295	0	18,832,647	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 10 Current Year's (Depreciation) or (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 11 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 12 Capitalized Deferred Interest and Other	Change in Book/Adjusted Carrying Value 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Change in Book/Adjusted Carrying Value 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
	BOSTON CAPITAL AFFORDABLE HOUS. MORG FUND LLC	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	03/15/2012	10,272,302					0		129,165	129,165			0	151,644
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							10,272,302	0	0	0	0	0	0	129,165	129,165	0	0	0	151,644
	LEXINGTON CAPITAL PARTNERS II LP	NEW YORK	NY	LEXINGTON CAPITAL PARTNERS II LP	04/08/1998	01/30/2012	5,454					0	0	5,454	5,454			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							5,454	0	0	0	0	0	0	5,454	5,454	0	0	0	0
3999999. Total - Unaffiliated							5,454	0	0	0	0	0	0	5,454	5,454	0	0	0	0
4099999. Total - Affiliated							10,272,302	0	0	0	0	0	0	129,165	129,165	0	0	0	151,644
4199999 - Totals							10,277,756	0	0	0	0	0	0	134,619	134,619	0	0	0	151,644

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		03/01/2012	Interest Capitalization		53,898	53,898	0	1
36176F-Z5-0	G2 POOL # 765164 4.607% 10/20/61		03/01/2012	Interest Capitalization		91,653	91,653	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2012	Interest Capitalization		104,838	104,838	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		03/01/2012	Interest Capitalization		296,421	296,421	0	1
36230U-YF-0	G2 4.676% 09/01/46		03/01/2012	Interest Capitalization		78,703	78,703	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2012	Interest Capitalization		101,813	101,813	0	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		03/01/2012	Interest Capitalization		268,416	268,416	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2012	Interest Capitalization		69,495	69,495	0	1
690353-NE-3	OPIC Var Rate Note 0.120% 12/17/12		01/24/2012	MERRILL LYNCH-NY--FX INC		441,785	441,785	9	1
690353-RV-1	OPIC US Agency Floating MTN 0.130% 12/15/19		02/22/2012	MELLON CAPITAL MKT		5,000,000	5,000,000	890	1
690353-UV-7	OPIC VRDN 0.130% 06/15/17		01/24/2012	MELLON CAPITAL MKT		3,000,000	3,000,000	0	1
690353-UX-3	OPIC AGENCY 0.130% 01/15/21		02/15/2012	MELLON CAPITAL MKT		7,500,000	7,500,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						17,007,022	17,007,022	899	XXX
13606Y-CW-4	CANADIAN IMP BANK CD 1.030% 02/03/14	I	02/01/2012	UBS WARBURG		3,600,000	3,600,000	0	1FE
1099999. Subtotal - Bonds - All Other Governments						3,600,000	3,600,000	0	XXX
10620N-BT-4	BRAZOS STUDENT LOAN 1.741% Perpet.		02/23/2012	SEAPORT GROUP LLC		4,203,125	5,000,000	3,401	1FE
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		02/16/2012	JVB Financial		5,369,468	4,970,292	11,597	1
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		01/17/2012	STIFEL NICHOLAS		11,272,700	10,336,000	33,305	1
3137AC-2A-6	FHR 3875 CG 4.000% 06/15/26		01/03/2012	KEY BANC-MCDONALD		52,603	52,480	17	1FE
3137AK-KC-4	FHMS K705 A2 2.303% 09/25/18		01/19/2012	CREDIT SUISSE FIRST BOSTON		11,614,678	11,500,000	4,414	1
3137AK-KD-2	FHMS K705 X1 1.763% 09/25/18		01/24/2012	CREDIT SUISSE FIRST BOSTON		4,000,510	0	12,592	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		02/02/2012	R W PRESSPRICH & CO INC		3,710,181	3,276,098	3,276	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2012	Interest Capitalization		88,615	88,615	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2012	Interest Capitalization		42,269	42,269	0	1
38378B-DY-2	GNR 2012-22 IO 1.683% 02/01/27		02/16/2012	J P MORGAN SEC FIXED INC		3,800,000	0	52,360	1
3199999. Subtotal - Bonds - U.S. Special Revenues						44,154,149	35,265,754	120,962	XXX
017363-AE-2	ALLEGHENY ENERGY SUPPLY 8.250% 04/15/12		03/30/2012	US BANCORP		220,477	220,000	8,520	2FE
02528Q-AA-9	ACAR 2012-1 A1 1.960% 01/15/14		02/15/2012	WELLS FARGO		199,999	200,000	0	1FE
02666Q-B6-9	AMERICAN HONDA FINANCE 4.625% 04/02/13		02/03/2012	CORTVIEW CAPITAL SECURITIES LL		590,256	565,000	9,146	1FE
02666Q-K7-7	AMERICAN HONDA FINANCE 2.125% 02/28/17		02/21/2012	J P MORGAN SEC FIXED INC		4,999,750	5,000,000	0	1FE
03063E-AF-4	AMCAR 2007-CM A4B 0.323% 04/07/14		02/23/2012	WELLS FARGO		321,037	321,175	67	1FE
03064C-AD-2	AMCAR 2010-1 B 3.720% 11/17/14		03/23/2012	NOMURA SECURITIES INTERNATIONA		305,133	300,000	403	1FE
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		02/02/2012	DEUTSCHE BANK		3,169,489	2,667,000	8,760	1FE
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		03/06/2012	Tax Free Exchange		2,007,113	1,943,000	38,253	4FE
05329W-AK-8	AUTONATION, INC 5.500% 02/01/20		01/27/2012	BANK of AMERICA SEC		3,841,000	3,841,000	0	3FE
05947U-LQ-9	BACM 2003-1 G 5.608% 09/11/36		01/12/2012	WELLS FARGO		2,638,259	2,618,619	6,935	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2012	Interest Capitalization		26,736	26,736	0	3FM
05952A-AC-8	BACM 2008-1 A3 6.163% 02/10/51		02/06/2012	MORGAN STANLEY FIXED INC		14,031,234	13,132,000	18,554	1FE
06846N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		03/05/2012	J P MORGAN SEC HI-YIELD		2,282,000	2,282,000	0	4FE
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		01/17/2012	NOMURA SECURITIES INTERNATIONA		11,339,844	10,000,000	29,223	1FM
081437-AG-0	BEMIS COMPANY INC 5.650% 08/01/14		02/24/2012	CORTVIEW CAPITAL SECURITIES LL		550,745	500,000	2,197	2FE
10075E-AW-8	BOSTON GAS COMPANY 6.800% 11/30/12		01/18/2012	CORTVIEW CAPITAL SECURITIES LL		678,321	650,000	13,751	2FE
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		02/15/2012	DEUTSCHE BANK		7,069,970	7,000,000	11,495	1FE
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		03/01/2012	DEUTSCHE BANK		9,089,778	9,000,000	14,578	1FE
12626P-AE-3	CRH AMERICA INC 5.300% 10/15/13		01/12/2012	CORTVIEW CAPITAL SECURITIES LL		313,170	300,000	4,108	2FE
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/23/2012	RBS GREENWICH CAPITAL		3,181,810	3,605,451	14,196	5AM
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		03/01/2012	Interest Capitalization		28,722	28,722	0	3FM
13974X-AB-8	CAPITAL AUTO REC2008A ASSET SER 2008A CL B 6.890% 01/15/15		03/22/2012	CITIGROUP GLOBAL MKTS		293,464	280,000	697	1FE
141781-AZ-7	CARGILL INC 3.250% 11/15/21		02/15/2012	FTN FINANCIAL SECURITIES		4,870,416	4,800,000	44,633	1FE
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange		3,811,000	3,811,000	41,048	4FE
18451Q-AE-8	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		02/29/2012	GOLDMAN SACHS		942,000	942,000	0	4FE
18451Q-AF-5	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		02/29/2012	GOLDMAN SACHS		5,693,000	5,693,000	0	4FE
20030N-AM-3	COMCAST CORP 6.450% 03/15/37		01/23/2012	CREDIT SUISSE FIRST BOSTON		1,195,270	1,000,000	23,471	2FE
25459H-BD-6	DIRECTV HLDS/FN 3.800% 03/15/22		03/05/2012	BANK of AMERICA SEC		9,995,800	10,000,000	0	2FE
26884A-AW-3	ERP OPERATING 5.500% 10/01/12		02/15/2012	SUNTRUST		513,160	500,000	2,750	2FE
283695-BP-8	EL PASO NATURAL GAS 5.950% 04/15/17		03/27/2012	MORGAN STANLEY FIXED INC		5,530,700	5,000,000	136,354	2FE
29250R-AC-0	ENBRIDGE ENERGY PARTNERS LP 4.750% 06/01/13		01/11/2012	CORTVIEW CAPITAL SECURITIES LL		312,525	300,000	1,821	2FE
29266R-AB-4	ENERGIZER HOLDINGS INC 4.700% 05/19/21		02/17/2012	Tax Free Exchange		8,998,709	9,000,000	103,400	2FE
29273R-AG-4	ENERGY TRANSFER PARTNERS 6.000% 07/01/13		01/04/2012	CORTVIEW CAPITAL SECURITIES LL		336,342	320,000	427	2FE
29273R-AL-3	ENERGY TRANSFER PARTNERS 8.500% 04/15/14		01/11/2012	CORTVIEW CAPITAL SECURITIES LL		406,455	358,000	7,777	2FE
29379V-AK-9	ENTERPRISE PRODUCTS OPER 5.900% 04/15/13		01/23/2012	KEY BANC-MCDONALD		165,707	158,000	2,615	2FE
29379V-AW-3	ENTERPRISE PRODUCTS OPER 4.850% 08/15/42		02/09/2012	NOMURA SECURITIES INTERNATIONA		986,670	1,000,000	0	2FE
31620M-AG-1	FIDELITY NATIONAL INFORM 5.000% 03/15/22		03/06/2012	BANK of AMERICA SEC		8,021,790	8,056,000	0	3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2012	Interest Capitalization		39,488	39,488	0	2FM
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		02/16/2012	WELLS FARGO		633,299	575,000	3,221	2FE
34528R-AF-9	FORDO 2009-A A4 6.070% 05/15/14		03/27/2012	CITIGROUP GLOBAL MKTS		278,376	271,132	686	1FE
36155W-AF-3	GCI INC 8.625% 11/15/19		02/08/2012	STERNE AGEE LEACH		4,746,875	4,375,000	92,240	4FE
36192B-AX-5	GSMS 2012-GC6 A2 2.539% 01/10/45		01/24/2012	GOLDMAN SACHS		9,134,631	9,000,000	5,078	1FE
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		01/24/2012	GOLDMAN SACHS		4,059,814	4,000,000	2,946	1FE
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		01/27/2012	DEUTSCHE BANK		1,219,070	1,207,000	12,145	4FE
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		02/23/2012	BB&T CAPITAL MARKETS		414,540	376,000	1,188	4FE
391164-AD-2	GREAT PLAINS ENERGY INC 2.750% 08/15/13		03/19/2012	US BANCORP		381,206	375,000	1,060	2FE
41987Q-AX-1	HAWAIIAN ELECTRIC CO 6.510% 05/05/14		01/05/2012	CORTVIEW CAPITAL SECURITIES LL		330,087	300,000	4,883	2FE
444454-AA-0	HUGHES SATELLITE SYS CORP 7.625% 06/15/21		02/28/2012	Tax Free Exchange		260,000	260,000	4,020	4FE
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		02/28/2012	Tax Free Exchange		686,000	686,000	9,042	4FE
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		02/07/2012	CREDIT SUISSE FIRST BOSTON		3,904,775	3,710,000	123,280	4FE
488360-AG-3	KEMET CORP 10.500% 05/01/18		03/22/2012	BANK of AMERICA SEC		4,449,990	4,218,000	179,617	4FE
491674-BE-6	KU ENERGY CORP 3.250% 11/01/20		03/08/2012	KEY BANC-MCDONALD		7,331,590	7,000,000	83,417	1FE
532716-AU-1	LIMITED BRANDS INC 5.625% 02/15/22		02/02/2012	BANK of AMERICA SEC		2,306,000	2,306,000	0	3FE
543218-AA-9	LONGVIEW FIBRE 8.000% 06/01/16		01/18/2012	PRINCERIDGE GROUP LLC		2,030,338	1,955,000	20,662	4FE
55342U-AD-6	MPT OPER PARTNERS 6.375% 02/15/22		02/03/2012	J P MORGAN SEC HI-YIELD		3,934,000	3,934,000	0	3FE
589929-PV-4	MLMI 1998-C1 B 6.750% 11/15/26		02/23/2012	Southwest Securities, Inc.		4,498,800	3,912,000	19,805	1FE
590168-AH-3	MATS 2008-1 B 6.750% 04/15/15		01/13/2012	WELLS FARGO		254,248	250,000	188	1FE
59565A-AB-6	MIDCONTINENT EXPRESS PIP 6.700% 09/15/19		03/14/2012	Various		11,142,902	11,035,000	89,593	2FE
610202-BM-4	MONONGAHELA POWER CO 7.950% 12/15/13		02/28/2012	CORTVIEW CAPITAL SECURITIES LL		559,555	500,000	8,502	2FE
61745M-N9-0	MSC 2004-IQ8 B 5.190% 06/15/40		03/14/2012	CREDIT SUISSE FIRST BOSTON		2,554,688	2,500,000	6,488	1FE
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.910% 08/06/12		01/10/2012	CORTVIEW CAPITAL SECURITIES LL		929,754	900,000	17,621	1FE
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		02/28/2012	Tax Free Exchange		3,000,000	3,000,000	67,594	4FE
636180-BE-0	NATIONAL FUEL GAS CO 5.250% 03/01/13		03/28/2012	KEY BANC-MCDONALD		196,950	190,000	859	2FE
637432-MP-7	NATIONAL RURAL UTILITY 1.000% 02/02/15		01/26/2012	MITSUBISHI UFJ SECURITIES		2,043,481	2,050,000	0	1FE
638620-AG-9	NATIONWIDE HEALTH PPTYS 6.250% 02/01/13		03/14/2012	CORTVIEW CAPITAL SECURITIES LL		312,141	300,000	2,500	2FE
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		01/27/2012	CORTVIEW CAPITAL SECURITIES LL		2,684,465	2,874,929	0	4AM
65364U-AA-4	NIAGARA MOHAWK POWER 4.881% 08/15/19		03/15/2012	KEY BANC-MCDONALD		1,784,464	1,600,000	7,593	1FE
68233J-AB-0	ONCOR ELECTRIC DELIVERY 5.950% 09/01/13		01/20/2012	CORTVIEW CAPITAL SECURITIES LL		321,726	300,000	7,140	2FE
68268N-AA-1	ONEOK PARTNERS LP 5.900% 04/01/12		02/15/2012	WELLS FARGO		502,840	500,000	11,472	2FE
713448-BR-8	PEPSICO INC 3.125% 11/01/20		03/15/2012	RBC/DAIN		2,956,463	2,900,000	34,991	1FE
718546-AA-2	PHILLIPS 66 4.300% 04/01/22		03/07/2012	J P MORGAN SEC FIXED INC		1,995,260	2,000,000	0	2FE
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		03/23/2012	J P MORGAN SEC HI-YIELD		2,108,000	2,108,000	0	4FE
737446-AA-2	POST HOLDINGS INC 7.375% 02/15/22		01/30/2012	BARCLAYS		5,245,538	5,130,000	0	4FE
742718-DX-4	PROCTER & GAMBLE CO FRN 0.457% 02/06/14		02/01/2012	CITIGROUP GLOBAL MKTS		3,800,000	3,800,000	0	1FE
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		02/08/2012	GLEACHER & CO SEC INC		1,450,625	1,375,000	20,487	4FE
78573A-AC-4	SABMILLER HOLDINGS INC 4.950% 01/15/42		01/10/2012	BARCLAYS		993,350	1,000,000	0	2FE
790849-AF-0	ST JUDE MEDICAL 4.875% 07/15/19		02/15/2012	BANK of AMERICA SEC		8,012,830	7,000,000	34,125	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		01/20/2012	CREDIT SUISSE FIRST BOSTON		9,999,743	10,000,000	20,692	1FE
81760N-AL-3	SERVICEMASTER COMPANY 8.000% 02/15/20		02/06/2012	Various		1,924,900	1,901,000	0	4FE
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		01/20/2012	BARCLAYS		6,977,640	6,000,000	163,850	1FE
841504-AA-1	SOUTHEAST SUPPLY HEADER 4.850% 08/15/14		03/29/2012	CORTVIEW CAPITAL SECURITIES LL		509,262	481,000	2,342	2FE
852061-AK-6	SPRINT CORP NEXTEL 9.000% 11/15/18		02/08/2012	J P MORGAN SEC HI-YIELD		7,374,375	6,750,000	158,625	3FE
87612B-AH-5	TARGA RESOURCES PARTNERS 6.875% 02/01/21		02/06/2012	Tax Free Exchange		1,679,217	1,691,000	1,498	4FE
879240-AN-9	COMCAST CABLE HOLDINGS 9.800% 02/01/12		01/12/2012	Cantor Fitzgerald Fixed		300,900	300,000	13,638	2FE
89233P-5S-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		01/09/2012	CITIGROUP GLOBAL MKTS		14,975,250	15,000,000	0	1FE
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.759% 01/24/13		01/18/2012	TOYOTA FINANCIAL SERVICES		5,500,000	5,500,000	0	1FE
893570-BT-7	TRANSCONTINENTAL GAS PL 8.875% 07/15/12		03/14/2012	RBS CAPITAL		512,750	500,000	7,889	2FE
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		02/24/2012	MORGAN STANLEY HI-YLD		369,000	369,000	0	3FE
90321N-AB-8	UR FINANCING ESCROW CORP 7.375% 05/15/20		02/24/2012	Various		1,803,530	1,751,000	0	4FE
90321N-AC-6	UR FINANCING ESCROW CORP 7.625% 04/15/22		02/24/2012	Various		2,387,165	2,339,000	0	4FE
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		02/07/2012	CORTVIEW CAPITAL SECURITIES LL		4,522,604	4,410,000	19,724	2FE
91914C-AC-1	VALERO LOGISTICS 6.050% 03/15/13		03/28/2012	Various		732,053	700,000	10,487	2FE
92552V-AD-2	VIASAT INC 6.875% 06/15/20		02/22/2012	J P MORGAN SEC HI-YIELD		2,133,000	2,133,000	0	4FE
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange		16,282,000	16,282,000	311,393	4FE
92933W-AB-4	WEA FINANCE/WT FIN AUST 6.750% 09/02/19		02/09/2012	WELLS FARGO		4,767,240	4,000,000	121,500	1FE
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		03/16/2012	WELLS FARGO		7,069,629	7,000,000	1,833	1FE
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		03/01/2012	Interest Capitalization		27,723	27,723	0	6FM
06415C-AC-3	BANK OF NOVA SCOTIA 1.950% 01/30/17	A	01/20/2012	BARCLAYS		4,993,600	5,000,000	0	1FE
067901-AJ-7	BARRICK GOLD CORP 3.850% 04/01/22	A	03/29/2012	J P MORGAN SEC FIXED INC		2,998,290	3,000,000	0	1FE
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	01/18/2012	CANTOR FITZGERALD		3,189,900	3,100,000	4,994	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
878744-AA-9	TECK RESOURCES LIMITED 3.000% 03/01/19	A	02/16/2012	J P MORGAN SEC FIXED INC		3,988,200	4,000,000	0	2FE
87971K-AJ-6	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	02/17/2012	BANK of AMERICA SEC		855,605	811,000	17,234	4FE
92658T-AP-3	VIDEOTRON LTD 5.000% 07/15/22	A	02/29/2012	BANK of AMERICA SEC		5,890,000	5,890,000	0	3FE
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	F	02/07/2012	Various		6,777,450	6,000,000	106,944	1FE
05541V-AA-4	BG ENERGY CAPITAL PLC 4.000% 12/09/20	F	03/09/2012	Various		5,755,284	5,400,000	45,000	1FE
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	02/29/2012	BARCLAYS		3,242,550	3,000,000	47,667	1FE
055451-AQ-1	BHP FINANCE USA 2.875% 02/24/22	F	02/21/2012	J P MORGAN SEC FIXED INC		1,981,280	2,000,000	0	1FE
21987B-AN-8	CODELCO INC 3.750% 11/04/20	F	03/30/2012	Various		11,301,890	11,000,000	145,625	1FE
24023C-AB-2	DBS BANK LTD/SINGAPORE 2.350% 02/28/17	F	03/01/2012	Various		10,004,150	10,000,000	2,611	1FE
2515A0-HQ-9	DEUTSCHE BK LONDON 5.375% 10/12/12	F	01/09/2012	CITIGROUP GLOBAL MKTS		307,290	300,000	4,031	1FE
256853-AB-8	DOLPHIN ENERGY LTD 5.500% 12/15/21	F	02/07/2012	RBS GREENWICH CAPITAL		1,000,000	1,000,000	0	1FE
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	03/14/2012	J P MORGAN SEC HI-YIELD		6,626,000	6,626,000	0	3FE
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	02/08/2012	Tax Free Exchange		4,224,000	4,224,000	108,035	4FE
63938N-AB-0	NAVIOS SA LOGIST 9.250% 04/15/19	F	03/26/2012	Tax Free Exchange		2,236,595	2,223,000	91,961	4FE
71645W-AR-2	PETROBRAS INTL FINANCE 5.375% 01/27/21	F	02/13/2012	BARCLAYS		2,861,325	2,700,000	7,659	2FE
80685P-AA-6	SCHLUMBERGER NORGE AS 4.200% 01/15/21	F	02/01/2012	J P MORGAN SEC FIXED INC		5,542,100	5,000,000	12,250	1FE
80685Q-AA-4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/21	F	02/02/2012	CORTVIEW CAPITAL SECURITIES LL		1,690,295	1,525,000	3,914	1FE
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	F	03/16/2012	Various		14,137,200	12,500,000	127,196	1FE
947075-AA-5	WEATHERFORD INTL LTD 4.950% 10/15/13	F	02/02/2012	KEY BANC-MCDONALD		248,134	235,000	3,619	2FE
947075-AC-1	WEATHERFORD INTL LTD 5.150% 03/15/13	F	03/28/2012	Various		595,405	573,000	5,728	2FE
980888-AD-3	WOOLWORTHS LTD 4.000% 09/22/20	F	02/27/2012	UBS WARBURG		9,931,795	9,500,000	166,611	1FE
980888-AF-8	WOOLWORTHS LTD 4.550% 04/12/21	F	03/30/2012	BARCLAYS		5,414,000	5,000,000	108,694	1FE
F3166#-AB-0	ESSILOR INTL PP 3.100% 03/15/19	F	03/06/2012	PRIVATE PLACEMENT		5,000,000	5,000,000	0	1Z
G7219*-AF-2	PREMIER OIL PLC PP 5.290% 03/15/22	F	03/02/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2Z
N7660#-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	F	03/23/2012	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						440,086,329	424,972,975	3,260,866	XXX
8399997. Total - Bonds - Part 3						504,847,500	480,845,751	3,382,727	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						504,847,500	480,845,751	3,382,727	XXX
685691-50-3	ORCHARD SUPPLY HARWARE CORP		01/03/2012	Spin Off	1,133.000	16,763	0.00	0	P4UZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						16,763	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						16,763	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						16,763	XXX	0	XXX
685691-40-4	ORCHARD SUPPLY HARWARE CORP		01/03/2012	Spin Off	1,133.000	16,411		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						16,411	XXX	0	XXX
44951#-10-3	IFS FINANCIAL SERVICES		02/24/2012	Capital Contribution	0.000	5,000,000		0	A
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						5,000,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						5,016,411	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						5,016,411	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						5,033,174	XXX	0	XXX
9999999 - Totals						509,880,674	XXX	3,382,727	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313375-Y2-7	FHLB 0.400% 11/01/12		01/01/2012	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	1,333	11/01/2012	1
31398A-UU-4	FNMA 2.000% 01/09/12		01/09/2012	Maturity		1,770,000	1,770,000	1,768,568	1,769,982	0	18	0	18	0	1,770,000	0	0	0	17,700	01/09/2012	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		02/01/2012	Paydown		90,864	90,864	98,080	97,748	0	(7,231)	0	(7,231)	0	90,864	0	0	0	698	11/22/2061	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		03/01/2012	Paydown		41,138	41,138	43,580	43,412	0	(2,274)	0	(2,274)	0	41,138	0	0	0	225	09/15/2032	1
36202K-2S-3	GNMA ARM # 8885 1.625% 12/20/21		03/01/2012	Paydown		721	721	740	671	0	50	0	50	0	721	0	0	0	2	12/20/2021	1
36202K-5J-0	GNMA ARM # 8949 1.625% 08/20/26		03/01/2012	Paydown		176	176	180	162	0	13	0	13	0	176	0	0	0	0	08/20/2026	1
36202K-AL-9	GNMA ARM # 8111 4.000% 03/20/16		03/01/2012	Paydown		3,957	3,957	4,110	3,650	0	307	0	307	0	3,957	0	0	0	26	03/20/2016	1
36202K-DB-8	GNMA ARM # 8198 2.375% 05/20/23		03/01/2012	Paydown		3,321	3,321	3,389	3,017	0	304	0	304	0	3,321	0	0	0	15	05/20/2023	1
36202K-DW-2	GNMA ARM # 8217 2.375% 06/20/23		03/01/2012	Paydown		4,783	4,783	4,905	4,367	0	416	0	416	0	4,783	0	0	0	23	06/20/2023	1
36202K-FC-4	GNMA ARM # 8263 2.000% 09/20/17		03/01/2012	Paydown		251	251	258	235	0	17	0	17	0	251	0	0	0	1	09/20/2017	1
36202K-FD-2	GNMA ARM # 8264 2.500% 09/20/17		03/01/2012	Paydown		1,310	1,310	1,338	1,215	0	95	0	95	0	1,310	0	0	0	5	09/20/2017	1
36202K-KS-3	GNMA ARM # 8405 4.000% 09/20/18		03/01/2012	Paydown		708	708	736	651	0	57	0	57	0	708	0	0	0	5	09/20/2018	1
36202K-NU-5	GNMA ARM # 8503 1.625% 09/20/24		03/01/2012	Paydown		3,704	3,704	3,811	3,440	0	264	0	264	0	3,704	0	0	0	11	09/20/2024	1
36202K-QP-3	GNMA ARM # 8562 1.625% 12/20/24		03/01/2012	Paydown		1,354	1,354	1,389	1,264	0	90	0	90	0	1,354	0	0	0	4	12/20/2024	1
36202K-SA-4	GNMA ARM # 8613 3.000% 03/20/25		03/01/2012	Paydown		258	258	264	236	0	22	0	22	0	258	0	0	0	1	03/20/2025	1
36202K-V6-9	GNMA ARM # 8737 2.500% 01/20/21		03/01/2012	Paydown		2,084	2,084	2,097	1,885	0	198	0	198	0	2,084	0	0	0	9	01/20/2021	1
36202K-XR-1	GNMA ARM # 8788 2.375% 01/20/26		03/01/2012	Paydown		188	188	192	172	0	16	0	16	0	188	0	0	0	1	01/20/2026	1
36202K-ZQ-1	GNMA ARM # 8851 1.625% 10/20/21		03/01/2012	Paydown		2,100	2,100	2,174	1,968	0	132	0	132	0	2,100	0	0	0	7	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		03/01/2012	Paydown		293	293	270	274	0	19	0	19	0	293	0	0	0	4	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		03/01/2012	Paydown		950	950	912	919	0	31	0	31	0	950	0	0	0	12	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2012	Paydown		3,898	3,898	3,745	3,776	0	122	0	122	0	3,898	0	0	0	49	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		03/01/2012	Paydown		1,324	1,324	1,214	1,236	0	88	0	88	0	1,324	0	0	0	17	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		03/01/2012	Paydown		118	118	118	118	0	0	0	0	0	118	0	0	0	1	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		03/01/2012	Paydown		50	50	46	47	0	3	0	3	0	50	0	0	0	1	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		03/01/2012	Paydown		161	161	165	165	0	(3)	0	(3)	0	161	0	0	0	2	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		03/01/2012	Paydown		357	357	358	358	0	(1)	0	(1)	0	357	0	0	0	5	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		03/01/2012	Paydown		688	688	681	682	0	6	0	6	0	688	0	0	0	9	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		03/01/2012	Paydown		323	323	309	311	0	12	0	12	0	323	0	0	0	4	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		03/01/2012	Paydown		718	718	711	712	0	6	0	6	0	718	0	0	0	10	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		03/01/2012	Paydown		486	486	481	482	0	4	0	4	0	486	0	0	0	7	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		03/01/2012	Paydown		287	287	287	287	0	0	0	0	0	287	0	0	0	4	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		03/01/2012	Paydown		220	220	221	221	0	(1)	0	(1)	0	220	0	0	0	3	03/15/2027	1
36205V-3Y-2	GNMA 30 YR # 402315 8.125% 06/15/19		03/01/2012	Paydown		33,113	33,113	33,346	33,144	0	(31)	0	(31)	0	33,113	0	0	0	449	06/15/2019	1
36205V-3Z-9	GNMA 30 YR # 402316 8.125% 06/15/19		03/01/2012	Paydown		48,773	48,773	49,116	48,819	0	(46)	0	(46)	0	48,773	0	0	0	662	06/15/2019	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		03/01/2012	Paydown		331	331	340	338	0	(7)	0	(7)	0	331	0	0	0	4	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		03/01/2012	Paydown		178	178	173	174	0	4	0	4	0	178	0	0	0	2	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		03/01/2012	Paydown		76	76	76	76	0	0	0	0	0	76	0	0	0	1	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		03/01/2012	Paydown		140	140	140	140	0	0	0	0	0	140	0	0	0	2	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		03/01/2012	Paydown		1,374	1,374	1,371	1,371	0	3	0	3	0	1,374	0	0	0	17	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		03/01/2012	Paydown		954	954	969	966	0	(12)	0	(12)	0	954	0	0	0	11	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		03/01/2012	Paydown		262	262	262	262	0	0	0	0	0	262	0	0	0	3	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		03/01/2012	Paydown		276	276	272	272	0	4	0	4	0	276	0	0	0	3	04/15/2027	1
36206U-3T-4	GNMA 30 YR # 422110 7.500% 04/15/27		03/01/2012	Paydown		144	144	142	142	0	2	0	2	0	144	0	0	0	2	04/15/2027	1
36206V-MH-7	GNMA 30 YR # 422560 7.500% 04/15/26		03/01/2012	Paydown		177	177	178	178	0	0	0	0	0	177	0	0	0	2	04/15/2026	1
36207A-3M-2	GNMA # 426604 7.500% 07/15/26		03/01/2012	Paydown		328	328	318	320	0	8	0	8	0	328	0	0	0	4	07/15/2026	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		03/01/2012	Paydown		608	608	612	611	0	(3)	0	(3)	0	608	0	0	0	8	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		03/01/2012	Paydown		490	490	491	491	0	(1)	0	(1)	0	490	0	0	0	6	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		03/01/2012	Paydown		941	941	926	928	0	13	0	13	0	941	0	0	0	13	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		03/01/2012	Paydown		2,375	2,375	2,344	2,347	0	27	0	27	0	2,375	0	0	0	30	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		03/01/2012	Paydown		570	570	572	571	0	(1)	0	(1)	0	570	0	0	0	7	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		03/01/2012	Paydown		6,361	6,361	6,451	6,438	0	(77)	0	(77)	0	6,361	0	0	0	97	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		03/01/2012	Paydown		546	546	554	553	0	(7)	0	(7)	0	546	0	0	0	7	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		03/01/2012	Paydown		465	465	455	457	0	8	0	8	0	465	0	0	0	3	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		03/01/2012	Paydown		482	482	486	485	0	(4)	0	(4)	0	482	0	0	0	6	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		03/01/2012	Paydown		1,854	1,854	1,859	1,857	0	(4)	0	(4)	0	1,854	0	0	0	24	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		03/01/2012	Paydown		170	170	171	171	0	0	0	0	0	170	0	0	0	2	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		03/01/2012	Paydown		166	166	168	168	0	(2)	0	(2)	0	166	0	0	0	2	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		03/01/2012	Paydown		1,443	1,443	1,448	1,447	0	(4)	0	(4)	0	1,443	0	0	0	18	05/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		03/01/2012	Paydown		586	586	586	585	0	1	0	1	0	586	0	0	0	7	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		03/01/2012	Paydown		183	183	182	182	0	0	0	0	0	183	0	0	0	2	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		03/01/2012	Paydown		940	940	921	923	0	16	0	16	0	940	0	0	0	12	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		03/01/2012	Paydown		720	720	724	723	0	(3)	0	(3)	0	720	0	0	0	9	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		03/01/2012	Paydown		617	617	621	620	0	(3)	0	(3)	0	617	0	0	0	8	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		03/01/2012	Paydown		341	341	349	348	0	(7)	0	(7)	0	341	0	0	0	4	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		03/01/2012	Paydown		3,134	3,134	3,180	3,174	0	(40)	0	(40)	0	3,134	0	0	0	32	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2012	Paydown		3,874	3,874	3,928	3,921	0	(47)	0	(47)	0	3,874	0	0	0	41	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		03/01/2012	Paydown		582	582	590	589	0	(7)	0	(7)	0	582	0	0	0	7	07/15/2028	1
36209C-7A-8	GNMA 30 YR # 468089 7.000% 07/15/28		03/01/2012	Paydown		109	109	111	110	0	(1)	0	(1)	0	109	0	0	0	1	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		03/01/2012	Paydown		265	265	263	263	0	1	0	1	0	265	0	0	0	3	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		03/01/2012	Paydown		18,578	18,578	18,840	18,805	0	(226)	0	(226)	0	18,578	0	0	0	112	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		03/01/2012	Paydown		291	291	286	287	0	5	0	5	0	291	0	0	0	3	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		03/01/2012	Paydown		927	927	927	927	0	0	0	0	0	927	0	0	0	10	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		03/01/2012	Paydown		529	529	526	526	0	3	0	3	0	529	0	0	0	7	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		03/01/2012	Paydown		501	501	501	501	0	0	0	0	0	501	0	0	0	6	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		03/01/2012	Paydown		930	930	943	942	0	(11)	0	(11)	0	930	0	0	0	10	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		03/01/2012	Paydown		1,249	1,249	1,248	1,248	0	1	0	1	0	1,249	0	0	0	14	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		03/01/2012	Paydown		2,288	2,288	2,288	2,287	0	1	0	1	0	2,288	0	0	0	30	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		03/01/2012	Paydown		2,744	2,744	2,743	2,743	0	1	0	1	0	2,744	0	0	0	30	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		03/01/2012	Paydown		313	313	313	313	0	0	0	0	0	313	0	0	0	3	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		03/01/2012	Paydown		539	539	539	539	0	0	0	0	0	539	0	0	0	6	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		03/01/2012	Paydown		714	714	710	710	0	4	0	4	0	714	0	0	0	9	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		03/01/2012	Paydown		1,345	1,345	1,350	1,349	0	(4)	0	(4)	0	1,345	0	0	0	17	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		03/01/2012	Paydown		3,123	3,123	3,170	3,163	0	(40)	0	(40)	0	3,123	0	0	0	36	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		03/01/2012	Paydown		2,361	2,361	2,362	2,361	0	0	0	0	0	2,361	0	0	0	25	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 2.375% 01/20/27		03/01/2012	Paydown		944	944	958	859	0	85	0	85	0	944	0	0	0	3	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		03/01/2012	Paydown		2,061	2,061	2,084	1,896	0	166	0	166	0	2,061	0	0	0	5	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 2.375% 05/20/27		03/01/2012	Paydown		364	364	371	330	0	33	0	33	0	364	0	0	0	2	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.625% 08/20/27		03/01/2012	Paydown		623	623	640	578	0	45	0	45	0	623	0	0	0	2	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 2.375% 01/20/28		03/01/2012	Paydown		1,386	1,386	1,409	1,262	0	124	0	124	0	1,386	0	0	0	6	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		03/01/2012	Paydown		200	200	206	187	0	14	0	14	0	200	0	0	0	1	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 2.375% 02/20/28		03/01/2012	Paydown		96	96	98	87	0	8	0	8	0	96	0	0	0	0	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 2.375% 03/20/28		03/01/2012	Paydown		1,121	1,121	1,132	1,014	0	107	0	107	0	1,121	0	0	0	4	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 2.375% 05/20/28		03/01/2012	Paydown		2,561	2,561	2,612	2,323	0	238	0	238	0	2,561	0	0	0	9	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.188% 04/20/35		03/01/2012	Paydown		741	741	733	733	0	7	0	7	0	741	0	0	0	3	04/20/2035	1
36230U-YF-0	G2 4.676% 09/01/46		02/01/2012	Paydown		2,989	2,989	3,245	3,219	0	(242)	0	(242)	0	2,989	0	0	0	23	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2012	Paydown		217,954	217,954	223,285	222,506	0	(4,552)	0	(4,552)	0	217,954	0	0	0	817	11/20/2060	1
690353-NE-3	OPIC Var Rate Note 0.120% 12/17/12		03/23/2012	Redemption 100.0000		3,332,233	3,332,233	3,332,233	3,332,233	0	0	0	0	0	3,332,233	0	0	0	1,793	12/17/2012	1
690353-RD-1	OPIC US AGENCY VRDN 0.120% 03/15/19		03/29/2012	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	1,271	03/15/2019	1
690353-RV-1	OPIC US Agency Floating MTN 0.130% 12/15/19		01/26/2012	MELLON CAPITAL MKT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	962	12/15/2019	1
690353-UV-7	OPIC VRDN 0.130% 06/15/17		03/20/2012	MELLON CAPITAL MKT		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	534	06/15/2017	1
690353-UX-3	OPIC AGENCY 0.130% 01/15/21		03/07/2012	MELLON CAPITAL MKT		7,500,000	7,500,000	7,500,000	0	0	0	0	0	0	7,500,000	0	0	0	627	01/15/2021	1
0599999. Subtotal - Bonds - U.S. Governments						28,317,110	28,317,110	28,332,443	17,828,422	0	(11,673)	0	(11,673)	0	28,317,110	0	0	0	28,085	XXX	XXX
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN 0.130% 12/01/32		02/03/2012	MORGAN STANLEY FIXED INC		14,975,000	14,975,000	14,975,000	14,975,000	0	0	0	0	0	14,975,000	0	0	0	4,426	12/01/2032	1FE
101336-AA-3	Botsford Gen Hosp MI Rev VRDN- 0.210% 02/15/27		02/10/2012	PIPER JAFFRAY		4,400,000	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	0	0	1,429	02/15/2027	1FE
101336-AA-3	Botsford Gen Hosp MI Rev VRDN- 0.210% 02/15/27		02/15/2012	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	70	02/15/2027	1FE
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES 1.200% 08/01/37		02/01/2012	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	9,375	08/01/2037	1AM
18610R-AB-0	CLEVELAND-CUYAHOGA CNTY OHIO 5.000% 10/15/15		01/15/2012	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,125	10/15/2015	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
18610R-AC-8	CLEVELAND-CUYAHOGA CNTY OHIO 4.850% 10/15/12		01/15/2012	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,031	10/15/2012	2AM
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		03/01/2012	Paydown		2,822	2,822	2,840	2,836	0	(14)	0	(14)	0	2,822	0	0	0	34	12/01/2024	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		03/01/2012	Paydown		33,381	33,381	32,859	32,884	0	496	0	496	0	33,381	0	0	0	363	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		03/01/2012	Paydown		814	814	815	814	0	0	0	0	0	814	0	0	0	10	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		03/01/2012	Paydown		500	500	509	507	0	(7)	0	(7)	0	500	0	0	0	7	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		03/01/2012	Paydown		2,295	2,295	2,317	2,313	0	(18)	0	(18)	0	2,295	0	0	0	27	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		03/01/2012	Paydown		577	577	580	580	0	(3)	0	(3)	0	577	0	0	0	7	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		03/01/2012	Paydown		98	98	99	99	0	(1)	0	(1)	0	98	0	0	0	1	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		03/01/2012	Paydown		1,943	1,943	1,936	1,937	0	6	0	6	0	1,943	0	0	0	23	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		03/01/2012	Paydown		566	566	564	564	0	2	0	2	0	566	0	0	0	7	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		03/01/2012	Paydown		820	820	815	815	0	5	0	5	0	820	0	0	0	10	02/01/2026	1
3128FC-BN-2	FHLMC # D70945 7.000% 05/01/26		03/01/2012	Paydown		169	169	164	165	0	4	0	4	0	169	0	0	0	2	05/01/2026	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		03/01/2012	Paydown		1,314,135	1,314,135	1,336,722	1,335,130	0	(20,995)	0	(20,995)	0	1,314,135	0	0	0	9,271	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		03/01/2012	Paydown		561,550	561,550	576,203	575,204	0	(13,653)	0	(13,653)	0	561,550	0	0	0	4,052	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2012	Paydown		1,466	1,466	1,470	1,469	0	(4)	0	(4)	0	1,466	0	0	0	13	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		03/01/2012	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	08/01/2035	1
3128P7-QA-4	FGLMC C91349 4.500% 12/01/30		03/01/2012	Paydown		578,943	578,943	602,462	601,749	0	(22,807)	0	(22,807)	0	578,943	0	0	0	4,362	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2012	Paydown		438,696	438,696	447,195	446,644	0	(7,948)	0	(7,948)	0	438,696	0	0	0	2,961	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2012	Paydown		314,651	314,651	321,706	321,252	0	(6,601)	0	(6,601)	0	314,651	0	0	0	2,249	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2012	Paydown		1,133,762	1,133,762	1,159,360	1,158,012	0	(24,250)	0	(24,250)	0	1,133,762	0	0	0	7,430	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2012	Paydown		852,291	852,291	884,784	883,318	0	(31,028)	0	(31,028)	0	852,291	0	0	0	5,978	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		03/01/2012	Paydown		379,917	379,917	402,711	402,342	0	(22,425)	0	(22,425)	0	379,917	0	0	0	2,763	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		03/01/2012	Paydown		290,010	290,010	307,501	307,218	0	(17,208)	0	(17,208)	0	290,010	0	0	0	2,118	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2012	Paydown		561,523	561,523	596,969	596,396	0	(34,874)	0	(34,874)	0	561,523	0	0	0	4,078	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2012	Paydown		735,308	735,308	781,724	780,976	0	(45,669)	0	(45,669)	0	735,308	0	0	0	6,580	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		03/01/2012	Paydown		532,574	532,574	515,432	515,914	0	16,660	0	16,660	0	532,574	0	0	0	2,772	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.438% 06/01/35		03/01/2012	Paydown		24,256	24,256	25,575	25,534	0	(1,278)	0	(1,278)	0	24,256	0	0	0	180	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.443% 07/01/35		03/01/2012	Paydown		29,589	29,589	31,212	31,169	0	(1,579)	0	(1,579)	0	29,589	0	0	0	238	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.716% 01/01/37		03/01/2012	Paydown		5,726	5,726	6,038	6,031	0	(304)	0	(304)	0	5,726	0	0	0	50	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.200% 03/01/36		03/01/2012	Paydown		1,245	1,245	1,304	1,303	0	(58)	0	(58)	0	1,245	0	0	0	7	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.614% 09/01/36		03/01/2012	Paydown		7,846	7,846	8,278	8,270	0	(424)	0	(424)	0	7,846	0	0	0	24	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2012	Paydown		782	782	784	783	0	(1)	0	(1)	0	782	0	0	0	13	08/15/2021	1
31290J-5B-4	FHLMC # 554442 9.500% 01/01/20		03/01/2012	Paydown		680	680	666	668	0	12	0	12	0	680	0	0	0	11	01/01/2020	1
312914-6X-7	FHLMC-GNMA 7 B 1.141% 04/25/23		03/25/2012	Paydown		9,309	9,309	9,501	9,295	0	14	0	14	0	9,309	0	0	0	15	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		03/01/2012	Paydown		610	610	644	641	0	(31)	0	(31)	0	610	0	0	0	7	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		03/01/2012	Paydown		373	373	378	376	0	(3)	0	(3)	0	373	0	0	0	6	03/01/2021	1
31300L-CF-0	FHARM 848170 2.799% 12/01/39		03/01/2012	Paydown		19,393	19,393	20,217	20,209	0	(817)	0	(817)	0	19,393	0	0	0	120	12/01/2039	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		03/01/2012	Paydown		935	935	938	938	0	(2)	0	(2)	0	935	0	0	0	14	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		03/01/2012	Paydown		2,966	2,966	2,930	2,935	0	31	0	31	0	2,966	0	0	0	30	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		03/01/2012	Paydown		1,029	1,029	1,043	1,040	0	(11)	0	(11)	0	1,029	0	0	0	11	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		03/01/2012	Paydown		3,539	3,539	3,366	3,388	0	151	0	151	0	3,539	0	0	0	26	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		03/01/2012	Paydown		32,770	32,770	35,463	34,883	0	(2,113)	0	(2,113)	0	32,770	0	0	0	472	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		03/01/2012	Paydown		6,214	6,214	6,152	6,161	0	53	0	53	0	6,214	0	0	0	20	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		03/01/2012	Paydown		6,139	6,139	6,190	6,117	0	23	0	23	0	6,139	0	0	0	89	08/25/2028	1
313401-2E-0	FHLMC # 360125 10.000% 11/01/20		01/01/2012	Paydown		889	889	897	887	0	2	0	2	0	889	0	0	0	7	11/01/2020	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		03/01/2012	Paydown		176	176	178	175	0	1	0	1	0	176	0	0	0	3	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2012	Paydown		823	823	831	824	0	(2)	0	(2)	0	823	0	0	0	8	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		03/01/2012	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		03/15/2012	Paydown		4,819	4,819	4,899	4,818	0	2	0	2	0	4,819	0	0	0	81	10/15/2019	1
31349U-B5-6	FHARM 782760 2.348% 11/01/36		03/01/2012	Paydown		14,400	14,400	15,408	15,396	0	(996)	0	(996)	0	14,400	0	0	0	103	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		03/01/2012	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		03/01/2012	Paydown		1,080	1,080	1,063	1,067	0	14	0	14	0	1,080	0	0	0	9	06/01/2021	1
31364P-NQ-8	FNMA # 112999 9.500% 09/01/18		03/01/2012	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2018	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		03/01/2012	Paydown		16,715	16,715	16,672	16,672	0	42	0	42	0	16,715	0	0	0	80	01/25/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		03/01/2012	Paydown		29,815	29,815	32,210	0	0	(2,395)	0	(2,395)	0	29,815	0	0	0	99	05/25/2039	1
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		03/01/2012	Paydown		123,653	123,653	134,859	0	0	(11,206)	0	(11,206)	0	123,653	0	0	0	619	01/01/2042	1
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		03/01/2012	Paydown		1,136	1,136	1,141	1,137	0	0	0	0	0	1,136	0	0	0	14	03/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2012	Paydown		50,131	50,131	50,997	50,951	0	(819)	0	(819)	0	50,131	0	0	0	523	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		03/01/2012	Paydown		611,473	611,473	637,843	635,942	0	(24,469)	0	(24,469)	0	611,473	0	0	0	4,551	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		03/01/2012	Paydown		382	382	387	386	0	(3)	0	(3)	0	382	0	0	0	5	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		03/01/2012	Paydown		113	113	114	114	0	(1)	0	(1)	0	113	0	0	0	2	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		03/01/2012	Paydown		346	346	349	348	0	(2)	0	(2)	0	346	0	0	0	5	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		03/01/2012	Paydown		686	686	692	691	0	(5)	0	(5)	0	686	0	0	0	9	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		03/01/2012	Paydown		906	906	902	902	0	4	0	4	0	906	0	0	0	11	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		03/01/2012	Paydown		414	414	412	412	0	2	0	2	0	414	0	0	0	5	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		03/01/2012	Paydown		18,853	18,853	19,466	19,348	0	(495)	0	(495)	0	18,853	0	0	0	188	01/01/2023	1
3137AC-2A-6	FHR 3875 CG 4.000% 06/15/26		03/01/2012	Paydown		52,480	52,480	52,603	0	0	(123)	0	(123)	0	52,480	0	0	0	210	06/15/2026	1FE
3137AH-6R-4	FHMS K704 X1 2.011% 08/25/18		02/16/2012	WELLS FARGO		10,990,696	0	10,994,563	10,660,718	292,665	(281,007)	0	11,658	0	10,672,376	0	318,320	318,320	655,839	08/25/2018	1
3137AH-6R-4	FHMS K704 X1 2.011% 08/25/18		02/01/2012	Paydown		0	0	5,374	5,211	0	(5,211)	0	(5,211)	0	0	0	0	0	171	08/25/2018	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		03/01/2012	Paydown		1,302	1,302	1,376	1,368	0	(66)	0	(66)	0	1,302	0	0	0	15	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		03/01/2012	Paydown		1,934	1,934	1,947	1,945	0	(10)	0	(10)	0	1,934	0	0	0	22	11/01/2028	1
31380Y-RD-4	FNMA # 454184 6.500% 12/01/28		03/01/2012	Paydown		123	123	123	123	0	(1)	0	(1)	0	123	0	0	0	1	12/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		03/01/2012	Paydown		1,089	1,089	1,097	1,095	0	(6)	0	(6)	0	1,089	0	0	0	12	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		03/01/2012	Paydown		41,179	41,179	41,224	41,213	0	(35)	0	(35)	0	41,179	0	0	0	221	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		03/01/2012	Paydown		7,085	7,085	6,997	7,002	0	83	0	83	0	7,085	0	0	0	47	05/01/2029	1
31384D-HF-2	FNMA # 520530 7.500% 11/01/29		03/01/2012	Paydown		482	482	482	482	0	0	0	0	0	482	0	0	0	6	11/01/2029	1
31384D-LK-6	FNMA # 520630 7.500% 11/01/29		03/01/2012	Paydown		490	490	490	490	0	0	0	0	0	490	0	0	0	6	11/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		03/01/2012	Paydown		2,105	2,105	2,104	2,103	0	2	0	2	0	2,105	0	0	0	26	11/01/2029	1
31384H-BA-0	FNMA # 523933 7.500% 11/01/29		03/01/2012	Paydown		1,846	1,846	1,845	1,845	0	2	0	2	0	1,846	0	0	0	23	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.447% 04/01/30		03/01/2012	Paydown		1,709	1,709	1,693	1,554	0	155	0	155	0	1,709	0	0	0	7	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		03/01/2012	Paydown		1,199	1,199	1,204	1,203	0	(4)	0	(4)	0	1,199	0	0	0	14	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		03/01/2012	Paydown		124	124	122	122	0	1	0	1	0	124	0	0	0	2	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		03/01/2012	Paydown		195	195	193	193	0	2	0	2	0	195	0	0	0	2	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		03/01/2012	Paydown		123,819	123,819	123,902	123,863	0	(44)	0	(44)	0	123,819	0	0	0	1,324	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		03/01/2012	Paydown		38,102	38,102	38,112	38,100	0	3	0	3	0	38,102	0	0	0	447	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		03/01/2012	Paydown		37,897	37,897	37,974	37,961	0	(64)	0	(64)	0	37,897	0	0	0	372	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		03/01/2012	Paydown		5,636	5,636	6,099	5,979	0	(343)	0	(343)	0	5,636	0	0	0	66	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		03/01/2012	Paydown		104,323	104,323	104,795	104,720	0	(397)	0	(397)	0	104,323	0	0	0	675	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		03/01/2012	Paydown		606	606	602	602	0	4	0	4	0	606	0	0	0	7	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		03/01/2012	Paydown		2,685	2,685	2,668	2,669	0	16	0	16	0	2,685	0	0	0	29	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		03/01/2012	Paydown		4,577	4,577	4,747	4,732	0	(155)	0	(155)	0	4,577	0	0	0	54	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2012	Paydown		76,326	76,326	73,858	73,886	0	2,440	0	2,440	0	76,326	0	0	0	395	01/01/2027	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		03/01/2012	Paydown		281,612	281,612	286,735	286,665	0	(5,053)	0	(5,053)	0	281,612	0	0	0	1,458	01/01/2027	1
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		03/01/2012	Paydown		237,056	237,056	237,232	237,218	0	(163)	0	(163)	0	237,056	0	0	0	1,151	07/01/2026	1
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		03/01/2012	Paydown		852	852	852	852	0	0	0	0	0	852	0	0	0	10	06/01/2032	1
31390P-NL-7	FNMA # 652095 6.500% 08/01/32		03/01/2012	Paydown		1,369	1,369	1,369	1,368	0	1	0	1	0	1,369	0	0	0	15	08/01/2032	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		03/01/2012	Paydown		804	804	804	804	0	0	0	0	0	804	0	0	0	9	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.846% 01/01/40		03/01/2012	Paydown		26,455	26,455	27,141	27,119	0	(664)	0	(664)	0	26,455	0	0	0	191	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		03/01/2012	Paydown		2,185	2,185	2,211	2,206	0	(20)	0	(20)	0	2,185	0	0	0	20	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2012	Paydown		216,377	216,377	196,024	206,830	0	9,547	0	9,547	0	216,377	0	0	0	1,891	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.461% 04/25/33		03/25/2012	Paydown		13,084	13,084	13,084	13,084	0	0	0	0	0	13,084	0	0	0	12	04/25/2033	1
31393B-3E-3	FNR 2003-51 PH 5.500% 10/25/31		03/01/2012	Paydown		66,241	66,241	67,628	67,198	0	(957)	0	(957)	0	66,241	0	0	0	576	10/25/2031	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		03/01/2012	Paydown		26,214	26,214	29,687	0	0	(3,473)	0	(3,473)	0	26,214	0	0	0	131	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2012	Paydown		41,224	41,224	39,827	40,484	0	740	0	740	0	41,224	0	0	0	310	06/25/2043	1
31396C-SQ-4	FHR 3048 QA 5.000% 03/15/24		03/01/2012	Paydown		68,143	68,143	71,657	70,253	0	(2,110)	0	(2,110)	0	68,143	0	0	0	567	03/15/2024	1
31396G-J5-1	FHR 3104 BA 5.500% 06/15/24		03/01/2012	Paydown		11,421	11,421	11,921	11,759	0	(338)	0	(338)	0	11,421	0	0	0	104	06/15/2024	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2012	Paydown		307,613	307,613	321,120	318,132	0	(10,519)	0	(10,519)	0	307,613	0	0	0	1,992	07/25/2024	1
31397C-SV-2	FHR 3242 NC 5.750% 12/15/28		01/01/2012	Paydown		20,888	20,888	21,736	20,870	0	17	0	17	0	20,888	0	0	0	100	12/15/2028	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2012	Paydown		60,517	60,517	61,406	61,232	0	(715)	0	(715)	0	60,517	0	0	0	354	03/25/2037	1
31401Y-DA-0	FNMA # 721997 6.000% 06/01/33		03/01/2012	Paydown		12	12	13	13	0	0	0	0	0	12	0	0	0	0	06/01/2033	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		03/01/2012	Paydown		218,560	218,560	215,213	215,349	0	3,210	0	3,210	0	218,560	0	0	0	2,594	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2012	Paydown		236,261	236,261	233,824	233,910	0	2,351	0	2,351	0	236,261	0	0	0	1,600	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		03/01/2012	Paydown		17,566	17,566	19,106	18,958	0	(1,392)	0	(1,392)	0	17,566	0	0	0	174	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		03/01/2012	Paydown		88,403	88,403	89,093	89,037	0	(634)	0	(634)	0	88,403	0	0	0	433	09/01/2033	1
31402W-Q5-0	FNMA # 740376 5.500% 09/01/33		03/01/2012	Paydown		2,841	2,841	2,851	2,850	0	(9)	0	(9)	0	2,841	0	0	0	26	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.464% 07/01/34		03/01/2012	Paydown		8,522	8,522	8,607	8,605	0	(83)	0	(83)	0	8,522	0	0	0	35	07/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31404V-AB-4	FNMA #779502 2.357% 06/01/34		03/01/2012	Paydown		3,713	3,713	3,745	3,744	0	(31)	0	(31)	0	3,713	0	0	0	14	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		03/01/2012	Paydown		6,216	6,216	6,335	6,298	0	(82)	0	(82)	0	6,216	0	0	0	52	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		03/01/2012	Paydown		465,564	465,564	473,680	473,206	0	(7,643)	0	(7,643)	0	465,564	0	0	0	2,993	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		03/01/2012	Paydown		51,776	51,776	52,678	52,626	0	(850)	0	(850)	0	51,776	0	0	0	572	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2012	Paydown		62,832	62,832	63,927	63,863	0	(1,032)	0	(1,032)	0	62,832	0	0	0	586	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		03/01/2012	Paydown		424,315	424,315	431,712	431,280	0	(6,966)	0	(6,966)	0	424,315	0	0	0	4,276	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		03/01/2012	Paydown		131,216	131,216	133,504	133,371	0	(2,154)	0	(2,154)	0	131,216	0	0	0	1,176	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.331% 01/01/35		03/01/2012	Paydown		1,457	1,457	1,462	1,462	0	(5)	0	(5)	0	1,457	0	0	0	5	01/01/2035	1
31407S-LU-4	FNMA # 839239 4.929% 09/01/35		03/01/2012	Paydown		5,171	5,171	5,478	5,473	0	(302)	0	(302)	0	5,171	0	0	0	22	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.417% 01/01/37		03/01/2012	Paydown		2,227	2,227	2,211	2,004	0	223	0	223	0	2,227	0	0	0	9	01/01/2037	1
31412E-CK-0	FNMA # 922674 2.996% 04/01/36		03/01/2012	Paydown		12,068	12,068	12,656	12,644	0	(577)	0	(577)	0	12,068	0	0	0	56	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		03/01/2012	Paydown		104,726	104,726	105,292	105,269	0	(542)	0	(542)	0	104,726	0	0	0	929	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2012	Paydown		316,126	316,126	329,957	329,021	0	(12,895)	0	(12,895)	0	316,126	0	0	0	2,308	11/01/2023	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		03/01/2012	Paydown		871,255	871,255	909,373	906,596	0	(35,341)	0	(35,341)	0	871,255	0	0	0	6,507	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		03/01/2012	Paydown		372,765	372,765	379,896	379,661	0	(6,897)	0	(6,897)	0	372,765	0	0	0	2,840	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		03/01/2012	Paydown		136,472	136,472	142,442	142,012	0	(5,540)	0	(5,540)	0	136,472	0	0	0	1,011	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		03/01/2012	Paydown		20,861	20,861	22,090	22,071	0	(1,210)	0	(1,210)	0	20,861	0	0	0	103	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		03/01/2012	Paydown		282,008	282,008	286,503	286,334	0	(4,326)	0	(4,326)	0	282,008	0	0	0	1,704	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		03/01/2012	Paydown		662,556	662,556	673,840	673,075	0	(10,520)	0	(10,520)	0	662,556	0	0	0	4,316	07/01/2024	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		03/01/2012	Paydown		1,310,651	1,310,651	1,338,911	1,337,330	0	(26,679)	0	(26,679)	0	1,310,651	0	0	0	9,067	01/01/2025	1
31417U-3R-4	FNMA AC8007 4.000% 01/01/25		03/01/2012	Paydown		894,120	894,120	939,524	938,714	0	(44,594)	0	(44,594)	0	894,120	0	0	0	5,382	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2012	Paydown		2,573,831	2,573,831	2,595,548	2,594,229	0	(20,398)	0	(20,398)	0	2,573,831	0	0	0	16,146	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		03/01/2012	Paydown		775,096	775,096	784,784	784,035	0	(8,939)	0	(8,939)	0	775,096	0	0	0	4,826	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2012	Paydown		475,525	475,525	489,197	488,317	0	(12,791)	0	(12,791)	0	475,525	0	0	0	3,621	08/01/2024	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2012	Paydown		1,128,628	1,128,628	1,191,761	1,185,051	0	(56,423)	0	(56,423)	0	1,128,628	0	0	0	10,822	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		03/01/2012	Paydown		36,455	36,455	38,073	37,982	0	(1,527)	0	(1,527)	0	36,455	0	0	0	222	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2012	Paydown		281,144	281,144	285,976	285,796	0	(4,653)	0	(4,653)	0	281,144	0	0	0	1,643	11/01/2025	1
353205-AV-9	FRANKLIN CNTY OH Rev 1.100% 03/09/12		03/09/2012	Maturity		1,000,000	1,000,000	1,001,970	1,000,361	0	(361)	0	(361)	0	1,000,000	0	0	0	10,969	03/09/2012	1FE
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2012	Paydown		77,161	77,161	79,307	77,637	0	(476)	0	(476)	0	77,161	0	0	0	825	05/16/2032	1
38374M-NH-8	GNR 2005-95 GO 0.000% 01/20/31		02/01/2012	Paydown		10,434	10,434	10,253	10,416	0	18	0	18	0	10,434	0	0	0	0	01/20/2031	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2012	Paydown		87,922	87,922	91,700	91,391	0	(3,469)	0	(3,469)	0	87,922	0	0	0	660	08/20/2026	1
38378B-DY-2	GNR 2012-22 IO 1.683% 02/01/27		03/01/2012	Paydown		0	0	3,700	0	0	(3,700)	0	(3,700)	0	0	0	0	0	55	02/01/2027	1
485107-CK-0	KC MO TIF VRDN 0.200% 11/01/28		02/03/2012	STERN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	4,030	11/01/2028	1FE
485107-CK-0	KC MO TIF VRDN 0.200% 11/01/28		03/01/2012	Redemption 100.0000		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	118	11/01/2028	1FE
647110-FB-6	NM EDL 1.124% 12/01/28		03/01/2012	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	119	12/01/2028	1FE
677555-UY-8	OH ECON DEV REV OEBF 6.410% 06/01/12		03/01/2012	Various		385,000	385,000	385,000	385,000	0	0	0	0	0	385,000	0	0	0	6,170	06/01/2012	1FE
677555-WD-2	OH ECON DEV REV OEBF 5.350% 06/01/18		03/01/2012	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	2,140	06/01/2018	1FE
677555-WX-8	OH ECON DEV REV OEBF 4.820% 03/01/15		03/01/2012	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,265	03/01/2015	1FE
677555-XK-5	OH ECON DEV REV OEBF OHIO ECON TXB BD 6.000% 06/01/17		03/01/2012	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,000	06/01/2017	1FE
677555-YF-5	OH ECON DEV REV OEBF DEVELOPMENT 6.125% 09/01/19		03/01/2012	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	1,914	09/01/2019	1FE
677555-YZ-1	OH ECON DEV REV OEBF DEVELOPMENT 5.875% 09/01/19		03/01/2012	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,469	09/01/2019	1FE
677555-ZP-2	OH ECON DEV REV OEBF 4.000% 09/01/15		03/01/2012	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,050	09/01/2015	1FE
709163-ER-6	PENNSYLVANIA ST HIGHER ED 10.703% Perpet.		02/02/2012	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	239	01/01/9999	1FE
709163-EV-7	PENNSYLVANIA ST HIGHER ED 4.758% Perpet.		03/16/2012	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	816	01/01/9999	1FE
709163-GU-7	PENNSYLVANIA ST HIGHER ED 4.162% Perpet.		03/14/2012	Redemption 100.0000		175,000	175,000	174,966	174,966	0	34	0	34	0	175,000	0	0	0	1,010	01/01/9999	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						68,815,608	57,824,912	69,420,588	68,804,225	292,665	(852,665)	0	(560,000)	0	68,497,288	0	318,320	318,320	871,032	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2012	Paydown		468,271	468,271	403,884	421,595	0	46,676	0	46,676	0	468,271	0	0	0	3,930	05/25/2033	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2012	Paydown		930	930	745	705	0	225	0	225	0	930	0	0	0	17	12/25/2031	1FM
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.030% 04/25/31		03/01/2012	Paydown		171,583	171,583	171,512	171,182	0	401	0	401	0	171,583	0	0	0	1,472	04/25/2031	1FM
01877K-AA-1	ALLIANCE PIPELINE 7.770% 06/30/15		01/01/2012	Various		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	0	12/31/2014	1FE
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		03/01/2012	Paydown		109,401	109,401	85,727	85,700	0	23,701	0	23,701	0	109,401	0	0	0	1,012	05/25/2036	4FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2012	Paydown		84,140	164,606	149,493	145,321	0	6,594	0	6,594	0	84,140	0	0	0	1,981	01/25/2037	5FM
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		03/01/2012	Paydown		86,091	86,091	61,597	61,192	0	24,898	0	24,898	0	86,091	0	0	0	971	04/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2012	Paydown		172,144	172,144	156,413	156,402	0	15,742	0	15,742	0	172,144	0	0	0	1,765	09/25/2037	4FM
02528Q-AA-9	ACAR 2012-1 A1 1.960% 01/15/14		03/15/2012	Paydown		23,821	23,821	23,821	0	0	0	0	0	0	23,821	0	0	0	29	01/15/2014	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2012	Paydown		204,373	204,373	203,766	203,544	0	828	0	828	0	204,373	0	0	0	1,564	09/25/2035	2FM
02660T-ET-6	AHM 2005-2 5A3 5.077% 09/25/35		03/01/2012	Paydown		26,959	26,959	25,931	26,672	0	287	0	287	0	26,959	0	0	0	205	09/25/2035	1FM
02666Q-B6-9	AMERICAN HONDA FINANCE 4.625% 04/02/13		03/13/2012	Various		589,325	565,000	590,256	0	0	(1,490)	0	(1,490)	0	588,765	0	560	560	10,928	05/11/2007	1FE
030613-AD-5	AMCAR 2007-AX A4 0.282% 10/06/13		01/06/2012	Paydown		217,918	217,918	216,998	217,392	0	526	0	526	0	217,918	0	0	0	59	10/06/2013	1FE
030615-AG-3	APART 2007-1 D 5.620% 09/08/14		01/08/2012	Paydown		314,000	314,000	314,932	314,418	0	(418)	0	(418)	0	314,000	0	0	0	1,471	09/08/2014	1FE
030616-AF-3	APART 2007-2M A4A 5.350% 03/08/16		03/08/2012	Paydown		33,757	33,757	34,685	34,468	0	(711)	0	(711)	0	33,757	0	0	0	299	03/08/2016	1FE
03063E-AF-4	AMCAR 2007-CM A4B 0.323% 04/07/14		03/06/2012	Paydown		25,545	25,545	25,534	0	0	11	0	11	0	25,545	0	0	0	7	04/07/2014	1FE
031162-BD-1	AMGEN INC 3.450% 10/01/20		01/12/2012	WELLS FARGO		7,889,700	8,000,000	7,970,320	7,973,381	0	126	0	126	0	7,973,506	0	(83,806)	(83,806)	81,458	10/01/2020	2FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		03/01/2012	Paydown		615	615	626	655	0	(40)	0	(40)	0	615	0	0	0	5	12/25/2027	1FM
045054-AA-1	ASHTEAD CAPITAL INC 9.000% 08/15/16		01/09/2012	DEUTSCHE BANK		1,143,138	1,090,000	1,095,839	1,092,277	0	(7)	0	(7)	0	1,092,270	0	50,867	50,867	40,058	08/15/2014	4FE
04939M-AF-6	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		03/06/2012	Tax Free Exchange		2,007,113	1,943,000	2,011,005	2,009,672	0	(2,558)	0	(2,558)	0	2,007,113	0	0	0	38,253	06/15/2016	4FE
05348E-AK-5	AVALONBAY COMMUNITIES 5.500% 01/15/12		01/15/2012	Maturity		739,000	739,000	737,640	738,946	0	54	0	54	0	739,000	0	0	0	20,323	01/15/2012	2FE
05523U-AG-5	BAE SYSTEMS HOLDINGS INC 4.950% 06/01/14		02/16/2012	CORTVIEW CAPITAL SECURITIES LL		320,010	300,000	318,924	317,629	0	(1,010)	0	(1,010)	0	316,618	0	3,392	3,392	3,341	06/01/2014	2FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2012	Paydown		82,570	82,570	72,144	72,126	0	10,444	0	10,444	0	82,570	0	0	0	782	10/25/2036	3FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2012	Paydown		143,936	143,936	143,464	143,303	0	633	0	633	0	143,936	0	0	0	1,196	09/25/2035	2FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2012	Paydown		208,791	208,791	197,111	201,919	0	6,872	0	6,872	0	208,791	0	0	0	1,766	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2012	Paydown		258,596	258,596	253,202	255,216	0	3,379	0	3,379	0	258,596	0	0	0	2,447	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2012	Paydown		23,544	23,544	22,404	22,857	0	687	0	687	0	23,544	0	0	0	233	08/25/2035	1FM
05947U-ES-3	BACM 2002-PB2 A4 6.186% 06/11/35		03/01/2012	Paydown		709,181	709,181	739,127	708,081	0	1,100	0	1,100	0	709,181	0	0	0	5,517	06/11/2035	1FM
05947U-LX-4	BACM 2003-2 A3 4.873% 03/11/41		02/02/2012	KGS-ALPHA CAPITAL MARKETS		2,292,261	2,250,763	2,285,931	2,272,761	0	7,359	0	7,359	0	2,280,120	0	12,141	12,141	20,108	03/11/2041	1FM
05947U-LX-4	BACM 2003-2 A3 4.873% 03/11/41		02/01/2012	Paydown		1,232,853	1,232,853	1,252,116	1,244,902	0	(12,050)	0	(12,050)	0	1,232,853	0	0	0	9,881	03/11/2041	1FM
05947U-R7-5	BACM 2005-3 ASB 4.589% 07/10/43		03/01/2012	Paydown		2,004	2,004	2,067	2,055	0	(51)	0	(51)	0	2,004	0	0	0	16	07/10/2043	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2012	Paydown		142,196	142,196	135,853	138,175	0	4,021	0	4,021	0	142,196	0	0	0	1,421	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		03/01/2012	Paydown		485,268	485,268	470,900	476,816	0	8,452	0	8,452	0	485,268	0	0	0	3,507	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		03/01/2012	Paydown		201,350	201,350	165,107	167,598	0	33,753	0	33,753	0	201,350	0	0	0	1,910	03/25/2035	2AM
05948X-CP-4	BOAMS 2003-3 1A6 5.500% 05/25/33		01/01/2012	Paydown		1,112	1,112	1,128	1,108	0	4	0	4	0	1,112	0	0	0	5	05/25/2033	1FM
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		03/01/2012	Paydown		191,788	191,788	185,480	187,646	0	4,142	0	4,142	0	191,788	0	0	0	2,084	06/25/2033	4FM
059497-AU-1	BACM 2007-1 A2 5.381% 01/15/49		03/01/2012	Paydown		2,878,638	2,878,638	2,884,373	2,872,732	0	5,906	0	5,906	0	2,878,638	0	0	0	35,114	01/15/2049	1FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		03/01/2012	Paydown		262,649	262,649	213,074	230,653	0	31,996	0	31,996	0	262,649	0	0	0	2,113	07/25/2034	1FM
05949A-TX-8	BOAMS 2004-8 2B1 6.000% 10/25/34		03/01/2012	Paydown		5,271	5,271	3,747	3,938	0	1,333	0	1,333	0	5,271	0	0	0	53	10/25/2034	1FM
05949C-AX-4	BOAMS 2005-5 1A22 5.000% 06/25/35		03/01/2012	Paydown		709,594	709,594	708,762	707,189	0	2,405	0	2,405	0	709,594	0	0	0	5,572	06/25/2035	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2012	Paydown		298,777	298,777	293,751	295,689	0	3,088	0	3,088	0	298,777	0	0	0	2,537	12/25/2035	2FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.914% 01/25/36		03/01/2012	Paydown		977,501	977,501	972,994	977,501	0	0	0	0	0	977,501	0	0	0	3,503	01/25/2036	5FM
05949T-AX-7	BAFC 2006-1 1A23 5.750% 01/25/36		03/30/2012	Various		4,678,125	5,000,000	4,678,125	4,993,573	0	737	0	737	0	4,994,309	0	(316,184)	(316,184)	74,271	01/25/2036	3FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		03/01/2012	Paydown		1	1,037,581	55,336	13,528	36,744	(9,217)	0	27,527	0	1	0	0	0	14,239	09/25/2036	1FM
05950P-AJ-2	BAFC 2006-H 3A2 5.694% 09/20/46		03/01/2012	Paydown		600,287	600,287	582,819	566,680	0	33,607	0	33,607	0	600,287	0	0	0	5,690	09/20/2046	5FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2012	Paydown		111,712	173,200	175,870	92,693	82,813	(2,307)	0	80,506	0	111,712	0	0	0	1,883	01/25/2037	1FM
059522-AX-0	BAFC 2007-C 1A5 5.538% 05/20/36		03/01/2012	Paydown		388,148	388,148	181,478	152,035	29,034	207,079	0	236,113	0	388,148	0	0	0	3,874	05/20/2036	5FM
059522-BB-7	BAFC 2007-C 3A2 5.554% 05/20/36		03/01/2012	Paydown		46,137	46,137	12,733	5,869	1,016	39,251	0	40,267	0	46,137	0	0	0	516	05/20/2036	4FM
05952H-AZ-2	BOAMS 2007-1 1A24 6.000% 03/25/37		03/01/2012	Paydown		27,076	27,076	24,724	25,544	0	1,532	0	1,532	0	27,076	0	0	0	406	03/25/2037	2FM
05954C-BE-7	BOAMS 2007-3 B1 6.000% 09/25/37		03/02/2012	Paydown		4	1,454,558	51	0	0	4	0	4	0	4	0	0	0	0	09/25/2037	1FM
07325D-AB-0	BAYV 2006-C 1A1 6.035% 11/28/36		03/01/2012	Paydown		20,893	20,893	18,125	20,663	0	230	0	230	0	20,893	0	0	0	220	11/28/2036	1FM
07383F-E9-5	BSCMS 2004-PWR4 A2 5.286% 06/11/41		03/01/2012	Paydown		12,291	12,291	12,811	12,694	0	(403)	0	(403)	0	12,291	0	0	0	111	06/11/2041	1FM
07383F-MN-5	BSCMS 2002-PBW1 A2 4.720% 11/11/35		03/01/2012	Paydown		118,429	118,429	121,390	119,873	0	(1,443)	0	(1,443)	0	118,429	0	0	0	970	11/11/2035	1FM
07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46		03/01/2012	Paydown		56,221	56,221	56,499	56,195	0	26	0	26	0	56,221	0	0	0	443	02/13/2046	1FM
07383U-BU-8	BEAR STEARNS 2000-1 5A 9.470% 09/28/26		03/01/2012	Paydown		5,765	5,765	5,828	5,756	0	9	0	9	0	5,765	0	0	0	123	09/28/2026	1FM
07388V-AB-4	BSCMS 2007-T26 A2 5.330% 01/12/45		03/01/2012	Paydown		85,774	85,774	87,007	85,888	0	(115)	0	(115)	0	85,774	0	0	0	593	01/12/2045	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
081437-AE-5	BEMIS COMPANY INC 4.875% 04/01/12		02/03/2012	BARCLAYS		201,236	200,000	202,204	201,755	0	(722)	0	(722)	0	201,033	0	203	203	3,440	04/01/2012	2FE
10075E-AW-8	BOSTON GAS COMPANY 6.800% 11/30/12		01/19/2012	CORTVIEW CAPITAL SECURITIES LL		679,933	650,000	678,321	0	0	(91)	0	(91)	0	678,229	0	1,703	1,703	13,874	03/11/2011	2FE
12489W-QD-9	CBASS 2005-CB8 AF2 5.303% 12/25/35		03/01/2012	Paydown		99,947	99,947	99,944	99,665	0	283	0	283	0	99,947	0	0	0	656	12/25/2035	3FM
1248ME-AG-4	CBASS 2007-CB4 A2D 5.863% 04/25/37		03/01/2012	Paydown		25,112	25,112	20,592	20,692	0	4,421	0	4,421	0	25,112	0	0	0	276	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 5.971% 01/25/37		03/01/2012	Paydown		528	528	328	323	0	205	0	205	0	528	0	0	0	3	01/25/2037	3FM
1248P8-AB-5	CBASS 2006-MH1 AF2 5.650% 10/25/36		03/01/2012	Paydown		210,586	210,586	210,561	209,807	0	779	0	779	0	210,586	0	0	0	2,358	10/25/2036	1FE
125196-AA-3	CFAST 2007-A B 6.250% 05/08/14		02/08/2012	Paydown		300,000	300,000	305,344	303,318	0	(3,318)	0	(3,318)	0	300,000	0	0	0	3,125	05/08/2014	1FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2012	Paydown		23,584	23,584	11,217	11,204	0	12,380	0	12,380	0	23,584	0	0	0	260	02/25/2037	5FM
12544D-BB-4	CWHL 2007-14 M 6.250% 09/25/37		03/01/2012	Paydown		2	2,143,600	1,060	190	0	(188)	0	(188)	0	2	0	0	0	0	09/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2012	Paydown		4,696	4,696	4,694	4,694	0	3	0	3	0	4,696	0	0	0	51	11/15/2019	4AM
126193-AB-7	CPS 2010-A A 2.890% 03/15/16		03/15/2012	Paydown		38,429	38,429	38,549	38,500	0	(71)	0	(71)	0	38,429	0	0	0	189	03/15/2016	1FE
12623D-AC-7	COMM 2011-FL1 B 3.170% 12/17/13		03/17/2012	Paydown		3,169	3,169	3,070	3,082	0	87	0	87	0	3,169	0	0	0	12	12/17/2013	1FM
12626P-AE-3	CRH AMERICA INC 5.300% 10/15/13		03/19/2012	CORTVIEW CAPITAL SECURITIES LL		315,006	300,000	313,170	0	0	(1,310)	0	(1,310)	0	311,860	0	3,146	3,146	6,934	10/15/2013	2FE
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2012	Paydown		396,371	396,371	322,300	322,180	0	74,190	0	74,190	0	396,371	0	0	0	4,032	11/25/2036	4FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 11/25/36		03/01/2012	Paydown		308,248	308,248	269,031	268,966	0	39,283	0	39,283	0	308,248	0	0	0	2,630	11/25/2036	4FM
126650-AF-7	CVS CORP 7.770% 01/10/12		01/10/2012	Various		4,047,747	4,047,747	4,047,747	4,047,747	0	0	0	0	0	4,047,747	0	0	0	26,209	01/10/2012	3AM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2012	Paydown		87,338	87,338	82,828	84,488	0	2,850	0	2,850	0	87,338	0	0	0	765	02/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.030% 02/25/35		03/01/2012	Paydown		2,527,379	2,527,379	2,549,888	2,520,656	0	6,722	0	6,722	0	2,527,379	0	0	0	24,071	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2012	Paydown		661,304	661,304	649,111	655,034	0	6,270	0	6,270	0	661,304	0	0	0	6,506	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2012	Paydown		660,438	660,438	665,391	663,829	0	(3,391)	0	(3,391)	0	660,438	0	0	0	5,537	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2012	Paydown		55,072	55,072	51,402	51,400	0	3,673	0	3,673	0	55,072	0	0	0	532	10/25/2035	4FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2012	Paydown		34,783	34,783	32,464	32,463	0	2,320	0	2,320	0	34,783	0	0	0	336	10/25/2035	4FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2012	Paydown		110,758	110,758	106,986	108,441	0	2,317	0	2,317	0	110,758	0	0	0	1,029	05/25/2035	4FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2012	Paydown		178,623	178,623	173,529	176,855	0	1,767	0	1,767	0	178,623	0	0	0	1,547	07/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2012	Paydown		22,849	22,849	22,392	22,547	0	302	0	302	0	22,849	0	0	0	198	08/25/2035	4FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2012	Paydown		124,176	124,176	123,414	124,083	0	93	0	93	0	124,176	0	0	0	1,157	10/25/2035	5FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2012	Paydown		154,877	154,877	143,261	147,190	0	7,687	0	7,687	0	154,877	0	0	0	1,447	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2012	Paydown		212,360	212,360	212,294	211,951	0	409	0	409	0	212,360	0	0	0	1,866	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2012	Paydown		112,367	282,080	220,368	220,294	0	18,039	0	18,039	0	112,366	0	0	0	3,689	05/25/2036	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2012	Paydown		114,146	114,146	79,013	74,527	0	39,619	0	39,619	0	114,146	0	0	0	1,111	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2012	Paydown		341,814	341,814	327,315	335,943	0	5,871	0	5,871	0	341,814	0	0	0	3,112	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2012	Paydown		507,081	507,081	503,753	504,932	0	2,149	0	2,149	0	507,081	0	0	0	4,641	11/25/2035	3FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2012	Paydown		1,023,065	1,023,065	1,016,671	1,019,112	0	3,953	0	3,953	0	1,023,065	0	0	0	10,582	11/25/2035	2FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		03/01/2012	Paydown		395,686	395,686	377,972	392,212	0	3,474	0	3,474	0	395,686	0	0	0	2,966	10/25/2033	1FM
12669E-ZF-6	CWHL 2003-34 A5 4.500% 09/25/33		03/01/2012	Paydown		38,755	38,755	39,094	38,895	0	(140)	0	(140)	0	38,755	0	0	0	301	09/25/2033	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2012	Paydown		193,202	193,202	192,326	192,345	0	857	0	857	0	193,202	0	0	0	1,675	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2012	Paydown		341,713	341,713	320,810	333,354	0	8,359	0	8,359	0	341,713	0	0	0	2,485	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		03/01/2012	Paydown		146,798	146,798	141,614	143,849	0	2,949	0	2,949	0	146,798	0	0	0	1,236	08/25/2035	2FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		03/01/2012	Paydown		92,088	92,088	56,957	50,722	0	41,365	0	41,365	0	92,088	0	0	0	901	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 03/25/37		03/01/2012	Paydown		10,685	10,685	7,966	7,904	0	2,781	0	2,781	0	10,685	0	0	0	104	03/25/2037	3FM
15005M-AD-6	CEDAR BRAKES I LLC SERIES B 8.500% 02/15/14		02/15/2012	Redemption 100.0000		442,365	442,365	442,365	442,365	0	0	0	0	0	442,365	0	0	0	18,801	02/15/2014	2AM
15131G-RK-2	CDMC 2003-7P A2 4.834% 06/25/17		03/01/2012	Paydown		50,478	50,478	51,930	50,660	0	(181)	0	(181)	0	50,478	0	0	0	420	06/25/2017	1FM
15132E-LC-0	CDMC 2005-1 A5 5.465% 02/18/35		03/01/2012	Paydown		253,980	253,980	253,823	253,536	0	444	0	444	0	253,980	0	0	0	2,196	02/18/2035	1FM
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		03/01/2012	Paydown		328,524	328,524	328,524	328,524	0	0	0	0	0	328,524	0	0	0	2,935	10/25/2035	1FM
16162W-FB-0	CHASE 2003 S15 1A2 6.000% 01/25/34		03/01/2012	Paydown		19,998	19,998	19,589	19,882	0	116	0	116	0	19,998	0	0	0	123	01/25/2034	1FM
17025T-BS-9	CWHL 2007-15 M 6.352% 09/25/37		03/02/2012	Paydown		1	1,317,975	1,132	0	0	1	0	1	0	1	0	0	0	0	09/25/2037	1FM
171203-AC-6	CFAST 2009-A A3 2.820% 01/15/16		03/15/2012	Paydown		30,958	30,958	31,410	31,193	0	(235)	0	(235)	0	30,958	0	0	0	144	01/15/2016	1FE
17121E-AC-1	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange		3,811,000	3,811,000	3,811,000	3,811,000	0	0	0	0	0	3,811,000	0	0	0	41,048	06/15/2021	4FE
172973-N7-0	CMSI 2005-1 1A10 5.750% 02/25/35		03/01/2012	Paydown		237,325	237,325	241,033	237,677	0	(353)	0	(353)	0	237,325	0	0	0	2,060	02/25/2035	1FM
172973-YS-2	CMSI 2004-5 1A2 5.500% 08/25/34		03/01/2012	Paydown		100,048	100,048	98,985	99,506	0	542	0	542	0	100,048	0	0	0	883	08/25/2034	1FM
172973-ZJ-1	CMSI 2004-5 1A18 5.250% 08/25/34		03/01/2012	Paydown		2,156,838	2,156,838	2,156,838	2,156,838	0	0	0	0	0	2,156,838	0	0	0	18,082	08/25/2034	1FM
173067-AC-3	CGCMT 2004-C1 A3 5.251% 04/15/40		03/01/2012	Paydown		512,890	512,890	537,532	516,035	0	(3,146)	0	(3,146)	0	512,890	0	0	0	3,480	04/15/2040	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2012	Paydown		10,421	10,421	7,253	6,614	637	3,171	0	3,808	0	10,421	0	0	0	104	11/25/2036	6FM
201730-AD-0	CMAT 1999-C1 A4 6.975% 01/17/32		03/11/2012	Paydown		5,474	5,474	5,656	5,642	0	(168)	0	(168)	0	5,474	0	0	0	65	01/17/2032	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
205887-BE-1	CONAGRA FOODS INC 5.875% 04/15/14		03/14/2012	FTN FINANCIAL SECURITIES		3,829,625	3,500,000	3,515,295	3,507,164	0	(456)	0	(456)	0	3,506,707	0	322,918	322,918	86,493	04/15/2014	2FE
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		03/15/2012	Paydown		49,147	49,147	49,145	49,711	0	(564)	0	(564)	0	49,147	0	0	0	652	05/15/2033	1FM
210518-B@-4	CONSUMERS ENERGY CO 2.600% 10/15/15		01/18/2012	PRIVATE PLACEMENT		12,234,120	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	234,120	234,120	91,867	10/15/2015	2
21871D-AA-1	CORELOGIC INC 7.250% 06/01/21		01/12/2012	J P MORGAN SEC HI-YIELD		1,812,068	1,842,000	1,842,000	1,842,000	0	0	0	0	0	1,842,000	0	(29,933)	(29,933)	17,435	06/01/2021	4FE
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 0.190% 02/02/43		03/01/2012	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	51	02/02/2043	1FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2012	Redemption 100.0000		571,222	571,222	571,222	571,222	0	0	0	0	0	571,222	0	0	0	19,993	07/15/2026	4AM
22540A-JR-0	CSFB 1998-C2 D 7.130% 11/15/30		03/11/2012	Paydown		23,320	23,320	24,020	23,655	0	(335)	0	(335)	0	23,320	0	0	0	254	11/15/2030	1FM
22541N-MR-7	CSFB 2002-CKS4 A2 5.183% 11/15/36		03/01/2012	Paydown		728,489	728,489	715,911	715,911	0	12,578	0	12,578	0	728,489	0	0	0	8,420	11/15/2036	1FM
22541N-UJ-6	CSFB 2002-CP5 A2 4.940% 12/15/35		03/01/2012	Paydown		27,291	27,291	28,266	27,825	0	(534)	0	(534)	0	27,291	0	0	0	245	12/15/2035	1FM
22541Q-DJ-8	CSFB 2003-C3 A5 3.936% 05/15/38		03/01/2012	Paydown		164,702	164,702	150,278	161,342	0	3,360	0	3,360	0	164,702	0	0	0	950	05/15/2038	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2012	Paydown		116,250	116,250	111,868	113,719	0	2,531	0	2,531	0	116,250	0	0	0	1,008	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		03/01/2012	Paydown		619,965	619,965	617,349	616,628	0	3,336	0	3,336	0	619,965	0	0	0	4,572	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2012	Paydown		388,657	388,657	387,745	388,117	0	540	0	540	0	388,657	0	0	0	2,794	05/25/2035	2FM
22541S-AC-2	CSFB 2004-C1 A3 4.321% 01/15/37		03/01/2012	Paydown		414,258	414,258	401,685	412,612	0	1,646	0	1,646	0	414,258	0	0	0	3,064	01/15/2037	1FM
22541S-GK-8	CSFB 2004-3 1A9 5.250% 04/25/34		03/01/2012	Paydown		2,933,992	2,933,992	2,868,894	2,920,870	0	13,121	0	13,121	0	2,933,992	0	0	0	23,731	04/25/2034	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2012	Paydown		317,433	317,433	307,314	311,609	0	5,823	0	5,823	0	317,433	0	0	0	3,292	12/25/2034	1FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		03/01/2012	Paydown		97,702	97,702	94,686	95,681	0	2,021	0	2,021	0	97,702	0	0	0	906	10/25/2035	3FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		03/01/2012	Paydown		545,834	545,834	554,746	550,142	0	(4,309)	0	(4,309)	0	545,834	0	0	0	5,012	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2012	Paydown		119,141	119,141	115,208	116,763	0	2,378	0	2,378	0	119,141	0	0	0	934	06/25/2035	4FM
22545D-AB-3	CSMC 2006-C3 A2 5.815% 06/15/38		03/01/2012	Paydown		24,359	24,359	24,386	24,342	0	17	0	17	0	24,359	0	0	0	133	06/15/2038	1FM
22545Y-AB-7	CSMC 2007-C2 A2 5.448% 01/15/49		03/01/2012	Paydown		243,677	243,677	244,591	243,507	0	170	0	170	0	243,677	0	0	0	1,645	01/15/2049	1FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		03/01/2012	Paydown		16,185	16,185	16,621	16,419	0	(235)	0	(235)	0	16,185	0	0	0	191	09/15/2040	1FM
225470-AM-5	CSMC 2005-C5 A3 5.100% 08/15/38		02/01/2012	Paydown		626,269	626,269	635,663	634,491	0	(8,222)	0	(8,222)	0	626,269	0	0	0	5,323	08/15/2038	1FM
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		03/01/2012	Paydown		319,038	319,038	316,708	317,979	0	1,059	0	1,059	0	319,038	0	0	0	2,781	08/15/2038	1FM
225470-F6-5	CSMC 2006-C1 AAB 5.419% 02/15/39		03/01/2012	Paydown		190,329	190,329	202,061	200,052	0	(9,723)	0	(9,723)	0	190,329	0	0	0	1,775	02/15/2039	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 03/25/36		03/01/2012	Paydown		65,635	65,635	60,669	61,170	0	4,465	0	4,465	0	65,635	0	0	0	589	03/25/2036	1FM
226566-AM-9	CRICKET COMMUNICATIONS I 7.750% 10/15/20		02/17/2012	Various		1,421,055	1,465,000	1,400,906	1,404,228	0	670	0	670	0	1,404,898	0	16,157	16,157	39,266	10/15/2020	5FE
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC 8.875% 02/15/18		02/03/2012	CREDIT SUISSE FIRST BOSTON		3,163,538	2,909,000	2,993,707	2,978,456	0	(1,228)	0	(1,228)	0	2,977,228	0	186,309	186,309	124,067	02/15/2016	4FE
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		03/01/2012	Paydown		66,512	66,512	62,521	59,412	0	7,100	0	7,100	0	66,512	0	0	0	561	06/25/2036	3FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		03/01/2012	Paydown		106,940	106,940	108,006	107,824	0	(884)	0	(884)	0	106,940	0	0	0	696	06/01/2017	1FM
23322B-KJ-6	DLJCM 2000-CF1 B1 8.487% 06/10/33		03/01/2012	Paydown		16,143	16,143	16,254	16,123	0	20	0	20	0	16,143	0	0	0	140	06/10/2033	1FM
240019-BQ-1	DAYTON POWER & LIGHT 5.125% 10/01/13		03/07/2012	FTN FINANCIAL SECURITIES		15,946,050	15,000,000	15,438,700	15,179,398	0	(19,006)	0	(19,006)	0	15,160,392	0	785,658	785,658	343,802	10/01/2013	2FE
244217-BG-9	JOHN DEERE CAPITAL 7.000% 03/15/12		03/15/2012	Maturity		2,000,000	2,000,000	2,168,720	2,006,335	0	(6,335)	0	(6,335)	0	2,000,000	0	0	0	70,000	03/15/2012	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2012	Paydown		447,352	447,352	423,936	439,351	0	8,001	0	8,001	0	447,352	0	0	0	4,463	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2012	Paydown		210,176	210,176	198,582	198,575	0	11,601	0	11,601	0	210,176	0	0	0	1,628	09/25/2035	4FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2012	Paydown		52,722	52,722	48,214	48,303	0	4,419	0	4,419	0	52,722	0	0	0	453	02/25/2036	2FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		03/01/2012	Paydown		1,132	2,645	2,758	1,438	1,311	(104)	0	1,207	0	1,133	0	0	0	32	10/25/2036	1FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		03/01/2012	Paydown		114,223	271,669	237,909	136,590	100,759	9,692	0	110,451	0	114,223	0	0	0	3,194	10/25/2036	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		03/01/2012	Paydown		229,114	229,114	197,614	189,227	0	39,886	0	39,886	0	229,114	0	0	0	2,974	06/25/2036	1FM
25459H-AG-0	DIRECTV HLDS/FN 7.625% 05/15/16		03/05/2012	J P MORGAN SEC HI-YIELD		786,563	750,000	808,125	784,345	0	(2,949)	0	(2,949)	0	781,396	0	5,167	5,167	17,951	05/15/2012	2FE
25459H-BD-6	DIRECTV HLDS/FN 3.800% 03/15/22		03/05/2012	Various		5,006,490	5,000,000	4,997,900	0	0	0	0	0	0	4,997,900	0	8,590	8,590	0	03/15/2022	2FE
264399-DW-3	DUKE ENERGY CORP 6.250% 01/15/12		01/15/2012	Various		4,250,000	4,250,000	4,141,203	4,249,080	0	920	0	920	0	4,250,000	0	0	0	132,813	01/15/2012	1FE
26439R-AJ-5	SPECTRA 6.250% 02/15/13		03/02/2012	CORTVIEW CAPITAL SECURITIES LL		209,784	200,000	210,106	209,591	0	(1,551)	0	(1,551)	0	208,039	0	1,745	1,745	7,014	02/15/2013	2FE
268520-AA-1	EH HOLDING CORP 6.500% 06/15/19		02/28/2012	Tax Free Exchange		686,000	686,000	686,000	686,000	0	0	0	0	0	686,000	0	0	0	9,042	06/15/2019	4FE
268520-AC-7	EH HOLDING CORP 7.625% 06/15/21		02/28/2012	Tax Free Exchange		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	4,020	06/15/2021	4FE
281397-BB-4	EDUCATION LN ASSET BACKED 2003-2 2A13 1.690% Perpet.		01/11/2012	BANK OF NEW YORK		1,221,750	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	(128,250)	(128,250)	0	01/01/9999	1FE
28148V-AA-3	EDUCATION LOAN CO TRUST ARS 1.329% Perpet.		01/04/2012	ZIONS FIRST NATIONAL		540,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(60,000)	(60,000)	701	01/01/9999	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2012	Redemption 100.0000		13,478	13,478	13,478	13,478	0	0	0	0	0	13,478	0	0	0	315	01/19/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29266R-AA-6	ENERGIZER HOLDINGS INC 4.700% 05/19/21		02/17/2012	Tax Free Exchange		8,998,709	9,000,000	8,999,280	8,998,877	0	(168)	0	(168)	0	8,998,709	0	0	0	103,400	05/19/2021	2FE
29273R-AD-1	ENERGY TRANSFER PARTNERS 5.650% 08/01/12		01/04/2012	CORTVIEW CAPITAL SECURITIES LL		230,362	225,000	233,222	230,441	0	(206)	0	(206)	0	230,235	0	127	127	5,579	08/01/2012	2FE
29273R-AG-4	ENERGY TRANSFER PARTNERS 6.000% 07/01/13		01/09/2012	CORTVIEW CAPITAL SECURITIES LL		52,668	50,000	52,554	0	0	(14)	0	(14)	0	52,539	0	129	129	92	07/01/2013	2FE
29273R-AL-3	ENERGY TRANSFER PARTNERS 8.500% 04/15/14		02/07/2012	TENDER OFFER		82,092	71,000	80,610	0	0	(232)	0	(232)	0	80,378	0	1,714	1,714	1,878	10/02/2008	2FE
29379V-AK-9	ENTERPRISE PRODUCTS OPER 5.900% 04/15/13		01/24/2012	CORTVIEW CAPITAL SECURITIES LL		165,963	158,000	165,707	0	0	(17)	0	(17)	0	165,690	0	273	273	2,641	02/17/2009	2FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		03/01/2012	Paydown		338,577	338,577	338,577	341,155	0	(2,578)	0	(2,578)	0	338,577	0	0	0	3,989	12/25/2033	1FM
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 7.150% 09/28/12		03/28/2012	Redemption 100.0000		906	906	867	902	0	5	0	5	0	906	0	0	0	32	09/28/2012	2AM
319963-AP-9	FIRST DATA CORP 9.875% 09/24/15		03/14/2012	DEUTSCHE BANK		427,230	423,000	384,020	398,121	0	1,279	0	1,279	0	399,400	0	27,830	27,830	19,609	09/24/2015	5FE
319963-AY-0	FIRST DATA CORP 8.250% 01/15/21		03/14/2012	DEUTSCHE BANK		1,837,466	1,887,000	1,759,628	1,768,200	0	1,576	0	1,576	0	1,769,776	0	67,690	67,690	105,515	01/15/2021	5FE
32051G-KU-8	FHASI 2005-2 1A2 5.500% 05/25/35		03/01/2012	Paydown		2,011,043	2,011,043	2,037,438	2,004,293	0	6,751	0	6,751	0	2,011,043	0	0	0	16,764	05/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2012	Paydown		122,535	122,535	117,046	117,126	0	5,409	0	5,409	0	122,535	0	0	0	950	08/25/2035	3FM
32052L-AC-7	FHASI 2006-2 1A3 6.000% 08/25/36		03/01/2012	Paydown		158,529	158,529	145,846	150,139	0	8,390	0	8,390	0	158,529	0	0	0	1,570	08/25/2036	1FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		03/01/2012	Paydown		163,936	163,936	149,182	151,043	0	12,893	0	12,893	0	163,936	0	0	0	2,073	08/25/2036	1FM
32052W-AP-4	FHAMS 2007-FA4 1A14 6.250% 08/25/37		02/01/2012	Paydown		2,179	496,181	9,086	2,755	0	229	0	229	0	2,983	0	(805)	(805)	4,029	08/25/2037	1FM
337756-AB-6	FISHER COMMNICATIONS INC 8.625% 09/15/14		01/16/2012	Call 101.4375		3,409,314	3,361,000	3,370,720	3,346,439	0	(53)	0	(53)	0	3,346,386	0	62,929	62,929	97,434	09/15/2014	4FE
34528W-AJ-0	FORDO 2007-B B 5.690% 11/15/12		02/15/2012	Paydown		280,872	280,872	291,098	282,501	0	(1,629)	0	(1,629)	0	280,872	0	0	0	2,279	11/15/2012	1FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		03/01/2012	Paydown		211	211	216	212	0	(1)	0	(1)	0	211	0	0	0	2	06/25/2028	1FM
36158Y-FT-1	GECMC 2002-2A A3 5.349% 08/11/36		03/01/2012	Paydown		3,886,221	3,886,221	3,831,571	3,875,914	0	10,307	0	10,307	0	3,886,221	0	0	0	37,162	08/11/2036	1FM
361849-F3-1	GMACC 2004-C2 A2 4.760% 08/10/38		03/01/2012	Paydown		236,865	236,865	240,528	236,918	0	(53)	0	(53)	0	236,865	0	0	0	1,926	08/10/2038	1FM
361849-J7-8	GMACC 2004-C3 A4 4.547% 12/10/41		03/01/2012	Paydown		420,877	420,877	408,152	419,092	0	1,785	0	1,785	0	420,877	0	0	0	4,784	12/10/2041	1FM
361849-XC-1	GMACC 2003-C1 A1 3.337% 05/10/36		03/01/2012	Paydown		17,003	17,003	17,306	17,069	0	(65)	0	(65)	0	17,003	0	0	0	97	05/10/2036	1FM
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		03/01/2012	Paydown		107,394	107,394	107,394	107,394	0	0	0	0	0	107,394	0	0	0	1,009	09/25/2034	4FM
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 09/25/34		03/01/2012	Paydown		1,010,519	1,010,519	1,018,887	1,010,899	0	(380)	0	(380)	0	1,010,519	0	0	0	10,090	09/25/2034	1FM
36185N-S2-7	GMACM 2004-JR1 A8 5.250% 12/25/14		02/01/2012	Paydown		224,593	224,593	230,629	225,824	0	(1,231)	0	(1,231)	0	224,593	0	0	0	1,360	12/25/2014	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2012	Paydown		315,372	418,747	438,410	283,689	153,761	(18,703)	0	135,058	0	315,372	0	0	0	4,842	07/25/2037	1FM
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		03/01/2012	Paydown		110,447	110,447	102,553	100,658	0	9,789	0	9,789	0	110,447	0	0	0	855	12/25/2036	4FM
3622MP-AN-8	GSR 2007-1F 2A4 5.500% 01/25/37		03/01/2012	Paydown		61,040	61,040	57,377	58,917	0	2,122	0	2,122	0	61,040	0	0	0	839	01/25/2037	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		03/01/2012	Paydown		35,403	35,403	23,940	22,993	854	11,555	0	12,409	0	35,403	0	0	0	487	01/25/2037	6FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2012	Paydown		39,023	39,023	39,041	38,945	0	78	0	78	0	39,023	0	0	0	297	02/25/2036	4FM
362341-8Y-8	GSAMP 2006-1F 2M1 5.770% 02/25/36		03/01/2012	Paydown		1	1,921,451	16,602	1,837	11,876	(3,830)	0	8,046	0	1	0	0	0	0	02/25/2036	1FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2012	Paydown		18,797	18,797	17,893	18,288	0	510	0	510	0	18,797	0	0	0	194	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2012	Paydown		158,815	158,815	163,576	162,610	0	(3,796)	0	(3,796)	0	158,815	0	0	0	997	08/10/2043	1FM
36828Q-AD-8	GECMC 2003-C1 A4 4.819% 01/10/38		03/01/2012	Paydown		22,835	22,835	24,125	22,955	0	(120)	0	(120)	0	22,835	0	0	0	187	01/10/2038	1FM
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		03/01/2012	Paydown		112,363	112,363	107,026	109,139	0	3,224	0	3,224	0	112,363	0	0	0	978	04/25/2032	6FM
39153V-AQ-7	GALC 2009-1 A3 2.540% 03/15/13		03/15/2012	Paydown		72,731	72,731	73,407	73,118	0	(388)	0	(388)	0	72,731	0	0	0	305	03/15/2013	1FE
396789-DV-8	GCCFC 2003-C1 A4 4.111% 07/05/35		03/01/2012	Paydown		129,876	129,876	113,256	124,716	0	5,159	0	5,159	0	129,876	0	0	0	968	07/05/2035	1FM
396789-ER-6	GCCFC 2003-C2 A3 4.533% 01/05/36		03/01/2012	Paydown		100,808	100,808	103,297	101,587	0	(779)	0	(779)	0	100,808	0	0	0	763	01/05/2036	1FM
40432B-BH-1	HALO 2007-2 B1 5.796% 09/25/37		03/01/2012	Paydown		2	1,308,299	20,271	16,038	0	(3,918)	0	(3,918)	0	2	0	0	0	10,937	09/25/2037	1FM
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		03/01/2012	Paydown		33,300	33,300	5,401	5,378	0	27,922	0	27,922	0	33,300	0	0	0	221	05/25/2036	1FM
44929H-AH-1	ICON HEALTH & FITNESS 11.875% 10/15/16		02/10/2012	PRINCERIDGE GROUP LLC		5,501,200	6,774,000	6,743,721	6,745,822	0	588	0	588	0	6,746,411	0	(1,245,211)	(1,245,211)	258,141	10/15/2016	4FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		01/01/2012	Paydown		5,049	5,049	4,822	4,749	0	300	0	300	0	5,049	0	0	0	25	02/25/2036	4FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2012	Paydown		72,106	72,106	68,399	67,536	0	4,570	0	4,570	0	72,106	0	0	0	647	02/25/2036	4FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2012	Paydown		72,106	72,106	68,399	67,536	0	4,570	0	4,570	0	72,106	0	0	0	647	02/25/2036	4FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		03/01/2012	Paydown		93,384	173,493	154,076	154,034	0	5,687	0	5,687	0	93,383	0	0	0	2,261	02/25/2036	4FM
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		03/01/2012	Paydown		75,300	105,525	93,002	92,982	0	5,059	0	5,059	0	75,300	0	0	0	1,316	04/25/2036	4FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2012	Paydown		59,018	59,018	56,344	57,308	0	1,710	0	1,710	0	59,018	0	0	0	552	12/25/2035	3FM
456652-AG-1	IMJA 2007-A1 A7 6.000% 08/25/37		03/01/2012	Paydown		49,452	49,452	48,582	48,845	0	606	0	606	0	49,452	0	0	0	637	08/25/2037	4FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2012	Paydown		277,333	277,333	277,317	276,800	0	532	0	532	0	277,333	0	0	0	2,722	01/25/2036	3FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2012	Paydown		173,846	173,846	169,786	169,832	0	4,015	0	4,015	0	173,846	0	0	0	1,859	02/25/2036	5FM
466247-QX-4	JPMMT 2005-A3 11A1 4.471% 06/25/35		03/01/2012	Paydown		30,022	30,022	30,360	30,298	0	(275)	0	(275)	0	30,022	0	0	0	215	06/25/2035	1FM
46625M-LS-6	JPMCC 2002-C1 A3 5.376% 07/12/37		03/01/2012	Paydown		2,230,093	2,230,093	2,366,773	2,232,340	0	(2,247)	0	(2,247)	0	2,230,093	0	0	0	14,437	07/12/2037	1FM
46625M-NN-5	JPMCC 2002-CIB5 A1 4.372% 10/12/37		01/01/2012	Paydown		56,292	56,292	57,009	56,263	0	29	0	29	0	56,292	0	0	0	205	10/12/2037	1FM

STATEMENT AS OF MARCH 31, 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
46625M-NP-0	JPMCC 2002-CIB5 A2 5.161% 10/12/37		03/01/2012	Paydown		639,802	639,802	645,370	639,212	0	590	0	590	0	639,802	0	0	0	5,661	10/12/2037	1FM
46625M-P2-9	JPMCC 2003-CB7 A4 4.879% 01/12/38		03/01/2012	Paydown		640,298	640,298	615,311	631,992	0	8,306	0	8,306	0	640,298	0	0	0	4,575	01/12/2038	1FM
46625M-RB-7	JPMCC 2002-C3 A2 4.994% 07/12/35		03/01/2012	Paydown		9,780	9,780	9,572	9,726	0	54	0	54	0	9,780	0	0	0	84	07/12/2035	1FM
46625M-YT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		03/01/2012	Paydown		21,642	21,642	22,616	22,054	0	(412)	0	(412)	0	21,642	0	0	0	191	08/12/2040	1FM
46627M-AA-5	JPALT 2005-S1 1A1 5.500% 12/25/35		03/01/2012	Paydown		96,227	96,227	88,107	87,677	0	8,550	0	8,550	0	96,227	0	0	0	920	12/25/2035	4FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		03/01/2012	Paydown		110,510	110,510	101,824	97,021	0	13,488	0	13,488	0	110,510	0	0	0	1,062	07/25/2036	4FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2012	Paydown		124,115	124,115	92,535	92,484	0	31,631	0	31,631	0	124,115	0	0	0	1,172	07/25/2036	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		03/01/2012	Paydown		353,891	353,891	378,608	373,878	0	(19,987)	0	(19,987)	0	353,891	0	0	0	3,160	05/15/2047	1FM
471109-AB-4	JARDEN CORP 7.500% 05/01/17		01/09/2012	CREDIT SUISSE FIRST BOSTON		12,228,821	11,469,000	11,577,418	11,626,593	0	(12,281)	0	(12,281)	0	11,614,312	0	614,509	614,509	169,646	05/01/2012	4FE
484168-AA-7	KANEB PIPE LINE OP PART 7.750% 02/15/12		02/15/2012	Various		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	581,250	02/15/2012	2FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		02/29/2012	Various		174,625	174,625	174,651	174,637	0	(12)	0	(12)	0	174,625	0	0	0	1,424	04/30/2018	1FE
50172C-AA-8	LAI VEHICLE LEASE 2010-A A 2.550% 09/15/16		03/15/2012	Paydown		58,416	58,416	58,329	58,365	0	51	0	51	0	58,416	0	0	0	274	09/15/2016	1FE
50177A-AB-5	LBCMT 2007-C3 A2 5.840% 06/15/12		03/11/2012	Paydown		120,973	120,973	122,949	122,051	0	(1,078)	0	(1,078)	0	120,973	0	0	0	1,765	06/15/2012	1FM
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		03/01/2012	Redemption 100.0000		37,887	37,887	37,588	37,787	0	101	0	101	0	37,887	0	0	0	463	04/01/2016	1
513075-AP-6	LAMAR MEDIA CORP 6.625% 08/15/15		02/27/2012	TENDER OFFER		1,857,778	1,811,000	1,683,740	1,747,490	0	1,908	0	1,908	0	1,749,398	0	108,380	108,380	59,010	08/15/2015	4FE
52108H-MU-5	LBUBS 02-C4 A5 4.853% 09/15/31		03/11/2012	Paydown		1,481,765	1,481,765	1,444,200	1,478,268	0	3,497	0	3,497	0	1,481,765	0	0	0	6,179	09/15/2031	1FM
52108H-P5-7	LBUBS 2004-C7 A4 4.395% 10/15/29		02/11/2012	Paydown		26,195	26,195	26,469	26,273	0	(79)	0	(79)	0	26,195	0	0	0	1,377	10/15/2029	1FM
52108H-UK-8	LBUBS 2003-C7 A2 4.064% 09/15/27		03/11/2012	Paydown		92,260	92,260	92,333	92,224	0	37	0	37	0	92,260	0	0	0	613	09/15/2027	1FM
52108H-XL-3	LBUBS 2003-C8 A3 4.830% 11/15/27		03/11/2012	Paydown		20,636	20,636	21,535	21,096	0	(459)	0	(459)	0	20,636	0	0	0	131	11/15/2027	1FM
52108M-AB-9	LBUBS 2005-C7 A2 5.103% 11/15/30		03/11/2012	Paydown		54,938	54,938	55,071	54,915	0	23	0	23	0	54,938	0	0	0	403	11/15/2030	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2012	Paydown		261,709	399,853	364,494	363,684	0	17,862	0	17,862	0	261,708	0	0	0	4,662	11/25/2036	5FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2012	Paydown		105,066	105,066	105,066	105,066	0	0	0	0	0	105,066	0	0	0	1,087	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2012	Paydown		122,132	122,132	121,952	122,045	0	87	0	87	0	122,132	0	0	0	1,269	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		03/01/2012	Paydown		281,010	281,010	250,381	250,334	0	30,676	0	30,676	0	281,010	0	0	0	2,141	12/25/2035	4FM
525221-GA-9	LXS 2005-10 2A3A 5.420% 01/25/36		03/01/2012	Paydown		189,150	255,389	221,229	221,172	0	19,005	0	19,005	0	189,150	0	0	0	2,587	01/25/2036	4FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		03/01/2012	Paydown		163,844	239,958	247,125	246,714	0	(6,756)	0	(6,756)	0	163,844	0	0	0	2,816	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2012	Paydown		1	152,034	122,120	49,201	72,663	0	0	72,663	0	1	0	0	0	2,215	11/25/2036	1FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		03/01/2012	Paydown		10,350	114,497	85,882	85,845	0	2,807	0	2,807	0	10,351	0	0	0	1,605	05/25/2037	1FM
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		03/07/2012	GLEACHER & CO SEC INC		122,265	114,000	118,732	117,400	0	(286)	0	(286)	0	117,114	0	5,151	5,151	6,555	02/15/2014	4FE
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		03/01/2012	Redemption 100.0000		39,644	39,644	39,787	39,691	0	(47)	0	(47)	0	39,644	0	0	0	497	02/01/2016	1
54021F-AA-6	LODGE APARTMENTS HLDGS CORPFLOAT 0.250% 03/01/26		02/10/2012	STERN		5,280,000	5,280,000	5,280,000	5,280,000	0	0	0	0	0	5,280,000	0	0	0	1,453	03/01/2026	1FE
54021F-AA-6	LODGE APARTMENTS HLDGS CORPFLOAT 0.250% 03/01/26		01/01/2012	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,502	03/01/2026	1FE
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		03/01/2012	Paydown		217,246	217,246	183,030	187,146	0	30,101	0	30,101	0	217,246	0	0	0	2,176	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		03/01/2012	Paydown		203,140	203,140	211,392	212,088	0	(8,949)	0	(8,949)	0	203,140	0	0	0	2,083	04/25/2033	1FM
56280P-AF-4	Manhattan Christian College Vrdn 0.350% 05/01/36		02/10/2012	KEY BANC-MCDONALD		3,625,000	3,625,000	3,625,000	3,625,000	0	0	0	0	0	3,625,000	0	0	0	4,244	05/01/2036	1FE
56280P-AF-4	Manhattan Christian College Vrdn 0.350% 05/01/36		02/02/2012	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	55	05/01/2036	1FE
565849-AD-8	MARATHON OIL CORP 6.000% 10/01/17		03/09/2012	BARCLAYS		2,346,980	2,000,000	2,140,040	2,106,242	0	(3,149)	0	(3,149)	0	2,103,093	0	243,887	243,887	54,333	10/01/2017	2FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 10/25/35		03/01/2012	Paydown		192,053	192,053	192,037	191,979	0	74	0	74	0	192,053	0	0	0	1,827	10/25/2035	1FM
590168-AH-3	MATS 2008-1 B 6.750% 04/15/15		03/15/2012	Paydown		19,915	19,915	20,254	0	0	(338)	0	(338)	0	19,915	0	0	0	224	04/15/2015	1FE
590188-4M-7	MERRILL LYNCH & CO 6.050% 05/16/16		02/17/2012	TENDER OFFER		1,000,000	1,000,000	982,810	991,044	0	197	0	197	0	991,241	0	8,759	8,759	15,293	05/16/2016	2FE
59022C-AB-9	MERRILL LYNCH & CO 6.220% 09/15/26		02/17/2012	TENDER OFFER		4,753,900	5,000,000	5,039,150	5,032,492	0	81	0	81	0	5,032,573	0	(278,673)	(278,673)	131,311	09/15/2026	2FE
59217G-AE-9	MET LIFE GLOB 2.000% 01/10/14		02/10/2012	CORTVIEW CAPITAL SECURITIES LL		304,875	300,000	299,904	299,915	0	3	0	3	0	299,919	0	4,956	4,956	3,583	01/10/2014	1FE
593074-AA-5	MEYER COOKWARE INDUS 0.240% 05/01/27		02/01/2012	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	70	05/01/2027	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/15/2012	Redemption 100.0000		138,000	138,000	138,000	138,000	0	0	0	0	0	138,000	0	0	0	3,913	08/01/2025	1FE
60467M-AA-9	MIRANT CORP 8.625% 06/30/12		01/01/2012	Various		(949,711)	(949,711)	(939,303)	(949,711)	0	0	0	0	0	(949,711)	0	0	0	0	12/30/2011	3AM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2012	Paydown		452,190	452,190	439,897	447,435	0	4,755	0	4,755	0	452,190	0	0	0	4,140	04/25/2034	1FM
61745M-XA-6	MSC 2004-HQ3 A3 4.490% 01/13/41		03/01/2012	Paydown		419,779	419,779	422,222	419,439	0	340	0	340	0	419,779	0	0	0	3,244	01/13/2041	1FM
61746S-BR-9	MORGAN STANLEY 5.375% 10/15/15		02/23/2012	UBS WARBURG		1,036,680	1,000,000	991,580	996,161	0	160	0	160	0	996,321	0	40,359	40,359	19,858	10/15/2015	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
61746W-HF-0	MSDWC 2001-TOP3 A4 6.390% 07/15/33		03/01/2012	Paydown		5,347	5,347	5,387	5,341	0	6	0	6	0	5,347	0	0	0	65	07/15/2033	1FM
61747Y-CQ-6	MORGAN STANLEY 2.993% 05/14/13		02/21/2012	MORGAN STANLEY FIXED INC		8,973,900	9,000,000	9,042,930	9,020,967	0	(2,190)	0	(2,190)	0	9,018,778	0	(44,878)	(44,878)	75,429	05/14/2013	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2012	Paydown		196,778	196,778	168,281	160,968	0	35,810	0	35,810	0	196,778	0	0	0	2,011	10/25/2036	3FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2012	Paydown		93,493	93,493	63,156	63,141	0	30,351	0	30,351	0	93,493	0	0	0	739	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		03/01/2012	Paydown		138,852	138,852	109,086	109,043	0	29,810	0	29,810	0	138,852	0	0	0	883	12/25/2036	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2012	Paydown		51,962	51,962	43,197	43,186	0	8,776	0	8,776	0	51,962	0	0	0	515	01/25/2047	4FM
629377-BQ-4	NRG ENERGY INC 7.875% 05/15/21		02/28/2012	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	67,594	05/15/2021	3FE
637432-CU-7	NATIONAL RURAL UTILITY 7.250% 03/01/12		03/01/2012	Maturity		8,340,000	8,340,000	8,989,936	8,366,292	0	(26,292)	0	(26,292)	0	8,340,000	0	0	0	302,325	03/01/2012	1FE
637432-LM-5	NATIONAL RURAL UTILITY 5.500% 07/01/13		03/21/2012	US BANCORP		10,614,200	10,000,000	10,941,300	10,409,649	0	(60,110)	0	(60,110)	0	10,349,539	0	264,661	264,661	397,222	07/01/2013	1FE
637432-MP-7	NATIONAL RURAL UTILITY 1.000% 02/02/15		01/27/2012	JEFFERIES & CO		2,049,406	2,050,000	2,043,481	0	0	0	0	0	0	2,043,481	0	5,925	5,925	0	02/02/2015	1FE
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		03/01/2012	Paydown		50,040	50,040	46,725	0	0	3,315	0	3,315	0	50,040	0	0	0	207	08/25/2035	4AM
653522-DQ-2	NIAGRA MOHAWK 3.553% 10/01/14		02/14/2012	KEY BANC-MCDONALD		1,660,606	1,565,000	1,597,324	1,584,087	0	(840)	0	(840)	0	1,583,247	0	77,359	77,359	21,006	10/01/2014	1FE
65537@-AA-1	WALGREEN Noonan - Leo 7.480% 11/01/17		03/01/2012	Redemption 100.0000		34,364	34,364	34,454	34,401	0	(38)	0	(38)	0	34,364	0	0	0	429	11/01/2017	1
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2012	Paydown		78,730	78,730	65,471	63,802	0	14,928	0	14,928	0	78,730	0	0	0	802	03/25/2047	1FM
68233J-AB-0	ONCOR ELECTRIC DELIVERY 5.950% 09/01/13		02/03/2012	BARCLAYS		322,408	300,000	321,726	0	0	(484)	0	(484)	0	321,242	0	1,166	1,166	7,785	06/29/2009	2FE
68268N-AA-1	ONEOK PARTNERS LP 5.900% 04/01/12		02/17/2012	CORTVIEW CAPITAL SECURITIES LL		502,805	500,000	502,840	0	0	(142)	0	(142)	0	502,698	0	107	107	11,636	04/01/2012	2FE
69335Q-AB-9	PHHMC 2006-2 6.047% 07/18/36		03/01/2012	Paydown		72,674	72,674	74,173	72,853	0	(179)	0	(179)	0	72,674	0	0	0	731	07/18/2036	1FM
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		03/01/2012	Redemption 100.0000		48,519	48,519	47,983	48,353	0	165	0	165	0	48,519	0	0	0	587	10/01/2015	1
73316T-AA-0	POPLR 2006-E A1 0.331% 01/25/37		03/25/2012	Paydown		20,165	20,165	20,026	20,158	0	7	0	7	0	20,165	0	0	0	11	01/25/2037	1FM
73932L-AA-1	POWER RECEIVABLES FIN 6.290% 01/01/12		01/01/2012	Various		290,452	290,452	290,367	290,452	0	0	0	0	0	290,452	0	0	0	4,567	01/01/2012	2AM
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		03/01/2012	Paydown		740	740	692	692	0	48	0	48	0	740	0	0	0	10	04/28/2022	1FM
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		03/12/2012	Redemption 100.0000		270,207	270,207	263,212	267,627	0	2,579	0	2,579	0	270,207	0	0	0	1,960	05/12/2015	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		03/01/2012	Paydown		111,132	200,600	167,949	167,902	0	11,382	0	11,382	0	111,132	0	0	0	2,611	06/01/2036	5FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2012	Paydown		413,180	413,180	418,345	417,812	0	(4,631)	0	(4,631)	0	413,180	0	0	0	2,620	10/26/2034	1FE
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		03/01/2012	Paydown		107,637	107,637	86,244	87,209	0	20,428	0	20,428	0	107,637	0	0	0	1,108	06/25/2036	1FM
74958E-AS-5	RAST 2006-S12 3A9 5.750% 12/25/36		03/01/2012	Paydown		127,992	127,992	127,092	127,322	0	669	0	669	0	127,992	0	0	0	1,362	12/25/2036	3FM
758202-AD-7	REED ELSEVIER CAPITAL 4.625% 06/15/12		01/10/2012	Call 100.0000		13,500,000	13,500,000	13,417,020	13,493,133	0	58	0	58	0	13,493,191	0	6,809	6,809	297,514	06/15/2012	2FE
75886A-AD-0	REGENCY ENERGY PARTNERS 9.375% 06/01/16		02/24/2012	BANK of AMERICA SEC		1,916,686	1,728,000	1,632,891	1,660,387	0	1,715	0	1,715	0	1,662,102	0	254,584	254,584	39,440	06/01/2016	4FE
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		03/01/2012	Paydown		11,465	11,465	11,331	11,402	0	63	0	63	0	11,465	0	0	0	105	11/25/2035	1FM
75970Q-AD-2	RAMC 2007-2 AF1 5.893% 06/25/37		03/01/2012	Paydown		3,567	3,567	2,791	2,722	0	844	0	844	0	3,567	0	0	0	23	06/25/2037	2FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		02/01/2012	Paydown		15,508	15,508	15,507	15,236	0	272	0	272	0	15,508	0	0	0	113	05/25/2036	4FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		03/01/2012	Paydown		89,659	89,659	90,780	90,074	0	(414)	0	(414)	0	89,659	0	0	0	1,090	01/25/2032	1FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		03/01/2012	Paydown		729,679	729,679	724,832	729,806	0	(127)	0	(127)	0	729,679	0	0	0	5,740	12/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 4.968% 05/25/33		03/01/2012	Paydown		2,908	2,908	2,108	2,117	0	791	0	791	0	2,908	0	0	0	33	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 4.870% 06/25/33		03/01/2012	Paydown		83,294	83,294	83,246	83,702	0	(407)	0	(407)	0	83,294	0	0	0	594	06/25/2033	2FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		03/01/2012	Paydown		70,176	70,176	70,168	70,485	0	(309)	0	(309)	0	70,176	0	0	0	621	09/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		03/01/2012	Paydown		898,965	898,965	899,105	896,519	0	2,446	0	2,446	0	898,965	0	0	0	7,308	11/25/2033	1FM
76110V-BX-5	RFMSI 99-HI1 A6 7.580% 09/25/29		03/01/2012	Paydown		38,416	38,416	38,998	38,381	0	35	0	35	0	38,416	0	0	0	510	09/25/2029	1FM
76110V-SR-0	RFMSI 2005-HS2 AI2 5.220% 09/25/20		03/26/2012	Paydown		917,202	917,202	894,979	909,119	0	8,083	0	8,083	0	917,202	0	0	0	8,656	09/25/2020	1FM
76110W-PG-5	RASC 2002-KS4 AIIB 0.491% 07/25/32		03/26/2012	Paydown		2,138	2,410	2,517	2,517	0	(107)	0	(107)	0	2,138	0	0	0	3	07/25/2032	5FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2012	Paydown		101,059	101,059	91,485	91,474	0	9,586	0	9,586	0	101,059	0	0	0	890	11/25/2035	4FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2012	Paydown		158,784	158,784	142,591	142,405	0	16,379	0	16,379	0	158,784	0	0	0	1,055	03/25/2036	4FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2012	Paydown		123,666	123,666	123,318	123,139	0	527	0	527	0	123,666	0	0	0	1,121	11/25/2035	2FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2012	Paydown		2	134,282	116,977	117,056	0	207	0	207	0	(50)	0	52	52	2,004	04/25/2036	4FM
78009N-BQ-8	Royal Bank CD 0.640% 11/09/12		03/21/2012	BANK of AMERICA SEC		1,802,786	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	2,786	2,786	3,963	11/09/2012	1FE
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		03/01/2012	Redemption 100.0000		32,633	32,633	32,869	32,712	0	(78)	0	(78)	0	32,633	0	0	0	412	03/01/2016	1
785583-AC-9	SABINE PASS LNG LP 7.250% 11/30/13		02/08/2012	Various		1,508,525	1,454,000	1,454,000	1,454,000	0	0	0	0	0	1,454,000	0	54,525	54,525	20,966	11/30/2013	4FE
79548C-CP-9	SALOMON BROS 2002-KEY2 A2 4.467% 03/18/36		02/01/2012	Paydown		119,212	119,212	122,777	119,420	0	(207)	0	(207)	0	119,212	0	0	0	561	03/18/2036	1FM
79549A-JS-9	SBM7 2001-C2 G 7.222% 11/13/36		03/01/2012	Paydown		65,725	65,725	65,766	65,585	0	140	0	140	0	65,725	0	0	0	953	11/13/2036	1FM
802810-AB-7	SANTAN 2011-WO A2 0.910% 11/15/13		03/15/2012	Paydown		76,923	76,923	76,965	76,946	0	(23)	0	(23)	0	76,923	0	0	0	117	11/15/2013	1FE
80282D-AB-8	SDART 2010-1 A2 1.360% 03/15/13		03/15/2012	Paydown		53,584	53,584	53,752	53,621	0	(36)	0	(36)	0	53,584	0	0	0	122	03/15/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
80282M-AB-8	SCART 2011-S1A B 1.660% 08/15/16		03/15/2012	Paydown		19,231	19,231	19,072	19,083	0	149	0	149	0	19,231	0	0	0	54	08/15/2016	1FE
80282R-AB-7	SDART 2011-2 A2 1.040% 04/15/14		03/15/2012	Paydown		30,418	30,418	30,380	30,389	0	30	0	30	0	30,418	0	0	0	79	04/15/2014	1FE
805901-AQ-8	SCANA CORP 6.250% 02/01/12		02/01/2012	Maturity		2,500,000	2,500,000	2,611,600	2,501,793	0	(1,793)	0	(1,793)	0	2,500,000	0	0	0	78,125	02/01/2012	2FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2012	Paydown		149,363	149,363	149,360	0	0	4	0	4	0	149,363	0	0	0	482	01/25/2042	1FE
82522#-AA-1	WALGREEN Shorewal 7.495% 01/01/16		01/18/2012	Redemption 100.0000		677,220	677,220	679,450	677,939	0	(719)	0	(719)	0	677,220	0	0	0	215,362	01/01/2016	1
863576-AC-8	SASC 2005-5 1A3 5.750% 04/25/35		03/29/2012	Various		5,426,095	5,834,510	5,426,095	5,845,961	0	(8,262)	0	(8,262)	0	5,837,698	0	(411,603)	(411,603)	85,735	04/25/2035	3FM
863576-AC-8	SASC 2005-5 1A3 5.750% 04/25/35		03/01/2012	Paydown		75,392	75,392	76,028	75,540	0	(148)	0	(148)	0	75,392	0	0	0	792	04/25/2035	3FM
863576-CL-6	SASC 2005-6 5A6 5.000% 05/25/35		01/01/2012	Paydown		263,292	263,292	261,606	262,434	0	858	0	858	0	263,292	0	0	0	(972)	05/25/2035	1FM
863579-K5-6	SARM 2005-23 1A3 2.579% 01/25/36		03/01/2012	Paydown		518,695	593,081	533,672	534,627	0	40,586	0	40,586	0	518,695	0	0	0	2,451	01/25/2036	1FM
863579-P8-5	SARM 2006-1 5A1 2.674% 02/25/36		03/01/2012	Paydown		20,254	20,254	20,148	19,864	0	391	0	391	0	20,254	0	0	0	97	02/25/2036	2FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		03/01/2012	Paydown		76,185	76,185	73,661	74,826	0	1,359	0	1,359	0	76,185	0	0	0	608	02/25/2035	3FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2012	Paydown		174,513	174,513	171,779	172,919	0	1,594	0	1,594	0	174,513	0	0	0	1,239	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2012	Paydown		116,074	116,074	115,150	115,246	0	829	0	829	0	116,074	0	0	0	1,061	10/25/2035	4FM
872225-AF-4	TBW 2006-5 A5A 0.000% 11/25/36		03/01/2012	Paydown		1	715,308	58,747	31,506	27,242	(5,630)	0	21,612	0	1	0	0	0	10,230	11/25/2036	4FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2012	Paydown		185,683	185,683	184,956	185,011	0	672	0	672	0	185,683	0	0	0	1,458	11/25/2036	2FM
87612B-AB-8	TARGA RESOURCES PARTNERS 8.250% 07/01/16		02/24/2012	DEUTSCHE BANK		1,031,790	978,000	830,001	870,684	0	2,743	0	2,743	0	873,427	0	158,363	158,363	53,342	07/01/2016	3FE
87612B-AG-7	TARGA RESOURCES PARTNERS 6.875% 02/01/21		02/06/2012	Tax Free Exchange		1,679,217	1,691,000	1,678,318	1,679,012	0	205	0	205	0	1,679,217	0	0	0	59,626	02/01/2021	4FE
87612B-AH-5	TARGA RESOURCES PARTNERS 6.875% 02/01/21		02/23/2012	BARCLAYS		1,805,143	1,691,000	1,679,217	0	0	(43)	0	(43)	0	1,679,174	0	125,969	125,969	8,719	02/01/2021	4FE
879240-AN-9	COMCAST CABLE HOLDINGS 9.800% 02/01/12		02/01/2012	Maturity		300,000	300,000	300,900	0	0	(900)	0	(900)	0	300,000	0	0	0	14,700	03/21/2002	2FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2012	Redemption 100.0000		61,269	61,269	61,269	61,269	0	0	0	0	0	61,269	0	0	0	2,910	02/01/2030	2AM
882491-AQ-6	TEXAS INDUSTRIES INC 9.250% 08/15/20		01/06/2012	Various		2,038,960	2,317,000	2,326,952	2,325,961	0	2	0	2	0	2,325,963	0	(287,003)	(287,003)	86,831	08/15/2018	5FE
88732J-AQ-1	TIME WARNER CABLE INC 8.250% 02/14/14		01/25/2012	CORTVIEW CAPITAL SECURITIES LL		266,732	235,000	269,195	267,247	0	(1,201)	0	(1,201)	0	266,046	0	686	686	8,940	02/14/2014	2FE
89233P-4T-0	TOYOTA MOTOR CREDIT CORP 0.290% 01/12/12		01/12/2012	Maturity		4,400,000	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	0	0	3,207	01/12/2012	1FE
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.759% 01/24/13		03/21/2012	DEUTSCHE BANK		901,413	900,000	900,000	0	0	0	0	0	0	900,000	0	1,413	1,413	1,108	01/24/2013	1FE
893570-BT-7	TRANSCONTINENTAL GAS PL 8.875% 07/15/12		01/18/2012	CORTVIEW CAPITAL SECURITIES LL		519,050	500,000	533,000	520,498	0	(2,317)	0	(2,317)	0	518,181	0	869	869	23,174	07/15/2012	2FE
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2012	Various		981,960	981,960	981,960	981,960	0	0	0	0	0	981,960	0	0	0	29,655	01/31/2018	1FE
91359P-AE-0	UNIVERSAL HOSPITAL SERV 4.121% 06/01/15		03/22/2012	WELLS FARGO		2,092,200	2,200,000	2,150,986	2,155,178	0	2,723	0	2,723	0	2,157,900	0	(65,700)	(65,700)	28,457	06/01/2015	4FE
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		03/28/2012	KEY BANC-MCDONALD		203,488	200,000	205,192	0	0	(2,085)	0	(2,085)	0	203,107	0	381	381	2,941	07/31/2009	2FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		03/01/2012	Paydown		853,218	853,218	852,903	852,450	0	768	0	768	0	853,218	0	0	0	8,495	05/07/2027	1FE
92718B-AA-3	DTAOT 2009-1 A1 2.980% 10/15/15		03/15/2012	Paydown		94,760	94,760	95,478	95,088	0	(329)	0	(329)	0	94,760	0	0	0	468	10/15/2015	1FE
92839U-AE-7	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange		16,282,000	16,282,000	16,282,000	16,282,000	0	0	0	0	0	16,282,000	0	0	0	311,393	04/15/2019	4FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2012	Paydown		128,951	128,951	128,950	128,932	0	18	0	18	0	128,951	0	0	0	639	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2012	Paydown		462,124	462,124	385,874	405,777	0	56,347	0	56,347	0	462,124	0	0	0	4,545	06/25/2033	1FM
929766-C2-7	WBCMT 2005-C17 APB 5.037% 03/15/42		03/01/2012	Paydown		18,327	18,327	19,130	18,837	0	(510)	0	(510)	0	18,327	0	0	0	157	03/15/2042	1FM
929766-CU-5	WBCMT 2003-C3 A2 4.867% 02/15/35		03/01/2012	Paydown		334,020	334,020	339,147	334,109	0	(89)	0	(89)	0	334,020	0	0	0	2,737	02/15/2035	1FM
929766-MT-7	WBCMT 2003-C9 A3 4.608% 12/15/35		03/01/2012	Paydown		19,154	19,154	19,759	19,483	0	(328)	0	(328)	0	19,154	0	0	0	95	12/15/2035	1FM
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		03/01/2012	Paydown		87,743	87,743	76,955	82,754	0	4,990	0	4,990	0	87,743	0	0	0	791	02/15/2041	1FM
929766-QU-0	WBCMT 2004-C11 A4 5.030% 01/15/41		03/01/2012	Paydown		1,447,349	1,447,349	1,496,197	1,452,619	0	(5,270)	0	(5,270)	0	1,447,349	0	0	0	7,728	01/15/2041	1FM
929766-WK-5	WBCMT 2004-C15 A3 4.502% 10/15/41		03/01/2012	Paydown		272,869	272,869	274,218	272,539	0	330	0	330	0	272,869	0	0	0	2,108	10/15/2041	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		03/01/2012	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	0	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.711% 05/25/18		03/25/2012	Paydown		6,631	6,631	6,653	6,607	0	24	0	24	0	6,631	0	0	0	8	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2012	Paydown		49,827	175,814	139,698	139,489	0	8,274	0	8,274	0	49,827	0	0	0	2,109	05/25/2036	4FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		03/01/2012	Paydown		64,048	64,048	63,537	63,642	0	406	0	406	0	64,048	0	0	0	618	08/25/2035	4FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2012	Paydown		279,050	279,050	265,430	259,131	0	19,919	0	19,919	0	279,050	0	0	0	2,558	11/25/2035	3FM
93934N-AK-1	WMALT 2006-5 10A5 6.000% 07/25/36		03/01/2012	Paydown		71,031	142,770	120,223	116,949	0	10,363	0	10,363	0	71,031	0	0	0	1,776	07/25/2036	4FM
939355-AE-3	WMALT 2007-OA3 5A 2.526% 04/25/47		03/01/2012	Paydown		7,465	7,465	6,400	6,243	0	1,222	0	1,222	0	7,465	0	0	0	34	04/25/2047	5FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2012	Paydown		86,336	86,336	70,216	63,705	0	22,631	0	22,631	0	86,336	0	0	0	611	07/25/2036	3FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.999% 10/25/36		03/01/2012	Paydown		280,960	280,960	255,652	239,669	0	41,292	0	41,292	0	280,960	0	0	0	2,991	10/25/2036	4FM
94973H-AC-2	WELLPOINT HEALTH NETWORKS INC 6.375% 01/15/12		01/15/2012	Maturity		5,000,000	5,000,000	4,984,350	4,999,551	0	449	0	449	0	5,000,000	0	0	0	159,375	01/15/2012	2FE
949772-AG-2	WFMBS 2005-18 2A4 5.500% 12/25/35		03/01/2012	Paydown		1,086,177	1,086,177	1,089,911	1,082,563	0	3,614	0	3,614	0	1,086,177	0	0	0	9,933	12/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		03/01/2012	Paydown		1	349,329	76,682	68,049	8,387	1,563	0	9,950	0	1	0	0	0	4,464	01/25/2036	6FM
9497EU-AC-1	WFHET 2006-1 A3 0.391% 05/25/36		03/25/2012	Paydown		16,816	16,816	16,185	16,636	0	180	0	180	0	16,816	0	0	0	12	05/25/2036	1FM
94980D-AA-6	WFMBS 2003-M A1 4.680% 12/25/33		03/01/2012	Paydown		21,517	21,517	22,109	21,877	0	(360)	0	(360)	0	21,517	0	0	0	180	12/25/2033	2FM
94981C-AN-9	WFMBS 2003-17 1A10 5.250% 01/25/14		03/01/2012	Paydown		489,836	489,836	490,448	488,473	0	1,363	0	1,363	0	489,836	0	0	0	6,060	01/25/2014	1FM
94981S-AG-9	WFMBS 2005-16 A4 5.750% 01/25/36		03/01/2012	Paydown		333,565	333,565	328,041	330,252	0	3,314	0	3,314	0	333,565	0	0	0	3,168	01/25/2036	2FM
94982N-AC-8	WFMBS 2005-4 A3 5.000% 04/25/35		03/01/2012	Paydown		149,431	149,431	149,665	149,033	0	398	0	398	0	149,431	0	0	0	1,470	04/25/2035	1FM
94986B-AE-6	WFMBS 2007-9 1A5 5.500% 07/25/37		03/23/2012	Various		8,131,500	8,340,000	7,818,750	8,012,650	0	12,053	0	12,053	0	8,024,703	0	106,797	106,797	149,003	07/25/2037	1FM
15135U-AB-5	CENOVUS ENERGY INC 4.500% 09/15/14	A	03/07/2012	NATIONAL BANK OF CANADA		3,254,790	3,000,000	3,036,705	3,024,382	0	(1,541)	0	(1,541)	0	3,022,841	0	231,949	231,949	66,375	09/15/2014	2FE
878742-AQ-8	TECK RESOURCES LIMITED 10.750% 05/15/19	A	03/19/2012	Various		2,222,000	2,222,000	2,659,088	2,538,406	0	(18,671)	0	(18,671)	0	2,519,735	0	(297,735)	(297,735)	670,617	05/15/2014	2FE
87971K-AG-2	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	02/21/2012	GMP SECURITIES		2,939,733	2,742,000	2,706,563	2,709,428	0	(224)	0	(224)	0	2,709,205	0	230,529	230,529	52,814	12/15/2018	4FE
89346D-AB-3	TRANSALTA CORP 5.750% 12/15/13	A	02/16/2012	DEUTSCHE BANK		1,604,325	1,500,000	1,497,750	1,499,292	0	(48)	0	(48)	0	1,499,243	0	105,082	105,082	16,052	12/15/2013	2FE
89346D-AD-9	TRANSALTA CORP 4.750% 01/15/15	A	01/31/2012	NATIONAL BANK OF CANADA		9,159,175	8,500,000	8,533,545	8,521,361	0	(632)	0	(632)	0	8,520,729	0	638,446	638,446	222,063	01/15/2015	2FE
92658T-AG-3	VIDEOTRON LTD 6.875% 01/15/14	A	03/14/2012	Various		1,977,469	1,975,000	2,036,940	1,975,277	0	(277)	0	(277)	0	1,975,000	0	2,469	2,469	90,144	01/15/2012	3FE
02364W-AU-9	AMERICA MOVIL SA de CV 3.625% 03/30/15	F	02/07/2012	FTN FINANCIAL SECURITIES		10,591,350	10,000,000	9,980,101	9,985,318	0	515	0	515	0	9,985,833	0	605,517	605,517	129,896	03/30/2015	1FE
03938L-AT-1	ARCELORMITTAL 3.750% 03/01/16	F	02/08/2012	JEFFERIES & CO		4,027,480	4,000,000	3,982,920	3,985,324	0	470	0	470	0	3,985,794	0	41,686	41,686	67,500	03/01/2016	2FE
05565Q-BG-2	BP CAPITAL MARKETS 3.125% 03/10/12	F	03/10/2012	Maturity		5,260,000	5,260,000	5,264,640	5,260,956	0	(956)	0	(956)	0	5,260,000	0	0	0	82,188	03/10/2012	1FE
21987B-AJ-7	CODELCO INC 4.750% 10/15/14	F	03/30/2012	HONG KONG SHANGHAI BK		6,992,380	6,500,000	6,281,720	6,420,546	0	6,504	0	6,504	0	6,427,050	0	565,330	565,330	133,858	10/15/2014	1FE
233048-AA-5	DBS BANK LTD/SINGAPORE 5.000% 11/15/19	F	03/01/2012	BANK of AMERICA SEC		2,100,970	2,000,000	1,895,500	1,929,117	0	1,185	0	1,185	0	1,930,302	0	170,668	170,668	29,167	11/15/2019	1FE
25152X-KD-1	DEUTSCHE BANK 0.861% 01/19/12	F	01/19/2012	Maturity		500,000	500,000	500,250	500,007	0	(7)	0	(7)	0	500,000	0	0	0	902	01/19/2012	1FE
2515A0-HQ-9	DEUTSCHE BK LONDON 5.375% 10/12/12	F	01/09/2012	WELLS FARGO		307,665	300,000	307,290	0	0	0	0	0	0	307,290	0	375	375	4,031	10/12/2012	1FE
25243Y-AK-5	DIAGEO PLC 5.125% 01/30/12	F	01/30/2012	Maturity		4,000,000	4,000,000	3,996,640	3,999,617	0	383	0	383	0	4,000,000	0	0	0	102,500	01/30/2012	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	02/08/2012	Various		2,717,510	2,528,700	2,528,700	2,528,700	0	0	0	0	0	2,528,700	0	188,810	188,810	23,988	06/15/2019	1FE
29268B-AA-9	ENEL FINANCE 5.700% 01/15/13	F	03/28/2012	RBC/DAIN		5,137,550	5,000,000	4,989,350	4,997,414	0	218	0	218	0	4,997,633	0	139,917	139,917	201,083	01/15/2013	1FE
29268B-AD-3	ENEL FINANCE 3.875% 10/07/14	F	03/29/2012	RBC/DAIN		9,148,450	9,000,000	8,975,700	8,985,549	0	1,569	0	1,569	0	8,987,118	0	161,332	161,332	168,347	10/07/2014	1FE
45824T-AD-7	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	02/08/2012	Tax Free Exchange		4,224,000	4,224,000	4,224,000	4,224,000	0	0	0	0	0	4,224,000	0	0	0	108,035	04/01/2019	4FE
63938N-AA-2	NAVIOS SA LOGIST 9.250% 04/15/19	F	03/26/2012	Tax Free Exchange		2,236,595	2,223,000	2,238,270	2,237,020	0	(424)	0	(424)	0	2,236,595	0	0	0	91,961	04/15/2017	4FE
826200-AB-3	SIEMENS FINANCING 5.500% 02/16/12	F	02/16/2012	Maturity		1,000,000	1,000,000	1,004,680	999,996	0	4	0	4	0	1,000,000	0	0	0	27,500	02/16/2012	1FE
92769V-AA-7	VIRGIN MEDIA FINANCE PLC 9.500% 08/15/16	F	03/28/2012	TENDER OFFER		3,105,000	2,700,000	2,712,379	2,708,745	0	(516)	0	(516)	0	2,708,229	0	396,771	396,771	158,888	08/15/2015	3FE
947075-AA-5	WEATHERFORD INTL LTD 4.950% 10/15/13	F	03/28/2012	KEY BANC-MCDONALD		247,316	235,000	248,134	0	0	(1,170)	0	(1,170)	0	246,964	0	353	353	5,396	09/15/2005	2FE
980888-AC-5	WOOLWORTHS LTD 2.550% 09/22/15	F	02/27/2012	Various		8,215,240	8,000,000	7,990,640	7,992,753	0	389	0	389	0	7,993,142	0	222,098	222,098	89,533	09/22/2015	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						419,959,926	427,611,032	416,516,436	401,686,862	527,097	1,379,407	0	1,906,504	0	415,626,551	0	4,333,372	4,333,372	8,781,483	XXX	XXX
055185-20-1	BAC CAPITAL TRUST IV		02/02/2012	INSTINET		2,073,073	95,752	2,089,309	2,089,309	0	0	0	0	0	2,089,309	0	(16,236)	(16,236)	35,159	05/03/2033	3FE
056335-AA-0	BAC CAPITAL TRUST XI 6.625% 05/23/36		02/28/2012	SEAPORT GROUP LLC		5,100,000	5,000,000	5,167,100	5,155,127	0	(671)	0	(671)	0	5,154,456	0	(54,456)	(54,456)	91,094	05/23/2036	4AM
92978U-20-7	WACHOVIA CAP TRUST IV		02/22/2012	INSTINET		5,558,123	220,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	58,123	58,123	0	03/01/2067	2FE
225448-AA-7	CREDIT SUISSE GUERNSEY 5.860% 05/15/17	F	03/22/2012	TENDER OFFER		9,800,000	10,000,000	3,500,643	4,411,149	0	0	0	0	0	4,411,149	0	5,388,851	5,388,851	206,728	05/15/2017	2FE
4899999. Subtotal - Bonds - Hybrid Securities						22,531,196	15,315,752	16,257,052	17,155,585	0	(671)	0	(671)	0	17,154,914	0	5,376,282	5,376,282	332,981	XXX	XXX
8399997. Total - Bonds - Part 4						539,623,840	529,068,806	530,526,519	505,475,094	819,762	514,398	0	1,334,160	0	529,595,863	0	10,027,974	10,027,974	10,013,581	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						539,623,840	529,068,806	530,526,519	505,475,094	819,762	514,398	0	1,334,160	0	529,595,863	0	10,027,974	10,027,974	10,013,581	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
24702R-10-1	DELL INC		02/16/2012	BNY CONVERG-SOFT	89,112.000	1,600,159		1,507,775	1,303,709	204,066	0	0	204,066	0	1,507,775	0	92,383	92,383	0		L
527288-10-4	LEUCADIA NATIONAL CORP		01/09/2012	INSTINET	1,183.000	28,491		0	26,901	(26,901)	0	0	(26,901)	0	0	0	28,491	28,491	0		L
812350-10-6	SEARS HOLDINGS CORP		02/14/2012	BNY CONVERG-SOFT	25,092.000	1,213,085		764,249	764,249	0	0	0	0	0	764,249	0	448,835	448,835	0		L
812350-10-6	SEARS HOLDINGS CORP		01/03/2012	Spin Off	0.000	33,174		33,174	33,174	0	0	0	0	0	33,174	0	0	0	0		L
06738E-20-4	BARCLAYS PLC-SPONS ADR	F	03/22/2012	BNY CONVERG-SOFT	168,018.000	2,546,586		2,909,433	1,846,518	1,062,915	0	0	1,062,915	0	2,909,433	0	(362,847)	(362,847)	31,509		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,421,495	XXX	5,214,631	3,974,551	1,240,080	0	0	1,240,080	0	5,214,631	0	206,862	206,862	31,509	XXX	XXX
9799997. Total - Common Stocks - Part 4						5,421,495	XXX	5,214,631	3,974,551	1,240,080	0	0	1,240,080	0	5,214,631	0	206,862	206,862	31,509	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						5,421,495	XXX	5,214,631	3,974,551	1,240,080	0	0	1,240,080	0	5,214,631	0	206,862	206,862	31,509	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9899999. Total - Preferred and Common Stocks						5,421,495	XXX	5,214,631	3,974,551	1,240,080	0	0	1,240,080	0	5,214,631	0	206,862	206,862	31,509	XXX	XXX
9999999 - Totals						545,045,335	XXX	535,741,150	509,449,645	2,059,842	514,398	0	2,574,240	0	534,810,494	0	10,234,836	10,234,836	10,045,090	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest	Royal Bank of Canada	12/18/2008	12/03/2018		60,000,000	3 Month LIBOR			78,687			(4,480,977)					775,081		100/100
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest	Royal Bank of Canada	12/18/2008	12/03/2018		(60,000,000)	-2.850			(427,500)										100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(348,813)	0	XXX	(4,480,977)	0	0	0	0	775,081	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(348,813)	0	XXX	(4,480,977)	0	0	0	0	775,081	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RSAT# 913017F*5		N/A	Credit	Deutsche Bank	05/17/2007	06/20/2017		8,000,000	24.000			4,853	(218,921)		(218,921)	175,434				8,000,000	1FE	
RSAT# 80589MA@1		N/A	Credit	Barclays	05/23/2007	06/20/2012		1,000,000	21.000			531	(600)		(600)	(1,006)				1,000,000	2FE	
RSAT# 80589MA@1		N/A	Credit	Barclays	05/23/2007	06/20/2012		3,700,000	21.000			1,964	(2,221)		(2,221)	(3,722)				3,700,000	2FE	
RSAT# 105756B*0		N/A	Credit	Morgan Stanley	06/19/2007	06/20/2012		9,000,000	61.000			13,878	3,310		3,310	3,478				9,000,000	2FE	
RSAT# 742718C@6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012		6,000,000	10.000			1,517	(1,376)		(1,376)	2,129				6,000,000	1FE	
RSAT# 742718C@6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012		6,000,000	10.000			1,517	(1,376)		(1,376)	2,129				6,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			1,770	(1,080)		(1,080)	3,351				5,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			1,770	(1,080)		(1,080)	3,351				5,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			1,770	(1,080)		(1,080)	3,351				5,000,000	1FE	
RSAT# 713411A@5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			1,770	(1,080)		(1,080)	3,351				5,000,000	1FE	
RSAT# 105756B@8		N/A	Credit	Credit Suisse	07/20/2007	08/20/2012		5,000,000	80.000			10,000	6,959		6,959	3,369				5,000,000	2FE	
RSAT# 593048B@9		N/A	Credit	Deutsche	07/27/2007	08/20/2012		5,000,000	75.000			9,375	7,825		7,825	4,201				5,000,000	2FE	
RSAT# 593048B@9		N/A	Credit	Deutsche	07/27/2007	08/20/2012		5,000,000	75.000			9,375	7,825		7,825	4,201				5,000,000	2FE	
RSAT# 254687C@3		N/A	Credit	Barclays	07/27/2007	09/20/2012		5,000,000	29.000			3,666	4,659		4,659	580				5,000,000	1FE	
RSAT# 254687C@3		N/A	Credit	Barclays	07/27/2007	09/20/2012		5,000,000	29.000			3,666	4,659		4,659	580				5,000,000	1FE	
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	23.000			5,814	4,868		4,868	(1,986)				10,000,000	1FE	
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		5,000,000	23.000			2,907	2,434		2,434	(993)				5,000,000	1FE	
RSAT# 713411A#3		N/A	Credit	Barclays	08/02/2007	09/20/2012		15,000,000	17.000			6,446	(1,070)		(1,070)	8,976				15,000,000	1FE	
RSAT# 459200J@1		N/A	Credit	Barclays	08/02/2007	09/20/2012		3,500,000	26.000			2,300	2,807		2,807	283				3,500,000	1FE	
RSAT# 459200J@1		N/A	Credit	Barclays	08/02/2007	09/20/2012		11,500,000	26.000			7,558	9,225		9,225	929				11,500,000	1FE	
RSAT# 604059A@4		N/A	Credit	Barclays	08/02/2007	09/20/2012		15,000,000	14.000			5,308	3,898		3,898	7,241				15,000,000	1FE	
RSAT# 742718C#4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		15,000,000	15.000			5,688	174		174	3,528				15,000,000	1FE	
RSAT# 929903A#9		N/A	Credit	Morgan Stanley	08/02/2007	09/20/2012		10,000,000	36.000			9,100	(30,740)		(30,740)	15,195				10,000,000	1FE	
RSAT# 842634A*8		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	25.000			6,319	(1,363)		(1,363)	7,700				10,000,000	1FE	
RSAT# 233293A@8		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	35.000			8,847	(17,931)		(17,931)	83,080				10,000,000	2FE	
RSAT# 191216E@5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	15.000			3,792	(3,132)		(3,132)	(5,297)				10,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
RSAT# 911308A@3		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	12.000			3,033	(2,279)		(2,279)	4,637				10,000,000	1FE	
RSAT# 097023C*4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	16.500			4,171	1,051		1,051	4,152				10,000,000	1FE	
RSAT# 913017F@3		N/A	Credit	Merrill	08/14/2007	09/20/2012		10,000,000	26.000			6,572	5,065		5,065	3,183				10,000,000	1FE	
RSAT# 560904A#1		N/A	Credit	Deutsche	08/16/2007	09/20/2012		10,000,000	37.000			9,353	501		501	35,771				10,000,000	1FE	
RSAT# 560904A#1		N/A	Credit	Barclays	08/17/2007	09/20/2012		10,000,000	38.000			9,606	982		982	35,534				10,000,000	1FE	
RSAT# 264399D*4		N/A	Credit	Merrill	08/21/2007	09/20/2012		10,000,000	32.000			8,089	10,190		10,190	7,588				10,000,000	1FE	
RSAT# 20825CC@1		N/A	Credit	Morgan Stanley	08/30/2007	09/20/2012		10,000,000	33.000			8,342	8,588		8,588	13,126				10,000,000	1FE	
RSAT# 742718G*4		N/A	Credit	Bank of America	06/22/2011	09/20/2016		25,000,000	100.000	783,161		63,194	644,796		644,796	106,541		(37,062)		25,000,000	1FE	
RSAT# 166751C*6		N/A	Credit	Deutsche Bank	06/07/2011	09/20/2016		10,000,000	100.000	331,200		25,278	328,547		328,547	79,712		(15,492)		10,000,000	1FE	
RSAT# 911308C@1		N/A	Credit	Deutsche Bank	06/07/2011	09/20/2016		15,000,000	100.000	465,416		37,917	420,064		420,064	66,709		(21,754)		15,000,000	1FE	
RSAT# 911308C#9		N/A	Credit	Deutsche Bank	06/22/2011	09/20/2016		25,000,000	100.000	770,196		63,194	700,106		700,106	113,239		(36,232)		25,000,000	1FE	
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		5,000,000	100.000	147,856		12,639	169,757		169,757	31,524		(7,258)		5,000,000	1FE	
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		4,000,000	100.000	118,284		10,111	135,805		135,805	25,219		(5,806)		4,000,000	1FE	
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		11,000,000	100.000	325,282		27,806	373,464		373,464	69,353		(15,968)		11,000,000	1FE	
RSAT# 244199C*4		N/A	Credit	Morgan Stanley	08/08/2011	09/20/2016		5,000,000	100.000	102,949		12,639	146,033		146,033	62,970		(4,957)		5,000,000	1FE	
RSAT# 244199C*4		N/A	Credit	Morgan Stanley	08/08/2011	09/20/2016		15,000,000	100.000	308,848		37,917	438,098		438,098	188,910		(14,870)		15,000,000	1FE	
RSAT# 501044H#1		N/A	Credit	Morgan Stanley	08/10/2011	09/20/2014		10,000,000	100.000	85,328		25,278	185,585		185,585	32,897		(6,836)		10,000,000	2FE	
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		7,000,000	100.000	192,874		17,695	254,550		254,550	48,924		(9,460)		7,000,000	1FE	
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		12,000,000	100.000	330,641		30,333	436,372		436,372	83,871		(16,217)		12,000,000	1FE	
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		1,000,000	100.000	27,553		2,528	36,364		36,364	6,988		(1,351)		1,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										3,989,588	0	547,196	4,069,232	XXX	4,069,232	1,344,281	0	(193,263)	0	408,700,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										3,989,588	0	547,196	4,069,232	XXX	4,069,232	1,344,281	0	(193,263)	0	408,700,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(348,813)	0	XXX	(4,480,977)	0	0	0	0	775,081	XXX	XXX
1169999. Total Swaps - Credit Default										3,989,588	0	547,196	4,069,232	XXX	4,069,232	1,344,281	0	(193,263)	0	408,700,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										3,989,588	0	198,383	4,069,232	XXX	(411,745)	1,344,281	0	(193,263)	0	409,475,081	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(348,813)	0	XXX	(4,480,977)	0	0	0	0	775,081	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										3,989,588	0	547,196	4,069,232	XXX	4,069,232	1,344,281	0	(193,263)	0	408,700,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										3,989,588	0	198,383	4,069,232	XXX	(411,745)	1,344,281	0	(193,263)	0	409,475,081	XXX	XXX

(a)

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

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

NONE

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

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			0			0		
Barclays	Y	Y		764		764	764		764	99,700,000	99,700,000
Bank of America	Y	Y		644,796		644,796	644,796		644,796	25,000,000	25,000,000
Credit Suisse	Y	Y		2,641		2,641	2,641		2,641	25,000,000	25,000,000
Deutsche	Y	Y		1,927,616		1,927,616	1,927,616		1,927,616	160,000,000	160,000,000
Merrill	Y	Y		15,255		15,255	15,255		15,255	20,000,000	20,000,000
Morgan Stanley	Y	Y		1,478,160		1,478,160	1,478,160		1,478,160	79,000,000	79,000,000
Royal Bank of Canada	Y	Y				0		(4,480,977)	0	775,081	775,081
0299999. Total NAIC 1 Designation			0	4,069,232	0	4,069,232	4,069,232	(4,480,977)	4,069,232	409,475,081	409,475,081
0899999 - Totals			0	4,069,232	0	4,069,232	4,069,232	(4,480,977)	4,069,232	409,475,081	409,475,081

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
3128X1-EJ-2	4.25 FMNT 06-13 A			67,010	66,653	04/02/2012
3128X2-TM-7	5.00 FMNT GB 07-14A			691,349	683,090	04/02/2012
3128X3-L7-6	5.00 FMNT GB06-1476			596	594	04/02/2012
312902-LX-5	FMZC 12/17/2029 A			1,224	1,200	04/02/2012
31331G-DH-9	3.65 FCSB 12 BP			2,721	2,712	04/02/2012
31331G-KF-5	2.50 FCSB 13 AK			5,437	5,359	04/02/2012
31331J-3T-8	1.75 FCSB 15 BQ			1,421	1,401	04/02/2012
31331J-FU-2	1.70 FCSB 13 AY			2,165	2,126	04/02/2012
31331J-GC-1	2 1/8 FCSB 14 BX			1,407	1,381	04/02/2012
31331V-GU-4	4 7/8 FCSB 15 Y			113,318	112,477	04/02/2012
31331V-PY-6	4 7/8 FCSB 14 AB			4,637	4,647	04/02/2012
31331V-XR-2	5.70 FCSB 27 C			42,959	42,917	04/02/2012
31331X-3X-8	5.20 FCSB 22 P			144,370	141,724	04/02/2012
31331X-S5-2	5.55 FCSB 17 AG			1,033	1,021	04/02/2012
31331X-SS-2	5.16 FCSB 22 J			312,707	307,152	04/02/2012
31331Y-3X-6	3.95 FCSB 12 BN			2,162	2,135	04/02/2012
31331Y-AC-4	4.82 FCSB 12 BD			547	548	04/02/2012
3133EA-DW-5	0.55 FCSB 15 CJ			1,452,234	1,424,720	04/02/2012
3133EA-GF-9	2.41 FCSB 22 AC			5,417	5,319	04/02/2012
3133EA-GR-3	3.24 FCSB 28 M			328,977	323,146	04/02/2012
3134G2-T3-6	FMNT 12-16 T36			534,433	526,588	04/02/2012
3134G3-GL-8	1.00 FMNT 14-15 L8			913,851	897,872	04/02/2012
3134G3-KD-1	2.00 FMNT 14-19 D1			288,847	284,144	04/02/2012
3134G3-LJ-7	0.95 FMNT 14-16 J7			277,963	272,879	04/02/2012
3134G3-NQ-9	0.875 FMNT 14-16 Q9			212,450	208,473	04/02/2012
3134G3-QL-7	1.00 FMNT 14-16 L7			83,138	81,562	04/02/2012
31359M-4D-2	5.00 FNSM A 02/17			272,997	269,158	04/02/2012
31359M-L8-4	6.00 FNSM A 16-36			11,497	11,534	04/02/2012
31359M-QV-8	4.75 FNSM A 06-13			1,525,187	1,502,934	04/02/2012
31359M-SL-8	4.375 FNSM A 06-13			63,844	63,127	04/02/2012
31359M-W4-1	5.25 FNSM A 09/15/16			415,979	408,575	04/02/2012
31359M-YQ-0	5.00 FNSM A 07-12			91,104	90,037	04/02/2012
31359M-Z2-2	5.45 FNSM A 16-21			424,674	425,134	04/02/2012
3137EA-AJ-8	5.125 FMNT GB 16 J8			1,141,530	1,141,265	04/02/2012
3137EA-AM-1	5.00 FMNT GB 17 M1			44,755	44,110	04/02/2012
31398A-AE-2	5.59 FNSM A 17-27			534,758	535,707	04/02/2012
31398A-KA-9	5.355 FNSM A 08-17			752,435	749,182	04/02/2012
761157-AA-4	8.125 RFBD 19 A			21,950	22,089	04/02/2012
761157-AC-0	8.875 RFBD 30 B			1,072	1,077	04/02/2012
761157-AD-8	8.875 RFBD 20 A			3,051	3,028	04/02/2012
761157-AG-1	8.625 RFBD 21 A			14,278	14,168	04/02/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				10,811,484	10,682,965	XXX
9999999 - Totals				10,811,484	10,682,965	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (17,450,146) Book/Adjusted Carrying Value $ (17,163,334)
2. Average balance for the year to date Fair Value $ 15,770,976 Book/Adjusted Carrying Value $ 15,770,976
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 10,682,965 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	3,600,000	3,600,000	02/03/2014
690353-SU-2	OPIC AgencyVAR Adj % Due 6/15/2017 MJSD15		1	10,000,000	10,000,000	06/15/2017
690353-RV-1	OPIC US Agency Floating MTN Adj % Due 12/15/2019 Sched		1	15,000,000	15,000,000	12/15/2019
690353-RD-1	OPIC US AGENCY VRDN Adj % Due 3/15/2019 Sched		1	4,666,667	4,666,667	03/15/2019
690353-NE-3	OPIC Var Rate Note Adj % Due 12/17/2012 JAJ015		1	4,922,608	4,922,608	12/17/2012
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				38,189,275	38,189,275	XXX
0599999. Total - U.S. Government Bonds				38,189,275	38,189,275	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 Sched		1FE	6,000,000	6,000,000	11/15/2038
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	6,785,000	6,785,000	11/01/2028
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Sched		1FE	1,285,000	1,285,000	04/01/2037
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	7,400,000	7,400,000	08/01/2033
851007-AR-5	SPRINGFIELD MO IDA VRDN MUNI VRDN Adj % Due 12/1/2033 Sched		1FE	2,810,000	2,810,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Sched		1FE	860,000	860,000	09/15/2037
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				30,740,000	30,740,000	XXX
235036-SV-3	DALLAS REV 0.9% Due 11/1/2012 MN1		1FE	3,403,298	3,400,000	11/01/2012
400094-AA-6	GRS RIV PL CORP MICH MULTIFAMILY HSG 5.63% Due 6/1/2017 JD1		1FE	753,960	755,754	06/01/2017
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				4,157,258	4,155,754	XXX
3199999. Total - U.S. Special Revenues Bonds				34,897,258	34,895,754	XXX
655422-AS-2	NORANDA INC 7 1/4% Due 7/15/2012 JJ15		2FE	3,157,257	3,154,335	07/15/2012
67021C-AA-5	NSTAR ELECTRIC CORP 4 7/8% Due 10/15/2012 A01		1FE	453,088	452,537	10/15/2012
68267T-DR-9	ONEOK CP 0.42% Due 4/25/2012 At Mat		1	4,598,551	4,598,551	04/25/2012
73768A-D2-9	POTOMAC CP 0.35% Due 4/2/2012 At Mat		1	4,299,875	4,299,875	04/02/2012
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	3,805,016	3,800,000	02/06/2014
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.91% Due 8/6/2012 A01		1FE	916,724	918,337	08/06/2012
78009N-BQ-8	Royal Bank CD Adj % Due 11/9/2012 Sched		1FE	4,600,000	4,600,000	11/09/2012
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT Flt % Due 1/24/2013 Sched		1FE	4,600,000	4,600,000	01/24/2013
91914C-AA-5	VALERO LOGISTICS 6 7/8% Due 7/15/2012 JJ15		2FE	4,045,908	4,068,397	07/15/2012
94707L-DP-4	WEATHERFORD CP 0.6% Due 4/23/2012 At Mat		1	7,497,000	7,497,000	04/23/2012
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				37,973,418	37,989,032	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1FE	2,000,000	2,000,000	10/01/2034
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,000,000	2,000,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				39,973,418	39,989,032	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				106,902,693	106,918,307	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				6,157,258	6,155,754	XXX
6599999. Total Bonds				113,059,951	113,074,061	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
064149-A5-6	BANK OF NOVA SCOTIA CORP 2 1/4% Due 1/22/2013 JJ1			7,197,980	7,177,452	01/22/2013
079860-AJ-1	BELLSOUTH CORP 4 3/4% Due 11/15/2012 MN15			1,363,596	1,361,565	11/15/2012
316175-40-5	FIDELITY INST MM FUND PRIME			50,535	50,535	
40429C-CW-0	HSBC FINANCE CORP Flt % Due 9/14/2012 MJSD15			1,898,984	1,894,561	09/14/2012
59157B-AG-7	METLIFE INSTITUTIONAL FD CORPFLOAT Adj % Due 12/7/2012 MJSD7			4,500,000	4,500,000	12/07/2012
98647R-AC-7	YORK CP 0.45% Due 6/1/2012 At Mat			1,900,000	1,900,000	06/01/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				16,911,094	16,884,113	XXX
05361L-D3-6	AVERY DENNISON CP 0.4% Due 4/3/2012 At Mat			5,899,082	5,899,082	04/03/2012
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched			2,000,000	2,000,000	02/02/2043
4851E0-D4-5	KANSAS CITY CP 0.42% Due 4/4/2012 At Mat			9,596,304	9,596,304	04/04/2012
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched			4,700,000	4,700,000	05/01/2027
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				22,195,386	22,195,386	XXX
9999999 - Totals				152,166,432	152,153,561	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (131,804,183) Book/Adjusted Carrying Value $ (131,841,295)
2. Average balance for the year to date Fair Value $ 219,754,592 Book/Adjusted Carrying Value $ 219,904,154
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 162,977,916 Book/Adjusted Carrying Value $ 162,836,526

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Fifth Third Bank	Cincinnati, OH					12,698,505	12,407,240	2,480,196	XXX
Morgan Stanley	New York, NY					300,000	300,000	300,000	XXX
US Bank	Cincinnati, OH					281,014	281,014	281,014	XXX
Bank of New York Mellon	New York, NY					(4,033,442)	(13,062,963)	(10,862,507)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			467	416	339	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	9,246,544	(74,293)	(7,800,958)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	9,246,544	(74,293)	(7,800,958)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	9,246,544	(74,293)	(7,800,958)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AVERY DENNISON CP		03/20/2012	0.400	04/03/2012	5,899,082	787	0
KANSAS CITY CP		03/02/2012	0.420	04/04/2012	9,596,304	3,360	0
ONEOK CP		03/29/2012	0.420	04/25/2012	4,598,551	161	0
POTOMAC CP		03/30/2012	0.350	04/02/2012	7,299,787	142	0
REED CP		03/29/2012	0.450	04/30/2012	1,499,400	56	0
WEATHERFORD Cp		03/30/2012	0.400	04/02/2012	2,999,900	67	0
WEATHERFORD CP		03/30/2012	0.600	04/23/2012	7,497,000	250	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					39,390,024	4,823	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					39,390,024	4,823	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					39,390,024	4,823	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					39,390,024	4,823	0
8699999 - Total Cash Equivalents					39,390,024	4,823	0