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QUARTERLY STATEMENT

As of March 31, 2011

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....84, 84 (Current Period) (Prior Period) | NAIC Company Code..... 16691 | Employer's ID Number..... 31-0501234

Organized under the Laws of OHIO | State of Domicile or Port of Entry OHIO | Country of Domicile US

Incorporated/Organized..... March 7, 1872 | Commenced Business..... March 7, 1872

Statutory Home Office	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Website Address	www.GreatAmericanInsurance.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@GAIC.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Karen Holley Horrell	Senior Vice President, Executive Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. John Linn Doellman	Vice President & Actuary
Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Dale Eugene Kelley	Senior Vice President	Robert Eugene Maly	Senior Vice President
Vito Charles Peraino	Senior Vice President & Assistant General Counsel	Michael David Pierce	Senior Vice President
Eve Cutler Rosen	Senior Vice President, General Counsel & Assistant Secretary	Piyush Kumar Singh	Senior Vice President & Chief Information Officer
Michael Eugene Sullivan Jr.	Senior Vice President	David John Witzgall	Senior Vice President, Chief Financial Officer & Treasurer
Scott Howard Beeken	Vice President	Robert Earl Dobbs	Vice President
Allen Fredrick Eling	Vice President	Annette Denise Gardner	Vice President & Assistant Treasurer
Michelle Ann Gillis	Vice President	John Adalbert Rowney	Vice President
Stephen Charles Beraha	Assistant Vice President, Assistant General Counsel	Kathleen Joan Brown	Assistant Vice President
David Paul Faeth	Assistant Vice President	Brian Anthony Moning	Assistant Vice President
Lisa Ann Pennekamp	Assistant Vice President & Associate General Counsel	Thomas Edward Mischell	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Gary John Gruber	Karen Holley Horrell	Keith Alan Jensen
Donald Dumford Larson	Carl Henry Lindner III	Robert Eugene Maly	Vito Charles Peraino
Michael David Pierce	Eve Cutler Rosen	Piyush Kumar Singh	Michael Eugene Sullivan Jr.
David John Witzgall			

State of........ Ohio
County of..... Hamilton

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.

(Signature)	(Signature)	(Signature)
Donald Dumford Larson	Karen Holley Horrell	Robert James Schwartz
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior Vice President, Executive Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 9th day of May, 2011

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	2,676,190,935	0	2,676,190,935	2,689,057,649
2. Stocks:				
2.1 Preferred stocks	42,636,544	0	42,636,544	27,404,576
2.2 Common stocks	895,891,801	0	895,891,801	879,121,413
3. Mortgage loans on real estate:				
3.1 First liens	174,020,957	0	174,020,957	162,777,782
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	1,167,949	0	1,167,949	1,198,720
4.2 Properties held for the production of income (less $.....0 encumbrances)	49,125,846	0	49,125,846	49,163,831
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(4,979,568)), cash equivalents ($.....21,176,707) and short-term investments ($.....278,595,580)	294,792,719	0	294,792,719	133,403,618
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	45,600
8. Other invested assets	44,560,241	0	44,560,241	42,632,205
9. Receivables for securities	2,460,015	0	2,460,015	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,180,847,006	0	4,180,847,006	3,984,805,395
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	32,139,339	0	32,139,339	31,117,685
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	208,748,582	11,852,600	196,895,982	199,402,723
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	92,884,259	0	92,884,259	88,723,550
15.3 Accrued retrospective premiums	302,557	30,256	272,301	0
16. Reinsurance:				
161. Amounts recoverable from reinsurers	46,282,382	0	46,282,382	57,902,675
16.2 Funds held by or deposited with reinsured companies	2,361	2,361	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	8,619,805
18.2 Net deferred tax asset	77,874,190	0	77,874,190	88,584,914
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	48,393,572	47,115,304	1,278,268	1,368,120
21. Furniture and equipment, including health care delivery assets ($.....0)	5,165,341	5,165,341	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	4,992,308	0	4,992,308	16,650
23. Receivables from parent, subsidiaries and affiliates	6,704,480	299,186	6,405,294	4,181,818
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	209,152,541	29,713,469	179,439,072	469,372,651
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	4,913,488,919	94,178,516	4,819,310,403	4,934,095,986
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	4,913,488,919	94,178,516	4,819,310,403	4,934,095,986

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Company owned life insurance	126,613,432	0	126,613,432	125,451,285
2502. Receivable from Federal Crop Insurance Corporation	44,429,517	0	44,429,517	330,638,236
2503. Equities and deposits in pools and associations	8,285,508	0	8,285,508	11,454,397
2598. Summary of remaining write-ins for Line 25 from overflow page	29,824,085	29,713,469	110,616	1,828,733
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	209,152,541	29,713,469	179,439,072	469,372,651

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....170,827,287)	1,975,217,359	2,017,050,174
2.	Reinsurance payable on paid losses and loss adjustment expenses	780,156	182,764
3.	Loss adjustment expenses	324,866,077	326,800,301
4.	Commissions payable, contingent commissions and other similar charges	34,462,568	48,949,074
5.	Other expenses (excluding taxes, licenses and fees)	104,480,588	106,928,434
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	17,177,266	18,893,648
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	18,894,567	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $..........0 and interest thereon $..........0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....336,226,848 and including warranty reserves of $.....15,156,459)	727,344,738	743,188,840
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	33,623,741	42,529,053
13.	Funds held by company under reinsurance treaties	143,440,832	222,357,811
14.	Amounts withheld or retained by company for account of others	32,441,856	29,683,668
15.	Remittances and items not allocated	5,719,555	2,210,780
16.	Provision for reinsurance	31,674,507	31,674,507
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	6,417,720	6,944,975
20.	Derivatives	6,600	0
21.	Payable for securities	26,511,542	0
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	(134,801,180)	(139,580,035)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,348,258,492	3,457,813,993
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,348,258,492	3,457,813,993
29.	Aggregate write-ins for special surplus funds	164,805,258	167,954,566
30.	Common capital stock	15,440,600	15,440,600
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	299,181,580	297,877,595
35.	Unassigned funds (surplus)	991,624,472	995,009,232
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)	0	0
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,471,051,910	1,476,281,993
38.	Totals	4,819,310,403	4,934,095,986

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	30,004,079	28,303,588
2502.	Retroactive reinsurance ceded	(164,805,258)	(167,954,566)
2503.	Retrospective premium payable	0	70,943
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(134,801,180)	(139,580,035)
2901.	Retroactive reinsurance gain	164,805,258	167,954,566
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	164,805,258	167,954,566
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....215,554,641)	247,351,263	235,680,287	1,505,307,485
1.2 Assumed (written $.....274,329,866)	290,834,086	309,805,238	1,207,248,737
1.3 Ceded (written $.....147,109,639)	179,192,881	158,034,133	1,044,782,000
1.4 Net (written $.....342,774,868)	358,992,469	387,451,392	1,667,774,222
DEDUCTIONS:			
2. Losses incurred (current accident year $.....193,885,125):			
2.1 Direct	27,979,848	82,217,440	755,886,056
2.2 Assumed	114,028,121	45,938,489	260,694,291
2.3 Ceded	19,879,325	(13,043,846)	327,267,267
2.4 Net	122,128,644	141,199,776	689,313,080
3. Loss adjustment expenses incurred	40,733,851	37,948,271	174,523,254
4. Other underwriting expenses incurred	145,993,049	142,720,939	522,159,693
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	308,855,544	321,868,986	1,385,996,026
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	50,136,925	65,582,406	281,778,196
INVESTMENT INCOME			
9. Net investment income earned	61,323,528	59,209,119	210,383,033
10. Net realized capital gains (losses) less capital gains tax of $.....1,725,003	(1,819,896)	66,808,273	131,253,002
11. Net investment gain (loss) (Lines 9 + 10)	59,503,631	126,017,391	341,636,034
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....735,477)	(735,477)	(337,316)	(2,076,267)
13. Finance and service charges not included in premiums	173,997	179,683	728,763
14. Aggregate write-ins for miscellaneous income	(675,778)	(482,475)	(2,228,999)
15. Total other income (Lines 12 through 14)	(1,237,258)	(640,108)	(3,576,503)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	108,403,299	190,959,690	619,837,728
17. Dividends to policyholders	498,516	57,289	677,230
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	107,904,783	190,902,401	619,160,498
19. Federal and foreign income taxes incurred	20,101,134	32,794,147	120,102,727
20. Net income (Line 18 minus Line 19) (to Line 22)	87,803,649	158,108,254	499,057,771
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,476,281,993	1,433,065,645	1,433,065,645
22. Net income (from Line 20)	87,803,649	158,108,254	499,057,771
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....2,720,896	(12,240,462)	17,081,680	58,494,014
25. Change in net unrealized foreign exchange capital gain (loss)	229,300	(561,600)	(317,300)
26. Change in net deferred income tax	(7,983,612)	(22,981,992)	(61,245,419)
27. Change in nonadmitted assets	5,681,399	(5,409,289)	(2,966,619)
28. Change in provision for reinsurance	0	0	(7,292,177)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	1,303,985	972,176	3,853,523
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(85,000,000)	(80,000,000)	(450,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	4,975,658	1,696,397	3,632,555
38. Change in surplus as regards policyholders (Lines 22 through 37)	(5,230,083)	68,905,626	43,216,348
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,471,051,910	1,501,971,271	1,476,281,993

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Company owned life insurance	1,162,147	1,240,418	4,801,237
1402. Amortization of intangibles	(1,626,600)	(1,626,600)	(6,506,400)
1403. Miscellaneous expense	(211,325)	(96,293)	(523,836)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(675,778)	(482,475)	(2,228,999)
3701. Change in foreign exchange reserve	4,975,658	2,755,288	4,691,446
3702. Change in nonadmitted assets - additional admitted deferred tax assets - SSAP 10R	0	(1,058,891)	(1,058,891)
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	4,975,658	1,696,397	3,632,555

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	338,051,134	336,263,057	1,516,907,042
2.	Net investment income	61,422,579	60,855,194	222,130,039
3.	Miscellaneous income	(772,805)	(253,926)	(1,871,340)
4.	Total (Lines 1 through 3)	398,700,908	396,864,325	1,737,165,741
5.	Benefit and loss related payments	148,594,466	75,315,366	486,179,064
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	207,175,681	203,147,772	718,885,770
8.	Dividends paid to policyholders	498,516	57,289	677,230
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(5,688,235)	48,564,048	210,549,881
10.	Total (Lines 5 through 9)	350,580,428	327,084,475	1,416,291,944
11.	Net cash from operations (Line 4 minus Line 10)	48,120,479	69,779,850	320,873,797
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	219,003,705	260,726,126	1,095,072,851
	12.2 Stocks	809,301	380,996	31,570,328
	12.3 Mortgage loans	4,156,934	1,837,181	33,198,827
	12.4 Real estate	0	0	32,323
	12.5 Other invested assets	1,142,762	1,172,821	30,246,641
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(15,866)	(236,905)	480,227
	12.7 Miscellaneous proceeds	26,439,342	34,062,796	1,617,708
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	251,536,177	297,943,015	1,192,218,903
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	202,276,304	273,062,540	576,908,622
	13.2 Stocks	48,019,799	5,470,336	192,460,907
	13.3 Mortgage loans	14,795,249	692,564	43,512,701
	13.4 Real estate	703,682	1,067,026	4,640,191
	13.5 Other invested assets	2,057,496	2,393,510	11,768,219
	13.6 Miscellaneous applications	2,460,015	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	270,312,545	282,685,976	829,290,640
14.	Net increase (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(18,776,368)	15,257,039	362,928,263
	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	1,303,985	972,176	3,853,523
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	85,000,000	80,000,000	450,000,000
	16.6 Other cash provided (applied)	215,741,004	131,790,934	(254,699,843)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	132,044,989	52,763,110	(700,846,320)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	161,389,101	137,799,999	(17,044,260)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	133,403,618	150,447,878	150,447,878
	19.2 End of period (Line 18 plus Line 19.1)	294,792,719	288,247,877	133,403,618

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

20.0001	Securities acquired from dividends/return of capital distribution	15,602,332	0	0
20.0002	Stock option compensation (included in L7, L9, and L16.2)	1,303,985	972,176	3,853,523
20.0003	Securities acquired from liquidation distribution	49,329	0	304,368
20.0004	Securities acquired in paid in kind interest payment	3,942	53,130	138,500
20.0005	Exchange of debt securities	0	7,933,860	25,895,891
20.0006	Exchange of debt to equity securities	0	0	1,793,484
20.0007	Exchange of equity securities	0	0	1,200,000
20.0008	Exchange of other invested assets securities to equity securities	0	0	15,146

Statement for March 31, 2011 of the GREAT AMERICAN INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

The Ohio Department of Insurance 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, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC SAP and the state of Ohio basis, as shown below:

	3/31/2011	12/31/2010
(1) Net Income Ohio Basis	$ 87,803,649	$ 499,057,771
(2) State Prescribed Practices	0	0
(3) State Permitted Practices	0	0
(4) Net Income, NAIC SAP	$ 87,803,649	$ 499,057,771
(5) Statutory Surplus Ohio Basis	$ 1,471,051,910	$ 1,476,281,993
(6) State Prescribed Practices	0	0
(7) State Permitted Practices	0	0
(8) Statutory Surplus, NAIC SAP	$ 1,471,051,910	$ 1,476,281,993

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS - No significant change.

3.) BUSINESS COMBINATIONS AND GOODWILL - No significant change.

4.) DISCONTINUED OPERATIONS - No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2011.

3. The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during 2011:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
05948KZF9	2,401,997	2,044,521	36,500	2,365,497	2,328,556	3/31/11
05953YAH4	1,381,808	1,149,235	25,526	1,356,282	1,228,121	3/31/11
12641PCK8	115,056	28,189	86,867	28,189	161,269	3/31/11
12641QAG7	230,665	151,075	79,590	151,075	80,500	3/31/11
12641QAH5	104,122	70,000	34,122	70,000	70,000	3/31/11
12641QCS9	147,041	139,162	7,879	139,162	76,619	3/31/11
12641QEB4	405,164	293,564	111,600	293,564	367,200	3/31/11
12641QEN8	688,733	351,486	337,247	351,486	144,000	3/31/11
251510MD2	554,083	537,728	16,355	537,728	515,903	3/31/11
45254NNT0	604,052	590,090	13,962	590,090	527,794	3/31/11
45660LPK9	560,526	530,122	30,404	530,122	416,230	3/31/11
47232DAC6	964,628	681,959	282,669	681,959	298,136	3/31/11
47232DAD4	189,655	54,622	135,033	54,622	211,389	3/31/11
47232DAL6	52,097	32,144	19,953	32,144	61,045	3/31/11
47232DBK7	118,417	35,913	82,504	35,913	115,234	3/31/11
47232DBL5	15,239	6,388	8,851	6,388	72,853	3/31/11
47232DFJ6	664,392	643,324	21,068	643,324	538,317	3/31/11
47232VBH4	492,455	310,022	182,433	310,022	277,056	3/31/11
47232VBQ4	185,092	139,615	45,477	139,615	258,577	3/31/11
47232VEH1	60,492	26,422	34,070	26,422	151,372	3/31/11
47232VFA5	478,539	450,452	28,087	450,452	258,244	3/31/11
47232VFB3	40,736	20,145	20,591	20,145	91,841	3/31/11
61751DAE4	3,619,885	3,479,152	140,733	3,479,152	3,314,967	3/31/11
65538PAA6	766,283	733,033	33,250	733,033	625,106	3/31/11
75970JAD8	2,644,438	2,513,988	130,450	2,513,988	2,254,970	3/31/11
761118KH0	510,779	492,029	7,066	503,713	503,713	3/31/11
761118UQ9	1,046,289	1,022,680	23,609	1,022,680	907,160	3/31/11
92925CCC4	1,436,458	1,395,291	41,167	1,395,291	1,214,825	3/31/11
94983GAA6	3,338,336	3,254,861	45,079	3,293,257	3,293,257	3/31/11
TOTAL	XXXX	XXXX	2,062,142	XXXX	XXXX	XXXX

Q06

Statement for March 31, 2011 of the GREAT AMERICAN INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

4. The following table shows all loan-backed securities with an unrealized loss:

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$ 217,058,851	$ (6,514,306)	$ 162,463,371	$ (21,856,657)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2011. The Company has the intent to hold such securities until they recover in value or mature.

E – G. No significant change.

6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES - No significant change.

7.) INVESTMENT INCOME - No significant change.

8.) DERIVATIVE INSTRUMENTS - No significant change.

9.) INCOME TAXES - No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.
B. The Company paid the following dividends to American Financial Group, Inc. ("AFG"):

Date	Amount	Type
3/28/2011	$ 85,000,000	Ordinary

C – L. No significant change.

11.) DEBT - No significant change.

12.) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

No significant change.

13.) CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A – C. No significant change.

D. The Company paid the following dividends to AFG:

Date	Amount	Type
3/28/2011	$ 85,000,000	Ordinary

E – M. No significant change.

14.) CONTINGENCIES

No significant change.

15.) LEASES - No significant change.

16.) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change.

17.) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A – B. No significant change.

C. The Company did not have any wash sale transactions involving securities with a NAIC designation of 3 or below or unrated securities during 2011.

18.) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change.

19.) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change.

Q06.1

NOTES TO FINANCIAL STATEMENTS

20.) FAIR VALUE

1. Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item 4 below for a discussion of each of these three levels.

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	4,039,941	4,039,941
Foreign government	-	-	-	-
Residential MBS	-	3,760,407	-	3,760,407
Commercial MBS	-	-	-	-
All other Bonds	-	10,432,522	17,907,290	28,339,812
Total Bonds	-	14,192,929	21,947,231	36,140,160
Non-affiliated common stock	283,547,595	183,538,823	5,545,000	472,631,418
Non-affiliated preferred stock	21,895,618	3,479,380	4,423,066	29,798,064
Other investments	-	-	-	-
Total assets accounted for at fair value	$ 305,443,213	$ 201,211,132	$ 31,915,297	$ 538,569,642

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

	Balance at 12/31/2010	Transfers into Level 3	Transfers out of Level 3 to Level 2	Transfers out of Level 3 to Cost Basis	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases, issuances, sales and settlements	Balance at 3/31/2011
States, municipalities and political subdivisions	$ 4,074,818	$ -	$ -	$ -	$ (5,901)	$ 56,151	$ (85,127)	$ 4,039,941
All other bonds	32,097,287	8,017,000	(1,200,000)	(18,029,695)	(2,113,106)	(92,834)	(771,362)	17,907,290
Non-affiliated common stock	5,274,000	-	-	-	-	271,000	-	5,545,000
Non-affiliated preferred stock	4,415,146	-	-	-	-	7,920	-	4,423,066
Total	$ 45,861,251	$ 8,017,000	$ (1,200,000)	$(18,029,695)	$ (2,119,007)	$ 242,237	$ (856,489)	$ 31,915,297

3. Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

4. Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities and highly liquid government bonds for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company’s Level 2 financial instruments include corporate and municipal fixed maturity securities and MBS priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company’s investment managers, American Money Management Corporation (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC’s internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers.

21.) OTHER ITEMS - No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to March 31, 2011, which may have a material effect on the financial condition of the Company.

23.) REINSURANCE - No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS - No significant change.

Q06.2

Statement for March 31, 2011 of the GREAT AMERICAN INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by $31 million and $40 million as of March 31, 2011 and March 31, 2010, respectively (see page Q13).

For 2011, the $31 million decrease in reserves for prior years is primarily attributed to (i) $19 million of favorable development relating to multiple peril crop insurance business (ii) $8 million of favorable development relating to the directors & officers liability business (other liability – claims made) (iii) $8 million of favorable development relating to the favorable extra contractual obligation settlement, partially offset by (iv) $13 million reserve increase relating to the run-off program business.

For 2010, the $40 million decrease in reserves for prior years is primarily attributed to (i) $8 million of favorable development relating to the legal professional liability business (other liability – claims made) (ii) $7 million of favorable development relating to auto residual value insurance business (iii) $7 million of favorable development relating to excess casualty business (iv) $7 million of favorable development relating to the directors & officers liability business (other liability – claims made) (v) $7 million of favorable development relating to insurance coverages for not-for-profit businesses.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

32.) DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES - No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES - No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

35.) MULTIPLE PERIL CROP INSURANCE - No significant change.

36.) FINANCIAL GUARANTY INSURANCE - No significant change.

Q06.3

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
Not applicable

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2006......................

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. 12/31/2006......................

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). 2/19/2008........................

6.4 By what department or departments?
Ohio

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:
Not applicable

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.
Not applicable

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

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:
Not applicable

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).
Not applicable

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
Not applicable

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $...........................46,553

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:
Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $....................18,916,610

13. Amount of real estate and mortgages held in short-term investments: $....................................0

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	$ 9,315,453	$ 8,392,000
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 444,844,946	$ 423,260,384
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 33,313,361	$ 33,094,894
14.26	All Other	$ 17,398,222	$ 16,516,090
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 504,871,982	$ 481,263,368
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]
If no, attach a description with this statement.
The Company has one open foreign currency forward contract to hedge the foreign currency exchange risk associated with a foreign denominated investment in an affiliated bond.

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

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

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

16.5 Identify all investment advisors, broker/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
Not applicable	American Money Management Corporation	1 East Fourth Street, Cincinnati, 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:
Not applicable

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]

   If yes, attach an explanation.

   Not applicable

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

   If yes, attach an explanation.

   Not applicable

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

   Not applicable

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	............0.0	..........0.000 %	0	0	0	0	0	0	0	0
Total.....................................	........XXX...	........XXX........	0	0	0	0	0	0	0	0

5. Operating Percentages:

   5.1 A&H loss percent 64.1 %

   5.2 A&H cost containment percent 15.2 %

   5.3 A&H expense percent excluding cost containment expenses 47.7 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
U.S. Insurers				
12242	46-0510470	New Mexico Property and Casualty Company	US	NO
All Other Insurers				
00000	AA-1464104	Allianz Risk Transfer	CH	NO
00000	AA-3190795	American Safety Reinsurance LTD	BM	YES
00000	AA-0053127	Arendarcmaint Reinsurance LTD	TC	NO
00000	AA-3190932	Argo Re LTD	BM	NO
00000	AA-6900129	Brooklyn LTD	SC	NO
00000	AA-0053126	Ignaziogrcmaint Reinsurance LTD	TC	NO
00000	AA-0053124	Jgiuffrercmaint Reinsurance LTD	TC	NO
00000	AA-0053123	Jiaconarcmaint Reinsurance LTD	TC	NO
00000	AA-1120109	Lloyd's Syndicate Number 1882	GB	YES
00000	AA-0053262	Logistics Insurance Company	KY	NO
00000	AA-0053125	Marilyngiumaint Reinsurance LTD	TC	NO
00000	AA-0053122	Mtropianotcmaint Reinsurance LTD	TC	NO
00000	AA-3190913	Omega Specialty Insurance Company LTD	BM	NO
00000	AA-0052910	Tallgrass Reinsurance Company LTD	TC	NO
00000	AA-3190580	Universal Re-Insurance Company LTD	BM	NO
00000	AA-3770355	Victus Insurance Company, LTD	KY	NO

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama AL	L	4,642,458	4,293,513	2,160,241	(74,560)	20,900,408	23,711,004
2. Alaska AK	L	227,063	200,877	12,658	13,535	865,696	1,029,465
3. Arizona AZ	L	2,203,541	2,502,820	641,863	1,889,605	21,720,101	27,478,449
4. Arkansas AR	L	2,076,853	1,979,953	3,566,476	229,990	9,321,803	9,396,046
5. California CA	L	24,470,078	24,445,815	7,980,725	8,815,108	174,456,440	167,581,713
6. Colorado CO	L	3,092,456	2,823,570	1,718,197	587,634	15,626,810	17,298,778
7. Connecticut CT	L	993,233	1,236,406	111,344	2,417,653	13,935,152	17,040,450
8. Delaware DE	L	5,906,626	4,967,268	79,565	148,464	37,334,065	25,734,031
9. District of Columbia DC	L	1,395,538	2,061,615	165,807	214,535	8,193,111	7,856,994
10. Florida FL	L	11,568,323	10,401,968	9,690,995	3,827,220	81,271,315	79,208,823
11. Georgia GA	L	4,621,379	4,739,710	8,584,435	1,032,432	27,594,011	29,802,751
12. Hawaii HI	L	1,666,950	1,545,870	231,813	487,410	8,852,876	8,797,568
13. Idaho ID	L	1,233,367	1,290,011	399,435	218,905	3,666,237	3,573,454
14. Illinois IL	L	11,205,127	6,986,251	27,117,767	1,088,777	71,324,661	67,371,490
15. Indiana IN	L	2,369,403	1,939,766	8,735,917	1,580,916	15,874,120	16,918,330
16. Iowa IA	L	1,375,100	2,104,306	15,100,595	1,310,945	14,889,992	11,808,148
17. Kansas KS	L	10,743,742	9,479,659	4,451,441	1,625,541	14,103,931	8,291,643
18. Kentucky KY	L	3,713,810	3,230,454	3,964,378	1,048,555	20,564,900	15,082,399
19. Louisiana LA	L	1,352,288	1,036,663	443,609	521,279	10,435,225	7,774,374
20. Maine ME	L	268,814	253,518	18,337	101,396	1,325,891	1,434,063
21. Maryland MD	L	2,643,844	3,954,813	611,328	1,206,279	27,459,744	28,023,974
22. Massachusetts MA	L	4,205,402	3,853,538	1,867,248	861,764	26,425,810	30,841,410
23. Michigan MI	L	5,786,721	6,290,263	5,778,026	4,288,629	149,077,320	68,751,261
24. Minnesota MN	L	2,301,370	3,561,796	1,415,006	360,409	25,486,569	28,076,621
25. Mississippi MS	L	1,184,698	713,929	476,531	795,433	8,753,179	7,937,433
26. Missouri MO	L	6,284,423	2,580,078	12,065,882	598,908	24,905,132	15,984,398
27. Montana MT	L	915,144	977,308	77,515	93,612	2,134,174	2,231,323
28. Nebraska NE	L	786,152	884,950	4,150,418	611,922	6,941,748	5,889,690
29. Nevada NV	L	1,911,728	1,731,367	248,765	744,526	15,794,091	14,891,853
30. New Hampshire NH	L	181,873	191,366	26,208	559,996	5,822,016	7,248,709
31. New Jersey NJ	L	6,350,493	6,829,857	1,024,930	1,475,678	37,005,198	45,518,713
32. New Mexico NM	L	662,137	758,361	235,282	3,304,319	3,060,607	2,934,712
33. New York NY	L	11,294,359	10,615,993	1,411,818	2,924,280	63,531,431	85,764,012
34. North Carolina NC	L	5,808,499	5,445,247	6,513,831	1,128,071	31,343,420	30,446,286
35. North Dakota ND	L	672,481	869,507	2,506,969	55,561	6,466,753	1,635,175
36. Ohio OH	L	3,936,293	5,986,784	1,098,109	907,069	30,088,544	33,815,198
37. Oklahoma OK	L	6,128,073	5,486,777	528,073	257,047	9,365,847	8,373,722
38. Oregon OR	L	2,108,617	2,102,406	369,783	286,267	11,602,138	15,217,949
39. Pennsylvania PA	L	9,041,526	7,050,052	531,760	16,032,444	38,573,048	38,577,606
40. Rhode Island RI	L	177,479	270,336	27,347	93,435	2,371,743	7,660,224
41. South Carolina SC	L	1,788,182	2,026,788	1,796,120	155,865	12,337,213	14,257,965
42. South Dakota SD	L	1,221,198	443,478	9,479,462	(25,646)	5,028,376	1,820,557
43. Tennessee TN	L	2,140,587	1,898,997	1,347,397	429,399	19,184,490	20,977,038
44. Texas TX	L	15,625,663	16,716,434	(8,077,085)	3,298,115	89,402,964	97,105,645
45. Utah UT	L	2,412,837	1,730,987	914,796	47,793	6,949,352	8,980,572
46. Vermont VT	L	103,629	97,559	2,535	0	1,618,839	1,764,924
47. Virginia VA	L	2,822,645	3,221,706	2,933,583	613,475	30,159,441	36,606,539
48. Washington WA	L	3,700,971	3,283,042	1,602,833	565,567	20,024,506	21,234,311
49. West Virginia WV	L	560,037	592,805	464,303	191,739	2,382,198	3,103,604
50. Wisconsin WI	L	3,103,144	2,927,537	2,942,418	186,589	24,344,697	17,844,947
51. Wyoming WY	L	580,950	458,579	158,837	27,554	629,306	606,528
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	277,375	154,298	37,047	3,624	672,637	515,634
55. US Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CN	L	12,763,024	13,374,258	6,528,098	4,162,090	58,824,476	69,478,680
58. Aggregate Other Alien OT	XXX	946,938	280,489	11,904	51,401	908,153	14,537,056
59. Totals	(a) 52	215,554,641	204,881,699	156,282,672	73,378,555	1,370,931,902	1,335,844,246

DETAILS OF WRITE-INS

5801. Europe	XXX	946,938	280,489	11,904	51,401	908,153	14,537,056
5802.	XXX	0	0	0	0	0	0
5803.	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	946,938	280,489	11,904	51,401	908,153	14,537,056

(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 – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

NONE

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	106,028	3,097,206	2,921.1	(24.8)
2. Allied lines	48,882,372	(55,157,385)	(112.8)	5.5
3. Farmowners multiple peril	5,333,758	(270,734)	(5.1)	62.7
4. Homeowners multiple peril	13,121	125,913	959.6	0.0
5. Commercial multiple peril	11,364,621	4,179,873	36.8	27.6
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	1,189,274	(46,889)	(3.9)	189.1
9. Inland marine	10,254,108	2,388,072	23.3	33.6
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	0	0	0.0	0.0
11.2. Medical professional liability - claims-made	0	0	0.0	0.0
12. Earthquake	32,696	26,120	79.9	(31.0)
13. Group accident and health	7,550,645	3,499,689	46.3	14.4
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	106,124	(10,583,495)	(9,972.8)	(421.3)
17.1 Other liability-occurrence	34,247,049	20,064,088	58.6	61.8
17.2 Other liability-claims made	42,859,499	24,764,718	57.8	27.5
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability-occurrence	(8,783)	1,808,415	(20,590.8)	(19.6)
18.2 Products liability-claims made	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability	(2)	23,648	(1,182,424.5)	25,176.4
19.3, 19.4 Commercial auto liability	2,416,597	(325,083)	(13.5)	37.7
21. Auto physical damage	572,109	(1,448,076)	(253.1)	74.4
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	20,572,407	7,784,459	37.8	37.8
24. Surety	24,171,155	6,326,804	26.2	24.2
26. Burglary and theft	144,961	(20,223)	(14.0)	(6.8)
27. Boiler and machinery	492,977	208,504	42.3	53.2
28. Credit	23,908,800	6,640,784	27.8	119.9
29. International	0	0	0.0	0.0
30. Warranty	3,114,488	1,071,376	34.4	58.7
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	10,027,261	13,822,064	137.8	11.7
35. Totals	247,351,263	27,979,848	11.3	34.9

DETAILS OF WRITE-INS

3401. Collateral protection	10,027,261	13,822,064	137.8	11.7
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	10,027,261	13,822,064	137.8	11.7

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	134,594	134,594	178,721
2. Allied lines	36,951,491	36,951,491	30,839,225
3. Farmowners multiple peril	4,434,318	4,434,318	5,250,732
4. Homeowners multiple peril	13,121	13,121	0
5. Commercial multiple peril	8,939,202	8,939,202	11,222,060
6. Mortgage guaranty	0	0	0
8. Ocean marine	601,007	601,007	662,658
9. Inland marine	9,556,247	9,556,247	9,812,705
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	26,543	26,543	26,446
13. Group accident and health	9,100,488	9,100,488	4,274,577
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	110,870	110,870	355,271
17.1 Other liability-occurrence	36,055,345	36,055,345	37,118,660
17.2 Other liability-claims made	42,103,295	42,103,295	43,172,265
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	(19,607)	(19,607)	30,729
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	(2)	(2)	(93)
19.3 19.4 Commercial auto liability	2,533,535	2,533,535	2,587,138
21. Auto physical damage	(7,470,837)	(7,470,837)	2,805,576
22. Aircraft (all perils)	0	0	0
23. Fidelity	15,015,248	15,015,248	15,145,751
24. Surety	21,245,037	21,245,037	21,146,769
26. Burglary and theft	117,932	117,932	110,643
27. Boiler and machinery	376,291	376,291	347,548
28. Credit	37,934,730	37,934,730	8,824,819
29. International	0	0	0
30. Warranty	3,515,070	3,515,070	2,352,826
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	(5,719,277)	(5,719,277)	8,616,673
35. Totals	215,554,641	215,554,641	204,881,699

DETAILS OF WRITE-INS

3401. Collateral protection	(5,719,277)	(5,719,277)	8,616,673
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	(5,719,277)	(5,719,277)	8,616,673

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + Prior	627,747	806,708	1,434,455	42,224	602	42,826	605,188	1,299	766,038	1,372,526	19,666	(38,769)	(19,103)
2. 2009	110,559	211,916	322,475	20,911	873	21,784	102,884	795	196,738	300,418	13,236	(13,510)	(274)
3. Subtotals 2009 + Prior	738,306	1,018,624	1,756,930	63,135	1,475	64,610	708,073	2,094	962,777	1,672,943	32,902	(52,278)	(19,377)
4. 2010	254,032	332,888	586,921	112,360	6,601	118,962	164,378	7,286	284,649	456,313	22,706	(34,352)	(11,646)
5. Subtotals 2010 + Prior	992,339	1,351,512	2,343,850	175,496	8,076	183,572	872,451	9,380	1,247,425	2,129,256	55,608	(86,631)	(31,023)
6. 2011	XXX	XXX	XXX	XXX	23,058	23,058	XXX	65,939	104,888	170,827	XXX	XXX	XXX
7. Totals	992,339	1,351,512	2,343,850	175,496	31,134	206,630	872,451	75,319	1,352,313	2,300,083	55,608	(86,631)	(31,023)
8. Prior Year-End's Surplus As Regards Policyholders	1,476,282										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 5.6 %	2. (6.4)%	3. (1.3)%
													Col. 13, Line 7 Line 8
													4. (2.1)%

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 Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

1.
2.
3.
4.

Bar Code:

* 1 6 6 9 1 2 0 1 1 4 9 0 0 0 0 0 1 *

* 1 6 6 9 1 2 0 1 1 4 5 5 0 0 0 0 1 *

* 1 6 6 9 1 2 0 1 1 3 6 5 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets and receivables	4,816,185	4,705,569	110,616	1,828,733
2505. Intangibles	25,007,900	25,007,900	0	0
2597. Summary of remaining write-ins for Line 25	29,824,085	29,713,469	110,616	1,828,733

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	50,362,551	52,871,105
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	1,334,182
2.2 Additional investment made after acquisition	703,682	3,306,008
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	(13,880)
5. Deduct amounts received on disposals	0	32,323
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	4,200,000
8. Deduct current year's depreciation	772,439	2,902,543
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	50,293,795	50,362,551
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	50,293,795	50,362,551

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	162,777,782	151,925,057
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	14,762,500	42,691,000
2.2 Additional investment made after acquisition	32,749	817,235
3. Capitalized deferred interest and other	0	4,467
4. Accrual of discount	604,859	1,718,957
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	(27,095)
7. Deduct amounts received on disposals	4,156,934	33,198,827
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	1,153,011
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	174,020,957	162,777,782
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	174,020,957	162,777,782
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	174,020,957	162,777,782

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	42,632,205	57,939,559
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,461,250	6,921,002
2.2 Additional investment made after acquisition	596,246	4,847,217
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	370,817
5. Unrealized valuation increase (decrease)	1,478,223	2,489,471
6. Total gain (loss) on disposals	(464,922)	790,024
7. Deduct amounts received on disposals	1,142,762	30,246,641
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	479,245
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	44,560,241	42,632,205
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	44,560,241	42,632,205

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	3,595,583,638	3,707,640,331
2. Cost of bonds and stocks acquired	250,296,103	769,369,529
3. Accrual of discount	3,009,495	13,453,976
4. Unrealized valuation increase (decrease)	(10,997,745)	82,739,934
5. Total gain (loss) on disposals	5,693,879	193,691,909
6. Deduct consideration for bonds and stocks disposed of	219,813,006	1,126,643,179
7. Deduct amortization of premium	4,098,794	20,557,795
8. Total foreign exchange change in book/adjusted carrying value	281,500	(228,500)
9. Deduct current year's other than temporary impairment recognized	5,235,790	23,882,567
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,614,719,280	3,595,583,638
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,614,719,280	3,595,583,638

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)	2,343,305,971	703,829,705	473,081,926	(3,936,799)	2,570,116,951	0	0	2,343,305,971
2. Class 2 (a)	282,407,091	35,074,278	12,479,898	(3,163,498)	301,837,973	0	0	282,407,091
3. Class 3 (a)	32,691,499	0	13,101,213	3,606,705	23,196,991	0	0	32,691,499
4. Class 4 (a)	29,941,356	512,500	5,476,152	4,045,397	29,023,101	0	0	29,941,356
5. Class 5 (a)	23,049,121	46,875	3,070,600	3,334,784	23,360,180	0	0	23,049,121
6. Class 6 (a)	14,524,663	49,289	1,814,087	(5,508,546)	7,251,319	0	0	14,524,663
7. Total Bonds	2,725,919,701	739,512,647	509,023,876	(1,621,957)	2,954,786,515	0	0	2,725,919,701
PREFERRED STOCK								
8. Class 1	8,545,950	8,500,000	0	50,595	17,096,545	0	0	8,545,950
9. Class 2	14,505,000	5,002,790	0	178,579	19,686,369	0	0	14,505,000
10. Class 3	2,500,000	0	0	0	2,500,000	0	0	2,500,000
11. Class 4	1,853,626	1,500,004	0	0	3,353,630	0	0	1,853,626
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	27,404,576	15,002,794	0	229,174	42,636,544	0	0	27,404,576
15. Total Bonds and Preferred Stock	2,753,324,277	754,515,441	509,023,876	(1,392,783)	2,997,423,059	0	0	2,753,324,277

(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 $.....278,595,580; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

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	278,595,580	XXX	278,595,580	4,438	0

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	36,862,052	37,039,931
2. Cost of short-term investments acquired	537,236,343	1,707,914,276
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	295,502,815	1,708,092,155
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	278,595,580	36,862,052
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	278,595,580	36,862,052

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)	45,600
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	0
4.	Total gain (loss) on termination recognized	(117,800)
5.	Considerations received (paid) on terminations	(72,200)
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedge item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(6,600)
9.	Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(6,600)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(6,600)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year				0
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote)				0
3.1	Change in variation margin on open contracts			0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
	3.23 Section 1, Column 16, current year to date minus	0			
	3.24 Section 1, Column 16, prior year		0	0	
3.3	Subtotal (line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year		0		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	0	0		
4.3	Subtotal (line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				0
	5.2 Used to adjust basis of hedged items				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

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	(6,600)	
2.	Part B, Section 1, Column 14	0	
3.	Total (Line 1 plus Line 2)		(6,600)
4.	Part D, Column 5	0	
5.	Part D, Column 6	(6,600)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(6,600)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(6,600)
10.	Part D, Column 8	0	
11.	Part D, Column 9	(6,600)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	7,071	
14.	Part B, Section 1, Column 19	0	
15.	Part D, Column 11	7,071	
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	22,424,304	0
2. Cost of cash equivalents acquired	13,081,365	42,388,666
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	14,328,962	19,964,362
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,176,707	22,424,304
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	21,176,707	22,424,304

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	St Louis	MO	11/30/1999	Worldwide Building, St Louis	0	0	0	25,040
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	127,825
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina	0	0	0	611,962
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Gramd Resort LLC	0	0	0	(4,383)
Building, Land, and Improvements	Florida City	FL	09/24/2009	Florida City Center	0	0	0	(1,281)
Building, Land, and Improvements	Miramar	FL	12/28/2010	Tropical Storage	0	0	0	(55,480)
0199999. Totals					0	0	0	703,682
0399999. Totals					0	0	0	703,682

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3				Actual	Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
Peachtree Parking	Atlanta	GA		03/31/2011	6.000	4,000,000	0	7,300,000
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	7.500	10,762,500	0	19,345,677
Blackhawk	Chicago	IL		06/01/2007	6.000	0	27,490	4,927,730
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	14,762,500	27,490	31,573,407
0899999. Total - Mortgages in Good Standing				XXX	XXX	14,762,500	27,490	31,573,407
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure								
Commercial Mortgages - All Other								
Gulf Atlantic Communities	St. Petersburg	FL		02/26/2007	2.790	0	5,259	10,456,205
2199999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other				XXX	XXX	0	5,259	10,456,205
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure				XXX	XXX	0	5,259	10,456,205
3399999. Total Mortgages				XXX	XXX	14,762,500	32,749	42,029,612

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Greystone Bela Rosa A	Phoenix	AZ		10/02/2009	02/16/2011	2,059,701	0	0	0	0	0	0	2,059,701	2,059,701	0	0	0
Greystone Bela Rosa B	Phoenix	AZ		10/02/2009	02/16/2011	646,766	0	0	0	0	0	0	646,766	646,766	0	0	0
Greystone Bela Rosa C	Phoenix	AZ		10/02/2009	02/16/2011	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Total - Mortgages Closed by Repayment						2,706,468	0	0	0	0	0	0	2,706,468	2,706,468	0	0	0
Mortgages With Partial Repayments																	
Chatham Inn	Chatham	MA		06/02/2006	03/12/2011	141,186	0	0	0	0	0	0	141,186	141,186	0	0	0
Biltmore Hotel	Coral Gables	FL		08/13/1999	03/12/2011	105,156	0	0	0	0	0	0	105,156	105,156	0	0	0
Singer Island Condominiums LTD.	Singer Island	FL		04/06/2006	03/25/2011	541,575	0	0	0	0	0	0	541,575	541,575	0	0	0
Gulf Atlantic Communities	St. Petersburg	FL		02/26/2007	03/21/2011	49,813	0	0	0	0	0	0	49,813	49,813	0	0	0
National Fruit Orchards	Berkeley County	WV		02/01/2007	03/10/2011	37,336	0	0	0	0	0	0	37,336	37,336	0	0	0
Blackhawk	Chicago	IL		06/01/2007	03/16/2011	60,514	0	0	0	0	0	0	60,514	60,514	0	0	0
JQH- Murfreesboro	Murfreesboro	TN		08/16/2007	03/01/2011	136,420	0	0	0	0	0	0	136,420	136,420	0	0	0
One East Fourth, Inc.	Cincinnati	OH	S	12/30/2008	03/25/2011	165,375	0	0	0	0	0	0	165,375	165,375	0	0	0
Dixie Terminal Corporation	Cincinnati	OH	S	12/30/2008	03/25/2011	53,092	0	0	0	0	0	0	53,092	53,092	0	0	0
Estates at Tuscany Ridge	Tampa	FL		04/08/2010	03/21/2011	160,000	0	0	0	0	0	0	160,000	160,000	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,450,466	0	0	0	0	0	0	1,450,466	1,450,466	0	0	0
0599999. Total Mortgages						4,156,934	0	0	0	0	0	0	4,156,934	4,156,934	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	4 State	5 Name of Vendor or General Partner	6 NAIC Desig-nation	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010	0	0	28,108	0	0	1.0
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		02/06/2007	0	0	79,363	0	0	1.8
000000 00 0	Boston Ventures L.P. VI	Boston	MA	Boston Ventures Limited Partnership VI		05/31/2000	0	0	18,994	0	0	0.4
000000 00 0	Pineapple Square Properties, LLC	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006	0	0	66,801	0	0	8.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	193,266	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	Galic Pointe LLC	Destin	FL	Galic Pointe LLC		03/25/2011	0	1,461,250	0	0	0	35.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								1,461,250	0	0	0	XXX
Any Other Class of Asset - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		02/01/1999	0	0	402,980	0	0	100.0
3899999. Total - Any Other Class of Asset - Affiliated								0	402,980	0	0	XXX
3999999. Subtotal - Unaffiliated								0	193,266	0	0	XXX
4099999. Subtotal - Affiliated								1,461,250	402,980	0	0	XXX
4199999. Totals								1,461,250	596,246	0	0	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	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	Changes in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.	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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08	Wilmington	DE	Distribution	10/30/1996	01/05/2011	0	0	0	0	0	0	0	0	77,081	0	77,081	77,081	0
247367 AC 9	Delta Air Lines 9.375% 9-11-07	Wilmington	DE	Distribution	08/31/2008	03/16/2011	0	0	0	0	0	0	0	0	64,701	0	64,701	64,701	0
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil.							0	0	0	0	0	0	0	0	141,781	0	141,781	141,781	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Distribution	06/25/2004	01/21/2011	1,572	0	0	0	0	0	0	1,572	1,572	0	0	0	0
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Distribution	01/08/2010	03/31/2011	106,077	0	0	0	0	0	0	106,077	106,077	0	0	0	0
000000 00 0	Willis Stein & Partners, L.P.	Chicago	IL	Distribution	01/03/1996	03/30/2011	607,035	0	0	0	0	0	0	607,035	332	0	(606,703)	(606,703)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							714,683	0	0	0	0	0	0	714,683	107,980	0	(606,703)	(606,703)	0
Any Other Class of Asset - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	03/31/2011	893,000	0	0	0	0	0	0	893,000	893,000	0	0	0	0
3899999. Total - Any Other Class of Asset - Affiliated							893,000	0	0	0	0	0	0	893,000	893,000	0	0	0	0
3999999. Subtotal - Unaffiliated							714,683	0	0	0	0	0	0	714,683	249,762	0	(464,922)	(464,922)	0
4099999. Subtotal - Affiliated							893,000	0	0	0	0	0	0	893,000	893,000	0	0	0	0
4199999. Totals							1,607,683	0	0	0	0	0	0	1,607,683	1,142,762	0	(464,922)	(464,922)	0

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)
Bonds - All Other Government									
683234 TF 5	ONTARIO PROVINCE 4.75 06-02-13 CN$	U	01/31/2011	DIVIDEND GAI-NEW YORK		212,422	200,000	1,562	1FE
1099999.	Total - Bonds - All Other Government					212,422	200,000	1,562	XXX
Bonds - U.S. Special Revenue and Special Assessment									
01030R EZ 1	AL HSG FIN AMT E 5.35 10-01-32 AL18		01/12/2011	CREW AND ASSOCIATES		1,470,000	1,500,000	23,852	1FE
01039W AZ 5	AL PUB HSG B 4.45 01-01-24 C14 AL21		01/31/2011	DIVID GAI-NEW YORK		1,879,840	2,000,000	7,417	1FE
011855 CD 3	ALASKA STUDENT LN 5.00 06-01-13 NC		03/02/2011	ZIEGLER CAPITAL		4,246,240	4,000,000	53,333	1FE
034695 AE 6	ANGELINA & NECHES 5.375 05-01-15(IP)		01/31/2011	J. P. MORGAN SECURITIES		2,662,925	2,500,000	747	2FE
051687 DB 4	AURORA IL SF MTG 5.50 12-01-39 NC		01/12/2011	CREW AND ASSOCIATES		3,463,134	3,411,954	9,904	1FE
08426A AA 4	BERKELEY HARD&JEFF WV 5.375 12144A27		02/17/2011	CREW AND ASSOCIATES		2,543,750	2,500,000	22,769	1FE
10425P AC 4	BRADFORD CNTY PA 4.70 03-01-19 (IP)		02/04/2011	ZIEGLER CAPITAL		3,880,000	4,000,000	82,511	2FE
130534 B3 3	CA POL CON RMK 4.75 12-23 (PCG)		02/09/2011	CREW AND ASSOCIATES		2,882,250	3,000,000	28,896	2FE
17131H AU 2	CHULA VISTA CA IDR 5.25 12-27 (SRE)		01/26/2011	J. P. MORGAN SECURITIES		2,486,000	2,500,000	21,875	1FE
17131H BL 1	CHULA VISTA CA IDR 5.00 12-27 (SRE)		01/27/2011	J. P. MORGAN SECURITIES		3,144,694	3,260,000	27,167	1FE
246387 LT 9	DE ECON DEV AUTH 5.20 02-19 (POM)		01/20/2011	J. P. MORGAN SECURITIES		1,012,500	1,000,000	25,133	2FE
311450 FD 7	FARMINGTON NM POLL CTL 4.7 0524(PNW)		02/02/2011	CREW AND ASSOCIATES		2,066,888	2,255,000	33,856	2FE
346668 CZ 7	FORSYTH MT POLL CTL 4.65 08-23(NWE)		02/01/2011	CREW AND ASSOCIATES		8,044,000	8,000,000	3,100	1FE
421348 AD 5	HAYWOOD CNTY NC INDL 4.45 3-24(IP)		02/01/2011	C.L. KING & ASSOC		2,088,000	2,400,000	45,390	2FE
474553 AE 4	JEFFERSON SFM B LA 5.25 12-01-32 A14		01/19/2011	RAYMOND JAMES & ASSOC		9,292,000	9,200,000	75,133	1FE
544587 MY 1	LOS ANGELES IMP LEASE CA 5.60 080114		01/31/2011	DIVID GAI-NEW YORK		2,297,437	2,180,000	61,040	1FE
546398 J8 2	LA PUB FACS 5.00 06-01-30 C15 (ETR)		02/11/2011	J. P. MORGAN SECURITIES		3,339,595	3,500,000	36,458	1FE
546398 J8 2	LA PUB FACS 5.00 06-01-30 C15 (ETR)		02/16/2011	J. P. MORGAN SECURITIES		1,909,340	2,000,000	22,500	1FE
56052E XC 7	ME HSG AUTH SER D2 4.75 11-15-21 A20		03/08/2011	RAYMOND JAMES & ASSOC		2,006,000	2,000,000	30,611	1FE
57419P GW 3	MARYLAND ST CMNTY 4.55 09-01-22 C16		03/04/2011	CREW AND ASSOCIATES		1,965,000	2,000,000	2,022	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09-01-39 C16		03/03/2011	CREW AND ASSOCIATES		7,336,000	7,000,000	7,826	1FE
57586P EA 0	MA HSG 4.875 12-01-37 C15 EAL 04-14		03/21/2011	CREW AND ASSOCIATES		2,197,181	2,385,000	36,495	1FE
575930 T8 5	MASS HFA RENTAL A 5.15 07-01-26 AL19		02/23/2011	CREW AND ASSOCIATES		3,030,000	3,000,000	24,463	1FE
576528 CZ 4	MATAGORDA CNTY TX NAV 4.55 0530(AEP)		01/18/2011	CREW AND ASSOCIATES		1,542,500	2,000,000	20,222	2FE
59333M QJ 7	MIAMI DADE CNTY FL 5.00 08-01-13 NC		01/31/2011	DIVID GAI-NEW YORK		2,151,080	2,000,000	50,000	1FE
646129 M9 4	NJ HSG SER T 4.55 10-01-22 C17 AL20		03/07/2011	CREW AND ASSOCIATES		5,393,925	5,490,000	110,326	1FE
646129 M9 4	NJ HSG SER T 4.55 10-01-22 C17 AL20		03/21/2011	CREW AND ASSOCIATES		1,306,800	1,320,000	28,862	1FE
64966T AX 2	NYC HSG DEV MULT FAM 4.6 01-15-26A21		02/01/2011	CREW AND ASSOCIATES		1,935,460	2,000,000	4,856	1FE
649842 CC 3	NY ST ENERGY 4.70 02-24(NGGLN)		01/31/2011	CREW AND ASSOCIATES		9,623,300	10,000,000	2,611	1FE
64986M Q3 2	NY ST HSG 5.40 11-15-42 C17 AL51134		03/18/2011	RAYMOND JAMES & ASSOC		2,928,000	3,000,000	57,600	1FE
677596 AH 1	OH POLLUTION CTL REV 6.75 1215(BPLN)		01/27/2011	MORGAN KEEGAN & COMPANY		3,145,397	2,815,000	31,669	1FE
677632 ME 8	OH ST UNIV SER B PREREFD 5.25 060118		01/31/2011	DIVID GAI-NEW YORK		1,376,748	1,255,000	10,981	1Z
677632 MQ 1	OH ST UNIV SER B UNRFUND 5.25 060118		01/31/2011	DIVID GAI-NEW YORK		257,970	245,000	2,144	1FE
708796 WP 8	PA HSG SER 110B 4.75 10-01-39 C19A19		01/28/2011	RAYMOND JAMES & ASSOC		2,730,000	3,000,000	42,750	1FE
708796 WP 8	PA HSG SER 110B 4.75 10-01-39 C19A19		02/03/2011	RAYMOND JAMES & ASSOC		10,065,000	11,000,000	165,458	1FE
708796 YR 2	PA HSG FIN AG 5.00 04-01-28 C20 AL16		03/03/2011	BANK OF AMER / ML		5,304,400	5,000,000	0	1FE

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)
716220 BJ 6	PETERSBURG IN 5.95 12-01-29 C11(AES)		01/26/2011	J. P. MORGAN SECURITIES		4,975,000	5,000,000	49,583	2FE
71881L AD 0	PHOENIX AZ SR 07 5.25 8-01-38 C17A35		01/31/2011	CREW AND ASSOCIATES		738,328	734,655	214	1FE
721781 AC 6	PIMA CNTY AZ IND DEV 4.95 10-20(UNS)		01/25/2011	CREW AND ASSOCIATES		2,884,740	3,000,000	48,263	2FE
79020F AM 8	ST JOHN BAPT MARATHON 5.125 637(MRO)		01/20/2011	CITIGROUP		3,126,445	3,500,000	26,906	2FE
83712D PY 6	SC HSG FIN & DEV 5.30 07-01-23C17A20		03/28/2011	CREW AND ASSOCIATES		3,500,350	3,425,000	45,381	1FE
83755G 8J 9	SD HSG DEV 4.70 05-01-27 C19 AL 0126		03/04/2011	CREW AND ASSOCIATES		1,871,500	1,900,000	31,751	1FE
870487 CG 8	SWEETWATER PCR WY 5.25 07-26 (IDA)		01/26/2011	CITIGROUP		5,058,463	4,990,000	130,988	1FE
880459 5N 8	TN HSG HMOWNR 1 4.95 01-01-37 AL18		01/12/2011	CREW AND ASSOCIATES		2,003,400	2,120,000	4,956	1FE
924190 DB 4	VT HSG FIN AGY 5.50 11-01-38 A18 C18		02/24/2011	CREW AND ASSOCIATES		2,787,313	2,770,000	50,783	1FE
96634R AM 4	WHITING IND ENV 5.00 01-01-16 NC(BP)		03/29/2011	GOLDMAN SACHS & CO		5,410,600	5,000,000	0	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					155,359,493	157,156,609	1,598,802	XXX
Bonds - Industrial and Miscellaneous									
064149 D8 7	BANK NOVA SCOTIA 2.90 03-29-16 NC	I	03/22/2011	BARCLAYS AMERICA		4,991,700	5,000,000	0	1FE
09064A AF 8	BIOMED REALTY LP 3.85 04-15-16 C16		03/23/2011	WELLS FARGO BROKERAGE		4,968,250	5,000,000	0	2FE
093645 AD 1	BLOCK COMM 8.25 12-15-15 C10		01/31/2011	DIVID GAI-NEW YORK		512,500	500,000	5,271	4FE
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR RE		03/30/2011	RBS SECURITIES/GREENWICH		10,650,391	10,000,000	4,619	1Z*
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 RE		03/17/2011	GOLDMAN SACHS & CO		5,245,117	5,000,000	15,686	1Z*
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02-15		03/23/2011	AMHERST SECURITIES GROUP		2,404,710	2,424,408	6,226	1Z*
24736W AA 8	DELTA AIR 2011-1 PT 5.3 04-15-19 NC		03/30/2011	CITIGROUP		1,000,000	1,000,000	0	2FE
29358Q AB 5	ENSCO PLC 3.25 03-15-16 NC	R	03/08/2011	DEUTSCHE BANK		1,984,780	2,000,000	0	2FE
44924E AB 6	IBM INTL GROUP 5.05 10-22-12 NC		01/31/2011	DIVID GAI-NEW YORK		1,609,217	1,500,000	20,831	1FE
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE		01/26/2011	CAPITALIZED INTEREST		1,934	7,150	0	1Z*
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE		02/26/2011	CAPITALIZED INTEREST		2,008	7,160	0	1Z*
46849L SB 8	JACKSON NAT LIFE 5.375 05-08-13 MTN		01/31/2011	DIVID GAI-NEW YORK		2,160,297	2,000,000	24,785	1FE
7425A0 A5 9	PRINCIPAL LIFE 5.25 01-15-13 NC		01/31/2011	DIVID GAI-NEW YORK		1,068,859	1,000,000	2,333	1FE
92554* AA 5	VIANIX DELAWARE LLC 10.00 10-25-10		01/05/2011	PRIVATE PLACEMENT		38,574	38,574	0	6Z
92554* AA 5	VIANIX DELAWARE LLC 10.00 10-25-10		01/26/2011	PRIVATE PLACEMENT		10,715	10,715	0	6Z
928670 AF 5	VOLKSWAGEN INTFN 2.875 04-01-16 NC	R	03/23/2011	DEUTSCHE BANK		8,935,290	9,000,000	0	1FE
949746 PM 7	WELLS FARGO CO 7.98 03-29-49 C18		01/31/2011	DIVID GAI-NEW YORK		1,073,172	1,000,000	30,147	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					46,657,514	45,488,007	109,898	XXX
Bonds - Parent, Subsidiaries and Affiliates									
00789# AA 1	AERIELLE LLC 12.00 09-17-12		01/19/2011	PRIVATE PLACEMENT		46,875	46,875	0	5*
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates					46,875	46,875	0	XXX
8399997.	Total - Bonds - Part 3					202,276,304	202,891,491	1,710,262	XXX
8399999.	Total - Bonds					202,276,304	202,891,491	1,710,262	XXX
Preferred Stocks - Industrial and Miscellaneous									
046110 ZZ 8	ASSURA GROUP OF NY LTD SERIES B		01/28/2011	PRIVATE PLACEMENT	162,426.000	1,500,004	0.00	0	P4AZ
842400 72 3	SOUTHERN CAL ED D 6.50 C16 @100		03/07/2011	J. P. MORGAN SECURITIES	40,000.000	4,000,000	0.00	0	P2LFE
842400 75 6	SOUTHERN CAL ED V/R CC@100		01/31/2011	DIVID GAI-NEW YORK	10,000.000	1,002,790	0.00	0	P2LFE
89147U 50 6	TORTOISE B 5.00 3-1-18 C12		02/03/2011	WELLS FARGO BROKERAGE	850,000.000	8,500,000	0.00	0	RP1LFE

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)
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					15,002,794	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					15,002,794	XXX	0	XXX
8999999.	Total - Preferred Stocks					15,002,794	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
002824 10 0	ABBOTT LABORATORIES		01/28/2011	INTERSTATE GROUP	30,000.000	1,367,367	XXX	0	L
002824 10 0	ABBOTT LABORATORIES		01/31/2011	INTERSTATE GROUP	20,000.000	907,150	XXX	0	L
002824 10 0	ABBOTT LABORATORIES		03/16/2011	RAYMOND JAMES & ASSOC.	20,000.000	933,958	XXX	0	L
002824 10 0	ABBOTT LABORATORIES		03/16/2011	UBS WARBURG	15,000.000	703,568	XXX	0	L
002824 10 0	ABBOTT LABORATORIES		03/17/2011	INTERSTATE GROUP	10,000.000	470,318	XXX	0	L
009158 10 6	AIR PRODUCTS & CHEMICALS INC		03/23/2011	INTERSTATE GROUP	10,000.000	868,955	XXX	0	L
046111 ZA 1	ASSURA GROUP OF NY LTD NO EX DATE		01/28/2011	PRIVATE PLACEMENT	1.000	0	XXX	0	A
247361 70 2	DELTA AIR LINES INC		01/24/2011	LIQUIDATION DISTRIBUTION	4,049.000	48,669	XXX	0	L
428236 10 3	HEWLETT-PACKARD CO		03/29/2011	RAYMOND JAMES & ASSOC.	100,000.000	4,143,150	XXX	0	L
428236 10 3	HEWLETT-PACKARD CO		03/31/2011	ISI GROUP INC	20,000.000	823,630	XXX	0	L
458140 10 0	INTEL CORP		03/15/2011	UBS WARBURG	20,000.000	404,600	XXX	0	L
478160 10 4	JOHNSON & JOHNSON		03/10/2011	UBS WARBURG	10,000.000	599,550	XXX	0	L
478160 10 4	JOHNSON & JOHNSON		03/15/2011	UBS WARBURG	10,000.000	585,194	XXX	0	L
478160 10 4	JOHNSON & JOHNSON		03/16/2011	RAYMOND JAMES & ASSOC.	20,000.000	1,155,004	XXX	0	L
478160 10 4	JOHNSON & JOHNSON		03/18/2011	INTERSTATE GROUP	20,000.000	1,167,822	XXX	0	L
494368 10 3	KIMBERLY-CLARK CORPORATION		01/18/2011	INTERSTATE GROUP	20,000.000	1,275,020	XXX	0	L
580135 10 1	MCDONALD'S CORPORATION		01/04/2011	RAYMOND JAMES & ASSOC.	20,000.000	1,487,700	XXX	0	L
580135 10 1	MCDONALD'S CORPORATION		03/17/2011	INTERSTATE GROUP	5,000.000	367,308	XXX	0	L
594918 10 4	MICROSOFT CORPORATION		03/04/2011	INTERSTATE GROUP	20,000.000	520,494	XXX	0	L
594918 10 4	MICROSOFT CORPORATION		03/16/2011	UBS WARBURG	10,000.000	248,600	XXX	0	L
594918 10 4	MICROSOFT CORPORATION		03/16/2011	UBS WARBURG	20,000.000	499,200	XXX	0	L
594918 10 4	MICROSOFT CORPORATION		03/17/2011	INTERSTATE GROUP	20,000.000	497,694	XXX	0	L
712704 10 5	PEOPLE'S UNITED FINANCIAL		03/30/2011	RAYMOND JAMES & ASSOC.	120,000.000	1,512,480	XXX	0	L
712704 10 5	PEOPLE'S UNITED FINANCIAL		03/31/2011	RAYMOND JAMES & ASSOC.	40,000.000	505,192	XXX	0	L
713448 10 8	PEPSICO INC		03/16/2011	UBS WARBURG	10,000.000	625,246	XXX	0	L
713448 10 8	PEPSICO INC		03/18/2011	INTERSTATE GROUP	20,000.000	1,260,220	XXX	0	L
87612E 10 6	TARGET CORP		03/17/2011	INTERSTATE GROUP	20,000.000	1,020,828	XXX	0	L
87612E 10 6	TARGET CORP		03/18/2011	INTERSTATE GROUP	30,000.000	1,493,400	XXX	0	L
87612E 10 6	TARGET CORP		03/24/2011	ISI GROUP INC	20,000.000	1,007,346	XXX	0	L
87612E 10 6	TARGET CORP		03/28/2011	ISI GROUP INC	30,000.000	1,486,887	XXX	0	L
87612E 10 6	TARGET CORP		03/29/2011	ISI GROUP INC	50,000.000	2,461,480	XXX	0	L
910047 10 9	UNITED CONTINENTAL HOLDINGS		02/16/2011	LIQUIDATION DISTRIBUTION	24.000	660	XXX	0	L
931142 10 3	WAL-MART STORES INC		03/17/2011	INTERSTATE GROUP	50,000.000	2,568,315	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					33,017,005	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					33,017,005	XXX	0	XXX
9799999.	Total - Common Stocks					33,017,005	XXX	0	XXX

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)
9899999.	Total - Preferred and Common Stocks					48,019,799	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					250,296,103	XXX	1,710,262	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:...............0.

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
250088 AZ 4	DES MOINES FED CRT 4.34 1-15-15 AL13		01/15/2011	SINKING FUND PAYMENT		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	36	01/15/2015	1FE
250088 AZ 4	DES MOINES FED CRT 4.34 1-15-15 AL13		02/15/2011	SINKING FUND PAYMENT		18,000	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	130	01/15/2015	1FE
250088 AZ 4	DES MOINES FED CRT 4.34 1-15-15 AL13		03/15/2011	SINKING FUND PAYMENT		9,000	9,000	9,000	9,000	0	0	0	0	0	9,000	0	0	0	98	01/15/2015	1FE
31287M US 7	FGLMC C62393 PT 6.5 1-1-32		03/15/2011	PAYDOWNS		253	253	253	253	0	0	0	0	0	253	0	0	0	2	01/01/2032	1
31383S RS 1	FNCL 511797 PT 6.0 5-01-31		03/25/2011	PAYDOWNS		3,583	3,583	3,583	3,583	0	0	0	0	0	3,583	0	0	0	23	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5-1-31		03/25/2011	PAYDOWNS		11,311	11,311	11,290	11,298	0	13	0	13	0	11,311	0	0	0	61	05/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9-01-31		03/25/2011	PAYDOWNS		30,757	30,757	31,362	31,135	0	(378)	0	(378)	0	30,757	0	0	0	407	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9-1-31		03/25/2011	PAYDOWNS		33,914	33,914	33,862	33,874	0	40	0	40	0	33,914	0	0	0	267	09/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10-01-31		03/25/2011	PAYDOWNS		15,263	15,263	15,656	15,427	0	(164)	0	(164)	0	15,263	0	0	0	165	10/01/2031	1
31390V ER 1	FNCL 657244 PT 6.0 9-01-32		03/25/2011	PAYDOWNS		1,414	1,414	1,434	1,426	0	(12)	0	(12)	0	1,414	0	0	0	14	09/01/2032	1
83162C FD 0	SBA SER 94-20C 6.875 3-1-14 AL 03-04		03/01/2011	PAYDOWN		19,967	19,967	19,967	19,967	0	0	0	0	0	19,967	0	0	0	686	03/01/2014	1
83162C HH 9	SBA SER 97-20C 7.15 3-1-17 AL 12-1-7		03/01/2011	PAYDOWN		22,027	22,027	21,807	21,913	0	114	0	114	0	22,027	0	0	0	787	03/01/2017	1
0599999.	Total - Bonds - U.S. Government					175,489	175,489	176,214	175,876	0	(387)	0	(387)	0	175,489	0	0	0	2,676	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13062P QZ 8	CALIFORNIA STATE 5.00 04-01-12		03/17/2011	GOLDMAN SACHS & CO.		2,603,025	2,500,000	2,673,475	2,531,000	0	(5,113)	0	(5,113)	0	2,525,887	0	77,138	77,138	59,375	04/01/2012	1FE
341426 MK 7	FLORIDA ST BD OF ED 5.00 06-01-13 NC		03/23/2011	RBC CAPITAL		3,260,190	3,000,000	3,361,740	3,206,162	0	(19,020)	0	(19,020)	0	3,187,142	0	73,048	73,048	48,750	06/01/2013	1FE
341426 RY 2	FL ST REF SER B 5.25 06-01-14 NC		03/23/2011	RBC CAPITAL		2,242,900	2,000,000	2,172,500	2,111,493	0	(7,043)	0	(7,043)	0	2,104,450	0	138,450	138,450	34,125	06/01/2014	1FE
341426 WD 2	FL ST BD OF ED 5.00 01-01-15 NC		03/23/2011	RBC CAPITAL		6,138,461	5,475,000	6,145,742	6,002,330	0	(28,761)	0	(28,761)	0	5,973,569	0	164,892	164,892	203,031	01/01/2015	1FE
341535 UX 8	FL ST BOARD OF ED SER D 5.00 060115		03/23/2011	RBC CAPITAL		4,060,229	3,595,000	3,880,263	3,796,992	0	(9,674)	0	(9,674)	0	3,787,318	0	272,911	272,911	58,419	06/01/2015	1FE
575827 6K 1	MA ST SER D 6.00 11-01-13		03/17/2011	BANK OF AMER / ML		6,782,520	6,000,000	6,785,700	6,450,186	0	(32,149)	0	(32,149)	0	6,418,037	0	364,483	364,483	141,000	11/01/2013	1FE
604129 XX 9	MN ST UNREFUNDED 5.00 11-01-15 C14		03/18/2011	BARCLAYS AMERICA		2,930,876	2,600,000	2,751,498	2,744,052	0	(7,546)	0	(7,546)	0	2,736,506	0	194,370	194,370	51,278	11/01/2015	1FE
677519 DN 7	OHIO ST SCHS SER B 4.00 9-15-13		03/17/2011	J. P. MORGAN SECURITIES		3,917,437	3,785,000	3,902,030	3,802,228	0	(3,024)	0	(3,024)	0	3,799,204	0	118,233	118,233	78,644	09/15/2013	1FE
677520 AW 8	OH ST HWY IMPT 5.00 05-01-14 NC		03/23/2011	BANK OF AMER / ML		5,574,900	5,000,000	5,602,000	5,397,839	0	(26,136)	0	(26,136)	0	5,371,703	0	203,197	203,197	102,083	05/01/2014	1FE
709141 4J 1	PENNSYLVANIA ST 5.00 10-01-15 NC		03/23/2011	GOLDMAN SACHS & CO.		3,432,090	3,000,000	3,402,930	3,310,482	0	(13,975)	0	(13,975)	0	3,296,507	0	135,583	135,583	73,750	10/01/2015	1FE
882721 BY 8	TEXAS ST MOBILITY A 5.00 04-01-14 NC		03/18/2011	MORGAN KEEGAN & COMPANY		4,476,760	4,000,000	4,306,880	4,194,829	0	(12,136)	0	(12,136)	0	4,182,693	0	294,067	294,067	95,556	04/01/2014	1FE
93974A LF 9	WA MOTOR TAX-SER B 4 7-1-13 C12@100		03/17/2011	J. P. MORGAN SECURITIES		3,135,840	3,000,000	3,077,880	3,013,854	0	(1,914)	0	(1,914)	0	3,011,940	0	123,900	123,900	87,000	07/01/2013	1FE
93974A NE 0	WASH ST REF SER R-03A 4.50 1-01-13		03/25/2011	J. P. MORGAN SECURITIES		5,143,950	5,000,000	5,322,650	5,040,336	0	(9,326)	0	(9,326)	0	5,031,010	0	112,940	112,940	168,125	01/01/2013	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					53,699,178	48,955,000	53,385,288	51,601,783	0	(175,817)	0	(175,817)	0	51,425,966	0	2,273,212	2,273,212	1,201,136	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
403755 VM 0	GWINNETT CNTY SD GA 5.00 02-01-11 NC		02/01/2011	REDEEMED		2,000,000	2,000,000	2,119,980	2,004,634	0	(4,634)	0	(4,634)	0	2,000,000	0	0	0	50,000	02/01/2011	1FE
414018 Z5 3	HARRIS CNTY TX A 5.25 10-01-21 C14		03/18/2011	J. P. MORGAN SECURITIES		2,574,728	2,260,000	2,600,175	2,512,955	0	(13,865)	0	(13,865)	0	2,499,090	0	75,638	75,638	56,688	10/01/2021	1FE
549187 6N 7	LUBBOCK TX TXBL WTR 5.25 02-15-18A15		02/15/2011	SINKING FUND PAYMENT		250,000	250,000	256,660	254,816	0	(82)	0	(82)	0	254,734	0	(4,734)	(4,734)	6,563	02/15/2018	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					4,824,728	4,510,000	4,976,815	4,772,405	0	(18,581)	0	(18,581)	0	4,753,824	0	70,904	70,904	113,251	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
051687 DB 4	AURORA IL SF MTG 5.50 12-01-39 NC		02/01/2011	SINKING FUND PAYMENT		33,820	33,820	34,327	0	0	0	0	0	0	34,327	0	(507)	(507)	155	12/01/2039	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
051687 DB 4	AURORA IL SF MTG 5.50 12-01-39 NC		03/01/2011	SINKING FUND PAYMENT		56,444	56,444	57,291	0	0	(2)	0	(2)	0	57,289	0	(845)	(845)	517	12/01/2039	1FE
235416 WQ 3	DALLAS TX WATERWORKS 5.00 10-01-13 N		03/18/2011	GOLDMAN SACHS & CO		8,283,230	7,510,000	8,156,160	7,858,240	0	(25,921)	0	(25,921)	0	7,832,319	0	450,911	450,911	179,406	10/01/2013	1FE
246395 NX 1	DE HSG AUTH B 4.05 07-01-17 C09 AL14		01/01/2011	SINKING FUND PAYMENT		1,250,000	1,250,000	1,229,375	1,232,076	0	0	0	0	0	1,232,076	0	17,924	17,924	25,313	07/01/2017	1FE
31392E 3S 7	FNR 2002-71 PD PAC 5.50 10-25-31		03/25/2011	PAYDOWNS		721,614	721,614	731,850	725,780	0	(4,166)	0	(4,166)	0	721,614	0	0	0	6,883	10/25/2031	1
31392E 6E 5	FNR 2002-67 PD PAC 5.50 4-25-31		03/25/2011	PAYDOWNS		414,368	414,368	416,829	414,810	0	(442)	0	(442)	0	414,368	0	0	0	3,365	04/25/2031	1
31392H DS 9	FNR 2002-97 PG PAC 5.50 12-25-31		03/25/2011	PAYDOWNS		323,940	323,940	324,193	324,033	0	(93)	0	(93)	0	323,940	0	0	0	2,817	12/25/2031	1
31392J 3G 2	FNR 2003-21 QE PAC 5.50 10-25-31		03/25/2011	PAYDOWNS		537,309	537,309	550,574	543,044	0	(5,735)	0	(5,735)	0	537,309	0	0	0	4,308	10/25/2031	1
31392W B3 3	FHR 2512 PE PAC 5.50 2-15-22		03/15/2011	PAYDOWNS		380,115	380,115	388,667	382,028	0	(1,913)	0	(1,913)	0	380,115	0	0	0	3,133	02/15/2022	1
31392W Q6 0	FHR 2518 PE PAC 5.50 4-15-31		03/15/2011	PAYDOWNS		290,707	290,707	293,977	291,072	0	(365)	0	(365)	0	290,707	0	0	0	2,408	04/15/2031	1
31392W UJ 7	FHR 2510 PE PAC 5.50 11-15-31		03/15/2011	PAYDOWNS		481,093	481,093	487,709	484,006	0	(2,913)	0	(2,913)	0	481,093	0	0	0	4,101	11/15/2031	1
31393B DS 1	FNR 2003-40 MH PAC 5.50 9-25-31		03/25/2011	PAYDOWNS		913,617	913,617	930,891	920,867	0	(7,250)	0	(7,250)	0	913,617	0	0	0	6,950	09/25/2031	1
31393G BZ 6	FHR 2545 HE PAC 5.50 09-15-31		03/15/2011	PAYDOWNS		684,428	684,428	697,048	688,659	0	(4,231)	0	(4,231)	0	684,428	0	0	0	5,614	09/15/2031	1
31393J NM 6	FHR 2557 OH PAC 5.50 6-15-31		03/15/2011	PAYDOWNS		1,157,516	1,157,516	1,188,714	1,170,744	0	(13,228)	0	(13,228)	0	1,157,516	0	0	0	9,280	06/15/2031	1
31393J 7C 6	FHR 2549 PD PAC 5.50 6-15-31		03/15/2011	PAYDOWNS		2,224,260	2,224,260	2,249,282	2,234,845	0	(10,585)	0	(10,585)	0	2,224,260	0	0	0	20,026	06/15/2031	1
31393M NH 0	FHR 2582 PE PAC 5.50 12-15-31		03/15/2011	PAYDOWNS		669,040	669,040	683,178	673,224	0	(4,184)	0	(4,184)	0	669,040	0	0	0	5,990	12/15/2031	1
31393Q AW 2	FHR 2621 PG PAC 5.50 12-15-31		03/15/2011	PAYDOWNS		414,521	414,521	422,812	419,196	0	(4,675)	0	(4,675)	0	414,521	0	0	0	3,439	12/15/2031	1
31394C 4A 7	FNR 2005-30 GC PAC 5.5 4-25-29		03/25/2011	PAYDOWNS		1,846,237	1,846,237	1,883,738	1,854,747	0	(8,510)	0	(8,510)	0	1,846,237	0	0	0	16,218	04/25/2029	1
34073N U8 1	FLORIDA HSG 4.625 07-01-31 C16A29		01/01/2011	PARTIAL CALL		435,000	435,000	415,425	416,114	0	0	0	0	0	416,114	0	18,886	18,886	5,030	07/01/2031	1FE
343136 UL 9	FL TPK DEPT TRN B 5.00 07-01-12NC		03/17/2011	GOLDMAN SACHS & CO		2,302,778	2,180,000	2,274,372	2,210,390	0	(4,192)	0	(4,192)	0	2,206,198	0	96,579	96,579	79,025	07/01/2012	1FE
373541 A7 6	GEORGIA MUNI ELEC 6.40 01-01-13 AL12		01/01/2011	SINKING FUND PAYMENT		2,135,000	2,135,000	2,342,095	2,261,247	0	0	0	0	0	2,261,247	0	(126,247)	(126,247)	68,320	01/01/2013	1FE
38122N AL 6	GOLDEN ST TOB SEC-A1 5.00 6-01-12		03/17/2011	GOLDMAN SACHS & CO		3,716,313	3,530,000	3,555,946	3,534,725	0	(686)	0	(686)	0	3,534,039	0	182,274	182,274	54,421	06/01/2012	1FE
38373Q XC 0	GNR 2003-40 LC PAC 5.50 10-16-32		03/16/2011	PAYDOWNS		525,558	525,558	550,357	538,904	0	(13,346)	0	(13,346)	0	525,558	0	0	0	4,326	10/16/2032	1
38373Y S7 0	GNR 2003-3 OC PAC 5.50 12-20-31		03/21/2011	PAYDOWNS		321,009	321,009	323,830	321,562	0	(553)	0	(553)	0	321,009	0	0	0	2,848	12/20/2031	1
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3-20-32		03/21/2011	PAYDOWNS		184,712	184,712	187,137	185,382	0	(670)	0	(670)	0	184,712	0	0	0	1,639	03/20/2032	1
45129Y SZ 0	ID HSG & FIN SFM 5.87 07-01-35 AL23		01/01/2011	SINKING FUND PAYMENT		680,000	680,000	699,550	697,056	0	0	0	0	0	697,056	0	(17,056)	(17,056)	19,958	07/01/2035	1FE
454622 PZ 8	INDIANA BD BK 5.05 011519 C14@100A15		01/15/2011	SINKING FUND PAYMENT		85,000	85,000	82,077	82,789	0	8	0	8	0	82,797	0	2,203	2,203	2,146	01/15/2019	1FE
462467 AT 8	IA FIN AUTH 4.90 07-01-31 AL05-18-29		01/01/2011	PARTIAL CALL		185,000	185,000	177,600	177,818	0	0	0	0	0	177,818	0	7,182	7,182	4,533	07/01/2031	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 100139		01/01/2011	PARTIAL CALL		65,000	65,000	56,875	57,064	0	0	0	0	0	57,064	0	7,936	7,936	305	10/01/2039	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 100139		02/01/2011	PARTIAL CALL		50,000	50,000	43,750	43,895	0	6	0	6	0	43,901	0	6,099	6,099	469	10/01/2039	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 100139		03/01/2011	PARTIAL CALL		70,000	70,000	61,250	61,453	0	17	0	17	0	61,470	0	8,530	8,530	984	10/01/2039	1FE
474553 AE 4	JEFFERSON SFM B LA 5.25 12-01-32 A14		03/01/2011	PARTIAL CALL		350,000	350,000	353,500	0	0	(10)	0	(10)	0	353,490	0	(3,490)	(3,490)	4,593	12/01/2032	1FE
491269 CB 0	KY ECON REF A ASH-KY 5.00 02-01-11		02/01/2011	REDEEMED		1,600,000	1,600,000	1,729,696	1,601,635	0	(1,635)	0	(1,635)	0	1,600,000	0	0	0	40,000	02/01/2011	1FE
49130P YN 8	KY HSG CORP E 4.85 07-01-36 C15 AL33		01/01/2011	PARTIAL CALL		50,000	50,000	48,750	48,773	0	0	0	0	0	48,773	0	1,227	1,227	606	07/01/2036	1FE
546403 AC 0	LA FACS TXB A-1 4.50 02-01-14 AL0311		02/01/2011	SINKING FUND PAYMENT		689,535	689,535	685,984	686,740	0	70	0	70	0	686,810	0	2,725	2,725	15,515	02/01/2014	1FE
592041 QH 3	MET GOVT NASH & DAV TN 5.00 100113NC		03/18/2011	GOLDMAN SACHS & CO		5,510,050	5,000,000	5,603,400	5,369,419	0	(27,878)	0	(27,878)	0	5,341,541	0	168,509	168,509	119,444	10/01/2013	1FE

Statement for March 31, 2011 of the **GREAT AMERICAN INSURANCE 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 B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
60415N 4Z 2	MN HFA SRS E 5.05 07-01-34 AL19		01/01/2011	PARTIAL CALL		115,000	115,000	115,863	115,853	0	0	0	0	0	115,853	0	(853)	(853)	2,904	07/01/2034	1FE
60535Q FD 7	MS HOME CORP 5.4 06-01-38 C17 AL13		01/01/2011	PARTIAL CALL		105,000	105,000	109,988	109,856	0	0	0	0	0	109,856	0	(4,856)	(4,856)	473	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06-01-38 C17 AL13		02/01/2011	PARTIAL CALL		80,000	80,000	83,800	83,700	0	(42)	0	(42)	0	83,658	0	(3,658)	(3,658)	720	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06-01-38 C17 AL13		03/01/2011	PARTIAL CALL		70,000	70,000	73,325	73,238	0	(73)	0	(73)	0	73,165	0	(3,165)	(3,165)	945	06/01/2038	1FE
60636X DJ 9	MO ST HSG DEV 6.66 03-01-34 C12 A12		03/01/2011	SINKING FUND PAYMENT		195,000	195,000	201,240	201,132	0	(586)	0	(586)	0	200,546	0	(5,546)	(5,546)	6,494	03/01/2034	1FE
63967C 7P 1	NEBRASKA FIN 5.15 9-01-38 C16 AL36		03/01/2011	PARTIAL CALL		685,000	685,000	694,419	692,896	0	(223)	0	(223)	0	692,673	0	(7,673)	(7,673)	17,639	09/01/2038	1FE
63968M BX 6	NEB SFH SRS A 5.50 03-01-39 C17AL35		03/01/2011	PARTIAL CALL		1,875,000	1,875,000	1,929,375	1,925,044	0	(1,153)	0	(1,153)	0	1,923,891	0	(48,891)	(48,891)	51,563	03/01/2039	1FE
63968M DA 4	NEBRASKA FIN 5.95 09-01-39 A12 C17		03/01/2011	REDEEMED BY CALL		7,965,000	7,965,000	8,307,495	8,302,411	0	(7,822)	0	(7,822)	0	8,294,589	0	(329,589)	(329,589)	236,959	09/01/2039	1FE
647200 UL 6	NM MTG FIN 5.05 07-01-39 C17A35		01/01/2011	PARTIAL CALL		270,000	270,000	274,050	273,735	0	0	0	0	0	273,735	0	(3,735)	(3,735)	6,818	07/01/2039	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI)		01/11/2011	SINKING FUND PAYMENT		28,241	28,241	29,759	25,982	3,149	(3)	0	3,146	0	29,128	0	(887)	(887)	207	09/11/2018	4
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI)		02/11/2011	SINKING FUND PAYMENT		28,443	28,443	29,972	26,168	3,171	(9)	0	3,162	0	29,330	0	(887)	(887)	417	09/11/2018	4
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI)		03/11/2011	SINKING FUND PAYMENT		28,443	28,443	29,972	26,168	3,171	(16)	0	3,155	0	29,323	0	(879)	(879)	626	09/11/2018	4
65820Q EB 5	NC INFRASTRUCT FIN 5.00 05-01-13 NC		03/23/2011	GOLDMAN SACHS & CO.		3,246,420	3,000,000	3,319,590	3,182,988	0	(17,429)	0	(17,429)	0	3,165,559	0	80,861	80,861	61,250	05/01/2013	1FE
676907 FF 0	OH HFA AMT RESIDTL SER C 4.35 030112		03/01/2011	PARTIAL CALL		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	653	03/01/2012	1FE
71881L AD 0	PHOENIX AZ SR 07 5.25 8-01-38 C17A35		01/01/2011	PARTIAL CALL		115,776	115,776	118,381	118,333	0	0	0	0	0	118,333	0	(2,557)	(2,557)	507	08/01/2038	1FE
71881L AD 0	PHOENIX AZ SR 07 5.25 8-01-38 C17A35		02/01/2011	PARTIAL CALL		92,556	92,556	93,019	0	0	0	0	0	0	93,019	0	(463)	(463)	405	08/01/2038	1FE
71881L AD 0	PHOENIX AZ SR 07 5.25 8-01-38 C17A35		03/01/2011	PARTIAL CALL		158,014	158,014	158,804	0	0	(1)	0	(1)	0	158,803	0	(789)	(789)	691	08/01/2038	1FE
83755G 4G 9	SD HSG SER E 5.10 05-01-37 C16 AL35		03/01/2011	PARTIAL CALL		150,000	150,000	151,125	150,986	0	(24)	0	(24)	0	150,962	0	(962)	(962)	2,550	05/01/2037	1FE
880459 7S 5	TN HSG DEV AGY 4.65 07-01-21 AL19C16		01/01/2011	PARTIAL CALL		10,000	10,000	9,925	9,930	0	0	0	0	0	9,930	0	70	70	233	07/01/2021	1FE
88271H CN 7	TX ST HSG CORP 5.35 09-01-39 AL11/14		01/01/2011	PARTIAL CALL		67,972	67,972	70,011	69,950	0	0	0	0	0	69,950	0	(1,978)	(1,978)	303	09/01/2039	1FE
88271H CN 7	TX ST HSG CORP 5.35 09-01-39 AL11/14		02/01/2011	PARTIAL CALL		55,053	55,053	56,705	56,655	0	(4)	0	(4)	0	56,651	0	(1,598)	(1,598)	491	09/01/2039	1FE
88271H CN 7	TX ST HSG CORP 5.35 09-01-39 AL11/14		03/01/2011	PARTIAL CALL		5,069	5,069	5,221	5,216	0	0	0	0	0	5,216	0	(147)	(147)	68	09/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12-01-39 AL020114 C17		01/01/2011	PARTIAL CALL		41,916	41,916	44,431	44,395	0	0	0	0	0	44,395	0	(2,479)	(2,479)	192	12/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12-01-39 AL020114 C17		02/01/2011	PARTIAL CALL		28,987	28,987	30,726	30,701	0	(11)	0	(11)	0	30,690	0	(1,703)	(1,703)	266	12/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12-01-39 AL020114 C17		03/01/2011	PARTIAL CALL		22,049	22,049	23,372	23,353	0	(18)	0	(18)	0	23,335	0	(1,286)	(1,286)	303	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09-01-32 C17AL30		01/01/2011	PARTIAL CALL		35,000	35,000	35,613	35,564	0	0	0	0	0	35,564	0	(564)	(564)	613	09/01/2032	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09-01-32 C17AL30		02/01/2011	PARTIAL CALL		135,000	135,000	137,363	137,174	0	(25)	0	(25)	0	137,149	0	(2,149)	(2,149)	2,953	09/01/2032	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09-01-32 C17AL30		03/01/2011	PARTIAL CALL		70,000	70,000	71,225	71,127	0	(26)	0	(26)	0	71,101	0	(1,101)	(1,101)	1,838	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09-01-39 AL092936		01/01/2011	PARTIAL CALL		20,000	20,000	20,300	20,262	0	0	0	0	0	20,262	0	(262)	(262)	353	09/01/2039	1FE
88275F MV 8	TX DEPT HSG B 5.30 09-01-39 AL092936		02/01/2011	PARTIAL CALL		80,000	80,000	81,200	81,050	0	(12)	0	(12)	0	81,038	0	(1,038)	(1,038)	1,767	09/01/2039	1FE
88275F MV 8	TX DEPT HSG B 5.30 09-01-39 AL092936		03/01/2011	PARTIAL CALL		30,000	30,000	30,450	30,394	0	(9)	0	(9)	0	30,385	0	(385)	(385)	795	09/01/2039	1FE
917436 YH 4	UT HSG SFM 5.20 01-01-39 AL 01-18-32		01/01/2011	PARTIAL CALL		110,000	110,000	112,750	112,489	0	0	0	0	0	112,489	0	(2,489)	(2,489)	2,860	01/01/2039	1FE
917436 ZA 8	UTAH HSG CORP 5.25 01-01-39 C16 AL31		01/01/2011	PARTIAL CALL		50,000	50,000	51,250	51,096	0	0	0	0	0	51,096	0	(1,096)	(1,096)	1,313	01/01/2039	1FE
917436 ZR 1	UT HSG CORP 5.45 01-01-39 A14 C16		01/01/2011	PARTIAL CALL		310,000	310,000	317,750	317,592	0	0	0	0	0	317,592	0	(7,592)	(7,592)	8,448	01/01/2039	1FE
92817S KP 2	VA ST PUB SCH AUTH 5.00 08-01-13 NC		03/17/2011	GOLDMAN SACHS & CO.		2,194,840	2,000,000	2,250,700	2,150,266	0	(12,001)	0	(12,001)	0	2,138,265	0	56,575	56,575	64,167	08/01/2013	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					58,140,993	56,107,362	59,017,378	57,098,041	9,491	(182,569)	0	(173,078)	0	57,621,904	0	519,089	519,089	1,202,869	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous																					
G4906# AA 4	ASHMORE ENERGY INT REV L+300 3-30-12	F	02/18/2011	PAYDOWN		464,088	464,088	462,928	457,266	6,517	30	0	6,547	0	463,813	0	275	275	2,086	03/30/2012	3FE
U7317G AA 2	POWER RECEIVABLE 6.29 1-1-12 A100111		01/01/2011	SINKING FUND PAYMENT		194,878	194,878	206,293	196,784	0	(1)	0	(1)	0	196,783	0	(1,906)	(1,906)	3,064	01/01/2012	2FE
00086R AC 1	ACLC 1997-B A1 ABS FL 6.728 4-15-14		03/15/2011	PAYDOWNS		26,278	26,278	26,278	25,752	526	0	0	526	0	26,278	0	0	0	295	04/15/2014	4Z*
001192 AA 1	AGL CAPITAL CORP 7.125 1-14-11 NC		01/14/2011	REDEEMED		1,000,000	1,000,000	1,002,500	1,000,013	0	(13)	0	(13)	0	1,000,000	0	0	0	35,625	01/14/2011	2FE
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 0637		03/25/2011	PAYDOWNS		16,638	16,638	12,021	2,814	0	13,824	0	13,824	0	16,638	0	0	0	160	06/25/2037	1Z*
00703P AB 0	ARMT 2006-2A 2A12 SEQ SSUP CSTR 36RE		03/25/2011	PAYDOWNS		345,582	345,582	286,834	294,787	0	50,795	0	50,795	0	345,582	0	0	0	2,605	05/25/2036	1Z*
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10-46		03/25/2011	PAYDOWNS		31,827	31,827	23,870	24,298	0	7,529	0	7,529	0	31,827	0	0	0	28	10/25/2046	1Z*
03072S P7 4	AMSI 2005-R9 AF3 SEQ 5.098 11-25-35		03/25/2011	PAYDOWNS		412,990	412,990	412,990	412,990	0	0	0	0	0	412,990	0	0	0	2,950	11/25/2035	1Z*
03072S QN 8	AMSI 2004-FR1 A5 SEQ 4.455 5-25-34		03/25/2011	PAYDOWNS		206,260	206,260	203,552	206,260	0	0	0	0	0	206,260	0	0	0	1,523	05/25/2034	1Z*
038521 A* 1	ARAMARK SYN LC L+187.5 01-26-14		01/17/2011	BANK OF AMER / ML		42,858	42,858	42,747	42,335	464	1	0	465	0	42,800	0	58	58	0	01/26/2014	3FE
038521 A# 7	ARAMARK T/L L+187.5 01-26-14		01/17/2011	BANK OF AMER / ML		509,127	509,127	507,674	502,916	5,444	9	0	5,453	0	508,369	0	758	758	1,448	01/26/2014	3FE
04481# AA 4	ASHMORE ENERGY INTL TL L+300 3-30-14		02/15/2011	PAYDOWN		3,006,232	3,006,232	2,998,717	2,962,040	42,019	197	0	42,216	0	3,004,256	0	1,976	1,976	12,687	03/30/2014	3FE
05115Q AC 7	AUGUSTA V A2 6.40 2-28-11 AL022811	R	02/28/2011	REDEEMED		663,418	663,418	678,557	663,351	412	(345)	0	67	0	663,418	0	0	0	21,229	02/28/2011	2FE
05454R AE 0	AXCAN INTER HLDG 9.25 03-01-15 C11!		03/14/2011	REDEEMED BY CALL		1,604,455	1,500,000	1,481,055	1,487,311	0	507	0	507	0	1,487,818	0	116,638	116,638	74,387	03/01/2015	4FE
05454R AG 5	AXCAN INTER HLDG 12.75 03-01-16 C12!		02/09/2011	IMPERIAL CAPITAL		1,105,000	1,000,000	988,400	991,151	0	127	0	127	0	991,278	0	113,722	113,722	57,729	03/01/2016	5FE
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8-25-35		03/25/2011	PAYDOWNS		393,209	393,209	389,584	391,916	0	1,293	0	1,293	0	393,209	0	0	0	3,878	08/25/2035	1Z*
05947U HL 5	BACM 2002-2 A2 SEQ 4.772 7-11-43		03/11/2011	PAYDOWNS		266,280	266,280	249,515	252,738	0	13,542	0	13,542	0	266,280	0	0	0	2,899	07/11/2043	1Z*
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5-25-35		03/25/2011	PAYDOWNS		97,954	97,954	79,464	76,562	0	21,392	0	21,392	0	97,954	0	0	0	115	05/25/2035	1Z*
05948X AG 6	BOAMS 2003-2 1A7 PAC 5.25 4-25-33		03/25/2011	PAYDOWNS		720,666	720,666	734,629	730,452	0	(9,786)	0	(9,786)	0	720,666	0	0	0	6,080	04/25/2033	1Z*
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 1218		03/25/2011	PAYDOWNS		132,769	132,769	132,272	132,484	0	285	0	285	0	132,769	0	0	0	1,118	12/25/2018	1Z*
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 35		03/25/2011	PAYDOWNS		62,523	62,523	55,254	57,977	0	4,546	0	4,546	0	62,523	0	0	0	268	11/25/2035	1Z*
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10-25-36		03/25/2011	PAYDOWNS		3,078	6,348	6,031	4,316	1,224	(2,462)	0	(1,238)	0	3,078	0	0	0	62	10/25/2036	4Z*
05952H BZ 1	BOAMS 2007-1 2A13 IO INV 1-25-37		01/25/2011	PAYDOWN		0	0	9,351	0	0	0	0	0	0	0	0	0	0	3,982	01/25/2037	4FE
05952H BZ 1	BOAMS 2007-1 2A13 IO INV 1-25-37		02/08/2011	BANK OF AMER / ML		789,387	0	86,827	0	0	0	0	0	0	0	0	789,387	789,387	56,613	01/25/2037	4FE
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 5-25-37		03/25/2011	PAYDOWNS		245,981	245,981	215,233	214,759	0	31,222	0	31,222	0	245,981	0	0	0	2,334	05/25/2037	1Z*
07325N BZ 4	BAYV 2005-D AF2 SEQ 5.402 12-28-35		03/28/2011	PAYDOWNS		241,240	241,240	241,229	241,240	0	0	0	0	0	241,240	0	0	0	2,185	12/28/2035	1Z*
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2-28-41		03/28/2011	PAYDOWNS		114,438	114,438	114,437	114,438	0	0	0	0	0	114,438	0	0	0	875	02/28/2041	1Z*
07388R AB 3	BSCMS 2007-PW15 A2 SEQ 5.205 2-11-44		03/11/2011	PAYDOWNS		482,047	482,047	463,819	476,251	0	5,796	0	5,796	0	482,047	0	0	0	4,248	02/11/2044	1Z*
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12-25-36		03/25/2011	PAYDOWNS		148,299	148,299	102,326	103,313	0	44,986	0	44,986	0	148,299	0	0	0	116	12/25/2036	1Z*
085791 A* 2	BERRY PLASTICS TR C L+200 04-03-15		01/28/2011	CS FIRST BOSTON CORP		1,112,089	1,131,897	1,123,408	1,067,605	59,033	75	0	59,108	0	1,126,713	0	(14,624)	(14,624)	6,012	04/03/2015	4FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12-15-29		03/15/2011	PAYDOWNS		10,798	10,798	10,798	5,993	0	4,805	0	4,805	0	10,798	0	0	0	127	12/15/2029	6Z*
12189P AD 4	BUR NTH ETC 6.23 7-2-18 AL 06-14		01/02/2011	SINKING FUND PAYMENT		73,456	73,456	66,477	69,424	0	0	0	0	0	69,424	0	4,031	4,031	2,288	07/02/2018	1FE
12189P AE 2	BUR NTH ETC 7.16 01-02-20 AL 02-16		01/02/2011	SINKING FUND PAYMENT		121,970	121,970	132,885	129,022	0	(2)	0	(2)	0	129,020	0	(7,050)	(7,050)	4,367	01/02/2020	1FE
12189P AL 6	BUR NTH/SAN FA 5.943 01-15-22 A16		01/15/2011	SINKING FUND PAYMENT		30,018	30,018	30,018	30,018	0	0	0	0	0	30,018	0	0	0	892	01/15/2022	1FE
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 022537		03/25/2011	PAYDOWNS		204,851	204,851	204,883	204,851	0	0	0	0	0	204,851	0	0	0	1,626	02/25/2037	1Z*

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12-25-36		03/25/2011	PAYDOWNS		106,922	106,922	106,920	106,922	0	0	0	0	0	106,922	0	0	0	1,169	12/25/2036	1Z*
12514A AB 7	CD 2007-CD5 A2 SEQ 5.655 11-44		03/18/2011	PAYDOWN		553,004	553,004	572,377	566,115	0	(13,111)	0	(13,111)	0	553,004	0	0	0	7,818	11/15/2044	1Z*
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/23/2011	PAYDOWNS		3,978	3,978	3,899	2,298	0	1,680	0	1,680	0	3,978	0	0	0	36	06/20/2036	1Z*
12641P AS 3	CSMC 2009-6R 3A1 SEQ SSNR 5.50 35RE		03/28/2011	PAYDOWNS		722,950	722,950	724,187	723,522	0	(572)	0	(572)	0	722,950	0	0	0	6,612	10/26/2035	1Z*
12641P BD 5	CSMC 2009-6R 5A1 SEQ SSNR 5.50 35RE		03/28/2011	PAYDOWNS		1,029,328	1,029,328	1,033,040	1,030,790	0	(1,462)	0	(1,462)	0	1,029,328	0	0	0	8,516	09/26/2035	1Z*
12641P BS 2	CSMC 2009-6R 7A1 SEQ SSNR 5.50 35RE		03/28/2011	PAYDOWNS		850,118	850,118	851,668	850,740	0	(622)	0	(622)	0	850,118	0	0	0	7,033	09/26/2035	1Z*
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 36RE		03/28/2011	PAYDOWNS		395,225	395,225	395,225	395,225	0	0	0	0	0	395,225	0	0	0	3,723	04/26/2036	1Z*
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH 6.0 0737RE		03/28/2011	PAYDOWNS		247,913	247,913	193,158	247,913	0	0	0	0	0	247,913	0	0	0	2,364	07/26/2037	1Z*
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 36RE		03/28/2011	PAYDOWNS		1,340,631	1,340,631	1,330,113	1,327,672	0	12,959	0	12,959	0	1,340,631	0	0	0	14,260	12/26/2036	1Z*
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 36RE		03/28/2011	PAYDOWNS		370,505	370,505	370,505	370,505	0	0	0	0	0	370,505	0	0	0	1,804	01/26/2036	1Z*
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 36RE		03/28/2011	PAYDOWNS		82,820	82,820	83,428	83,216	0	(396)	0	(396)	0	82,820	0	0	0	792	01/26/2036	1Z*
12641Q DC 3	CSMC 2009-7R 14A1 SEQ EXCH 5.75 37RE		03/28/2011	PAYDOWNS		182,600	182,600	173,228	180,212	0	2,388	0	2,388	0	182,600	0	0	0	1,086	04/26/2037	1Z*
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 37RE		03/28/2011	PAYDOWNS		362,048	362,048	326,462	317,460	0	44,588	0	44,588	0	362,048	0	0	0	2,650	04/26/2037	1Z*
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.0 37RE		03/28/2011	PAYDOWNS		284,622	284,622	284,622	284,622	0	0	0	0	0	284,622	0	0	0	2,711	09/26/2037	1Z*
126650 AF 7	CVS CORP 7.77 1-10-12 AL 12-17-11 NC		01/10/2011	SINKING FUND PAYMENT		38,665	38,665	38,996	38,712	0	(2)	0	(2)	0	38,710	0	(46)	(46)	250	01/10/2012	2FE
126650 AF 7	CVS CORP 7.77 1-10-12 AL 12-17-11 NC		02/10/2011	SINKING FUND PAYMENT		38,915	38,915	39,249	38,962	0	(5)	0	(5)	0	38,957	0	(42)	(42)	504	01/10/2012	2FE
126650 AF 7	CVS CORP 7.77 1-10-12 AL 12-17-11 NC		03/10/2011	SINKING FUND PAYMENT		39,167	39,167	39,503	39,214	0	(8)	0	(8)	0	39,206	0	(39)	(39)	761	01/10/2012	2FE
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 62534		03/25/2011	PAYDOWNS		751,974	751,974	751,741	751,974	0	0	0	0	0	751,974	0	0	0	5,391	06/25/2034	1Z*
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 72534		03/25/2011	PAYDOWNS		49,264	49,264	49,263	49,264	0	0	0	0	0	49,264	0	0	0	481	07/25/2034	1Z*
12667F SX 4	CWALT 2004-J7 1A3 SEQ 5.336 82534		03/25/2011	PAYDOWNS		1,281,061	1,281,061	1,281,033	1,281,061	0	0	0	0	0	1,281,061	0	0	0	12,492	08/25/2034	1Z*
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2-25-36		03/25/2011	PAYDOWNS		146,832	146,832	146,830	146,832	0	0	0	0	0	146,832	0	0	0	976	02/25/2036	1Z*
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 0136		03/25/2011	PAYDOWNS		64,400	64,400	43,992	22,527	0	41,873	0	41,873	0	64,400	0	0	0	69	01/25/2036	1Z*
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		03/25/2011	PAYDOWNS		13,297	26,049	22,532	16,672	0	(3,375)	0	(3,375)	0	13,297	0	0	0	274	05/25/2036	1Z*
126683 AC 5	CWL 2006-S5 A3 SEQ 5.762 6-25-35		03/25/2011	PAYDOWNS		0	55,623	24,604	10,523	0	(10,523)	0	(10,523)	0	0	0	0	0	565	06/25/2035	1Z*
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.0 10-25-18		03/25/2011	PAYDOWNS		54,318	54,318	52,893	53,264	0	1,054	0	1,054	0	54,318	0	0	0	421	10/25/2018	1Z*
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5-25-35		03/25/2011	PAYDOWNS		151,510	151,510	151,486	150,524	0	986	0	986	0	151,510	0	0	0	1,380	05/25/2035	1Z*
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 112535		03/25/2011	PAYDOWNS		252,530	252,530	250,636	252,059	0	471	0	471	0	252,530	0	0	0	2,310	11/25/2035	2Z*
15369# AA 7	CENTRAL IN ETHANOL LLC 12.0 05-12-13		03/31/2011	PAYDOWN		120,000	120,000	82,800	90,000	10,312	1,581	0	11,893	0	101,893	0	18,107	18,107	3,640	05/12/2013	5
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02-25-35		03/25/2011	PAYDOWNS		121,199	121,199	121,196	121,199	0	0	0	0	0	121,199	0	0	0	1,052	02/25/2035	1Z*
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 36		03/25/2011	PAYDOWNS		83,220	83,220	73,233	67,609	0	15,611	0	15,611	0	83,220	0	0	0	384	01/25/2036	1Z*
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		03/25/2011	PAYDOWNS		631,413	631,413	550,907	547,809	0	83,604	0	83,604	0	631,413	0	0	0	6,261	11/25/2036	1Z*
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4-15-40		03/16/2011	PAYDOWNS		1,488,609	1,488,609	1,485,934	1,487,644	0	965	0	965	0	1,488,609	0	0	0	17,158	04/15/2040	1Z*
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8-25-35		03/25/2011	PAYDOWNS		76,039	76,039	76,036	74,445	0	1,594	0	1,594	0	76,039	0	0	0	637	08/25/2035	1Z*
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3-25-36		03/25/2011	PAYDOWNS		198,118	198,118	198,114	148,589	0	49,529	0	49,529	0	198,118	0	0	0	2,099	03/25/2036	1Z*
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7-25-36		03/25/2011	PAYDOWNS		238,473	238,473	234,077	236,656	0	1,817	0	1,817	0	238,473	0	0	0	2,218	07/25/2036	1Z*
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 37		03/25/2011	PAYDOWNS		7,744	15,131	5,371	5,559	0	2,185	0	2,185	0	7,744	0	0	0	66	03/25/2037	1Z*

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 0637		03/25/2011	PAYDOWNS		89,599	89,599	72,575	67,413	0	22,186	0	22,186	0	89,599	0	0	0	1,081	06/25/2037	1Z*
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12-9-47	R	03/07/2011	PAYDOWN		660,545	660,545	602,747	660,545	0	0	0	0	0	660,545	0	0	0	2,896	12/09/2047	6Z*
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3-15-27		03/15/2011	PAYDOWNS		29,035	29,035	29,012	18,418	0	10,617	0	10,617	0	29,035	0	0	0	272	03/15/2027	1Z*
210805 AM 9	CONT AIR 96A 6.94 4-15-15 AL 06-12		01/15/2011	SINKING FUND PAYMENT		72,050	72,050	72,050	72,050	0	0	0	0	0	72,050	0	0	0	1,250	04/15/2015	3FE
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10-25-34		03/25/2011	PAYDOWNS		397,059	397,059	396,113	396,443	0	616	0	616	0	397,059	0	0	0	3,104	10/25/2034	1Z*
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09-25-31		03/25/2011	PAYDOWNS		20,561	20,561	20,555	20,556	0	5	0	5	0	20,561	0	0	0	178	09/25/2031	1Z*
22541S U3 0	CSFB 2004-8 1A2 SEQ 5.25 12-25-34		03/25/2011	PAYDOWNS		532,696	532,696	533,945	532,696	0	0	0	0	0	532,696	0	0	0	4,697	12/25/2034	1Z*
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2-15-40		03/17/2011	PAYDOWNS		456,183	456,183	448,485	448,738	0	7,445	0	7,445	0	456,183	0	0	0	4,488	02/15/2040	1Z*
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2-15-38		02/17/2011	PAYDOWN		175,318	175,318	152,088	152,088	0	23,230	0	23,230	0	175,318	0	0	0	1,406	02/15/2038	1Z*
225458 Z3 5	CSFB 2005-8 3A14 PAC 5.50 9-25-35		03/25/2011	PAYDOWNS		901,805	901,805	904,342	902,453	0	(648)	0	(648)	0	901,805	0	0	0	8,251	09/25/2035	2Z*
22943E AA 1	CTCD0 2005-3A A1 CDO 5.094 6-25-35	R	03/25/2011	PAYDOWNS		433,524	433,524	433,700	433,524	0	0	0	0	0	433,524	0	0	0	4,007	06/25/2035	1Z*
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7-15-36		03/15/2011	PAYDOWNS		68,129	68,129	47,605	50,010	0	18,119	0	18,119	0	68,129	0	0	0	41	07/15/2036	1Z*
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 1246		03/25/2011	PAYDOWNS		137,853	137,853	105,458	99,112	0	38,741	0	38,741	0	137,853	0	0	0	106	12/25/2046	1Z*
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1-25-27		03/25/2011	PAYDOWNS		83,674	83,674	83,944	78,083	5,591	0	0	5,591	0	83,674	0	0	0	854	01/25/2027	1Z*
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3-25-20		03/25/2011	PAYDOWNS		166,235	166,235	142,546	144,930	0	21,305	0	21,305	0	166,235	0	0	0	135	03/25/2020	1Z*
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 2-25-36		03/25/2011	PAYDOWNS		51,488	51,488	51,488	41,212	0	10,276	0	10,276	0	51,488	0	0	0	444	02/25/2036	1Z*
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 3-25-34		03/25/2011	PAYDOWNS		353,745	353,745	353,732	353,745	0	0	0	0	0	353,745	0	0	0	2,706	03/25/2034	1Z*
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04-25-34		03/25/2011	PAYDOWNS		128,408	128,408	128,361	128,408	0	0	0	0	0	128,408	0	0	0	1,073	04/25/2034	1Z*
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 7-25-34		03/25/2011	PAYDOWNS		296,826	296,826	296,758	296,826	0	0	0	0	0	296,826	0	0	0	2,723	07/25/2034	1Z*
25459H AD 7	DIRECTV HLDGS 6.375 061515 CC@103.19		03/18/2011	CASH TENDER OFFER		2,066,260	2,000,000	2,000,000	1,897,520	0	102,480	0	102,480	0	2,000,000	0	66,260	66,260	32,938	06/15/2015	2FE
29247# AA 6	EN-TOUCH SYSTEMS TL L+500 12-31-12		03/31/2011	PAYDOWNS		9,655	9,655	9,548	9,606	7	4	0	11	0	9,617	0	39	39	134	12/31/2012	4
29247# AB 4	EN-TOUCH SYSTEMS REV L+500 12-31-12		03/31/2011	PAYDOWNS		18,965	18,965	18,755	18,870	11	9	0	20	0	18,890	0	75	75	279	12/31/2012	4
30605A AQ 6	FFL 2003-1 A1 SEQ 4.856 1-05-25		03/07/2011	PAYDOWNS		83,868	83,868	83,892	79,662	4,238	(32)	0	4,206	0	83,868	0	0	0	689	01/05/2025	1Z*
31331F AU 5	FEDERAL EXP ETC 97-A 7.50 1-15-18A14		01/15/2011	SINKING FUND PAYMENT		127,985	127,985	136,905	133,088	0	(22)	0	(22)	0	133,066	0	(5,081)	(5,081)	4,799	01/15/2018	1FE
31331F AV 3	FEDEX 1997 TRUST 7.52 011518 C10 A14		01/15/2011	SINKING FUND PAYMENT		491,735	491,735	485,588	486,504	0	21	0	21	0	486,525	0	5,210	5,210	18,489	01/15/2018	2FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 082214		01/01/2011	SINKING FUND PAYMENT		11,234	11,234	11,236	11,235	0	0	0	0	0	11,235	0	(1)	(1)	67	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 082214		02/01/2011	SINKING FUND PAYMENT		11,301	11,301	11,302	11,302	0	0	0	0	0	11,302	0	(1)	(1)	134	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 082214		03/01/2011	SINKING FUND PAYMENT		11,368	11,368	11,369	11,369	0	0	0	0	0	11,369	0	(1)	(1)	202	06/01/2017	1FE
32051G KU 8	FHASI 2005-2 1A2 PAC 5.50 5-25-35		03/25/2011	PAYDOWNS		592,026	592,026	596,744	592,901	0	(875)	0	(875)	0	592,026	0	0	0	5,417	05/25/2035	1Z*
36185H DY 6	GMACM 2004-GH1 A3 SEQ CSTR 8-25-27		03/25/2011	PAYDOWNS		730,351	730,351	730,095	730,351	0	0	0	0	0	730,351	0	0	0	4,342	08/25/2027	1Z*
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9-25-34		03/25/2011	PAYDOWNS		178,036	178,036	178,036	98,928	0	79,108	0	79,108	0	178,036	0	0	0	1,404	09/25/2034	1Z*
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12-25-34		03/25/2011	PAYDOWNS		24,742	24,742	24,828	24,742	0	0	0	0	0	24,742	0	0	0	123	12/25/2034	2Z*
36242D UZ 4	GSR 2005-1F 1A5 PAC 5.50 2-25-35		03/25/2011	PAYDOWNS		652,686	652,686	656,775	652,022	0	664	0	664	0	652,686	0	0	0	5,969	02/25/2035	1Z*
36242D W5 8	GSR 2005-4F 4A2 PAC 5.50 5-25-35		03/25/2011	PAYDOWNS		553,191	553,191	559,501	554,418	0	(1,227)	0	(1,227)	0	553,191	0	0	0	5,062	05/25/2035	1Z*
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A13		01/20/2011	SINKING FUND PAYMENT		39,063	39,063	39,128	39,096	0	0	0	0	0	39,096	0	(33)	(33)	218	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A13		02/20/2011	SINKING FUND PAYMENT		39,268	39,268	39,334	39,301	0	0	0	0	0	39,301	0	(33)	(33)	438	09/20/2016	3FE

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A13		03/20/2011	SINKING FUND PAYMENT		39,459	39,459	39,525	39,492	0	0	0	0	0	39,492	0	(32)	(32)	660	09/20/2016	3FE
373334 FV 8	GEORGIA POWER 4.00 01-15-11 NC		01/15/2011	REDEEMED		1,500,000	1,500,000	1,485,345	1,499,907	0	93	0	93	0	1,500,000	0	0	0	30,000	01/15/2011	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34 RE		03/25/2011	PAYDOWNS		53,348	53,348	52,781	52,860	0	488	0	488	0	53,348	0	0	0	412	09/25/2034	1Z*
398186 AA 4	GRIFFIN COAL MIN 9.50 12-01-16 NC	R	02/01/2011	SEAPORT GROUP LLC		815,000	1,000,000	1,000,000	543,750	0	0	0	0	0	543,750	0	271,250	271,250	0	12/01/2016	6
398186 AA 4	GRIFFIN COAL MIN 9.50 12-01-16 NC	R	02/24/2011	SEAPORT GROUP LLC		945,000	1,000,000	1,000,000	543,750	0	0	0	0	0	543,750	0	401,250	401,250	0	12/01/2016	6
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 9-37		03/25/2011	PAYDOWNS		178,100	178,100	156,282	159,077	0	19,023	0	19,023	0	178,100	0	0	0	1,407	09/25/2037	1Z*
41659E EV 5	HARTFORD LIFE GL 5.20 02-15-11 NC		02/15/2011	REDEEMED		5,000,000	5,000,000	4,999,650	4,999,990	0	10	0	10	0	5,000,000	0	0	0	130,000	02/15/2011	1FE
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 2-25-37		03/25/2011	PAYDOWNS		37,138	37,138	25,533	10,280	0	26,858	0	26,858	0	37,138	0	0	0	22	02/25/2037	1Z*
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 0435		03/25/2011	PAYDOWNS		27,397	27,397	23,013	23,302	0	4,095	0	4,095	0	27,397	0	0	0	37	04/25/2035	1Z*
45254N NT 0	IMM 2005-3 M1 MEZ FLT 8-25-35		03/25/2011	PAYDOWNS		63,211	63,211	32,869	18,808	0	44,403	0	44,403	0	63,211	0	0	0	64	08/25/2035	1Z*
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08-25-34		03/25/2011	PAYDOWNS		156,167	156,167	156,161	156,167	0	0	0	0	0	156,167	0	0	0	1,427	08/25/2034	1Z*
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.5 0635		03/25/2011	PAYDOWNS		44,326	44,326	26,151	19,504	6,275	18,547	0	24,822	0	44,326	0	0	0	406	06/25/2035	4Z*
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 1-25-33		03/25/2011	PAYDOWNS		71,838	71,838	61,960	62,630	0	9,208	0	9,208	0	71,838	0	0	0	753	01/25/2033	1Z*
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 1034		03/25/2011	PAYDOWNS		35,180	35,180	28,847	29,048	0	6,132	0	6,132	0	35,180	0	0	0	174	10/25/2034	1Z*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 1-25-15		03/25/2011	PAYDOWNS		10,410	10,410	8,484	1,344	0	9,066	0	9,066	0	10,410	0	0	0	5	01/25/2015	6Z*
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 0536		03/25/2011	PAYDOWNS		52,901	213,803	103,159	25,656	1,396	25,849	0	27,245	0	52,901	0	0	0	2,251	05/25/2036	5Z*
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 4-25-39		03/25/2011	PAYDOWNS		36,799	36,799	27,967	5,925	0	30,874	0	30,874	0	36,799	0	0	0	23	04/25/2039	6Z*
45974V ZY 7	INTL LEASE FIN 5.45 03-24-11 NC		03/24/2011	REDEEMED		2,000,000	2,000,000	1,996,120	1,999,798	0	202	0	202	0	2,000,000	0	0	0	54,500	03/24/2011	3FE
46625M FC 8	JPMCC 2001-C1 A3 SEQ 5.857 10-12-35		03/14/2011	PAYDOWNS		734,385	734,385	771,821	749,992	18,853	(34,460)	0	(15,607)	0	734,385	0	0	0	7,481	10/12/2035	1Z*
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7-15-41		03/15/2011	PAYDOWNS		68,071	68,071	61,839	64,170	0	3,901	0	3,901	0	68,071	0	0	0	610	07/15/2041	1Z*
46625Y NA 7	JPMCC 2005-LDP2 A2 SEQ 4.575 071542		02/18/2011	PAYDOWNS		556,090	556,090	541,492	541,493	0	14,597	0	14,597	0	556,090	0	0	0	0	07/15/2042	1Z*
46625Y QN 6	JPMCC 2005-CB12 A2 SEQ 4.739 9-12-37		03/14/2011	PAYDOWNS		2,236,955	2,236,955	2,248,054	2,236,955	0	0	0	0	0	2,236,955	0	0	0	25,850	09/12/2037	1Z*
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 07-19		01/18/2011	PAYDOWN		145,594	145,594	124,665	127,343	0	18,251	0	18,251	0	145,594	0	0	0	76	07/15/2019	1Z*
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 1235		03/25/2011	PAYDOWNS		13,043	13,043	12,550	11,963	0	1,080	0	1,080	0	13,043	0	0	0	128	12/25/2035	2Z*
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 0336		03/25/2011	PAYDOWNS		78,561	78,561	78,929	56,550	0	22,011	0	22,011	0	78,561	0	0	0	383	03/25/2036	1Z*
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 0536		03/25/2011	PAYDOWNS		78,588	78,588	40,155	15,110	0	63,478	0	63,478	0	78,588	0	0	0	58	05/25/2036	1Z*
466285 AM 5	JPALT 2006-A6 2A3 SEQ SSNR 5.85 1136		03/25/2011	PAYDOWNS		83,332	83,332	76,667	83,332	0	0	0	0	0	83,332	0	0	0	1,108	11/25/2036	1Z*
46630J AJ 8	JPMCC 2007-LDPX A1S SEQ 4.93 1-15-49		03/15/2011	PAYDOWNS		27,612	27,612	26,369	27,037	0	575	0	575	0	27,612	0	0	0	242	01/15/2049	1Z*
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 4-37		03/25/2011	PAYDOWNS		398,258	398,258	387,554	371,326	0	26,932	0	26,932	0	398,258	0	0	0	3,117	04/25/2037	1Z*
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		138,272	138,272	112,174	114,883	0	23,389	0	23,389	0	138,272	0	0	0	1,317	07/27/2037	1Z*
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		455,188	455,188	348,787	361,833	0	93,355	0	93,355	0	455,188	0	0	0	3,426	03/26/2037	1Z*
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 36RE		03/09/2011	PAYDOWNS		103,345	103,345	80,157	91,052	0	12,293	0	12,293	0	103,345	0	0	0	733	11/26/2036	1Z*
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		500,567	500,567	364,163	387,498	0	113,069	0	113,069	0	500,567	0	0	0	7,382	06/26/2037	1Z*
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 35 RE		03/29/2011	PAYDOWNS		194,714	194,714	180,597	182,297	0	12,417	0	12,417	0	194,714	0	0	0	989	04/26/2035	1Z*
46849L LE 9	JACKSON NAT LIFE 5.125 02-10-11 MTN		02/10/2011	REDEEMED		2,000,000	2,000,000	1,998,340	1,999,960	0	40	0	40	0	2,000,000	0	0	0	51,250	02/10/2011	1FE
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		231	231	231	231	0	0	0	0	0	231	0	0	0	0	04/26/2037	1Z*

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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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 36RE		03/30/2011	PAYDOWNS		16,286	16,286	16,286	16,286	0	0	0	0	0	16,286	0	0	0	154	09/26/2036	1Z*
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 36RE		03/30/2011	PAYDOWNS		75,795	75,795	75,795	75,795	0	0	0	0	0	75,795	0	0	0	790	09/26/2036	1Z*
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 36RE		03/30/2011	PAYDOWNS		49,494	49,494	49,494	49,494	0	0	0	0	0	49,494	0	0	0	51	09/26/2036	1Z*
47232D BN 1	JMAC 2009-R5 7A6 SUB SSUP CSTR 36RE		03/26/2011	PAYDOWNS		0	59,646	3,493	447	0	(447)	0	(447)	0	0	0	0	0	58	09/26/2036	1Z*
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 36RE		03/23/2011	PAYDOWNS		139,162	139,162	139,162	139,162	0	0	0	0	0	139,162	0	0	0	862	05/21/2036	1Z*
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 36RE		03/29/2011	PAYDOWNS		33,184	33,184	33,184	33,184	0	0	0	0	0	33,184	0	0	0	226	12/26/2036	1Z*
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 47RE		01/26/2011	PAYDOWN		8,928	8,928	8,928	8,928	0	0	0	0	0	8,928	0	0	0	38	04/26/2047	1Z*
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		132,721	132,721	104,807	105,976	0	26,745	0	26,745	0	132,721	0	0	0	1,237	06/26/2037	1Z*
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		59,882	59,882	46,231	47,802	0	12,080	0	12,080	0	59,882	0	0	0	518	08/26/2037	1Z*
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 35RE		03/30/2011	PAYDOWNS		214,555	214,555	214,555	214,555	0	0	0	0	0	214,555	0	0	0	1,020	09/26/2035	1Z*
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 37RE		03/30/2011	PAYDOWNS		102,750	102,750	102,750	102,750	0	0	0	0	0	102,750	0	0	0	857	06/26/2037	1Z*
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 36RE		03/30/2011	PAYDOWNS		66,686	66,686	66,686	66,686	0	0	0	0	0	66,686	0	0	0	640	12/26/2036	1Z*
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.0 37RE		03/30/2011	PAYDOWNS		51,989	51,989	51,989	51,989	0	0	0	0	0	51,989	0	0	0	486	02/26/2037	1Z*
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 37RE		03/30/2011	PAYDOWNS		38,991	38,991	38,991	38,991	0	0	0	0	0	38,991	0	0	0	348	02/26/2037	1Z*
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR RE		03/29/2011	PAYDOWNS		50,785	50,785	50,785	45,594	0	5,191	0	5,191	0	50,785	0	0	0	193	09/26/2035	1Z*
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 36RE		03/30/2011	PAYDOWNS		53,993	53,993	44,228	53,307	0	686	0	686	0	53,993	0	0	0	81	11/26/2036	1Z*
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.5 36RE		03/30/2011	PAYDOWNS		110,307	110,307	110,307	110,307	0	0	0	0	0	110,307	0	0	0	963	11/26/2036	1Z*
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR RE		03/29/2011	PAYDOWNS		401,660	401,660	401,660	401,660	0	0	0	0	0	401,660	0	0	0	3,356	11/26/2037	1Z*
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.0 36RE		03/29/2011	PAYDOWNS		32,126	32,126	32,126	32,126	0	0	0	0	0	32,126	0	0	0	368	07/26/2036	1Z*
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 RE		03/29/2011	PAYDOWNS		57,874	57,874	57,874	57,874	0	0	0	0	0	57,874	0	0	0	554	04/26/2037	1Z*
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.0 36RE		03/29/2011	PAYDOWNS		38,601	38,601	38,601	38,601	0	0	0	0	0	38,601	0	0	0	421	04/26/2036	1Z*
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.0 36RE		03/29/2011	PAYDOWNS		55,384	55,384	55,384	55,384	0	0	0	0	0	55,384	0	0	0	468	03/26/2036	1Z*
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.0 37RE		03/29/2011	PAYDOWNS		33,302	33,302	29,297	33,302	0	0	0	0	0	33,302	0	0	0	315	03/26/2037	1Z*
47232V EH 1	JMAC 2009-R4 21A6 SUB SSUP 6.0 37RE		03/26/2011	PAYDOWNS		0	36,601	14,831	4,232	0	(4,232)	0	(4,232)	0	0	0	0	0	294	03/26/2037	1Z*
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 37RE		03/29/2011	PAYDOWNS		48,193	48,193	43,672	48,193	0	0	0	0	0	48,193	0	0	0	522	04/26/2037	1Z*
47232V EP 3	JMAC 2009-R4 22A6 SUB SSUP 5.75 37RE		03/26/2011	PAYDOWNS		0	52,198	16,728	5,068	0	(5,068)	0	(5,068)	0	0	0	0	0	466	04/26/2037	4Z*
47232V EW 8	JMAC 2009-R4 24A1 SEQ SSNR 5.5 36RE		03/29/2011	PAYDOWNS		58,046	58,046	58,046	58,046	0	0	0	0	0	58,046	0	0	0	489	02/26/2036	1Z*
47232V FB 3	JMAC 2009-R4 24A6 SUB SSUP 5.5 36RE		03/26/2011	PAYDOWNS		0	36,004	5,012	3,609	0	(3,609)	0	(3,609)	0	0	0	0	0	302	02/26/2036	1Z*
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 36RE		03/29/2011	PAYDOWNS		165,568	165,568	165,568	165,568	0	0	0	0	0	165,568	0	0	0	1,495	01/26/2036	1Z*
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR RE		03/29/2011	PAYDOWNS		192,400	192,400	192,400	192,400	0	0	0	0	0	192,400	0	0	0	1,634	06/26/2036	1Z*
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT RE		03/29/2011	PAYDOWNS		99,520	99,520	79,295	83,230	0	16,290	0	16,290	0	99,520	0	0	0	160	01/26/2047	1Z*
47232V GB 2	JMAC 2009-R4 31A1 SEQ SSNR 5.75 36RE		03/30/2011	PAYDOWNS		139,233	139,233	139,874	139,233	0	0	0	0	0	139,233	0	0	0	1,271	02/26/2036	1Z*
472320 AA 8	JMAC 2008-R1 A SEQ SSNR CSTR 47 RE		03/25/2011	PAYDOWNS		78,133	78,133	73,836	73,975	0	4,158	0	4,158	0	78,133	0	0	0	1,337	06/25/2047	5Z*
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10-25-35RE		03/28/2011	PAYDOWNS		299,769	299,769	229,745	238,192	0	61,577	0	61,577	0	299,769	0	0	0	2,912	10/25/2035	1Z*
47770# AB 1	JOBSON MEDICAL T/L L+500 12-01-11		03/31/2011	PAYDOWNS		1,960	1,960	1,553	630	0	1,330	0	1,330	0	1,960	0	0	0	38	12/01/2011	6

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
493268 AY 2	KSLT 2000-B A2 ABS FLT 7-25-29		01/25/2011	PAYDOWN		14,997	14,997	12,148	12,935	2,062	0	0	2,062	0	14,997	0	0	0	22	07/25/2029	5Z*
49327H AE 5	KSLT 2006-A 2A2 ABS FLT 6-27-25		03/28/2011	PAYDOWN		88,903	88,903	64,010	76,293	0	12,610	0	12,610	0	88,903	0	0	0	85	06/27/2025	1Z*
494550 AH 9	KINDER MORGAN 6.75 3-15-11 NC		03/15/2011	REDEEMED		1,750,000	1,750,000	1,923,390	1,755,303	0	(5,303)	0	(5,303)	0	1,750,000	0	0	0	59,063	03/15/2011	2FE
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9-15-18		03/16/2011	PAYDOWNS		119,999	119,999	119,962	116,485	0	3,514	0	3,514	0	119,999	0	0	0	1,027	09/15/2018	1Z*
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12-25-35		03/25/2011	PAYDOWNS		879	879	633	651	0	228	0	228	0	879	0	0	0	2	12/25/2035	1Z*
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6-25-37		03/25/2011	PAYDOWNS		338,930	338,930	230,472	195,798	0	143,132	0	143,132	0	338,930	0	0	0	617	06/25/2037	1Z*
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 092535		03/25/2011	PAYDOWNS		438,840	438,840	388,922	410,424	0	28,416	0	28,416	0	438,840	0	0	0	3,506	09/25/2035	1Z*
525241 AL 9	LXS 2007-1 WF1 SEQ 7.0 1-25-37		03/25/2011	PAYDOWNS		9,388	9,388	6,102	5,243	0	4,145	0	4,145	0	9,388	0	0	0	98	01/25/2037	1Z*
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 07-47		03/25/2011	PAYDOWNS		171,581	171,581	145,845	149,109	0	22,472	0	22,472	0	171,581	0	0	0	1,433	07/25/2047	1Z*
530718 AC 9	LIBERTY MEDIA 5.70 05-15-13 NC		03/22/2011	BARCLAYS AMERICA		2,100,000	2,000,000	1,911,340	1,969,112	0	2,739	0	2,739	0	1,971,851	0	128,149	128,149	41,167	05/15/2013	3FE
55265K 6S 3	MASTR 2004-1 5A16 PAC FLT 0234		03/25/2011	PAYDOWNS		47,836	47,836	44,966	45,700	0	2,136	0	2,136	0	47,836	0	0	0	55	02/25/2034	1Z*
565849 AG 1	MARATHON OIL CORP 6.50 02-15-14 NC		01/13/2011	MORGAN STANLEY & CO.		1,701,435	1,500,000	1,493,775	1,495,878	0	39	0	39	0	1,495,917	0	205,518	205,518	41,708	02/15/2014	2FE
576434 UH 5	MALT 2004-9 A6 NAS STP 8-25-34		03/25/2011	PAYDOWNS		240,136	240,136	240,136	240,136	0	0	0	0	0	240,136	0	0	0	2,311	08/25/2034	1Z*
58501W AV 3	STEER Z1 A (JCP) 7.54 3-1-17 AL08-13		03/01/2011	SINKING FUND PAYMENT		88,742	88,742	94,573	91,513	0	(61)	0	(61)	0	91,452	0	(2,711)	(2,711)	3,346	03/01/2017	2FE
617451 BN 8	MSC 2005-HQ7 A2 SEQ CSTR 11-14-42		03/14/2011	PAYDOWNS		174,906	174,906	175,636	175,024	0	(118)	0	(118)	0	174,906	0	0	0	1,257	11/14/2042	1Z*
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 011539		03/15/2011	PAYDOWNS		212,236	212,236	216,539	216,349	0	(4,113)	0	(4,113)	0	212,236	0	0	0	1,467	01/15/2039	1Z*
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 0636		03/25/2011	PAYDOWNS		6,075	6,075	4,716	3,240	0	2,835	0	2,835	0	6,075	0	0	0	58	06/25/2036	6Z*
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10-25-46		03/25/2011	PAYDOWNS		76,388	76,388	76,388	58,561	0	17,827	0	17,827	0	76,388	0	0	0	678	10/25/2046	1Z*
629377 ZZ 8	NRG ENERGY OPCO T/L L+175 02-01-13		01/14/2011	CITIGROUP		822,877	824,939	808,596	817,762	203	102	0	305	0	818,067	0	4,810	4,810	1,169	02/01/2013	3FE
63540# BR 1	JERRY JUNCTION 7.35 01-03-12		01/03/2011	PAYDOWN		1,724,346	1,724,346	1,800,715	1,744,128	0	(301)	0	(301)	0	1,743,827	0	(19,480)	(19,480)	126,739	01/03/2012	1FE
63866E AW 0	NATIONWIDE LIFE 5.35 03-15-11 NC		03/15/2011	REDEEMED		3,000,000	3,000,000	2,997,270	2,999,874	0	126	0	126	0	3,000,000	0	0	0	80,250	03/15/2011	1FE
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03-25-35		03/25/2011	PAYDOWNS		43,182	43,182	40,105	41,243	0	1,939	0	1,939	0	43,182	0	0	0	320	03/25/2035	1Z*
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3-25-47		03/25/2011	PAYDOWNS		15,710	40,858	40,857	25,039	5,027	(14,356)	0	(9,329)	0	15,710	0	0	0	386	03/25/2047	4Z*
67020# AA 9	NRG ENERGY OPCO LC L+175 02-01-13		01/14/2011	CITIGROUP		695,520	697,263	684,625	691,197	676	79	0	755	0	691,952	0	3,568	3,568	994	02/01/2013	3FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05-15-24		03/15/2011	PAYDOWNS		33,222	33,222	33,219	18,872	0	14,350	0	14,350	0	33,222	0	0	0	355	05/15/2024	1Z*
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05-15-32		03/15/2011	PAYDOWNS		97,247	97,247	97,216	97,247	0	0	0	0	0	97,247	0	0	0	1,057	05/15/2032	1Z*
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11-25-35		03/25/2011	PAYDOWNS		69,008	69,008	69,006	69,008	0	0	0	0	0	69,008	0	0	0	602	11/25/2035	1Z*
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR SSNR 37		03/25/2011	PAYDOWNS		77,402	115,583	61,259	36,040	0	41,362	0	41,362	0	77,402	0	0	0	997	02/25/2037	1Z*
75605E A* 1	REALOGY SYN LC L+300 10-10-13		01/05/2011	J. P. MORGAN SECURITIES		40,398	40,398	40,348	37,918	2,456	0	0	2,456	0	40,374	0	24	24	0	10/10/2013	4FE
75605E A* 1	REALOGY SYN LC L+300 10-10-13		03/30/2011	J. P. MORGAN SECURITIES		259,179	269,627	269,289	253,072	16,393	13	0	16,406	0	269,478	0	(10,299)	(10,299)	75	10/10/2013	4FE
75605E A* 1	REALOGY SYN LC L+300 10-10-13		03/31/2011	PAYDOWN		676	676	676	634	41	1	0	42	0	676	0	0	0	10	10/10/2013	4FE
75605E A@ 9	REALOGY TL B L+300 10-10-13		03/30/2011	J. P. MORGAN SECURITIES		2,187,043	2,275,207	2,272,356	2,135,509	138,256	112	0	138,368	0	2,273,877	0	(86,834)	(86,834)	18,093	10/10/2013	4FE
75605E A@ 9	REALOGY TL B L+300 10-10-13		03/31/2011	PAYDOWN		5,702	5,702	5,702	5,352	346	4	0	350	0	5,702	0	0	0	47	10/10/2013	4FE
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4-25-37		02/25/2011	PAYDOWN		14,969	14,969	14,969	12,933	2,036	0	0	2,036	0	14,969	0	0	0	143	04/25/2037	1Z*
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2-25-36		03/25/2011	PAYDOWNS		38,329	38,329	38,178	38,329	0	0	0	0	0	38,329	0	0	0	419	02/25/2036	1Z*
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01-25-32		03/25/2011	PAYDOWNS		9,853	9,853	9,850	9,853	0	0	0	0	0	9,853	0	0	0	100	01/25/2032	2Z*

Statement for March 31, 2011 of the **GREAT AMERICAN INSURANCE COMPANY**

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7-25-33		03/25/2011	PAYDOWNS		2,951	2,951	2,951	2,213	502	236	0	738	0	2,951	0	0	0	32	07/25/2033	3Z*
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 92533		03/25/2011	PAYDOWNS		327,837	327,837	327,887	327,837	0	0	0	0	0	327,837	0	0	0	3,356	09/25/2033	1Z*
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6-25-34		03/25/2011	PAYDOWNS		133,892	133,892	133,892	120,983	0	12,909	0	12,909	0	133,892	0	0	0	1,048	06/25/2034	1Z*
76110V SD 1	RFMS2 2005-HI3 A4 SEQ 5.49 9-25-35		03/25/2011	PAYDOWNS		553,290	553,290	553,229	553,290	0	0	0	0	0	553,290	0	0	0	5,018	09/25/2035	1Z*
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11-25-31		03/25/2011	PAYDOWNS		115,687	115,687	115,686	109,673	0	6,014	0	6,014	0	115,687	0	0	0	858	11/25/2031	1Z*
76111X KX 0	RFMSI 2004-SR1 A2 SEQ 5.50 9-25-33RE		03/25/2011	PAYDOWNS		715,363	715,363	728,608	721,153	0	(5,790)	0	(5,790)	0	715,363	0	0	0	6,033	09/25/2033	1Z*
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 0835		02/25/2011	PAYDOWNS		59,599	59,599	49,914	41,773	0	17,826	0	17,826	0	59,599	0	0	0	36	08/25/2035	1Z*
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10-25-35		03/25/2011	PAYDOWNS		28,332	28,332	26,029	21,930	0	6,402	0	6,402	0	28,332	0	0	0	374	10/25/2035	1Z*
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2-25-36		03/25/2011	PAYDOWNS		26,854	43,512	43,484	34,903	0	(8,049)	0	(8,049)	0	26,854	0	0	0	366	02/25/2036	1Z*
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10-25-32		03/25/2011	PAYDOWNS		96,010	96,010	87,248	87,251	0	8,759	0	8,759	0	96,010	0	0	0	791	10/25/2032	1Z*
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1-25-35		03/25/2011	PAYDOWNS		209,791	209,791	209,791	209,791	0	0	0	0	0	209,791	0	0	0	1,765	01/25/2035	1Z*
771196 AQ 5	ROCHE HLDGS INC 5.00 03-01-14 NC		03/24/2011	PARTIAL CALL		5,081,011	4,622,000	4,700,040	4,675,962	0	(3,715)	0	(3,715)	0	4,672,247	0	408,764	408,764	130,315	03/01/2014	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 07-15-42		03/15/2011	PAYDOWNS		169,628	169,628	169,628	169,628	0	0	0	0	0	169,628	0	0	0	1,264	07/15/2042	1Z*
78445M AB 6	SLMA 2010-A 2A ABS FLT 05-44		03/15/2011	PAYDOWNS		149,958	149,958	149,958	149,958	0	0	0	0	0	149,958	0	0	0	889	05/16/2044	1Z*
803895 AE 1	SATELITES MEX LIB+8.75 11-30-11 C07	R	02/09/2011	R W PRESSPRICH & CO INC		804,000	800,000	776,000	782,000	10,770	769	0	11,539	0	793,539	0	10,461	10,461	12,000	11/30/2011	5
830827 AB 7	SKY 2003-B A2 ABS 5.151 11-20-14		02/22/2011	PAYDOWNS		1,388,464	1,388,464	1,388,464	1,388,464	0	0	0	0	0	1,388,464	0	0	0	11,460	11/20/2014	1FE
83168@ AA 0	SMART & FINAL T/L PIK L+875 11-30-16		01/18/2011	IMPERIAL CAPITAL		1,010,420	1,047,067	1,024,003	966,757	62,429	92	0	62,521	0	1,029,278	0	(18,859)	(18,859)	7,109	11/30/2016	5FE
832389 AB 6	SMITHS FD DRG 8.64 7-2-12		01/02/2011	SINKING FUND PAYMENT		169,606	169,606	180,873	171,493	0	(3)	0	(3)	0	171,490	0	(1,884)	(1,884)	7,327	07/02/2012	2FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5-25-35		03/25/2011	PAYDOWN		12,336	12,336	6,738	5,355	0	6,981	0	6,981	0	12,336	0	0	0	192	05/25/2035	1Z*
844741 AL 2	SW AIR ETC A3 8.70 7-1-11		01/01/2011	SINKING FUND PAYMENT		493,222	493,222	561,957	497,148	0	(1)	0	(1)	0	497,147	0	(3,925)	(3,925)	21,455	07/01/2011	2FE
863579 VQ 8	SARM 2005-17 4A2 SEQ SSNR CSTR 0835		03/25/2011	PAYDOWNS		618,263	618,263	604,933	612,736	0	5,527	0	5,527	0	618,263	0	0	0	5,549	08/25/2035	1Z*
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 35		03/25/2011	PAYDOWNS		172,005	172,005	120,404	123,768	0	48,237	0	48,237	0	172,005	0	0	0	202	08/25/2035	1Z*
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09352		03/25/2011	PAYDOWNS		181,684	181,684	140,350	138,278	0	43,406	0	43,406	0	181,684	0	0	0	1,815	09/25/2035	1Z*
86359A MG 5	SASC 2003-AL1 APO 4-25-31		03/25/2011	PAYDOWNS		35,206	35,206	24,797	27,805	0	7,401	0	7,401	0	35,206	0	0	0	0	04/25/2031	1Z*
86359A WT 6	SASC 2003-AL2 APO 0.0 1-25-31		03/25/2011	PAYDOWNS		58,968	68,799	53,491	60,157	0	(1,189)	0	(1,189)	0	58,968	0	0	0	0	01/25/2031	1Z*
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5-25-34		03/25/2011	PAYDOWNS		193,606	193,606	194,151	193,606	0	0	0	0	0	193,606	0	0	0	1,552	05/25/2034	1Z*
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		01/14/2011	SINKING FUND PAYMENT		950	950	1,055	985	0	(1)	0	(1)	0	984	0	(34)	(34)	5	09/15/2013	2FE
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		01/21/2011	SINKING FUND PAYMENT		7,230	7,230	8,035	7,495	0	(5)	0	(5)	0	7,490	0	(260)	(260)	120	09/15/2013	2FE
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		01/31/2011	SINKING FUND PAYMENT		17,038	17,038	18,933	17,662	0	(17)	0	(17)	0	17,645	0	(607)	(607)	95	09/15/2013	2FE
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		02/04/2011	SINKING FUND PAYMENT		10,193	10,193	11,327	10,566	0	(11)	0	(11)	0	10,555	0	(362)	(362)	170	09/15/2013	2FE
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		02/11/2011	SINKING FUND PAYMENT		14,854	14,854	16,507	15,398	0	(20)	0	(20)	0	15,378	0	(523)	(523)	247	09/15/2013	2FE
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		02/18/2011	SINKING FUND PAYMENT		13,946	13,946	15,497	14,457	0	(23)	0	(23)	0	14,434	0	(488)	(488)	232	09/15/2013	2FE
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		03/15/2011	SINKING FUND PAYMENT		14,356	14,356	15,953	14,882	0	(38)	0	(38)	0	14,844	0	(489)	(489)	239	09/15/2013	2FE
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		03/18/2011	SINKING FUND PAYMENT		13,240	13,240	14,713	13,725	0	(36)	0	(36)	0	13,689	0	(449)	(449)	441	09/15/2013	2FE
87244E AA 0	TIAA GLOBAL MKTS 4.875 01-12-11 NC		01/12/2011	REDEEMED		3,000,000	3,000,000	2,998,290	2,999,988	0	12	0	12	0	3,000,000	0	0	0	73,125	01/12/2011	1FE
882440 AT 7	TEXAS GAS TRANS 5.50 04-01-13 NC		02/23/2011	PARTIAL CALL		2,955,129	2,718,000	2,707,644	2,712,999	0	302	0	302	0	2,713,301	0	241,828	241,828	58,966	04/01/2013	2FE

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
90210E AF 3	TEXAS COMP ELEC TL B2 L+350 10-10-14		03/31/2011	PAYDOWN		2,519	2,519	2,187	1,946	344	13	0	357	0	2,303	0	216	216	24	10/10/2014	4FE
909279 R# 0	UNITED AIRLINES TL L+200 02-01-14		01/27/2011	J. P. MORGAN SECURITIES		3,385,340	3,411,111	3,356,461	3,288,311	93,571	579	0	94,150	0	3,382,461	0	2,880	2,880	11,554	02/01/2014	3FE
909279 R# 0	UNITED AIRLINES TL L+200 02-01-14		02/01/2011	PAYDOWN		25,000	25,000	24,529	24,100	648	6	0	654	0	24,754	0	246	246	56	02/01/2014	3FE
91324P AP 7	UNITEDHEALTH GRP 5.250 03-15-11 NC		03/15/2011	REDEEMED		2,200,000	2,200,000	2,196,480	2,199,839	0	161	0	161	0	2,200,000	0	0	0	57,750	03/15/2011	1FE
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 0146		03/25/2011	PAYDOWNS		30,822	30,822	24,889	25,197	0	5,625	0	5,625	0	30,822	0	0	0	80	01/25/2046	1Z*
939335 T3 9	WAMMS 2002-MS3 2A2 SEQ 6.0 5-25-17		03/25/2011	PAYDOWNS		18,358	18,358	17,853	18,358	0	0	0	0	0	18,358	0	0	0	248	05/25/2017	1Z*
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 7-25-36		03/25/2011	PAYDOWNS		15,016	26,680	21,077	12,804	0	2,212	0	2,212	0	15,016	0	0	0	41	07/25/2036	1Z*
949760 AP 7	WFMBS 2003-9 1A14 SSNR NAS 8-25-33		03/25/2011	PAYDOWNS		387,870	387,870	380,173	381,928	0	5,942	0	5,942	0	387,870	0	0	0	3,370	08/25/2033	1Z*
94978R AZ 4	WFMBS 2003-4 A18 PAC 5.50 6-25-33		03/25/2011	PAYDOWNS		436,428	436,428	450,475	442,974	888	(7,434)	0	(6,546)	0	436,428	0	0	0	3,878	06/25/2033	1Z*
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 0336		03/25/2011	PAYDOWNS		240,444	240,444	240,293	217,329	0	23,115	0	23,115	0	240,444	0	0	0	2,389	03/25/2036	1Z*
973582 AA 7	WINDSOR FINANCING 5.881 07-15-17 A14		01/15/2011	SINKING FUND PAYMENT		63,531	63,531	63,531	56,552	6,979	0	0	6,979	0	63,531	0	0	0	934	07/15/2017	4FE
98883* AA 4	NAYLOR PUBLISHING L+600 08-04-12		03/31/2011	PAYDOWN		8,613	8,613	8,484	8,570	6	5	0	11	0	8,581	0	33	33	229	08/04/2012	5
3899999.	Total - Bonds - Industrial & Miscellaneous					102,127,714	101,011,545	99,294,899	97,118,532	505,955	1,883,788	0	2,389,743	0	99,508,275	0	2,619,440	2,619,440	1,732,150	XXX	XXX
Bonds - Credit Tenant Loans																					
160841 AA 0	CHARLOTTE GATE 6.41 12-01-16 A14		03/01/2011	SINKING FUND PAYMENT		11,931	11,931	11,931	11,931	0	0	0	0	0	11,931	0	0	0	191	12/01/2016	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12-01-16 A14		02/01/2011	SINKING FUND PAYMENT		11,868	11,868	11,868	11,868	0	0	0	0	0	11,868	0	0	0	127	12/01/2016	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12-01-16 A14		01/01/2011	SINKING FUND PAYMENT		11,804	11,804	11,804	11,804	0	0	0	0	0	11,804	0	0	0	63	12/01/2016	1FE
4199999.	Total - Bonds - Credit Tenant Loans					35,603	35,603	35,603	35,603	0	0	0	0	0	35,603	0	0	0	381	XXX	XXX
8399997.	Total - Bonds - Part 4					219,003,705	210,794,999	216,886,197	210,802,240	515,446	1,506,434	0	2,021,880	0	213,521,061	0	5,482,645	5,482,645	4,252,463	XXX	XXX
8399999.	Total - Bonds					219,003,705	210,794,999	216,886,197	210,802,240	515,446	1,506,434	0	2,021,880	0	213,521,061	0	5,482,645	5,482,645	4,252,463	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
17285T 20 5	CITADEL BROADCASTING CLASS A		02/18/2011	FRIEDMAN BILLINGS RAMSEY	10,000.000	350,000	XXX	280,000	302,500	(82,500)	0	0	(82,500)	0	220,000	0	130,000	130,000	0	XXX	L
620107 10 2	MOTRICITY INC		03/24/2011	UBS WARBURG	4,000.000	61,600	XXX	58,164	74,280	(16,116)	0	0	(16,116)	0	58,164	0	3,436	3,436	0	XXX	L
620107 10 2	MOTRICITY INC		02/15/2011	RAYMOND JAMES & ASSOC	22,000.000	397,701	XXX	319,903	408,540	(88,637)	0	0	(88,637)	0	319,903	0	77,798	77,798	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					809,301	XXX	658,067	785,320	(187,253)	0	0	(187,253)	0	598,067	0	211,234	211,234	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					809,301	XXX	658,067	785,320	(187,253)	0	0	(187,253)	0	598,067	0	211,234	211,234	0	XXX	XXX
9799999.	Total - Common Stocks					809,301	XXX	658,067	785,320	(187,253)	0	0	(187,253)	0	598,067	0	211,234	211,234	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					809,301	XXX	658,067	785,320	(187,253)	0	0	(187,253)	0	598,067	0	211,234	211,234	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					219,813,006	XXX	217,544,264	211,587,560	328,193	1,506,434	0	1,834,627	0	214,119,128	0	5,693,879	5,693,879	4,252,463	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:...............0.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Forwards - Hedging Other																						
1.6001 GBP / 1 USD	G5822*AA6 Marketform Group	D Part 1	Currency	U. S. Bank	03/30/2011	09/30/2011	1	2,000,000	1.6001	0	0	0	(6,600)		(6,600)	0	(6,600)	0	0	7,071		.40/.40
1229999. Total-Forwards-Hedging Other										0	0	0	(6,600)	XXX	(6,600)	0	(6,600)	0	0	7,071	XXX	XXX
1269999. Total-Forwards										0	0	0	(6,600)	XXX	(6,600)	0	(6,600)	0	0	7,071	XXX	XXX
1409999. Total-Hedging Other										0	0	0	(6,600)	XXX	(6,600)	0	(6,600)	0	0	7,071	XXX	XXX
1449999. TOTAL										0	0	0	(6,600)	XXX	(6,600)	0	(6,600)	0	0	7,071	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

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

NONE

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

NONE

Broker Name	Net Cash Deposits
Brokers	
	0
Total Net Cash Deposits	0

NONE

SCHEDULE DB - PART D

Showing Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 6 Designation											
U. S. Bank	N	N	0	0	(6,600)	0	0	(6,600)	0	7,071	7,071
0799999. Total NAIC 6 Designation			0	0	(6,600)	0	0	(6,600)	0	7,071	7,071
0899999. Totals			0	0	(6,600)	0	0	(6,600)	0	7,071	7,071

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
The Bank of New York Mellon	New York, New York		0.010	12	0	45,677	2,480,038	7,304	XXX
Bank of America	Miami, Florida		0.000	0	0	94,687	40,156	81,308	XXX
The Bank of Kentucky	Crestview Hills, Kentucky		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	13,932	5,888	61,586	XXX
Fifth Third Bank	Cincinnati, Ohio		2.000	0	4,936	628,860	628,860	628,860	XXX
First Midwest	Waukegan, Illinois		0.000	0	0	3,051,913	4,739,408	1,106	XXX
Huntington National Bank	Columbus, Ohio		0.000	0	0	5,000,000	5,000,000	5,000,000	XXX
JP Morgan Chase	Indianapolis, Indiana		0.099	74	0	75,321	75,344	75,369	XXX
Keybank	Albany, New York		0.000	0	0	14,999,985	14,999,985	14,999,985	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	127,183	150,504	203,012	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	66,156	98,104	143,654	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	1,971,153	(2,531,972)	1,670,123	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	15,402,633	(37,324,624)	(38,798,564)	XXX
Northrim Bank	Anchorage, Alaska		0.300	0	48	36,397	36,397	36,397	XXX
Certificate of Deposit .3% 10-24-11			0.000	0	0	0	0	0	XXX
Royal Bank of Canada	Toronto, Canada		0.149	5,569	0	3,861,265	4,547,616	3,326,461	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	3,573,281	3,573,281	4,274,281	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	1,838,475	4,645,036	1,264,029	XXX
0199999. Total Open Depositories		XXX	XXX	5,656	4,984	52,786,828	3,163,931	(5,025,177)	XXX
0399999. Total Cash on Deposit		XXX	XXX	5,656	4,984	52,786,828	3,163,931	(5,025,177)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	15,907	35,200	45,609	XXX
0599999. Total Cash		XXX	XXX	5,656	4,984	52,802,735	3,199,131	(4,979,568)	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 & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement		03/31/2011	0.100	04/01/2011	21,176,707	0	11,665
8499999. Total - Sweep Accounts					21,176,707	0	11,665
8699999. Total - Cash Equivalents					21,176,707	0	11,665

* 1 6 6 9 1 2 0 1 1 5 0 5 0 0 1 0 1 *

DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For the Period Ended March 31, 2011

NAIC Group Code.....84 NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
..............40,409,632	41,457,877	21,731,361

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? .... Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? .... Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: .... $................................0

2.32 Amount estimated using reasonable assumptions: .... $................................0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: .... $................................0