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QUARTERLY STATEMENT

As of March 31, 2011

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 93661 Employer's ID Number..... 31-1021738

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

Incorporated/Organized..... November 13, 1981 Commenced Business..... December 21, 1981

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423….. Cincinnati ..... OH ..... 45201- 5423 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gafri.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Actuary

OTHER

Catherine Ann Crume	Vice President	Mathew Thomas Dutkiewicz	Senior Vice President
John Paul Gruber	Senior Vice President	James Lee Henderson	Vice President
David Dale Herr	Vice President	Adrienne Susan Kessling	Senior Vice President

DIRECTORS OR TRUSTEES

Stephen Craig Lindner	Christopher Patrick Miliano	Mark Francis Muething	Michael James Prager
Jeffrey Gene Hester			

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)
Mark Francis Muething	Christopher Patrick Miliano	John Paul Gruber
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Secretary	Treasurer	Senior Vice President
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This ______ 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,728,520,709		1,728,520,709	1,708,119,790
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	9,610,664		9,610,664	9,345,708
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....2,433,426), cash equivalents ($..........0) and short-term investments ($.....49,405,762)	51,839,188		51,839,188	15,549,377
6. Contract loans (including $..........0 premium notes)	58,745,704		58,745,704	59,116,102
7. Derivatives	10,993,253		10,993,253	10,291,926
8. Other invested assets			0	
9. Receivables for securities			0	242,607
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,859,709,518	0	1,859,709,518	1,802,665,510
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	19,200,815		19,200,815	20,446,940
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	190,423	190,423	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	1,498,829	804,957	693,872	794,644
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	45,923
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	1,223,241	856,831	366,410	325,324
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,881,822,826	1,852,211	1,879,970,615	1,824,278,342
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	635,120,970		635,120,970	615,750,111
28. Total (Lines 26 and 27)	2,516,943,796	1,852,211	2,515,091,585	2,440,028,453

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			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. Receivable for marketing reallowance	205,992		205,992	174,016
2502. Accrued contractual fee income	160,417		160,417	151,309
2503. Accounts receivable	856,831	856,831	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,223,241	856,831	366,410	325,324

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....1,685,925,585 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	1,685,925,585	1,653,226,858
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	30,782,779	30,156,335
4. Contract claims:		
4.1 Life	5,480,557	4,646,281
4.2 Accident and health		
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including $..........0 accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
9.4 Interest Maintenance Reserve	451,523	41,281
10. Commissions to agents due or accrued - life and annuity contracts $.....267,575, accident and health $..........0 and deposit-type contract funds $..........0	267,575	36,344
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	124,123	172,424
13. Transfers to Separate Accounts due or accrued (net) (including $.....(11,173,095) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(11,173,095)	(11,203,727)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	381,026	425,778
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	2,618,715	2,204,415
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by company as agent or trustee	36,005	35,232
18. Amounts held for agents' account, including $.....249,990 agents' credit balances	249,990	266,960
19. Remittances and items not allocated	3,909,775	280,100
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	8,362	2,247
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,410,073	1,822,413
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,421,028	
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	11,049,213	
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	165,445	153,262
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,734,108,679	1,682,266,202
27. From Separate Accounts statement	635,120,970	615,750,111
28. Total liabilities (Lines 26 and 27)	2,369,229,649	2,298,016,313
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	381,256	544,237
32. Surplus notes		
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(28,569,320)	(32,582,097)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	143,361,936	139,512,140
38. Totals of Lines 29, 30 and 37	145,861,936	142,012,140
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,515,091,585	2,440,028,453

DETAILS OF WRITE-INS

2501. Unclaimed property	165,445	153,262
2502.		
2503.		
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)	165,445	153,262
3101. SSAP 10R election 10.e	381,256	544,237
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	381,256	544,237
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	73,606,339	89,075,477	351,284,939
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	28,388,904	24,807,273	107,090,301
4. Amortization of Interest Maintenance Reserve (IMR)	142,910	30,860	477,443
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,118,886	1,906,960	7,733,446
8.2 Charges and fees for deposit-type contracts	292,441	257,865	995,470
8.3 Aggregate write-ins for miscellaneous income	637,366	522,415	2,106,065
9. Totals (Lines 1 to 8.3)	105,186,846	116,600,850	469,687,664
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	6,768,657	7,510,235	20,237,680
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	50,373,075	45,302,045	185,991,865
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,180,531	2,667,069	10,659,336
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	32,698,728	45,143,209	192,862,347
20. Totals (Lines 10 to 19)	93,020,991	100,622,558	409,751,229
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,032,903	7,359,993	24,742,593
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	4,402,431	6,477,569	22,064,204
24. Insurance taxes, licenses and fees, excluding federal income taxes	245,903	156,851	1,422,733
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(4,527,443)	684,681	(7,073,831)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	98,174,785	115,301,652	450,906,928
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	7,012,061	1,299,198	18,780,735
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	7,012,061	1,299,198	18,780,735
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,280,268	(107,075)	962,616
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	4,731,793	1,406,273	17,818,119
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....40,181 (excluding taxes of $.....297,851 transferred to the IMR)	(966,229)	(2,003,074)	(4,259,856)
35. Net income (Line 33 plus Line 34)	3,765,564	(596,801)	13,558,263
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	142,012,140	129,595,667	129,595,667
37. Net income (Line 35)	3,765,564	(596,801)	13,558,263
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....225,112	931,592	495,301	2,218,376
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	198,804	(309,575)	(5,179,297)
41. Change in nonadmitted assets	(295,523)	(233,451)	2,797,648
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(587,660)	(9,161)	(512,430)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(162,981)	(230,846)	(466,087)
54. Net change in capital and surplus (Lines 37 through 53)	3,849,796	(884,533)	12,416,473
55. Capital and surplus as of statement date (Lines 36 + 54)	145,861,935	128,711,134	142,012,140

DETAILS OF WRITE-INS

08.301.	Marketing reallowance	339,159	286,693	1,211,031
08.302.	Contractual annual maintenance and surrender charge fees	156,669	171,130	561,642
08.303.	Contractual rider fee income	141,538	58,281	326,977
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	6,311	6,415
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	637,366	522,415	2,106,065
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	SSAP 10R election 10.e.- Nonadmitted deferred tax asset	(162,981)	(230,846)	(466,087)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(162,981)	(230,846)	(466,087)

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	73,606,339	89,075,478	351,284,939
2. Net investment income	29,418,766	23,465,127	102,102,223
3. Miscellaneous income	2,715,166	2,470,625	9,835,306
4. Total (Lines 1 through 3)	105,740,271	115,011,230	463,222,468
5. Benefit and loss related payments	56,354,988	50,229,649	205,722,476
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,558,075)	746,071	(7,321,278)
7. Commissions, expenses paid and aggregate write-ins for deductions	9,543,060	14,376,215	49,379,216
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $.....338,032 tax on capital gains (losses)	2,204,000	(1,995,000)	(3,513,713)
10. Total (Lines 5 through 9)	63,543,973	63,356,935	244,266,701
11. Net cash from operations (Line 4 minus Line 10)	42,196,298	51,654,295	218,955,767
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	55,611,961	55,825,505	172,379,528
12.2 Stocks		235,209	1,652,996
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	55,611,961	56,060,714	174,032,524
13. Cost of investments acquired (long-term only):			
13.1 Bonds	74,058,960	165,954,075	467,912,382
13.2 Stocks			36,372
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	1,622,290	1,434,488	6,702,077
13.7 Total investments acquired (Lines 13.1 to 13.6)	75,681,250	167,388,563	474,650,831
14. Net increase (decrease) in contract loans and premium notes	(370,397)	(9,281)	4,133,529
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(19,698,892)	(111,318,568)	(304,751,836)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,214,114)	(2,322,126)	(10,281,523)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	16,006,519	11,214,450	(391,414)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	13,792,405	8,892,324	(10,672,937)
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)	36,289,811	(50,771,949)	(96,469,007)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	15,549,377	112,018,384	112,018,384
19.2 End of period (Line 18 plus Line 19.1)	51,839,188	61,246,435	15,549,377

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

20.0001 Exchanges		1,989,900	1,989,900
20.0002 Securities acquired from liquidation distributions			36,372
20.0003 Securities acquired in paid in kind interest payment	49,367		64,246

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	63,880,065	78,504,890	311,009,101
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	9,726,274	10,570,587	40,275,837
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	73,606,339	89,075,477	351,284,939
12. Deposit-type contracts	297,652	502,654	579,769
13. Total	73,903,991	89,578,131	351,864,708

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

STATEMENT AS OF **March 31, 2011** OF THE **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

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

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual*, ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Ohio.

B, C - No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A, B, 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 the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

2. The Company has no aggregate loan-backed securities with an other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

3. The following table shows each security with an OTTI recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value	Date Reported
05948KZF9	$1,715,712	$1,460,372	$ 26,072	$1,689,640	$1,663,254	3/31/11
05949CGW0	969,010	944,680	24,330	944,680	925,000	3/31/11
05953YAH4	415,582	345,635	7,677	407,905	369,360	3/31/11
12641PAQ7	350,520	341,040	9,480	341,040	176,400	3/31/11
12641PAR5	75,775	28,800	46,975	28,800	136,800	3/31/11
12641PBB9	36,938	22,438	14,500	22,438	44,100	3/31/11
12641PBQ6	69,647	63,321	6,326	63,321	34,400	3/31/11
12641PBR4	23,650	10,000	13,650	10,000	39,000	3/31/11
12641QAG7	32,952	21,582	11,370	21,582	11,500	3/31/11
12641QAH5	14,875	10,000	4,875	10,000	10,000	3/31/11
12641QAS1	32,533	8,940	23,593	8,940	49,350	3/31/11
12641QCS9	98,028	92,775	5,253	92,775	51,079	3/31/11
12641QCZ3	71,497	57,191	14,306	57,191	48,301	3/31/11
12641QDH2	1,234,185	1,157,429	76,756	1,157,429	824,336	3/31/11
12641QEB4	202,582	146,782	55,800	146,782	183,600	3/31/11
12641QEN8	206,620	105,446	101,174	105,446	43,200	3/31/11
12667GAC7	1,041,213	1,030,049	11,164	1,030,049	996,822	3/31/11
45254NNT0	181,215	177,027	4,188	177,027	158,338	3/31/11
45660LPK9	280,263	265,061	15,202	265,061	208,115	3/31/11
46627MEC7	1,890,276	1,850,960	39,316	1,850,960	1,626,299	3/31/11
47232DAL6	86,829	53,574	33,255	53,574	101,742	3/31/11
47232DBK7	98,681	29,928	68,753	29,928	96,028	3/31/11
47232DBL5	12,698	5,323	7,375	5,323	60,711	3/31/11
47232DFJ6	797,907	771,988	25,919	771,988	645,981	3/31/11
47232VCP5	211,626	172,890	38,736	172,890	174,853	3/31/11
47232VCT7	34,095	18,238	15,857	18,238	43,643	3/31/11
47232VDE9	95,235	85,580	9,655	85,580	50,093	3/31/11
47232VDQ2	139,252	83,040	56,212	83,040	196,881	3/31/11
47232VEH1	20,164	8,807	11,357	8,807	50,457	3/31/11
47232VEV0	350,017	332,000	18,017	332,000	228,288	3/31/11
47232VFA5	159,586	150,151	9,435	150,151	86,081	3/31/11
47232VFB3	13,579	6,715	6,864	6,715	30,614	3/31/11
47232VFV9	528,110	493,616	34,494	493,616	388,687	3/31/11
57643MLZ5	957,240	925,680	27,240	930,000	930,000	3/31/11
65538PAA6	574,712	549,775	24,937	549,775	468,830	3/31/11
761118KH0	1,021,558	984,059	14,131	1,007,427	1,007,427	3/31/11
761118UQ9	523,145	511,340	11,805	511,340	453,580	3/31/11
Total			$926,049			

4. The following table shows all loan-backed securities with an unrealized loss position for a duration of less than 12 months or 12 months or more:

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$54,435,857	$(945,327)	$50,924,210	$(10,581,342)

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 securities in an unrealized loss position until they recover in value or mature.

STATEMENT AS OF **March 31, 2011** OF THE **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 - Debt

No significant change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. The Company had no transfers of receivables reported as sales.

B. The Company had no transfers and servicing of financial assets or extinguishments of liabilities.

C. The Company has no wash sales.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

STATEMENT AS OF March 31, 2011 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

1. Fair Value Measurements at Reporting Date

The Company has categorized its March 31, 2011 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	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	-	-	-
Commercial mortgage-backed securities	-	-	-	-
All other bonds	-	188	-	188
Total bonds	-	188	-	188
Non-affiliated common stock	9,610,664	-	-	9,610,664
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	10,993,253	-	10,993,253
Variable annuity assets (separate accounts) (a)	-	635,120,970	-	635,120,970
Total assets accounted for at fair value	$ 9,610,664	$646,114,411	$ -	$ 655,725,075

(a) Separate account liabilities equal the fair value for separate account assets.

2. The Company does not have any Level 3 securities carried at fair value.

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 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 primarily include separate account assets and equity index call options. 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 does not have any Level 3 assets or liabilities at March 31, 2011.

The Company's investment manager, American Money Management Corporation ("AMMC") (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, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the quality of the specific issuers.

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

The Company has no change in incurred losses and loss adjustment expenses.

STATEMENT AS OF **March 31, 2011** OF THE **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

NOTES TO FINANCIAL STATEMENTS

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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). 1/25/2008.........................

6.4 By what department or departments?

State of Ohio, Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

8.4 If 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
Great American Advisors	Cincinnati, Ohio	NO	NO	NO	NO	YES

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $....................................0

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 [ ] No [X]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
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 [X] No [ ]
If no, attach a description with this statement.

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, New York 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, Ohio 45202

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

		1
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$
1.14	Total mortgages in good standing	$0
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		125,136			125,136	
2. Alaska AK	L		58,256			58,256	
3. Arizona AZ	L		1,011,229			1,011,229	
4. Arkansas AR	L		158,186			158,186	
5. California CA	L		16,038,080			16,038,080	96,169
6. Colorado CO	L		212,296			212,296	
7. Connecticut CT	L		1,149,373			1,149,373	
8. Delaware DE	L		133,851			133,851	
9. District of Columbia DC	L		77,438			77,438	
10. Florida FL	L		5,179,216			5,179,216	
11. Georgia GA	L		780,701			780,701	
12. Hawaii HI	L		506,574			506,574	
13. Idaho ID	L		214,081			214,081	
14. Illinois IL	L		1,664,552			1,664,552	
15. Indiana IN	L		1,136,283			1,136,283	
16. Iowa IA	L		1,176,955			1,176,955	
17. Kansas KS	L		160,158			160,158	
18. Kentucky KY	L		634,823			634,823	
19. Louisiana LA	L		368,578			368,578	
20. Maine ME	L		437,355			437,355	
21. Maryland MD	L		319,552			319,552	
22. Massachusetts MA	L		1,960,901			1,960,901	
23. Michigan MI	L		3,999,108			3,999,108	
24. Minnesota MN	L		1,007,576			1,007,576	61,784
25. Mississippi MS	L		83,692			83,692	
26. Missouri MO	L		101,473			101,473	
27. Montana MT	L		248,342			248,342	21,595
28. Nebraska NE	L		57,060			57,060	
29. Nevada NV	L		1,330,982			1,330,982	
30. New Hampshire NH	L		230,273			230,273	
31. New Jersey NJ	L		2,917,488			2,917,488	50,656
32. New Mexico NM	L		134,012			134,012	
33. New York NY	N		20,526			20,526	
34. North Carolina NC	L		4,107,739			4,107,739	
35. North Dakota ND	L		205,849			205,849	
36. Ohio OH	L		6,599,371			6,599,371	25,122
37. Oklahoma OK	L		189,183			189,183	
38. Oregon OR	L		70,911			70,911	
39. Pennsylvania PA	L		1,698,294			1,698,294	
40. Rhode Island RI	L		638,749			638,749	
41. South Carolina SC	L		345,715			345,715	
42. South Dakota SD	L		110,156			110,156	
43. Tennessee TN	L		945,761			945,761	
44. Texas TX	L		10,780,875			10,780,875	
45. Utah UT	L		1,929,758			1,929,758	
46. Vermont VT	N		22,489			22,489	
47. Virginia VA	L		552,699			552,699	
48. Washington WA	L		1,521,865			1,521,865	
49. West Virginia WV	L		39,487			39,487	
50. Wisconsin WI	L		164,249			164,249	42,326
51. Wyoming WY	L		45,784			45,784	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N					0	
58. Aggregate Other Alien OT	XXX	0	3,300	0	0	3,300	0
59. Subtotal	(a) 49	0	73,606,339	0	0	73,606,339	297,652
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	73,606,339	0	0	73,606,339	297,652
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	73,606,339	0	0	73,606,339	297,652
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	73,606,339	0	0	73,606,339	297,652

DETAILS OF WRITE-INS

5801. Other Foreign	XXX		3,300			3,300	
5802.	XXX					0	
5803.	XXX					0	
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	0	3,300	0	0	3,300	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied 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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.
2.
3.
4.
5.
6.
7.

Bar Code:

* 9 3 6 6 1 2 0 1 1 4 9 0 0 0 0 0 1 *

* 9 3 6 6 1 2 0 1 1 4 4 7 0 0 0 0 1 *

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

* 9 3 6 6 1 2 0 1 1 4 4 8 0 0 0 0 1 *

* 9 3 6 6 1 2 0 1 1 4 4 5 0 0 0 0 1 *

* 9 3 6 6 1 2 0 1 1 4 4 9 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income		6,311	6,415
08.397. Summary of remaining write-ins for Line 8.3	0	6,311	6,415

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	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

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	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

NONE

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	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

NONE

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	1,717,465,498	1,416,109,302
2. Cost of bonds and stocks acquired	74,058,960	467,948,754
3. Accrual of discount	2,195,672	8,326,839
4. Unrealized valuation increase (decrease)	643,194	2,796,654
5. Total gain (loss) on disposals	851,003	5,270,642
6. Deduct consideration for bonds and stocks disposed of	55,611,961	174,032,524
7. Deduct amortization of premium	544,945	1,746,965
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	926,049	7,207,203
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,738,131,372	1,717,465,498
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,738,131,372	1,717,465,498

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,230,394,818	166,930,360	108,841,989	5,213,946	1,293,697,135			1,230,394,818
2. Class 2 (a)	434,330,981	13,203,911	18,923,066	(4,155,969)	424,455,857			434,330,981
3. Class 3 (a)	41,254,049	4,644,027	6,600,305	850,349	40,148,120			41,254,049
4. Class 4 (a)	12,390,301	999,972	1,170,860	(743,056)	11,476,357			12,390,301
5. Class 5 (a)	7,676,936		101,573	4,603	7,579,966			7,676,936
6. Class 6 (a)	663,592		27,599	(66,957)	569,036			663,592
7. Total Bonds	1,726,710,677	185,778,270	135,665,392	1,102,916	1,777,926,471	0	0	1,726,710,677
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,726,710,677	185,778,270	135,665,392	1,102,916	1,777,926,471	0	0	1,726,710,677

(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 $.....49,405,762; 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	49,405,762	XXX	49,405,762	1,258	

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	18,590,887	114,343,237
2. Cost of short-term investments acquired	111,719,310	316,051,002
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	80,904,435	411,803,352
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	49,405,762	18,590,887
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	49,405,762	18,590,887

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)	10,291,926
2.	Cost paid/(consideration received) on additions	1,622,290
3.	Unrealized valuation increase (decrease)	770,563
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(1,691,526)
7.	Adjustment to the Book/Adjusted Carrying Value of hedge item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	10,993,253
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	10,993,253

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year				
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote)				
3.1	Change in variation margin on open contracts				
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus				
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				
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized		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				
5.2	Used to adjust basis of hedged items				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				
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	10,993,253	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		10,993,253
4.	Part D, Column 5	10,993,253	
5.	Part D, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	10,993,253	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		10,993,253
10.	Part D, Column 8	10,993,253	
11.	Part D, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

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 - U.S. Government									
912828 PM 6	U.S. TREASURY NOTES 2.125 12-31-15		01/14/2011	GOLDMAN SACHS & CO.		1,917,516	1,900,000	2,008	1
0599999.	Total - Bonds - U.S. Government					1,917,516	1,900,000	2,008	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
741701 H8 2	PRINCE GEORGES CNTY MD 4.75 03-01-26		03/10/2011	J. P. MORGAN SECURITIES		1,000,000	1,000,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					1,000,000	1,000,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
183596 CY 9	BALTIMORE MD BRD SCH 5.692 12-15-25		02/03/2011	BARCLAYS AMERICA		2,000,000	2,000,000		1FE
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11-01-27		01/06/2011	CREW AND ASSOCIATES		2,040,000	2,000,000	24,967	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					4,040,000	4,000,000	24,967	XXX
Bonds - Industrial and Miscellaneous									
03938L AU 8	ARCELORMITTAL 5.50 03-01-21 NC	R	02/28/2011	CITIGROUP		993,570	1,000,000		2FE
039483 BB 7	ARCHER DANIELS 4.479 03-01-21 NC		03/30/2011	BANK OF AMER / ML		2,014,580	2,000,000	8,617	1FE
045488 AC 7	ASSOC BANC-CORP 5.125 03-28-16 C15		03/29/2011	KEYBANK CAPITAL MARKET		1,003,990	1,000,000	427	2FE
048303 CE 9	ATLANTIC CITY ELEC 4.35 04-01-21 C21		03/29/2011	CITIGROUP		998,480	1,000,000		1FE
05252A BK 6	AUST & NZ BANK 4.875 01-12-21NC	R	01/05/2011	BANK OF AMER / ML		997,570	1,000,000		1FE
05367A AD 5	AVIATION CAPITAL 6.75 04-06-21 NC		03/30/2011	J. P. MORGAN SECURITIES		1,000,000	1,000,000		2FE
05533C DH 8	BCAP 2010-RR6 7A3 SEQ SSUP 6.0 37RE		01/07/2011	BANK OF AMER / ML		2,576,989	2,667,000	4,890	1Z*
05567L T3 1	BNP PARIBAS 5.00 01-15-21 NC	R	01/12/2011	BNP PARIBAS		992,330	1,000,000		1FE
05956D AC 8	BAFC 2010-R5 1A2 SEQ SSNR 6.0 1037RE		03/22/2011	GOLDMAN SACHS & CO		1,930,000	2,000,000	8,000	1Z*
06739G AR 0	BARCLAYS BK PLC 5.125 01-08-20 NC	R	03/30/2011	BARCLAYS AMERICA		1,015,580	1,000,000	12,243	1FE
118230 AJ 0	BUCKEYE PARTNERS 4.875 02-01-21 NC		01/04/2011	BARCLAYS AMERICA		996,200	1,000,000		2FE
12527X AB 2	CGCMT 2010-RR3 MLJR SEQ CSTR 06-50RE		03/17/2011	RBS SECURITIES/GREENWICH		2,019,063	2,000,000	2,872	1Z*
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068RE		01/10/2011	CITIGROUP		3,241,758	3,000,000	14,159	1Z*
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 RE		03/17/2011	GOLDMAN SACHS & CO		2,098,047	2,000,000	6,274	1Z*
12645E DU 6	CSMC 2010-20R 6A3 SEQ SSNR SSUP RE		02/22/2011	BANK OF AMER / ML		1,792,500	2,000,000	4,667	1Z*
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2-41		02/18/2011	BARCLAYS AMERICA		3,000,000	3,000,000		2FE
205363 AL 8	COMPUTER SCIENCE 6.50 03-15-18 NC		02/11/2011	BANK OF AMER / ML		1,075,090	1,000,000	27,264	2FE
21685W BT 3	RABOBANK UTRECHT 4.50 01-11-21 NC	R	01/04/2011	BARCLAYS AMERICA		1,994,580	2,000,000		1FE
23335J AA 4	DSCMT 2011-1 A SEQ 3.91 03-16		03/07/2011	DEUTSCHE MORGAN GRENFELL		999,972	1,000,000		4Z*
24702R AQ 4	DELL INC 4.625 04-01-21 NC		03/28/2011	DEUTSCHE MORGAN GRENFELL		1,990,820	2,000,000		1FE
29358Q AA 7	ENSCO PLC 4.70 03-15-21 NC	R	03/08/2011	CITIGROUP		980,250	1,000,000		2FE
307000 AA 7	FAMILY DOLLAR 5.00 02-01-21 NC		01/25/2011	MORGAN STANLEY & CO		994,940	1,000,000		2FE
36962G 4Y 7	GEN ELEC CAP CRP 4.625 01-07-21 NC		01/04/2011	MORGAN STANLEY & CO		996,200	1,000,000		1FE
404280 AK 5	HSBC HOLDINGS 5.10 04-05-21 NC	R	03/29/2011	HSBC SECURITIES INC		997,830	1,000,000		1FE
42218S AC 2	HEALTH CARE SVCS 4.70 01-15-21 NC		01/04/2011	BANK OF AMER / ML		996,980	1,000,000		1FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06-28-13		03/11/2011	J. P. MORGAN SECURITIES		990,000	1,000,000		3FE
502413 BA 4	L-3 COMMS CORP 4.95 02-15-21 C20		02/02/2011	BANK OF AMER / ML		994,290	1,000,000		2FE
56585A AB 8	MARATHON PETRO 5.125 03-01-21 NC		01/27/2011	MORGAN STANLEY & CO		999,470	1,000,000		2FE
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09-47		02/10/2011	MORGAN STANLEY & CO		1,888,694	1,870,000	6,592	1Z*

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)
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 RE		03/25/2011	MORGAN STANLEY & CO.		4,925,586	5,000,000	17,118	1FE
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12-40 RE		03/25/2011	MORGAN STANLEY & CO.		170,000	10,000,000		2FE
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12-40 RE		03/30/2011	CAPITALIZED INTEREST		6,681			2FE
6325C0 BY 6	NATL AUSTRALIABK 4.375 12-10-20 NC	R	03/29/2011	CS FIRST BOSTON CORP		964,080	1,000,000	13,490	1FE
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36		01/24/2011	BARCLAYS AMERICA		1,579,482	1,902,990	45	1Z*
65557C AD 5	NORDEA BANK AB 4.875 01-14-21 NC	R	03/29/2011	CS FIRST BOSTON CORP		1,016,600	1,000,000	10,427	1FE
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37		02/23/2011	GOLDMAN SACHS & CO.		2,670,000	3,000,000	900	3Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		01/26/2011	CAPITALIZED INTEREST		4,701	10,001		1Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		02/26/2011	CAPITALIZED INTEREST		4,916	10,032		1Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		03/26/2011	CAPITALIZED INTEREST		4,936	10,074		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		01/26/2011	CAPITALIZED INTEREST		9,136	14,275		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		02/26/2011	CAPITALIZED INTEREST		9,461	14,336		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		03/26/2011	CAPITALIZED INTEREST		9,536	14,421		1Z*
74928H BM 7	RBSCF 2010-RR3 WBTB SEQ CSTR 02-51RE		03/04/2011	RBS SECURITIES/GREENWICH		2,068,438	2,000,000	2,294	1Z*
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695RE		01/20/2011	RBS SECURITIES/GREENWICH		3,190,781	3,000,000	11,390	1Z*
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03-37		01/28/2011	BARCLAYS AMERICA		974,782	1,680,659	903	1Z*
749590 ZZ 1	REYNOLDS TL A L+450 08-06-15		01/01/2011	CITIGROUP		984,027	1,000,000		3FE
80105N AG 0	SANOFI-AVENTIS 4.00 03-29-21 NC	R	03/22/2011	J. P. MORGAN SECURITIES		1,979,520	2,000,000		1FE
887317 AK 1	TIME WARNER INC 4.75 03-29-21 NC		03/29/2011	WELLS FARGO BROKERAGE		989,430	1,000,000		2FE
90919U AA 2	UNISON LEASE FND 5.349 04-15-17		02/18/2011	DEUTSCHE MORGAN GRENFELL		1,990,000	2,000,000	2,675	1FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		03/30/2011	DEUTSCHE MORGAN GRENFELL		979,578	991,475	2,167	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					67,101,444	78,185,263	157,412	XXX
8399997.	Total - Bonds - Part 3					74,058,960	85,085,263	184,387	XXX
8399999.	Total - Bonds					74,058,960	85,085,263	184,387	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					74,058,960	XXX	184,387	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					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)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5-01-31		03/25/2011	PAYDOWNS		1,433	1,433	1,433	1,433				0		1,433			0	9	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.50 1-1-35		03/25/2011	PAYDOWNS		28,201	28,201	28,664	28,558		(357)		(357)		28,201			0	225	01/01/2035	1
690353 RX 7	OVERSEAS PRIV INV 4.44 02-27-27 AL20		02/27/2011	SINKING FUND PAYMENT		29,465	29,465	29,465	29,465				0		29,465			0	654	02/27/2027	1
83162C GM 9	SBA SER 96-20A 6.30 1-01-16 AL 8-06		01/03/2011	PAYDOWN		41,811	41,811	41,811	41,811				0		41,811			0	1,317	01/01/2016	1
912827 6T 4	U.S. TREASURY NOTES 5.00 2-15-11		02/15/2011	REDEEMED		1,900,000	1,900,000	1,954,910	1,900,929		(929)		(929)		1,900,000			0	47,500	02/15/2011	1
0599999.	Total - Bonds - U.S. Government					2,000,910	2,000,910	2,056,283	2,002,196	0	(1,286)	0	(1,286)	0	2,000,910	0	0	0	49,705	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
549187 6N 7	LUBBOCK TX TXBL WTR 5.25 02-15-18A15		02/15/2011	SINKING FUND PAYMENT		150,000	150,000	153,996	152,889		(49)		(49)		152,840		(2,840)	(2,840)	3,938	02/15/2018	1FE
645019 3H 1	NEW HAVEN CT TXB 9TH 7.00 02-15-11		02/15/2011	REDEEMED		330,000	330,000	338,781	330,566		(566)		(566)		330,000			0	11,550	02/15/2011	2FE
981305 SA 4	WORCESTER PENSION 6.25 01-01-28 AL22		01/01/2011	SINKING FUND PAYMENT		60,000	60,000	63,806	63,783				0		63,783		(3,783)	(3,783)	1,875	01/01/2028	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					540,000	540,000	556,583	547,238	0	(615)	0	(615)	0	546,623	0	(6,623)	(6,623)	17,363	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
091089 HT 2	BIRMINGHAM WTR&SWR 4.92 01-01-13 C05		01/01/2011	REDEEMED BY CALL		1,420,000	1,420,000	1,420,000	1,420,000				0		1,420,000			0	34,932	01/01/2013	1FE
63252F AA 7	NATL ARCHIVE 8.50 9-01-19 AL022916		03/01/2011	SINKING FUND PAYMENT		68,095	68,095	72,590	70,900		(38)		(38)		70,862		(2,767)	(2,767)	2,894	09/01/2019	1FE
676907 PA 0	OH HFA MTG RES 5.80 09-01-22 C16AL20		03/01/2011	PARTIAL CALL		360,000	360,000	376,650	375,342		(391)		(391)		374,951		(14,951)	(14,951)	10,440	09/01/2022	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					1,848,095	1,848,095	1,869,240	1,866,242	0	(429)	0	(429)	0	1,865,813	0	(17,718)	(17,718)	48,266	XXX	XXX
Bonds - Industrial and Miscellaneous																					
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40		03/21/2011	PAYDOWNS		5,910	5,910	5,910	5,910				0		5,910			0	54	12/20/2040	1Z*
00703P AB 0	ARMT 2006-2A 2A12 SEQ SSUP CSTR 36RE		03/25/2011	PAYDOWNS		159,499	159,499	132,384	136,055		23,444		23,444		159,499			0	1,202	05/25/2036	1Z*
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10-46		03/25/2011	PAYDOWNS		14,701	14,701	11,025	11,223		3,478		3,478		14,701			0	13	10/25/2046	1Z*
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 37RE		03/28/2011	PAYDOWNS		131,010	131,010	120,038	122,255		8,755		8,755		131,010			0	1,097	04/26/2037	1Z*
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 35RE		03/08/2011	PAYDOWNS		98,881	98,881	96,655	96,811		2,070		2,070		98,881			0	789	06/26/2035	1Z*
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 36RE		03/29/2011	PAYDOWNS		482,626	482,626	453,667	456,799		25,827		25,827		482,626			0	4,928	11/21/2036	1Z*
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.0 37RE		03/28/2011	PAYDOWNS		242,605	242,605	235,933	236,430		6,175		6,175		242,605			0	2,275	06/27/2037	1Z*
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.5 RE		03/29/2011	PAYDOWNS		17,937	17,937	17,667	17,683		254		254		17,937			0	165	03/26/2036	1Z*
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR RE		03/28/2011	PAYDOWNS		325,528	325,528	323,085	324,763		765		765		325,528			0	3,066	12/26/2036	1Z*
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5-25-35		03/25/2011	PAYDOWNS		69,967	69,967	56,760	54,687		15,280		15,280		69,967			0	83	05/25/2035	1Z*
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 35		03/25/2011	PAYDOWNS		46,892	46,892	41,441	43,483		3,409		3,409		46,892			0	202	11/25/2035	1Z*
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1-25-37		03/25/2011	PAYDOWNS		10,516	22,096	20,992	17,315		(6,799)		(6,799)		10,516			0	233	01/25/2037	1Z*
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10-25-36		03/25/2011	PAYDOWNS		1,539	3,174	3,016	2,770		(1,231)		(1,231)		1,539			0	30	10/25/2036	4Z*
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 5-25-37		03/25/2011	PAYDOWNS		73,979	73,979	64,732	64,590		9,389		9,389		73,979			0	702	05/25/2037	1Z*
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37 RE		03/28/2011	PAYDOWNS		306,165	306,165	306,165	306,165				0		306,165			0	2,746	09/26/2037	1Z*
07388R AB 3	BSCMS 2007-PW15 A2 SEQ 5.205 2-11-44		03/11/2011	PAYDOWNS		602,559	602,559	579,775	595,315		7,244		7,244		602,559			0	5,309	02/11/2044	1Z*
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12-25-36		03/25/2011	PAYDOWNS		74,150	74,150	51,163	51,657		22,493		22,493		74,150			0	59	12/25/2036	1Z*
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		106,922			0	1,169	12/25/2036	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)
12514A AB 7	CD 2007-CD5 A2 SEQ 5.655 11-44		03/18/2011	PAYDOWN		87,316	87,316	90,417	89,414		(2,098)		(2,098)		87,316			0	1,234	11/15/2044	1Z*
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/23/2011	PAYDOWNS		1,728	1,728	1,694	999		729		729		1,728			0	16	06/20/2036	1Z*
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH 6.0 0737RE		03/28/2011	PAYDOWNS		35,416	35,416	35,416	35,416				0		35,416			0	337	07/26/2037	1Z*
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 36RE		03/28/2011	PAYDOWNS		148,959	148,959	148,959	148,959				0		148,959			0	1,584	12/26/2036	1Z*
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 36RE		03/28/2011	PAYDOWNS		185,252	185,252	185,252	185,252				0		185,252			0	902	01/26/2036	1Z*
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 36RE		03/28/2011	PAYDOWNS		55,213	55,213	55,602	55,466		(253)		(253)		55,213			0	528	01/26/2036	1Z*
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6. 0637RE		03/28/2011	PAYDOWNS		64,182	64,182	64,182	64,182				0		64,182			0	641	06/26/2037	1Z*
12641Q DC 3	CSMC 2009-7R 14A1 SEQ EXCH 5.75 37RE		03/28/2011	PAYDOWNS		156,516	156,516	156,516	156,516				0		156,516			0	930	04/26/2037	1Z*
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 36RE		03/28/2011	PAYDOWNS		159,738	159,738	159,771	159,758		(20)		(20)		159,738			0	1,392	02/26/2036	1Z*
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.0 37RE		03/28/2011	PAYDOWNS		498,089	498,089	498,089	498,089				0		498,089			0	4,743	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		8,285	8,285	8,285	8,285				0		8,285			0	54	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		8,339	8,339	8,339	8,339				0		8,339			0	108	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		8,393	8,393	8,393	8,393				0		8,393			0	163	01/10/2012	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 01-31-20		01/10/2011	SINKING FUND PAYMENT		10,500	10,500	10,500	10,500				0		10,500			0	46	01/11/2027	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 01-31-20		02/10/2011	SINKING FUND PAYMENT		4,616	4,616	4,616	4,616				0		4,616			0	41	01/11/2027	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 01-31-20		03/10/2011	SINKING FUND PAYMENT		4,636	4,636	4,636	4,636				0		4,636			0	61	01/11/2027	2FE
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35		03/25/2011	PAYDOWNS		46,187	46,187	43,359	43,445		2,742		2,742		46,187			0	388	05/25/2035	1Z*
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2-25-33		03/25/2011	PAYDOWNS		84,889	84,889	84,134	84,328		561		561		84,889			0	821	02/25/2033	1Z*
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12-38		03/15/2011	PAYDOWNS		3,298	3,298	3,298	3,298				0		3,298			0	32	12/15/2038	1Z*
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 36		03/25/2011	PAYDOWNS		83,220	83,220	73,233	67,609		15,611		15,611		83,220			0	384	01/25/2036	1Z*
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		03/25/2011	PAYDOWNS		68,726	68,726	59,963	59,626		9,100		9,100		68,726			0	681	11/25/2036	1Z*
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4-15-40		03/16/2011	PAYDOWNS		580,921	580,921	579,876	580,544		377		377		580,921			0	6,696	04/15/2040	1Z*
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36		03/25/2011	PAYDOWNS		65,279	65,279	53,775	53,947		11,332		11,332		65,279			0	33	08/25/2036	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		1,817		1,817		238,473			0	2,218	07/25/2036	1Z*
17310N AC 2	CRMSI 2006-3 A3 SEQ 5.61 11-25-36		03/25/2011	PAYDOWNS		230,324	230,324	214,490	224,012		6,312		6,312		230,324			0	2,139	11/25/2036	1Z*
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 4-25-37		03/25/2011	PAYDOWNS		94,661	94,661	92,059	65,050		29,611		29,611		94,661			0	874	04/25/2037	4Z*
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37		03/25/2011	PAYDOWNS		42,640	42,640	41,202	41,210		1,430		1,430		42,640			0	421	06/25/2037	1Z*
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR RE		03/25/2011	PAYDOWNS		192,401	192,401	184,705	185,443		6,958		6,958		192,401			0	1,731	11/25/2035	1Z*
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 1235 RE		03/25/2011	PAYDOWNS		247,370	247,370	246,984	247,010		360		360		247,370			0	2,003	12/25/2035	1Z*
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 6-25-33		03/25/2011	PAYDOWNS		115,733	115,733	116,505	116,355		(622)		(622)		115,733			0	1,005	06/25/2033	1Z*
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2-15-40		03/17/2011	PAYDOWNS		133,525	133,525	130,423	130,530		2,995		2,995		133,525			0	1,314	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		23,230		23,230		175,318			0	1,406	02/15/2038	1Z*
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37		03/25/2011	PAYDOWNS			16,438	16,438	4,232		(4,232)		(4,232)					0	160	01/25/2037	1Z*
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 1246		03/25/2011	PAYDOWNS		68,927	68,927	52,729	49,556		19,371		19,371		68,927			0	53	12/25/2046	1Z*
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3-25-20		03/25/2011	PAYDOWNS		270,131	270,131	231,638	235,509		34,622		34,622		270,131			0	220	03/25/2020	1Z*
267482 AC 1	DYCOM INDUSTRIES 8.125 101515 C10 !		01/21/2011	CASH TENDER OFFER		1,356,069	1,300,000	1,348,750	1,330,342		(294)		(294)		1,330,048		26,021	26,021	28,167	10/15/2015	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 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)
271790 AD 9	EAST COAST POWER 7.066 03-31-12 A11!		03/31/2011	SINKING FUND PAYMENT		212,726	212,726	221,590	215,196		(475)		(475)		214,721		(1,995)	(1,995)	3,758	03/31/2012	2FE
28932M AA 3	ELM RD GEN STA 5.209 2-11-30 NC AL22		02/11/2011	SINKING FUND PAYMENT		25,027	25,027	25,027	25,027				0		25,027			0	652	02/11/2030	1FE
30257G AA 9	FPL ENERGY NATL 5.608 31024 A1116 !		03/10/2011	SINKING FUND PAYMENT		39,950	39,950	39,686	39,739		2		2		39,741		209	209	1,120	03/10/2024	2FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 082214		01/01/2011	SINKING FUND PAYMENT		5,617	5,617	4,986	5,270				0		5,270		347	347	33	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 082214		02/01/2011	SINKING FUND PAYMENT		5,651	5,651	5,015	5,302		3		3		5,305		346	346	67	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 082214		03/01/2011	SINKING FUND PAYMENT		5,684	5,684	5,045	5,333		7		7		5,340		344	344	101	06/01/2017	1FE
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.0 2-25-37		03/25/2011	PAYDOWNS		8,177	12,140	8,863	5,938		2,239		2,239		8,177			0	111	02/25/2037	1Z*
349580 ZZ 6	FIG LLC FORTRESS L+400 10-07-15		03/31/2011	PAYDOWN		17,857	17,857	17,857	17,857				0		17,857			0	257	10/07/2015	2FE
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 37RE		03/28/2011	PAYDOWNS		43,766	43,766	42,453	42,572		1,194		1,194		43,766			0	436	01/26/2037	1Z*
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.67876 092536		03/25/2011	PAYDOWNS		32,479	32,479	20,461	18,188		14,291		14,291		32,479			0	339	09/25/2036	1Z*
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12-25-34		03/25/2011	PAYDOWNS		22,840	22,840	22,918	23,027		(187)		(187)		22,840			0	113	12/25/2034	2Z*
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		01/09/2011	SINKING FUND PAYMENT		1,468	1,468	1,501	1,501		(1)		(1)		1,500		(33)	(33)	8	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		02/09/2011	SINKING FUND PAYMENT		1,475	1,475	1,509	1,508				0		1,508		(33)	(33)	16	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		03/09/2011	SINKING FUND PAYMENT		1,483	1,483	1,517	1,516				0		1,516		(33)	(33)	24	10/09/2029	1FE
36877Q AA 4	GEN AMER RAILCAR 7.76 082018 A082018		01/20/2011	SINKING FUND PAYMENT		8,144	8,144	8,144	8,144				0		8,144			0	53	08/20/2018	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 082018 A082018		02/20/2011	SINKING FUND PAYMENT		8,197	8,197	8,197	8,197				0		8,197			0	106	08/20/2018	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 082018 A082018		03/20/2011	SINKING FUND PAYMENT		8,250	8,250	8,250	8,250				0		8,250			0	160	08/20/2018	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A13		01/20/2011	SINKING FUND PAYMENT		20,560	20,560	20,560	20,560				0		20,560			0	115	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A13		02/20/2011	SINKING FUND PAYMENT		20,667	20,667	20,667	20,667				0		20,667			0	230	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A13		03/20/2011	SINKING FUND PAYMENT		20,768	20,768	20,768	20,768				0		20,768			0	347	09/20/2016	3FE
372490 ZZ 8	GENTIVA HEALTH TL B L+500 08-17-16		03/09/2011	PAYDOWN		1,013,625	993,750	954,000	955,802		57,823		57,823		1,013,625			0	12,670	08/17/2016	3FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1-15-29		03/15/2011	PAYDOWNS		17,139	17,139	17,669	17,139				0		17,139			0	202	01/15/2029	1Z*
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7-30		03/25/2011	PAYDOWNS		53,682	53,682	46,703	46,973		6,709		6,709		53,682			0	43	07/25/2030	1Z*
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34 RE		03/25/2011	PAYDOWNS		17,320	17,320	17,233	17,246		74		74		17,320			0	133	09/25/2034	1Z*
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 9-37		03/25/2011	PAYDOWNS		222,625	222,625	195,353	198,846		23,779		23,779		222,625			0	1,757	09/25/2037	1Z*
41659E EW 3	HARTFORD LIFE 0/2.91875 3-15-11 MTN		03/15/2011	REDEEMED		3,000,000	3,000,000	2,430,000	2,947,096		52,904		52,904		3,000,000			0	3,012	03/15/2011	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 0435		03/25/2011	PAYDOWNS		27,397	27,397	23,013	23,302		4,095		4,095		27,397			0	37	04/25/2035	1Z*
45254N NT 0	IMM 2005-3 M1 MEZ FLT 8-25-35		03/25/2011	PAYDOWNS		18,963	18,963	9,861	5,642		13,321		13,321		18,963			0	20	08/25/2035	1Z*
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.5 0635		03/25/2011	PAYDOWNS		22,162	22,162	13,076	12,887		9,275		9,275		22,162			0	204	06/25/2035	4Z*
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 4-25-39		03/25/2011	PAYDOWNS		27,599	27,599	20,975	4,443		23,156		23,156		27,599			0	17	04/25/2039	6Z*
45974V ZY 7	INTL LEASE FIN 5.45 03-24-11 NC		03/24/2011	REDEEMED		1,000,000	1,000,000	998,060	999,899		101		101		1,000,000			0	27,250	03/24/2011	3FE
46616M AA 8	HENDR 2010-3A A JGW SEQ 3.82 12-48		03/15/2011	PAYDOWNS		10,771	10,771	10,770	10,769		2		2		10,771			0	62	12/15/2048	1Z*
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7-15-41		03/15/2011	PAYDOWNS		55,567	55,567	50,479	52,383		3,184		3,184		55,567			0	499	07/15/2041	1Z*
46625Y NA 7	JPMCC 2005-LDP2 A2 SEQ 4.575 071542		02/18/2011	PAYDOWNS		834,135	834,135	812,239	812,239		21,896		21,896		834,135			0	-	07/15/2042	1Z*
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 07-19		01/18/2011	PAYDOWN		97,063	97,063	83,110	84,896		12,167		12,167		97,063			0	51	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		1,080		1,080		13,043			0	128	12/25/2035	2Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP 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)
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6-36		03/25/2011	PAYDOWNS		265,981	265,981	212,784	167,334		98,647		98,647		265,981			0	1,899	06/25/2036	1Z*
466285 AM 5	JPALT 2006-A6 2A3 SEQ SSNR 5.85 1136		03/25/2011	PAYDOWNS		33,333	33,333	30,667	33,333				0		33,333			0	443	11/25/2036	1Z*
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 1136		03/25/2011	PAYDOWN		23,138	23,138	17,238	19,659		3,479		3,479		23,138			0	344	11/25/2036	1Z*
46630J AJ 8	JPMCC 2007-LDPX A1S SEQ 4.93 1-15-49		03/15/2011	PAYDOWNS		22,090	22,090	21,095	21,629		461		461		22,090			0	194	01/15/2049	1Z*
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 4-37		03/25/2011	PAYDOWNS		124,456	124,456	121,111	116,040		8,416		8,416		124,456			0	973	04/25/2037	1Z*
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		138,271	138,271	109,439	111,791		26,480		26,480		138,271			0	1,317	07/27/2037	1Z*
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		227,594	227,594	174,395	180,916		46,678		46,678		227,594			0	1,713	03/26/2037	1Z*
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 36RE		03/09/2011	PAYDOWNS		51,573	51,573	40,001	45,439		6,134		6,134		51,573			0	365	11/26/2036	1Z*
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		250,284	250,284	182,082	193,750		56,534		56,534		250,284			0	3,691	06/26/2037	1Z*
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE		03/29/2011	PAYDOWNS		277,580	277,580	263,007	264,945		12,635		12,635		277,580			0	2,695	05/26/2037	1Z*
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		300,134	300,134	278,655	281,977		18,157		18,157		300,134			0	2,258	03/27/2037	1Z*
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12-35 RE		03/29/2011	PAYDOWNS		90,107	90,107	89,093	89,153		954		954		90,107			0	831	12/26/2035	1Z*
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR RE		03/29/2011	PAYDOWNS		42,801	42,801	45,904	45,811		(3,010)		(3,010)		42,801			0	383	03/26/2039	1Z*
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 36RE		03/30/2011	PAYDOWNS		27,142	27,142	27,142	27,142				0		27,142			0	257	09/26/2036	1Z*
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 47RE		03/30/2011	PAYDOWNS		54,713	54,713	54,713	54,713				0		54,713			0	526	01/26/2047	1Z*
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 36RE		03/30/2011	PAYDOWNS		14,211	14,211	14,211	14,211				0		14,211			0	148	09/26/2036	1Z*
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 36RE		03/29/2011	PAYDOWNS		52,308	52,308	52,308	52,308				0		52,308			0	423	01/26/2036	1Z*
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 36RE		03/30/2011	PAYDOWNS		41,245	41,245	41,245	41,245				0		41,245			0	43	09/26/2036	1Z*
47232D BN 1	JMAC 2009-R5 7A6 SUB SSUP CSTR 36RE		03/26/2011	PAYDOWNS			49,705	2,912	373		(373)		(373)					0	48	09/26/2036	1Z*
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		108,807	108,807	108,807	108,807				0		108,807			0	1,125	07/26/2037	1Z*
47232D BU 5	JMAC 2009-R5 8A6 SUB SSUP CSTR 37RE		03/26/2011	PAYDOWNS			139,472	41,207	7,507		(7,507)		(7,507)					0	1,212	07/26/2037	1Z*
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 36RE		03/23/2011	PAYDOWNS		46,387	46,387	46,387	46,387				0		46,387			0	287	05/21/2036	1Z*
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 47RE		01/26/2011	PAYDOWN		2,232	2,232	2,232	2,232				0		2,232			0	10	04/26/2047	1Z*
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		132,721	132,721	130,127	129,401		3,320		3,320		132,721			0	1,237	06/26/2037	1Z*
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		89,823	89,823	89,823	89,823				0		89,823			0	777	08/26/2037	1Z*
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		95,284	95,284	95,284	95,284				0		95,284			0	1,088	08/26/2037	1Z*
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 35RE		03/30/2011	PAYDOWNS		101,318	101,318	101,318	101,318				0		101,318			0	481	09/26/2035	1Z*
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 37RE		03/30/2011	PAYDOWNS		61,478	61,478	61,478	61,478				0		61,478			0	492	04/26/2037	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		102,750			0	857	06/26/2037	1Z*
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 36RE		03/30/2011	PAYDOWNS		80,023	80,023	80,023	80,023				0		80,023			0	767	12/26/2036	1Z*
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.0 37RE		03/30/2011	PAYDOWNS		25,995	25,995	25,995	25,995				0		25,995			0	242	02/26/2037	1Z*
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 37RE		03/30/2011	PAYDOWNS		90,981	90,981	90,981	90,981				0		90,981			0	813	02/26/2037	1Z*
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR RE		03/29/2011	PAYDOWNS		251,038	251,038	251,038	251,038				0		251,038			0	2,098	11/26/2037	1Z*
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.0 36RE		03/29/2011	PAYDOWNS		10,708	10,708	10,708	10,708				0		10,708			0	122	07/26/2036	1Z*
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 RE		03/29/2011	PAYDOWNS		21,702	21,702	21,702	21,702				0		21,702			0	207	04/26/2037	1Z*
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 36RE		03/29/2011	PAYDOWNS		160,226	160,226	160,226	160,226				0		160,226			0	1,559	05/26/2036	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)
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.0 36RE		03/29/2011	PAYDOWNS		106,862	106,862	104,063	104,368		2,494		2,494		106,862			0	969	04/26/2036	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		38,601			0	421	04/26/2036	1Z*
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.0 36RE		03/29/2011	PAYDOWNS		9,376	9,376	9,376	9,376				0		9,376			0	89	07/26/2036	1Z*
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.0 36RE		03/29/2011	PAYDOWNS		44,307	44,307	44,307	44,307				0		44,307			0	374	03/26/2036	1Z*
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.0 37RE		03/29/2011	PAYDOWNS		11,101	11,101	11,280	11,101				0		11,101			0	105	03/26/2037	1Z*
47232V EH 1	JMAC 2009-R4 21A6 SUB SSUP 6.0 37RE		03/26/2011	PAYDOWNS			12,201	4,944	1,411		(1,411)		(1,411)					0	97	03/26/2037	1Z*
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 37RE		03/29/2011	PAYDOWNS		28,916	28,916	29,885	28,916				0		28,916			0	313	04/26/2037	1Z*
47232V EP 3	JMAC 2009-R4 22A6 SUB SSUP 5.75 37RE		03/26/2011	PAYDOWNS			31,318	10,038	3,040		(3,040)		(3,040)					0	279	04/26/2037	4Z*
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 36RE		03/29/2011	PAYDOWNS		52,949	52,949	52,949	52,949				0		52,949			0	491	01/26/2036	1Z*
47232V EV 0	JMAC 2009-R4 23A6 SUB SSUP 5.75 36RE		03/26/2011	PAYDOWNS			19,582	12,529	10,151		(10,151)		(10,151)					0	165	01/26/2036	3Z*
47232V EW 8	JMAC 2009-R4 24A1 SEQ SSNR 5.5 36RE		03/29/2011	PAYDOWNS		19,349	19,349	19,349	19,349				0		19,349			0	162	02/26/2036	1Z*
47232V FB 3	JMAC 2009-R4 24A6 SUB SSUP 5.5 36RE		03/26/2011	PAYDOWNS			12,002	1,670	1,203		(1,203)		(1,203)					0	101	02/26/2036	1Z*
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR RE		03/29/2011	PAYDOWNS		76,961	76,961	76,961	76,961				0		76,961			0	654	06/26/2036	1Z*
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT RE		03/29/2011	PAYDOWNS		49,759	49,759	49,759	49,759				0		49,759			0	80	01/26/2047	1Z*
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.5 36RE		03/29/2011	PAYDOWNS		51,451	51,451	51,451	51,451				0		51,451			0	354	03/26/2036	1Z*
472320 AA 8	JMAC 2008-R1 A SEQ SSNR CSTR 47 RE		03/25/2011	PAYDOWNS		101,573	101,573	93,643	93,887		7,686		7,686		101,573			0	1,736	06/25/2047	5Z*
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 1-25-37RE		03/28/2011	PAYDOWNS		63,197	63,197	54,618	56,021		7,176		7,176		63,197			0	626	01/25/2037	1Z*
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 1-25-39RE		03/28/2011	PAYDOWNS		163,280	163,280	129,122	134,172		29,108		29,108		163,280			0	1,357	01/25/2039	1Z*
472321 AN 8	JMAC 2008-R2 2A4 RR MEZ CSTR 0137 RE		03/26/2011	PAYDOWNS			19,611	4,078	1,199		(1,199)		(1,199)					0	261	01/25/2037	2Z*
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 37RE		03/09/2011	PAYDOWNS		64,607	64,607	59,600	60,187		4,420		4,420		64,607			0	379	03/26/2037	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		4,145		4,145		9,388			0	98	01/25/2037	1Z*
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 07-47		03/25/2011	PAYDOWNS		274,530	274,530	238,750	242,970		31,560		31,560		274,530			0	2,291	07/25/2047	1Z*
530718 AC 9	LIBERTY MEDIA 5.70 05-15-13 NC		03/22/2011	BARCLAYS AMERICA		1,050,000	1,000,000	1,004,220	1,001,220		(109)		(109)		1,001,111		48,889	48,889	20,583	05/15/2013	3FE
531359 AA 5	LIBERTY TIRE REC 11.00 10-01-16 C13		02/04/2011	PRINCERIDGE GROUP LLC		1,117,500	1,000,000	989,290	989,618		119		119		989,737		127,763	127,763	39,417	10/01/2016	4FE
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12-12-49		03/14/2011	PAYDOWNS		51,336	51,336	50,357	50,790		546		546		51,336			0	309	12/12/2049	1Z*
565849 AG 1	MARATHON OIL CORP 6.50 02-15-14 NC		01/13/2011	MORGAN STANLEY & CO.		3,970,015	3,500,000	3,694,295	3,640,022		(1,399)		(1,399)		3,638,623		331,392	331,392	97,319	02/15/2014	2FE
59549P AA 6	MID-STATE TR 4A ABS 8.33 4-1-30		01/03/2011	PAYDOWN		7,774	7,774	7,985	7,976		(202)		(202)		7,774			0	162	04/01/2030	3Z*
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 011539		03/15/2011	PAYDOWNS		63,671	63,671	64,409	64,379		(708)		(708)		63,671			0	440	01/15/2039	1Z*
61758V AH 0	MSRR 2010-R2 3A SEQ 6.5 1037 RE		03/28/2011	PAYDOWNS		300,679	300,679	300,679	300,679				0		300,679			0	3,333	10/26/2037	1Z*
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 052535		03/25/2011	PAYDOWNS		24,992	24,992	13,746	14,449		10,543		10,543		24,992			0	20	05/25/2035	1Z*
637071 AD 3	NATIONAL OILWELL 6.50 3-15-11 NC		03/15/2011	REDEEMED		1,000,000	1,000,000	985,260	999,593		407		407		1,000,000			0	32,500	03/15/2011	2FE
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7-25-36		03/25/2011	PAYDOWNS		4,877	4,877	4,499	3,766		1,111		1,111		4,877			0	46	07/25/2036	1Z*
65334H AD 4	NEXEN INC 5.20 03-10-15 NC		02/01/2011	KNIGHT LIBERTAS LLC		1,061,740	1,000,000	970,510	985,612		254		254		985,866		75,874	75,874	20,800	03/10/2015	2FE
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03-25-35		03/25/2011	PAYDOWNS		53,977	53,977	50,132	51,552		2,425		2,425		53,977			0	401	03/25/2035	1Z*
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36		03/25/2011	PAYDOWNS		39,032	39,032	32,397			6,635		6,635		39,032			0	23	03/25/2036	1Z*
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3-25-47		03/25/2011	PAYDOWNS		11,783	30,644	30,642	22,549		(10,766)		(10,766)		11,783			0	290	03/25/2047	4Z*

Statement as of March 31, 2011 of the **ANNUITY INVESTORS LIFE 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)
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11-28-23		02/28/2011	PAYDOWN		96,882	96,882	81,381	91,136		5,746		5,746		96,882			0	117	11/28/2023	1Z*
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11-15-18		03/15/2011	PAYDOWNS		50,978	50,978	47,107	49,907		1,071		1,071		50,978			0	38	11/15/2018	4Z*
74531E AG 7	PUGET SOUND ENERGY 7.69 2-01-11 MTNC		02/01/2011	REDEEMED		1,500,000	1,500,000	1,644,825	1,501,703		(1,703)		(1,703)		1,500,000			0	24,352	02/01/2011	2FE
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37		03/25/2011	PAYDOWNS		152,103	152,103	135,371			16,732		16,732		152,103			0	46	01/25/2037	3Z*
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 RE		03/28/2011	PAYDOWNS		196,390	196,390	195,163	195,222		1,168		1,168		196,390			0	1,720	10/26/2037	1Z*
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR RE		03/28/2011	PAYDOWNS		319,314	319,314	324,104	323,786		(4,472)		(4,472)		319,314			0	2,693	06/26/2037	1Z*
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR RE		03/28/2011	PAYDOWNS		428,172	428,172	436,735	436,074		(7,902)		(7,902)		428,172			0	3,899	03/26/2036	1Z*
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTRRE		03/28/2011	PAYDOWNS		114,579	114,579	110,569	110,931		3,648		3,648		114,579			0	893	10/25/2036	1Z*
74928Y AL 3	RBSSP 2010-1 4A1 SEQ AFC SSNR 0834RE		02/16/2011	RBS SECURITIES/GREENWICH		256,887	256,887	252,708	253,169		3,718		3,718		256,887			0	2,226	08/26/2034	1Z*
74928Y AL 3	RBSSP 2010-1 4A1 SEQ AFC SSNR 0834RE		02/16/2011	RBS SECURITIES/GREENWICH		4,915,050	4,743,113	4,665,942	4,674,465		782		782		4,675,247		239,803	239,803	55,904	08/26/2034	1Z*
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03-37		03/16/2011	PAYDOWNS		34,577	34,577	20,055			14,522		14,522		34,577			0	25	03/10/2037	1Z*
749590 ZZ 1	REYNOLDS TL A L+450 08-06-15		02/14/2011	PAYDOWN		1,000,000	1,000,000	984,027			358		358		984,385		15,615	15,615	-	08/06/2015	3FE
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 09-37		03/25/2011	PAYDOWNS		7,538	7,538	5,428	5,438		2,100		2,100		7,538			0	67	09/25/2037	1Z*
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7-25-34		03/25/2011	PAYDOWNS		81,404	81,404	81,396	55,485		25,919		25,919		81,404			0	619	07/25/2034	1Z*
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3-25-34		03/25/2011	PAYDOWNS		79,737	79,737	73,059	74,967		4,770		4,770		79,737			0	463	03/25/2034	1Z*
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3-25-33		03/25/2011	PAYDOWNS		79,771	79,771	81,615	81,180		(1,409)		(1,409)		79,771			0	702	03/25/2033	1Z*
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6-25-33		03/25/2011	PAYDOWNS		175,859	175,859	181,409	180,089		(4,230)		(4,230)		175,859			0	1,469	06/25/2033	1Z*
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10-25-35		03/25/2011	PAYDOWNS		56,663	56,663	52,059	43,859		12,804		12,804		56,663			0	747	10/25/2035	1Z*
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2-25-36		03/25/2011	PAYDOWNS		13,428	21,755	21,742	17,451		(4,023)		(4,023)		13,428			0	183	02/25/2036	1Z*
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10-25-32		03/25/2011	PAYDOWNS		48,005	48,005	43,624	43,626		4,379		4,379		48,005			0	395	10/25/2032	1Z*
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 5-17-21		02/15/2011	PAYDOWN		32,180	32,180	32,143	32,158		22		22		32,180			0	420	05/17/2021	1Z*
78444V AB 7	SLCLT 2010-B A2 ABS FLT 07-15-42		03/15/2011	PAYDOWNS		101,776	101,776	101,776	101,776				0		101,776			0	759	07/15/2042	1Z*
78445M AB 6	SLMA 2010-A 2A ABS FLT 05-44		03/15/2011	PAYDOWNS		44,987	44,987	44,987	44,987				0		44,987			0	267	05/16/2044	1Z*
786514 BC 2	SAFEWAY INC 6.50 03-01-11 NC		03/01/2011	REDEEMED		6,500,000	6,500,000	6,681,090	6,504,367		(4,367)		(4,367)		6,500,000			0	211,250	03/01/2011	2FE
80851Q DA 9	CHARLES SCHWAB 6.375 09-01-17 MTN NC		01/05/2011	CONSENT FEE		10,000		10,000	10,000				0		10,000			0		09/01/2017	1FE
811410 AK 5	SEA LAND SER A 6.60 1-02-11 AL11		01/02/2011	REDEEMED		30,301	30,301	30,301	30,301				0		30,301			0	1,000	01/02/2011	2FE
81180W AA 9	SEAGATE HDD CAYM 6.875 05-01-20 C15		03/07/2011	MORGAN STANLEY & CO.		990,000	1,000,000	1,005,000	1,004,771		(68)		(68)		1,004,703		(14,703)	(14,703)	24,635	05/01/2020	3FE
84474W AA 8	SOUTHWEST AIR 6.53 07-02-19 C10 A14		01/02/2011	SINKING FUND PAYMENT		204,068	204,068	180,600	183,624		4		4		183,628		20,439	20,439	6,663	07/02/2019	2FE
844741 AR 9	SW AIR ETC 95-A3 7.22 7-1-13 A 07-12		01/01/2011	SINKING FUND PAYMENT		405,415	405,415	405,721	401,677				0		401,677		3,738	3,738	14,635	07/01/2013	2FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 35		03/25/2011	PAYDOWNS		172,005	172,005	120,404	123,768		48,237		48,237		172,005			0	202	08/25/2035	1Z*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39		03/16/2011	PAYDOWNS		24,944	24,944	24,944	24,944				0		24,944			0	278	11/16/2039	1Z*
89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40		03/16/2011	PAYDOWNS		17,240	17,240	17,240	17,240				0		17,240			0	150	10/16/2040	1Z*
907833 AE 7	UNION PACIFIC 98A 6.70 22319 A05-15		02/23/2011	SINKING FUND PAYMENT		35,610	35,610	34,280	34,838		10		10		34,848		762	762	1,193	02/23/2019	1FE
909287 AA 2	UAL 2007 PT TRST 6.636 07-02-22 AL18		01/02/2011	SINKING FUND PAYMENT		20,667	20,667	19,944	19,970				0		19,970		697	697	686	07/02/2022	3FE
918005 AY 5	AQUILA INC 7.95 02-01-11 NC		02/01/2011	REDEEMED		2,000,000	2,000,000	1,965,000	1,998,407		1,593		1,593		2,000,000			0	79,500	02/01/2011	2FE

Statement as of March 31, 2011 of the **ANNUITY INVESTORS LIFE 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 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)
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		01/15/2011	SINKING FUND PAYMENT		6,066	6,066	6,066	6,066				0		6,066			0	21	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		02/15/2011	SINKING FUND PAYMENT		6,692	6,692	6,692	6,692				0		6,692			0	46	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		03/15/2011	SINKING FUND PAYMENT		5,798	5,798	5,798	5,798				0		5,798			0	60	11/15/2015	1FE
930059 AB 6	WADDELL & REED 5.60 01-15-11 NC		01/15/2011	REDEEMED		2,000,000	2,000,000	1,999,300	1,999,994		6		6		2,000,000			0	56,000	01/15/2011	2FE
93114K AG 8	WAL-MART STORES 8.80 12-30-14 A13		01/01/2011	SINKING FUND PAYMENT		1,260	1,260	1,508	1,359				0		1,359		(99)	(99)	55	12/30/2014	1FE
939335 T3 9	WAMMS 2002-MS3 2A2 SEQ 6.0 5-25-17		03/25/2011	PAYDOWNS		9,178	9,178	8,926	9,178				0		9,178			0	124	05/25/2017	1Z*
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 7-25-36		03/25/2011	PAYDOWNS		7,509	13,340	10,538	6,402		1,107		1,107		7,509			0	21	07/25/2036	1Z*
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 05-34		03/25/2011	PAYDOWNS		28,676	28,676	19,787	19,865		8,811		8,811		28,676			0	67	05/25/2034	1Z*
94984C AD 8	WFMBS 2006-AR11 A4 SEQ SSNR CSTR 836		03/25/2011	PAYDOWNS		52,258	52,258	49,711	51,459		799		799		52,258			0	364	08/25/2036	1Z*
94986L AJ 3	WFMBS 2007-16 1APO PO 12-37		03/25/2011	PAYDOWNS		255,649	255,649	205,318	204,513		51,136		51,136		255,649			0		12/28/2037	1Z*
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9-25-33		03/25/2011	PAYDOWNS		38,993	38,993	36,167	36,428		2,565		2,565		38,993			0	304	09/25/2033	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					51,199,159	50,602,549	49,188,970	48,091,854	0	1,060,110	0	1,060,110	0	50,323,814	0	875,344	875,344	896,007	XXX	XXX
Bonds - Credit Tenant Loans																					
96928* CN 5	WALGREEN-AURORA IN 6.66 09-15-31		03/15/2011	PAYDOWNS		4,703	4,703	4,703	4,703				0		4,703			0	52	09/15/2031	1
96928* CP 0	WALGREEN-PROVIDENCE RI 6.66 10-15-32		03/15/2011	PAYDOWNS		5,473	5,473	5,473	5,473				0		5,473			0	61	10/15/2032	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6-15-33		03/15/2011	PAYDOWNS		4,479	4,479	4,479	4,479				0		4,479			0	50	06/15/2033	1
96928* CR 6	WALGREEN-CHICAGO 6.66 05-15-34		03/15/2011	PAYDOWNS		5,484	5,484	5,484	5,484				0		5,484			0	61	05/15/2034	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10-15-33		03/15/2011	PAYDOWNS		3,658	3,658	3,658	3,658				0		3,658			0	41	10/15/2033	1
4199999.	Total - Bonds - Credit Tenant Loans					23,797	23,797	23,797	23,797	0	0	0	0	0	23,797	0	0	0	265	XXX	XXX
8399997.	Total - Bonds - Part 4					55,611,961	55,015,351	53,694,873	52,531,327	0	1,057,780	0	1,057,780	0	54,760,957	0	851,003	851,003	1,011,606	XXX	XXX
8399999.	Total - Bonds					55,611,961	55,015,351	53,694,873	52,531,327	0	1,057,780	0	1,057,780	0	54,760,957	0	851,003	851,003	1,011,606	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					55,611,961	XXX	53,694,873	52,531,327	0	1,057,780	0	1,057,780	0	54,760,957	0	851,003	851,003	1,011,606	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)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	04/07/2010	04/06/2011		7,761,279	1189	232,297			513,293	*#	513,293	234,851		(58,074)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	04/22/2010	04/20/2011		10,319,018	1207	312,690			629,420	*#	629,420	303,285		(78,172)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	05/07/2010	05/06/2011		8,627,018	1128	313,376			622,246	*#	622,246	197,210		(78,344)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/21/2010	05/20/2011		4,339,433	1072	150,116			272,106	*#	272,106	67,871		(37,529)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	05/21/2010	05/20/2011		4,234,415	1072	177,265			328,355	*#	328,355	83,797		(44,316)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	06/08/2010	06/06/2011		4,477,169	1065	161,785			326,567	*#	326,567	86,449		(40,446)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	06/08/2010	06/06/2011		4,223,116	1065	130,436			258,227	*#	258,227	67,278		(32,609)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/22/2010	06/20/2011		5,252,103	1113	191,457			370,154	*#	370,154	115,357		(47,864)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/22/2010	06/20/2011		5,172,089	1113	159,456			300,494	*#	300,494	92,495		(39,864)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/07/2010	07/06/2011		3,432,583	1028	116,694			206,314	*#	206,314	50,773		(29,174)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/07/2010	07/06/2011		4,091,991	1028	160,605			288,278	*#	288,278	71,262		(40,151)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2010	07/20/2011		4,664,495	1083	145,469			268,240	*#	268,240	73,539		(36,367)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2010	07/20/2011		5,053,484	1083	180,548			338,032	*#	338,032	93,672		(45,137)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/09/2010	08/06/2011		4,331,934	1122	126,949			222,314	*#	222,314	68,637		(31,737)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/09/2010	08/06/2011		4,821,228	1122	161,318			286,386	*#	286,386	89,044		(40,329)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/23/2010	08/20/2011		5,557,265	1072	156,654			286,315	*#	286,315	73,690		(39,164)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/23/2010	08/20/2011		3,016,239	1072	98,900			183,612	*#	183,612	47,802		(24,725)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/08/2010	09/06/2011		4,165,583	1105	119,818			207,758	*#	207,758	61,456		(29,955)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/08/2010	09/06/2011		2,446,344	1105	80,710			142,396	*#	142,396	42,314		(20,177)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/22/2010	09/20/2011		5,453,116	1143	149,366			253,617	*#	253,617	81,610		(37,342)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/22/2010	09/20/2011		4,634,682	1143	148,323			255,055	*#	255,055	82,350		(37,081)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011		7,126,255	1160	199,049			325,869	*#	325,869	108,324		(49,761)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011		2,028,594	1160	66,088			109,337	*#	109,337	36,503		(16,521)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	10/07/2010	10/06/2011		672,342	1160	19,330			43,009	*#	43,009	16,484		(4,833)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011		8,366,231	1178	236,536			365,959	*#	365,959	126,880		(59,133)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011		1,810,873	1178	60,805			95,293	*#	95,293	33,259		(15,201)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	10/21/2010	10/20/2011		538,902	1178	15,986			32,214	*#	32,214	13,467		(3,996)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011		3,855,418	1226	100,234			148,853	*#	148,853	57,874		(25,059)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011		4,832,107	1226	143,759			215,446	*#	215,446	84,488		(35,940)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/09/2010	11/06/2011		562,130	1226	14,734			27,610	*#	27,610	13,154		(3,683)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	11/23/2010	11/20/2011		5,074,808	1200	128,548			200,989	*#	200,989	70,455		(32,137)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011		4,697,276	1200	135,782			214,795	*#	214,795	76,238		(33,945)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011		444,035	1200	11,107			23,864	*#	23,864	9,920		(2,777)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011		3,859,774	1223	102,307			138,433	*#	138,433	52,260		(25,577)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011		5,684,985	1223	172,764			235,511	*#	235,511	89,533		(43,191)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/07/2010	12/06/2011		472,700	1223	13,743			22,720	*#	22,720	10,510		(3,436)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/22/2010	12/20/2011		5,050,811	1247	137,866			172,314	*#	172,314	70,569		(34,466)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	12/22/2010	12/20/2011		6,877,992	1247	216,033			272,068	*#	272,068	111,765		(54,008)			1	A

Statement as of March 31, 2011 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/22/2010	12/20/2011		658,722	1247	18,683			27,234	*#	27,234	12,958		(4,671)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		7,422,439	1274		(184,825)		227,926	*#	227,926	73,905		(30,804)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/10/2011	01/06/2012		2,392,130	1274		(68,693)		84,967	*#	84,967	27,723		(11,449)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		668,017	1274		(16,241)		22,724	*#	22,724	9,190		(2,707)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	01/21/2011	01/20/2012		4,915,471	1280		(128,659)		149,044	*#	149,044	41,828		(21,443)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/21/2011	01/20/2012		2,651,524	1280		(80,192)		92,863	*#	92,863	26,036		(13,365)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	01/21/2011	01/20/2012		554,319	1280		(14,886)		18,056	*#	18,056	5,651		(2,481)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/08/2011	02/06/2012		8,181,337	1311		(224,993)		232,537	*#	232,537	26,293		(18,749)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012		2,368,502	1311		(73,501)		76,009	*#	76,009	8,633		(6,125)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012		552,260	1311		(15,335)		15,166	*#	15,166	1,109		(1,278)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		5,762,265	1343		(142,447)		144,175	*#	144,175	13,599		(11,871)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		3,258,964	1343		(90,464)		91,800	*#	91,800	8,875		(7,539)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		444,993	1343		(10,050)		9,167	*#	9,167	(46)		(837)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		6,919,109	1321		(192,414)		190,735	*#	190,735	(1,679)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		1,770,005	1321		(56,391)		56,093	*#	56,093	(298)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	03/08/2011	03/06/2012		623,180	1321		(17,665)		16,619	*#	16,619	(1,046)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	03/22/2011	03/20/2012		8,650,533	1279		(253,658)		277,473	*#	277,473	23,815					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	03/22/2011	03/20/2012		1,044,688	1279		(35,280)		38,629	*#	38,629	3,349					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	03/22/2011	03/20/2012		532,619	1279		(16,596)		18,573	*#	18,573	1,977					1	A
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										5,267,589	(1,622,290)	0	10,993,253	XXX	10,993,253	3,348,298	0	(1,445,540)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										5,267,589	(1,622,290)	0	10,993,253	XXX	10,993,253	3,348,298	0	(1,445,540)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										5,267,589	(1,622,290)	0	10,993,253	XXX	10,993,253	3,348,298	0	(1,445,540)	0	0	XXX	XXX
0429999. Total-Purchased Options										5,267,589	(1,622,290)	0	10,993,253	XXX	10,993,253	3,348,298	0	(1,445,540)	0	0	XXX	XXX
1409999. Total-Hedging Other										5,267,589	(1,622,290)	0	10,993,253	XXX	10,993,253	3,348,298	0	(1,445,540)	0	0	XXX	XXX
1449999. TOTAL										5,267,589	(1,622,290)	0	10,993,253	XXX	10,993,253	3,348,298	0	(1,445,540)	0	0	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
A	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index

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

NONE

Broker Name	Net Cash Deposits
Brokers	
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 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		1,488,275		1,488,275	1,488,275		1,488,275		0
BARCLAYS	Y	N		1,197,597		1,197,597	1,197,597		1,197,597		0
BNP PARIBAS NEW YORK	Y	N		954,753		954,753	954,753		954,753		0
CREDIT SUISSE	Y	N		129,803		129,803	129,803		129,803		0
J.P. MORGAN CHASE	Y	N		7,186,196		7,186,196	7,186,196		7,186,196		0
WELLS FARGO	Y	N		36,629		36,629	36,629		36,629		0
0299999. Total NAIC 1 Designation			0	10,993,253	0	10,993,253	10,993,253	0	10,993,253	0	0
0899999. Totals			0	10,993,253	0	10,993,253	10,993,253	0	10,993,253	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					3,060,897	3,825,074	2,332,925	XXX
The Bank of New York Mellon	New York, NY		0.010	3	1	9,212	1,655,323	501	XXX
The Neighborhood National Bank	National City, CA		0.750	317		100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	320	1	3,170,109	5,580,397	2,433,426	XXX
0399999. Total Cash on Deposit		XXX	XXX	320	1	3,170,109	5,580,397	2,433,426	XXX
0599999. Total Cash		XXX	XXX	320	1	3,170,109	5,580,397	2,433,426	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

NONE