63312201120100102

QUARTERLY STATEMENT

As of June 30, 2011

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 63312 Employer's ID Number..... 13-1935920

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

Incorporated/Organized..... December 29, 1961 Commenced Business..... August 13, 1963

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 5420….. Cincinnati ..... OH ..... 45201 *(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. Mark Francis Muething	Secretary	2. Christopher Patrick Miliano	Treasurer
3. John Paul Gruber	Senior Vice President	4. Richard Lee Sutton	Actuary

OTHER

John Paul Gruber	Senior Vice President	Adrienne Susan Kessling	Senior Vice President
Paul Adolph Severt	Vice President	Brian Patrick Sponaugle #	Vice President
Bradley Allen Wolfram	Vice President		

DIRECTORS OR TRUSTEES

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

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 August, 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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

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	11,003,540,288		11,003,540,288	10,147,752,324
2. Stocks:				
2.1 Preferred stocks	15,146		15,146	15,146
2.2 Common stocks	231,270,395	2,964,354	228,306,041	213,524,994
3. Mortgage loans on real estate:				
3.1 First liens	221,522,243		221,522,243	277,950,347
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)	85,569,832	992,904	84,576,928	82,798,822
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....27,679,024), cash equivalents ($..........0) and short-term investments ($.....522,431,241)	550,110,265		550,110,265	143,567,049
6. Contract loans (including $..........0 premium notes)	147,637,860		147,637,860	155,403,681
7. Derivatives	103,577,949		103,577,949	87,797,370
8. Other invested assets	60,210,292		60,210,292	55,770,074
9. Receivables for securities	7,997,940		7,997,940	9,318,927
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)	12,411,452,210	3,957,258	12,407,494,952	11,173,898,734
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	123,322,174		123,322,174	118,771,064
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	465,632	11,175	454,457	483,352
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	13,512,124	179,465	13,332,659	13,894,616
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers	3,537,962		3,537,962	5,433,185
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	2,706,129		2,706,129	
18.2 Net deferred tax asset	72,355,166	24,748,545	47,606,620	46,425,636
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	2,554,408		2,554,408	4,012,488
21. Furniture and equipment, including health care delivery assets ($..........0)	63,610	63,610	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	2,557,526		2,557,526	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	114,066,211	3,732,199	110,334,012	107,591,631
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	12,746,593,152	32,692,253	12,713,900,900	11,470,510,707
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	12,746,593,152	32,692,253	12,713,900,900	11,470,510,707

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. Company-owned life insurance	109,016,342		109,016,342	107,009,490
2502. Inventory and prepaid assets on real estate holdings	2,523,868	2,523,868	0	
2503. Accounts receivable	1,275,306	1,208,331	66,975	
2598. Summary of remaining write-ins for Line 25 from overflow page	1,250,695	0	1,250,695	582,141
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	114,066,211	3,732,199	110,334,012	107,591,631

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....10,921,830,618 less $..........0 included in Line 6.3 (including $.....21,068,145 Modco Reserve)	10,921,830,618	9,804,893,997
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	752,929	697,259
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	480,698,836	492,730,922
4. Contract claims:		
4.1 Life	55,296,914	47,997,147
4.2 Accident and health	1,020,986	1,039,382
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 $.....37,291 accident and health premiums	423,580	389,847
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 $.....953,516 assumed and $.....667,264 ceded	1,620,780	1,837,548
9.4 Interest Maintenance Reserve	34,883,386	30,179,672
10. Commissions to agents due or accrued - life and annuity contracts $.....5,583,240, accident and health $.....415,335 and deposit-type contract funds $..........0	5,998,575	3,483,757
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	19,815,110	19,067,110
13. Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,584,776	5,010,491
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		10,603,036
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by company as agent or trustee		183,410
18. Amounts held for agents' account, including $.....4,454,769 agents' credit balances	4,454,769	4,037,206
19. Remittances and items not allocated	37,068,118	13,064,166
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	35,218,970	38,190,391
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	3,213,626	329,493
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	60,287,456	
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	6,897,696	5,919,947
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,675,067,124	10,479,654,780
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	11,675,067,124	10,479,654,780
29. Common capital stock	2,512,500	2,512,500
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	20,631,491	20,439,147
32. Surplus notes		
33. Gross paid in and contributed surplus	704,977,734	704,977,734
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	310,712,050	262,926,546
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)	1,036,321,275	988,343,427
38. Totals of Lines 29, 30 and 37	1,038,833,775	990,855,927
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,713,900,900	11,470,510,707

DETAILS OF WRITE-INS

2501. Accounts payable	5,065,958	4,274,769
2502. Unclaimed property	1,831,737	1,645,178
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)	6,897,696	5,919,947
3101. SSAP 10R election 10. e	20,631,491	20,439,147
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)	20,631,491	20,439,147
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	1,437,286,923	767,953,197	1,941,970,648
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	371,121,214	323,721,483	672,782,461
4. Amortization of Interest Maintenance Reserve (IMR)	1,875,517	(38,578)	1,095,825
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	4,022,423	8,754,337	11,997,333
7. Reserve adjustments on reinsurance ceded	(592,564)	(597,082)	(205,390)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	3,820,438	3,951,088	8,273,398
8.3 Aggregate write-ins for miscellaneous income	7,501,791	5,870,953	8,480,001
9. Totals (Lines 1 to 8.3)	1,825,035,741	1,109,615,397	2,644,394,276
10. Death benefits	15,191,920	9,621,718	15,678,336
11. Matured endowments (excluding guaranteed annual pure endowments)	1,320	20,352	31,882
12. Annuity benefits	113,537,768	100,053,672	194,299,717
13. Disability benefits and benefits under accident and health contracts	4,682,608	5,594,410	10,145,479
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	286,505,241	296,647,269	575,268,776
16. Group conversions		734	3,266
17. Interest and adjustments on contract or deposit-type contract funds	65,063,573	63,598,751	130,297,322
18. Payments on supplementary contracts with life contingencies	3,427	3,427	6,854
19. Increase in aggregate reserves for life and accident and health contracts	1,120,166,291	454,295,288	1,340,674,700
20. Totals (Lines 10 to 19)	1,605,152,148	929,835,622	2,266,406,332
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	89,929,328	53,412,703	124,266,945
22. Commissions and expense allowances on reinsurance assumed	(1,245,900)	(818,461)	(1,921,478)
23. General insurance expenses	24,759,493	22,745,746	45,089,368
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,364,231	2,999,318	6,746,094
25. Increase in loading on deferred and uncollected premiums	(755,745)	(862,536)	(458,112)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	1,721,203,555	1,007,312,393	2,440,129,149
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	103,832,187	102,303,004	204,265,127
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	103,832,187	102,303,004	204,265,127
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	29,648,920	18,811,051	50,552,492
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)	74,183,267	83,491,952	153,712,635
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....693,253 (excluding taxes of $.....3,542,663 transferred to the IMR)	(23,549,693)	(6,131,683)	7,501,486
35. Net income (Line 33 plus Line 34)	50,633,574	77,360,269	161,214,121
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	990,855,927	874,636,357	874,636,357
37. Net income (Line 35)	50,633,574	77,360,269	161,214,121
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(550,293)	241,294	(35,417,184)	23,987,576
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	6,003,958	(11,721,274)	(26,883,659)
41. Change in nonadmitted assets	(4,244,272)	(836,250)	(5,625,436)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	2,971,421	(9,011,759)	(25,286,156)
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	(1,281,566)	(1,362,702)	(3,128,854)
52. Dividends to stockholders	(10,000,000)	(10,000,000)	(10,000,000)
53. Aggregate write-ins for gains and losses in surplus	3,653,439	1,546,083	1,941,978
54. Net change in capital and surplus (Lines 37 through 53)	47,977,848	10,557,184	116,219,570
55. Capital and surplus as of statement date (Lines 36 + 54)	1,038,833,775	885,193,542	990,855,927

DETAILS OF WRITE-INS

08.301.	Interest on company-owned life insurance	2,006,852	2,080,265	4,132,222
08.302.	Reinsurance experience refund	4,323,053	3,559,818	3,559,818
08.303.	Contractual rider fee income	1,171,885	223,919	775,453
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1	6,952	12,508
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	7,501,791	5,870,953	8,480,001
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.	Correction of error - annuity reserve purchase annuitization rate	3,174,000		
5302.	Employee and agent stock option contribution	287,095	586,668	832,694
5303.	SSAP 10R election 10. e. - non-admitted deferred tax asset	192,344	959,415	1,109,284
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)	3,653,439	1,546,083	1,941,978

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	1,444,198,149	774,734,858	1,955,523,538
2. Net investment income	362,649,890	321,341,445	661,497,897
3. Miscellaneous income	3,061,353	3,044,210	5,702,954
4. Total (Lines 1 through 3)	1,809,909,392	1,099,120,513	2,622,724,389
5. Benefit and loss related payments	410,387,489	401,777,530	795,055,008
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	114,062,229	73,434,688	168,656,135
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $.....4,235,916 tax on capital gains (losses)	47,194,000	(9,290,000)	2,535,642
10. Total (Lines 5 through 9)	571,643,718	465,922,218	966,246,785
11. Net cash from operations (Line 4 minus Line 10)	1,238,265,674	633,198,295	1,656,477,604
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	605,635,548	762,027,681	1,359,212,987
12.2 Stocks	1,116,477	6,311,611	15,749,986
12.3 Mortgage loans	131,247,962	7,662,746	37,369,669
12.4 Real estate			
12.5 Other invested assets	4,144,697	4,637,930	31,036,754
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)	742,144,684	780,639,968	1,443,369,396
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,449,664,237	1,288,563,364	2,871,935,891
13.2 Stocks	12,135,515	5,819,303	7,681,889
13.3 Mortgage loans	73,237,520	105,426,005	153,646,667
13.4 Real estate	4,300,944	2,501,545	6,306,961
13.5 Other invested assets	5,431,978	4,129,323	7,758,288
13.6 Miscellaneous applications	(19,354,550)	(13,502,029)	53,215,858
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,525,415,644	1,392,937,511	3,100,545,554
14. Net increase (decrease) in contract loans and premium notes	(7,765,822)	(5,791,978)	(12,716,284)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(775,505,138)	(606,505,565)	(1,644,459,874)
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	(76,665,738)	(82,673,593)	(161,584,480)
16.5 Dividends to stockholders	141,383	10,000,000	10,000,000
16.6 Other cash provided (applied)	20,589,801	55,927,352	56,398,904
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(56,217,320)	(36,746,241)	(115,185,576)
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)	406,543,216	(10,053,511)	(103,167,845)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	143,567,049	246,734,895	246,734,895
19.2 End of period (Line 18 plus Line 19.1)	550,110,265	236,681,384	143,567,049

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

20.0001 Exchanges	23,584,346	27,024,020	52,453,329
20.0002 Securities transferred as dividends	9,595,659		
20.0003 Securities acquired from liquidation and bankruptcy distributions	427,526		208,371
20.0004 Capitalized interest	342,775	177,231	546,812
20.0005 Other		6,128	6,128

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	28,466,455	31,396,850	61,060,065
3. Ordinary individual annuities	1,409,934,168	731,202,928	1,875,948,041
4. Credit life (group and individual)			
5. Group life insurance	(22,297)	(2,579)	(18,354)
6. Group annuities	13,011,275	14,847,832	26,951,352
7. A&H - group	49,135	267,515	154,133
8. A&H - credit (group and individual)			
9. A&H - other	8,187,557	26,577,795	31,050,363
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,459,626,291	804,290,341	1,995,145,600
12. Deposit-type contracts	3,425,130	5,102,142	10,375,660
13. Total	1,463,051,421	809,392,484	2,005,521,260

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

Notes to Financial Statements

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The financial statements of the Great American 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' *Accounting Practices and Procedures Manual*, has been adopted as a component of prescribed or permitted practices by the State of Ohio.

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

The Company recorded an adjustment to surplus in the Summary of Operations (Page 4, Line 53) at March 31, 2011 in the amount of $3,174,000 for a correction of the annuity reserves at December 31, 2010. The adjustment is the result of correcting the annuitization purchase rate in the December 31, 2010 annuity reserve calculation for one annuity product.

3. BUSINESS COMBINATIONS AND GOODWILL – No significant change.

4. DISCONTINUED OPERATIONS – No significant change.

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 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.

Notes to Financial Statements

3. The following table shows each security with an OTTI charge recognized in the first two quarters of 2011:

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	$ 2,745,139	$ 2,336,595	$ 41,714	$ 2,703,425	$ 2,661,207	3/31/11
05949CGW0	5,712,314	5,568,889	143,425	5,568,889	5,452,875	3/31/11
05950TAC9	5,362,564	4,918,070	69,576	5,292,988	5,292,988	3/31/11
05953YAH4	1,662,325	1,382,538	30,707	1,631,618	1,477,439	3/31/11
12641PAQ7	1,740,448	1,693,377	47,071	1,693,377	875,885	3/31/11
12641PAR5	376,250	143,002	233,248	143,002	679,258	3/31/11
12641PBB9	313,861	190,653	123,208	190,653	374,718	3/31/11
12641PBQ6	472,306	429,404	42,902	429,404	233,284	3/31/11
12641PBR4	160,381	67,815	92,566	67,815	264,479	3/31/11
12641PCK8	28,764	7,047	21,717	7,047	40,317	3/31/11
12641QAG7	600,287	393,159	207,128	393,159	209,496	3/31/11
12641QAH5	270,973	182,170	88,803	182,170	182,170	3/31/11
12641QAS1	184,355	50,660	133,695	50,660	279,650	3/31/11
12641QCS9	882,244	834,969	47,275	834,969	459,713	3/31/11
12641QCZ3	285,759	228,534	57,225	228,534	193,205	3/31/11
12641QEB4	405,165	293,565	111,600	293,565	367,200	3/31/11
12641QEN8	413,240	210,892	202,348	210,892	86,400	3/31/11
12667GAC7	3,470,738	3,433,495	37,243	3,433,495	3,322,741	3/31/11
251510MD2	2,216,331	2,150,913	65,419	2,150,912	2,063,614	3/31/11
41161VAC4	780,502	743,375	37,127	743,375	714,131	3/31/11
45254NNT0	724,862	708,108	16,754	708,108	633,353	3/31/11
45660LPK9	871,619	824,341	47,278	824,341	647,238	3/31/11
46627MEC7	2,835,414	2,776,440	58,974	2,776,440	2,439,449	3/31/11
46632YAC8	22,710,790	21,634,732	280,020	22,430,770	22,430,770	3/31/11
46632YAD6	794,798	697,713	97,085	697,713	269,488	3/31/11
47232AAC2	632,612	514,788	117,824	514,788	270,273	3/31/11
47232DAL6	590,436	364,300	226,136	364,300	691,845	3/31/11
47232DBK7	78,945	23,943	55,002	23,943	76,822	3/31/11
47232DBL5	10,160	4,259	5,901	4,259	48,569	3/31/11
47232DFJ6	2,525,791	2,444,629	81,162	2,444,629	2,045,605	3/31/11
47232VBQ4	277,637	209,421	68,216	209,421	387,865	3/31/11
47232VCP5	705,421	576,300	129,121	576,300	582,842	3/31/11
47232VCT7	125,431	67,096	58,335	67,096	160,563	3/31/11
47232VDE9	377,606	339,324	38,282	339,324	198,620	3/31/11
47232VDQ2	842,198	502,226	339,972	502,226	1,190,734	3/31/11
47232VEH1	100,821	44,037	56,784	44,037	252,287	3/31/11
47232VEV0	2,386,409	2,263,571	122,838	2,263,571	1,556,468	3/31/11
47232VFA5	615,144	578,569	36,575	578,569	331,693	3/31/11
47232VFB3	52,322	25,875	26,447	25,875	117,962	3/31/11
47232VFV9	1,712,266	1,600,427	111,839	1,600,427	1,260,220	3/31/11
57643MLZ5	5,743,440	5,554,080	163,440	5,580,000	5,580,000	3/31/11
73316PJD3	2,622,160	2,561,195	60,965	2,561,195	2,498,526	3/31/11
761118KH0	3,335,731	3,213,281	46,147	3,289,584	3,289,584	3/31/11
761118UQ9	591,151	577,814	15,048	576,103	512,545	3/31/11
92925CCC4	2,154,689	2,092,936	61,753	2,092,936	1,822,237	3/31/11
02660LAA8	1,312,828	1,247,249	65,579	1,247,249	894,957	6/30/11
05948KZF9	2,640,849	2,523,577	106,750	2,534,099	2,534,099	6/30/11
05949CGW0	5,568,074	5,383,019	81,309	5,486,765	5,486,765	6/30/11
05950TAC9	4,998,603	4,632,287	169,449	4,829,154	4,829,154	6/30/11
05951FAB0	296,157	263,946	32,211	263,946	237,380	6/30/11
05951UAC5	115,502	97,796	17,706	97,796	82,557	6/30/11
05953YAH4	1,491,466	1,325,522	165,944	1,325,522	1,261,386	6/30/11
12641PAF1	631,425	373,200	258,225	373,200	370,000	6/30/11
12641PAG9	192,150	64,000	128,150	64,000	248,000	6/30/11
12641PAH7	138,929	40,000	98,929	40,000	208,000	6/30/11
12641PAQ7	1,694,168	946,923	747,245	946,923	831,197	6/30/11
12641PBA1	679,760	522,780	156,980	522,780	370,469	6/30/11
12641PBB9	190,519	45,884	144,635	45,884	340,305	6/30/11
12641PBP8	813,780	693,305	120,475	693,305	406,890	6/30/11
12641PBQ6	429,267	217,008	212,259	217,008	233,284	6/30/11
12641PCE2	267,132	8,159	258,973	8,159	132,600	6/30/11
12641PCJ1	118,580	58,594	59,986	58,594	61,958	6/30/11
12641QAF9	1,821,700	1,587,859	233,841	1,587,859	450,871	6/30/11
12641QAR3	1,020,000	544,732	475,268	544,732	285,600	6/30/11
12641QAY8	1,592,701	979,420	613,281	979,420	371,723	6/30/11
12641QBX9	996,740	861,746	134,994	861,746	346,392	6/30/11
12641QCJ9	1,598,271	1,470,560	127,711	1,470,560	1,130,000	6/30/11
12641QCS9	832,991	696,544	136,447	696,544	471,206	6/30/11
12641QCY6	255,371	214,107	41,264	214,107	120,753	6/30/11
12641QCZ3	227,559	150,270	77,289	150,270	187,838	6/30/11
12641QDW9	499,441	286,922	212,519	286,922	146,169	6/30/11

Notes to Financial Statements

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
12641QEB4	$ 300,082	$ 74,842	$ 225,240	$ 74,842	$ 334,050	6/30/11
12641QEM0	476,156	407,819	68,337	407,819	135,000	6/30/11
12641QEN8	205,062	75,600	129,462	75,600	81,000	6/30/11
12641QEP3	97,293	48,000	49,293	48,000	30,000	6/30/11
12641QEX6	302,012	119,968	182,044	119,968	86,724	6/30/11
12641QEY4	89,322	36,135	53,187	36,135	151,767	6/30/11
12667GAC7	3,304,182	3,182,318	79,859	3,224,323	3,224,323	6/30/11
12668BYA5	829,743	724,796	33,617	796,126	796,126	6/30/11
1729733L1	10,097,469	10,004,502	92,967	10,004,502	9,849,446	6/30/11
225458QM3	9,458,355	9,297,226	43,089	9,415,266	9,415,266	6/30/11
23245GAB7	2,616,782	2,343,566	273,216	2,343,566	1,887,510	6/30/11
251510MD2	2,027,172	1,844,916	178,291	1,848,881	1,848,881	6/30/11
41161PTN3	2,941,827	2,805,689	136,138	2,805,689	2,585,283	6/30/11
45254NNT0	679,505	483,318	26,536	652,969	652,969	6/30/11
45660LPK9	778,189	599,715	178,474	599,715	574,508	6/30/11
46627MEC7	2,770,681	2,579,430	191,251	2,579,430	2,402,400	6/30/11
46632YAD6	684,887	472,819	212,068	472,819	266,123	6/30/11
46632YAF1	409,759	262,628	147,131	262,628	206,294	6/30/11
472320AA8	12,072,649	10,729,469	741,756	11,330,893	11,330,893	6/30/11
472321AB4	985,287	657,067	328,220	657,067	430,511	6/30/11
472321AD0	453,630	159,078	76,780	376,850	376,850	6/30/11
472321AH1	165,513	90,745	52,457	113,056	113,055	6/30/11
472321AK4	886,181	323,622	121,645	764,536	764,536	6/30/11
472321AL2	231,726	146,523	85,203	146,523	116,937	6/30/11
472321AN8	122,578	70,763	39,635	82,943	82,944	6/30/11
47232AAB4	968,580	782,926	185,654	782,926	635,141	6/30/11
47232AAC2	520,171	150,718	283,682	236,489	236,489	6/30/11
47232AAN8	152,986	82,379	44,877	108,109	108,109	6/30/11
47232DAH5	826,248	734,503	91,745	734,503	518,423	6/30/11
47232DAJ1	826,248	578,374	247,874	578,374	377,935	6/30/11
47232DAK8	614,492	413,124	201,368	413,124	302,887	6/30/11
47232DAR3	462,453	195,031	267,422	195,031	615,340	6/30/11
47232DBB7	935,488	659,176	276,312	659,176	821,996	6/30/11
47232DBJ0	379,039	359,608	19,431	359,608	267,681	6/30/11
47232DBK7	25,049	5,323	19,726	5,323	76,014	6/30/11
47232DCX8	521,499	468,491	53,008	468,491	600,976	6/30/11
47232DCY6	193,454	92,641	100,813	92,641	287,512	6/30/11
47232DFJ6	2,446,886	2,419,865	27,021	2,419,865	2,032,422	6/30/11
47232VAJ1	105,015	68,324	36,691	68,324	99,638	6/30/11
47232VAK8	97,491	46,256	51,235	46,256	145,001	6/30/11
47232VBQ4	208,040	150,945	57,095	150,945	406,034	6/30/11
47232VCN0	1,000,000	830,500	169,500	830,500	463,772	6/30/11
47232VCP5	561,127	300,000	261,127	300,000	577,361	6/30/11
47232VCS9	298,234	211,850	86,384	211,850	189,067	6/30/11
47232VDD1	793,000	697,840	95,160	697,840	380,198	6/30/11
47232VDE9	334,143	87,230	246,913	87,230	193,498	6/30/11
47232VDP4	6,350,400	6,032,880	317,520	6,032,880	5,327,753	6/30/11
47232VDQ2	493,201	405,881	87,320	405,881	1,173,326	6/30/11
47232VDT6	106,266	25,835	80,431	25,835	127,778	6/30/11
47232VDU3	48,329	9,267	39,062	9,267	108,694	6/30/11
47232VDV1	48,621	18,113	30,508	18,113	254,530	6/30/11
47232VEA6	1,753,998	1,611,753	142,245	1,611,753	1,316,546	6/30/11
47232VEG3	279,838	175,195	104,643	175,195	101,760	6/30/11
47232VEV0	2,241,346	1,705,182	536,164	1,705,182	1,454,081	6/30/11
47232VFA5	577,618	424,020	153,598	424,020	317,162	6/30/11
47232VFJ6	632,139	366,972	265,167	366,972	589,678	6/30/11
61758VAQ0	2,977,370	2,336,320	177,370	2,800,000	2,800,000	6/30/11
61759XAC6	7,535,682	5,130,351	357,894	7,177,788	7,177,788	6/30/11
73316PJD3	2,494,678	2,459,148	35,530	2,459,148	2,291,918	6/30/11
74928DAV7	3,200,089	1,852,682	34,641	3,165,448	3,165,448	6/30/11
759676AF6	663,566	524,810	100,298	563,268	563,268	6/30/11
76110WXQ4	2,474,304	2,319,211	23,651	2,450,653	2,254,616	6/30/11
761118UQ9	560,856	520,905	39,951	520,905	448,849	6/30/11
81378EAA1	2,528,950	2,485,907	43,043	2,485,907	2,242,239	6/30/11
92925CCC4	2,059,412	1,928,138	131,274	1,928,138	1,644,417	6/30/11
93934NAR6	492,772	423,279	16,574	476,198	476,198	6/30/11
94981SAN4	9,956,900	9,830,500	126,400	9,830,500	9,650,000	6/30/11
			$ 18,445,532			

Notes to Financial Statements

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$ 726,171,345	$ (18,729,523)	$ 290,368,805	$ (52,360,223)

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 June 30, 2011. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E, F, & G – No significant change.

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

7. INVESTMENT INCOME – No significant change.

8. DERIVATIVE INSTRUMENTS – No significant change.

9. INCOME TAXES

A. Deferred tax assets and deferred tax liabilities

1. The components of the net deferred tax assets/liabilities are as follows:

	06-2011	12-2010
Gross deferred tax assets:		
Ordinary	$ 77,722,820	$ 73,136,234
Capital	18,486,975	19,282,244
Statutory valuation allowance	-	-
Total deferred tax assets	96,209,795	92,418,478
Gross deferred tax liabilities:		
Ordinary	17,626,379	19,839,021
Capital	6,228,251	6,778,544
Total deferred tax liabilities	23,854,630	26,617,565
Net deferred tax assets	72,355,165	65,800,913
Deferred tax assets nonadmitted	(24,748,545)	(19,375,277)
Net admitted deferred tax assets	47,606,620	46,425,636
Increase in nonadmitted deferred tax assets	$ (5,373,268)	$ (7,463,081)

2. The Company has met the necessary Risk Based Capital levels to be able to admit the increased amount of deferred tax assets and has elected to admit DTAs pursuant to SSAP 10R, Paragraph 10.e. As a result of this election, the Company has recognized additional deferred tax assets as follows:

	06-2011	12-2010
Additional admitted DTA - SSAP 10R - Paragraph 10.e.	$19,552,796	$19,226,172
Additional admitted DTA - Subsidiaries	1,078,695	1,212,975
Subtotal	$20,631,491	$20,439,147
Increase for the year	$ 192,344	$ 1,109,284

Notes to Financial Statements

3. The result of the admissibility calculations are as follows:

	June 2011					
	Ordinary		Capital		Total	
Pursuant to SSAP 10R – Par 10.a. – 10.b.:						
Recoverable through loss carrybacks (10.a.)		$ 15,795,099		$ 6,440,372		$ 22,235,471
Lesser of:						
Reversal of DTAs in following year (10.b.i.)	$ -		$ 12,046,603		$ 12,046,603	
10% of adjusted capital & surplus (10.b.ii.)	XXXXXX	-	XXXXXX	12,046,603	96,805,459	12,046,603
DTAs offset against existing DTLs (10.c.)		17,626,381		-		17,626,381
Total admissible asset per Par 10.a. – 10.c.		$ 33,421,480		$ 18,486,975		$ 51,908,455
Pursuant to SSAP 10R – Par 10.e.:						
Recoverable through loss carrybacks (10.e.i.)		$ 35,347,895		$ 6,440,372		$ 41,788,267
Lesser of:						
Reversal of DTAs within 3 years (10.e.ii.a.)	$ -		$ 12,046,603		$ 12,046,603	
15% of adjusted capital & surplus (10.e.ii.b.)	XXXXXX	-	XXXXXX	12,046,603	145,208,188	12,046,603
DTAs offset against existing DTLs (10.e.iii.)		17,626,381		-		17,626,381
Total admissible asset per Par 10.e.		$ 52,974,276		$ 18,486,975		$ 71,461,251
Additional DTA pursuant to SSAP 10R (10.e.)		$ 19,552,796		$ -		$ 19,552,796

	December 2010					
	Ordinary		Capital		Total	
Pursuant to SSAP 10R – Par 10.a. – 10.b.:						
Recoverable through loss carrybacks (10.a.)		$ 14,695,763		$ 2,204,456		$ 16,900,219
Lesser of:						
Reversal of DTAs in following year (10.b.i.)	$ -		$ 17,077,788		$ 17,077,788	
10% of adjusted capital & surplus (10.b.ii.)	XXXXXX	-	XXXXXX	17,077,788	87,832,020	17,077,788
DTAs offset against existing DTLs (10.c.)		19,839,021		-		19,839,021
Total admissible asset per Par 10.a. – 10.c.		$ 34,534,784		$ 19,282,244		$ 53,817,028
Pursuant to SSAP 10R – Par 10.e.:						
Recoverable through loss carrybacks (10.e.i.)		$ 33,921,935		$ 2,204,456		$ 36,126,391
Lesser of:						
Reversal of DTAs within 3 years (10.e.ii.a.)	$ -		$ 17,077,788		$ 17,077,788	
15% of adjusted capital & surplus (10.e.ii.b.)	XXXXXX	-	XXXXXX	17,077,788	131,748,030	17,077,788
DTAs offset against existing DTLs (10.e.iii.)		19,839,021		-		19,839,021
Total admissible asset per Par 10.e.		$ 53,760,956		$ 19,282,244		$ 73,043,200
Additional DTA pursuant to SSAP 10R (10.e.)		$ 19,226,172		$ -		$ 19,226,172

4. The impact to the Company's financial statements as a result of the election of SSAP 10R, Paragraph 10.e. are as follows:

	Prior to Election	After Election
Admitted deferred tax assets	$ 28,053,824	$ 47,606,620
Admitted assets	12,693,269,409	12,713,900,900
Statutory Surplus	1,018,202,284	1,038,833,775
Total adjusted capital for Risk Based Capital	1,056,641,067	1,077,272,558
Authorized control level for Risk Based Capital	128,295,120	128,812,455

5. Impact of Tax Planning Strategies:

	6/30/2011		
	Ordinary Percent	Capital Percent	Total Percent
(a) Adjusted Gross DTAs (% of Total Adjusted Gross DTAs)	0%	6.8%	6.8%
(b) Net Admitted Adjusted Gross DTAs (% of Total Net Admitted Adjusted Gross DTAs)	0%	11.6%	11.6%

B. The Company has recognized all of its deferred tax liabilities.

C. The provision for incurred taxes on earnings for the years ended December 31 are:

	06-2011	12-2010
Federal income tax on operations	$ 29,648,920	$ 50,552,492
Tax on foreign investment income	-	-
Tax incurred (excluding capital gains tax)	29,648,920	50,552,492
Federal income tax expense on net capital gains / losses	4,235,916	11,243,063
Utilization of capital loss carryforward	-	(9,038,607)
Federal income tax expense	$ 33,884,836	$ 52,756,948

Notes to Financial Statements

The changes in main components of deferred tax assets and tax liabilities (ordinary unless noted as capital) are as follows:

	06-2011	12-2010	Change
Deferred tax assets resulting in book/tax differences in:			
Ordinary:			
DAC premium tax	$ 34,092,180	$ 30,600,495	$ 3,491,685
Reserves	27,252,245	26,601,588	650,657
Deferred compensation	2,077,485	2,036,580	40,905
Deferred gain	35,713	36,003	(290)
Net operating loss carryforward (Old West)	1,366,283	1,531,897	(165,614)
Accrued expenses	9,642,989	9,027,944	615,045
Other	3,255,925	3,301,727	(45,802)
Total ordinary deferred tax assets	77,722,820	73,136,234	4,586,586
Capital:			
Security-related adjustments	17,449,451	18,063,505	(614,054)
Other	1,037,524	1,218,739	(181,215)
Total capital deferred tax assets	18,486,975	19,282,244	(795,269)
Total deferred tax assets	96,209,795	92,418,478	3,791,317
Deferred tax assets nonadmitted	(24,748,545)	(19,375,277)	(5,373,268)
Admitted deferred tax assets	71,461,250	73,043,201	(1,581,951)
Deferred tax liabilities resulting book/tax differences in:			
Ordinary:			
Section 807(f) amortization	7,134,597	8,371,657	(1,237,060)
Depreciation / other	10,491,782	11,467,364	(975,582)
Total ordinary deferred tax liabilities	17,626,379	19,839,021	(2,212,642)
Capital:			
Unrealized gains	6,228,251	6,778,544	(550,293)
Total capital deferred tax liabilities	6,228,251	6,778,544	(550,293)
Total deferred tax liabilities	23,854,630	26,617,565	(2,762,935)
Total net deferred admitted tax assets	$ 47,606,620	$ 46,425,636	$ 1,180,984

The changes in net deferred income taxes are comprised of the following (this analysis excludes nonadmitted assets; the change in nonadmitted assets is reported separately from the change in net deferred income taxes in the Exhibit of Nonadmitted Assets):

	06-2011	12-2010	Change
Total deferred tax assets	$ 96,209,795	$ 92,418,478	$ 3,791,317
Total deferred tax liabilities	23,854,630	26,617,565	(2,762,935)
Net deferred tax assets	$ 72,355,165	$ 65,800,913	6,554,252
Tax effect of unrealized gains (losses)			(550,293)
Change in net deferred income tax (Page 4, line 40)			$ 6,003,958

D. The provision for federal income taxes incurred on operations is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	06-2011	12-2010
Provision computed at statutory rate (operations and realized gains / losses)	$ 31,227,743	$ 82,865,660
Permanent differences:		
Affiliated dividends	(2,100,000)	-
Dividend exclusion	(3,253)	(7,633)
Stock options	8,476	69,909
Company-owned life insurance	(702,398)	(1,446,278)
Other	(412,550)	(997,838)
Total permanent differences	(3,209,725)	(2,381,840)
Timing adjustments:		
Investment differences	(689,481)	(21,533,082)
Reserves	1,887,717	2,719,626
DAC tax adjustment	3,491,685	4,343,763
Accounts payable	80,070	99,186
Capital loss carryforward	-	(9,038,607)
Provision to return adjustments	-	(5,665,673)
Other	1,166,256	344,323
Total timing adjustments	5,936,247	(28,730,464)
Other adjustments:		
Unrealized gain (loss) on options	(69,429)	1,003,592
Total other adjustments	(69,429)	1,003,592
Federal income tax expense on operations and realized gains / losses	$ 33,884,836	$52,756,948
Gross change in deferred tax asset:		
Timing adjustments	$ (5,936,247)	$ 28,730,464
Impact of nonadmitted assets	161,950	1,419,214
Unrealized gains / losses	(550,293)	2,749,187
Other	(229,662)	(727,855)
Total change in deferred tax asset recorded directly to surplus	(6,554,252)	32,171,010
Total statutory income tax expense	$ 27,330,584	$ 84,927,958

Notes to Financial Statements

E. (1) At June 30, 2011, the Company has no pre-tax capital loss carryforward. Due to the merger of Old West into the Company at December 31, 2007, the Company has a pre-tax operating loss carryforward of $3,903,666. The operating loss carryforward will expire in 2025.

(2) The following are income taxes on operations and realized gains incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Period	Operations	Realized Gains	Total
2011	$ 29,648,920	$ 4,235,916	$ 33,884,836
2010	$ 50,552,492	$ 2,204,456	$ 52,756,948
2009	$ 13,196,964	$ -	$ 13,196,964

(3) At June 30, 2011 the Company had no deposits admitted under Section 6603 of the Internal Revenue Code.

F. (1) The Company's federal income tax return is consolidated with the following entities – No significant change.

(2) Tax allocation agreement - No significant change.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES – No significant change.

11. DEBT

The Company owned $17.2 million and $14.9 million of the Federal Home Loan Bank ("FHLB") stock at June 30, 2011 and December 31, 2010, respectively. The Company has accessed no funds through the FHLB membership, and therefore the Company has pledged no collateral and has no reserves related to the FHLB funding agreement. The deposit contract liabilities and related assets are accounted for in the Company's general account. The total additional funding capacity available was approximately $2.0 billion as of June 30, 2011.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES, AND OTHER POSTRETIREMENT BENEFIT PLANS – No significant change.

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

The Company paid $10,000,000 in ordinary dividends to its parent on April 29, 2011.

14. CONTINGENCIES – No significant change.

15. LEASES – No significant change.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK – No significant change.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES
A & B - No significant change.
C. The Company had no wash sales.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS – No significant change.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS – No significant change.

20. FAIR VALUE MEASUREMENTS

1. Fair Value Measurements at Reporting Date

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

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	1,820,000	-	1,820,000
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	1,433,412	-	1,433,412
Commercial mortgage-backed securities	-	-	-	-
All other Bonds	-	1,497,226	1,899,240	3,396,466
Total Bonds	-	4,750,638	1,899,240	6,649,878
Non-affiliated common stock	34,832,168	72,290	7,714,000	42,618,458
Non-affiliated preferred stock	-	-	15,146	15,146
Purchased call options	-	103,577,949	-	103,577,949
Total assets accounted for at fair value	$ 34,832,168	$ 108,400,877	$ 9,628,386	$ 152,861,431

Notes to Financial Statements

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

	Balance at 12/31/2010	Transfers into Level 3	Transfers out of Level 3 to Level 2	Transfers out of Level 3 to Cost Basis	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases, issuances, sales and settlements	Balance at 6/30/2011
States, municipalities and political subdivisions	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
All other bonds	29,501,932	-	-	(25,924,542)	(2,618,860)	(1)	940,711	1,899,240
Non-affiliated common stock	22,541,600	-	-	(17,205,800)	223,942	319,084	1,835,174	7,714,000
Non-affiliated preferred stock	15,146	-	-	-	-	-	-	15,146

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 include corporate and municipal fixed maturity securities, mortgage-backed securities, and purchased call options priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

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

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

21. OTHER ITEMS – No significant change.

22. EVENTS SUBSEQUENT – No significant change.

23. REINSURANCE

A. No significant change.
B. No significant change.
C. No significant change.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION – No significant change.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES – No significant change.

26. INTERCOMPANY POOLING ARRANGEMENTS – No significant change.

27. STRUCTURED SETTLEMENTS – No significant change.

28. HEALTH CARE RECEIVABLES – No significant change.

29. PARTICIPATING POLICIES – No significant change.

Notes to Financial Statements

30. PREMIUM DEFICIENCY RESERVES – No significant change.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS – No significant change.

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS – No significant change.

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED – No significant change.

34. SEPARATE ACCOUNTS – No significant change.

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, OH	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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $........................660,258

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: $...................23,720,849

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 2,630,354	$ 625,000
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 170,118,786	$ 171,446,139
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 18,442,468	$ 18,868,469
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 191,191,608	$ 190,939,608
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, NY 10286

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
Not Applicable	American Money Management Corporation	1 East Fourth Street, Cincinnati, OH 45202

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

17.2 If no, list exceptions:
61686ZZZ1 MORGAN JOSEPH TRIARTISAN GROUP SERIES D

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	$2,443,732
1.13	Commercial mortgages	$219,078,512
1.14	Total mortgages in good standing	$221,522,244
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)	$221,522,244
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	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees			
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	272,513	36,270,558	154,661		36,697,733	
2. Alaska AK	L	13,989	140,111	48,144		202,244	
3. Arizona AZ	L	591,027	19,975,674	6,657		20,573,358	
4. Arkansas AR	L	232,877	8,895,047	6,328		9,134,253	
5. California CA	L	6,019,209	102,383,974	11,719		108,414,902	280,793
6. Colorado CO	L	362,568	7,697,526	265,655		8,325,749	98,571
7. Connecticut CT	L	427,123	24,340,871	6,821		24,774,815	24,730
8. Delaware DE	L	68,479	8,879,742	909		8,949,129	
9. District of Columbia DC	L	43,952	1,013,579			1,057,530	
10. Florida FL	L	2,321,179	152,229,361	420,708		154,971,248	492,037
11. Georgia GA	L	1,139,019	37,224,629	62,086		38,425,734	115,622
12. Hawaii HI	L	227,356	5,057,182	84		5,284,622	
13. Idaho ID	L	102,737	6,763,955			6,866,692	
14. Illinois IL	L	1,090,117	54,905,102	114,556		56,109,775	9,988
15. Indiana IN	L	310,820	40,525,351	213,157		41,049,327	
16. Iowa IA	L	146,170	14,135,670	347,998		14,629,839	47,490
17. Kansas KS	L	240,820	8,092,352	264,049		8,597,221	40,029
18. Kentucky KY	L	257,350	35,524,062	721,676		36,503,088	
19. Louisiana LA	L	324,016	25,926,130	1,039		26,251,184	
20. Maine ME	L	137,915	3,460,756	4,346		3,603,017	
21. Maryland MD	L	727,876	22,641,742	3,984		23,373,603	
22. Massachusetts MA	L	575,237	20,779,851	5,021		21,360,110	534,544
23. Michigan MI	L	281,028	90,486,557	6,705		90,774,290	
24. Minnesota MN	L	421,028	29,607,774	775,929		30,804,731	381,964
25. Mississippi MS	L	172,407	18,842,342	15,893		19,030,641	
26. Missouri MO	L	392,057	21,958,725	390,506		22,741,287	
27. Montana MT	L	15,568	1,100,358			1,115,926	
28. Nebraska NE	L	172,265	4,594,465	106,763		4,873,494	99,885
29. Nevada NV	L	391,567	7,140,495	1,803		7,533,864	
30. New Hampshire NH	L	88,514	5,837,840	48,945		5,975,299	
31. New Jersey NJ	L	1,114,116	63,900,548	841		65,015,506	
32. New Mexico NM	L	260,561	1,957,081	5,440		2,223,082	
33. New York NY	N	160,502	3,037,504	3,269		3,201,276	
34. North Carolina NC	L	1,165,184	57,235,716	1,327,677		59,728,577	210,208
35. North Dakota ND	L	48,827	2,055,418			2,104,246	
36. Ohio OH	L	790,818	75,270,041	78,680		76,139,539	329,240
37. Oklahoma OK	L	592,713	6,331,941	256,732		7,181,385	
38. Oregon OR	L	186,410	11,562,697	42,889		11,791,996	86,400
39. Pennsylvania PA	L	1,258,553	79,421,526	31,126		80,711,205	250,974
40. Rhode Island RI	L	79,802	2,481,952	2,284		2,564,038	
41. South Carolina SC	L	502,615	37,453,734	738,591		38,694,940	
42. South Dakota SD	L	45,595	1,163,834	5,110		1,214,539	
43. Tennessee TN	L	511,747	79,569,953	579,908		80,661,608	
44. Texas TX	L	3,169,081	46,331,200	262,503		49,762,784	228,070
45. Utah UT	L	152,057	20,769,769	71,340		20,993,165	
46. Vermont VT	L	45,646	1,073,548	12,751		1,131,944	
47. Virginia VA	L	1,096,626	41,466,317	223,801		42,786,744	54,537
48. Washington WA	L	507,075	35,111,946	213,524		35,832,546	140,048
49. West Virginia WV	L	85,278	9,242,853	2,289		9,330,420	
50. Wisconsin WI	L	316,397	30,275,307	482,771		31,074,475	
51. Wyoming WY	L	25,711	791,151	2,086		818,948	
52. American Samoa AS	N					0	
53. Guam GU	L	96,688				96,688	
54. Puerto Rico PR	N	4,636				4,636	
55. US Virgin Islands VI	L	4,782				4,782	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N	1,954				1,954	
58. Aggregate Other Alien OT	XXX	24,420	9,624	0	0	34,044	0
59. Subtotal	(a) 52	29,814,574	1,422,945,442	8,349,752	0	1,461,109,768	3,425,130
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	68,677		11,940		80,617	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	29,883,251	1,422,945,442	8,361,692	0	1,461,190,386	3,425,130
96. Plus Reinsurance Assumed	XXX	2,831	194,211			197,042	
97. Totals (All Business)	XXX	29,886,083	1,423,139,653	8,361,692	0	1,461,387,428	3,425,130
98. Less Reinsurance Ceded	XXX	14,799,285	21,986	2,368,008		17,189,279	(3,561)
99. Totals (All Business) less Reinsurance Ceded	XXX	15,086,798	1,423,117,667	5,993,684	0	1,444,198,149	3,428,691
DETAILS OF WRITE-INS							
5801. Other Foreign	XXX	24,420	9,624			34,044	
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	24,420	9,624	0	0	34,044	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:

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

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

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

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

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Accrued contractual fee income	1,250,695		1,250,695	582,141
2597. Summary of remaining write-ins for Line 25	1,250,695	0	1,250,695	582,141

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	1	6,952	12,508
08.397. Summary of remaining write-ins for Line 8.3	1	6,952	12,508

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	83,791,726	82,108,598
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		2,477,767
2.2 Additional investment made after acquisition	4,300,944	3,829,194
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	2,522,839	4,623,834
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	85,569,832	83,791,726
10. Deduct total nonadmitted amounts	992,904	992,904
11. Statement value at end of current period (Line 9 minus Line 10)	84,576,928	82,798,822

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	277,950,347	159,222,845
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	73,237,500	152,466,000
2.2 Additional investment made after acquisition	20	1,180,667
3. Capitalized deferred interest and other		
4. Accrual of discount	1,582,339	2,495,979
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		(45,474)
7. Deduct amounts received on disposals	131,247,962	37,369,669
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)	221,522,243	277,950,347
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	221,522,243	277,950,347
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	221,522,243	277,950,347

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	55,770,074	69,797,498
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,213,750	4,376,223
2.2 Additional investment made after acquisition	2,218,228	3,382,065
3. Capitalized deferred interest and other		
4. Accrual of discount	1,470,092	556,226
5. Unrealized valuation increase (decrease)	1,814,425	8,383,997
6. Total gain (loss) on disposals		1,087,978
7. Deduct amounts received on disposals	4,144,697	31,036,754
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	131,579	777,158
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	60,210,292	55,770,074
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	60,210,292	55,770,074

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,364,774,572	8,770,236,429
2. Cost of bonds and stocks acquired	1,461,799,752	2,879,617,780
3. Accrual of discount	31,477,380	49,604,080
4. Unrealized valuation increase (decrease)	5,396,596	25,160,350
5. Total gain (loss) on disposals	11,939,415	81,457,464
6. Deduct consideration for bonds and stocks disposed of	606,752,025	1,374,962,973
7. Deduct amortization of premium	9,267,479	18,205,476
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	24,542,382	48,133,082
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,234,825,829	10,364,774,572
11. Deduct total nonadmitted amounts	2,964,354	3,482,111
12. Statement value at end of current period (Line 10 minus Line 11)	11,231,861,475	10,361,292,461

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)	7,686,517,960	1,223,458,069	601,678,134	25,207,582	7,686,517,960	8,333,505,477		7,252,258,155
2. Class 2 (a)	2,569,562,824	196,257,057	46,157,025	(20,850,442)	2,569,562,824	2,698,812,414		2,507,048,931
3. Class 3 (a)	297,531,558	35,179,586	14,765,649	(4,186,271)	297,531,558	313,759,224		334,161,356
4. Class 4 (a)	117,356,998	26,811,431	16,776,516	(2,377,181)	117,356,998	125,014,732		143,370,697
5. Class 5 (a)	43,522,665	3,020,281	10,403,536	(1,581,760)	43,522,665	34,557,650		43,845,418
6. Class 6 (a)	22,301,511	625,000	3,636,305	1,031,826	22,301,511	20,322,032		27,021,145
7. Total Bonds	10,736,793,516	1,485,351,424	693,417,165	(2,756,246)	10,736,793,516	11,525,971,529	0	10,307,705,702
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4	15,146				15,146	15,146		15,146
12. Class 5								
13. Class 6								
14. Total Preferred Stock	15,146	0	0	0	15,146	15,146	0	15,146
15. Total Bonds and Preferred Stock	10,736,808,662	1,485,351,424	693,417,165	(2,756,246)	10,736,808,662	11,525,986,675	0	10,307,720,848

(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 $.....522,431,241; 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	522,431,241	XXX	522,431,241	27,955	

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	159,953,378	262,421,978
2. Cost of short-term investments acquired	1,229,962,396	1,945,211,684
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	867,484,533	2,047,680,284
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)	522,431,241	159,953,378
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	522,431,241	159,953,378

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)	87,797,370
2.	Cost paid/(consideration received) on additions	42,253,892
3.	Unrealized valuation increase (decrease)	(1,793,105)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(24,680,208)
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)	103,577,949
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	103,577,949

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	103,577,949	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		103,577,949
4.	Part D, Column 5	103,577,949	
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	103,577,949	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		103,577,949
10.	Part D, Column 8	103,577,949	
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

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of cash equivalents acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
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)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Palm Beach	FL	07/06/2004	Sailfish Marina Resort				15,232
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				175,519
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				2,792,651
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				15,814
Building, Land, and Improvements	Florida City	FL	09/24/2009	Florida City Center				20,058
Building, Land, and Improvements	Miramar	FL	12/28/2010	Tropical Storage				7,777
Building, Land, and Improvements	Georgetown	MD	07/30/1999	Skipjack Cove Resort				16,725
0199999. Totals					0	0	0	3,043,776
0399999. Totals					0	0	0	3,043,776

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Building, Land, and Improvements	Stevenville	MD.	04/30/2011	Retired	499,189						0						0		
0199999. Totals					499,189	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Totals					499,189	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13	Book Value/				
						Book Value/			Current Year's			Total	Recorded				
						Recorded	Unrealized	Current	Other Than	Capitalized	Total	Foreign	Investment		Foreign		
						Investment	Valuation	Year's	Temporary	Deferred	Change in	Exchange	Excluding		Exchange	Realized	Total
			Loan	Date	Disposal	Excluding Accrued	Increase	(Amortization)/	Impairment	Interest	Book Value	Change in	Accrued Interest		Gain (Loss)	Gain (Loss)	Gain (Loss)
Loan Number	City	State	Type	Acquired	Date	Interest Prior Year	(Decrease)	Accretion	Recognized	and Other	(8+9-10+11)	Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
Mortgages Closed by Repayment																	
Chatham Inn	Chatham	MA		06/02/2006	05/13/2011	82,354,257		9,875			9,875		82,364,132	82,364,132			0
National Fruit Orchards	Berkeley County	WV		02/01/2007	05/11/2011	7,618,480					0		7,618,480	7,618,480			0
Estates at Tuscany Ridge	Tampa	FL		04/08/2010	05/25/2011	23,694,685		365,315			365,315		24,060,000	24,060,000			0
Mackinac Island Ferry	Mackinaw City	MI		06/18/2010	06/18/2011	12,321,378		197,622			197,622		12,519,000	12,519,000			0
0199999. Total - Mortgages Closed by Repayment						125,988,800	0	572,812	0	0	572,812	0	126,561,612	126,561,612	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/13/2011	99,883					0		99,883	99,883			0
JQH- Murfreesboro	Murfreesboro	TN		08/16/2007	06/01/2011	23,611					0		23,611	23,611			0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	06/13/2011	44,455					0		44,455	44,455			0
633 Folsom	San Francisco	CA		05/27/2010	06/13/2011	64,431					0		64,431	64,431			0
Bella Roe Plaza	Roeland Park	KS		09/28/2010	06/13/2011	21,578					0		21,578	21,578			0
One Greenway Centre	Franklin	TN		01/14/2011	06/13/2011	102,953					0		102,953	102,953			0
Old Standard	Cincinnati	OH		01/01/2006	06/10/2011	79,382					0		79,382	79,382			0
OCWEN OWLIC	Cincinnati	OH		01/01/2006	06/10/2011	4,455					0		4,455	4,455			0
Sandestin	Destin	FL		03/12/2010	06/13/2011	55,669					0		55,669	55,669			0
0299999. Total - Mortgages With Partial Repayments						496,417	0	0	0	0	0	0	496,417	496,417	0	0	0
0599999. Total Mortgages						126,485,217	0	572,812	0	0	572,812	0	127,058,029	127,058,029	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Vendor or General Partner	6 NAIC Desig-nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010			62,840			1.5
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		02/06/2007			66,795			2.7
000000 00 0	Pineapple Square Properties, LLC	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006			29,004			12.0
000000 00 0	Three Ocean Partners LLC	New York	NY	Three Ocean Partners LLC		06/01/2011		500,000				1.0
000000 00 0	Ellington Financial, LLC	Wilmington	DE	Friedman, Billings, Ramsey & Comp		08/15/2007			1,725,681			3.2
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								500,000	1,884,320	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	Galic Pointe LLC	Destin	FL	Galic Pointe LLC		03/25/2011			65,000			65.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	65,000	0	0	XXX
3999999. Subtotal - Unaffiliated								500,000	1,884,320	0	0	XXX
4099999. Subtotal - Affiliated								0	65,000	0	0	XXX
4199999. Totals								500,000	1,949,320	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Distribution	06/25/2004	04/18/2011	10,500					0		10,500	10,500			0	
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Distribution	01/08/2010	04/28/2011	84,091					0		84,091	84,091			0	
000000 00 0	Windsor Place Apartments, LLC	Mentor Lake	OH	Landon Investments, LLC	12/20/2005	04/22/2011	65,789					0		65,789	65,789			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							160,381	0	0	0	0	0	0	160,381	160,381	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	NOP, LLC	New Orleans	LA	NOP, LLC	03/12/2010	05/24/2011	3,092,542		730,300			730,300		3,822,841	3,822,841			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							3,092,542	0	730,300	0	0	730,300	0	3,822,841	3,822,841	0	0	0	0
3999999. Subtotal - Unaffiliated							160,381	0	0	0	0	0	0	160,381	160,381	0	0	0	0
4099999. Subtotal - Affiliated							3,092,542	0	730,300	0	0	730,300	0	3,822,841	3,822,841	0	0	0	0
4199999. Totals							3,252,923	0	730,300	0	0	730,300	0	3,983,222	3,983,222	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
373384 TK 2	GA ST SER D QSCB 3.78 07-01-21		06/21/2011	CITIGROUP		5,800,000	5,800,000		1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					5,800,000	5,800,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
084154 TW 3	BERKELEY CA UNI SD 5.10 08-01-21 NC		05/11/2011	WM BLAIR CO		1,021,928	1,010,000		1FE
084154 TX 1	BERKELEY CA UNI SD 5.20 08-01-22 NC		05/11/2011	WM BLAIR CO		523,698	515,000		1FE
084154 TY 9	BERKELEY CA UNI SH 5.20 08-01-23 NC		05/11/2011	WM BLAIR CO		2,542,453	2,520,000		1FE
129775 EL 2	CALHOUN GA TXB SCH CONS 4.721 090123		05/05/2011	CITIGROUP		1,315,000	1,315,000		1FE
129775 EM 0	CALHOUN GA TXB SCH CONS 4.821 090124		05/05/2011	CITIGROUP		1,000,000	1,000,000		1FE
142665 DH 8	CARLSBAD SD TXB CA 4.584 08-01-21		06/08/2011	RBC CAPITAL		4,000,000	4,000,000		1FE
142665 DJ 4	CARLSBAD SD TXB CA 5.234 08-01-26		06/08/2011	RBC CAPITAL		4,000,000	4,000,000		1FE
259579 KL 3	EASTMONT SCH DOUGLAS WA 4.7 12-01-25		05/20/2011	MORGAN KEEGAN & COMPANY		5,052,350	5,000,000		1FE
399262 HD 9	GROSSMONT CA SCH 5.479 08-01-25 C21		05/13/2011	STONE AND YOUNGBERG		6,000,000	6,000,000		1FE
801495 C7 5	SANTA CLARA CA UNI SCH 4.15 07-01-20		06/21/2011	BANK OF MONTREAL		1,970,000	2,000,000		1FE
801495 C9 1	SANTA CLARA USD B CA 4.60 07-01-22		06/10/2011	BANK OF MONTREAL		2,850,000	2,850,000		1FE
801495 D2 5	SANTA CLARA USD B CA 4.80 07-01-23		06/10/2011	BANK OF MONTREAL		3,050,000	3,050,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					33,325,429	33,260,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
04778C AF 2	ATLANTA GA INDPT SCH 5.557 03-01-26		06/09/2011	CITIGROUP		2,000,000	2,000,000		1FE
04778C AG 0	ATLANTA GA INDPT SCH 5.457 03-01-25		06/09/2011	CITIGROUP		3,500,000	3,500,000		1FE
04778C AH 8	ATLANTA GA INDPT SCH 5.657 03-01-27		06/09/2011	CITIGROUP		1,000,000	1,000,000		1FE
130685 G3 8	CA ST PUB 6.282 03-01-25 AL0423 C20		05/12/2011	MORGAN KEEGAN & COMPANY		4,625,162	4,405,000	58,419	1FE
167725 AE 0	CHICAGO IL TRANSIT 6.30 12-01-21 A18		04/07/2011	BB&T CAPITAL		2,037,750	1,950,000	44,704	1FE
249218 AJ 7	DENVER CO SCHS 6.22 12-15-26 AL23		04/05/2011	GOLDMAN SACHS & CO		3,000,000	3,000,000		1FE
472904 P3 9	JEFFERSON SD A KY 4.65 06-01-26 C21		05/18/2011	BANK OF AMER / ML		5,000,000	5,000,000		1FE
60636A BB 8	MO H/E SR A WASH U TX 3.827 11-15-21		06/17/2011	J. P. MORGAN SECURITIES		1,880,000	1,880,000		1FE
60636A BC 6	MO H/E SR A WASH U TX 3.927 11-15-22		06/17/2011	J. P. MORGAN SECURITIES		2,375,000	2,375,000		1FE
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11-01-27		05/11/2011	CREW AND ASSOCIATES		4,090,000	4,000,000	10,700	1FE
71884A UZ 0	PHOENIX AZ CIVIC B 4.107 07-01-20		05/18/2011	RBC CAPITAL		1,540,000	1,540,000		1FE
71884A VP 1	PHOENIX AZ CIVIC D 4.107 07-01-20		05/18/2011	RBC CAPITAL		2,000,000	2,000,000		1FE
71884A VQ 9	PHOENIX AZ CIVIC D 4.257 07-01-21		05/18/2011	RBC CAPITAL		1,255,000	1,255,000		1FE
85732P CC 2	PA ST SCH BLDG 5.426 09-15-26 NC		06/02/2011	CITIGROUP		1,000,000	1,000,000		1FE
85732P CD 0	PA ST SCH B TXB 5.426 09-15-26 NC		06/02/2011	CITIGROUP		1,500,000	1,500,000		1FE
871683 CF 3	SYRACUSE NY SCH 5.428 05-01-27 NC		06/29/2011	MORGAN KEEGAN & COMPANY		3,500,000	3,500,000		1FE
92817S WW 4	VA PUB SCH 4.50 06-15-27 NC		06/16/2011	BARCLAYS AMERICA		7,000,000	7,000,000		1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					47,302,912	46,905,000	113,823	XXX
Bonds - Industrial and Miscellaneous									
00038A AB 9	ABB TREASURY USA 4.00 06-15-21 NC		06/14/2011	DEUTSCHE MORGAN GRENFELL		12,792,780	13,000,000		1FE
00206R AX 0	AT&T INC 4.45 05-15-21 NC		04/26/2011	BANK OF AMER / ML		2,997,750	3,000,000		1FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08-36		05/13/2011	RBS SECURITIES/GREENWICH		6,371,951	7,271,842	1,499	4Z*

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)
008117 AN 3	AETNA INC 4.125 06-01-21 C21		05/17/2011	GOLDMAN SACHS & CO.		6,902,070	7,000,000		1FE
031162 BG 4	AMGEN INC 4.10 06-15-21 NC		06/27/2011	MORGAN STANLEY & CO.		4,987,100	5,000,000		1FE
038222 AF 2	APPLIED MATERIAL 4.30 06-15-21 NC		06/01/2011	J. P. MORGAN SECURITIES		12,972,570	13,000,000		1FE
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC		04/08/2011	STIFEL NICOLAUS & CO.		260,309	255,832	577	3
05178T AA 9	AURORA MILITARY 5.82 07-15-34 AL27		06/28/2011	BANK OF AMER / ML		1,000,000	1,000,000		1FE
05533C BN 7	BCAP 2010-RR6 3A3 SEQ SSNR 5.5 35 RE		06/21/2011	BANK OF AMER / ML		1,633,050	1,719,000	6,040	1Z*
05533C BP 2	BCAP 2010-RR6 3A4 SEQ SSNR 5.5 35 RE		06/21/2011	BANK OF AMER / ML		1,564,290	1,719,000	6,040	1Z*
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.0 RE		04/20/2011	BARCLAYS AMERICA		8,907,706	9,401,273	39,172	1Z*
05607M AA 5	BAA FUNDING LTD 4.875 07-15-21	R	06/22/2011	RBS SECURITIES/GREENWICH		9,919,000	10,000,000		1FE
05955T AG 5	BALL 2009-UB2 A4B1 MEZ 5.325 02-44RE		06/21/2011	BANK OF AMER / ML		1,939,472	1,980,000	6,736	1FE
05955U AQ 0	BALL 2010-UB3 A4B3 SEQ CSTR 02-51 RE		06/14/2011	RBS SECURITIES/GREENWICH		3,057,188	3,000,000	7,864	1Z*
066836 AA 5	BAPTIST HEALTH 4.59 08-15-21 NC		05/09/2011	BANK OF AMER / ML		3,000,000	3,000,000		1FE
066836 AA 5	BAPTIST HEALTH 4.59 08-15-21 NC		05/10/2011	BANK OF AMER / ML		2,011,320	2,000,000		1FE
06849R AD 4	BARRICK NA FIN 4.40 5-30-21		05/24/2011	MORGAN STANLEY & CO.		4,996,800	5,000,000		1FE
09247X AH 4	BLACKROCK INC 4.25 05-24-21 NC		05/19/2011	BANK OF AMER / ML		9,942,800	10,000,000		1FE
1248MB AG 0	CBASS 2007-CB2 A2A SEQ AFC 022537		05/26/2011	SOUTHWEST SECURITIES		3,767,440	3,856,624		1Z*
1248MB AG 0	CBASS 2007-CB2 A2A SEQ AFC 022537		05/27/2011	SOUTHWEST SECURITIES		919,969	942,350	4,626	1Z*
12639C AG 2	CSMC 2009-RR4 A4B SEQ 5.695 09-40 RE		06/16/2011	RBS SECURITIES/GREENWICH		8,535,513	8,660,000	27,399	1Z*
12639M ED 3	CSMC 2010-15R 6A2 SEQ SSNR 3.5 RE		04/05/2011	RAYMOND JAMES & ASSOC.		1,019,030	1,126,000	766	1Z*
12639M EF 8	CSMC 2010-15R 6A3 SEQ SSNR 3.5 RE		04/05/2011	RAYMOND JAMES & ASSOC.		974,855	1,127,000	767	1Z*
126408 GV 9	CSX CORP 4.25 06-01-21 C21@100		05/20/2011	UBS WARBURG		4,974,950	5,000,000		2FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 0240RE		04/06/2011	RBS SECURITIES/GREENWICH		8,415,625	8,000,000	11,962	1Z*
12645B BX 8	CSMC 2010-17R 4A3 MEZ 3.5 11-35 RE		04/04/2011	RAYMOND JAMES & ASSOC.		1,016,816	1,191,000	811	1Z*
12645D CY 1	CSMC 2010-19R 5A3 MEZ 3.25 0836 RE		04/01/2011	RAYMOND JAMES & ASSOC.		7,141,440	8,256,000	5,217	1Z*
12645D DN 4	CSMC 2010-19R 6A2 SEQ SSNR 3.25 RE		04/04/2011	RAYMOND JAMES & ASSOC.		2,712,600	3,014,000	1,905	1Z*
12645D DQ 7	CSMC 2010-19R 6A3 SEQ SSNR 3.25 RE		04/04/2011	RAYMOND JAMES & ASSOC.		3,231,060	3,768,000	2,381	1Z*
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06-47		05/03/2011	RBS SECURITIES/GREENWICH		7,702,040	9,224,000	966	1Z*
133131 AR 3	CAMDEN PROP TRST 4.625 06-15-21 NC		05/31/2011	DEUTSCHE MORGAN GRENFELL		2,982,120	3,000,000		2FE
133131 AS 1	CAMDEN PROP TRST 4.875 06-15-23 NC		05/31/2011	DEUTSCHE MORGAN GRENFELL		4,943,900	5,000,000		2FE
13342B AE 5	CAMERON INTERNATIONAL 4.50 06-01-21		05/25/2011	J. P. MORGAN SECURITIES		4,957,550	5,000,000		2FE
141781 AY 0	CARGILL INC 4.307 5-14-2021 NC		05/16/2011	EXCHANGED		12,884,000	12,884,000		1FE
141781 AY 0	CARGILL INC 4.307 5-14-2021 NC		05/25/2011	EXCHANGED		4,397,000	4,397,000	4,734	1FE
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36		05/12/2011	GOLDMAN SACHS & CO.		7,865,497	9,533,936	2,287	1Z*
149123 BV 2	CATERPILLAR INC 3.90 05-27-21 NC		05/24/2011	BARCLAYS AMERICA		7,962,640	8,000,000		1FE
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36		05/11/2011	MORGAN STANLEY & CO.		4,029,522	4,840,267	1,024	1Z*
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36		05/12/2011	MORGAN STANLEY & CO.		1,380,404	1,658,143	367	1Z*
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37		04/12/2011	J. P. MORGAN SECURITIES		3,557,427	3,734,832	9,100	1Z*
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 0437 RE		04/07/2011	CITIGROUP		11,501,428	11,501,428	21,437	1Z*
222862 AJ 3	COVENTRY HEALTH 5.45 06-15-21 NC		06/02/2011	J. P. MORGAN SECURITIES		2,994,000	3,000,000		2FE
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46		05/27/2011	GOLDMAN SACHS & CO.		10,008,940	15,165,061	1,159	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)
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05-47		06/29/2011	J. P. MORGAN SECURITIES		3,020,281	4,871,421	515	5FE
235851 AM 4	DANAHER CORP 3.90 06-23-21 C03-21		06/20/2011	BANK OF AMER / ML		9,997,500	10,000,000		1FE
25470D AE 9	DISCOVERY COMMUN 4.375 06-15-21 NC		06/13/2011	J. P. MORGAN SECURITIES		9,937,700	10,000,000		2FE
26884T AD 4	ERAC USA FINANCE 4.50 08-16-21 NC !		05/09/2011	BARCLAYS AMERICA		7,962,880	8,000,000		2FE
29247# AB 4	EN-TOUCH SYSTEMS REV L+500 12-31-12		04/29/2011	PRIVATE PLACEMENT		110,345	110,345		4
292600 ZZ 9	ENDO PHARMACEUTICALS L+300 06-17-18		06/07/2011	MORGAN STANLEY & CO		3,000,000	3,000,000		3FE
29266R AA 6	ENERGIZER HOLDGS 4.70 05-19-21 NC		05/16/2011	GOLDMAN SACHS & CO		9,999,200	10,000,000		2FE
30277M AA 2	FUEL TRUST 4.207 04-15-16 NC		04/12/2011	BANK OF AMER / ML		5,000,000	5,000,000		2FE
30277M AB 0	FUEL TRUST 3.984 06-15-16 NC		06/14/2011	BANK OF AMER / ML		3,000,000	3,000,000		2FE
337738 AL 2	FISERV INC 4.75 06-15-21 NC		06/06/2011	J. P. MORGAN SECURITIES		4,983,050	5,000,000		2FE
33938# AE 4	FLEXTECH PCKGNG TERM 13.00 07-15-11		05/06/2011	PRIVATE PLACEMENT		150,000	150,000		6*
33938# AE 4	FLEXTECH PCKGNG TERM 13.00 07-15-11		06/01/2011	PRIVATE PLACEMENT		150,000	150,000		6*
33938# AE 4	FLEXTECH PCKGNG TERM 13.00 07-15-11		06/13/2011	PRIVATE PLACEMENT		150,000	150,000		6*
33938# AE 4	FLEXTECH PCKGNG TERM 13.00 07-15-11		06/27/2011	PRIVATE PLACEMENT		175,000	175,000		6*
361438 AB 0	GAMCO INVESTORS 5.875 06-01-21 NC		05/25/2011	CITIGROUP		8,000,000	8,000,000		2FE
361448 AL 7	GATX CORP 4.85 06-01-21 NC		05/24/2011	CITIGROUP		4,991,750	5,000,000		2FE
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 35RE		05/04/2011	RBS SECURITIES/GREENWICH		12,560	13,505	10	1Z*
36190K AS 8	GSMS 2009-RR1 GGB SUB CSTR 07-38RE		06/29/2011	BARCLAYS AMERICA		7,164,553	6,780,000	33,058	1Z*
36242D LY 7	GSR 2004-13F 4A2 IO INV 11-25-34		06/27/2011	BARCLAYS AMERICA		1,163,677	7,507,597		3FE
36242D LY 7	GSR 2004-13F 4A2 IO INV 11-25-34		06/27/2011	CAPITALIZED INTEREST		7,836			3FE
36246M AK 5	GTP ACQUISITION 4.347 06-15-16 NC		06/29/2011	MORGAN STANLEY & CO		13,000,000	13,000,000		1FE
364760 AK 4	GAP INC/THE 5.95 04-12-21 NC		04/07/2011	GOLDMAN SACHS & CO		7,972,000	8,000,000		2FE
398500 ZZ 4	GRIFOLS TL B L+425 06-01-17 NC		01/01/2011	DEUTSCHE BANK		1,930,014	2,000,000		3FE
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC		05/25/2011	J. P. MORGAN SECURITIES		12,973,870	13,000,000		1FE
431116 AB 8	HIGHMARK INC 4.75 05-15-21 NC		05/03/2011	BANK OF AMER / ML		3,983,840	4,000,000		2FE
449505 AA 4	IFM US COLONIAL PIPE 6.45 05-1-21C21		04/14/2011	RBS SECURITIES/GREENWICH		6,996,150	7,000,000		2FE
449786 AP 7	ING BANK NV 5.00 06-09-21 NC	R	06/01/2011	DEUTSCHE MORGAN GRENFELL		7,968,880	8,000,000		1FE
46616P AA 1	HENDR 2011-1A A SEQ 4.7 10-56		06/08/2011	UBS WARBURG		6,998,173	7,000,000		1Z*
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07-36		05/11/2011	RBS SECURITIES/GREENWICH		6,374,823	8,043,941	1,842	1Z*
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE		04/01/2011	CAPITALIZED INTEREST		2,570	7,065		1Z*
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE		04/26/2011	CAPITALIZED INTEREST		2,572	6,919		1Z*
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE		06/01/2011	CAPITALIZED INTEREST		2,526	6,935		1Z*
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE		06/26/2011	CAPITALIZED INTEREST		2,469	6,970		1Z*
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 46 RE		04/26/2011	SOUTHWEST SECURITIES		85,861	90,380	395	1Z*
47233H AD 4	JMAC 2010-R2 1A3 SEQ SSNR 6.0 0536RE		06/27/2011	GOLDMAN SACHS & CO		2,466,770	2,710,736	13,102	2Z*
515074 AA 0	LANDMARK LSG 6.20 10-01-22 C14A18		04/27/2011	CREW AND ASSOCIATES		461,321	461,898	2,227	1
52602E AC 6	LENDER PROC SERV 8.125 07-01-16 C11		06/23/2011	J. P. MORGAN SECURITIES		3,930,000	4,000,000	159,792	3FE
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12-65=		05/12/2011	JEFFERIES & COMPANY		4,725,000	5,000,000		1Z*
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12-65=		06/17/2011	JEFFERIES & COMPANY		2,797,500	3,000,000	463	1Z*
57643L LZ 7	MABS 2005-FRE1 A5 SEQ FLT 10-35		04/27/2011	BARCLAYS AMERICA		8,612,500	10,000,000	1,094	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)
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12-36		05/16/2011	RBS SECURITIES/GREENWICH		5,301,406	9,250,000	1,928	1Z*
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06-37		05/12/2011	RBS SECURITIES/GREENWICH		7,406,930	8,765,598	1,567	2Z*
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12-40 RE		03/30/2011	CAPITALIZED INTEREST		6,175			2FE
637417 AD 8	NATL RETAIL PPTY 5.50 07-15-21 C21		06/28/2011	BANK OF AMER / ML		11,829,240	12,000,000		2FE
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04-37		04/14/2011	CANTOR FITZGERALD & CO		4,217,041	5,567,051	1,467	1Z*
65339K AA 8	NEXTERA ENERGY 4.50 06-01-21		06/07/2011	RBS SECURITIES/GREENWICH		4,996,100	5,000,000		2FE
65557F AA 4	NORDEA BANK AB 4.875 05-13-21 NC	R	05/09/2011	GOLDMAN SACHS & CO		9,950,800	10,000,000		1FE
67740Q AG 1	OHIO NAT FINAN 6.625 05-01-31 NC		04/19/2011	BARCLAYS AMERICA		996,910	1,000,000		2FE
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12-35		05/11/2011	GOLDMAN SACHS & CO		4,377,198	5,075,012	1,251	1Z*
694308 GV 3	PACIFIC GAS & ELEC 4.25 05-15-21 NC		05/10/2011	J. P. MORGAN SECURITIES		9,991,900	10,000,000		2FE
709631 AD 7	PENTAIR INC 5.00 05-15-21 C21		05/02/2011	J. P. MORGAN SECURITIES		7,984,320	8,000,000		2FE
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		04/26/2011	CAPITALIZED INTEREST		14,052	29,275		1Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		06/01/2011	CAPITALIZED INTEREST		14,045	29,260		1Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		06/26/2011	CAPITALIZED INTEREST		13,997	29,313		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		04/26/2011	CAPITALIZED INTEREST		29,792	45,098		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		06/01/2011	CAPITALIZED INTEREST		30,027	45,324		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		06/26/2011	CAPITALIZED INTEREST		30,122	45,550		1Z*
74928H AB 2	RBSCF 2010-RR3 CSCB SEQ SSUP 5.467RE		06/16/2011	RBS SECURITIES/GREENWICH		8,020,625	8,000,000	24,298	1Z*
74928H AU 0	RBSCF 2010-RR3 MSCB SEQ SSUP CSTR RE		06/03/2011	RBS SECURITIES/GREENWICH		5,133,594	5,000,000	5,715	1Z*
74928H BM 7	RBSCF 2010-RR3 WBTB SEQ CSTR 02-51RE		03/03/2011	RBS SECURITIES/GREENWICHS				307	1Z*
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6-34 RE		05/04/2011	RBS SECURITIES/GREENWICH		3,080,836	3,192,576	3,922	1Z*
74930A AG 2	RBSCF 2010-RR4 CMLB SEQ SSUP CSTR RE		06/02/2011	RBS SECURITIES/GREENWICH		5,720,423	5,470,000	5,481	1Z*
74930N AQ 2	RBSSP 2011-3 3A7 MEZ 9.8224 07-37 RE		06/16/2011	RBS SECURITIES/GREENWICH		4,136,741	5,269,734	28,756	1Z*
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8-36		05/10/2011	RBS SECURITIES/GREENWICH		11,892,750	15,150,000	3,357	3Z*
759351 AJ 8	REINSURANCE GRP 5.00 06-01-21 NC		05/24/2011	J. P. MORGAN SECURITIES		6,961,290	7,000,000		2FE
760759 AM 2	REPUBLIC SERVICE 4.75 05-15-23 NC		05/02/2011	BANK OF AMER / ML		7,978,880	8,000,000		2FE
761520 ZZ 1	REVLON CONSUMER PROD TL L+250 111917		05/19/2011	CITIBANK, N.A.		995,000	1,000,000		3FE
767201 AN 6	RIO TINTO FINANCE 4.125 05-20-21	R	05/17/2011	J. P. MORGAN SECURITIES		19,987,000	20,000,000		1FE
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4-28		04/14/2011	BANK OF AMER / ML		3,999,969	4,000,000		1Z*
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4-28		06/16/2011	RBS SECURITIES/GREENWICH		16,429,172	15,900,000	11,581	1Z*
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02-29		06/15/2011	BANK OF AMER / ML		4,997,940	5,000,000		1Z*
83368R AA 0	SOCIETE GENERALE 5.20 04-15-21 NC	R	04/11/2011	BANK OF AMER / ML		7,988,960	8,000,000		1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41		05/12/2011	BARCLAYS AMERICA		8,000,000	8,000,000		3Z*
84345P AA 0	SOUTHERN NAT GAS 4.40 06-15-21 C321		06/02/2011	RBS SECURITIES/GREENWICH		4,995,550	5,000,000		2FE
84756N AB 5	SPECTRA ENERGY 4.60 06-15-21		06/06/2011	WELLS FARGO BROKERAGE		3,998,680	4,000,000		2FE
848239 AA 7	SPENCER SP HLDG 11.00 05-01-17 C14		04/11/2011	WELLS FARGO BROKERAGE		2,000,000	2,000,000		4FE
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1-25-31		05/26/2011	CANTOR FITZGERALD & CO		97,374	107,893	302	1Z*
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP 03-35		06/27/2011	AMHERST SECURITIES GROUP		777,630	784,000	3,025	1Z*
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03-36		05/18/2011	GOLDMAN SACHS & CO		8,877,553	12,503,596	3,624	1Z*
870537 AA 5	SWEETWATER INVES 5.875 05-15-14 A13		06/14/2011	SEAPORT GROUP LLC		1,123,682	1,088,312	5,683	2

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)
872162 AH 5	TAL 2011-2A A ABS 4.31 5-26		05/10/2011	WELLS FARGO BROKERAGE		9,000,000	9,000,000		2Z*
87233Q AA 6	TC PIPELINES 4.65 06-15-21 NC		06/14/2011	J. P. MORGAN SECURITIES		2,995,020	3,000,000		2FE
883145 AJ 3	TMCL 2011-1A A ABS 4.7 06-26	R	06/17/2011	WELLS FARGO BROKERAGE		12,000,000	12,000,000		1Z*
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07-41		06/29/2011	CS FIRST BOSTON CORP		11,000,000	11,000,000		4Z
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07-41		06/30/2011	CS FIRST BOSTON CORP		1,000,000	1,000,000		4Z
899896 AA 2	TUPPERWARE CORP 4.75 06-01-21		05/25/2011	J. P. MORGAN SECURITIES		7,919,120	8,000,000		2FE
90210E ZZ 2	TEXAS COMP NON-EXT TL L+350 10-10-14		04/07/2011	EXCHANGED		1,778,752	1,944,584		4FE
903436 AA 1	US AIR 2011-1 A 7.125 10-22-23		06/21/2011	GOLDMAN SACHS & CO		4,000,000	4,000,000		3FE
91159H HA 1	US BANCORP 4.125 05-24-21 C21		05/19/2011	MORGAN STANLEY & CO		6,973,330	7,000,000		1FE
92276M AW 5	VENTAS REALTY LP 4.75 06-01-21 NC		05/10/2011	BARCLAYS AMERICA		7,930,560	8,000,000		2FE
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05-36		05/10/2011	MORGAN STANLEY & CO		2,527,500	3,000,000	664	1Z*
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10-15-29		04/28/2011	PRIVATE PLACEMENT		12,110,286	12,000,000		1FE
980236 AL 7	WOODSIDE FINANCE 4.60 05-10-21 C21	R	05/03/2011	CITIGROUP		3,996,840	4,000,000		2FE
980888 AF 8	WOOLWORTHS LTD 4.55 04-12-21 NC	R	04/05/2011	CITIGROUP		9,973,800	10,000,000		1FE
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12-31-12		06/30/2011	CAPITALIZED INTEREST		25,789	25,919		4Z
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12-31-12		04/20/2011	EXCHANGED		4,524,594	4,547,331		4Z
3899999.	Total - Bonds - Industrial & Miscellaneous					697,534,388	739,334,726	480,264	XXX
8399997.	Total - Bonds - Part 3					783,962,729	825,299,726	594,087	XXX
8399999.	Total - Bonds					783,962,729	825,299,726	594,087	XXX
Common Stocks - Industrial and Miscellaneous									
293792 10 7	ENTERPRISE PRODUCTS PART		06/23/2011	RAYMOND JAMES & ASSOC	20,000.000	817,540	XXX		L
534187 10 9	LINCOLN NATIONAL CORPORATION		06/22/2011	FRIEDMAN BILLINGS RAMSEY	15,000.000	415,668	XXX		L
534187 10 9	LINCOLN NATIONAL CORPORATION		06/23/2011	FRIEDMAN BILLINGS RAMSEY	45,000.000	1,204,430	XXX		L
534187 10 9	LINCOLN NATIONAL CORPORATION		06/24/2011	FRIEDMAN BILLINGS RAMSEY	10,000.000	267,597	XXX		L
726503 10 5	PLAINS ALL AMER PIPELINE		06/23/2011	RAYMOND JAMES & ASSOC	10,000.000	617,713	XXX		L
744320 10 2	PRUDENTIAL FINANCIAL, INC		06/22/2011	FRIEDMAN BILLINGS RAMSEY	5,000.000	306,563	XXX		L
744320 10 2	PRUDENTIAL FINANCIAL, INC		06/23/2011	FRIEDMAN BILLINGS RAMSEY	15,000.000	893,688	XXX		L
744320 10 2	PRUDENTIAL FINANCIAL, INC		06/24/2011	FRIEDMAN BILLINGS RAMSEY	5,000.000	297,399	XXX		L
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		04/12/2011	PRIVATE PLACEMENT	22,627.000	2,262,700	XXX		L
46625H 10 0	JPMORGAN CHASE & CO		06/23/2011	ISI GROUP INC	25,000.000	999,398	XXX		L
46625H 10 0	JPMORGAN CHASE & CO		06/27/2011	SANDLER O'NEIL & PARTNER	20,000.000	799,698	XXX		L
59156R 10 8	METLIFE INC		06/22/2011	FRIEDMAN BILLINGS RAMSEY	10,000.000	419,905	XXX		L
59156R 10 8	METLIFE INC		06/23/2011	FRIEDMAN BILLINGS RAMSEY	35,000.000	1,430,328	XXX		L
87612E 10 6	TARGET CORP		06/23/2011	ISI GROUP INC	10,000.000	469,406	XXX		L
87612E 10 6	TARGET CORP		06/24/2011	INTERSTATE GROUP	20,000.000	933,482	XXX		L
98883A ZZ 9	NAYLOR PUBLISHING WTS 04-20-21		04/20/2011	EXCHANGED	2,923.000		XXX		A
9099999.	Total - Common Stocks - Industrial & Miscellaneous					12,135,515	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					12,135,515	XXX	0	XXX
9799999.	Total - Common Stocks					12,135,515	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					12,135,515	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9999999.	Total - Bonds, Preferred and Common Stocks					796,098,244	XXX	594,087	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 Designation or Market Indicator (a)
Bonds - U.S. Government																						
690353 RX	7	OVERSEAS PRIV INV 4.44 02-27-27 AL20		02/27/2011	SINKING FUND PAYMENT									0					0	981	02/27/2027	1
83190A AB	9	SBA 523402 PT #6 6.54 01-35		01/01/2011	ADJUST PRIOR YEAR TRADE		26,032	23,409	26,032	26,024				0		26,024		8	8	162	01/20/2035	1
83190A AB	9	SBA 523402 PT #6 6.54 01-35		03/15/2011	PAYDOWN		1,001	1,001	1,113	1,001				0		1,001			0	16	01/20/2035	1
312931 A6	5	FGLMC A84529 PT 4.50 2-1-39		06/15/2011	PAYDOWNS		23,355	23,355	23,665	23,651		(296)		(296)		23,355			0	419	02/01/2039	1
31340B 4J	5	FHLMC 141725 PT 12.00 5-01-17		06/15/2011	PAYDOWNS		1,377	1,377	1,443	1,380		(3)		(3)		1,377			0	69	05/01/2017	1
31416K WP	9	FNCL AA2453 PT 4.50 2-1-39		06/27/2011	PAYDOWNS		27,082	27,082	27,449	27,434		(352)		(352)		27,082			0	540	02/01/2039	1
36296J FT	7	GNSF 692378 PT 4.50 2-15-39		06/15/2011	PAYDOWNS		21,869	21,869	22,139	22,128		(259)		(259)		21,869			0	432	02/15/2039	1
36296T DP	5	GNSF 700410 PT 5.0 3-15-39		06/15/2011	PAYDOWNS		40,835	40,835	41,932	41,886		(1,051)		(1,051)		40,835			0	795	03/15/2039	1
83162C FF	5	SBA SER 94-20D 7.70 4-1-14 AL 04-04		04/01/2011	PAYDOWN		22,846	22,846	22,917	22,846				0		22,846			0	880	04/01/2014	1
83162C FH	1	SBA SER 94-20F 7.60 6-1-14 AL 06-04		06/01/2011	PAYDOWN		22,844	22,844	22,844	22,844				0		22,844			0	868	06/01/2014	1
83162C FN	8	SBA SER 94-20J 8.30 10-1-14 AL 10-04		04/01/2011	PAYDOWN		33,424	33,424	33,424	33,424				0		33,424			0	1,387	10/01/2014	1
83162C FQ	1	SBA SER 94-20K 8.65 11-1-14AL 11-04		05/02/2011	PAYDOWN		25,006	25,006	25,006	25,006				0		25,006			0	1,082	11/01/2014	1
83162C FR	9	SBA SER 94-20L 8.40 12-1-14 AL 12-04		06/01/2011	PAYDOWN		72,441	72,441	76,263	72,441				0		72,441			0	3,043	12/01/2014	1
83190A AB	9	SBA 523402 PT #6 6.54 01-35		06/16/2011	PAYDOWNS		573,528	573,528	637,782	637,591		(64,063)		(64,063)		573,528			0	15,726	01/20/2035	1
0599999.		Total - Bonds - U.S. Government					891,640	889,017	962,009	957,656	0	(66,024)	0	(66,024)	0	891,632	0	8	8	26,400	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																						
68406P GE	5	ORANGE BCH AL TXB A 5.00 5-01-15 A13		05/01/2011	SINKING FUND PAYMENT		380,000	380,000	382,151	381,737		(121)		(121)		381,616		(1,616)	(1,616)	9,500	05/01/2015	1FE
2499999.		Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					380,000	380,000	382,151	381,737	0	(121)	0	(121)	0	381,616	0	(1,616)	(1,616)	9,500	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
649705 JJ	0	EMPIRE INS NY IND DEV 8.80 918(EMPI)		03/11/2011	SINKING FUND PAYMENT		649	649	640	634				0		634		15	15	15	09/11/2018	4
312903 MA	2	FHR 119 H 7 PAC 7.5 1-15-21		06/15/2011	PAYDOWNS		823	823	825	823				0		823			0	24	01/15/2021	1
312909 3W	2	FHR 1250-J PAC1 7.00 5-15-22		06/15/2011	PAYDOWNS		1,936	1,936	1,986	1,967		(31)		(31)		1,936			0	58	05/15/2022	1
312915 QG	9	FHR 1491 I PAC 7.50 4-15-23		06/15/2011	PAYDOWNS		18,512	18,512	19,626	19,246		(734)		(734)		18,512			0	608	04/15/2023	1
313398 P7	8	FHR 2334 TD PAC 6.5 7-15-31		06/15/2011	PAYDOWNS		75,195	75,195	78,666	78,001		(2,806)		(2,806)		75,195			0	2,122	07/15/2031	1
313399 PS	0	FHR 2347 VP PAC 6.5 3-15-20		06/15/2011	PAYDOWNS		33,579	33,579	35,468	34,675		(1,096)		(1,096)		33,579			0	957	03/15/2020	1
31339D 2V	9	FHR 2418 MB SEQ 6.0 2-15-22		06/15/2011	PAYDOWNS		84,243	84,243	89,697	87,475		(3,232)		(3,232)		84,243			0	2,071	02/15/2022	1
3133T1 FS	6	FHR 1599-C TAC 6.10 10-15-23		06/15/2011	PAYDOWNS		58,583	58,583	47,198	58,583				0		58,583			0	1,476	10/15/2023	1
3133TB 4G	2	FHR 1991 PG PAC 6.0 9-15-27		06/15/2011	PAYDOWNS		32,556	32,556	33,759	33,414		(858)		(858)		32,556			0	823	09/15/2027	1
3133TC HE	1	FHR 2018 PG PAC 6.35 1-15-28		06/15/2011	PAYDOWNS		14,631	14,631	15,437	15,226		(595)		(595)		14,631			0	377	01/15/2028	1
3133TD 3A	2	FHR 2037 HB SEQ 9.0 3-15-28		06/15/2011	PAYDOWNS		20,534	20,534	22,458	22,015		(1,481)		(1,481)		20,534			0	740	03/15/2028	1
3133TH S8	1	FHR 2118 PE PAC 6.50 1-15-29		06/15/2011	PAYDOWNS		57,345	57,345	60,207	59,504		(2,159)		(2,159)		57,345			0	1,509	01/15/2029	1
3133TS F2	4	FHR 2303 CK SCH 6.0 4-15-31		06/15/2011	PAYDOWNS		68,735	68,735	70,981	70,428		(1,693)		(1,693)		68,735			0	1,669	04/15/2031	1
3133TU S7	4	FHR 2357 QH PAC 6.50 9-15-31		06/15/2011	PAYDOWNS		58,067	58,067	60,894	60,345		(2,278)		(2,278)		58,067			0	1,531	09/15/2031	1
31340Y KF	5	FHR 31-E PAC 7.55 5-15-20		06/15/2011	PAYDOWNS		1,115	1,115	995	1,098		17		17		1,115			0	36	05/15/2020	1
31358F M5	5	FNR 1991-12 H PAC 7.0 2-25-21		06/27/2011	PAYDOWNS		1,036	1,036	1,087	1,068		(32)		(32)		1,036			0	30	02/25/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
31358N H3 9	FNR G92-29 J SCH 8.00 7-25-22		06/27/2011	PAYDOWNS		13,829	13,829	13,991	13,896		(67)		(67)		13,829			0	442	07/25/2022	1
31358N M5 8	FNR 1992-119Z ZX 8.00 07-25-22		06/27/2011	PAYDOWNS		9,261	9,261	9,398	9,322		(61)		(61)		9,261			0	296	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7-25-22		06/27/2011	PAYDOWNS		15,137	15,137	16,244	15,842		(705)		(705)		15,137			0	416	07/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10-25-22		06/27/2011	PAYDOWNS		2,580	2,580	2,759	2,685		(105)		(105)		2,580			0	63	10/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12-25-22		06/27/2011	PAYDOWNS		22,242	22,242	24,135	23,483		(1,241)		(1,241)		22,242			0	643	12/25/2022	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9-25-23		06/27/2011	PAYDOWNS		44,873	44,873	49,679	47,649		(2,776)		(2,776)		44,873			0	1,282	09/25/2023	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4-25-24		06/27/2011	PAYDOWNS		17,561	17,561	19,404	18,761		(1,200)		(1,200)		17,561			0	480	04/25/2024	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1-25-22		06/27/2011	PAYDOWNS		5,432	5,432	5,804	5,660		(228)		(228)		5,432			0	150	01/25/2022	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4-18-27		06/20/2011	PAYDOWNS		17,327	17,327	18,670	18,320		(993)		(993)		17,327			0	460	04/18/2027	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2-25-29		06/27/2011	PAYDOWNS		227,570	227,570	242,013	238,200		(10,630)		(10,630)		227,570			0	5,921	02/25/2029	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10-25-18		06/27/2011	PAYDOWNS		2,916	2,916	2,888	2,913		3		3		2,916			0	115	10/25/2018	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11-25-19		06/27/2011	PAYDOWNS		3,058	3,058	3,392	3,248		(190)		(190)		3,058			0	117	11/25/2019	1
313921 JK 5	FNR 2001-57 PD PAC 6.50 10-25-31		06/27/2011	PAYDOWNS		70,437	70,437	74,275	73,469		(3,032)		(3,032)		70,437			0	1,908	10/25/2031	1
31392A F5 2	FNR 2001-73 PG PAC 6.0 9-25-31		06/27/2011	PAYDOWNS		110,541	110,541	116,464	113,880		(3,339)		(3,339)		110,541			0	2,697	09/25/2031	1
31392B AN 6	FNR 2001-70 PE PAC 6.0 7-25-31		06/27/2011	PAYDOWNS		106,809	106,809	112,181	110,656		(3,847)		(3,847)		106,809			0	2,558	07/25/2031	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2-25-32		06/27/2011	PAYDOWNS		138,952	138,952	144,495	143,186		(4,234)		(4,234)		138,952			0	3,389	02/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9-25-32		06/27/2011	PAYDOWNS		259,942	259,942	273,966	270,509		(10,567)		(10,567)		259,942			0	6,461	09/25/2032	1
31392F BQ 9	FNR 2002-70 QG PAC 5.50 6-25-31		06/27/2011	PAYDOWNS		152,687	152,687	154,476	153,079		(392)		(392)		152,687			0	3,444	06/25/2031	1
31392H A7 8	FNR 2003-9 DA SEQ 4.50 12-25-16		06/27/2011	PAYDOWNS		86,358	86,358	88,487	87,071		(713)		(713)		86,358			0	1,584	12/25/2016	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5-15-32		06/15/2011	PAYDOWNS		212,166	212,166	225,622	222,655		(10,489)		(10,489)		212,166			0	5,664	05/15/2032	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5-15-32		06/15/2011	PAYDOWNS		128,087	128,087	134,544	132,903		(4,816)		(4,816)		128,087			0	3,213	05/15/2032	1
31393M FK 2	FHR 2591 WB PAC 4.0 2-15-30		06/15/2011	PAYDOWNS		124,716	124,716	126,535	126,288		(1,572)		(1,572)		124,716			0	2,033	02/15/2030	1
31393Q AW 2	FHR 2621 PG PAC 5.50 12-15-31		06/15/2011	PAYDOWNS		354,696	354,696	361,791	358,697		(4,001)		(4,001)		354,696			0	7,958	12/15/2031	1
31393Q PE 6	FHR 2614 UD PAC 5.50 6-15-31		06/15/2011	PAYDOWNS		388,606	388,606	396,521	392,343		(3,737)		(3,737)		388,606			0	8,768	06/15/2031	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4-20-31		06/20/2011	PAYDOWNS		18,850	18,850	19,666	19,498		(648)		(648)		18,850			0	515	04/20/2031	1
38373Q MR 9	GNR 2003-39 GE PAC 5.50 8-16-32		06/16/2011	PAYDOWNS		253,516	253,516	257,169	255,489		(1,973)		(1,973)		253,516			0	5,942	08/16/2032	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5-20-32		06/20/2011	PAYDOWNS		76,619	76,619	80,883	79,966		(3,347)		(3,347)		76,619			0	2,018	05/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3-20-32		06/20/2011	PAYDOWNS		45,709	45,709	48,143	47,638		(1,929)		(1,929)		45,709			0	1,162	03/20/2032	1
407271 GN 9	HAMILTON ECON B OH 5.97 060116 A14		06/01/2011	SINKING FUND PAYMENT		140,000	140,000	140,000	140,000				0		140,000			0	4,179	06/01/2016	1FE
64966N AA 5	NYC HSG DEV REV 5.60 12-01-21 A17		06/01/2011	PARTIAL CALL		125,000	125,000	130,571	129,119		(118)		(118)		129,001		(4,001)	(4,001)	3,500	12/01/2021	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI)		04/11/2011	SINKING FUND PAYMENT		87,812	87,812	86,663	134,216		(48,442)		(48,442)		85,774		2,038	2,038	2,576	09/11/2018	4
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI)		05/11/2011	SINKING FUND PAYMENT		88,427	88,427	87,269	135,155		(48,766)		(48,766)		86,389		2,038	2,038	3,242	09/11/2018	4
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI)		06/11/2011	SINKING FUND PAYMENT		89,076	89,076	87,910	136,147		(49,110)		(49,110)		87,037		2,039	2,039	3,919	09/11/2018	4
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11-01-27		05/01/2011	PARTIAL CALL		855,000	855,000	874,238	873,953		(216)		(216)		873,737		(18,737)	(18,737)	27,446	11/01/2027	1FE
677071 AA 0	OHANA MIL HSG REV 5.471 100121 A0317		04/01/2011	SINKING FUND PAYMENT		95,000	95,000	94,530	94,615		7		7		94,622		378	378	2,599	10/01/2021	1FE
835574 AN 4	SONOMA CTY CA 6.625 6-1-13 AL 12-12		06/01/2011	SINKING FUND PAYMENT		285,000	285,000	266,079	280,065		788		788		280,853		4,147	4,147	9,441	06/01/2013	2FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					5,203,331	5,203,331	5,330,779	5,455,078	0	(239,664)	0	(239,664)	0	5,215,414	0	(12,083)	(12,083)	140,647	XXX	XXX
Bonds - Industrial and Miscellaneous																					
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.0 37RE		03/28/2011	PAYDOWN		(314,487)	(314,487)	(305,839)	(314,487)				0		(314,487)			0	(4,717)	06/27/2037	1Z*
125581 FT 0	CIT GROUP INC 7.00 05-01-13 C11		03/31/2011	PARTIAL CALL		1,672							0				1,672	1,672	626	05/01/2013	4
12641Q BM 3	CSMC 2009-7R 8A3 SEQ STP 0536RE		01/26/2011	PAYDOWN		14,631	14,631	14,631	14,631				0		14,631			0	72	05/26/2036	1Z*
12641Q BM 3	CSMC 2009-7R 8A3 SEQ STP 0536RE		01/01/2011	PAYDOWN		1,968	1,968	1,968	1,968				0		1,968			0	10	05/26/2036	1Z*
12641Q BM 3	CSMC 2009-7R 8A3 SEQ STP 0536RE	R	03/09/2011	PAYDOWN		(16,598)	(16,598)	(16,598)	(16,598)				0		(16,598)			0	(567)	05/26/2036	1Z*
12641Q BM 1	CSMC 2009-7R 8A4 SEQ STP 0536RE		03/29/2011	PAYDOWN									0					0	429	05/26/2036	1Z*
12641Q BM 1	CSMC 2009-7R 8A4 SEQ STP 0536RE		02/28/2011	PAYDOWN		16,599	16,599	16,599	16,599				0		16,599			0	162	05/26/2036	1Z*
319963 B@ 2	FIRST DATA CORP B1 L+275 09-24-14		03/30/2011	CS FIRST BOSTON CORP.		(184,221)	(184,221)	(176,852)	(179,737)		(248)		(248)		(179,985)		(4,235)	(4,235)	2,356	09/24/2014	4FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		02/20/2011	CARRYOVER LOSS			298	286					0					0	2	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		01/20/2011	CARRYOVER LOSS			155	149					0					0		09/20/2016	3FE
466285 AM 5	JPALT 2006-A6 2A3 SEQ SSNR 5.85 1136		01/25/2011	PAYDOWN									0					0	1	11/25/2036	1Z*
466285 AM 5	JPALT 2006-A6 2A3 SEQ SSNR 5.85 1136		03/25/2011	PAYDOWN									0					0	(1)	11/25/2036	1Z*
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 47RE		03/30/2011	PAYDOWN		1,654	1,654	1,654	1,654				0		1,654			0	21	02/26/2047	1Z*
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 47RE		03/02/2011	PAYDOWN		2,185	2,185	2,185	2,185				0		2,185			0	19	02/26/2047	1Z*
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 47RE		01/26/2011	PAYDOWN		805	805	805	805				0		805			0	4	02/26/2047	1Z*
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 47RE		01/01/2011	PAYDOWN		822	822	822	822				0		822			0	4	02/26/2047	1Z*
531359 AA 5	LIBERTY TIRE REC 11.00 10-01-16 C13		01/27/2011	BANK OF AMER / ML									0					0	92,431	10/01/2016	4FE
65548Q AA 2	NORBORD DELAWARE V/R 02-15-17 NC !		02/10/2011	RBC CAPITAL				30,990	21,420		(306)		(306)		21,114		(21,114)	(21,114)		02/15/2017	3FE
70337Y 10 2	PATRONS' LEGACY 5.8594 05-10-18 AL15		03/10/2011	SINKING FUND PAYMENT		61,451	61,451	59,454	59,513		40		40		59,553		1,898	1,898	600	05/10/2018	1FE
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37		03/25/2011	PAYDOWN									0					0	(10)	01/25/2037	3Z*
74928Y AL 3	RBSSP 2010-1 4A1 SEQ AFC SSNR 0834RE		02/16/2011	PAYDOWN									0					0		08/26/2034	1Z*
75605E A* 1	REALOGY SYN LC L+300 10-10-13		01/25/2011	GOLDMAN SACHS & CO.									0					0	81	10/10/2013	4FE
75605E A@ 9	REALOGY TL B L+300 10-10-13		01/25/2011	GOLDMAN SACHS & CO.									0					0	10,078	10/10/2013	4FE
909279 R# 0	UNITED AIRLINES TL L+200 02-01-14		01/27/2011	J. P. MORGAN SECURITIES									0					0	5,761	02/01/2014	3FE
909279 R# 0	UNITED AIRLINES TL L+200 02-01-14		02/01/2011	PAYDOWN									0					0	96	02/01/2014	3FE
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01-46		06/27/2011	PAYDOWNS		302,284	302,284	216,889	217,451		84,833		84,833		302,284			0	365	01/27/2046	1Z*
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12-25-32		06/27/2011	PAYDOWNS		4,089	4,089	4,125	4,090		(1)		(1)		4,089			0	113	12/25/2032	1Z*
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12-25-33		06/27/2011	PAYDOWNS		10,277	10,277	10,416	10,320		(43)		(43)		10,277			0	258	12/25/2033	1Z*
00086R AA 5	ACLC 1997-A A1 ABS FL 7.12 9-17-12		06/15/2011	PAYDOWNS		17,093	17,093	17,093	17,093				0		17,093			0	496	09/17/2012	4Z*
00086R AC 1	ACLC 1997-B A1 ABS FL 6.728 4-15-14		06/15/2011	PAYDOWNS		53,714	53,714	53,714	53,714				0		53,714			0	1,505	04/15/2014	4Z*
002447 AA 8	AWAS AVIATION 7.00 10-15-16 C13A15		04/15/2011	SINKING FUND PAYMENT		264,000	264,000	264,000	264,000				0		264,000			0	9,240	10/15/2016	3FE
002447 ZZ 6	AWAS TL L+575 06-10-16		06/13/2011	AMENDMENT FEE		4,800,000	4,800,000	4,797,000	4,573,572		223,856		223,856		4,797,428		2,572	2,572	188,066	06/10/2016	3FE
002447 ZZ 6	AWAS TL L+575 06-10-16		06/13/2011	AMENDMENT FEE		94,000		94,000	94,000				0		94,000			0		06/10/2016	3FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08-36		06/27/2011	PAYDOWNS		259,895	259,895	227,733			32,162		32,162		259,895			0	25	08/25/2036	4Z*

Statement as of June 30, 2011 of the **GREAT AMERICAN 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)
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11-34		06/27/2011	PAYDOWNS		271,196	271,196	231,196	231,530		39,666		39,666		271,196			0	1,456	11/25/2034	1Z*
00505H AA 0	ACST 2006-1A G1 ABS FLT 06-20-31		06/16/2011	PAYDOWNS		48,822	48,822	43,818	44,030		4,792		4,792		48,822			0	107	06/20/2031	1Z*
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40		06/20/2011	PAYDOWNS		37,686	37,686	37,686	37,686				0		37,686			0	855	12/20/2040	1Z*
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 0637		06/27/2011	PAYDOWNS		32,886	32,886	23,760	5,563		27,323		27,323		32,886			0	649	06/25/2037	1Z*
00703P AB 0	ARMT 2006-2A 2A12 SEQ SSUP CSTR 36RE		06/27/2011	PAYDOWNS		259,408	259,408	215,308	221,280		38,128		38,128		259,408			0	5,202	05/25/2036	1Z*
008099 AZ 6	AERO TOY STORE 24 PR+2 01-01-10 9139		04/12/2011	FINAL DISTRIBUTION		15,732,000	15,732,000	15,732,000	15,732,000				0		15,732,000			0	1,620,198	04/12/2011	2Z
008099 ZP 1	AERO TOY STORE LLC 17 PR+2 01-25-10		04/12/2011	FINAL DISTRIBUTION		5,064,701	5,064,701	5,064,701	5,064,701				0		5,064,701			0	788,728	04/12/2011	2Z
008099 ZR 7	AERO TOY STORE LLC 17A PR+2 01-25-10		04/12/2011	FINAL DISTRIBUTION		1,414,166	1,414,166	1,414,166	1,414,166				0		1,414,166			0		04/12/2011	2Z
008099 ZU 0	AERO TOY STORE LLC 17B PR+2 01-25-10		04/12/2011	FINAL DISTRIBUTION		1,111,131	1,111,131	1,111,131	1,111,131				0		1,111,131			0		04/12/2011	2Z
013817 AH 4	ALCOA INC 5.375 01-15-13 NC		04/21/2011	CASH TENDER OFFER		1,632,100	1,520,000	1,632,565	1,550,019		(4,348)		(4,348)		1,545,671		86,429	86,429	62,637	01/15/2013	2FE
020012 AE 0	ALLSTATE FINL GLOB 6.50 06-14-11 NC		06/14/2011	REDEEMED		5,000,000	5,000,000	5,248,300	5,015,864		(15,864)		(15,864)		5,000,000			0	162,500	06/14/2011	1FE
020520 XX 5	ALON USA ENERGY TL L+225 06-22-13		06/30/2011	PAYDOWN		4,618	4,618	3,833	3,983		117		117		4,100		518	518	59	06/22/2013	4FE
020520 XY 3	ALON USA ENERGY DD L+225 06-22-13		06/30/2011	PAYDOWN		577	577	479	498		14		14		512		65	65	7	06/22/2013	4FE
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 6-25-36		06/27/2011	PAYDOWNS		106,137	120,867	81,435	68,862		37,275		37,275		106,137			0	2,837	06/25/2036	1Z*
02378J AS 7	AMERICAN AIRLINE 6.817 05-23-11		05/23/2011	REDEEMED		4,000,000	4,000,000	3,820,000	3,975,944		24,056		24,056		4,000,000			0	136,340	05/23/2011	4FE
02554C AA 7	AMER EAGLE NW HSG-A 4.97 121518 A15		06/15/2011	SINKING FUND PAYMENT		210,000	210,000	207,281	207,978		95		95		208,073		1,927	1,927	5,218	12/15/2018	1FE
02554C AE 9	AMER EAGLE NW HSG-B 5.27 121518 A15		06/15/2011	SINKING FUND PAYMENT		65,000	65,000	63,589	63,957		48		48		64,005		995	995	1,713	12/15/2018	1FE
02639M AH 9	AGFMT 2006-1 A2 SEQ 5.75 12-25-35		05/25/2011	PAYDOWNS		101,887	101,887	101,544	101,887				0		101,887			0	3,839	12/25/2035	1Z*
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10-46		06/27/2011	PAYDOWNS		32,195	32,195	24,148	24,579		7,616		7,616		32,195			0	59	10/25/2046	1Z*
02660T DH 3	AHM 2005-1 6A SEQ FLT 06-45		06/27/2011	PAYDOWNS		135,393	135,393	117,963			17,430		17,430		135,393			0	823	06/25/2045	1Z*
028865 AB 9	AMERICAN PETROL 10.25 05-01-15 C12		04/28/2011	PARTIAL CALL		206,000	200,000	196,500	196,849		189		189		197,038		8,962	8,962	10,079	05/01/2015	4FE
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03-25-27		06/27/2011	PAYDOWNS		16,550	16,550	16,533	16,554		(4)		(4)		16,550			0	537	03/25/2027	1Z*
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10-25-27		06/27/2011	PAYDOWNS		174,157	174,157	174,266	174,157				0		174,157			0	5,833	10/25/2027	1Z*
03702S AA 1	AHR 2002-2A A CDO FLT 12-24-17		06/27/2011	PAYDOWNS		456,236	456,236	423,158	436,029		20,207		20,207		456,236			0	1,414	12/24/2017	1Z*
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24		04/15/2011	SINKING FUND PAYMENT		8,058	8,058	8,058	8,058				0		8,058			0	133	10/15/2024	1
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24		05/15/2011	SINKING FUND PAYMENT		8,092	8,092	8,092	8,092				0		8,092			0	167	10/15/2024	1
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24		06/15/2011	SINKING FUND PAYMENT		8,125	8,125	8,125	8,125				0		8,125			0	201	10/15/2024	1
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC		04/02/2011	SINKING FUND PAYMENT		18,877	18,877	19,019	19,013		(3)		(3)		19,010		(132)	(132)	464	01/02/2018	3
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC		05/02/2011	SINKING FUND PAYMENT		17,667	17,667	17,813	17,794		10		10		17,804		(137)	(137)	509	01/02/2018	3
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC		06/02/2011	SINKING FUND PAYMENT		17,776	17,776	17,923	17,904		8		8		17,912		(136)	(136)	622	01/02/2018	3
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19 AL34		04/02/2011	SINKING FUND PAYMENT		931	931	930	930				0		930		1	1	22	01/02/2019	3
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19 AL34		05/02/2011	SINKING FUND PAYMENT		19,034	19,034	19,010	19,011				0		19,011		22	22	571	01/02/2019	3
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19 AL34		06/02/2011	SINKING FUND PAYMENT		19,148	19,148	19,124	19,125		1		1		19,126		22	22	689	01/02/2019	3
051157 AD 7	AUGUSTA FNDG VI 7.25 04-15-11 A0411		04/15/2011	REDEEMED		233,535	233,535	260,041	234,638		(1,103)		(1,103)		233,535			0	8,466	04/15/2011	3FE
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13 A0712		04/15/2011	SINKING FUND PAYMENT		386,848	386,848	412,883	393,781		(814)		(814)		392,967		(6,118)	(6,118)	14,265	04/15/2013	3FE
05115E AB 6	AUGUSTA IV A2 6.90 111515 AL122513		04/29/2011	DIVID GR		3,436,098	3,436,098	3,440,477	3,440,289		(244)		(244)		3,440,045		(3,947)	(3,947)	108,008	11/15/2015	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
05178R AA 3	AURORA MILITARY 5.32 12-15-20 AL1116		06/15/2011	SINKING FUND PAYMENT		105,000	105,000	107,289	107,204		(78)		(78)		107,126		(2,126)	(2,126)	2,793	12/15/2020	1FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		523,233	523,233	480,268	488,885		34,348		34,348		523,233			0	11,678	04/26/2037	1Z*
05531U AF 7	BCAP 2009-RR5 3A2 RR MEZ 5.5 0836RE		06/28/2011	PAYDOWNS		204,097	204,097	153,072	155,676		48,421		48,421		204,097			0	4,221	08/26/2036	1Z*
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 35RE		06/29/2011	PAYDOWNS		567,753	567,753	554,978	555,867		11,886		11,886		567,753			0	11,826	06/26/2035	1Z*
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 36RE		06/28/2011	PAYDOWNS		2,408,869	2,408,869	2,264,337	2,279,963		128,906		128,906		2,408,869			0	59,321	11/21/2036	1Z*
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.0 37RE		06/27/2011	PAYDOWNS		778,542	778,542	757,132	758,726		19,816		19,816		778,542			0	19,959	06/27/2037	1Z*
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.0 37RE		06/29/2011	PAYDOWNS		606,528	606,528	589,090	590,737		15,791		15,791		606,528			0	15,036	06/26/2037	1Z*
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.5 RE		06/29/2011	PAYDOWNS		66,530	66,530	65,532	65,586		944		944		66,530			0	1,489	03/26/2036	1Z*
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 RE		06/29/2011	PAYDOWNS		486,827	486,827	471,919	472,986		13,841		13,841		486,827			0	11,986	03/26/2037	1Z*
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 37RE		06/29/2011	PAYDOWNS		25,697	25,697	24,957	25,010		687		687		25,697			0	533	07/26/2037	1Z*
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR RE		06/28/2011	PAYDOWNS		652,577	652,577	647,683	651,043		1,534		1,534		652,577			0	15,862	12/26/2036	1Z*
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.0 RE		06/28/2011	PAYDOWNS		147,508	147,508	139,763			7,745		7,745		147,508			0	1,107	10/26/2035	1Z*
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12-25-35		06/27/2011	PAYDOWNS		13,357	13,357	12,880	12,987		370		370		13,357			0	402	12/25/2035	1Z*
05567Y AA 7	BURLINGTON NORTH 4.967 04-01-23 A17		04/01/2011	SINKING FUND PAYMENT		207,757	207,757	207,757	207,757				0		207,757			0	5,160	04/01/2023	1FE
05568D AA 2	BNSF RAILWAY CO 5.342 04-01-24A1118		04/01/2011	SINKING FUND PAYMENT		168,143	168,143	162,527	162,933		67		67		163,000		5,144	5,144	4,491	04/01/2024	1FE
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5-25-35		06/27/2011	PAYDOWNS		85,409	85,409	69,288	66,757		18,652		18,652		85,409			0	223	05/25/2035	1Z*
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 0633		06/27/2011	PAYDOWNS		25,891	25,891	26,441	26,136		(245)		(245)		25,891			0	600	06/25/2033	1Z*
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 0633		06/27/2011	PAYDOWNS		59,187	59,187	59,780	59,330		(143)		(143)		59,187			0	1,328	06/25/2033	1Z*
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11-25-33		06/27/2011	PAYDOWNS		284,860	284,860	286,774	286,401		(1,541)		(1,541)		284,860			0	6,266	11/25/2033	1Z*
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 35		06/27/2011	PAYDOWNS		149,084	149,084	131,753	138,245		10,839		10,839		149,084			0	1,788	11/25/2035	1Z*
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11-46		06/20/2011	PAYDOWNS		254,572	254,572	211,295	211,371		43,201		43,201		254,572			0	6,204	11/20/2046	1Z*
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1-25-37		06/27/2011	PAYDOWNS		8,133	15,602	14,821	12,226		(4,093)		(4,093)		8,133			0	386	01/25/2037	1Z*
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10-25-36		06/27/2011	PAYDOWNS		3,126	5,160	4,902	4,504		(1,378)		(1,378)		3,126			0	126	10/25/2036	4Z*
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 5-25-37		06/27/2011	PAYDOWNS		147,075	155,102	135,714	135,416		11,659		11,659		147,075			0	3,336	05/25/2037	1Z*
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 092037		06/20/2011	PAYDOWNS		4,492	4,492	3,908	3,407		1,085		1,085		4,492			0	116	09/20/2037	1Z*
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37 RE		06/28/2011	PAYDOWNS		1,177,759	1,177,759	1,177,759	1,177,759				0		1,177,759			0	27,920	09/26/2037	1Z*
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 37 RE		06/28/2011	PAYDOWNS		44,008	44,008	40,047	40,578		3,430		3,430		44,008			0	953	01/26/2037	1Z*
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2-28-41		06/28/2011	PAYDOWNS		114,035	114,035	114,033	114,035				0		114,035			0	2,526	02/28/2041	1Z*
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2-28-41		06/28/2011	PAYDOWNS		76,023	76,023	76,023	76,023				0		76,023			0	1,684	02/28/2041	1Z*
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 37		06/27/2011	PAYDOWNS		5,958	5,958	3,544	2,570		3,388		3,388		5,958			0	115	04/25/2037	1Z*
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8-36		06/27/2011	PAYDOWNS		28,159	30,814	26,808	26,459		1,700		1,700		28,159			0	551	08/25/2036	1Z*
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4-12-38		06/13/2011	PAYDOWN		9,104	9,104	9,254	9,245		(141)		(141)		9,104			0	254	04/12/2038	1Z*
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12-25-36		06/27/2011	PAYDOWNS		133,288	133,288	91,968	92,856		40,432		40,432		133,288			0	263	12/25/2036	1Z*
079867 AQ 0	BELLSOUTH TELEC 6.30 12-15-15 AL1013		06/15/2011	SINKING FUND PAYMENT		162,500	162,500	171,836	166,869		(352)		(352)		166,517		(4,017)	(4,017)	5,119	12/15/2015	1FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12-15-29		06/15/2011	PAYDOWNS		24,157	24,157	24,157	13,409		10,748		10,748		24,157			0	747	12/15/2029	6Z*
1248MB AG 0	CBASS 2007-CB2 A2A SEQ AFC 022537		06/27/2011	PAYDOWN		74,443	74,443	72,712			1,731		1,731		74,443			0	283	02/25/2037	1Z*

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
12514A AB 7	CD 2007-CD5 A2 SEQ 5.655 11-44		06/20/2011	PAYDOWNS		6,726,203	6,726,203	6,961,226	6,885,270		(159,067)		(159,067)		6,726,203			0	150,409	11/15/2044	1Z*
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/21/2011	PAYDOWNS		139,737	139,737	136,942	80,735		59,002		59,002		139,737			0	2,571	06/20/2036	1Z*
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 0937		06/27/2011	PAYDOWNS		180,344	180,344	117,223	119,443		60,901		60,901		180,344			0	4,737	09/25/2037	1Z*
125581 FT 0	CIT GROUP INC 7.00 05-01-13 C11		05/02/2011	REDEEMED BY CALL		188,229	184,538	169,083	173,360		1,458		1,458		174,818		13,411	13,411	7,329	05/01/2013	4
125581 FU 7	CIT GROUP INC 7.00 05-01-14 C11		05/02/2011	PARTIAL CALL		238,011	233,344	210,010	214,752		1,615		1,615		216,367		21,644	21,644	9,165	05/01/2014	4
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8-15-20		06/15/2011	PAYDOWNS		365,345	365,345	365,573	322,267		43,078		43,078		365,345			0	14,122	08/15/2020	6Z*
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02-30		06/27/2011	PAYDOWNS		108,894	108,894	111,480			(2,586)		(2,586)		108,894			0	1,696	02/25/2030	1Z*
12561E AK 1	CKE RESTAURANTS 11.375 07-15-18 C15		04/19/2011	MORGAN STANLEY & CO.		2,225,000	2,000,000	1,961,700	1,963,114		950		950		1,964,064		260,936	260,936	176,944	07/15/2018	4FE
126410 LN 7	CSX TRANSPORTATION 8.375 10-15-14 NC		04/15/2011	SINKING FUND PAYMENT		378,589	378,589	379,424	379,162		(37)		(37)		379,125		(536)	(536)	15,853	10/15/2014	1FE
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 36 RE		06/28/2011	PAYDOWNS		175,675	175,675	175,675	175,675				0		175,675			0	4,039	04/26/2036	1Z*
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH 6.0 0737RE		06/28/2011	PAYDOWNS		386,961	386,961	386,961	386,961				0		386,961			0	9,017	07/26/2037	1Z*
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 36RE		06/28/2011	PAYDOWNS		1,157,854	1,157,854	1,148,657	1,146,594		11,260		11,260		1,157,854			0	30,358	12/26/2036	1Z*
12641Q BP 6	CSMC 2009-7R 8A5 SEQ STP 0536RE		06/28/2011	PAYDOWNS		252,776	252,776	252,776	252,776				0		252,776			0	6,374	05/26/2036	1Z*
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 36RE		06/28/2011	PAYDOWNS		168,374	168,374	168,374	168,374				0		168,374			0	1,991	01/26/2036	1Z*
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 36RE		06/28/2011	PAYDOWNS		489,086	489,086	492,652	491,405		(2,319)		(2,319)		489,086			0	11,706	01/26/2036	1Z*
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6. 0637RE		06/28/2011	PAYDOWNS		251,652	251,652	251,652	251,652				0		251,652			0	6,286	06/26/2037	1Z*
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 37RE		06/28/2011	PAYDOWNS		381,336	381,336	339,414	328,652		52,684		52,684		381,336			0	9,185	04/26/2037	1Z*
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 36RE		06/28/2011	PAYDOWNS		977,284	977,284	975,961	976,409		875		875		977,284			0	23,008	02/26/2036	1Z*
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.0 37RE		06/28/2011	PAYDOWNS		287,368	287,368	283,936	285,033		2,335		2,335		287,368			0	7,374	09/26/2037	1Z*
12641R BN 9	CSMC 2009-8R 5A1 SEQ SSNR CSTR RE		06/28/2011	PAYDOWNS		1,043,015	1,043,015	1,022,555	1,024,616		18,399		18,399		1,043,015			0	25,641	05/26/2037	1Z*
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.0 37 RE		06/28/2011	PAYDOWNS		101,028	101,028	100,614	100,715		313		313		101,028			0	2,395	09/26/2037	1Z*
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-03-12 NC		04/10/2011	SINKING FUND PAYMENT		28,158	28,158	28,158	28,158				0		28,158			0	729	01/10/2012	2FE
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-03-12 NC		05/10/2011	SINKING FUND PAYMENT		28,340	28,340	28,340	28,340				0		28,340			0	918	01/10/2012	2FE
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-03-12 NC		06/10/2011	SINKING FUND PAYMENT		28,523	28,523	28,523	28,523				0		28,523			0	1,108	01/10/2012	2FE
126650 AN 0	CVS CORP 6.204 10-10-25 AL05-27-19		04/10/2011	SINKING FUND PAYMENT		14,755	14,755	15,091	15,024		(3)		(3)		15,021		(266)	(266)	305	10/10/2025	2FE
126650 AN 0	CVS CORP 6.204 10-10-25 AL05-27-19		05/10/2011	SINKING FUND PAYMENT		14,831	14,831	15,169	15,101		(4)		(4)		15,097		(266)	(266)	383	10/10/2025	2FE
126650 AN 0	CVS CORP 6.204 10-10-25 AL05-27-19		06/10/2011	SINKING FUND PAYMENT		14,908	14,908	15,248	15,180		(5)		(5)		15,175		(267)	(267)	462	10/10/2025	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 03-05-20		04/10/2011	SINKING FUND PAYMENT		11,642	11,642	11,642	11,642				0		11,642			0	206	01/11/2027	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 03-05-20		05/10/2011	SINKING FUND PAYMENT		11,693	11,693	11,693	11,693				0		11,693			0	258	01/11/2027	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 03-05-20		06/10/2011	SINKING FUND PAYMENT		11,745	11,745	11,745	11,745				0		11,745			0	311	01/11/2027	2FE
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 02-36		06/27/2011	PAYDOWNS		70,564	70,564	63,949	64,072		6,492		6,492		70,564			0	1,317	02/25/2036	1Z*
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11-33		06/27/2011	PAYDOWNS		2,708	2,708	2,018	2,020		688		688		2,708			0	10	11/25/2033	1Z*
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 42534		06/27/2011	PAYDOWNS		160,543	160,543	157,934	158,510		2,033		2,033		160,543			0	3,810	04/25/2034	1Z*
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 72534		06/27/2011	PAYDOWNS		129,967	129,967	129,964	129,967				0		129,967			0	2,975	07/25/2034	1Z*
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35		06/27/2011	PAYDOWNS		137,023	137,023	128,630	128,889		8,134		8,134		137,023			0	3,165	05/25/2035	1Z*

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
126683 AC 5	CWL 2006-S5 A3 SEQ 5.762 6-25-35		06/27/2011	PAYDOWNS			91,539	40,483	17,312		(17,312)		(17,312)					0	2,116	06/25/2035	1Z*
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 0136		06/27/2011	PAYDOWNS		281,177	281,177	193,005	98,888		182,289		182,289		281,177			0	691	01/25/2036	1Z*
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/27/2011	PAYDOWNS		25,092	44,002	38,062	28,161		(3,069)		(3,069)		25,092			0	1,133	05/25/2036	1Z*
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4-25-18		06/27/2011	PAYDOWNS		304,583	304,583	295,565	300,540		4,043		4,043		304,583			0	6,362	04/25/2018	1Z*
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2-25-33		06/27/2011	PAYDOWNS		873,185	873,185	868,531	869,731		3,454		3,454		873,185			0	19,578	02/25/2033	1Z*
12669E JR 8	CWHL 2003-J5 1A6 SEQ 5.50 7-25-33		06/27/2011	PAYDOWNS		37,355	37,355	38,218	37,602		(247)		(247)		37,355			0	817	07/25/2033	1Z*
12669E KY 1	CWHL 2003-24 A2 PAC 4.50 7-25-33		05/25/2011	PAYDOWNS		9,320	9,320	8,909	9,225		95		95		9,320			0	161	07/25/2033	1Z*
12669E QV 1	CWHL 2003-J6 2A3 SEQ 4.75 7-25-18		06/27/2011	PAYDOWNS		182,314	182,314	169,353	176,079		6,235		6,235		182,314			0	3,773	07/25/2018	1Z*
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.0 10-25-18		06/27/2011	PAYDOWNS		217,736	217,736	212,020	213,508		4,228		4,228		217,736			0	4,210	10/25/2018	1Z*
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2-41		05/20/2011	PAYDOWN		87,500	87,500	87,500					0		87,500			0	1,303	02/20/2041	3Z*
141781 AR 5	CARGILL INC 4.375 06-01-13 NC		05/16/2011	EXCHANGED		12,884,280	12,000,000	12,000,000	11,801,358		198,642		198,642		12,000,000		884,280	884,280	240,625	06/01/2013	1FE
141781 G# 5	CARGILL INC 7.28 06-30-23 A0616!		06/30/2011	SINKING FUND PAYMENT		394,737	394,737	462,261	447,248		(1,454)		(1,454)		445,794		(51,057)	(51,057)	14,368	06/30/2023	1FE
141784 DE 5	CARGILL INC 5.00 11-15-13 NC		05/25/2011	EXCHANGED		4,397,880	4,000,000	4,000,000	3,990,606		9,394		9,394		4,000,000		397,880	397,880	105,555	11/15/2013	1FE
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36		06/27/2011	PAYDOWNS		436,437	436,437	360,060			76,377		76,377		436,437			0	45	02/25/2036	1Z*
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12-38		06/15/2011	PAYDOWNS		36,794	36,794	36,792	36,791		3		3		36,794			0	879	12/15/2038	1Z*
15369# AA 7	CENTRAL IN ETHANOL LLC 12.0 05-12-13		06/30/2011	PAYDOWN		180,000	180,000	124,200	145,375		5,661		5,661		151,036		28,964	28,964	10,800	05/12/2013	5
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 36		06/27/2011	PAYDOWNS		234,265	234,265	206,154	190,319		43,946		43,946		234,265			0	3,036	01/25/2036	1Z*
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/27/2011	PAYDOWNS		358,490	358,490	312,782	311,023		47,467		47,467		358,490			0	8,705	11/25/2036	1Z*
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		06/27/2011	PAYDOWNS		3,378	3,378	2,534	2,670		708		708		3,378			0		12/25/2018	1Z*
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36		06/27/2011	PAYDOWNS		460,851	460,851	381,254	380,852		79,999		79,999		460,851			0	538	08/25/2036	1Z*
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7-25-36		06/27/2011	PAYDOWNS		501,533	501,533	492,287	497,713		3,820		3,820		501,533			0	11,757	07/25/2036	1Z*
17310N AC 2	CRMSI 2006-3 A3 SEQ 5.61 11-25-36		06/27/2011	PAYDOWNS		599,788	599,788	558,553	583,352		16,436		16,436		599,788			0	13,834	11/25/2036	1Z*
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 4-25-37		06/27/2011	PAYDOWNS		167,228	167,228	162,629	114,917		52,311		52,311		167,228			0	4,144	04/25/2037	4Z*
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37		06/27/2011	PAYDOWNS		236,618	236,618	227,769	228,680		7,938		7,938		236,618			0	4,952	06/25/2037	1Z*
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 37		06/27/2011	PAYDOWNS		9,020	12,936	4,593	4,753		4,267		4,267		9,020			0	143	03/25/2037	1Z*
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTRRE		06/27/2011	PAYDOWNS		705,624	705,624	702,978	703,309		2,315		2,315		705,624			0	15,490	01/25/2036	1Z*
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR RE		06/27/2011	PAYDOWNS		428,629	428,629	412,756	415,022		13,607		13,607		428,629			0	9,715	06/25/2037	1Z*
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 0736 RE		06/27/2011	PAYDOWNS		60,155	60,155	56,708	57,073		3,082		3,082		60,155			0	1,208	07/25/2036	1Z*
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 0437 RE		06/27/2011	PAYDOWNS		141,745	141,745	141,745					0		141,745			0	1,168	04/25/2037	1Z*
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR RE		06/27/2011	PAYDOWNS		711,127	711,127	682,681	685,412		25,715		25,715		711,127			0	14,993	11/25/2035	1Z*
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.0 37 RE		06/27/2011	PAYDOWN		40,861	40,861	40,248	40,323		538		538		40,861			0	1,226	05/25/2037	1Z*
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 1235 RE		06/27/2011	PAYDOWNS		684,889	684,889	683,819	683,895		994		994		684,889			0	14,686	12/25/2035	1Z*
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12-9-47		06/07/2011	PAYDOWN		28,675	28,675	26,166	4,997		23,678		23,678		28,675			0	252	12/09/2047	6Z*
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3-15-27	R	06/15/2011	PAYDOWNS		26,864	26,864	26,842	17,040		9,824		9,824		26,864			0	701	03/15/2027	1Z*
21079N AA 9	CONTINENTAL AIR 5.983 04-19-22 A19		04/19/2011	SINKING FUND PAYMENT		140,835	140,835	139,295	139,367		27		27		139,394		1,441	1,441	4,213	04/19/2022	2FE
210805 AM 9	CONT AIR 96A 6.94 4-15-15 AL 06-12		04/15/2011	SINKING FUND PAYMENT		2,336	2,336	2,336	2,336				0		2,336			0	81	04/15/2015	3FE

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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)
210805 DJ 3	CONTINENTAL AIRLINES 6.503 6-15-11		06/15/2011	REDEEMED		1,000,000	1,000,000	885,000	975,294		24,706		24,706		1,000,000			0	32,515	06/15/2011	2FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09-25-31		06/27/2011	PAYDOWNS		56,975	56,975	56,956	56,961		14		14		56,975			0	1,313	09/25/2031	1Z*
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 6-25-33		06/27/2011	PAYDOWNS		516,615	516,615	520,066	519,391		(2,776)		(2,776)		516,615			0	11,960	06/25/2033	1Z*
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2-15-40		06/17/2011	PAYDOWNS		544,887	544,887	525,560	526,250		18,637		18,637		544,887			0	11,908	02/15/2040	1Z*
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.0 12-33		06/27/2011	PAYDOWNS		8,770	8,770	9,087	9,087		(317)		(317)		8,770			0	255	02/25/2033	1Z*
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR RE		06/29/2011	PAYDOWNS		475,783	475,783	453,537	456,225		19,558		19,558		475,783			0	9,885	07/27/2037	1Z*
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 37 RE		06/28/2011	PAYDOWNS		265,705	265,705	247,208	250,158		15,547		15,547		265,705			0	5,624	06/26/2037	1Z*
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46		05/27/2011	RBS SECURITIES/GREENWICH		6,267,435	9,478,163	6,255,588					0		6,255,588		11,848	11,848	725	04/25/2046	1Z*
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46		06/27/2011	PAYDOWN		90,103	90,103	59,468			30,635		30,635		90,103			0	25	04/25/2046	1Z*
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37		06/27/2011	PAYDOWNS			17,100	17,100	4,402		(4,402)		(4,402)					0	500	01/25/2037	1Z*
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7-15-36		06/15/2011	PAYDOWNS		215,779	215,779	150,775	158,391		57,388		57,388		215,779			0	361	07/15/2036	1Z*
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 1246		06/27/2011	PAYDOWNS		133,877	133,877	102,415	96,254		37,623		37,623		133,877			0	215	12/25/2046	1Z*
247361 ZH 4	DELTA AIR 2010 4.95 05-23-19 NC AL16		05/23/2011	SINKING FUND PAYMENT		28,644	28,644	28,644	28,644				0		28,644			0	709	05/23/2019	2FE
24736T AA 5	DELTA AIR LINES 7.75 12-17-19 AL0216		06/17/2011	SINKING FUND PAYMENT		165,512	165,512	165,512	165,512				0		165,512			0	6,414	12/17/2019	2FE
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6-25-35		06/27/2011	PAYDOWNS		75,227	75,227	56,463	51,491		23,736		23,736		75,227			0	152	06/25/2035	1Z*
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 2-25-36		06/27/2011	PAYDOWNS		69,943	92,761	92,761	74,249		(4,306)		(4,306)		69,943			0	1,954	02/25/2036	1Z*
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 2-25-36		06/27/2011	PAYDOWNS		49,959	66,258	66,258	53,034		(3,075)		(3,075)		49,959			0	1,396	02/25/2036	1Z*
256853 AA 0	DOLPHIN ENERGY 5.888 06-15-19 NC A16		06/15/2011	SINKING FUND PAYMENT		275,100	275,100	274,412	274,489		25		25		274,514		586	586	8,099	06/15/2019	1FE
29247# AA 6	EN-TOUCH SYSTEMS TL L+500 12-31-12		06/30/2011	PAYDOWNS		110,344	110,344	109,121	109,858		77		77		109,935		410	410	2,495	12/31/2012	4
29247# AB 4	EN-TOUCH SYSTEMS REV L+500 12-31-12		06/30/2011	PAYDOWNS		48,275	48,275	48,275					0		48,275			0	625	12/31/2012	4
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 101014		04/01/2011	SINKING FUND PAYMENT		28,589	28,589	27,286	27,873		22		22		27,895		695	695	679	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 101014		05/01/2011	SINKING FUND PAYMENT		28,759	28,759	27,448	28,039		28		28		28,067		692	692	854	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 101014		06/01/2011	SINKING FUND PAYMENT		28,930	28,930	27,611	28,205		36		36		28,241		689	689	1,031	06/01/2017	1FE
319963 B@ 2	FIRST DATA CORP B1 L+275 09-24-14		04/13/2011	PAYDOWN		286,093	286,093	274,649	279,131		443		443		279,574		6,519	6,519	2,463	09/24/2014	4FE
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 36		05/25/2011	PAYDOWNS		33,297	33,297	20,977	21,449		11,848		11,848		33,297			0	473	05/25/2036	1Z*
349580 ZZ 6	FIG LLC FORTRESS L+400 10-07-15		06/30/2011	PAYDOWN		62,500	62,500	62,500	62,500				0		62,500			0	1,807	10/07/2015	2FE
361477 AA 0	GATX CORP SER 08-2 9.00 11-15-13 NC		05/15/2011	SINKING FUND PAYMENT		52,714	52,714	52,714	52,714				0		52,714			0	2,372	11/15/2013	2FE
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12-25-28		06/27/2011	PAYDOWNS		29,328	29,328	30,273	29,846		(518)		(518)		29,328			0	830	12/25/2028	2Z*
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 4-25-22		06/27/2011	PAYDOWNS		74,792	74,792	58,898	64,453		10,339		10,339		74,792			0	1,423	04/25/2033	1Z*
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 35RE		06/27/2011	PAYDOWNS		124,488	124,488	118,253	118,924		5,564		5,564		124,488			0	1,656	07/25/2035	1Z*
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		194,717	194,717	188,875	189,408		5,309		5,309		194,717			0	4,849	01/26/2037	1Z*
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		04/09/2011	SINKING FUND PAYMENT		10,439	10,439	10,585	10,584		(2)		(2)		10,582		(144)	(144)	223	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		05/09/2011	SINKING FUND PAYMENT		10,495	10,495	10,642	10,640		(1)		(1)		10,639		(144)	(144)	281	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		06/09/2011	SINKING FUND PAYMENT		10,551	10,551	10,699	10,697		(2)		(2)		10,695		(144)	(144)	339	10/09/2029	1FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		04/20/2011	SINKING FUND PAYMENT		6,961	6,961	6,691	6,727		10		10		6,737		224	224	155	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		05/20/2011	SINKING FUND PAYMENT		7,000	7,000	6,728	6,765		12		12		6,777		222	222	195	09/20/2016	3FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		06/20/2011	SINKING FUND PAYMENT		7,046	7,046	6,772	6,809		16		16		6,825		221	221	236	09/20/2016	3FE
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5-25-36		06/27/2011	PAYDOWNS		207,062	275,025	275,025	174,743		32,319		32,319		207,062			0	7,073	05/25/2036	1Z*
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1-15-29		06/15/2011	PAYDOWNS		49,250	49,250	50,773	49,250				0		49,250			0	1,448	01/15/2029	1Z*
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34 RE		06/27/2011	PAYDOWNS		87,635	87,635	87,197	87,263		372		372		87,635			0	1,829	09/25/2034	1Z*
404230 ZZ 0	HM LLC PR+2.00 01-15-10		04/12/2011	FINAL DISTRIBUTION		3,722,544	3,722,544	3,722,544	3,722,544				0		3,722,544			0	151,919	04/12/2011	2Z
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 0836		06/21/2011	PAYDOWNS		29,853	29,853	21,046	20,986		8,867		8,867		29,853			0	60	07/21/2036	1Z*
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 1135		06/20/2011	PAYDOWNS		90,229	90,229	63,387	64,580		25,649		25,649		90,229			0	213	11/19/2035	1Z*
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 0845		06/20/2011	PAYDOWNS		46,971	46,971	32,996	33,556		13,415		13,415		46,971			0	114	08/19/2045	1Z*
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 0946		06/20/2011	PAYDOWNS		28,189	28,189	20,015	20,490		7,699		7,699		28,189			0	55	09/19/2046	1Z*
428040 BZ 1	HERTZ CORP 8.875 01-01-14 C11@102 !		04/06/2011	PARTIAL CALL		67,465	66,000	66,000	66,000				0		66,000		1,465	1,465	4,474	01/01/2014	4FE
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11-25-36		06/27/2011	PAYDOWNS		5,876	5,876	3,407	986		4,890		4,890		5,876			0	138	11/25/2036	1Z*
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 2-25-37		06/27/2011	PAYDOWNS		54,880	54,880	37,729	15,190		39,690		39,690		54,880			0	84	02/25/2037	1Z*
440452 AD 2	HORMEL FOODS 6.625 06-01-11 NC		06/01/2011	REDEEMED		5,000,000	5,000,000	4,991,800	4,999,539		461		461		5,000,000			0	165,625	06/01/2011	1FE
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9-25-34		06/27/2011	PAYDOWNS		69,692	69,692	67,035	67,222		2,470		2,470		69,692			0	1,523	09/25/2034	1Z*
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 0435		06/27/2011	PAYDOWNS		110,777	110,777	93,054	94,222		16,555		16,555		110,777			0	401	04/25/2035	1Z*
45254N NT 0	IMM 2005-3 M1 MEZ FLT 8-25-35		06/27/2011	PAYDOWNS		63,217	63,217	32,873	18,810		44,407		44,407		63,217			0	212	08/25/2035	1Z*
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5-25-36		06/27/2011	PAYDOWNS		19,397	19,397	13,577	13,765		5,632		5,632		19,397			0	48	05/25/2036	1Z*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10-25-13		06/25/2011	PAYDOWNS		5,605	5,605	4,569	724		4,881		4,881		5,605			0	12	10/25/2013	6Z*
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.5 0635		06/27/2011	PAYDOWNS		68,934	68,934	40,671	40,089		28,845		28,845		68,934			0	1,580	06/25/2035	4Z*
45660N KZ 7	RAST 2002-A14J A10 SSNRNAS 5.75 0133		06/27/2011	PAYDOWNS		102,115	102,115	103,328	103,042		(927)		(927)		102,115			0	2,811	01/25/2033	1Z*
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 1-25-33		06/27/2011	PAYDOWNS		18,269	18,269	15,757	15,928		2,341		2,341		18,269			0	498	01/25/2033	1Z*
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 1034		06/27/2011	PAYDOWNS		67,175	67,175	55,084	55,465		11,710		11,710		67,175			0	810	10/25/2034	1Z*
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 0536		06/27/2011	PAYDOWNS		47,968	293,742	141,731	37,167		10,801		10,801		47,968			0	6,171	05/25/2036	5Z*
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6-25-39		06/28/2011	PAYDOWNS		107,705	107,705	81,856	17,341		90,364		90,364		107,705			0	177	06/25/2039	6Z*
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06-28-13		06/21/2011	PAYDOWNS		1,959,015	1,959,015	1,939,425			1,573		1,573		1,940,998		18,016	18,016	14,237	06/28/2013	3FE
46616M AA 8	HENDR 2010-3A A JGW SEQ 3.82 12-48		06/15/2011	PAYDOWNS		80,221	80,221	80,205	80,205		16		16		80,221			0	1,211	12/15/2048	1Z*
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7-15-41		06/15/2011	PAYDOWNS		35,415	35,415	32,173	33,385		2,030		2,030		35,415			0	661	07/15/2041	1Z*
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 07-19		06/15/2011	PAYDOWNS		434,101	434,101	371,699	379,685		54,416		54,416		434,101			0	1,194	07/15/2019	1Z*
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 1235		06/27/2011	PAYDOWNS		92,884	92,884	89,372	85,191		7,693		7,693		92,884			0	2,414	12/25/2035	2Z*
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 0336		06/27/2011	PAYDOWNS		38,102	38,102	38,281	27,428		10,674		10,674		38,102			0	495	03/25/2036	1Z*
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 1136		06/27/2011	PAYDOWNS		41,459	41,459	30,887	35,226		6,233		6,233		41,459			0	824	11/25/2036	1Z*
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 0536		06/27/2011	PAYDOWNS		130,534	130,534	66,293	25,052		105,482		105,482		130,534			0	266	05/25/2036	1Z*
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07-36		06/27/2011	PAYDOWNS		213,612	213,612	169,288			44,324		44,324		213,612			0	102	07/25/2036	1Z*
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		06/15/2011	PAYDOWNS		294,407	294,407	271,234	278,664		15,743		15,743		294,407			0	6,692	01/15/2049	1Z*
46630J AJ 8	JPMCC 2007-LDPX A1S SEQ 4.93 1-15-49		06/15/2011	PAYDOWNS		429,222	429,222	409,907	420,270		8,952		8,952		429,222			0	8,817	01/15/2049	1Z*
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 4-37		06/27/2011	PAYDOWNS		424,006	424,006	412,610	395,332		28,674		28,674		424,006			0	9,892	04/25/2037	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
46630V AP 7	JPMCC 2007-CB19 C SUB CSTR 2-12-49		04/29/2011	WELLS FARGO BROKERAGE		4,200,000	7,000,000	6,693,203	3,095,400				0		3,095,400		1,104,600	1,104,600	172,046	02/12/2049	2Z*
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		1,130,296	1,130,296	906,171	926,894		203,402		203,402		1,130,296			0	25,477	07/27/2037	1Z*
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 6-26-36RE		06/29/2011	PAYDOWNS		602,318	602,318	524,581	533,427		68,891		68,891		602,318			0	11,641	06/26/2036	1Z*
46632Y AC 8	JPMMT 2008-R3 2A1 SEQ 6.25 8-26-37RE		06/29/2011	PAYDOWNS		520,435	520,435	455,381	462,775		57,660		57,660		520,435			0	13,314	08/26/2037	1Z*
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		348,275	348,275	266,865	276,847		71,428		71,428		348,275			0	4,826	03/26/2037	1Z*
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 36RE		06/29/2011	PAYDOWNS		21,624	21,624	16,773	19,052		2,572		2,572		21,624			0	808	11/26/2036	1Z*
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		479,466	479,466	348,812	371,163		108,303		108,303		479,466			0	17,819	06/26/2037	1Z*
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 37 RE		06/28/2011	PAYDOWNS		270,566	270,566	252,639	254,795		15,771		15,771		270,566			0	5,510	01/26/2037	1Z*
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE		06/28/2011	PAYDOWNS		1,068,115	1,068,115	1,013,747	1,020,460		47,655		47,655		1,068,115			0	24,892	05/26/2037	1Z*
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 35 RE		06/28/2011	PAYDOWNS		258,650	258,650	239,898	242,156		16,494		16,494		258,650			0	3,001	04/26/2035	1Z*
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 37RE		06/29/2011	PAYDOWNS		107,439	107,439	108,513			(1,074)		(1,074)		107,439			0	2,073	02/27/2037	1Z*
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		947,905	947,905	880,071	890,424		57,481		57,481		947,905			0	13,133	03/27/2037	1Z*
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4-20-36 RE		06/22/2011	PAYDOWN		21,570	21,570	21,099	21,157		413		413		21,570			0	561	04/20/2036	1Z*
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12-35 RE		06/28/2011	PAYDOWNS		568,238	568,238	561,845	562,217		6,021		6,021		568,238			0	13,972	12/26/2035	1Z*
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR RE		06/28/2011	PAYDOWNS		248,670	248,670	266,699	266,155		(17,485)		(17,485)		248,670			0	5,861	03/26/2039	1Z*
472320 AA 8	JMAC 2008-R1 A SEQ SSNR CSTR 47 RE		06/27/2011	PAYDOWNS		189,047	189,047	173,117	173,604		15,443		15,443		189,047			0	7,270	06/25/2047	5Z*
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10-25-35RE		06/29/2011	PAYDOWNS		1,341,046	1,341,046	1,027,788	1,065,580		275,466		275,466		1,341,046			0	39,186	10/25/2035	1Z*
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 1-25-37RE		06/29/2011	PAYDOWNS		624,157	624,157	539,430	553,279		70,878		70,878		624,157			0	15,961	01/25/2037	1Z*
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 1-25-39RE		06/29/2011	PAYDOWNS		1,090,251	1,090,251	919,694	945,560		144,691		144,691		1,090,251			0	25,115	01/25/2039	1Z*
472321 AN 8	JMAC 2008-R2 2A4 RR MEZ CSTR 0137 RE		06/27/2011	PAYDOWNS			302,611	62,917	18,510		(18,510)		(18,510)					0	7,077	01/25/2037	2Z*
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 3-20-36RE		06/21/2011	PAYDOWNS		542,508	542,508	499,531	512,830		29,678		29,678		542,508			0	6,334	03/20/2036	1Z*
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06-25-36RE		06/28/2011	PAYDOWNS		321,135	321,135	307,989	315,228		5,907		5,907		321,135			0	5,178	06/25/2036	1Z*
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05-25-37RE		06/29/2011	PAYDOWNS		239,818	239,818	209,241	220,976		18,842		18,842		239,818			0	4,795	05/25/2037	1Z*
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 36RE		06/28/2011	PAYDOWNS		153,037	153,037	153,037	153,037				0		153,037			0	4,477	09/26/2036	1Z*
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 47RE		06/28/2011	PAYDOWNS		242,051	242,051	242,051	242,051				0		242,051			0	4,954	01/26/2047	1Z*
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 36RE		06/28/2011	PAYDOWNS		163,359	163,359	163,359	163,359				0		163,359			0	3,871	09/26/2036	1Z*
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 36RE		06/28/2011	PAYDOWNS		279,670	279,670	279,670	279,670				0		279,670			0	6,249	01/26/2036	1Z*
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		564,686	564,686	519,442	538,968		25,718		25,718		564,686			0	14,187	02/26/2037	1Z*
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 36RE		06/28/2011	PAYDOWNS		95,938	95,938	95,938	95,938				0		95,938			0	238	09/26/2036	1Z*
47232D BN 1	JMAC 2009-R5 7A6 SUB SSUP CSTR 36RE		06/27/2011	PAYDOWNS			51,512	3,017	386		(386)		(386)					0	121	09/26/2036	1Z*
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		330,876	330,876	330,876	330,876				0		330,876			0	9,074	07/26/2037	1Z*
47232D BU 5	JMAC 2009-R5 8A6 SUB SSUP CSTR 37RE		06/27/2011	PAYDOWNS			63,641	19,405	3,426		(3,426)		(3,426)					0	1,624	07/26/2037	1Z*
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		307,227	307,227	276,468	280,763		26,464		26,464		307,227			0	7,278	06/26/2037	1Z*
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 47RE		06/28/2011	PAYDOWNS		252,780	252,780	252,780	252,780				0		252,780			0	5,264	02/26/2047	1Z*
47232D CF 7	JMAC 2009-R5 10A6 SUB SSUP CSTR 47RE		06/27/2011	PAYDOWNS			124,742	15,802	7,545		(7,545)		(7,545)					0	2,609	02/26/2047	3Z*
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 36RE		06/23/2011	PAYDOWNS		139,342	139,342	139,342	139,342				0		139,342			0	2,823	05/21/2036	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)
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 36RE		06/26/2011	PAYDOWNS		585	585	585	585				0		585			0	15	12/26/2036	1Z*
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 47RE		04/26/2011	PAYDOWN		19,253	19,253	19,253	19,253				0		19,253			0	328	04/26/2047	1Z*
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		347,834	347,834	341,035	339,134		8,700		8,700		347,834			0	8,281	06/26/2037	1Z*
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		407,802	407,802	407,802	407,802				0		407,802			0	8,882	08/26/2037	1Z*
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		1,144,070	1,144,070	1,135,446	1,144,023		47		47		1,144,070			0	33,045	08/26/2037	1Z*
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 35RE		06/28/2011	PAYDOWNS		250,977	250,977	250,977	250,977				0		250,977			0	2,882	09/26/2035	1Z*
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		705,421	705,421	678,309	680,138		25,283		25,283		705,421			0	14,718	04/26/2037	1Z*
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		92,410	92,410	92,410	92,410				0		92,410			0	2,184	06/26/2037	1Z*
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		399,961	399,961	399,961	399,961				0		399,961			0	8,551	02/26/2037	1Z*
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR RE		06/29/2011	PAYDOWNS		832,590	832,590	832,590	821,236		11,354		11,354		832,590			0	15,557	05/26/2037	1Z*
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR RE		06/29/2011	PAYDOWNS		527,284	527,284	527,284	487,959		39,325		39,325		527,284			0	12,674	08/26/2037	1Z*
47232D EY 4	JMAC 2009-R5 22A5 SUB SSUP CSTR RE		06/27/2011	PAYDOWNS			72,571	14,019	6,938		(6,938)		(6,938)					0	1,941	08/26/2037	1Z*
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR RE		06/29/2011	PAYDOWNS		575,119	575,119	575,119	575,119				0		575,119			0	12,293	11/26/2036	1Z*
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 36RE		06/29/2011	PAYDOWNS		336,243	336,243	336,243	336,243				0		336,243			0	8,249	12/26/2036	1Z*
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.0 37RE		06/29/2011	PAYDOWNS		89,728	89,728	89,728	89,728				0		89,728			0	2,275	02/26/2037	1Z*
47232V AE 2	JMAC 2009-R4 1A5 SUB SSUP 6.0 37RE		06/27/2011	PAYDOWNS			25,309	4,831	127		(127)		(127)					0	738	02/26/2037	1Z*
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 37RE		06/29/2011	PAYDOWNS		98,454	98,454	96,442	98,454				0		98,454			0	2,393	02/26/2037	1Z*
47232V AK 8	JMAC 2009-R4 2A5 SUB SSUP 5.75 37RE		06/27/2011	PAYDOWNS			27,376	11,732	5,052		(5,052)		(5,052)					0	766	02/26/2037	6Z*
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.0 37RE		06/29/2011	PAYDOWNS		145,157	145,157	145,157	145,157				0		145,157			0	3,593	07/26/2037	1Z*
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.0 36RE		06/29/2011	PAYDOWNS		203,253	203,253	203,253	195,110		8,143		8,143		203,253			0	5,194	09/26/2036	1Z*
47232V AV 4	JMAC 2009-R4 4A5 SUB SSUP 6.0 36RE		06/27/2011	PAYDOWNS			84,564	11,411	9,646		(9,646)		(9,646)					0	2,294	09/26/2036	4Z*
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR RE		06/29/2011	PAYDOWNS		88,853	88,853	88,853	79,771		9,082		9,082		88,853			0	882	09/26/2035	1Z*
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 35RE		06/29/2011	PAYDOWNS		284,096	284,096	244,630	230,995		53,101		53,101		284,096			0	662	09/26/2035	1Z*
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.5 36RE		06/29/2011	PAYDOWNS		122,418	122,418	122,418	122,418				0		122,418			0	2,976	11/26/2036	1Z*
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR RE		06/29/2011	PAYDOWNS		1,249,968	1,249,968	1,249,968	1,249,968				0		1,249,968			0	27,547	11/26/2037	1Z*
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.0 36RE		06/26/2011	PAYDOWNS		64,267	64,267	64,267	64,267				0		64,267			0	1,645	07/26/2036	1Z*
47232V CE 0	JMAC 2009-R4 10A6 SUB SSUP 6.0 36RE		06/27/2011	PAYDOWNS			37,090	6,837	2,524		(2,524)		(2,524)					0	1,010	07/26/2036	1Z*
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 RE		06/29/2011	PAYDOWNS		58,990	58,990	58,990	58,990				0		58,990			0	1,493	04/26/2037	1Z*
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 36RE		06/29/2011	PAYDOWNS		544,581	544,581	536,987	539,718		4,863		4,863		544,581			0	13,262	05/26/2036	1Z*
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.5 36RE		06/29/2011	PAYDOWNS		198,520	198,520	194,731	193,839		4,681		4,681		198,520			0	5,222	11/26/2036	1Z*
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.0 36RE		06/29/2011	PAYDOWNS		396,706	396,706	377,475	383,185		13,521		13,521		396,706			0	10,906	04/26/2036	1Z*
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.0 36RE		06/29/2011	PAYDOWNS		163,813	163,813	163,813	163,813				0		163,813			0	4,118	04/26/2036	1Z*
47232V DV 1	JMAC 2009-R4 18A5 SUB SSUP 6.0 36RE		06/27/2011	PAYDOWN			3,889	784	233		(233)		(233)					0	117	04/26/2036	1Z*
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.0 36RE		06/29/2011	PAYDOWNS		54,553	54,553	54,553	54,553				0		54,553			0	1,421	07/26/2036	1Z*
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.0 36RE		06/29/2011	PAYDOWNS		226,228	226,228	226,228	226,228				0		226,228			0	5,425	03/26/2036	1Z*
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.0 37RE		06/29/2011	PAYDOWNS		98,306	98,306	99,890	98,306				0		98,306			0	2,301	03/26/2037	1Z*

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
47232V EH 1	JMAC 2009-R4 21A6 SUB SSUP 6.0 37RE		06/27/2011	PAYDOWNS			43,799	17,748	5,064		(5,064)		(5,064)					0	1,022	03/26/2037	1Z*
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 37RE		06/29/2011	PAYDOWNS		47,997	47,997	49,595	47,997				0		47,997			0	1,187	04/26/2037	1Z*
47232V EP 3	JMAC 2009-R4 22A6 SUB SSUP 5.75 37RE		06/27/2011	PAYDOWNS			32,842	10,524	3,189		(3,189)		(3,189)					0	759	04/26/2037	4Z*
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 36RE		06/29/2011	PAYDOWNS		168,441	168,441	168,441	168,441				0		168,441			0	3,952	01/26/2036	1Z*
47232V EV 0	JMAC 2009-R4 23A6 SUB SSUP 5.75 36RE		06/27/2011	PAYDOWNS			140,975	90,198	73,075		(73,075)		(73,075)					0	3,474	01/26/2036	3Z*
47232V EW 8	JMAC 2009-R4 24A1 SEQ SSNR 5.5 36RE		06/29/2011	PAYDOWNS		70,942	70,942	70,942	70,942				0		70,942			0	1,607	02/26/2036	1Z*
47232V FB 3	JMAC 2009-R4 24A6 SUB SSUP 5.5 36RE		06/27/2011	PAYDOWNS			53,667	7,468	5,380		(5,380)		(5,380)					0	1,149	02/26/2036	1Z*
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 36RE		06/29/2011	PAYDOWNS		434,083	434,083	434,083	434,083				0		434,083			0	9,224	01/26/2036	1Z*
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR RE		06/29/2011	PAYDOWNS		670,807	670,807	670,807	670,807				0		670,807			0	15,150	06/26/2036	1Z*
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT RE		06/29/2011	PAYDOWNS		211,909	211,909	211,909	211,909				0		211,909			0	905	01/26/2047	1Z*
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR RE		06/29/2011	PAYDOWNS		340,387	340,387	340,387	333,116		7,271		7,271		340,387			0	7,751	07/26/2037	1Z*
47232V GB 2	JMAC 2009-R4 31A1 SEQ SSNR 5.75 36RE		05/27/2011	PAYDOWNS		113,855	113,855	114,457	113,855				0		113,855			0	2,305	02/26/2036	1Z*
47232V GC 0	JMAC 2009-R4 31A2 SEQ SSUP 5.75 36RE		06/29/2011	PAYDOWNS		122,014	122,014	122,014	122,014				0		122,014			0	3,208	02/26/2036	1Z*
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.5 36RE		06/29/2011	PAYDOWNS		100,211	100,211	100,211	100,211				0		100,211			0	2,606	03/26/2036	1Z*
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		309,124	309,124	285,167	287,975		21,149		21,149		309,124			0	4,647	03/26/2037	1Z*
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 46 RE		06/26/2011	PAYDOWNS		33,371	33,371	30,829	30,959		2,412		2,412		33,371			0	743	08/26/2046	1Z*
47770# AB 1	JOBSON MEDICAL T/L L+500 12-01-11		06/30/2011	PAYDOWN		2,785	2,785	2,206	895		1,890		1,890		2,785			0	116	12/01/2011	6
48202T AD 3	JUNIPER 2000-1 A3 CBO 8.22 4-15-12		05/12/2011	PAYDOWN		322,878	322,878	322,878	322,878				0		322,878			0	13,270	04/15/2012	5Z*
493268 AY 2	KSLT 2000-B A2 ABS FLT 7-25-29		04/25/2011	PAYDOWN		43,548	43,548	35,274	43,548				0		43,548			0	133	07/25/2029	5Z*
49327H AE 5	KSLT 2006-A 2A2 ABS FLT 6-27-25		06/27/2011	PAYDOWN		142,027	142,027	102,260	121,882		20,145		20,145		142,027			0	274	06/27/2025	1Z*
515074 AA 0	LANDMARK LSG 6.20 10-01-22 C14A18		04/01/2011	SINKING FUND PAYMENT		233,658	233,658	237,207	236,947		(207)		(207)		236,740		(3,082)	(3,082)	7,243	10/01/2022	1
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7-26-24 RE		06/29/2011	PAYDOWNS		17,965	17,965	17,151	17,965				0		17,965			0		07/26/2024	1Z*
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12-25-35		06/27/2011	PAYDOWNS		381	381	277	278		103		103		381			0	9	12/25/2035	1Z*
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 092535		06/27/2011	PAYDOWNS		456,265	456,265	404,365	426,720		29,545		29,545		456,265			0	11,096	09/25/2035	1Z*
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 122535		06/27/2011	PAYDOWNS		213,283	213,283	156,230	156,120		57,163		57,163		213,283			0	459	12/25/2035	1Z*
525241 AL 9	LXS 2007-1 WF1 SEQ 7.0 1-25-37		06/27/2011	PAYDOWNS		125,190	125,190	81,374	69,922		55,268		55,268		125,190			0	2,839	01/25/2037	1Z*
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 07-47		06/27/2011	PAYDOWNS		1,562,790	1,562,790	1,351,946	1,377,295		185,495		185,495		1,562,790			0	33,500	07/25/2047	1Z*
531359 AA 5	LIBERTY TIRE REC 11.00 10-01-16 C13		04/06/2011	BANK OF AMER / ML		2,331,781	2,075,000	2,067,560	2,067,783		234		234		2,068,017		263,764	263,764	121,099	10/01/2016	4FE
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6-25-18		06/27/2011	PAYDOWNS		160,021	160,021	154,520	156,069		3,952		3,952		160,021			0	3,518	06/25/2018	1Z*
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7-25-33		06/27/2011	PAYDOWNS		100,064	100,064	101,658	100,627		(563)		(563)		100,064			0	2,170	07/25/2033	1Z*
5526E2 AB 5	MBNA AMERICA BANK 6.625 6-15-12 NC		06/28/2011	BANK OF AMER / ML		8,268,640	8,000,000	7,981,180	7,996,423		1,170		1,170		7,997,593		271,047	271,047	288,556	06/15/2012	1FE
552848 AA 1	MGIC INVT CORP 5.375 11-01-15 NC		04/29/2011	DIVID GR		3,753,311	4,030,000	3,903,458	2,586,701				0		2,586,701		1,166,610	1,166,610	107,103	11/01/2015	5FE
552953 AR 2	MGM MIRAGE 6.625 07-15-15 NC		04/29/2011	DIVID GR		2,406,250	2,500,000	2,534,375	2,518,448		(1,167)		(1,167)		2,517,281		(111,031)	(111,031)	130,660	07/15/2015	5FE
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 1136		06/27/2011	PAYDOWNS		17,947	17,947	14,448	10,845		7,102		7,102		17,947			0	439	11/25/2036	1Z*
57645T AA 5	MARM 2007-HF2 A1 SEQ FLT 09-37		06/27/2011	PAYDOWNS		339,551	339,551	259,332			80,219		80,219		339,551			0	489	09/25/2037	1Z*

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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)
589929 RJ 9	MLMI 1998-GN2 M1 MEZ 7.155 7-25-27		06/27/2011	PAYDOWNS		10,794	10,794	10,793	10,794				0		10,794			0	271	07/25/2027	1Z*
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7-25-27		06/27/2011	PAYDOWNS		23,258	23,258	23,256	23,258				0		23,258			0	611	07/25/2027	1Z*
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5-20-28		06/20/2011	PAYDOWNS		47,394	47,394	47,384	47,394				0		47,394			0	1,347	05/20/2028	1Z*
59023N AW 8	MLMI 2006-AF2 PO PO 10-25-36		06/27/2011	PAYDOWNS		60,151	60,151	36,090	33,244		26,907		26,907		60,151			0		10/25/2036	1Z*
595481 AA 0	MDST 2005-1 A SEQ 5.745 0140		06/15/2011	PAYDOWNS		28,936	28,936	27,779	27,830		1,106		1,106		28,936			0	683	01/15/2040	1Z*
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7-1-35		04/01/2011	PAYDOWN		85,333	85,333	84,943	85,089		244		244		85,333			0	3,132	07/01/2035	1Z*
59549P AA 6	MID-STATE TR 4A ABS 8.33 4-1-30		04/01/2011	PAYDOWN		193,837	193,837	195,441	194,499		(662)		(662)		193,837			0	8,073	04/01/2030	3Z*
59549W AA 1	MDST 11 A1 SEQ 4.864 07-15-38		06/15/2011	PAYDOWNS		42,144	42,144	42,143	42,144				0		42,144			0	861	07/15/2038	1Z*
59560W AA 5	MDST 2010-1 A SEQ 3.50 12-45		06/15/2011	PAYDOWNS		107,582	107,582	107,347	107,348		234		234		107,582			0	1,499	12/15/2045	1Z*
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7-25-17		06/27/2011	PAYDOWNS		669	669	685	672		(3)		(3)		669			0	15	07/25/2017	1Z*
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4-25-17		06/27/2011	PAYDOWNS		2,558	2,558	2,616	2,575		(17)		(17)		2,558			0	59	04/25/2017	1Z*
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 0636		06/27/2011	PAYDOWNS		102,033	102,033	79,203	54,462		47,571		47,571		102,033			0	1,966	06/25/2036	6Z*
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06-37		06/27/2011	PAYDOWNS		153,489	153,489	129,698			23,791		23,791		153,489			0	25	06/25/2037	2Z*
61758V AH 0	MSRR 2010-R2 3A SEQ 6.5 1037 RE		06/28/2011	PAYDOWNS		684,553	684,553	684,553	684,553				0		684,553			0	18,059	10/26/2037	1Z*
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 4.0 0137RE		06/27/2011	PAYDOWNS		811,132	811,132	811,132	811,132				0		811,132			0	11,967	01/26/2037	1Z*
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8-25-35		06/27/2011	PAYDOWNS		3,092	3,092	1,778	1,859		1,233		1,233		3,092			0	7	08/25/2035	1Z*
61915R AU 0	MHL 2005-5 A1 SEQ SSNR FLT 12-25-35		06/27/2011	PAYDOWNS		122,504	122,504	79,015	81,654		40,850		40,850		122,504			0	263	12/25/2035	1Z*
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04-37		06/27/2011	PAYDOWNS		325,506	325,506	246,571			78,935		78,935		325,506			0	132	04/25/2037	1Z*
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03-25-35		06/27/2011	PAYDOWNS		135,205	135,205	125,571	128,779		6,426		6,426		135,205			0	2,674	03/25/2035	1Z*
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04-25-36		06/27/2011	PAYDOWNS			35,302	12,533	8,114		(8,114)		(8,114)					0	860	04/25/2036	1Z*
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36		06/27/2011	PAYDOWNS		479,089	479,089	397,644			81,445		81,445		479,089			0	739	03/25/2036	1Z*
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11-28-23		06/01/2011	PAYDOWN		302,852	302,852	254,395	284,891		17,961		17,961		302,852			0	752	11/28/2023	1Z*
667294 AW 2	NORTHWEST AIRLINE 7.041 04-01-22 A19		04/01/2011	SINKING FUND PAYMENT		15,865	15,865	16,287	16,271		(6)		(6)		16,265		(400)	(400)	559	04/01/2022	1FE
667294 BE 1	NORTHWEST AIR 7.027 11-01-19 NC A18		05/01/2011	SINKING FUND PAYMENT		156,894	156,894	156,894	156,894				0		156,894			0	5,512	11/01/2019	2FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05-15-24		06/15/2011	PAYDOWNS		33,471	33,471	33,469	18,975		14,496		14,496		33,471			0	830	05/15/2024	1Z*
67178K AA 8	OAK RIDGE IND DEV 5.78 12-15-32AL24		06/15/2011	SINKING FUND PAYMENT		21,728	21,728	20,386	20,411		13		13		20,424		1,304	1,304	628	12/15/2032	1FE
674135 EM 6	OAK 1999-A M2 MEZ 7.69 4-15-29		06/15/2011	PAYDOWNS			72,548	72,066	6,469		(6,469)		(6,469)					0	1,846	04/15/2029	6Z*
68234K AC 4	ONCURE MEDICAL 11.75 05-15-17 C05-14		04/28/2011	IMPERIAL CAPITAL		2,080,000	2,000,000	1,965,220	1,967,332		1,135		1,135		1,968,467		111,533	111,533	109,667	05/15/2017	4FE
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12-35		06/27/2011	PAYDOWNS		199,643	199,643	172,191			27,452		27,452		199,643			0	37	12/25/2035	1Z*
70337U 10 0	PATRONS' IV 5.775 12-23-63 AL032316		06/23/2011	SINKING FUND PAYMENT		380,224	380,224	371,352	371,352				0		371,352		8,872	8,872	10,979	12/23/2063	1FE
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1-25-36		06/27/2011	PAYDOWNS		65,821	65,821	65,821	65,821				0		65,821			0	1,604	01/25/2036	3Z*
73932L AA 1	POWER RECEIVABLE 6.29 01-01-12 A1011		04/01/2011	SINKING FUND PAYMENT		156,354	156,354	156,308	156,347		1		1		156,348		5	5	4,917	01/01/2012	2FE
74913G AE 5	QWEST CORP 7.875 09-01-11 NC		06/16/2011	REDEEMED BY CALL		4,060,720	4,000,000	4,000,000	3,999,510		333		333		3,999,843		60,877	60,877	249,375	09/01/2011	2FE
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37		06/27/2011	PAYDOWNS		1,834,030	1,834,030	1,632,287			201,743		201,743		1,834,030			0	1,559	01/25/2037	3Z*
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR RE		06/28/2011	PAYDOWNS		65,382	65,382	70,530	70,301		(4,919)		(4,919)		65,382			0	3,238	09/26/2037	1Z*
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 RE		06/29/2011	PAYDOWNS		1,250,337	1,250,337	1,242,522	1,242,905		7,432		7,432		1,250,337			0	28,369	10/26/2037	1Z*

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										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)
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR RE		06/28/2011	PAYDOWNS		625,133	625,133	634,510	633,887		(8,754)		(8,754)		625,133			0	12,835	06/26/2037	1Z*
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR RE		06/28/2011	PAYDOWNS		946,886	946,886	965,824	964,359		(17,473)		(17,473)		946,886			0	24,254	03/26/2036	1Z*
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTRRE		06/28/2011	PAYDOWNS		611,487	611,487	577,855	583,074		28,413		28,413		611,487			0	13,560	08/26/2035	1Z*
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTRRE		06/28/2011	PAYDOWNS		316,178	316,178	305,113	306,111		10,067		10,067		316,178			0	6,934	10/25/2036	1Z*
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTRRE		06/28/2011	PAYDOWNS		416,233	416,233	411,050	411,522		4,711		4,711		416,233			0	9,975	06/25/2036	1Z*
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03-37		06/10/2011	PAYDOWNS		164,132	164,132	95,197			68,935		68,935		164,132			0	337	03/10/2037	1Z*
749574 AC 3	RFMSI 2006-SA2 2A1 SEQ CSTR SSNR 36		06/27/2011	PAYDOWNS		64,125	99,076	66,935	51,091		13,034		13,034		64,125			0	2,160	08/25/2036	1Z*
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR SSNR 37		06/27/2011	PAYDOWNS		176,495	221,543	117,417	69,079		107,416		107,416		176,495			0	4,956	02/25/2037	1Z*
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8-36		06/27/2011	PAYDOWN		88,436	88,436	69,422			19,014		19,014		88,436			0	27	08/25/2036	3Z*
755920 AF 2	ROCS-NSC 98-1 7.90 5-15-17 A10-22-14		05/15/2011	SINKING FUND PAYMENT		67,571	67,571	67,034	67,333		11		11		67,344		226	226	2,154	05/15/2017	2FE
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 09-37		06/27/2011	PAYDOWNS		10,445	10,445	7,521	7,534		2,911		2,911		10,445			0	244	09/25/2037	1Z*
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2-25-36		06/27/2011	PAYDOWNS		507,193	507,193	471,612	473,701		33,492		33,492		507,193			0	12,096	02/25/2036	1Z*
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7-25-34		06/27/2011	PAYDOWNS		132,500	132,500	123,656	92,237		40,263		40,263		132,500			0	2,705	07/25/2034	1Z*
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01-25-32		06/27/2011	PAYDOWNS		32,982	32,982	32,975	32,982				0		32,982			0	852	01/25/2032	2Z*
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 062533		06/27/2011	PAYDOWNS		13,512	13,512	13,504	13,507		5		5		13,512			0	273	06/25/2033	1Z*
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4-25-33		06/27/2011	PAYDOWNS		48,087	48,087	46,322	47,171		916		916		48,087			0	790	04/25/2033	1Z*
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4-25-33		06/27/2011	PAYDOWNS		48,087	48,087	46,322	47,171		916		916		48,087			0	790	04/25/2033	1Z*
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7-25-33		06/27/2011	PAYDOWNS		34,169	34,169	34,161	31,440		2,729		2,729		34,169			0	788	07/25/2033	3Z*
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3-25-34		06/27/2011	PAYDOWNS		379,593	379,593	342,055	352,173		27,420		27,420		379,593			0	6,811	03/25/2034	1Z*
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 2-25-35		06/27/2011	PAYDOWNS		145,303	145,303	110,430	96,400		48,903		48,903		145,303			0	1,645	02/25/2035	1Z*
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10-25-26		06/27/2011	PAYDOWNS		47,997	47,997	48,244	48,023		(26)		(26)		47,997			0	1,387	10/25/2026	1Z*
76110V SD 1	RFMS2 2005-HI3 A4 SEQ 5.49 9-25-35		06/27/2011	PAYDOWNS		539,787	539,787	539,727	539,787				0		539,787			0	12,033	09/25/2035	1Z*
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2-25-36		06/27/2011	PAYDOWNS			55,728	55,718	25,383		(25,383)		(25,383)					0	1,227	02/25/2036	1Z*
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11-25-31		06/27/2011	PAYDOWNS		66,207	66,207	56,690	57,043		9,164		9,164		66,207			0	1,070	11/25/2031	1Z*
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10-25-35		06/27/2011	PAYDOWNS		57,751	63,029	57,908	48,786		8,965		8,965		57,751			0	1,481	10/25/2035	1Z*
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2-25-36		06/27/2011	PAYDOWNS		14,437	25,359	23,486	20,341		(5,904)		(5,904)		14,437			0	560	02/25/2036	1Z*
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6-25-33		06/27/2011	PAYDOWNS		587,707	587,707	606,257	601,847		(14,140)		(14,140)		587,707			0	12,995	06/25/2033	1Z*
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3-25-33		06/27/2011	PAYDOWNS		334,203	334,203	341,932	340,104		(5,901)		(5,901)		334,203			0	8,597	03/25/2033	1Z*
76111X KX 0	RFMSI 2004-SR1 A2 SEQ 5.50 9-25-33RE		06/27/2011	PAYDOWNS		535,209	535,209	545,119	539,541		(4,332)		(4,332)		535,209			0	11,971	09/25/2033	1Z*
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10-25-32		06/27/2011	PAYDOWNS		95,823	95,823	87,079	87,081		8,742		8,742		95,823			0	1,874	10/25/2032	1Z*
76112B SH 4	RAAC 2005-SP1 1A8 PAC 5.0 9-25-34		06/27/2011	PAYDOWNS		602,386	602,386	569,067	585,129		17,257		17,257		602,386			0	10,352	09/25/2034	1Z*
76126C DE 9	CBBC-CCE 98-1 7.00 5-15-18 AL05-15		05/15/2011	SINKING FUND PAYMENT		251,076	251,076	255,617	253,464		(95)		(95)		253,369		(2,293)	(2,293)	8,317	05/15/2018	1Z
761520 ZZ 1	REVLON CONSUMER PROD TL L+250 111917		05/19/2011	CITIBANK, N.A.		1,002,500	1,000,000	995,000					0		995,000		7,500	7,500	1,319	11/19/2017	3FE
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 5-17-21		05/16/2011	PAYDOWN		73,306	73,306	73,221	73,255		51		51		73,306			0	1,913	05/17/2021	1Z*
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4-25-39		06/27/2011	PAYDOWNS		45,069	45,069	43,881	44,430		639		639		45,069			0	1,294	04/25/2039	1Z*
78444V AB 7	SLCLT 2010-B A2 ABS FLT 07-15-42		06/15/2011	PAYDOWNS		340,104	340,104	340,104	340,104				0		340,104			0	5,978	07/15/2042	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)
78445M AB 6	SLMA 2010-A 2A ABS FLT 05-44		06/15/2011	PAYDOWNS		259,799	259,799	259,799	259,799				0		259,799			0	3,726	05/16/2044	1Z*
795483 AG 1	SAL/BROS SER 1986-4 SEQ 10.25 4-1-16		06/27/2011	PAYDOWNS		5,061	5,061	5,003	5,061				0		5,061			0	220	04/01/2016	5Z
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05-37		06/27/2011	PAYDOWNS		95,135	95,135	68,259	68,317		26,818		26,818		95,135			0	142	05/25/2037	1Z*
827065 AB 9	SILICON VALLEY BK 6.05 06-01-17 NC		05/03/2011	CASH TENDER OFFER		4,499,200	4,000,000	4,499,405	3,983,140		516,060		516,060		4,499,200			0	102,178	06/01/2017	2FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41		06/21/2011	PAYDOWN		20,000	20,000	20,000					0		20,000			0	91	05/20/2041	3Z*
83611M HM 3	SVHE 2005-B M2 MEZ STP 5-25-35		06/27/2011	PAYDOWNS		127,682	127,682	69,746	55,430		72,252		72,252		127,682			0	3,333	05/25/2035	1Z*
843877 AF 8	SOUTHERN STATES 11.250 05-15-15 C13		05/04/2011	JEFFERIES & COMPANY		1,092,500	1,000,000	980,000	981,968		1,102		1,102		983,070		109,430	109,430	54,375	05/15/2015	4FE
863572 LV 3	SASC 1996-4 A SEQ CSTR 09-25-31		06/27/2011	PAYDOWNS		94,579	94,579	88,668	89,198		5,381		5,381		94,579			0	2,964	09/25/2031	1Z*
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02-25-36		06/27/2011	PAYDOWNS		504,755	504,755	454,279	456,702		48,053		48,053		504,755			0	11,507	02/25/2036	1Z*
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 35		06/27/2011	PAYDOWNS		787,562	787,562	551,292	566,700		220,862		220,862		787,562			0	1,850	08/25/2035	1Z*
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09352		06/27/2011	PAYDOWNS		315,862	315,862	244,004	240,399		75,463		75,463		315,862			0	7,408	09/25/2035	1Z*
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8-25-31		06/27/2011	PAYDOWNS		168,671	168,671	144,900	154,254		14,417		14,417		168,671			0	2,339	08/25/2031	1Z*
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07-25-31		06/27/2011	PAYDOWNS		85,591	85,591	85,912	85,661		(70)		(70)		85,591			0	2,612	07/25/2031	1Z*
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 2-25-32		06/27/2011	PAYDOWNS		142,202	142,202	95,784	98,837		43,365		43,365		142,202			0	2,000	02/25/2032	1Z*
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2-25-32		06/27/2011	PAYDOWNS		294,785	294,785	265,169	267,227		27,558		27,558		294,785			0	4,194	02/25/2032	1Z*
86358R YB 7	SASC 2002-AL1 APO PO 2-25-32		06/27/2011	PAYDOWNS		89,671	89,671	63,947	68,771		20,900		20,900		89,671			0		02/25/2032	1Z*
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4-25-31		06/27/2011	PAYDOWNS		162,485	162,485	141,685	142,612		19,873		19,873		162,485			0	2,250	04/25/2031	1Z*
86359A MG 5	SASC 2003-AL1 APO 4-25-31		06/27/2011	PAYDOWNS		66,625	66,625	46,926	52,610		14,015		14,015		66,625			0		04/25/2031	1Z*
86359A QS 5	SASC 2003-10 A SEQ 6.0 4-25-33		06/27/2011	PAYDOWNS		32,004	32,004	30,804	30,905		1,099		1,099		32,004			0	751	04/25/2033	1Z*
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1-25-31		06/27/2011	PAYDOWNS		425,730	425,730	333,714	338,842		86,888		86,888		425,730			0	5,867	01/25/2031	1Z*
86359A WT 6	SASC 2003-AL2 APO 0.0 1-25-31		06/27/2011	CASH DISTRIBUTION		138,782	305,308	237,378	64,658		74,124		74,124		138,782			0		01/25/2031	1Z*
86359A WT 6	SASC 2003-AL2 APO 0.0 1-25-31		06/27/2011	CASH DISTRIBUTION		202,247		202,247	202,247				0		202,247			0		01/25/2031	1Z*
86359B RB 9	SASC 2004-9XS 1A4A SEQ STP 5-25-34		06/27/2011	PAYDOWNS		64,088	64,088	53,994	55,990		8,098		8,098		64,088			0	1,312	05/25/2034	1Z*
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6-25-36		06/27/2011	PAYDOWNS		40,218	40,218	31,268	14,579		25,639		25,639		40,218			0	884	06/25/2036	1Z*
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 0945		06/27/2011	PAYDOWNS		131,853	131,853	91,638	93,751		38,102		38,102		131,853			0	315	09/25/2045	1Z*
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03-36		06/27/2011	PAYDOWNS		338,011	338,011	239,988			98,023		98,023		338,011			0	64	03/25/2036	1Z*
870537 AA 5	SWEETWATER INVES 5.875 05-15-14 A13		05/15/2011	SINKING FUND PAYMENT		163,706	163,706	163,706	163,706				0		163,706			0	4,809	05/15/2014	2
871928 AJ 6	IBM-TIERS 97 7.35 6-01-17 AL 111714		06/01/2011	SINKING FUND PAYMENT		387,107	387,107	392,539	390,115		(159)		(159)		389,956		(2,849)	(2,849)	14,226	06/01/2017	1FE
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		04/01/2011	SINKING FUND PAYMENT		3,280	3,280	3,280	3,280				0		3,280			0	73	09/15/2013	2FE
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		04/08/2011	SINKING FUND PAYMENT		3,427	3,427	3,427	3,427				0		3,427			0	76	09/15/2013	2FE
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		05/13/2011	SINKING FUND PAYMENT		115	115	115	115				0		115			0	3	09/15/2013	2FE
87203R AA 0	BAE SYTM ASST 6.664 9-15-13 A091513		06/15/2011	SINKING FUND PAYMENT		768,176	697,678	697,678	697,678				0		697,678		70,498	70,498	25,763	09/15/2013	2FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5-26		06/20/2011	PAYDOWN		75,000	75,000	75,000					0		75,000			0	269	05/20/2026	2Z*
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10-35		06/27/2011	PAYDOWNS		107,231	107,231	85,919	86,174		21,057		21,057		107,231			0	282	10/25/2035	1Z*
881561 LS 1	TMTS 2004-19HE M1 MEZ FLT 10-34		06/27/2011	PAYDOWNS		483,280	483,280	413,808	414,780		68,500		68,500		483,280			0	2,039	10/25/2034	1Z*
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8-36		06/27/2011	PAYDOWNS		89,349	89,349	86,669	86,784		2,565		2,565		89,349			0	1,902	08/25/2036	1Z*

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
881609 B@ 9	TESORO PET CORP PN 7.47/7.50 7-17-12		05/04/2011	PAYDOWN		3,000,000	3,000,000	2,547,140	2,884,407		115,593		115,593		3,000,000			0	104,375	07/17/2012	3
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09-43		06/27/2011	PAYDOWNS		199,270	199,270	168,382			30,888		30,888		199,270			0	392	09/25/2043	1Z*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39		06/16/2011	PAYDOWNS		155,327	155,327	155,327	155,327				0		155,327			0	4,344	11/16/2039	1Z*
89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40		06/16/2011	PAYDOWNS		43,652	43,652	43,652	43,652				0		43,652			0	945	10/16/2040	1Z*
90041N AA 9	TURNING STONE 9.125 09-15-14 C10@104		05/24/2011	CASH TENDER OFFER		1,048,130	1,000,000	997,500	997,818		201		201		998,019		50,111	50,111	63,115	09/15/2014	4FE
90210E AF 3	TEXAS COMP ELEC TL B2 L+350 10-10-14		04/07/2011	EXCHANGED		1,778,752	1,944,584	1,688,713	1,768,231		10,521		10,521		1,778,752			0	25,098	10/10/2014	4FE
90210E ZZ 2	TEXAS COMP NON-EXT TL L+350 10-10-14		04/07/2011	CONSENT FEE		9,723		9,723					0		9,723			0		10/10/2014	4FE
90210E ZZ 2	TEXAS COMP NON-EXT TL L+350 10-10-14		04/19/2011	PAYDOWN		70,239	70,239	63,898			53		53		63,951		6,288	6,288	73	10/10/2014	4FE
90262W AA 1	UBS PFD FDG TR II 7.247 C11		06/27/2011	REDEEMED BY CALL		500,000	500,000	534,750	534,750				0		534,750		(34,750)	(34,750)	18,118	01/01/9999	2FE
90263A AQ 3	UCFCM 1997-1 B1 MEZ 0.000 1-15-17		06/15/2011	PAYDOWNS			50,180	47,274					0					0		01/15/2017	6Z*
908594 AC 8	UNION TANK CAR CO 4.71 05-15-20 NC		05/15/2011	SINKING FUND PAYMENT		818,182	818,182	818,182	818,182				0		818,182			0	19,268	05/15/2020	1
91800K AB 2	UTILICORP CANADA 7.75 06-15-11 NC		06/15/2011	REDEEMED		1,500,000	1,500,000	1,430,000	1,486,299		13,701		13,701		1,500,000			0	58,125	06/15/2011	2FE
921796 FZ 6	VMF 1999-A 1A5 SEQ 6.555 03-07-23		06/07/2011	PAYDOWNS		177,831	177,831	182,666	177,831				0		177,831			0	4,719	03/07/2023	1Z*
92344R AA 0	VERIZON NEW ENGLAND 6.50 9-15-11 NC		04/27/2011	REDEEMED BY CALL		6,140,940	6,000,000	6,339,460	6,035,218		(15,949)		(15,949)		6,019,269		121,671	121,671	240,500	09/15/2011	1FE
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 0146		06/27/2011	PAYDOWNS		42,725	42,725	34,500	34,928		7,797		7,797		42,725			0	220	01/25/2046	1Z*
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		04/15/2011	SINKING FUND PAYMENT		22,740	22,740	22,640	22,740		(99)		(99)		22,641		99	99	227	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		05/15/2011	SINKING FUND PAYMENT		25,458	25,458	25,458	25,458				0		25,458			0	439	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		06/15/2011	SINKING FUND PAYMENT		24,336	24,336	24,229	24,336		(103)		(103)		24,233		103	103	411	11/15/2015	1FE
939333 AC 4	WASHINGTON MUTUAL 6.875 05-15-11 NC		05/15/2011	REDEEMED		1,000,000	1,000,000	1,178,703	1,010,602		(10,602)		(10,602)		1,000,000			0	34,375	05/15/2011	1FE
939335 T3 9	WAMMS 2002-MS3 2A2 SEQ 6.0 5-25-17		06/27/2011	PAYDOWNS		7,078	7,078	6,883	7,078				0		7,078			0	177	05/25/2017	1Z*
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3-25-18		06/27/2011	PAYDOWNS		91,230	91,230	88,949	90,302		928		928		91,230			0	1,848	03/25/2018	1Z*
939336 TX 1	WAMMS 2003-MS7 P PO 3-25-33		06/27/2011	PAYDOWNS		7,263	7,263	4,649	4,800		2,463		2,463		7,263			0		03/25/2033	1Z*
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 7-25-36		06/27/2011	PAYDOWNS		9,650	15,457	12,211	7,418		2,232		2,232		9,650			0	52	07/25/2036	1Z*
941034 AB 6	WASI 2006-HES1 M5 MEZ FLT 6-25-11		06/25/2011	PAYDOWN		3,000,000	3,000,000	2,167,500	1,200,000		1,800,000		1,800,000		3,000,000			0	15,755	06/25/2011	6Z*
94976Y 20 7	WELLS FARGO CAP VI F 7.00 9-1-31CC25		04/25/2011	REDEEMED BY CALL		1,625,000	1,625,000	1,663,600	1,583,845		79,755		79,755		1,663,600		(38,600)	(38,600)	45,500	09/01/2031	1FE
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 05-34		06/27/2011	PAYDOWNS		116,117	116,117	80,119	80,440		35,677		35,677		116,117			0	679	05/25/2034	1Z*
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7-25-37		06/27/2011	PAYDOWNS		168,157	168,157	181,190	138,045		30,112		30,112		168,157			0	26,398	07/25/2037	1Z*
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR		06/27/2011	PAYDOWNS		126,312	126,312	96,629	98,047		28,265		28,265		126,312			0	1,494	03/25/2036	1Z*
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03-36		06/27/2011	PAYDOWNS		25,735	25,735	25,156	25,183		552		552		25,735			0	588	03/25/2036	1Z*
94983Q AN 6	WFMBS 2006-3 APO PO 3-25-36		06/27/2011	PAYDOWNS		5,394	5,394	3,075	3,701		1,693		1,693		5,394			0		03/25/2036	1Z*
94986L AJ 3	WFMBS 2007-16 1APO PO 12-37		06/27/2011	PAYDOWNS		298,812	298,812	239,984	239,042		59,770		59,770		298,812			0		12/28/2037	1Z*
94986M AA 0	WFMBS 2007-AR10 1A1 SEQ SSNR CSTR		06/27/2011	PAYDOWNS		406,512	406,512	408,799	408,780		(2,268)		(2,268)		406,512			0	10,361	01/25/2038	1Z*
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9-25-33		06/27/2011	PAYDOWNS		95,609	95,609	88,678	89,320		6,289		6,289		95,609			0	2,163	09/25/2033	1Z*
961548 AS 3	WESTVACO CORP 7.50 06-15-27 A0419		06/15/2011	SINKING FUND PAYMENT		580,000	580,000	587,256	586,440		(94)		(94)		586,346		(6,346)	(6,346)	21,750	06/15/2027	3FE
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10-15-29		06/15/2011	PAYDOWNS		32,674	32,674	32,975			(1)		(1)		32,974		(300)	(300)	163	10/15/2029	1FE
986141 AA 7	YONKERS RACING 11.375 07-15-16 C13		05/18/2011	CONSENT FEE		11,325		11,325	11,325				0		11,325			0		07/15/2016	4FE

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)
986141 AA 7	YONKERS RACING 11.375 07-15-16 C13		05/19/2011	CITADEL SECURITIES		1,003,395	906,000	960,164	963,876		(3,736)		(3,736)		960,140		43,255	43,255	88,458	07/15/2016	4FE
98883* AA 4	NAYLOR PUBLISHING L+600 08-04-12		04/20/2011	EXCHANGED		4,524,594	4,547,331	4,524,594	4,538,449		1,567		1,567		4,540,016		(15,422)	(15,422)	93,712	08/04/2012	5
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12-31-12		04/25/2011	CONSENT FEE		22,737		22,737					0		22,737			0		12/31/2012	4Z
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12-31-12		06/30/2011	PAYDOWNS		203,791	203,791	201,754			39		39		201,793		1,999	1,999		12/31/2012	4Z
3899999.	Total - Bonds - Industrial & Miscellaneous					239,099,988	244,142,198	233,187,718	210,411,487	0	9,166,888	0	9,166,888	0	234,249,687	0	4,850,303	4,850,303	8,350,332	XXX	XXX
Bonds - Credit Tenant Loans																					
160841 AA 0	CHARLOTTE GATE 6.41 12-01-16 A14		04/01/2011	SINKING FUND PAYMENT		23,989	23,989	23,989	23,989				0		23,989			0	513	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12-01-16 A14		05/01/2011	SINKING FUND PAYMENT		24,117	24,117	24,117	24,117				0		24,117			0	644	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12-01-16 A14		06/01/2011	SINKING FUND PAYMENT		24,246	24,246	24,246	24,246				0		24,246			0	777	12/01/2016	1
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9-15-18		06/15/2011	PAYDOWNS		42,487	42,487	45,804	44,623		(75)		(75)		44,548		(2,061)	(2,061)	1,185	09/15/2018	1
23349* AA 0	DTE ENERGY CTL 7.40 11-15-16		06/15/2011	PAYDOWNS		175,372	175,372	193,688	186,589		(599)		(599)		185,990		(10,617)	(10,617)	5,411	11/15/2016	2
55277@ AA 6	WALGREEN CO-HALTOM CITY 6.69 2-15-19		06/15/2011	PAYDOWNS		26,845	26,845	28,941	28,227		(46)		(46)		28,181		(1,336)	(1,336)	748	02/15/2019	1
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12-15-18		06/15/2011	PAYDOWNS		36,226	36,226	39,054	38,074		(63)		(63)		38,011		(1,785)	(1,785)	1,011	12/15/2018	1
96928* AN 7	HD CTL WM BLAIR 2005K 5.107 1-15-36C		06/15/2011	PAYDOWNS		27,090	27,090	27,090	27,090				0		27,090			0	570	01/15/2036	2
96928* CN 5	WALGREEN-AURORA IN 6.66 09-15-31		06/15/2011	PAYDOWNS		19,128	19,128	19,128	19,128				0		19,128			0	531	09/15/2031	1
96928* CP 0	WALGREEN-PROVIDENCE RI 6.66 10-15-32		06/15/2011	PAYDOWNS		22,260	22,260	22,260	22,260				0		22,260			0	618	10/15/2032	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6-15-33		06/15/2011	PAYDOWNS		18,214	18,214	18,214	18,214				0		18,214			0	505	06/15/2033	1
96928* CR 6	WALGREEN-CHICAGO 6.66 05-15-34		06/15/2011	PAYDOWNS		22,302	22,302	22,302	22,302				0		22,302			0	619	05/15/2034	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10-15-33		06/15/2011	PAYDOWNS		14,879	14,879	14,879	14,879				0		14,879			0	413	10/15/2033	1
96928* CU 9	LOWES WM BLAIR PASS 5.90 02-15-29		06/15/2011	PAYDOWNS		98,039	98,039	98,963	98,935		(10)		(10)		98,925		(886)	(886)	2,412	02/15/2029	1
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1-15-35		06/15/2011	PAYDOWNS		36,353	36,353	36,720	36,714		(2)		(2)		36,712		(359)	(359)	939	01/15/2035	2
96928* CZ 8	CVS CAREMARK CTL 2010E 7.25 01-15-36		06/15/2011	PAYDOWNS		13,104	13,104	13,237	13,236		(1)		(1)		13,235		(132)	(132)	396	01/15/2036	2
96928* DB 0	HEWLETT-PACKARD CTL 5.00 12-15-17		06/15/2011	PAYDOWNS		236,000	236,000	238,223	238,094		(97)		(97)		237,997		(1,997)	(1,997)	4,920	12/15/2017	1
96928* DE 4	KOHL'S CORP CTL 5.80 01-25-29		06/25/2011	PAYDOWNS		145,789	145,789	147,145	147,123		(17)		(17)		147,106		(1,317)	(1,317)	3,525	01/25/2029	2
96928* DH 7	WAL-MART JOHNSON CTY NY 4.56 8-15-30		06/15/2011	PAYDOWNS		79,264	79,264	80,010	80,002		(6)		(6)		79,996		(730)	(730)	1,507	08/15/2030	1Z
4199999.	Total - Bonds - Credit Tenant Loans					1,085,704	1,085,704	1,118,010	1,107,842	0	(916)	0	(916)	0	1,106,926	0	(21,220)	(21,220)	27,244	XXX	XXX
8399997.	Total - Bonds - Part 4					246,660,663	251,700,250	240,980,667	218,313,800	0	8,860,163	0	8,860,163	0	241,845,275	0	4,815,392	4,815,392	8,554,123	XXX	XXX
8399999.	Total - Bonds					246,660,663	251,700,250	240,980,667	218,313,800	0	8,860,163	0	8,860,163	0	241,845,275	0	4,815,392	4,815,392	8,554,123	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					246,660,663	XXX	240,980,667	218,313,800	0	8,860,163	0	8,860,163	0	241,845,275	0	4,815,392	4,815,392	8,554,123	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	MERRILL LYNCH	07/09/2010	07/07/2011		1,954,980	1061	123,010			348,660	*#	348,660	125,086		(61,505)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/31/2010	08/11/2011		2,173,500	1091	82,147			352,131	*#	352,131	116,201		(41,074)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/13/2010	09/08/2011		2,138,486	1096	135,089			371,146	*#	371,146	152,398		(67,545)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	10/18/2010	10/13/2011		3,316,938	1176	165,826			338,111	*#	338,111	168,425		(82,913)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/12/2010	11/10/2011		2,572,500	1216	98,853			188,708	*#	188,708	89,001		(49,426)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/10/2010	12/08/2011		3,862,999	1225	181,648			281,770	*#	281,770	139,910		(90,824)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	01/14/2011	01/12/2012		1,851,888	1286		77,407		59,110	*#	59,110	13,956		(32,253)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	02/11/2011	02/09/2012		2,624,649	1320		98,447		52,944	*#	52,944	(12,687)		(32,816)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/14/2011	03/09/2012		2,853,654	1321		94,369		71,284	*#	71,284	507		(23,592)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/15/2011	04/13/2012		3,131,907	1,314		127,948		98,873	*#	98,873	(7,750)		(21,325)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/13/2011	05/11/2012		2,645,242	1,342		97,164		64,459	*#	64,459	(24,608)		(8,097)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	06/10/2011	06/09/2012		2,660,718	1,281		98,087		157,576	*#	157,576	59,489					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/07/2010	07/06/2011		18,850,278	1028	640,835			1,187,531	*#	1,187,531	493,574		(320,418)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/07/2010	07/06/2011		18,918,177	1028	742,514			1,399,902	*#	1,399,902	582,218		(371,257)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2010	07/06/2011		12,680,592	1028	475,371			925,655	*#	925,655	252,535		(237,686)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2010	07/20/2011		19,378,602	1083	604,352			1,207,027	*#	1,207,027	549,232		(302,176)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2010	07/20/2011		19,516,478	1083	697,274			1,419,051	*#	1,419,051	649,653		(348,637)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/21/2010	07/20/2011		14,051,490	1083	457,411			1,032,680	*#	1,032,680	332,191		(228,706)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/09/2010	08/06/2011		26,740,944	1122	783,651			1,510,039	*#	1,510,039	757,305		(391,826)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/09/2010	08/06/2011		26,713,761	1122	893,841			1,750,574	*#	1,750,574	880,594		(446,920)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/09/2010	08/06/2011		17,148,821	1122	532,212			1,208,764	*#	1,208,764	502,031		(266,106)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/23/2010	08/20/2011		19,334,646	1072	545,027			1,066,637	*#	1,066,637	463,135		(272,513)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/23/2010	08/20/2011		21,150,872	1072	693,523			1,381,606	*#	1,381,606	602,644		(346,762)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/23/2010	08/20/2011		16,218,563	1072	517,721			1,151,219	*#	1,151,219	357,980		(258,861)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/08/2010	09/06/2011		20,238,186	1105	582,129			1,104,498	*#	1,104,498	539,232		(291,064)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/08/2010	09/06/2011		23,498,299	1105	775,256			1,499,276	*#	1,499,276	731,759		(387,628)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	09/08/2010	09/06/2011		20,196,213	1105	627,366			1,463,555	*#	1,463,555	555,045		(313,683)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/22/2010	09/20/2011		23,652,973	1143	647,879			1,208,367	*#	1,208,367	624,251		(323,940)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/22/2010	09/20/2011		24,375,995	1143	780,102			1,474,813	*#	1,474,813	761,498		(390,051)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	09/22/2010	09/20/2011		18,535,255	1143	533,977			1,296,736	*#	1,296,736	627,273		(266,988)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011		29,814,926	1160	832,783			1,490,025	*#	1,490,025	788,060		(416,394)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011		33,660,023	1160	1,096,590			1,982,403	*#	1,982,403	1,048,049		(548,298)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	10/07/2010	10/06/2011		19,985,196	1160	574,589			1,367,546	*#	1,367,546	722,738		(287,292)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011		23,605,741	1178	667,397			1,122,383	*#	1,122,383	614,660		(333,696)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011		29,490,674	1178	990,223			1,684,534	*#	1,684,534	921,858		(495,114)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	10/21/2010	10/20/2011		15,809,819	1178	468,993			1,069,890	*#	1,069,890	637,161		(234,498)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011		44,259,100	1226	1,150,661			1,824,247	*#	1,824,247	1,067,495		(575,330)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011		37,320,899	1226	1,110,326			1,768,717	*#	1,768,717	1,034,842		(555,163)			1	A

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	11/09/2010	11/06/2011		29,604,232	1226	775,938			1,699,604	*#	1,699,604	1,132,276		(387,969)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	11/23/2010	11/20/2011		30,795,795	1200	780,079			1,312,258	*#	1,312,258	715,151		(390,040)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011		29,194,031	1200	843,897			1,433,784	*#	1,433,784	783,617		(421,949)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011		18,910,266	1200	473,021			1,186,757	*#	1,186,757	711,181		(236,510)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011		20,018,096	1223	530,599			745,693	*#	745,693	431,421		(265,300)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011		17,829,240	1223	541,822			764,575	*#	764,575	442,214		(270,911)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/07/2010	12/06/2011		18,309,292	1223	532,309			1,017,643	*#	1,017,643	677,785		(266,155)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/22/2010	12/20/2011		26,236,941	1247	716,157			914,220	*#	914,220	564,735		(358,079)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	12/22/2010	12/20/2011		24,079,206	1247	756,313			966,536	*#	966,536	594,411		(378,156)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/22/2010	12/20/2011		18,707,376	1247	530,583			824,867	*#	824,867	552,077		(265,292)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		22,495,451	1274		560,157		689,551	*#	689,551	362,793		(233,399)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/10/2011	01/06/2012		27,348,921	1274		785,354		964,411	*#	964,411	506,288		(327,231)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		15,138,889	1274		368,059		503,857	*#	503,857	289,156		(153,358)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	01/21/2011	01/20/2012		22,043,332	1280		576,970		663,824	*#	663,824	327,258		(240,404)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/21/2011	01/20/2012		24,340,205	1280		736,142		841,890	*#	841,890	412,474		(306,726)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	01/21/2011	01/20/2012		15,781,666	1280		423,800		472,324	*#	472,324	225,107		(176,583)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/08/2011	02/06/2012		27,518,624	1311		756,785		751,607	*#	751,607	247,084		(252,262)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012		33,314,038	1311		1,033,829		1,019,874	*#	1,019,874	330,655		(344,610)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012		22,820,830	1311		633,677		481,571	*#	481,571	59,120		(211,226)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		26,365,097	1343		651,761	651,761	608,031	*#	608,031	173,524		(217,254)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		28,891,966	1343		801,999	801,999	742,420	*#	742,420	207,754		(267,333)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		18,663,001	1343		421,478	421,478	211,663	*#	211,663	(69,322)		(140,493)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		30,620,365	1321		851,525	851,525	798,693	*#	798,693	160,049		(212,881)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		35,845,193	1321		1,141,992	1,141,992	1,067,381	*#	1,067,381	210,884		(285,495)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	03/08/2011	03/06/2012		21,260,537	1321		602,662	602,662	431,769	*#	431,769	(20,227)		(150,666)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	03/22/2011	03/20/2012		29,051,984	1279		851,885	851,885	914,009	*#	914,009	275,095		(212,971)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	03/22/2011	03/20/2012		36,735,846	1279		1,240,600	1,240,600	1,327,147	*#	1,327,147	396,697		(310,150)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	03/22/2011	03/20/2012		22,011,604	1279		685,878	685,878	709,806	*#	709,806	195,398		(171,470)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012		42,636,097	1,336		1,218,229	1,218,229	1,095,921	*#	1,095,921	80,730		(203,038)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	04/07/2011	04/06/2012		47,721,458	1,336		1,515,392	1,515,392	1,358,400	*#	1,358,400	95,573		(252,565)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012		24,223,388	1,336		655,309	655,309	449,247	*#	449,247	(96,844)		(109,218)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		34,338,494	1,330		1,000,967	1,000,967	903,958	*#	903,958	69,819		(166,828)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/21/2011	04/20/2012		41,868,033	1,330		1,365,535	1,365,535	1,231,086	*#	1,231,086	93,140		(227,589)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		20,296,565	1,330		568,760	568,760	415,444	*#	415,444	(58,523)		(94,793)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/09/2011	05/06/2012		49,335,806	1,340		1,500,100	1,500,100	1,305,554	*#	1,305,554	(69,538)		(125,008)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/09/2011	05/06/2012		54,522,818	1,340		1,831,124	1,831,124	1,590,954	*#	1,590,954	(87,576)		(152,594)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/09/2011	05/06/2012		25,251,585	1,340		742,549	742,549	496,011	*#	496,011	(184,659)		(61,879)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/23/2011	05/20/2012		42,473,827	1,333		1,174,245	1,174,245	1,159,288	*#	1,159,288	82,897		(97,854)			1	A

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	CREDIT SUISSE	05/23/2011	05/20/2012		46,060,352	1,333		1,396,731	1,396,731	1,381,869	*#	1,381,869	101,532		(116,394)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/23/2011	05/20/2012		21,015,651	1,333		514,803	514,803	458,805	*#	458,805	(13,098)		(42,900)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/07/2011	06/06/2012		25,844,349	1,286		749,307	749,307	815,241	*#	815,241	65,934					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	06/07/2011	06/06/2012		84,540,052	1,286		2,742,916	2,742,916	2,999,462	*#	2,999,462	256,546					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	06/07/2011	06/06/2012		26,191,046	1,286		790,922	790,922	903,432	*#	903,432	112,510					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	06/21/2011	06/20/2012		47,463,212	1,278		1,413,471	1,413,471	1,514,787	*#	1,514,787	101,316					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	06/21/2011	06/20/2012		39,128,423	1,278		1,320,442	1,320,442	1,417,946	*#	1,417,946	97,504					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/21/2011	06/20/2012		24,114,771	1,278		775,115	775,115	847,632	*#	847,632	72,517					1	A
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										25,689,294	34,993,892	28,525,697	82,393,249	XXX	82,393,249	29,531,376	0	(18,827,910)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										25,689,294	34,993,892	28,525,697	82,393,249	XXX	82,393,249	29,531,376	0	(18,827,910)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										25,689,294	34,993,892	28,525,697	82,393,249	XXX	82,393,249	29,531,376	0	(18,827,910)	0	0	XXX	XXX
0429999. Total-Purchased Options										25,689,294	34,993,892	28,525,697	82,393,249	XXX	82,393,249	29,531,376	0	(18,827,910)	0	0	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	GOLDMAN SACHS	12/10/2008	12/10/2015		100,000,000	0.06015	2,380,000			3,716,888	*#	3,716,888	(464,265)					1	B
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	JP MORGAN	12/16/2008	12/16/2015		100,000,000	0.0585	1,970,000			4,103,319	*#	4,103,319	(423,165)					1	B
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	JP MORGAN	11/17/2009	11/19/2012		100,000,000	0.065	2,760,000			346,595	*#	346,595	(599,941)					1	B
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	GOLDMAN SACHS	11/18/2009	11/21/2012		100,000,000	0.065	2,730,000			390,995	*#	390,995	(726,444)					1	B
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	GOLDMAN SACHS	12/10/2009	12/10/2013		100,000,000	0.0695	3,400,000			1,023,499	*#	1,023,499	(689,453)					1	B
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	BARCLAYS	12/28/2009	12/30/2013		100,000,000	0.0735	3,120,000			878,313	*#	878,313	(364,819)					1	B
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	GOLDMAN SACHS	02/24/2010	02/24/2014		100,000,000	0.072	2,260,000			1,043,437	*#	1,043,437	(618,164)					1	B
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	GOLDMAN SACHS	09/01/2010	09/01/2014		100,000,000	0.0453	2,840,000			4,424,691	*#	4,424,691	(1,566,631)					1	B
PAYER SWAPTIONS 2-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	JP MORGAN	03/11/2012	03/11/2013		100,000,000	.0525		2,800,000		1,762,400	*#	1,762,400	(1,037,600)					1	B
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	JP MORGAN	03/11/2012	03/11/2014		100,000,000	.0525		4,460,000		3,494,563	*#	3,494,563	(965,437)					1	B

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)
0919999. Total-Swaps-Hedging Other-Interest Rate										21,460,000	7,260,000	0	21,184,700	XXX	21,184,700	(7,455,919)	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other										21,460,000	7,260,000	0	21,184,700	XXX	21,184,700	(7,455,919)	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate										21,460,000	7,260,000	0	21,184,700	XXX	21,184,700	(7,455,919)	0	0	0	0	XXX	XXX
1209999. Total-Swaps										21,460,000	7,260,000	0	21,184,700	XXX	21,184,700	(7,455,919)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										47,149,294	42,253,892	28,525,697	103,577,949	XXX	103,577,949	22,075,457	0	(18,827,910)	0	0	XXX	XXX
1449999. TOTAL										47,149,294	42,253,892	28,525,697	103,577,949	XXX	103,577,949	22,075,457	0	(18,827,910)	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
B	Reduces the bond portfolio duration by .1 years.

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		11,774,314		11,774,314	11,774,314		11,774,314		0
BARCLAYS	Y	N		11,713,151		11,713,151	11,713,151		11,713,151		0
BNP PARIBAS NEW YORK	Y	N		18,021,249		18,021,249	18,021,249		18,021,249		0
CREDIT SUISSE	Y	N		8,345,157		8,345,157	8,345,157		8,345,157		0
GOLDMAN SACHS	Y	N		10,599,510		10,599,510	10,599,510		10,599,510		0
J.P. MORGAN CHASE	Y	N		40,645,702		40,645,702	40,645,702		40,645,702		0
WELLS FARGO	Y	N		2,478,866		2,478,866	2,478,866		2,478,866		0
0299999. Total NAIC 1 Designation			0	103,577,949	0	103,577,949	103,577,949	0	103,577,949	0	0
0899999. Totals			0	103,577,949	0	103,577,949	103,577,949	0	103,577,949	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
AM South	Birmingham, AL					(93,805)	(93,805)	(93,805)	XXX
Bank of New York	New York, NY		0.010	134		450,549	16,404	148,036	XXX
Bank One	Austin, TX					(136,726)	(293,562)	(18,584)	XXX
Charleston Harbor	Charleston, SC		VAR			267,105	202,665	144,038	XXX
Community Bank of the Bay	Oakland, CA		0.750	183		100,000	100,000	100,000	XXX
Skipjack Cove	Georgetown, MD		VAR			228,735	330,355	264,457	XXX
Sailfish Marina	Palm Beach Shores, FL		VAR			615,102	556,327	356,493	XXX
PNC Bank	Pittsburgh, PA					(2,732,824)	21,579,054	24,782,172	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					48,561	217,664	147,763	XXX
Bay Bridge Marina	Stevensville, MD					165,762	188,882	360,862	XXX
Mountain View Grand	Whitefield, NH					104,712	141,097	190,506	XXX
U.S. Bank	Rapid City, SD					3,590	3,590	3,590	XXX
Tropical Storage	Miami, FL					88,433	86,041	83,843	XXX
Huntington Bank	Columbus, OH					15,662	14,302	12,942	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH					87,600	87,600	253,421	XXX
Fifth Third Bank	Toledo, OH		0.210				943,290	943,290	XXX
0199999. Total Open Depositories		XXX	XXX	317	0	(787,543)	24,079,904	27,679,024	XXX
0399999. Total Cash on Deposit		XXX	XXX	317	0	(787,543)	24,079,904	27,679,024	XXX
0599999. Total Cash		XXX	XXX	317	0	(787,543)	24,079,904	27,679,024	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE