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QUARTERLY STATEMENT

As of June 30, 2011

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

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

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423….. Cincinnati ..... OH ..... 45201- 542 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gafri.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

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

OTHER

Adrienne Susan Kessling	Senior Vice President	John Paul Gruber	Senior Vice President
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me

This ______ day of ______ 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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,776,965,053		1,776,965,053	1,708,119,790
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	10,213,840		10,213,840	9,345,708
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....742,269), cash equivalents ($..........0) and short-term investments ($.....34,111,337)	34,853,606		34,853,606	15,549,377
6. Contract loans (including $..........0 premium notes)	58,431,842		58,431,842	59,116,102
7. Derivatives	9,716,049		9,716,049	10,291,926
8. Other invested assets			0	
9. Receivables for securities	3,338,262		3,338,262	242,607
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,893,518,652	0	1,893,518,652	1,802,665,510
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	20,717,240		20,717,240	20,446,940
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	75,026	75,026	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	74,043		74,043	
18.2 Net deferred tax asset	1,225,904	813,808	412,096	794,644
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	45,923
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	478,752	58,894	419,858	325,324
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,916,089,617	947,728	1,915,141,889	1,824,278,342
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	624,099,663		624,099,663	615,750,111
28. Total (Lines 26 and 27)	2,540,189,280	947,728	2,539,241,552	2,440,028,453

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable for marketing reallowance	209,340		209,340	174,016
2502. Accrued contractual fee income	210,518		210,518	151,309
2503. Accounts receivable	58,894	58,894	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	478,752	58,894	419,858	325,324

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....1,720,465,246 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	1,720,465,246	1,653,226,858
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	29,829,352	30,156,335
4. Contract claims:		
4.1 Life	4,551,545	4,646,281
4.2 Accident and health		
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including $..........0 accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
9.4 Interest Maintenance Reserve	1,233,204	41,281
10. Commissions to agents due or accrued - life and annuity contracts $.....220,280, accident and health $..........0 and deposit-type contract funds $..........0	220,280	36,344
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	184,502	172,424
13. Transfers to Separate Accounts due or accrued (net) (including $.....(11,132,705) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(11,132,705)	(11,203,727)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	455,434	425,778
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		2,204,415
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by company as agent or trustee	(41,948)	35,232
18. Amounts held for agents' account, including $.....223,100 agents' credit balances	223,100	266,960
19. Remittances and items not allocated	1,352,310	280,100
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		2,247
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,938,587	1,822,413
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,301,785	
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	14,627,953	
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	156,465	153,262
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,765,365,110	1,682,266,202
27. From Separate Accounts statement	624,099,663	615,750,111
28. Total liabilities (Lines 26 and 27)	2,389,464,773	2,298,016,313
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	324,994	544,237
32. Surplus notes		
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(24,598,215)	(32,582,097)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	147,276,779	139,512,140
38. Totals of Lines 29, 30 and 37	149,776,779	142,012,140
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,539,241,552	2,440,028,453

DETAILS OF WRITE-INS

2501. Unclaimed property	156,465	153,262
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	156,465	153,262
3101. SSAP 10R election 10.e	324,994	544,237
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	324,994	544,237
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	145,015,517	182,097,696	351,284,939
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	57,370,967	51,955,635	107,090,301
4. Amortization of Interest Maintenance Reserve (IMR)	376,304	117,449	477,443
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,253,485	3,784,245	7,733,446
8.2 Charges and fees for deposit-type contracts	507,365	446,235	995,470
8.3 Aggregate write-ins for miscellaneous income	1,234,346	1,019,824	2,106,065
9. Totals (Lines 1 to 8.3)	208,757,984	239,421,083	469,687,664
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	9,091,956	12,041,131	20,237,680
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	106,479,772	91,935,926	185,991,865
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	5,094,112	5,414,906	10,659,336
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	67,238,388	95,345,329	192,862,347
20. Totals (Lines 10 to 19)	187,904,228	204,737,292	409,751,229
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	9,671,173	13,531,323	24,742,593
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	8,648,224	11,763,152	22,064,204
24. Insurance taxes, licenses and fees, excluding federal income taxes	485,091	305,365	1,422,733
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(13,405,349)	1,501,530	(7,073,831)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	193,303,367	231,838,662	450,906,928
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	15,454,617	7,582,421	18,780,735
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	15,454,617	7,582,421	18,780,735
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,734,014	(621,362)	962,616
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	11,720,603	8,203,783	17,818,119
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....81,098 (excluding taxes of $.....844,430 transferred to the IMR)	(4,264,268)	(2,585,577)	(4,259,856)
35. Net income (Line 33 plus Line 34)	7,456,335	5,618,206	13,558,263
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	142,012,140	129,595,667	129,595,667
37. Net income (Line 35)	7,456,335	5,618,206	13,558,263
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....447,409	(169,675)	(4,225,462)	2,218,376
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	148,175	(2,043,433)	(5,179,297)
41. Change in nonadmitted assets	665,221	748,680	2,797,648
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(116,174)	33,711	(512,430)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(219,243)	(283,895)	(466,087)
54. Net change in capital and surplus (Lines 37 through 53)	7,764,639	(152,194)	12,416,473
55. Capital and surplus as of statement date (Lines 36 + 54)	149,776,779	129,443,473	142,012,140

DETAILS OF WRITE-INS

08.301. Marketing reallowance	677,462	586,788	1,211,031
08.302. Contractual annual maintenance and surrender charge fees	275,813	299,323	561,642
08.303. Contractual rider fee income	280,996	127,365	326,977
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	75	6,348	6,415
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,234,346	1,019,824	2,106,065
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301. SSAP 10R election 10.e.- Nonadmitted deferred tax asset	(219,243)	(283,895)	(466,087)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(219,243)	(283,895)	(466,087)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	145,015,517	182,097,696	351,284,939
2.	Net investment income	57,156,331	49,068,015	102,102,223
3.	Miscellaneous income	5,393,298	4,805,259	9,835,306
4.	Total (Lines 1 through 3)	207,565,146	235,970,970	463,222,468
5.	Benefit and loss related payments	115,749,567	102,167,504	205,722,476
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(13,476,371)	1,034,833	(7,321,278)
7.	Commissions, expenses paid and aggregate write-ins for deductions	18,578,819	25,862,596	49,379,216
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....925,528 tax on capital gains (losses)	6,938,000	(2,530,000)	(3,513,713)
10.	Total (Lines 5 through 9)	127,790,015	126,534,933	244,266,701
11.	Net cash from operations (Line 4 minus Line 10)	79,775,131	109,436,037	218,955,767
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	92,655,215	93,379,951	172,379,528
	12.2 Stocks		235,209	1,652,996
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	92,655,215	93,615,160	174,032,524
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	159,653,129	234,384,680	467,912,382
	13.2 Stocks			36,372
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	(7,844,233)	3,263,366	6,702,077
	13.7 Total investments acquired (Lines 13.1 to 13.6)	151,808,896	237,648,046	474,650,831
14.	Net increase (decrease) in contract loans and premium notes	(684,259)	1,469,345	4,133,529
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(58,469,422)	(145,502,231)	(304,751,836)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,830,626)	(5,390,898)	(10,281,523)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	2,829,145	881,163	(391,414)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(2,001,481)	(4,509,735)	(10,672,937)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	19,304,229	(40,575,929)	(96,469,007)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	15,549,377	112,018,384	112,018,384
	19.2 End of period (Line 18 plus Line 19.1)	34,853,606	71,442,455	15,549,377

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

20.0001	Exchanges	2,172,000	1,989,900	1,989,900
20.0002	Securities acquired from liquidation distributions			36,372
20.0003	Securities acquired in paid in kind interest payment	94,312		64,246

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	128,405,803	163,610,763	311,009,101
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	16,609,714	18,486,933	40,275,837
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	145,015,517	182,097,696	351,284,939
12. Deposit-type contracts	370,004	329,358	579,769
13. Total	145,385,521	182,427,054	351,864,708

DETAILS OF WRITE-INS

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

STATEMENT AS OF **June 30, 2011** OF THE **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

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

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

B, C - No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A, B, C - No significant change.

D. Loan-Backed Securities

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

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

STATEMENT AS OF **June 30, 2011** OF THE **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

NOTES TO FINANCIAL STATEMENTS

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value	Date Reported
05948KZF9	$1,715,712	$1,460,372	$26,072	$1,689,640	$1,663,254	3/31/11
05949CGW0	969,010	944,680	24,330	944,680	925,000	3/31/11
05953YAH4	415,582	345,635	7,677	407,905	369,360	3/31/11
12641PAQ7	350,520	341,040	9,480	341,040	176,400	3/31/11
12641PAR5	75,775	28,800	46,975	28,800	136,800	3/31/11
12641PBB9	36,938	22,438	14,500	22,438	44,100	3/31/11
12641PBQ6	69,647	63,321	6,326	63,321	34,400	3/31/11
12641PBR4	23,650	10,000	13,650	10,000	39,000	3/31/11
12641QAG7	32,952	21,582	11,370	21,582	11,500	3/31/11
12641QAH5	14,875	10,000	4,875	10,000	10,000	3/31/11
12641QAS1	32,533	8,940	23,593	8,940	49,350	3/31/11
12641QCS9	98,028	92,775	5,253	92,775	51,079	3/31/11
12641QCZ3	71,497	57,191	14,306	57,191	48,301	3/31/11
12641QDH2	1,234,185	1,157,429	76,756	1,157,429	824,336	3/31/11
12641QEB4	202,582	146,782	55,800	146,782	183,600	3/31/11
12641QEN8	206,620	105,446	101,174	105,446	43,200	3/31/11
12667GAC7	1,041,213	1,030,049	11,164	1,030,049	996,822	3/31/11
45254NNT0	181,215	177,027	4,188	177,027	158,338	3/31/11
45660LPK9	280,263	265,061	15,202	265,061	208,115	3/31/11
46627MEC7	1,890,276	1,850,960	39,316	1,850,960	1,626,299	3/31/11
47232DAL6	86,829	53,574	33,255	53,574	101,742	3/31/11
47232DBK7	98,681	29,928	68,753	29,928	96,028	3/31/11
47232DBL5	12,698	5,323	7,375	5,323	60,711	3/31/11
47232DFJ6	797,907	771,988	25,919	771,988	645,981	3/31/11
47232VCP5	211,626	172,890	38,736	172,890	174,853	3/31/11
47232VCT7	34,095	18,238	15,857	18,238	43,643	3/31/11
47232VDE9	95,235	85,580	9,655	85,580	50,093	3/31/11
47232VDQ2	139,252	83,040	56,212	83,040	196,881	3/31/11
47232VEH1	20,164	8,807	11,357	8,807	50,457	3/31/11
47232VEV0	350,017	332,000	18,017	332,000	228,288	3/31/11
47232VFA5	159,586	150,151	9,435	150,151	86,081	3/31/11
47232VFB3	13,579	6,715	6,864	6,715	30,614	3/31/11
47232VFV9	528,110	493,616	34,494	493,616	388,687	3/31/11
57643MLZ5	957,240	925,680	27,240	930,000	930,000	3/31/11
65538PAA6	574,712	549,775	24,937	549,775	468,830	3/31/11
761118KH0	1,021,558	984,059	14,131	1,007,427	1,007,427	3/31/11
761118UQ9	523,145	511,340	11,805	511,340	453,580	3/31/11
02660LAA8	437,609	415,749	21,860	415,749	298,319	6/30/11
05948KZF9	1,650,531	1,577,236	66,719	1,583,812	1,583,812	6/30/11
05949CGW0	944,542	913,150	13,793	930,749	930,749	6/30/11
05951FAB0	466,447	415,716	50,731	415,716	373,874	6/30/11
05951UAC5	57,751	48,898	8,853	48,898	41,278	6/30/11
05953YAH4	372,866	331,380	41,486	331,380	315,347	6/30/11
12641PAF1	94,714	55,980	38,734	55,980	55,500	6/30/11
12641PAG9	28,823	9,600	19,223	9,600	37,200	6/30/11
12641PAH7	20,840	6,000	14,840	6,000	31,200	6/30/11
12641PAQ7	341,199	190,707	150,492	190,707	167,400	6/30/11
12641PBA1	80,000	61,525	18,475	61,525	43,600	6/30/11
12641PBB9	22,422	5,400	17,022	5,400	40,050	6/30/11
12641PBP8	120,000	102,235	17,765	102,235	60,000	6/30/11
12641PBQ6	63,301	32,000	31,301	32,000	34,400	6/30/11
12641PCE2	78,569	2,401	76,168	2,401	39,000	6/30/11
12641QAF9	100,000	87,164	12,836	87,164	24,750	6/30/11
12641QAR3	180,000	96,129	83,871	96,129	50,400	6/30/11
12641QAY8	115,686	71,140	44,546	71,140	27,000	6/30/11
12641QBX9	207,179	179,120	28,059	179,120	72,000	6/30/11
12641QCJ9	249,730	229,775	19,955	229,775	176,563	6/30/11
12641QCS9	92,555	77,394	15,161	77,394	52,356	6/30/11
12641QCY6	67,085	53,527	13,558	53,527	30,188	6/30/11
12641QCZ3	56,955	37,568	19,387	37,568	46,960	6/30/11
12641QDH2	1,152,411	1,017,753	134,658	1,017,753	794,630	6/30/11
12641QDW9	85,834	49,193	36,641	49,193	25,201	6/30/11
12641QEB4	150,041	37,421	112,620	37,421	167,025	6/30/11
12641QEM0	238,078	203,910	34,168	203,910	67,500	6/30/11

STATEMENT AS OF **June 30, 2011** OF THE **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

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
12641QEN8	$102,531	$37,800	$64,731	$37,800	$40,500	6/30/11
12641QEP3	48,646	24,000	24,646	24,000	15,000	6/30/11
12641QEX6	50,147	19,920	30,227	19,920	14,400	6/30/11
12641QEY4	14,831	6,000	8,831	6,000	25,200	6/30/11
12667GAC7	991,255	954,696	23,958	967,297	967,297	6/30/11
16163CAG7	2,449,552	1,895,883	54,451	2,395,101	2,395,101	6/30/11
1729733L1	2,987,122	2,959,620	27,502	2,959,620	2,913,750	6/30/11
225458QM3	2,006,014	1,971,840	9,139	1,996,875	1,996,875	6/30/11
23245GAB7	1,308,391	1,171,783	136,608	1,171,783	943,755	6/30/11
45254NNT0	169,876	120,829	6,634	163,242	163,242	6/30/11
45660LPK9	250,221	192,834	57,387	192,834	184,729	6/30/11
46627MEC7	1,847,121	1,719,620	127,501	1,719,620	1,601,600	6/30/11
472320AA8	4,913,803	4,338,887	331,706	4,582,097	4,582,097	6/30/11
472321AD0	57,794	20,267	9,782	48,012	48,012	6/30/11
472321AH1	21,087	11,561	6,683	14,404	14,404	6/30/11
472321AK4	155,784	56,890	21,384	134,400	134,400	6/30/11
472321AL2	40,425	25,561	14,864	25,561	20,400	6/30/11
472321AN8	15,617	9,016	5,050	10,567	10,567	6/30/11
47232DAH5	121,507	108,015	13,492	108,015	76,239	6/30/11
47232DAJ1	121,507	85,055	36,452	85,055	55,579	6/30/11
47232DAK8	90,367	60,753	29,614	60,753	44,542	6/30/11
47232DAR3	275,878	116,437	159,441	116,437	367,367	6/30/11
47232DBB7	186,167	131,179	54,988	131,179	163,581	6/30/11
47232DBJ0	473,800	449,511	24,289	449,511	334,602	6/30/11
47232DBK7	31,310	6,654	24,656	6,654	95,017	6/30/11
47232DCX8	130,374	117,122	13,252	117,122	150,244	6/30/11
47232DCY6	48,362	23,160	25,202	23,160	71,878	6/30/11
47232DFJ6	772,701	764,168	8,533	764,168	641,817	6/30/11
47232VAJ1	105,015	68,324	36,691	68,324	99,638	6/30/11
47232VAK8	94,278	46,256	48,022	46,256	145,001	6/30/11
47232VCN0	300,000	249,150	50,850	249,150	139,132	6/30/11
47232VCP5	168,338	90,000	78,338	90,000	173,208	6/30/11
47232VCS9	81,995	57,584	24,411	57,584	51,391	6/30/11
47232VDD1	200,000	176,000	24,000	176,000	95,888	6/30/11
47232VDE9	84,273	22,000	62,273	22,000	48,802	6/30/11
47232VDP4	1,050,000	997,500	52,500	997,500	880,912	6/30/11
47232VDQ2	81,548	67,110	14,438	67,110	194,002	6/30/11
47232VDT6	22,771	5,536	17,235	5,536	27,381	6/30/11
47232VDU3	10,357	1,986	8,371	1,986	23,292	6/30/11
47232VDV1	10,419	3,881	6,538	3,881	54,542	6/30/11
47232VEA6	436,618	402,939	33,679	402,939	329,137	6/30/11
47232VEG3	55,967	35,039	20,928	35,039	20,352	6/30/11
47232VEV0	328,740	250,100	78,640	250,100	213,271	6/30/11
47232VFA5	149,904	110,042	39,862	110,042	82,310	6/30/11
61758VAQ0	892,256	700,146	53,154	839,102	839,102	6/30/11
65538PAA6	534,771	478,558	56,213	478,558	444,379	6/30/11
74928DAV7	1,103,936	639,121	11,950	1,091,986	1,091,986	6/30/11
761118UQ9	497,793	460,977	36,816	460,977	397,211	6/30/11
93934NAR6	246,386	211,639	8,287	238,099	238,099	6/30/11
Total			$4,183,170			

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$87,127,275	$(2,630,771)	$45,423,897	$(9,800,495)

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.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

STATEMENT AS OF **June 30, 2011** OF THE **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

NOTES TO FINANCIAL STATEMENTS

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

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

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

C. The Company has no wash sales.

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

No significant change.

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

No significant change.

STATEMENT AS OF **June 30, 2011** OF THE **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

1. Fair Value Measurements at Reporting Date

The Company has categorized its June 30, 2011 assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item 4 below for a discussion of each of these three levels.

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	362,508	-	362,508
Commercial mortgage-backed securities	-	-	-	-
All other bonds	-	188	-	188
Total bonds	-	362,696	-	362,696
Non-affiliated common stock	10,213,840	-	-	10,213,840
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	9,716,049	-	9,716,049
Variable annuity assets (separate accounts) (a)	-	624,099,663	-	624,099,663
Total assets accounted for at fair value	$ 10,213,840	$634,178,408	$ -	$ 644,392,248

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

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

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities at June 30, 2011.

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

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

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

STATEMENT AS OF **June 30, 2011** OF THE **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

NOTES TO FINANCIAL STATEMENTS

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2006.......................

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 1/25/2008.........................

6.4 By what department or departments?
State of Ohio, Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Great American Advisors	Cincinnati, Ohio	NO	NO	NO	NO	YES

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		397,489			397,489	
2. Alaska AK	L		116,769			116,769	
3. Arizona AZ	L		1,861,235			1,861,235	
4. Arkansas AR	L		289,322			289,322	
5. California CA	L		31,730,590			31,730,590	96,171
6. Colorado CO	L		370,748			370,748	
7. Connecticut CT	L		2,069,771			2,069,771	
8. Delaware DE	L		278,449			278,449	
9. District of Columbia DC	L		125,392			125,392	
10. Florida FL	L		10,128,259			10,128,259	
11. Georgia GA	L		1,279,661			1,279,661	
12. Hawaii HI	L		1,088,570			1,088,570	
13. Idaho ID	L		441,953			441,953	
14. Illinois IL	L		3,212,858			3,212,858	
15. Indiana IN	L		2,485,731			2,485,731	25,122
16. Iowa IA	L		2,125,956			2,125,956	
17. Kansas KS	L		288,608			288,608	
18. Kentucky KY	L		1,334,636			1,334,636	
19. Louisiana LA	L		676,755			676,755	
20. Maine ME	L		835,529			835,529	
21. Maryland MD	L		726,012			726,012	
22. Massachusetts MA	L		4,144,111			4,144,111	
23. Michigan MI	L		7,185,493			7,185,493	
24. Minnesota MN	L		2,172,532			2,172,532	61,783
25. Mississippi MS	L		183,714			183,714	
26. Missouri MO	L		254,972			254,972	
27. Montana MT	L		380,964			380,964	21,595
28. Nebraska NE	L		193,010			193,010	
29. Nevada NV	L		2,600,002			2,600,002	
30. New Hampshire NH	L		401,626			401,626	
31. New Jersey NJ	L		5,563,577			5,563,577	50,656
32. New Mexico NM	L		335,583			335,583	
33. New York NY	N		40,926			40,926	
34. North Carolina NC	L		6,832,061			6,832,061	22,372
35. North Dakota ND	L		431,894			431,894	
36. Ohio OH	L		12,643,106			12,643,106	25,122
37. Oklahoma OK	L		471,489			471,489	
38. Oregon OR	L		125,017			125,017	
39. Pennsylvania PA	L		3,801,797			3,801,797	
40. Rhode Island RI	L		1,335,367			1,335,367	24,857
41. South Carolina SC	L		710,398			710,398	
42. South Dakota SD	L		149,941			149,941	
43. Tennessee TN	L		2,071,768			2,071,768	
44. Texas TX	L		22,795,085			22,795,085	
45. Utah UT	L		3,864,903			3,864,903	
46. Vermont VT	N		37,993			37,993	
47. Virginia VA	L		938,180			938,180	
48. Washington WA	L		2,883,066			2,883,066	
49. West Virginia WV	L		73,691			73,691	
50. Wisconsin WI	L		292,172			292,172	42,326
51. Wyoming WY	L		231,086			231,086	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N					0	
58. Aggregate Other Alien OT	XXX	0	5,700	0	0	5,700	0
59. Subtotal	(a) 49	0	145,015,517	0	0	145,015,517	370,004
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	145,015,517	0	0	145,015,517	370,004
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	145,015,517	0	0	145,015,517	370,004
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	145,015,517	0	0	145,015,517	370,004
DETAILS OF WRITE-INS							
5801. Other Foreign	XXX		5,700			5,700	
5802.	XXX					0	
5803.	XXX					0	
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	0	5,700	0	0	5,700	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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

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

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

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

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

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

Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	75	6,348	6,415
08.397. Summary of remaining write-ins for Line 8.3	75	6,348	6,415

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,717,465,498	1,416,109,302
2. Cost of bonds and stocks acquired	159,653,128	467,948,754
3. Accrual of discount	4,325,249	8,326,839
4. Unrealized valuation increase (decrease)	1,278,273	2,796,654
5. Total gain (loss) on disposals	2,412,657	5,270,642
6. Deduct consideration for bonds and stocks disposed of	92,655,215	174,032,524
7. Deduct amortization of premium	1,117,527	1,746,965
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	4,183,170	7,207,203
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,787,178,893	1,717,465,498
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,787,178,893	1,717,465,498

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,293,697,135	125,864,017	111,851,089	(1,048,659)	1,293,697,135	1,306,661,404		1,230,394,818
2. Class 2 (a)	424,455,857	26,712,082	7,112,320	3,008,571	424,455,857	447,064,190		434,330,981
3. Class 3 (a)	40,148,120	2,000,000	3,833,326	(2,650,265)	40,148,120	35,664,529		41,254,049
4. Class 4 (a)	11,476,357	4,413,320	1,190,389	(508,805)	11,476,357	14,190,483		12,390,301
5. Class 5 (a)	7,579,966		76,448	(406,096)	7,579,966	7,097,422		7,676,936
6. Class 6 (a)	569,036		107,705	(62,969)	569,036	398,362		663,592
7. Total Bonds	1,777,926,471	158,989,419	124,171,277	(1,668,223)	1,777,926,471	1,811,076,390	0	1,726,710,677
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,777,926,471	158,989,419	124,171,277	(1,668,223)	1,777,926,471	1,811,076,390	0	1,726,710,677

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....34,111,337; 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	34,111,337	XXX	34,111,337	3,982	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,590,887	114,343,237
2. Cost of short-term investments acquired	185,114,560	316,051,002
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	169,594,110	411,803,352
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	34,111,337	18,590,887
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	34,111,337	18,590,887

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	10,291,926
2.	Cost paid/(consideration received) on additions	3,688,066
3.	Unrealized valuation increase (decrease)	(824,422)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(3,439,521)
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)	9,716,049
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	9,716,049

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

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	9,716,049	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		9,716,049
4.	Part D, Column 5	9,716,049	
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	9,716,049	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		9,716,049
10.	Part D, Column 8	9,716,049	
11.	Part D, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
373384 TL 0	GA ST SER D QSCB 3.88 07-01-22 NC		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									
399262 HD 9	GROSSMONT CA SCH 5.479 08-01-25 C21		05/13/2011	STONE AND YOUNGBERG		2,000,000	2,000,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					2,000,000	2,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
00038A AB 9	ABB TREASURY USA 4.00 06-15-21 NC		06/14/2011	DEUTSCHE MORGAN GRENFELL		1,968,120	2,000,000		1FE
00206R AX 0	AT&T INC 4.45 05-15-21 NC		04/26/2011	BANK OF AMER / ML		999,250	1,000,000		1FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08-36		05/13/2011	RBS SECURITIES/GREENWICH		1,413,320	1,612,918	332	4Z*
038222 AF 2	APPLIED MATERIAL 4.30 06-15-21 NC		06/01/2011	J. P. MORGAN SECURITIES		1,995,780	2,000,000		1FE
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.0 RE		04/20/2011	BARCLAYS AMERICA		1,798,265	1,897,905	7,908	1Z*
066836 AA 5	BAPTIST HEALTH 4.59 08-15-21 NC		05/09/2011	BANK OF AMER / ML		2,000,000	2,000,000		1FE
12639C AG 2	CSMC 2009-RR4 A4B SEQ 5.695 09-40 RE		06/16/2011	RBS SECURITIES/GREENWICH		985,625	1,000,000	3,164	1Z*
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 0240RE		04/06/2011	RBS SECURITIES/GREENWICH		1,577,930	1,500,000	2,243	1Z*
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06-47		05/03/2011	RBS SECURITIES/GREENWICH		1,670,000	2,000,000	209	1Z*
133131 AS 1	CAMDEN PROP TRST 4.875 06-15-23 NC		05/31/2011	DEUTSCHE MORGAN GRENFELL		1,977,560	2,000,000		2FE
13342B AE 5	CAMERON INTERNATIONAL 4.50 06-01-21		05/25/2011	J. P. MORGAN SECURITIES		1,983,020	2,000,000		2FE
141781 AY 0	CARGILL INC 4.307 5-14-2021 NC		05/16/2011	EXCHANGED		1,073,000	1,073,000		1FE
141781 AY 0	CARGILL INC 4.307 5-14-2021 NC		05/25/2011	EXCHANGED		1,099,000	1,099,000	1,183	1FE
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36		05/12/2011	GOLDMAN SACHS & CO		1,608,486	1,949,680	468	1Z*
149123 BV 2	CATERPILLAR INC 3.90 05-27-21 NC		05/24/2011	BARCLAYS AMERICA		1,990,660	2,000,000		1FE
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37		04/12/2011	J. P. MORGAN SECURITIES		889,357	933,708	2,275	1Z*
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 0437 RE		04/07/2011	CITIGROUP		2,875,357	2,875,357	5,359	1Z*
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46		05/27/2011	GOLDMAN SACHS & CO		2,502,235	3,791,265	290	1Z*
26884T AD 4	ERAC USA FINANCE 4.50 08-16-21 NC !		05/09/2011	BARCLAYS AMERICA		1,990,720	2,000,000		2FE
361438 AB 0	GAMCO INVESTORS 5.875 06-01-21 NC		05/25/2011	CITIGROUP		2,000,000	2,000,000		2FE
36246M AK 5	GTP ACQUISITION 4.347 06-15-16 NC		06/29/2011	MORGAN STANLEY & CO		2,000,000	2,000,000		1FE
364760 AK 4	GAP INC/THE 5.95 04-12-21 NC		04/07/2011	GOLDMAN SACHS & CO		1,993,000	2,000,000		2FE
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC		05/25/2011	J. P. MORGAN SECURITIES		1,995,980	2,000,000		1FE
431116 AB 8	HIGHMARK INC 4.75 05-15-21 NC		05/03/2011	BANK OF AMER / ML		995,960	1,000,000		2FE
449505 AA 4	IFM US COLONIAL PIPE 6.45 05-1-21C21		04/14/2011	RBS SECURITIES/GREENWICH		1,998,900	2,000,000		2FE
449786 AP 7	ING BANK NV 5.00 06-09-21 NC	R	06/01/2011	DEUTSCHE MORGAN GRENFELL		1,992,220	2,000,000		1FE
46616P AA 1	HENDR 2011-1A A SEQ 4.7 10-56		06/08/2011	UBS WARBURG		1,999,478	2,000,000		1Z*
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07-36		05/11/2011	RBS SECURITIES/GREENWICH		1,517,815	1,915,224	439	1Z*
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12-65=		06/17/2011	JEFFERIES & COMPANY		1,865,000	2,000,000	308	1Z*
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12-40 RE		03/30/2011	PRIOR PERIOD ADJUSTMENT		1,521			2FE
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06-37		05/12/2011	RBS SECURITIES/GREENWICH		860,871	1,018,782	182	2Z*
637417 AD 8	NATL RETAIL PPTY 5.50 07-15-21 C21		06/28/2011	BANK OF AMER / ML		2,957,310	3,000,000		2FE
709631 AD 7	PENTAIR INC 5.00 05-15-21 C21		05/02/2011	J. P. MORGAN SECURITIES		1,996,080	2,000,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		04/26/2011	CAPITALIZED INTEREST		4,848	10,099		1Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		06/01/2011	CAPITALIZED INTEREST		4,845	10,094		1Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		06/26/2011	CAPITALIZED INTEREST		4,829	10,112		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		04/26/2011	CAPITALIZED INTEREST		9,574	14,493		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		06/01/2011	CAPITALIZED INTEREST		9,649	14,565		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		06/26/2011	CAPITALIZED INTEREST		9,680	14,638		1Z*
74928H AB 2	RBSCF 2010-RR3 CSCB SEQ SSUP 5.467RE		06/16/2011	RBS SECURITIES/GREENWICH		2,005,156	2,000,000	6,074	1Z*
74928H BM 7	RBSCF 2010-RR3 WBTB SEQ CSTR 02-51RE		03/08/2011	PRIOR PERIOD ADJUSTMENT				77	1Z*
760759 AM 2	REPUBLIC SERVICE 4.75 05-15-23 NC		05/02/2011	BANK OF AMER / ML		1,994,720	2,000,000		2FE
83368R AA 0	SOCIETE GENERALE 5.20 04-15-21 NC	R	04/11/2011	BANK OF AMER / ML		1,997,240	2,000,000		1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41		05/12/2011	BARCLAYS AMERICA		2,000,000	2,000,000		3Z*
848239 AA 7	SPENCER SP HLDG 11.00 05-01-17 C14		04/11/2011	WELLS FARGO BROKERAGE		1,000,000	1,000,000		4FE
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03-36		05/18/2011	GOLDMAN SACHS & CO		2,219,388	3,125,899	906	1Z*
872162 AH 5	TAL 2011-2A A ABS 4.31 5-26		05/10/2011	WELLS FARGO BROKERAGE		2,000,000	2,000,000		2Z*
883145 AJ 3	TMCL 2011-1A A ABS 4.7 06-26	R	06/17/2011	WELLS FARGO BROKERAGE		2,000,000	2,000,000		1Z*
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07-41		06/29/2011	CS FIRST BOSTON CORP		1,000,000	1,000,000		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		1,979,780	2,000,000		2FE
92276M AW 5	VENTAS REALTY LP 4.75 06-01-21 NC		05/10/2011	BARCLAYS AMERICA		1,982,640	2,000,000		2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					77,794,169	81,866,739	31,418	XXX
8399997.	Total - Bonds - Part 3					85,594,169	89,666,739	31,418	XXX
8399999.	Total - Bonds					85,594,169	89,666,739	31,418	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					85,594,169	XXX	31,418	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5-01-31		06/27/2011	PAYDOWNS		631	631	631	631				0		631			0	16	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.50 1-1-35		06/27/2011	PAYDOWNS		16,876	16,876	17,154	17,090		(214)		(214)		16,876			0	403	01/01/2035	1
649085 AA 5	NEW VALLEY GEN II 5.572 05-01-20 A16		05/01/2011	SINKING FUND PAYMENT		112,536	112,536	116,392	115,028		(69)		(69)		114,959		(2,422)	(2,422)	3,135	05/01/2020	1FE
83162C FF 5	SBA SER 94-20D 7.70 4-1-14 AL 04-04		04/01/2011	PAYDOWN		857	857	852	857				0		857			0	33	04/01/2014	1
0599999.	Total - Bonds - U.S. Government					130,900	130,900	135,029	133,606	0	(283)	0	(283)	0	133,323	0	(2,422)	(2,422)	3,587	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11-01-27		05/01/2011	PARTIAL CALL		200,000	200,000	204,000			(44)		(44)		203,956		(3,956)	(3,956)	6,420	11/01/2027	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					200,000	200,000	204,000	0	0	(44)	0	(44)	0	203,956	0	(3,956)	(3,956)	6,420	XXX	XXX
Bonds - Industrial and Miscellaneous																					
002447 AA 8	AWAS AVIATION 7.00 10-15-16 C13A15	R	04/15/2011	SINKING FUND PAYMENT		48,000	48,000	48,000	48,000				0		48,000			0	1,680	10/15/2016	3FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08-36		06/27/2011	PAYDOWNS		57,646	57,646	50,512			7,134		7,134		57,646			0	6	08/25/2036	4Z*
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40		06/20/2011	PAYDOWNS		5,910	5,910	5,910	5,910				0		5,910			0	135	12/20/2040	1Z*
00703P AB 0	ARMT 2006-2A 2A12 SEQ SSUP CSTR 36RE		06/27/2011	PAYDOWNS		117,598	117,598	97,607	100,313		17,285		17,285		117,598			0	2,358	05/25/2036	1Z*
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10-46		06/27/2011	PAYDOWNS		10,731	10,731	8,050	8,193		2,538		2,538		10,731			0	20	10/25/2046	1Z*
03523T BD 9	ANHEUSER BUSCH 7.20 01-15-14NC!RE611		06/20/2011	REDEEMED BY CALL		3,434,220	3,000,000	2,999,100	2,999,417		82		82		2,999,499		434,721	434,721	201,000	01/15/2014	2FE
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13 A0712		04/15/2011	SINKING FUND PAYMENT		116,055	116,055	115,292	115,868		21		21		115,889		165	165	4,280	04/15/2013	3FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		131,774	131,774	120,738	122,968		8,806		8,806		131,774			0	2,941	04/26/2037	1Z*
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 35RE		06/29/2011	PAYDOWNS		120,032	120,032	117,330	117,520		2,512		2,512		120,032			0	2,500	06/26/2035	1Z*
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 36RE		06/28/2011	PAYDOWNS		600,866	600,866	564,813	568,712		32,154		32,154		600,866			0	14,798	11/21/2036	1Z*
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.0 37RE		03/27/2011	PRIOR PERIOD ADJUSTMENT.		(51,536)	(51,536)	(50,118)	(51,196)		(340)		(340)		(51,536)			0	(733)	06/27/2037	1Z*
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.0 37RE		06/27/2011	PAYDOWNS		127,580	127,580	124,072	124,333		3,247		3,247		127,580			0	3,271	06/27/2037	1Z*
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.5 RE		06/29/2011	PAYDOWNS		16,243	16,243	15,999	16,012		231		231		16,243			0	364	03/26/2036	1Z*
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR RE		06/28/2011	PAYDOWNS		161,649	161,649	160,437	161,269		380		380		161,649			0	3,929	12/26/2036	1Z*
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.0 RE		06/28/2011	PAYDOWNS		29,778	29,778	28,215			1,563		1,563		29,778			0	223	10/26/2035	1Z*
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5-25-35		06/27/2011	PAYDOWNS		53,381	53,381	43,305	41,724		11,657		11,657		53,381			0	139	05/25/2035	1Z*
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 35		06/27/2011	PAYDOWNS		83,599	83,599	73,880	77,521		6,078		6,078		83,599			0	1,002	11/25/2035	1Z*
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1-25-37		06/27/2011	PAYDOWNS		12,809	24,572	23,344	19,255		(6,446)		(6,446)		12,809			0	609	01/25/2037	1Z*
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10-25-36		06/27/2011	PAYDOWNS		1,563	2,580	2,450	2,252		(689)		(689)		1,563			0	62	10/25/2036	4Z*
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 5-25-37		06/27/2011	PAYDOWNS		36,769	38,776	33,928	33,855		2,914		2,914		36,769			0	834	05/25/2037	1Z*
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37 RE		06/28/2011	PAYDOWNS		398,191	398,191	398,191	398,191				0		398,191			0	9,439	09/26/2037	1Z*
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4-12-38		06/13/2011	PAYDOWN		2,115	2,115	2,149	2,148		(33)		(33)		2,115			0	59	04/12/2038	1Z*
07388R AB 3	BSCMS 2007-PW15 A2 SEQ 5.205 2-11-44		06/13/2011	PAYDOWNS		335,415	335,415	322,732	331,382		4,033		4,033		335,415			0	6,494	02/11/2044	1Z*
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12-25-36		06/27/2011	PAYDOWNS		66,643	66,643	45,985	46,427		20,216		20,216		66,643			0	132	12/25/2036	1Z*
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12-25-36		06/27/2011	PAYDOWNS		165,117	165,117	165,117	165,117				0		165,117			0	4,215	12/25/2036	1Z*
12514A AB 7	CD 2007-CD5 A2 SEQ 5.655 11-44		06/20/2011	PAYDOWNS		2,017,861	2,017,861	2,089,511	2,066,350		(48,489)		(48,489)		2,017,861			0	45,123	11/15/2044	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 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 Desig-nation or Market Indicator (a)
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/21/2011	PAYDOWNS		29,944	29,944	29,344	17,300		12,644		12,644		29,944			0	551	06/20/2036	1Z*
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH 6.0 0737RE		06/28/2011	PAYDOWNS		21,242	21,242	21,242	21,242				0		21,242			0	495	07/26/2037	1Z*
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 36RE		06/28/2011	PAYDOWNS		86,839	86,839	86,839	86,839				0		86,839			0	2,277	12/26/2036	1Z*
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 36RE		06/28/2011	PAYDOWNS		169,781	169,781	169,781	169,781				0		169,781			0	2,009	01/26/2036	1Z*
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 36RE		06/28/2011	PAYDOWNS		54,342	54,342	54,726	54,591		(249)		(249)		54,342			0	1,301	01/26/2036	1Z*
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6. 0637RE		06/28/2011	PAYDOWNS		62,914	62,914	62,914	62,914				0		62,914			0	1,571	06/26/2037	1Z*
12641Q DC 3	CSMC 2009-7R 14A1 SEQ EXCH 5.75 37RE		06/28/2011	PAYDOWNS		53,297	53,297	53,297	53,297				0		53,297			0	1,264	04/26/2037	1Z*
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 36RE		06/28/2011	PAYDOWNS		168,498	168,498	168,529	168,519		(21)		(21)		168,498			0	3,968	02/26/2036	1Z*
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.0 37RE		06/28/2011	PAYDOWNS		182,871	182,871	182,871	182,871				0		182,871			0	4,693	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		8,447	8,447	8,447	8,447				0		8,447			0	219	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		8,502	8,502	8,502	8,502				0		8,502			0	275	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		8,557	8,557	8,557	8,557				0		8,557			0	332	01/10/2012	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 03-05-20		04/10/2011	SINKING FUND PAYMENT		4,657	4,657	4,657	4,657				0		4,657			0	82	01/11/2027	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 03-05-20		05/10/2011	SINKING FUND PAYMENT		4,677	4,677	4,677	4,677				0		4,677			0	103	01/11/2027	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 03-05-20		06/10/2011	SINKING FUND PAYMENT		4,698	4,698	4,698	4,698				0		4,698			0	124	01/11/2027	2FE
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35		06/27/2011	PAYDOWNS		41,107	41,107	38,589	38,667		2,440		2,440		41,107			0	950	05/25/2035	1Z*
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2-25-33		06/27/2011	PAYDOWNS		69,351	69,351	68,734	68,893		458		458		69,351			0	1,555	02/25/2033	1Z*
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2-41		05/20/2011	PAYDOWN		23,864	23,864	23,864					0		23,864			0	355	02/20/2041	3Z*
141781 AR 5	CARGILL INC 4.375 06-01-13 NC		05/16/2011	EXCHANGED		1,073,690	1,000,000	1,000,000	980,627		19,373		19,373		1,000,000		73,690	73,690	20,742	06/01/2013	1FE
141781 G# 5	CARGILL INC 7.28 06-30-23 A0616!		06/30/2011	SINKING FUND PAYMENT		105,263	105,263	123,269	119,266		(388)		(388)		118,878		(13,615)	(13,615)	3,832	06/30/2023	1FE
141784 DE 5	CARGILL INC 5.00 11-15-13 NC		05/25/2011	EXCHANGED		1,099,470	1,000,000	1,000,000	997,652		2,348		2,348		1,000,000		99,470	99,470	25,676	11/15/2013	1FE
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36		06/27/2011	PAYDOWNS		89,251	89,251	73,632			15,619		15,619		89,251			0	9	02/25/2036	1Z*
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12-38		06/15/2011	PAYDOWNS		3,345	3,345	3,345	3,345				0		3,345			0	80	12/15/2038	1Z*
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 36		06/27/2011	PAYDOWNS		87,850	87,850	77,307	71,370		16,480		16,480		87,850			0	1,139	01/25/2036	1Z*
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/27/2011	PAYDOWNS		23,800	23,800	20,766	20,649		3,151		3,151		23,800			0	578	11/25/2036	1Z*
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4-15-40		06/16/2011	PAYDOWNS		106,696	106,696	106,504	106,627		69		69		106,696			0	2,334	04/15/2040	1Z*
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36		06/27/2011	PAYDOWNS		33,797	33,797	27,840	27,930		5,867		5,867		33,797			0	59	08/25/2036	1Z*
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7-25-36		06/27/2011	PAYDOWNS		250,767	250,767	246,143	248,856		1,911		1,911		250,767			0	5,879	07/25/2036	1Z*
17310N AC 2	CRMSI 2006-3 A3 SEQ 5.61 11-25-36		06/27/2011	PAYDOWNS		239,915	239,915	223,421	233,340		6,575		6,575		239,915			0	5,534	11/25/2036	1Z*
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 4-25-37		06/27/2011	PAYDOWNS		83,613	83,613	81,314	57,457		26,156		26,156		83,613			0	2,072	04/25/2037	4Z*
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37		06/27/2011	PAYDOWNS		45,937	45,937	44,178	44,395		1,542		1,542		45,937			0	908	06/25/2037	1Z*
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 0437 RE		06/27/2011	PAYDOWNS		35,436	35,436	35,436				-	0		35,436			0	292	04/25/2037	1Z*
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR RE		06/27/2011	PAYDOWNS		59,972	59,972	57,573	57,804		2,168		2,168		59,972			0	1,264	11/25/2035	1Z*
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.0 37 RE		06/27/2011	PAYDOWN		11,081	11,081	10,915	10,935		146		146		11,081			0	332	05/25/2037	1Z*
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 1235 RE		06/27/2011	PAYDOWNS		184,656	184,656	184,367	184,388		268		268		184,656			0	3,959	12/25/2035	1Z*
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 6-25-33		06/27/2011	PAYDOWNS		64,576	64,576	65,009	64,924		(348)		(348)		64,576			0	1,496	06/25/2033	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)
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2-15-40		06/17/2011	PAYDOWNS		678,098	678,098	662,347	662,888		15,210		15,210		678,098			0	14,818	02/15/2040	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*
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46		06/27/2011	PAYDOWN		60,069	60,069	39,645			20,424		20,424		60,069			0	17	04/25/2046	1Z*
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 1246		06/27/2011	PAYDOWNS		66,938	66,938	51,208	48,126		18,812		18,812		66,938			0	108	12/25/2046	1Z*
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3-25-20		06/27/2011	PAYDOWNS		155,242	155,242	133,121	135,346		19,896		19,896		155,242			0	353	03/25/2020	1Z*
256853 AA 0	DOLPHIN ENERGY 5.888 06-15-19 NC A16	R	06/15/2011	SINKING FUND PAYMENT		117,900	117,900	117,605	117,638		11		11		117,649		251	251	3,471	06/15/2019	1FE
271790 AD 9	EAST COAST POWER 7.066 03-31-12 A11!		06/30/2011	SINKING FUND PAYMENT		216,802	216,802	225,836	219,320		(981)		(981)		218,339		(1,537)	(1,537)	7,660	03/31/2012	2FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 101014		04/01/2011	SINKING FUND PAYMENT		5,718	5,718	5,075	5,365		10		10		5,375		343	343	136	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 101014		05/01/2011	SINKING FUND PAYMENT		5,752	5,752	5,105	5,397		14		14		5,411		341	341	171	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 101014		06/01/2011	SINKING FUND PAYMENT		5,786	5,786	5,135	5,428		18		18		5,446		340	340	206	06/01/2017	1FE
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.0 2-25-37		06/27/2011	PAYDOWNS		7,836	12,290	8,971	6,012		1,824		1,824		7,836			0	315	02/25/2037	1Z*
337738 AF 5	FISERV INC 6.125 11-20-12 NC !		06/14/2011	CASH TENDER OFFER		2,956,762	2,743,000	2,741,711	2,742,468		122		122		2,742,590		214,172	214,172	95,205	11/20/2012	2FE
349580 ZZ 6	FIG LLC FORTRESS L+400 10-07-15		06/30/2011	PAYDOWN		17,857	17,857	17,857	17,857				0		17,857			0	516	10/07/2015	2FE
361477 AA 0	GATX CORP SER 08-2 9.00 11-15-13 NC		05/15/2011	SINKING FUND PAYMENT		105,427	105,427	105,427	105,427				0		105,427			0	4,744	11/15/2013	2FE
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		44,414	44,414	43,082	43,202		1,212		1,212		44,414			0	1,106	01/26/2037	1Z*
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.67876 092536		06/27/2011	PAYDOWNS		24,223	24,223	15,260	13,565		10,658		10,658		24,223			0	545	09/25/2036	1Z*
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12-25-34		06/27/2011	PAYDOWNS		23,914	23,914	23,997	24,109		(195)		(195)		23,914			0	271	12/25/2034	2Z*
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		04/09/2011	SINKING FUND PAYMENT		1,491	1,491	1,525	1,524				0		1,524		(33)	(33)	32	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		05/09/2011	SINKING FUND PAYMENT		1,499	1,499	1,533	1,533				0		1,533		(33)	(33)	40	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		06/09/2011	SINKING FUND PAYMENT		1,507	1,507	1,541	1,541				0		1,541		(33)	(33)	48	10/09/2029	1FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		04/20/2011	SINKING FUND PAYMENT		8,303	8,303	8,303	8,303				0		8,303			0	215	08/20/2018	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		05/20/2011	SINKING FUND PAYMENT		8,357	8,357	8,357	8,357				0		8,357			0	270	08/20/2018	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		06/20/2011	SINKING FUND PAYMENT		8,411	8,411	8,411	8,411				0		8,411			0	326	08/20/2018	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		04/20/2011	SINKING FUND PAYMENT		20,883	20,883	20,883	20,883				0		20,883			0	466	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		05/20/2011	SINKING FUND PAYMENT		20,999	20,999	20,999	20,999				0		20,999			0	585	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		06/20/2011	SINKING FUND PAYMENT		21,137	21,137	21,137	21,137				0		21,137			0	707	09/20/2016	3FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1-15-29		06/15/2011	PAYDOWNS		16,416	16,416	16,924	16,416				0		16,416			0	483	01/15/2029	1Z*
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7-30		02/25/2011	PRIOR PERIOD ADJUSTMENT.		285	285	248	249		36		36		285			0	1	07/25/2030	1Z*
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7-30		06/27/2011	PAYDOWNS		43,823	43,823	38,126	38,345		5,478		5,478		43,823			0	86	07/25/2030	1Z*
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34 RE		06/27/2011	PAYDOWNS		17,527	17,527	17,440	17,452		75		75		17,527			0	366	09/25/2034	1Z*
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 9-37		06/27/2011	PAYDOWNS		134,627	134,627	118,134	120,248		14,379		14,379		134,627			0	2,635	09/25/2037	1Z*
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 0435		06/27/2011	PAYDOWNS		17,492	17,492	14,693	14,878		2,614		2,614		17,492			0	63	04/25/2035	1Z*
45254N NT 0	IMM 2005-3 M1 MEZ FLT 8-25-35		06/27/2011	PAYDOWNS		15,805	15,805	8,218	4,703		11,102		11,102		15,805			0	53	08/25/2035	1Z*
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.5 0635		06/27/2011	PAYDOWNS		22,164	22,164	13,077	12,888		9,276		9,276		22,164			0	507	06/25/2035	4Z*
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		163,251	163,251	161,617			132		132		161,749		1,502	1,502	1,186	06/28/2013	3FE

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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)
46616M AA 8	HENDR 2010-3A A JGW SEQ 3.82 12-48		06/15/2011	PAYDOWNS		20,055	20,055	20,051	20,051		4		4		20,055			0	302	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		108,525	108,525	92,924	94,921		13,604		13,604		108,525			0	298	07/15/2019	1Z*
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 1235		06/27/2011	PAYDOWNS		16,391	16,391	15,771	15,033		1,358		1,358		16,391			0	425	12/25/2035	2Z*
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6-36		06/27/2011	PAYDOWNS		164,988	164,988	131,990	103,797		61,191		61,191		164,988			0	3,189	06/25/2036	1Z*
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 1136		06/27/2011	PAYDOWNS		21,190	21,190	15,787	18,005		3,185		3,185		21,190			0	421	11/25/2036	1Z*
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07-36		06/27/2011	PAYDOWNS		50,860	50,860	40,306			10,554		10,554		50,860			0	24	07/25/2036	1Z*
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		06/15/2011	PAYDOWNS		57,083	57,083	53,563	54,621		2,462		2,462		57,083			0	1,297	01/15/2049	1Z*
46630J AJ 8	JPMCC 2007-LDPX A1S SEQ 4.93 1-15-49		06/15/2011	PAYDOWNS		171,689	171,689	163,963	168,108		3,581		3,581		171,689			0	3,527	01/15/2049	1Z*
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 4-37		06/27/2011	PAYDOWNS		111,580	111,580	108,582	104,034		7,546		7,546		111,580			0	2,603	04/25/2037	1Z*
46630V AP 7	JPMCC 2007-CB19 C SUB CSTR 2-12-49		04/29/2011	WELLS FARGO BROKERAGE		1,200,000	2,000,000	1,912,344	884,400				0		884,400		315,600	315,600	49,156	02/12/2049	2Z*
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		141,997	141,997	112,387	114,802		27,195		27,195		141,997			0	3,201	07/27/2037	1Z*
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		174,137	174,137	133,433	138,423		35,714		35,714		174,137			0	2,412	03/26/2037	1Z*
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 36RE		06/29/2011	PAYDOWNS		10,791	10,791	8,370	9,507		1,284		1,284		10,791			0	403	11/26/2036	1Z*
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		239,733	239,733	174,405	185,582		54,151		54,151		239,733			0	8,910	06/26/2037	1Z*
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE		06/28/2011	PAYDOWNS		250,461	250,461	237,312	239,061		11,400		11,400		250,461			0	5,871	05/26/2037	1Z*
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		229,640	229,640	213,206	215,746		13,894		13,894		229,640			0	3,182	03/27/2037	1Z*
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12-35 RE		06/28/2011	PAYDOWNS		119,696	119,696	118,350	118,428		1,268		1,268		119,696			0	2,944	12/26/2035	1Z*
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR RE		06/28/2011	PAYDOWNS		29,917	29,917	32,086	32,021		(2,104)		(2,104)		29,917			0	705	03/26/2039	1Z*
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 36RE		06/28/2011	PAYDOWNS		22,505	22,505	22,505	22,505				0		22,505			0	659	09/26/2036	1Z*
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 47RE		06/28/2011	PAYDOWNS		144,508	144,508	144,508	144,508				0		144,508			0	2,957	01/26/2047	1Z*
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 36RE		06/28/2011	PAYDOWNS		26,151	26,151	26,151	26,151				0		26,151			0	620	09/26/2036	1Z*
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 36RE		06/28/2011	PAYDOWNS		55,655	55,655	55,655	55,655				0		55,655			0	1,244	01/26/2036	1Z*
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 36RE		06/28/2011	PAYDOWNS		119,923	119,923	119,923	119,923				0		119,923			0	298	09/26/2036	1Z*
47232D BN 1	JMAC 2009-R5 7A6 SUB SSUP CSTR 36RE		06/27/2011	PAYDOWNS			64,390	3,771	482		(482)		(482)					0	152	09/26/2036	1Z*
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		194,561	194,561	194,561	194,561				0		194,561			0	5,335	07/26/2037	1Z*
47232D BU 5	JMAC 2009-R5 8A6 SUB SSUP CSTR 37RE		06/27/2011	PAYDOWNS			37,423	11,056	2,014		(2,014)		(2,014)					0	955	07/26/2037	1Z*
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 36RE		06/23/2011	PAYDOWNS		39,126	39,126	39,126	39,126				0		39,126			0	793	05/21/2036	1Z*
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 47RE		04/26/2011	PAYDOWN		4,813	4,813	4,813	4,813				0		4,813			0	82	04/26/2047	1Z*
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		74,535	74,535	73,080	72,671		1,864		1,864		74,535			0	1,775	06/26/2037	1Z*
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		81,561	81,561	81,561	81,561				0		81,561			0	1,776	08/26/2037	1Z*
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		76,272	76,272	76,272	76,272				0		76,272			0	2,203	08/26/2037	1Z*
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 35RE		06/28/2011	PAYDOWNS		63,681	63,681	63,681	63,681				0		63,681			0	731	09/26/2035	1Z*
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		102,550	102,550	102,550	102,550				0		102,550			0	2,140	04/26/2037	1Z*
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 37RE		06/28/2011	PAYDOWNS		69,307	69,307	69,307	69,307				0		69,307			0	1,637	06/26/2037	1Z*
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 36RE		06/29/2011	PAYDOWNS		106,182	106,182	106,182	106,182				0		106,182			0	2,604	12/26/2036	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 Designation or Market Indicator (a)
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.0 37RE		06/29/2011	PAYDOWNS		28,128	28,128	28,128	28,128				0		28,128			0	713	02/26/2037	1Z*
47232V AE 2	JMAC 2009-R4 1A5 SUB SSUP 6.0 37RE		06/27/2011	PAYDOWNS			7,933	1,515	40		(40)		(40)					0	231	02/26/2037	1Z*
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 37RE		06/29/2011	PAYDOWNS		98,454	98,454	98,454	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	12,736	5,048		(5,048)		(5,048)					0	766	02/26/2037	6Z*
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR RE		06/29/2011	PAYDOWNS		195,307	195,307	195,307	195,307				0		195,307			0	4,305	11/26/2037	1Z*
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.0 36RE		06/26/2011	PAYDOWNS		18,362	18,362	18,362	18,362				0		18,362			0	470	07/26/2036	1Z*
47232V CE 0	JMAC 2009-R4 10A6 SUB SSUP 6.0 36RE		06/27/2011	PAYDOWNS			10,597	1,954	721		(721)		(721)					0	289	07/26/2036	1Z*
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 RE		06/29/2011	PAYDOWNS		19,884	19,884	19,884	19,884				0		19,884			0	503	04/26/2037	1Z*
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 36RE		06/29/2011	PAYDOWNS		148,025	148,025	148,025	148,025				0		148,025			0	3,605	05/26/2036	1Z*
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.0 36RE		06/29/2011	PAYDOWNS		70,007	70,007	68,174	68,374		1,633		1,633		70,007			0	1,925	04/26/2036	1Z*
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.0 36RE		06/29/2011	PAYDOWNS		35,102	35,102	35,102	35,102				0		35,102			0	883	04/26/2036	1Z*
47232V DV 1	JMAC 2009-R4 18A5 SUB SSUP 6.0 36RE		06/27/2011	PAYDOWN			833	168	50		(50)		(50)					0	25	04/26/2036	1Z*
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.0 36RE		06/29/2011	PAYDOWNS		10,137	10,137	10,137	10,137				0		10,137			0	265	07/26/2036	1Z*
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.0 36RE		06/29/2011	PAYDOWNS		56,557	56,557	56,557	56,557				0		56,557			0	1,356	03/26/2036	1Z*
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.0 37RE		06/29/2011	PAYDOWNS		19,661	19,661	19,978	19,661				0		19,661			0	460	03/26/2037	1Z*
47232V EH 1	JMAC 2009-R4 21A6 SUB SSUP 6.0 37RE		06/27/2011	PAYDOWNS			8,759	3,550	1,013		(1,013)		(1,013)					0	204	03/26/2037	1Z*
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 37RE		06/29/2011	PAYDOWNS		35,997	35,997	37,205	35,997				0		35,997			0	889	04/26/2037	1Z*
47232V EP 3	JMAC 2009-R4 22A6 SUB SSUP 5.75 37RE		06/27/2011	PAYDOWNS			24,631	7,893	2,391		(2,391)		(2,391)					0	570	04/26/2037	4Z*
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 36RE		06/29/2011	PAYDOWNS		24,705	24,705	24,705	24,705				0		24,705			0	579	01/26/2036	1Z*
47232V EV 0	JMAC 2009-R4 23A6 SUB SSUP 5.75 36RE		06/27/2011	PAYDOWNS			20,677	13,229	10,719		(10,719)		(10,719)					0	509	01/26/2036	3Z*
47232V EW 8	JMAC 2009-R4 24A1 SEQ SSNR 5.5 36RE		06/29/2011	PAYDOWNS		18,411	18,411	18,411	18,411				0		18,411			0	418	02/26/2036	1Z*
47232V FB 3	JMAC 2009-R4 24A6 SUB SSUP 5.5 36RE		06/27/2011	PAYDOWNS			13,928	1,939	1,396		(1,396)		(1,396)					0	298	02/26/2036	1Z*
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR RE		06/29/2011	PAYDOWNS		86,317	86,317	86,317	86,317				0		86,317			0	1,950	06/26/2036	1Z*
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT RE		06/29/2011	PAYDOWNS		65,358	65,358	65,358	65,358				0		65,358			0	279	01/26/2047	1Z*
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.5 36RE		06/29/2011	PAYDOWNS		18,674	18,674	18,674	18,674				0		18,674			0	486	03/26/2036	1Z*
472320 AA 8	JMAC 2008-R1 A SEQ SSNR CSTR 47 RE		06/27/2011	PAYDOWNS		76,448	76,448	70,480	70,663		5,785		5,785		76,448			0	2,940	06/25/2047	5Z*
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 1-25-37RE		06/29/2011	PAYDOWNS		79,521	79,521	68,725	70,492		9,029		9,029		79,521			0	2,034	01/25/2037	1Z*
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 1-25-39RE		06/29/2011	PAYDOWNS		192,665	192,665	152,360	158,319		34,346		34,346		192,665			0	4,438	01/25/2039	1Z*
472321 AN 8	JMAC 2008-R2 2A4 RR MEZ CSTR 0137 RE		06/27/2011	PAYDOWNS			38,554	8,016	2,358		(2,358)		(2,358)					0	901	01/25/2037	2Z*
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWNS		86,750	86,750	80,027	80,815		5,935		5,935		86,750			0	1,304	03/26/2037	1Z*
515074 AA 0	LANDMARK LSG 6.20 10-01-22 C14A18		04/01/2011	SINKING FUND PAYMENT		53,921	53,921	53,247	53,258		9		9		53,267		654	654	1,672	10/01/2022	1
525241 AL 9	LXS 2007-1 WF1 SEQ 7.0 1-25-37		06/27/2011	PAYDOWNS		41,730	41,730	27,124	23,307		18,423		18,423		41,730			0	946	01/25/2037	1Z*
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 07-47		06/27/2011	PAYDOWNS		352,993	352,993	306,986	312,410		40,583		40,583		352,993			0	7,566	07/25/2047	1Z*
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12-12-49		06/13/2011	PAYDOWNS		114,615	114,615	112,429	113,396		1,219		1,219		114,615			0	2,685	12/12/2049	1Z*
59018Y RZ 6	MERRILL LYNCH 5.30 09-30-15 MTN		06/29/2011	BANK OF AMER / ML		3,191,040	3,000,000	2,991,540	2,996,010		370		370		2,996,380		194,660	194,660	121,458	09/30/2015	1FE
59549P AA 6	MID-STATE TR 4A ABS 8.33 4-1-30		04/01/2011	PAYDOWN		7,313	7,313	7,512	7,503		(190)		(190)		7,313			0	305	04/01/2030	3Z*

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)
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 011539		06/15/2011	PAYDOWNS		38,651	38,651	39,099	39,081		(430)		(430)		38,651			0	942	01/15/2039	1Z*
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06-37		06/27/2011	PAYDOWNS		17,839	17,839	15,075			2,764		2,764		17,839			0	3	06/25/2037	2Z*
61758V AH 0	MSRR 2010-R2 3A SEQ 6.5 1037 RE		06/28/2011	PAYDOWNS		224,443	224,443	224,443	224,443				0		224,443			0	5,921	10/26/2037	1Z*
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 052535		06/27/2011	PAYDOWNS		21,618	21,618	11,889	12,499		9,119		9,119		21,618			0	52	05/25/2035	1Z*
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7-25-36		06/27/2011	PAYDOWNS		4,929	4,929	4,548	3,806		1,123		1,123		4,929			0	124	07/25/2036	1Z*
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03-25-35		06/27/2011	PAYDOWNS		63,896	63,896	59,343	61,026		2,870		2,870		63,896			0	1,264	03/25/2035	1Z*
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36		06/27/2011	PAYDOWNS		95,817	95,817	79,529			16,288		16,288		95,817			0	148	03/25/2036	1Z*
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3-25-47		06/27/2011	PAYDOWNS		12,236	25,637	25,636	18,865		(6,629)		(6,629)		12,236			0	651	03/25/2047	4Z*
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11-28-23		06/01/2011	PAYDOWN		90,403	90,403	75,939	85,042		5,361		5,361		90,403			0	224	11/28/2023	1Z*
667294 AW 2	NORTHWEST AIRLINE 7.041 04-01-22 A19		04/01/2011	SINKING FUND PAYMENT		1,356	1,356	1,390	1,389		(1)		(1)		1,388		(32)	(32)	48	04/01/2022	1FE
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11-15-18		06/15/2011	PAYDOWNS		58,858	58,858	54,388	57,622		1,236		1,236		58,858			0	99	11/15/2018	4Z*
744593 AC 8	STEER-IBM-Z2-A 6.415 6-01-18 AL06-15		06/01/2011	SINKING FUND PAYMENT		41,267	41,267	40,014	40,556		31		31		40,587		680	680	1,324	06/01/2018	1FE
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37		06/27/2011	PAYDOWNS		275,104	275,104	244,843			30,261		30,261		275,104			0	234	01/25/2037	3Z*
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 RE		06/29/2011	PAYDOWNS		194,372	194,372	193,158	193,217		1,155		1,155		194,372			0	4,410	10/26/2037	1Z*
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR RE		06/28/2011	PAYDOWNS		215,652	215,652	218,888	218,672		(3,020)		(3,020)		215,652			0	4,427	06/26/2037	1Z*
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR RE		06/28/2011	PAYDOWNS		304,285	304,285	310,371	309,900		(5,615)		(5,615)		304,285			0	7,794	03/26/2036	1Z*
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTRRE		06/28/2011	PAYDOWNS		95,826	95,826	92,472	92,775		3,051		3,051		95,826			0	2,102	10/25/2036	1Z*
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03-37		06/10/2011	PAYDOWNS		35,631	35,631	20,666			14,965		14,965		35,631			0	73	03/10/2037	1Z*
755920 AF 2	ROCS-NSC 98-1 7.90 5-15-17 A10-22-14		05/15/2011	SINKING FUND PAYMENT		30,031	30,031	29,651	29,850		9		9		29,859		173	173	957	05/15/2017	2FE
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 09-37		06/27/2011	PAYDOWNS		2,986	2,986	2,149	2,154		832		832		2,986			0	70	09/25/2037	1Z*
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7-25-34		06/27/2011	PAYDOWNS		35,333	35,333	35,329	24,083		11,250		11,250		35,333			0	721	07/25/2034	1Z*
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3-25-34		06/27/2011	PAYDOWNS		140,591	140,591	128,815	132,181		8,410		8,410		140,591			0	2,523	03/25/2034	1Z*
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3-25-33		06/27/2011	PAYDOWNS		66,841	66,841	68,386	68,021		(1,180)		(1,180)		66,841			0	1,720	03/25/2033	1Z*
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6-25-33		06/27/2011	PAYDOWNS		116,616	116,616	120,297	119,422		(2,806)		(2,806)		116,616			0	2,579	06/25/2033	1Z*
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10-25-35		06/27/2011	PAYDOWNS		17,686	19,302	17,734	14,941		2,745		2,745		17,686			0	454	10/25/2035	1Z*
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2-25-36		06/27/2011	PAYDOWNS		12,777	22,442	22,428	18,001		(5,224)		(5,224)		12,777			0	496	02/25/2036	1Z*
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10-25-32		06/27/2011	PAYDOWNS		50,434	50,434	45,831	45,834		4,600		4,600		50,434			0	986	10/25/2032	1Z*
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 5-17-21		05/16/2011	PAYDOWN		24,435	24,435	24,407	24,418		17		17		24,435			0	638	05/17/2021	1Z*
78444V AB 7	SLCLT 2010-B A2 ABS FLT 07-15-42		06/15/2011	PAYDOWNS		85,026	85,026	85,026	85,026				0		85,026			0	1,495	07/15/2042	1Z*
78445M AB 6	SLMA 2010-A 2A ABS FLT 05-44		06/15/2011	PAYDOWNS		45,847	45,847	45,847	45,847				0		45,847			0	658	05/16/2044	1Z*
827065 AA 1	SILICON VALLEY BK 5.70 06-01-12 NC		05/03/2011	CASH TENDER OFFER		1,052,240	1,000,000	1,052,375	999,708		52,532		52,532		1,052,240			0	24,067	06/01/2012	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41		06/21/2011	PAYDOWN		5,000	5,000	5,000					0		5,000			0	23	05/20/2041	3Z*
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 35		06/27/2011	PAYDOWNS		137,211	137,211	96,047	98,731		38,480		38,480		137,211			0	323	08/25/2035	1Z*
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03-36		06/27/2011	PAYDOWNS		84,503	84,503	59,997			24,506		24,506		84,503			0	16	03/25/2036	1Z*
872162 AH 5	TAL 2011-2A A ABS 4.31 5-26		06/20/2011	PAYDOWN		16,667	16,667	16,667					0		16,667			0	60	05/20/2026	2Z*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39		06/16/2011	PAYDOWNS		22,190	22,190	22,190	22,190				0		22,190			0	621	11/16/2039	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)
89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40		06/16/2011	PAYDOWNS		17,461	17,461	17,461	17,461				0		17,461			0	378	10/16/2040	1Z*
908594 AC 8	UNION TANK CAR CO 4.71 05-15-20 NC		05/15/2011	SINKING FUND PAYMENT		90,909	90,909	90,909	90,909				0		90,909			0	2,141	05/15/2020	1
92344R AA 0	VERIZON NEW ENGLAND 6.50 9-15-11 NC		04/27/2011	REDEEMED BY CALL		1,023,490	1,000,000	1,022,500	1,002,115		(956)		(956)		1,001,159		22,331	22,331	40,083	09/15/2011	1FE
929160 AJ 8	VULCAN MATERIALS 6.30 06-15-13 C!		04/04/2011	MORGAN STANLEY & CO		3,180,000	3,000,000	2,993,970	2,996,797		316		316		2,997,113		182,887	182,887	58,800	06/15/2013	3FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		04/15/2011	SINKING FUND PAYMENT		8,224	8,224	8,200	8,224		(24)		(24)		8,200		24	24	92	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		05/15/2011	SINKING FUND PAYMENT		9,207	9,207	9,207	9,207				0		9,207			0	159	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		06/15/2011	SINKING FUND PAYMENT		8,801	8,801	8,775	8,801		(25)		(25)		8,776		25	25	159	11/15/2015	1FE
939335 T3 9	WAMMS 2002-MS3 2A2 SEQ 6.0 5-25-17		06/27/2011	PAYDOWNS		2,577	2,577	2,507	2,577				0		2,577			0	64	05/25/2017	1Z*
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 7-25-36		06/27/2011	PAYDOWNS		4,826	7,729	6,106	3,709		1,117		1,117		4,826			0	26	07/25/2036	1Z*
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 05-34		06/27/2011	PAYDOWNS		19,401	19,401	13,388	13,440		5,961		5,961		19,401			0	114	05/25/2034	1Z*
94986L AJ 3	WFMBS 2007-16 1APO PO 12-37		06/27/2011	PAYDOWNS		140,228	140,228	112,621	112,179		28,049		28,049		140,228			0		12/28/2037	1Z*
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9-25-33		06/27/2011	PAYDOWNS		28,946	28,946	26,847	27,042		1,904		1,904		28,946			0	655	09/25/2033	1Z*
961548 AS 3	WESTVACO CORP 7.50 06-15-27 A0419		06/15/2011	SINKING FUND PAYMENT		110,000	110,000	111,376	111,221		(17)		(17)		111,204		(1,204)	(1,204)	4,125	06/15/2027	3FE
986141 AA 7	YONKERS RACING 11.375 07-15-16 C13		05/19/2011	CITADEL SECURITIES		985,675	890,000	943,207	957,978		(14,794)		(14,794)		943,184		42,491	42,491	86,896	07/15/2016	4FE
986141 AA 7	YONKERS RACING 11.375 07-15-16 C13		05/18/2011	CONSENT FEE		11,125		11,125					0		11,125			0		07/15/2016	
3899999.	Total - Bonds - Industrial & Miscellaneous					36,688,159	36,432,474	35,419,319	33,247,525	0	966,474	0	966,474	0	35,120,128	0	1,568,032	1,568,032	1,089,628	XXX	XXX
Bonds - Credit Tenant Loans																					
96928* CN 5	WALGREEN-AURORA IN 6.66 09-15-31		06/15/2011	PAYDOWNS		4,782	4,782	4,782	4,782				0		4,782			0	132	09/15/2031	1
96928* CP 0	WALGREEN-PROVIDENCE RI 6.66 10-15-32		06/15/2011	PAYDOWNS		5,565	5,565	5,565	5,565				0		5,565			0	154	10/15/2032	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6-15-33		06/15/2011	PAYDOWNS		4,553	4,553	4,553	4,553				0		4,553			0	127	06/15/2033	1
96928* CR 6	WALGREEN-CHICAGO 6.66 05-15-34		06/15/2011	PAYDOWNS		5,575	5,575	5,575	5,575				0		5,575			0	155	05/15/2034	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10-15-33		06/15/2011	PAYDOWNS		3,720	3,720	3,720	3,720				0		3,720			0	103	10/15/2033	1
4199999.	Total - Bonds - Credit Tenant Loans					24,195	24,195	24,195	24,195	0	0	0	0	0	24,195	0	0	0	671	XXX	XXX
8399997.	Total - Bonds - Part 4					37,043,254	36,787,569	35,782,543	33,405,326	0	966,147	0	966,147	0	35,481,602	0	1,561,654	1,561,654	1,100,306	XXX	XXX
8399999.	Total - Bonds					37,043,254	36,787,569	35,782,543	33,405,326	0	966,147	0	966,147	0	35,481,602	0	1,561,654	1,561,654	1,100,306	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					37,043,254	XXX	35,782,543	33,405,326	0	966,147	0	966,147	0	35,481,602	0	1,561,654	1,561,654	1,100,306	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/07/2010	07/06/2011		3,432,583	1028	116,694			216,246	*#	216,246	89,878		(58,347)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/07/2010	07/06/2011		4,091,991	1028	160,605			302,798	*#	302,798	125,934		(80,303)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2010	07/20/2011		4,664,495	1083	145,469			290,535	*#	290,535	132,202		(72,735)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2010	07/20/2011		5,053,484	1083	180,548			367,441	*#	367,441	168,218		(90,274)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/09/2010	08/06/2011		4,331,934	1122	126,949			244,621	*#	244,621	122,681		(63,474)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/09/2010	08/06/2011		4,821,228	1122	161,318			315,939	*#	315,939	158,927		(80,659)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/23/2010	08/20/2011		5,557,265	1072	156,654			306,578	*#	306,578	133,116		(78,327)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	08/23/2010	08/20/2011		3,016,239	1072	98,900			197,025	*#	197,025	85,940		(49,450)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	09/08/2010	09/06/2011		4,165,583	1105	119,818			227,336	*#	227,336	110,988		(59,909)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/08/2010	09/06/2011		2,446,344	1105	80,710			156,086	*#	156,086	76,182		(40,355)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/22/2010	09/20/2011		5,453,116	1143	149,366			278,585	*#	278,585	143,919		(74,683)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/22/2010	09/20/2011		4,634,682	1143	148,323			280,411	*#	280,411	144,787		(74,162)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011		7,126,255	1160	199,049			356,140	*#	356,140	188,356		(99,522)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011		2,028,594	1160	66,088			119,474	*#	119,474	63,161		(33,042)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	10/07/2010	10/06/2011		672,342	1160	19,330			46,007	*#	46,007	24,315		(9,666)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011		8,366,231	1178	236,536			397,790	*#	397,790	217,844		(118,266)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011		1,810,873	1178	60,805			103,439	*#	103,439	56,606		(30,402)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	10/21/2010	10/20/2011		538,902	1178	15,986			36,469	*#	36,469	21,718		(7,992)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011		3,855,418	1226	100,234			158,911	*#	158,911	92,990		(50,117)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011		4,832,107	1226	143,759			229,004	*#	229,004	133,985		(71,879)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/09/2010	11/06/2011		562,130	1226	14,734			32,272	*#	32,272	21,500		(7,367)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	11/23/2010	11/20/2011		5,074,808	1200	128,548			216,246	*#	216,246	117,849		(64,274)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011		4,697,276	1200	135,782			230,694	*#	230,694	126,083		(67,891)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011		444,035	1200	11,107			27,867	*#	27,867	16,700		(5,554)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011		3,859,774	1223	102,307			143,780	*#	143,780	83,184		(51,154)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011		5,684,985	1223	172,764			243,791	*#	243,791	141,004		(86,382)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/07/2010	12/06/2011		472,700	1223	13,743			26,273	*#	26,273	17,498		(6,871)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	12/22/2010	12/20/2011		5,050,811	1247	137,866			175,994	*#	175,994	108,716		(68,933)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	12/22/2010	12/20/2011		6,877,992	1247	216,033			276,082	*#	276,082	169,788		(108,017)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/22/2010	12/20/2011		658,722	1247	18,683			29,045	*#	29,045	19,439		(9,341)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		7,422,439	1274		184,825		227,519	*#	227,519	119,705		(77,011)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	01/10/2011	01/06/2012		2,392,130	1274		68,693		84,354	*#	84,354	44,283		(28,622)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		668,017	1274		16,241		22,233	*#	22,233	12,759		(6,767)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	01/21/2011	01/20/2012		4,915,471	1280		128,659		148,027	*#	148,027	72,976		(53,608)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/21/2011	01/20/2012		2,651,524	1280		80,192		91,712	*#	91,712	44,933		(33,413)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	01/21/2011	01/20/2012		554,319	1280		14,886		16,590	*#	16,590	7,906		(6,202)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/08/2011	02/06/2012		8,181,337	1311		224,993		223,454	*#	223,454	73,459		(74,998)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012		2,368,502	1311		73,501		72,509	*#	72,509	23,508		(24,500)			1	A

Statement as of June 30, 2011 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012		552,260	1311		15,335		11,654	*#	11,654	1,431		(5,112)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		5,762,265	1343		142,447		132,889	*#	132,889	37,924		(47,482)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		3,258,964	1343		90,464		83,744	*#	83,744	23,435		(30,155)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		444,993	1343		10,050		5,047	*#	5,047	(1,653)		(3,350)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		6,919,109	1321		192,414		180,476	*#	180,476	36,166		(48,104)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		1,770,005	1321		56,391		52,706	*#	52,706	10,412		(14,097)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	03/08/2011	03/06/2012		623,180	1321		17,665		12,656	*#	12,656	(593)		(4,416)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	03/22/2011	03/20/2012		8,650,533	1279		253,658		272,156	*#	272,156	81,912		(63,414)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	03/22/2011	03/20/2012		1,044,688	1279		35,280		37,741	*#	37,741	11,281		(8,820)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	03/22/2011	03/20/2012		532,619	1279		16,596		17,175	*#	17,175	4,728		(4,149)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012		7,363,550	1,336		210,397		189,273	*#	189,273	13,942		(35,066)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	04/07/2011	04/06/2012		2,250,957	1,336		71,479		64,074	*#	64,074	4,508		(11,913)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012		850,894	1,336		23,019		15,781	*#	15,781	(3,401)		(3,837)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		9,702,521	1,330		282,828		255,418	*#	255,418	19,728		(47,138)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/21/2011	04/20/2012		2,185,578	1,330		71,283		64,265	*#	64,265	4,863		(11,881)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		899,567	1,330		25,208		18,413	*#	18,413	(2,594)		(4,201)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/09/2011	05/06/2012		7,234,223	1,340		219,963		191,436	*#	191,436	(10,197)		(18,330)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/09/2011	05/06/2012		3,830,389	1,340		128,642		111,769	*#	111,769	(6,153)		(10,720)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/09/2011	05/06/2012		666,925	1,340		19,612		13,100	*#	13,100	(4,878)		(1,634)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/23/2011	05/20/2012		7,130,390	1,333		197,129		194,618	*#	194,618	13,916		(16,427)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/23/2011	05/20/2012		2,893,992	1,333		87,757		86,823	*#	86,823	6,379		(7,313)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/23/2011	05/20/2012		632,902	1,333		15,504		13,817	*#	13,817	(395)		(1,292)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/07/2011	06/06/2012		8,048,431	1,286		233,349		253,882	*#	253,882	20,533					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/07/2011	06/06/2012		2,508,426	1,286		81,386		88,998	*#	88,998	7,612					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	06/07/2011	06/06/2012		660,589	1,286		19,949		22,786	*#	22,786	2,837					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012		7,775,626	1,278		231,561		248,159	*#	248,159	16,598					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012		3,788,322	1,278		127,842		137,282	*#	137,282	9,440					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/21/2011	06/20/2012		587,015	1,278		18,868		20,634	*#	20,634	1,766					1	A
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										3,438,711	3,688,066	0	9,716,049	XXX	9,716,049	3,812,585	0	(2,423,320)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										3,438,711	3,688,066	0	9,716,049	XXX	9,716,049	3,812,585	0	(2,423,320)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										3,438,711	3,688,066	0	9,716,049	XXX	9,716,049	3,812,585	0	(2,423,320)	0	0	XXX	XXX
0429999. Total-Purchased Options										3,438,711	3,688,066	0	9,716,049	XXX	9,716,049	3,812,585	0	(2,423,320)	0	0	XXX	XXX
1409999. Total-Hedging Other										3,438,711	3,688,066	0	9,716,049	XXX	9,716,049	3,812,585	0	(2,423,320)	0	0	XXX	XXX
1449999. TOTAL										3,438,711	3,688,066	0	9,716,049	XXX	9,716,049	3,812,585	0	(2,423,320)	0	0	XXX	XXX

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

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

NONE

(a)

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

NONE

Broker Name	Net Cash Deposits
Brokers	
Total Net Cash Deposits	0

NONE

SCHEDULE DB - PART D

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

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		1,328,261		1,328,261	1,328,261		1,328,261		0
BARCLAYS	Y	N		887,767		887,767	887,767		887,767		0
BNP PARIBAS NEW YORK	Y	N		1,668,063		1,668,063	1,668,063		1,668,063		0
CREDIT SUISSE	Y	N		617,114		617,114	617,114		617,114		0
J.P. MORGAN CHASE	Y	N		5,181,079		5,181,079	5,181,079		5,181,079		0
WELLS FARGO	Y	N		33,765		33,765	33,765		33,765		0
0299999. Total NAIC 1 Designation			0	9,716,049	0	9,716,049	9,716,049	0	9,716,049	0	0
0899999. Totals			0	9,716,049	0	9,716,049	9,716,049	0	9,716,049	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate of	Amount of Interest Received During	Amount of Interest Accrued at Current	6	7	8	
Depository		Code	Interest	Current Quarter	Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					(3,082,264)	673,135	641,769	XXX
The Bank of New York Mellon	New York, NY		0.010	5	0	51,643	503	500	XXX
The Neighborhood National Bank	National City, CA		0.750	183		100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	188	0	(2,930,621)	773,638	742,269	XXX
0399999. Total Cash on Deposit		XXX	XXX	188	0	(2,930,621)	773,638	742,269	XXX
0599999. Total Cash		XXX	XXX	188	0	(2,930,621)	773,638	742,269	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