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QUARTERLY STATEMENT

As of September 30, 2011

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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

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

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

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5420….. Cincinnati ..... OH ..... 45201 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gafri.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me

This ______ day of November, 2011

a. Is this an original filing? Yes [X] No [ ]

b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	11,962,040,765		11,962,040,765	10,147,752,324
2. Stocks:				
2.1 Preferred stocks	15,146		15,146	15,146
2.2 Common stocks	290,937,437	2,609,283	288,328,154	213,524,994
3. Mortgage loans on real estate:				
3.1 First liens	262,513,359		262,513,359	277,950,347
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	85,302,560	992,904	84,309,656	82,798,822
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(6,737,742)), cash equivalents ($..........0) and short-term investments ($.....109,303,096)	102,565,354		102,565,354	143,567,049
6. Contract loans (including $..........0 premium notes)	145,469,391		145,469,391	155,403,681
7. Derivatives	43,291,198		43,291,198	87,797,370
8. Other invested assets	74,140,673		74,140,673	55,770,074
9. Receivables for securities	30,716,060		30,716,060	9,318,927
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	12,996,991,942	3,602,187	12,993,389,755	11,173,898,734
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	127,976,844		127,976,844	118,771,064
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	416,651	8,040	408,611	483,352
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	12,683,518	122,430	12,561,088	13,894,616
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers	3,382,482		3,382,482	5,433,185
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	10,064,845		10,064,845	
18.2 Net deferred tax asset	79,745,457	25,019,489	54,725,968	46,425,636
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	2,130,442		2,130,442	4,012,488
21. Furniture and equipment, including health care delivery assets ($..........0)	59,887	59,887	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,885,963		1,885,963	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	115,393,586	3,467,776	111,925,811	107,591,631
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	13,350,731,618	32,279,809	13,318,451,809	11,470,510,707
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	13,350,731,618	32,279,809	13,318,451,809	11,470,510,707

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Company-owned life insurance	110,032,947		110,032,947	107,009,490
2502. Inventory and prepaid assets on real estate holdings	2,701,384	2,701,384	0	
2503. Accrued contractual fee income	1,892,863		1,892,863	582,141
2598. Summary of remaining write-ins for Line 25 from overflow page	766,392	766,392	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	115,393,586	3,467,776	111,925,811	107,591,631

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....11,560,079,980 less $..........0 included in Line 6.3 (including $.....21,383,324 Modco Reserve)	11,560,079,980	9,804,893,997
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	726,792	697,259
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	475,588,486	492,730,922
4. Contract claims:		
4.1 Life	57,072,069	47,997,147
4.2 Accident and health	909,863	1,039,382
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....52,793 accident and health premiums	396,080	389,847
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including $..........0 accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $.....553,008 assumed and $.....1,227,122 ceded	1,780,130	1,837,548
9.4 Interest Maintenance Reserve	39,820,237	30,179,672
10. Commissions to agents due or accrued - life and annuity contracts $.....3,523,753, accident and health $.....471,283 and deposit-type contract funds $..........0	3,995,036	3,483,757
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	19,791,632	19,067,110
13. Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,569,032	5,010,491
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		10,603,036
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by company as agent or trustee	83,603	183,410
18. Amounts held for agents' account, including $.....4,100,367 agents' credit balances	4,100,367	4,037,206
19. Remittances and items not allocated	19,271,675	13,064,166
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	16,247,891	38,190,391
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,515,935	329,493
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	62,679,100	
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	6,305,164	5,919,947
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	12,276,933,072	10,479,654,780
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	12,276,933,072	10,479,654,780
29. Common capital stock	2,512,500	2,512,500
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	19,541,640	20,439,147
32. Surplus notes		
33. Gross paid in and contributed surplus	704,977,734	704,977,734
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	314,486,864	262,926,546
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,039,006,238	988,343,427
38. Totals of Lines 29, 30 and 37	1,041,518,738	990,855,927
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,318,451,809	11,470,510,707

DETAILS OF WRITE-INS

2501. Accounts payable	4,426,945	4,274,769
2502. Unclaimed property	1,878,219	1,645,178
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	6,305,164	5,919,947
3101. SSAP 10R election 10. e	19,541,640	20,439,147
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	19,541,640	20,439,147
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,253,410,849	1,398,472,749	1,941,970,648
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	565,714,588	495,241,295	672,782,461
4. Amortization of Interest Maintenance Reserve (IMR)	3,325,559	291,780	1,095,825
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	6,033,873	12,262,590	11,997,333
7. Reserve adjustments on reinsurance ceded	(480,242)	(364,528)	(205,390)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	5,893,852	6,231,923	8,273,398
8.3 Aggregate write-ins for miscellaneous income	9,836,418	7,008,545	8,480,001
9. Totals (Lines 1 to 8.3)	2,843,734,898	1,919,144,354	2,644,394,276
10. Death benefits	18,820,089	13,025,152	15,678,336
11. Matured endowments (excluding guaranteed annual pure endowments)	3,807	31,239	31,882
12. Annuity benefits	168,198,960	146,122,490	194,299,717
13. Disability benefits and benefits under accident and health contracts	6,517,313	7,768,252	10,145,479
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	436,751,210	430,529,135	575,268,776
16. Group conversions	214	836	3,266
17. Interest and adjustments on contract or deposit-type contract funds	95,423,700	98,279,857	130,297,322
18. Payments on supplementary contracts with life contingencies	5,141	5,141	6,854
19. Increase in aggregate reserves for life and accident and health contracts	1,758,389,516	951,670,776	1,340,674,700
20. Totals (Lines 10 to 19)	2,484,109,949	1,647,432,878	2,266,406,332
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	143,266,386	92,723,942	124,266,945
22. Commissions and expense allowances on reinsurance assumed	(1,871,769)	(1,345,605)	(1,921,478)
23. General insurance expenses	37,138,616	33,995,364	45,089,368
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,415,669	4,530,674	6,746,094
25. Increase in loading on deferred and uncollected premiums	(717,073)	(923,412)	(458,112)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	2,666,341,778	1,776,413,840	2,440,129,149
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	177,393,120	142,730,514	204,265,127
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	177,393,120	142,730,514	204,265,127
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	30,774,020	28,856,539	50,552,492
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	146,619,100	113,873,975	153,712,635
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(883,475) (excluding taxes of $.....6,981,759 transferred to the IMR)	(29,998,676)	8,965,535	7,501,486
35. Net income (Line 33 plus Line 34)	116,620,424	122,839,510	161,214,121
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	990,855,927	874,636,357	874,636,357
37. Net income (Line 35)	116,620,424	122,839,510	161,214,121
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(11,548,010)	(78,095,534)	(13,313,036)	23,987,576
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	2,396,533	(16,816,877)	(26,883,659)
41. Change in nonadmitted assets	(2,996,215)	(3,377,670)	(5,625,436)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	21,942,500	(10,489,681)	(25,286,156)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(2,049,768)	(1,997,720)	(3,128,854)
52. Dividends to stockholders	(10,000,000)	(10,000,000)	(10,000,000)
53. Aggregate write-ins for gains and losses in surplus	2,844,871	1,500,889	1,941,978
54. Net change in capital and surplus (Lines 37 through 53)	50,662,811	68,345,415	116,219,570
55. Capital and surplus as of statement date (Lines 36 + 54)	1,041,518,738	942,981,772	990,855,927

DETAILS OF WRITE-INS

08.301.	Reinsurance experience refund	4,586,179	3,453,808	3,559,818
08.302.	Interest on company-owned life insurance	3,023,457	3,106,243	4,132,222
08.303.	Contractual rider fee income	2,293,054	441,548	775,453
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(66,273)	6,946	12,508
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	9,836,418	7,008,545	8,480,001
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	Correction of error - annuity reserve purchase annuitization rate	3,174,000		
5302.	Employee and agent stock option contribution	568,378	691,886	832,694
5303.	SSAP 10R election 10. e. - non-admitted deferred tax asset	(897,507)	809,003	1,109,284
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	2,844,871	1,500,889	1,941,978

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	2,263,831,833	1,409,488,252	1,955,523,538
2.	Net investment income	554,432,288	483,259,452	661,497,897
3.	Miscellaneous income	4,597,350	4,344,391	5,702,954
4.	Total (Lines 1 through 3)	2,822,861,471	1,897,092,095	2,622,724,389
5.	Benefit and loss related payments	620,885,459	590,278,501	795,055,008
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	182,545,314	121,405,937	168,656,135
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....6,098,284 tax on capital gains (losses)	57,540,185	(18,872,358)	2,535,642
10.	Total (Lines 5 through 9)	860,970,958	692,812,081	966,246,785
11.	Net cash from operations (Line 4 minus Line 10)	1,961,890,513	1,204,280,014	1,656,477,604
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	990,336,951	1,002,843,116	1,359,212,987
	12.2 Stocks	3,342,904	9,158,986	15,749,986
	12.3 Mortgage loans	131,986,715	11,374,471	37,369,669
	12.4 Real estate			
	12.5 Other invested assets	5,681,277	28,285,280	31,036,754
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,131,347,847	1,051,661,853	1,443,369,396
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,780,585,716	2,214,539,160	2,871,935,891
	13.2 Stocks	89,800,332	7,458,372	7,681,889
	13.3 Mortgage loans	114,937,520	133,633,999	153,646,667
	13.4 Real estate	5,205,962	2,854,534	6,306,961
	13.5 Other invested assets	21,511,840	4,435,302	7,758,288
	13.6 Miscellaneous applications	24,710,179	(34,436,207)	53,215,858
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,036,751,549	2,328,485,160	3,100,545,554
14.	Net increase (decrease) in contract loans and premium notes	(9,934,290)	(9,273,370)	(12,716,284)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,895,469,412)	(1,267,549,937)	(1,644,459,874)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(111,371,100)	(121,752,755)	(161,584,480)
	16.5 Dividends to stockholders	141,383	10,000,000	10,000,000
	16.6 Other cash provided (applied)	4,089,686	69,257,171	56,398,904
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(107,422,797)	(62,495,584)	(115,185,576)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(41,001,696)	(125,765,508)	(103,167,845)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	143,567,049	246,734,895	246,734,895
	19.2 End of period (Line 18 plus Line 19.1)	102,565,353	120,969,387	143,567,049

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

20.0001	Exchanges	24,542,873	28,824,020	52,453,329
20.0002	Securities transferred as dividends and return of capital distribution	9,595,659		
20.0003	Capitalized interest	576,869	315,612	546,812
20.0004	Securities acquired from liquidation and bankruptcy distributions	477,836		208,371
20.0005	Other		6,128	6,128

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	41,797,481	45,692,921	61,060,065
3. Ordinary individual annuities	2,214,338,391	1,348,346,882	1,875,948,041
4. Credit life (group and individual)			
5. Group life insurance	(28,754)	(11,416)	(18,354)
6. Group annuities	17,823,104	20,104,961	26,951,352
7. A&H - group	77,376	386,887	154,133
8. A&H - credit (group and individual)			
9. A&H - other	12,251,679	39,339,740	31,050,363
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,286,259,277	1,453,859,975	1,995,145,600
12. Deposit-type contracts	6,809,697	7,708,924	10,375,660
13. Total	2,293,068,974	1,461,568,899	2,005,521,260

DETAILS OF WRITE-INS

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

Notes to Financial Statements

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

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

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

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

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

3. BUSINESS COMBINATIONS AND GOODWILL – No significant change.

4. DISCONTINUED OPERATIONS – No significant change.

5. INVESTMENTS

A, B & C - No significant change.

D. Loan-Backed Securities

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

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

Notes to Financial Statements

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

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

Notes to Financial Statements

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

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
12641PAF1	$ 373,612	$ 159,601	$ 214,011	$ 159,601	$ 367,500	9/30/11
12641PAG9	63,902	40,000	23,902	40,000	249,000	9/30/11
12641PAH7	39,902	24,000	15,902	24,000	210,000	9/30/11
12641PAP9	1,191,680	1,132,096	59,584	1,132,096	619,674	9/30/11
12641PAQ7	933,785	546,385	387,400	546,385	826,728	9/30/11
12641PAR5	139,308	35,750	103,558	35,750	630,101	9/30/11
12641PBQ6	209,528	111,134	98,394	111,134	253,628	9/30/11
12641PCD4	340,000	199,893	140,107	199,893	114,750	9/30/11
12641QAF9	1,580,283	1,477,216	103,067	1,477,216	455,425	9/30/11
12641QAG7	390,348	364,340	26,008	364,340	191,279	9/30/11
12641QAH5	179,226	136,627	42,599	136,627	173,062	9/30/11
12641QAJ1	375,501	291,472	84,029	291,472	551,064	9/30/11
12641QAR3	539,286	342,823	196,463	342,823	288,150	9/30/11
12641QAX0	1,652,100	1,415,574	236,526	1,415,574	334,550	9/30/11
12641QAY8	958,062	693,882	264,180	693,882	381,016	9/30/11
12641QBX9	860,218	789,774	70,444	789,774	340,907	9/30/11
12641QCJ9	1,470,833	1,394,880	75,953	1,394,880	1,110,000	9/30/11
12641QCS9	690,798	607,033	83,765	607,033	525,797	9/30/11
12641QCY6	213,998	147,056	66,942	147,056	135,512	9/30/11
12641QDV1	6,452,978	6,426,858	26,120	6,426,858	6,489,601	9/30/11
12641QEM0	401,225	357,931	43,294	357,931	133,650	9/30/11
12641QEX6	119,433	64,091	55,342	64,091	87,627	9/30/11
251510EP4	9,884,524	9,253,831	630,693	9,253,831	9,413,625	9/30/11
47232DBJ0	361,695	337,157	24,538	337,157	263,781	9/30/11
47232DBS0	505,679	455,392	50,287	455,392	377,004	9/30/11
47232DBT8	830,577	606,997	223,580	606,997	847,145	9/30/11
47232DBU5	58,474	30,917	27,557	30,917	228,631	9/30/11
47232DCX8	465,241	292,968	172,273	292,968	452,231	9/30/11
47232DCY6	85,949	46,320	39,629	46,320	216,351	9/30/11
47232DFJ6	2,410,891	2,316,523	94,368	2,316,523	1,875,716	9/30/11
47232DFM9	196,593	112,122	84,471	112,122	170,093	9/30/11
47232VAC6	181,500	120,264	61,236	120,264	111,897	9/30/11
47232VBQ4	148,502	89,509	58,993	89,509	282,861	9/30/11
47232VCK6	131,134	101,620	29,514	101,620	113,476	9/30/11
47232VCL4	363,682	168,178	195,504	168,178	364,748	9/30/11
47232VCS9	210,580	166,562	44,018	166,562	171,663	9/30/11
47232VCT7	65,704	38,850	26,854	38,850	141,214	9/30/11
47232VDP4	6,031,437	5,911,991	119,446	5,911,991	4,699,972	9/30/11
47232VDS8	586,744	559,123	27,621	559,123	220,354	9/30/11
47232VDT6	25,836	7,722	18,114	7,722	99,334	9/30/11
47232VDU3	9,278	6,178	3,100	6,178	84,498	9/30/11
47232VEA6	1,609,215	1,441,485	167,730	1,441,485	893,938	9/30/11
47232VEL2	204,282	193,919	10,363	193,919	146,838	9/30/11
47232VEM0	204,282	81,713	122,569	81,713	122,957	9/30/11
47232VEN8	36,773	18,385	18,388	18,385	85,389	9/30/11
47232VEP3	37,018	16,232	20,786	16,232	90,642	9/30/11
47232VFV9	1,648,938	1,533,210	115,728	1,533,210	1,000,219	9/30/11
47232VGF3	660,162	579,144	81,018	579,144	522,759	9/30/11
47232VGG1	110,938	32,794	78,144	32,794	279,563	9/30/11
47232VGR7	45,271	18,888	26,383	18,888	337,808	9/30/11
52520MCE1	1,757,589	1,699,246	57,394	1,700,195	1,700,195	9/30/11
525241AL9	1,510,901	1,197,431	72,254	1,438,647	1,438,647	9/30/11
75970JAX4	2,805,309	2,336,753	468,556	2,336,753	1,938,566	9/30/11
863579VW5	9,481,011	8,796,213	684,798	8,796,213	8,563,451	9/30/11
			$ 24,719,029			

Notes to Financial Statements

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$ 1,090,101,400	$ (44,291,074)	$ 264,737,186	$ (55,145,767)

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

E, F, & G – No significant change.

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

7. INVESTMENT INCOME – No significant change.

8. DERIVATIVE INSTRUMENTS – No significant change.

9. INCOME TAXES

A. Deferred tax assets and deferred tax liabilities

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

	09-2011	12-2010
Gross deferred tax assets:		
Ordinary	$ 75,831,193	$ 73,136,234
Capital	21,030,709	19,282,244
Statutory valuation allowance	-	-
Total deferred tax assets	96,861,902	92,418,478
Gross deferred tax liabilities:		
Ordinary	17,116,445	19,839,021
Capital	-	6,778,544
Total deferred tax liabilities	17,116,445	26,617,565
Net deferred tax assets	79,745,457	65,800,913
Deferred tax assets nonadmitted	(25,019,489)	(19,375,277)
Net admitted deferred tax assets	54,725,968	46,425,636
Increase in nonadmitted deferred tax assets	$ (5,644,212)	$ (7,463,081)

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

	09-2011	12-2010
Additional admitted DTA - SSAP 10R - Paragraph 10.e.	$ 18,717,182	$19,226,172
Additional admitted DTA - Subsidiaries	824,458	1,212,975
Subtotal	$ 19,541,640	$20,439,147
(Decrease) Increase for the year	$ (897,507)	$ 1,109,284

Notes to Financial Statements

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

	September 2011					
	Ordinary		Capital		Total	
Pursuant to SSAP 10R – Par 10.a. – 10.b.:						
Recoverable through loss carrybacks (10.a.)		$ 14,978,076		$ 8,302,740		$ 23,280,816
Lesser of:						
Reversal of DTAs in following year (10.b.i.)	$ -		$ 12,727,969		$ 12,727,969	
10% of adjusted capital & surplus (10.b.ii.)	XXXXXX	-	XXXXXX	12,727,969	98,900,337	12,727,969
DTAs offset against existing DTLs (10.c.)		17,116,445		-		17,116,445
Total admissible asset per Par 10.a. – 10.c.		$ 32,094,521		$ 21,030,709		$ 53,125,230
Pursuant to SSAP 10R – Par 10.e.:						
Recoverable through loss carrybacks (10.e.i.)		$ 33,695,258		$ 8,302,740		$ 41,997,998
Lesser of:						
Reversal of DTAs within 3 years (10.e.ii.a.)	$ -		$ 12,727,969		$ 12,727,969	
15% of adjusted capital & surplus (10.e.ii.b.)	XXXXXX	-	XXXXXX	12,727,969	148,350,505	12,727,969
DTAs offset against existing DTLs (10.e.iii.)		17,116,445		-		17,116,445
Total admissible asset per Par 10.e.		$ 50,811,703		$ 21,030,709		$ 71,842,412
Additional DTA pursuant to SSAP 10R (10.e.)		$ 18,717,182		$ -		$ 18,717,182

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

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

	Prior to Election	After Election
Admitted deferred tax assets	$ 36,008,786	$ 54,725,968
Admitted assets	13,298,910,169	13,318,451,809
Statutory Surplus	1,021,977,098	1,041,518,738
Total adjusted capital for Risk Based Capital	1,041,032,085	1,060,573,725
Estimated Authorized control level for Risk Based Capital	136,326,613	136,816,619

5. Impact of Tax Planning Strategies:

	9/30/2011		
	Ordinary Percent	Capital Percent	Total Percent
(a) Adjusted Gross DTAs (% of Total Adjusted Gross DTAs)	0%	16.1%	16.1%
(b) Net Admitted Adjusted Gross DTAs (% of Total Net Admitted Adjusted Gross DTAs)	0%	30.8%	30.8%

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

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

	09-2011	12-2010
Federal income tax on operations	$ 30,774,020	$ 50,552,492
Tax on foreign investment income	-	-
Tax incurred (excluding capital gains tax)	30,774,020	50,552,492
Federal income tax expense on net capital gains / losses	6,098,284	11,243,063
Utilization of capital loss carryforward	-	(9,038,607)
Federal income tax expense	$ 36,872,304	$ 52,756,948

Notes to Financial Statements

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

	09-2011	12-2010	Change
Deferred tax assets resulting in book/tax differences in:			
Ordinary:			
DAC premium tax	$ 35,854,179	$ 30,600,495	$ 5,253,684
Reserves	27,015,146	26,601,588	413,558
Deferred compensation	1,972,488	2,036,580	(64,092)
Deferred gain	-	36,003	(36,003)
Net operating loss carryforward (Old West)	1,283,476	1,531,897	(248,421)
Accrued expenses	6,847,591	9,027,944	(2,180,353)
Other	2,858,313	3,301,727	(443,414)
Total ordinary deferred tax assets	75,831,193	73,136,234	2,694,959
Capital:			
Security-related adjustments	15,347,994	18,063,505	(2,715,511)
Unrealized losses	4,769,466	-	4,769,466
Other	913,249	1,218,739	(305,490)
Total capital deferred tax assets	21,030,709	19,282,244	1,748,465
Total deferred tax assets	96,861,902	92,418,478	4,443,424
Deferred tax assets nonadmitted	(25,019,489)	(19,375,277)	5,644,212
Admitted deferred tax assets	71,842,413	73,043,201	(1,200,788)
Deferred tax liabilities resulting book/tax differences in:			
Ordinary:			
Section 807(f) amortization	6,516,068	8,371,657	(1,855,589)
Depreciation / other	10,600,377	11,467,364	(866,987)
Total ordinary deferred tax liabilities	17,116,445	19,839,021	(2,722,576)
Capital:			
Unrealized gains	-	6,778,544	(6,778,544)
Total capital deferred tax liabilities	-	6,778,544	(6,778,544)
Total deferred tax liabilities	17,116,445	26,617,565	(9,501,120)
Total net deferred admitted tax assets	$ 54,725,968	$ 46,425,636	$ 8,300,332

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

	09-2011	12-2010	Change
Total deferred tax assets	$ 96,861,902	$ 92,418,478	$ 4,443,424
Total deferred tax liabilities	17,116,445	26,617,565	(9,501,120)
Net deferred tax assets	$ 79,745,457	$ 65,800,913	13,944,543
Tax effect of unrealized gains (losses)			(11,548,010)
Change in net deferred income tax (Page 4, line 40)			$ 2,396,533

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

	09-2011	12-2010
Provision computed at statutory rate (operations and realized gains / losses)	$ 57,096,653	$ 82,865,660
Permanent differences:		
Affiliated dividends	(2,100,000)	-
Dividend exclusion	(3,253)	(7,633)
Stock options	36,083	69,909
Company-owned life insurance	(1,058,210)	(1,446,278)
Provision to return adjustments	(171,084)	-
Other	(665,456)	(997,838)
Total permanent differences	(3,961,920)	(2,381,840)
Timing adjustments:		
Investment differences	(3,762,304)	(21,533,082)
Reserves	2,262,194	2,719,626
DAC tax adjustment	5,253,684	4,343,763
Accounts payable	211,898	99,186
Capital loss carryforward	-	(9,038,607)
Provision to return adjustments	(660,734)	(5,665,673)
Other	479,328	344,323
Total timing adjustments	3,784,066	(28,730,464)
Other adjustments:		
Unrealized (loss) gain on options	(20,046,495)	1,003,592
Total other adjustments	(20,046,495)	1,003,592
Federal income tax expense on operations and realized gains / losses	$ 36,872,304	$52,756,948
Gross change in deferred tax asset:		
Timing adjustments	$ (3,784,066)	$ 28,730,464
Impact of nonadmitted assets	401,136	1,419,214
Unrealized gains / losses	(11,548,010)	2,749,187
Other	986,397	(727,855)
Total change in deferred tax asset recorded directly to surplus	(13,944,543)	32,171,010
Total statutory income tax expense	$ 22,927,761	$ 84,927,958

Notes to Financial Statements

E. (1) At September 30, 2011, the Company has no pre-tax capital loss carryforward. Due to the merger of Old West into the Company at December 31, 2007, the Company has a pre-tax operating loss carryforward of $3,667,075. The operating loss carryforward will expire in 2025.

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

Period	Operations	Realized Gains	Total
2011	$ 30,774,020	$ 6,098,284	$ 36,872,304
2010	$ 50,294,429	$ 1,630,700	$ 51,925,129
2009	$ 13,196,964	$ -	$ 13,196,964

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

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

(2) Tax allocation agreement - No significant change.

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

11. DEBT

The Company owned $17.2 million and $14.9 million of the Federal Home Loan Bank ("FHLB") stock at September 30, 2011 and December 31, 2010, respectively. As of September 30, 2011, the Company has accessed no funds through the FHLB membership, and therefore the Company has pledged no collateral and has no reserves related to the FHLB funding agreement. Please see Note 22, EVENTS SUBSEQUENT, for funds accessed and collateral pledged after September 30, 2011. The deposit contract liabilities and related assets are accounted for in the Company's general account.

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

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

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

14. CONTINGENCIES – No significant change.

15. LEASES – No significant change.

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

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

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

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

20. FAIR VALUE MEASUREMENTS

1. Fair Value Measurements at Reporting Date

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

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	2,353,172	-	2,353,172
Commercial mortgage-backed securities	-	-	-	-
All other Bonds	-	1,450,768	222,095	1,672,863
Total Bonds	-	3,803,940	222,095	4,026,035
Non-affiliated common stock	93,454,612	22,281	9,898,000	103,374,893
Non-affiliated preferred stock	-	-	15,146	15,146
Purchased call options	-	43,291,198	-	43,291,198
Total assets accounted for at fair value	$ 93,454,612	$ 47,117,419	$ 10,135,241	$ 150,707,272

Notes to Financial Statements

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

	Balance at 12/31/2010	Transfers into Level 3	Transfers out of Level 3 to Level 2	Transfers out of Level 3 to Cost Basis	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases, issuances, sales and settlements	Balance at 9/30/2011
States, municipalities and political subdivisions	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
All other bonds	29,501,932	-	-	(27,044,542)	(2,618,860)	-	383,565	222,095
Non-affiliated common stock	22,541,600	-	-	(17,205,800)	223,942	(772,416)	5,110,674	9,898,000
Non-affiliated preferred stock	15,146	-	-	-	-	-	-	15,146

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

21. OTHER ITEMS – No significant change.

22. EVENTS SUBSEQUENT

    After September 30, 2011, the Company took two advances from the FHLB totaling $164.0 million for the purpose of earning a spread over the interest payments due to the FHLB. In connection with these advances, the Company was required to purchase an additional 32,800 shares ($3.8 million) of the FHLB and posted collateral of assets with a market value of $203.0 million as of September 30, 2011. The interest rate on each five year term advance is the one month LIBOR rate plus two basis points.

23. REINSURANCE

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

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS – No significant change.

27. STRUCTURED SETTLEMENTS – No significant change.

28. HEALTH CARE RECEIVABLES – No significant change.

29. PARTICIPATING POLICIES – No significant change.

Notes to Financial Statements

30. PREMIUM DEFICIENCY RESERVES – No significant change.

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

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

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

34. SEPARATE ACCOUNTS – No significant change.

35. LOSS/CLAIM ADJUSTMENT EXPENSES – No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $....................................0

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: $....................25,515,410

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 2,630,354	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 170,118,786	$ 167,747,457
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 18,442,468	$ 21,712,845
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 191,191,608	$ 189,460,302
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
Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:
61686ZZ1-MORGAN JOSEPH TRIARTISAN GROUP SERIES D
98883*ZZ2-NAYLOR PUBLISHING L+1025 12-31-12

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

		1
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$2,259,337
1.13	Commercial mortgages	$260,254,021
1.14	Total mortgages in good standing	$262,513,358
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)	$262,513,358
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	396,641	53,675,616	224,027		54,296,283	
2.	Alaska AK	L	21,175	248,467	61,568		331,210	
3.	Arizona AZ	L	890,527	31,798,236	12,681		32,701,443	
4.	Arkansas AR	L	344,733	14,720,539	7,595		15,072,866	
5.	California CA	L	8,928,842	166,544,558	20,068		175,493,468	292,061
6.	Colorado CO	L	554,874	13,345,627	385,508		14,286,010	98,329
7.	Connecticut CT	L	624,899	48,379,682	8,696		49,013,277	82,728
8.	Delaware DE	L	105,447	12,857,298	1,431		12,964,176	
9.	District of Columbia DC	L	66,879	1,169,547			1,236,426	
10.	Florida FL	L	3,480,320	243,062,545	622,287		247,165,152	783,290
11.	Georgia GA	L	1,678,966	56,039,073	111,549		57,829,587	243,725
12.	Hawaii HI	L	329,738	6,648,534	137		6,978,408	
13.	Idaho ID	L	145,839	10,715,886			10,861,725	
14.	Illinois IL	L	1,552,985	86,264,016	171,334		87,988,336	219,405
15.	Indiana IN	L	458,627	63,760,511	314,983		64,534,121	22,123
16.	Iowa IA	L	215,481	23,961,373	507,108		24,683,961	47,374
17.	Kansas KS	L	362,846	13,119,555	393,323		13,875,724	39,930
18.	Kentucky KY	L	393,687	47,038,321	1,070,230		48,502,238	
19.	Louisiana LA	L	463,505	47,163,953	1,039		47,628,497	
20.	Maine ME	L	191,702	5,545,300	5,331		5,742,333	
21.	Maryland MD	L	1,081,596	34,626,433	12,284		35,720,313	119,567
22.	Massachusetts MA	L	847,807	31,317,019	13,176		32,178,002	1,598,905
23.	Michigan MI	L	402,428	131,537,082	13,001		131,952,512	168,889
24.	Minnesota MN	L	604,761	51,412,644	1,257,264		53,274,668	479,238
25.	Mississippi MS	L	253,078	25,978,134	21,395		26,252,607	
26.	Missouri MO	L	600,966	34,489,881	590,733		35,681,580	
27.	Montana MT	L	21,289	1,695,243			1,716,532	33,213
28.	Nebraska NE	L	224,932	8,528,226	155,833		8,908,992	99,639
29.	Nevada NV	L	573,390	11,057,834	2,707		11,633,931	
30.	New Hampshire NH	L	131,289	11,717,846	78,320		11,927,455	
31.	New Jersey NJ	L	1,528,561	91,258,462	2,598		92,789,622	
32.	New Mexico NM	L	364,849	3,740,376	6,282		4,111,507	
33.	New York NY	N	316,252	7,365,011	4,687		7,685,950	
34.	North Carolina NC	L	1,737,877	105,999,066	1,922,328		109,659,271	297,374
35.	North Dakota ND	L	70,705	3,779,678	1,787		3,852,169	
36.	Ohio OH	L	1,102,404	107,049,535	114,937		108,266,877	1,050,336
37.	Oklahoma OK	L	865,753	10,282,135	379,355		11,527,243	
38.	Oregon OR	L	279,261	16,502,470	70,780		16,852,511	86,188
39.	Pennsylvania PA	L	1,864,623	123,532,842	51,514		125,448,980	337,021
40.	Rhode Island RI	L	113,730	4,590,049	3,486		4,707,265	
41.	South Carolina SC	L	756,398	57,461,360	1,094,208		59,311,966	99,639
42.	South Dakota SD	L	61,042	1,525,571	7,636		1,594,249	
43.	Tennessee TN	L	781,611	117,893,744	883,146		119,558,501	
44.	Texas TX	L	4,550,556	77,320,432	400,132		82,271,120	297,971
45.	Utah UT	L	229,058	29,538,976	111,571		29,879,604	65,762
46.	Vermont VT	L	69,763	2,429,291	13,288		2,512,343	
47.	Virginia VA	L	1,627,091	68,250,249	310,900		70,188,241	96,324
48.	Washington WA	L	741,902	52,097,061	288,663		53,127,625	150,665
49.	West Virginia WV	L	132,930	15,112,792	3,630		15,249,351	
50.	Wisconsin WI	L	466,544	46,661,129	711,552		47,839,225	
51.	Wyoming WY	L	41,782	1,294,548	3,061		1,339,391	
52.	American Samoa AS	N					0	
53.	Guam GU	L	144,498				144,498	
54.	Puerto Rico PR	N	6,905				6,905	
55.	US Virgin Islands VI	L	6,445				6,445	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CN	N	4,846				4,846	
58.	Aggregate Other Alien OT	XXX	33,885	57,738	0	0	91,623	0
59.	Subtotal	(a) 52	43,848,519	2,232,161,495	12,449,146	0	2,288,459,160	6,809,697
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	84,694		28,682		113,377	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	43,933,213	2,232,161,495	12,477,829	0	2,288,572,537	6,809,697
96.	Plus Reinsurance Assumed	XXX	2,831	270,445			273,276	
97.	Totals (All Business)	XXX	43,936,044	2,232,431,940	12,477,829	0	2,288,845,813	6,809,697
98.	Less Reinsurance Ceded	XXX	21,275,712	32,638	3,705,630		25,013,980	939
99.	Totals (All Business) less Reinsurance Ceded	XXX	22,660,332	2,232,399,302	8,772,199	0	2,263,831,833	6,808,758
	DETAILS OF WRITE-INS							
5801.	Other Foreign	XXX	33,885	57,738			91,623	
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	33,885	57,738	0	0	91,623	0
9401.		XXX					0	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

PART 1 – ORGANIZATIONAL CHART

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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

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

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

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

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Accounts receivable	766,392	766,392	0	
2597. Summary of remaining write-ins for Line 25	766,392	766,392	0	0

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	(66,273)	6,946	12,508
08.397. Summary of remaining write-ins for Line 8.3	(66,273)	6,946	12,508

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	83,791,726	82,108,598
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		2,477,767
2.2 Additional investment made after acquisition	5,205,962	3,829,194
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	3,695,129	4,623,834
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	85,302,560	83,791,726
10. Deduct total nonadmitted amounts	992,904	992,904
11. Statement value at end of current period (Line 9 minus Line 10)	84,309,656	82,798,822

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	277,950,347	159,222,845
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	114,937,500	152,466,000
2.2 Additional investment made after acquisition	20	1,180,667
3. Capitalized deferred interest and other		
4. Accrual of discount	1,612,207	2,495,979
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		(45,474)
7. Deduct amounts received on disposals	131,986,715	37,369,669
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	262,513,359	277,950,347
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	262,513,359	277,950,347
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	262,513,359	277,950,347

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	55,770,074	69,797,498
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	15,855,294	4,376,223
2.2 Additional investment made after acquisition	5,656,546	3,382,065
3. Capitalized deferred interest and other		
4. Accrual of discount	3,689,468	556,226
5. Unrealized valuation increase (decrease)	(1,023,912)	8,383,997
6. Total gain (loss) on disposals	66,060	1,087,978
7. Deduct amounts received on disposals	5,681,277	31,036,754
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized	191,579	777,158
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	74,140,674	55,770,074
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	74,140,674	55,770,074

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,364,774,572	8,770,236,429
2. Cost of bonds and stocks acquired	2,870,386,048	2,879,617,780
3. Accrual of discount	46,700,250	49,604,080
4. Unrealized valuation increase (decrease)	(9,824,552)	25,160,350
5. Total gain (loss) on disposals	22,268,524	81,457,464
6. Deduct consideration for bonds and stocks disposed of	993,679,855	1,374,962,973
7. Deduct amortization of premium	14,554,366	18,205,476
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	33,077,273	48,133,082
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,252,993,348	10,364,774,572
11. Deduct total nonadmitted amounts	2,609,283	3,482,111
12. Statement value at end of current period (Line 10 minus Line 11)	12,250,384,065	10,361,292,461

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	8,333,505,477	1,558,049,695	1,212,428,858	86,084,972	7,686,517,960	8,333,505,477	8,765,211,285	7,252,258,155
2. Class 2 (a)	2,698,812,414	134,324,807	45,285,006	(21,015,957)	2,569,562,824	2,698,812,414	2,766,836,258	2,507,048,931
3. Class 3 (a)	313,759,224	121,333,580	5,545,182	(46,850,790)	297,531,558	313,759,224	382,696,832	334,161,356
4. Class 4 (a)	125,014,732	1,669,581	3,747,261	(13,639,520)	117,356,998	125,014,732	109,297,532	143,370,697
5. Class 5 (a)	34,557,650		1,130,818	(2,238,880)	43,522,665	34,557,650	31,187,952	43,845,418
6. Class 6 (a)	20,322,032	616	4,271,286	62,640	22,301,511	20,322,032	16,114,002	27,021,145
7. Total Bonds	11,525,971,529	1,815,378,279	1,272,408,411	2,402,465	10,736,793,516	11,525,971,529	12,071,343,861	10,307,705,702
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4	15,146				15,146	15,146	15,146	15,146
12. Class 5								
13. Class 6								
14. Total Preferred Stock	15,146	0	0	0	15,146	15,146	15,146	15,146
15. Total Bonds and Preferred Stock	11,525,986,675	1,815,378,279	1,272,408,411	2,402,465	10,736,808,662	11,525,986,675	12,071,359,007	10,307,720,848

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....109,303,096; 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	109,303,096	XXX	109,303,096	54,285	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	159,953,378	262,421,978
2. Cost of short-term investments acquired	1,714,419,196	1,945,211,684
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,765,069,478	2,047,680,284
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	109,303,096	159,953,378
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	109,303,096	159,953,378

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	87,797,370
2.	Cost paid/(consideration received) on additions	65,367,145
3.	Unrealized valuation increase (decrease)	(68,886,505)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(40,986,812)
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)	43,291,198
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	43,291,198

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14	43,291,198	
2. Part B, Section 1, Column 14		
3. Total (Line 1 plus Line 2)		43,291,198
4. Part D, Column 5	43,291,198	
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	43,291,198	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		43,291,198
10. Part D, Column 8	43,291,198	
11. Part D, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check
13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 19		
15. Part D, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of cash equivalents acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Palm Beach	FL	07/06/2004	Sailfish Marina Resort				10,026
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				153,477
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				559,677
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				153,602
Building, Land, and Improvements	Florida City	FL	09/24/2009	Florida City Center				1,078
Building, Land, and Improvements	Miramar	FL	12/28/2010	Tropical Storage				4,692
Building, Land, and Improvements	Georgetown	MD	07/30/1999	Skipjack Cove Resort				22,466
0199999. Totals					0	0	0	905,018
0399999. Totals					0	0	0	905,018

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
Koyo Building	Greenville	SC		08/31/2011	6.000	14,300,000		23,000,000
Shoppes at Apollo Beach	Apollo Beach	FL		09/01/2011	5.250	7,400,000		10,200,000
Santa Monica Pacific Pier	Santa Monica	CA		09/28/2011	6.800	20,000,000		35,500,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	41,700,000	0	68,700,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	41,700,000	0	68,700,000
3399999. Total Mortgages				XXX	XXX	41,700,000	0	68,700,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	09/12/2011	101,971					0		101,971	101,971			0
JQH - Murfreesboro	Murfreesboro	TN		08/16/2007	09/01/2011	285,958					0		285,958	285,958			0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	09/12/2011	65,667					0		65,667	65,667			0
633 Folsom	San Francisco	CA		05/27/2010	09/12/2011	65,423					0		65,423	65,423			0
Bella Roe Plaza	Roeland Park	KS		09/28/2010	09/12/2011	21,900					0		21,900	21,900			0
One Greenway Centre	Franklin	TN		01/14/2011	09/12/2011	104,567					0		104,567	104,567			0
Old Standard	Cincinnati	OH		01/01/2006	09/10/2011	30,985					0		30,985	30,985			0
OWLIC	Cincinnati	OH		01/01/2006	09/10/2011	4,283					0		4,283	4,283			0
Sandestin	Destin	FL		03/12/2010	09/12/2011	58,000					0		58,000	58,000			0
0299999. Total - Mortgages With Partial Repayments						738,752	0	0	0	0	0	0	738,752	738,752	0	0	0
0599999. Total Mortgages						738,752	0	0	0	0	0	0	738,752	738,752	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010			626,850			1.5
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		02/06/2007			171,949			2.7
000000 00 0	Pineapple Square Properties, LLC	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006			35,717			12.0
000000 00 0	Voyager Capital Fund II L.P.	Spokane	WA	Voyager Capital Fund II, L.P.		05/31/2005			6,250			1.6
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Orchard Investment Management, LLC		08/19/2011		5,516,544				43.8
000000 00 0	Ellington Financial, LLC	Wilmington	DE	Friedman, Billings, Ramsey & Comp		08/15/2007			2,597,553			3.2
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								5,516,544	3,438,319	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	Aerielle IP Holdings, LLC	San Francisco	CA	Aerielle IP Holdings, LLC		09/30/2011		625,000				62.5
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								625,000	0	0	0	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	AMMC CLO IX UBS WAREHOUSE, AMMC CLO IX Limited	Georgetown	KY	UBS Securities LLC		09/26/2011		6,500,000				65.0
3799999. Total - Any Other Class of Asset - Unaffiliated								6,500,000	0	0	0	XXX
3999999. Subtotal - Unaffiliated								12,016,544	3,438,319	0	0	XXX
4099999. Subtotal - Affiliated								625,000	0	0	0	XXX
4199999. Totals								12,641,544	3,438,319	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Distribution	06/25/2004	08/25/2011	812,353					0		812,353	812,353			0	
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Distribution	01/08/2010	08/15/2011	160,667					0		160,667	160,667			0	
000000 00 0	Windsor Place Apartments, LLC	Mentor Lake	OH	Landon Investments, LLC	12/20/2005	09/28/2011	460,532					0		460,532	460,532			0	
000000 00 0	Voyager Capital Fund L.P.	Spokane	WA	Voyager Capital Fund, L.P.	05/31/2005	09/19/2011	36,970					0		36,970	36,970			0	
000000 00 0	Panda Hereford Ethanol Acquisition, LLC	Wilmington	DE	Distribution	05/09/2009	09/15/2011						0			60,060		60,060	60,060	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							1,470,520	0	0	0	0	0	0	1,470,520	1,530,580	0	60,060	60,060	0
3999999. Subtotal - Unaffiliated							1,470,520	0	0	0	0	0	0	1,470,520	1,530,580	0	60,060	60,060	0
4199999. Totals							1,470,520	0	0	0	0	0	0	1,470,520	1,530,580	0	60,060	60,060	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
038573 DG 3	ARANSAS ISD A QSCB TX 4.43 2-15-26		07/13/2011	RAYMOND JAMES & ASSOC.		2,725,000	2,725,000	10,730	1FE
134141 ZE 3	CAMPBELL CA SD 5.406 08-01-27 AL4-25		07/01/2011	DE LA ROSA & CO.		4,000,000	4,000,000		1FE
142527 DY 3	CARLISLE ISD QSCB TX 4.38 2-15-26		07/13/2011	MORGAN KEEGAN & COMPANY		5,115,000	5,115,000		1FE
47407M BG 5	JEFFERSON GA SD QSCB 5.27 2-01-28 NC		07/08/2011	MORGAN KEEGAN & COMPANY		3,100,000	3,100,000		1FE
796269 VA 3	SAN ANTONIO ISD TX 4.006 08-15-28		08/24/2011	RBC CAPITAL		2,115,000	2,115,000		1FE
954838 MV 7	W ORNG COVE TX SD 4.69 02-15-28 C20		07/12/2011	SOUTHWEST SECURITIES		6,083,323	6,075,000	1,583	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					23,138,323	23,130,000	12,313	XXX
Bonds - U.S. Special Revenue and Special Assessment									
04778C AG 0	ATLANTA GA INDPT SCH 5.457 03-01-25		08/09/2011	MORGAN KEEGAN & COMPANY		3,592,692	3,450,000	25,625	1FE
155751 CQ 1	CENT VLY QSCB D FRESNO 4.726 9-01-19		09/16/2011	STONE AND YOUNGBERG		850,000	850,000		1FE
155751 CR 9	CENT VLY QSCB D FRESNO 4.926 9-01-20		09/16/2011	STONE AND YOUNGBERG		1,000,000	1,000,000		1FE
155751 CS 7	CENT VLY QSCB D FRESNO 5.126 9-01-21		09/16/2011	STONE AND YOUNGBERG		2,800,000	2,800,000		1FE
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02-35		09/16/2011	CANTOR FITZGERALD & CO.		6,405,462	8,819,913	4,576	1Z*
3137AC TN 9	FHR 3897 LI IO WAC 01-37		08/11/2011	JEFFERIES & COMPANY		4,491,537	78,113,693		1
3137AC TN 9	FHR 3897 LI IO WAC 01-37		08/11/2011	CAPITALIZED INTEREST		62,097			1FE
472904 P3 9	JEFFERSON CNTY KY 4.65 06-01-26 C21		07/21/2011	RAYMOND JAMES & ASSOC.		6,881,700	7,000,000	44,304	1FE
567830 BU 7	MARIN CNTY CA TXB 5.41 08-01-26 A25		08/11/2011	RBC CAPITAL		4,888,949	4,625,000	10,426	1FE
576000 LA 9	MA ST QSCB 4.885 07-15-28 NC		07/21/2011	J. P. MORGAN SECURITIES		10,000,000	10,000,000		1FE
58607E BV 5	MEMPHIS CTR PYRAMID A 3.87 11-01-20		09/22/2011	MORGAN KEEGAN & COMPANY		1,195,000	1,195,000		1FE
58607E BW 3	MEMPHIS CTR PYRAMID A 4.23 11-01-21		09/22/2011	MORGAN KEEGAN & COMPANY		1,000,000	1,000,000		1FE
58607E BX 1	MEMPHIS CTR PYRAMID A 4.48 11-01-22		09/22/2011	MORGAN KEEGAN & COMPANY		1,500,000	1,500,000		1FE
64971Q GW 7	NYC TRANS FIN B TXBL 3.45 05-01-21		08/03/2011	J. P. MORGAN SECURITIES		8,265,613	8,245,000		1FE
905664 AA 6	UNION CITY QSCB GA 4.73 01-01-27		07/20/2011	RAMIREZ & CO.		10,000,000	10,000,000		1FE
95662M G5 3	WV HSG DEV A TXB 3.322 05-01-20 NC		08/31/2011	RAYMOND JAMES & ASSOC.		1,200,000	1,200,000		1FE
95662M G6 1	WV HSG DEV A TXB 3.422 11-01-20 NC		08/31/2011	RAYMOND JAMES & ASSOC.		1,000,000	1,000,000		1FE
95662M G7 9	WV HSG DEV A TXB 3.522 05-01-21 NC		08/31/2011	RAYMOND JAMES & ASSOC.		1,285,000	1,285,000		1FE
95662M G8 7	WV HSG DEV A TXB 3.622 11-01-21 NC		08/31/2011	RAYMOND JAMES & ASSOC.		1,000,000	1,000,000		1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					67,418,050	143,083,606	84,931	XXX
Bonds - Industrial and Miscellaneous									
1248MB AG 0	CBASS 2007-CB2 A2A SEQ AFC 022537		05/27/2011	SOUTHWEST SECURITIES		24,018	24,603	120	1Z*
31738V BZ 7	FASI 1997-NAM2 S IO CSTR 7-25-27		01/01/2011	ADJUST PRIOR YEAR TRADE			14,499		1Z
31738V BZ 7	FASI 1997-NAM2 S IO CSTR 7-25-27		01/25/2011	ADJUST PRIOR YEAR TRADE			39		1Z
31738V BZ 7	FASI 1997-NAM2 S IO CSTR 7-25-27		02/25/2011	ADJUST PRIOR YEAR TRADE			39		1Z
31738V BZ 7	FASI 1997-NAM2 S IO CSTR 7-25-27		03/25/2011	ADJUST PRIOR YEAR TRADE			38		1Z
31738V BZ 7	FASI 1997-NAM2 S IO CSTR 7-25-27		04/25/2011	ADJUST PRIOR YEAR TRADE			38		1Z
31738V BZ 7	FASI 1997-NAM2 S IO CSTR 7-25-27		05/25/2011	ADJUST PRIOR YEAR TRADE			35		1Z
31738V BZ 7	FASI 1997-NAM2 S IO CSTR 7-25-27		06/25/2011	ADJUST PRIOR YEAR TRADE			39		1Z
31738V BZ 7	FASI 1997-NAM2 S IO CSTR 7-25-27		07/25/2011	ADJUST PRIOR YEAR TRADE			39		1Z
31738V BZ 7	FASI 1997-NAM2 S IO CSTR 7-25-27		09/01/2011	ADJUST PRIOR YEAR TRADE			39		1Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36190K AS 8	GSMS 2009-RR1 GGB SUB CSTR 07-38RE		06/29/2011	BARCLAYS AMERICA				(1,075)	1Z*
36242D LY 7	GSR 2004-13F 4A2 IO INV 11-25-34		06/27/2011	BARCLAYS AMERICA				(7,835)	3FE
54323M AJ 7	LONGVIEW POWER TL FAC L+350 2-28-14		06/20/2011	EXCHANGED		1,606,939	1,733,333		4FE
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12-40 RE		03/25/2011	MORGAN STANLEY & CO.				(6,175)	2FE
00173P AA 3	AMMC 2005-4A A1 CLO FLT 03-17	R	08/24/2011	CANTOR FITZGERALD & CO.		36,815,510	38,906,748	36,283	1Z*
00206R AZ 5	AT&T INC 3.875 08-15-21 NC		08/15/2011	BARCLAYS AMERICA		1,994,100	2,000,000		1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40		09/15/2011	MORGAN STANLEY & CO.		4,130,932	3,968,473		1Z*
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11-35		09/19/2011	CANTOR FITZGERALD & CO.		3,347,441	4,816,463	1,830	1Z*
02377V AA 0	AMER AIR PT 11-2 8.625 10-15-21AL18		09/27/2011	MORGAN STANLEY & CO.		8,000,000	8,000,000		2FE
02377V AA 0	AMER AIR PT 11-2 8.625 10-15-21AL18		09/27/2011	GLEACHER & CO.		3,526,250	3,500,000		2FE
02377V AA 0	AMER AIR PT 11-2 8.625 10-15-21AL18		09/27/2011	J. P. MORGAN SECURITIES		2,017,500	2,000,000		2FE
02377V AA 0	AMER AIR PT 11-2 8.625 10-15-21AL18		09/27/2011	STERNE AGEE & LEACH		1,006,250	1,000,000		2FE
02666Q J7 9	AMER HONDA FIN 3.80 09-20-21 NC		09/13/2011	BANK OF AMER / ML		4,986,800	5,000,000		1FE
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07-36		07/12/2011	RBS SECURITIES/GREENWICH		1,500,000	3,000,000	489	1Z*
049164 BE 5	ATLAS AIR 00-A 8.707 01-02-19		08/02/2011	STIFEL NICOLAUS & CO.		1,284,040	1,228,747	892	3
05377R AV 6	AESOP 2011-5A A SEQ 3.27 2-18		08/19/2011	RBS SECURITIES/GREENWICH		17,993,446	18,000,000		1Z*
05532T AN 2	BCAP 2010-RR1 3A2 SEQ SSUP CSTR RE		09/07/2011	RBS SECURITIES/GREENWICH		2,966,494	3,135,000	6,089	1Z*
05532T FD 9	BCAP 2010-RR1 3A13 SEQ SSUP CSTR RE		09/22/2011	MORGAN STANLEY & CO.		4,345,110	4,389,000	16,642	1Z*
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3-37 RE		07/22/2011	BARCLAYS AMERICA		20,287,200	20,224,000	91,780	1Z*
057224 BA 4	BAKER HUGHES INC 3.20 08-15-21 NC		08/10/2011	J. P. MORGAN SECURITIES		3,991,840	4,000,000		1FE
057224 BA 4	BAKER HUGHES INC 3.20 08-15-21 NC		08/11/2011	J. P. MORGAN SECURITIES		2,989,320	3,000,000		1FE
05956G AK 3	BAFC 2010-R8 2A3 SEQ SSNR 5.0 9-37RE		08/19/2011	BANK OF AMER / ML		1,192,795	1,249,000	3,990	1Z*
05956T AC 3	BAFC 2011-R1 A2 SEQ SSNR CSTR 0836RE		09/27/2011	BANK OF AMER / ML		4,865,058	5,081,000	24,127	1Z*
06406H BY 4	BANK OF NY MELLON 3.55 09-23-21 C21		09/16/2011	DEUTSCHE BANK		6,995,310	7,000,000		1FE
06739G AR 0	BARCLAYS BK PLC 5.125 01-08-20 NC	R	08/12/2011	BARCLAYS AMERICA		5,063,000	5,000,000	27,760	1FE
07330T AB 8	BCRR 2009-2A 1A2 SEQ SSUP AFC 0740RE		08/10/2011	DEUTSCHE MORGAN GRENFELL		11,982,550	13,393,000	6,325	1Z*
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 02-44		09/01/2011	FTN FINANCIAL		4,234,905	4,072,636	3,619	1Z*
081437 AH 8	BEMIS CO INC 4.50 10-15-21 C21		09/27/2011	WELLS FARGO BROKERAGE		3,974,120	4,000,000		2FE
09247X AH 4	BLACKROCK INC 4.25 05-24-21 NC		09/08/2011	MIZUHO SECURITIES USA		3,657,535	3,500,000	45,038	1FE
09247X AH 4	BLACKROCK INC 4.25 05-24-21 NC		08/24/2011	JEFFERIES & COMPANY		1,522,410	1,500,000	16,823	1FE
12189L AB 7	BUR NTH SANTA FE 3.6 09-01-20 C20		08/25/2011	WILLIAM BLAIR & COMPANY		989,659	985,000	17,632	2FE
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04-44		08/04/2011	CITIGROUP		18,435,938	18,000,000	19,845	1Z*
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04-44		08/04/2011	CANTOR FITZGERALD & CO.		11,275,000	11,000,000	12,128	1Z*
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01-37		08/19/2011	RBS SECURITIES/GREENWICH		12,087,563	13,775,000	52,804	1Z*
12626P AL 7	CRH AMERICA INC 5.75 01-15-21 NC		07/07/2011	KEYBANK CAPITAL MARKET		4,195,800	4,000,000	137,361	2FE
126307 AB 3	CSC HOLDINGS INC 8.50 06-15-15 C12		08/10/2011	CITIGROUP		3,172,500	3,000,000	42,500	3FE
126307 AB 3	CSC HOLDINGS INC 8.50 06-15-15 C12		08/10/2011	DEUTSCHE MORGAN GRENFELL		1,440,873	1,369,000	19,394	3FE
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2-40 RE		07/19/2011	RBS SECURITIES/GREENWICH		6,405,000	6,000,000	18,841	1Z*
12643K AW 3	CSMC 2010-RR2 2B SEQ CSTR 09-39 RE		08/26/2011	NOMURA SECURITIES INTL		6,580,035	7,041,000	35,165	1Z*
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04-35		09/14/2011	RBS SECURITIES/GREENWICH		12,696,897	14,573,196	40,076	1Z*

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35		09/06/2011	WELLS FARGO BROKERAGE		2,983,947	3,421,222	4,181	1Z*
14040H AY 1	CAPITAL ONE FINL 4.75 07-15-21 NC		07/14/2011	BARCLAYS AMERICA		6,967,590	7,000,000		2FE
14040H AY 1	CAPITAL ONE FINL 4.75 07-15-21 NC		07/21/2011	KEEFE BRUYETTE & WOODS		2,977,200	3,000,000	2,771	2FE
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36		07/26/2011	SOUTHWEST SECURITIES		590,794	727,131	30	1Z*
14886M AE 1	CATALINA MARKETING L+275 10-01-14		08/11/2011	MORGAN STANLEY & CO		2,300,000	2,500,000		3FE
14986H AB 7	CHARTER/CCO HLDGS 3RD L+250 09-06-14		08/16/2011	BANK OF AMER / ML		1,839,352	2,000,000		3FE
14986H AB 7	CHARTER/CCO HLDGS 3RD L+250 09-06-14		08/17/2011	BARCLAYS AMERICA		1,845,000	2,000,000		3FE
15672E AB 0	CEQUEL COMMUNICATIONS L+200 11-05-13		08/11/2011	BANK OF AMER / ML		2,375,000	2,500,000		3FE
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05-24-17		08/12/2011	CITIGROUP		7,220,000	8,000,000		3FE
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05-24-17		08/10/2011	CITIGROUP		4,437,500	5,000,000		3FE
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03-34		09/22/2011	MORGAN STANLEY & CO		8,414,873	9,298,203	18,505	1Z*
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8-25-35		07/07/2011	SOUTHWEST SECURITIES		395,121	474,620	761	1Z*
17314Q BF 3	CMLTI 2009-11 7A2 SEQ SSUP CSTR RE		09/22/2011	MORGAN STANLEY & CO		6,029,100	6,090,000	22,928	1Z*
191216 AT 7	COCA-COLA CO 3.3 09-01-21		08/03/2011	CITIGROUP		7,993,040	8,000,000		1FE
19122T AE 9	COCA-COLA ENTER 3.25 08-19-21 NC		08/16/2011	DEUTSCHE MORGAN GRENFELL		2,947,380	3,000,000		2FE
21036P AD 0	CONSTELLATION BRANDS 7.25 09-01-16!		09/30/2011	DEUTSCHE MORGAN GRENFELL		2,102,500	2,000,000	13,694	3FE
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04-21RE		09/21/2011	DEUTSCHE MORGAN GRENFELL		42,679,152	40,518,683	148,088	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		08/05/2011	DEUTSCHE MORGAN GRENFELL		19,960,156	20,000,000	22,685	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		08/09/2011	BANK OF AMER / ML		14,526,563	15,000,000	20,795	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		08/09/2011	DEUTSCHE MORGAN GRENFELL		14,365,430	15,000,000	20,795	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		08/04/2011	RBS SECURITIES/GREENWICH		13,059,922	13,000,000	13,107	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		08/09/2011	BANK OF AMER / ML		9,498,438	10,000,000	13,863	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		08/05/2011	DEUTSCHE MORGAN GRENFELL		2,994,023	3,000,000	3,403	1Z*
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04-21		08/11/2011	DEUTSCHE MORGAN GRENFELL		34,339,266	34,000,000	127,030	1Z*
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 07-21		08/11/2011	DEUTSCHE MORGAN GRENFELL		10,802,892	11,109,000	49,856	1Z*
233851 AF 1	DAIMLER FINANCE 3.875 09-15-21		09/07/2011	DEUTSCHE BANK		6,932,450	7,000,000		1FE
24422E RE 1	JOHN DEERE CAP 3.9 07-12-21 MTN NC		07/07/2011	CITIGROUP		7,991,440	8,000,000		1FE
249030 AC 1	DENTSPLY INTL 4.125 08-15-21 NC		08/16/2011	MORGAN STANLEY & CO		5,979,180	6,000,000		2FE
25468P CN 4	DISNEY (WALT) CO 2.75 08-16-21 NC		08/17/2011	GOLDMAN SACHS & CO		4,935,850	5,000,000		1FE
256882 AA 9	DOLPHIN SUB II I 6.50 10-15-16		09/26/2011	BANK OF AMER / ML		8,000,000	8,000,000		3FE
257867 AM 3	DONNELLEY & SONS 4.95 04-01-14		09/21/2011	SEAPORT GROUP LLC		2,872,500	3,000,000	72,188	3FE
26358B AA 6	DUANE 2006-3A A1 CLO FLT 01-21		08/22/2011	RBS SECURITIES/GREENWICH		9,358,677	9,956,039	6,173	1Z*
27876G BE 7	ECHOSTAR DBS 7.125 02-01-16 NC		08/09/2011	BANK OF AMER / ML		4,070,000	4,000,000	8,708	3FE
27876G BE 7	ECHOSTAR DBS 7.125 02-01-16 NC		08/09/2011	J. P. MORGAN SECURITIES		3,045,000	3,000,000	6,531	3FE
27876G BE 7	ECHOSTAR DBS 7.125 02-01-16 NC		08/11/2011	MORGAN STANLEY & CO		3,011,250	3,000,000	8,906	3FE
29247# AB 4	EN-TOUCH SYSTEMS REV L+500 12-31-12		09/30/2011	VENDOR NOT FOUND		29,310	29,310		4
29250R AU 0	ENBRIDGE ENERGY 4.20 09-15-21		09/06/2011	CITIGROUP		2,993,940	3,000,000		2FE
31678V 20 6	FIFTH THIRD CAP VI SER B 25 11-15-67		08/16/2011	WELLS FARGO BROKERAGE		3,765,000	3,750,000		2FE
31678V 20 6	FIFTH THIRD CAP VI SER B 25 11-15-67		08/18/2011	WELLS FARGO BROKERAGE		324,350	325,000		2FE
31678W 20 4	FIFTH THIRD CAP V SER A 7.25 8-15-67		08/18/2011	WELLS FARGO BROKERAGE		3,118,750	3,125,000		2FE

SCHEDULE D - PART 3

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

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31678W 20 4	FIFTH THIRD CAP V SER A 7.25 8-15-67		08/16/2011	WELLS FARGO BROKERAGE		1,255,000	1,250,000		2FE
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02-36		09/22/2011	CANTOR FITZGERALD & CO		6,718,839	8,711,622	122	1Z*
343412 AB 8	FLUOR CORP (NEW) 3.375 09-15-21		09/08/2011	BANK OF AMER / ML		4,955,950	5,000,000		1FE
349580 ZZ 6	FIG LLC FORTRESS L+400 10-07-15		08/16/2011	WELLS FARGO BANK		4,925,000	5,000,000		2FE
361652 AB 6	GFI GROUP INC 8.375 07-19-18 NC		07/14/2011	JEFFERIES & COMPANY		3,000,000	3,000,000		2FE
36190K AS 8	GSMS 2009-RR1 GGB SUB CSTR 07-38RE		08/09/2011	BANK OF AMER / ML		7,765,951	7,749,000	13,865	1Z*
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 0844		09/22/2011	GOLDMAN SACHS & CO		8,079,695	8,000,000	10,179	1Z*
36246L AC 5	GSMS 2007-GG10 A3 SEQ CSTR 08-45		09/28/2011	GOLDMAN SACHS & CO		4,790,703	4,686,000	22,588	1Z*
36248E AB 1	GSMS 2010-C2 A2 SEQ AFC 12-43		08/08/2011	GOLDMAN SACHS & CO		19,871,279	19,017,000	27,268	1Z*
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44		08/04/2011	GOLDMAN SACHS & CO		31,764,808	31,035,000	32,780	1Z*
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44		08/29/2011	RBS SECURITIES/GREENWICH		10,114,063	10,000,000		1Z*
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44		08/29/2011	GOLDMAN SACHS & CO		4,045,313	4,000,000		1Z*
369550 AR 9	GENERAL DYNAMICS 3.875 07-15-21 C21		07/05/2011	BANK OF AMER / ML		7,986,800	8,000,000		1FE
37427U AC 4	GETTY IMAGES INIT TL L+375 11-05-16		08/10/2011	BARCLAYS AMERICA		2,481,250	2,500,000		3FE
379398 AA 8	GTP TOWERS LLC C 4.436 02-15-15 NC		09/12/2011	DEUTSCHE BANK		5,564,646	5,455,000		1FE
398433 AF 9	GRIFFON CORP 7.125 04-01-18 C040114		08/10/2011	DEUTSCHE MORGAN GRENFELL		2,375,000	2,500,000	73,229	3FE
398433 AF 9	GRIFFON CORP 7.125 04-01-18 C040114		08/09/2011	DEUTSCHE MORGAN GRENFELL		1,428,750	1,500,000	43,047	3FE
398500 ZZ 4	GRIFOLS TL B L+425 06-01-17 NC		08/10/2011	DEUTSCHE BANK		2,932,500	3,000,000		3FE
448579 AC 6	HYATT HOTELS 3.875 08-15-16		08/04/2011	J. P. MORGAN SECURITIES		9,957,100	10,000,000		2FE
452308 AK 5	ILLINOIS TOOL WK 3.375 09-15-21 C21		08/24/2011	J. P. MORGAN SECURITIES		4,977,600	5,000,000		1FE
452511 ZZ 4	IM BRANDS LLC TL 8.50 9-28-16		09/29/2011	PRIVATE PLACEMENT		8,174,500	9,450,000		3Z
45252H AB 8	IMMUCOR L+575 08-19-18		08/19/2011	CITIGROUP		12,480,000	13,000,000		3FE
458140 AJ 9	INTEL CORP 3.30 10-01-21		09/14/2011	GOLDMAN SACHS & CO		12,969,060	13,000,000		1FE
459745 FR 1	INTL LEASE FIN 5.00 09-15-12 NC		08/19/2011	GOLDMAN SACHS & CO		4,950,000	5,000,000	110,417	3FE
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5-47		08/24/2011	J. P. MORGAN SECURITIES		28,573,651	27,691,000	114,924	1Z*
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11-36 RE		08/22/2011	J. P. MORGAN SECURITIES		10,908,129	10,612,956	42,452	1Z*
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 2-15-51		09/16/2011	CANTOR FITZGERALD & CO		7,422,249	6,957,000	22,734	1Z*
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE		07/26/2011	CAPITALIZED INTEREST		2,580	7,061		1Z*
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE		09/26/2011	CAPITALIZED INTEREST		2,243	7,020		1Z*
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE		08/26/2011	CAPITALIZED INTEREST		2,439	7,003		1Z*
46634V AA 6	JPMCC 2010-RR1 JPA SEQ CSTR 06-49RE		08/17/2011	J. P. MORGAN SECURITIES		9,484,188	8,600,000	30,123	1Z*
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02-46		08/11/2011	RBS SECURITIES/GREENWICH		12,713,594	13,000,000	25,551	1Z*
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08-46		09/16/2011	J. P. MORGAN SECURITIES		12,119,976	12,000,000	38,931	1Z*
494550 BJ 4	KINDER MORGAN 4.15 03-01-22		08/03/2011	CITIGROUP		3,996,560	4,000,000		2FE
50212X AL 0	LPL HOLDINGS INC TL L+375 06-28-17		08/11/2011	MORGAN STANLEY & CO		2,462,500	2,500,000		3FE
526020 ZZ 8	LENDER PROCESSING TL B L+450 8-14-18		08/15/2011	J. P. MORGAN SECURITIES		3,447,500	3,500,000		2FE
52602E AC 6	LENDER PROC SERV 8.125 07-01-16 C11		08/18/2011	GLEACHER & CO		1,940,000	2,000,000	23,472	3FE
52602E AC 6	LENDER PROC SERV 8.125 07-01-16 C11		08/24/2011	GLEACHER & CO		1,920,000	2,000,000	26,181	3FE
539830 AY 5	LOCKHEED MARTIN 3.35 09-15-21		09/06/2011	CITIGROUP		5,983,800	6,000,000		1FE
539830 AY 5	LOCKHEED MARTIN 3.35 09-15-21		09/07/2011	NOMURA SECURITIES INTL		1,988,880	2,000,000	558	1FE

SCHEDULE D - PART 3

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55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06-36		08/12/2011	J. P. MORGAN SECURITIES		13,296,232	14,691,969	39,179	1Z*
55907R AA 6	MAGELLAN MIDSTREAM 4.25 02-01-21 NC		08/17/2011	BANK OF AMER / ML		3,122,820	3,000,000	8,146	2FE
571748 AR 3	MARSH & MCLENNAN 4.80 07-15-21 C21		07/12/2011	CITIGROUP		4,992,550	5,000,000		2FE
57643M KF 0	MASTR 2005-1 2A4 SEQ 5.5 05-35		08/16/2011	CANTOR FITZGERALD & CO		4,342,500	4,500,000	12,375	1Z*
579780 AH 0	MCCORMICK 3.90 07-15-21 C4-15-21		07/05/2011	WELLS FARGO BROKERAGE		4,982,300	5,000,000		1FE
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10-35		09/14/2011	WELLS FARGO BROKERAGE		2,184,183	2,510,556	2,075	1Z*
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10-36		09/09/2011	WELLS FARGO BROKERAGE		3,524,642	3,938,148	4,803	3Z*
59748T AA 7	MIDLAND COGEN 6.00 03-15-25 AL20		08/17/2011	CS FIRST BOSTON CORP		7,000,000	7,000,000		2FE
604666 ZZ 3	MIRAMAX FILM 1ST LIEN TL L+600 62216		08/10/2011	BARCLAYS AMERICA		2,493,750	2,500,000		3FE
604666 ZZ 3	MIRAMAX FILM 1ST LIEN TL L+600 62216		08/19/2011	BARCLAYS AMERICA		1,990,000	2,000,000		3FE
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07-49		09/14/2011	MORGAN STANLEY & CO		9,089,706	9,000,000	4,054	1Z*
629568 AW 6	NABORS INDS INC 4.625 09-15-21 NC		08/16/2011	CITIGROUP		3,986,160	4,000,000		2FE
65409Y AM 7	NIELSEN FINANCE CL-A TL L+200 8-9-13		08/11/2011	MORGAN STANLEY & CO		2,387,500	2,500,000		3FE
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36		09/08/2011	AMHERST SECURITIES GROUP		2,345,794	3,424,516	702	1Z*
665859 AM 6	NORTHERN TRUST CO 3.375 08-23-21 NC		08/17/2011	GOLDMAN SACHS & CO		3,004,800	3,000,000		1FE
665859 AM 6	NORTHERN TRUST CO 3.375 08-23-21 NC		08/17/2011	MORGAN STANLEY & CO		2,489,075	2,500,000		1FE
667294 AY 8	NORTHWEST AIR 01 01B 7.691 4-01-17NC		08/12/2011	MORGAN STANLEY & CO		246,373	252,690	7,342	3FE
67103H AB 3	O'REILLY AUTOMOTIVE 4.625 09-15-21		09/14/2011	BANK OF AMER / ML		8,984,340	9,000,000		2FE
674135 EM 6	OAK 1999-A M2 MEZ 7.69 4-15-29		08/15/2011	CAPITALIZED INTEREST		323	1,892		6Z*
674135 EM 6	OAK 1999-A M2 MEZ 7.69 4-15-29		09/15/2011	CAPITALIZED INTEREST		293	1,764		6Z*
674599 CC 7	OCCIDENTAL PETE 3.125 02-15-22 C21		08/15/2011	CITIGROUP		3,923,720	4,000,000		1FE
67572B AB 8	OCT7 2004-7A A2L CDO FLT 12-16	R	09/16/2011	RBS SECURITIES/GREENWICH		3,620,000	4,000,000	2,021	1Z*
677071 AM 4	OHANA MILITARY 5.462 10-01-26 AL20		07/07/2011	MORGAN KEEGAN & COMPANY		2,058,820	2,000,000	30,648	1FE
69351U AP 8	PPL ELECTRIC UTIL 3.00 09-15-21 NC		08/18/2011	J. P. MORGAN SECURITIES		2,975,730	3,000,000		1FE
69362B AY 8	PSEG POWER LLC 4.15 09-15-21		09/14/2011	BARCLAYS AMERICA		1,998,220	2,000,000		2FE
69362B AY 8	PSEG POWER LLC 4.15 09-15-21		09/15/2011	NOMURA SECURITIES INTL		1,988,220	2,000,000	231	2FE
708160 BQ 8	JC PENNEY CORP 7.95 04-01-17 NC		09/28/2011	DEUTSCHE BANK		3,195,000	3,000,000	1,325	3FE
713448 BW 7	PEPSICO INC 3.00 08-25-21 NC		08/22/2011	MORGAN STANLEY & CO		6,957,510	7,000,000		1FE
74005P AZ 7	PRAXAIR INC 3.00 09-01-21 NC		08/31/2011	CS FIRST BOSTON CORP		4,958,650	5,000,000		1FE
740566 ZZ 0	PRE-PAID LEGAL A TL L+600 12-30-16		08/16/2011	RBC CAPITAL		2,425,000	2,500,000		3FE
742651 DM 1	PRIVATE EXPT FDG 2.80 05-15-22 NC		09/26/2011	BANK OF AMER / ML		3,489,045	3,500,000		1FE
743315 AN 3	PROGRESSIVE CORP 3.375 08-23-21 NC		08/17/2011	CS FIRST BOSTON CORP		2,996,760	3,000,000		1FE
743315 AN 3	PROGRESSIVE CORP 3.375 08-23-21 NC		08/17/2011	GOLDMAN SACHS & CO		3,022,950	3,000,000		1FE
744538 AC 3	PUB SVC NEW HAMP 3.2 09-01-21		09/06/2011	BANK OF AMER / ML		3,983,120	4,000,000		1FE
749289 AQ 7	RBSCF 2009-RR2 JPB MEZ 5.336 05-47RE		08/15/2011	RBS SECURITIES/GREENWICH		7,835,000	8,000,000	20,158	1Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		09/26/2011	CAPITALIZED INTEREST		12,873	29,258		1Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		08/26/2011	CAPITALIZED INTEREST		13,420	29,194		1Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		07/26/2011	CAPITALIZED INTEREST		13,417	29,167		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		09/26/2011	CAPITALIZED INTEREST		30,516	46,237		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		08/26/2011	CAPITALIZED INTEREST		30,348	45,983		1Z*

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74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		07/26/2011	CAPITALIZED INTEREST		30,213	45,778		1Z*
74928H AB 2	RBSCF 2010-RR3 CSCB SEQ SSUP 5.467RE		09/26/2011	RBS SECURITIES/GREENWICH		3,738,750	4,000,000	17,008	1Z*
74930A AG 2	RBSCF 2010-RR4 CMLB SEQ SSUP CSTR RE		08/03/2011	RBS SECURITIES/GREENWICH		9,945,703	10,000,000	11,694	1Z*
74930A BV 8	RBSCF 2010-RR4 WBCB SEQ SSUP 04-47RE		09/16/2011	BARCLAYS AMERICA		3,380,029	3,625,000	11,095	1Z*
74930A CE 5	RBSCF 2010-RR4 MSCB SEQ AFC 04-49 RE		08/04/2011	BANK OF AMER / ML		5,961,797	6,000,000	6,641	1Z*
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06-36		09/14/2011	RBS SECURITIES/GREENWICH		4,950,000	10,000,000	3,438	1Z*
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2-25-36		08/22/2011	RBS SECURITIES/GREENWICH		2,109,566	2,334,236	8,660	1Z*
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01-34		07/19/2011	AMHERST SECURITIES GROUP		1,170,958	1,249,022	4,105	2Z*
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09-35		08/02/2011	RBS SECURITIES/GREENWICH		4,467,762	7,540,526	1,445	1Z*
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10-35		07/21/2011	RAYMOND JAMES & ASSOC		4,115,980	5,648,000	92	1Z*
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02-35		07/28/2011	AMHERST SECURITIES GROUP		3,352,800	5,080,000	753	1Z*
780255 ZZ 1	RPI FINANCE TRUST TL L+300 05-09-18		08/11/2011	BANK OF AMER / ML		2,895,000	3,000,000		2FE
780255 ZZ 1	RPI FINANCE TRUST TL L+300 05-09-18		08/23/2011	BANK OF AMER / ML		2,895,000	3,000,000		2FE
797440 BN 3	SAN DIEGO G&E 3.00 08-15-21 NC		08/15/2011	UBS WARBURG		1,989,740	2,000,000		1FE
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09-47		08/18/2011	RBS SECURITIES/GREENWICH		7,549,061	8,752,535	2,970	1Z*
806854 AB 1	SCHLUMBERGER INV 3.30 09-14-21	R	09/07/2011	CITIGROUP		2,990,370	3,000,000		1FE
81180R AE 2	SEAGATE TECH HDD 6.8 10-01-16 NC	R	08/24/2011	BANK OF AMER / ML		5,025,000	5,000,000	139,778	3FE
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10-35		09/20/2011	MORGAN STANLEY & CO		12,861,183	14,537,543	6,071	1Z*
830445 ZZ 8	SKILLSOFT TL L+475 05-26-17	R	08/10/2011	MORGAN STANLEY & CO		2,481,250	2,500,000		3FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41		07/15/2011	BARCLAYS AMERICA		4,040,944	3,980,000		1Z*
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12-35		09/27/2011	CANTOR FITZGERALD & CO		8,010,187	12,370,945	597	1Z*
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 2-25-32		08/17/2011	AMHERST SECURITIES GROUP		3,807,759	4,180,761	8,414	1Z*
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1-25-31		08/17/2011	AMHERST SECURITIES GROUP		2,791,218	3,054,162	5,980	1Z*
863667 AB 7	STRYKER CORP 4.375 01-15-20 NC		08/25/2011	WILLIAM BLAIR & COMPANY		1,086,690	1,000,000	5,469	1FE
86736G AJ 3	SUNGARD DATA INCRM TLB L+350 2-28-14		08/19/2011	J. P. MORGAN SECURITIES		1,428,750	1,500,000		3FE
86765B AJ 8	SUNOCO LOGISTICS 4.65 02-15-22 NC		07/28/2011	BARCLAYS AMERICA		2,998,440	3,000,000		2FE
883556 AZ 5	THERMO FISHER 3.60 08-15-21 NC		08/09/2011	BARCLAYS AMERICA		2,994,270	3,000,000		1FE
884903 BK 0	THOMSON REUTERS 3.95 09-30-21	I	09/28/2011	DEUTSCHE BANK		11,949,120	12,000,000		1FE
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10-46		08/23/2011	RBS SECURITIES/GREENWICH		17,357,742	26,200,366	290	1Z*
88732J BA 5	TIME WARNER CABL 4.00 09-01-21		09/07/2011	GOLDMAN SACHS & CO		4,955,450	5,000,000		2FE
89233P 5F 9	TOYOTA MTR CRED 3.40 09-15-21		09/08/2011	BNP PARIBAS		9,974,800	10,000,000		1FE
918204 AV 0	VF CORP 3.50 09-01-21 NC		08/17/2011	BANK OF AMER / ML		3,987,600	4,000,000		1FE
91820U AB 6	VFH PARENT LLC TL L+600 07-08-16		08/25/2011	CS FIRST BOSTON CORP		985,000	1,000,000		3FE
92532B AB 5	VERSO PAPER HLDGS 11.50 07-01-14 C12		08/11/2011	J. P. MORGAN SECURITIES		2,316,300	2,206,000	31,711	3FE
92769V AA 7	VIRGIN MEDIA FIN 9.50 08-15-16 C13	R	08/11/2011	GOLDMAN SACHS & CO		1,605,000	1,500,000	70,063	3FE
92769V AA 7	VIRGIN MEDIA FIN 9.50 08-15-16 C13	R	08/11/2011	BNP PARIBAS		1,070,000	1,000,000	264	3FE
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02-44		08/05/2011	RBS SECURITIES/GREENWICH		24,876,950	23,680,000	28,824	1Z*
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02-44		08/04/2011	WELLS FARGO BROKERAGE		15,649,980	15,090,000	16,327	1Z*
92935V AG 3	WFRBS 2011-C3 A4 SEQ 4.375 03-44		08/01/2011	WELLS FARGO BROKERAGE		14,174,755	14,135,000	5,153	1Z*

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92935V AG 3	WFRBS 2011-C3 A4 SEQ 4.375 03-44		08/01/2011	RBS SECURITIES/GREENWICH		1,837,700	1,840,000	671	1Z*
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6-44		07/26/2011	WELLS FARGO BROKERAGE		13,129,636	13,000,000	14,161	1Z*
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6-44		08/23/2011	RBS SECURITIES/GREENWICH		13,471,250	13,000,000	44,254	1Z*
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6-44		08/05/2011	RBS SECURITIES/GREENWICH		11,167,578	11,000,000	13,481	1Z*
94973V AW 7	WELLPOINT INC A 3.70 08-15-21 C15		08/10/2011	CITIGROUP		7,990,720	8,000,000		1FE
94986V AB 8	WFRR 2010-C32 A3B SEQ CSTR 05-17 RE		07/07/2011	RBS SECURITIES/GREENWICH		7,645,233	7,564,272	13,706	1Z*
976656 CD 8	WISC ELEC POWER 2.95 09-15-21		09/07/2011	BARCLAYS AMERICA		2,969,190	3,000,000		1FE
98419M AC 4	XYLEM INC 3.55 09-20-16		09/15/2011	J. P. MORGAN SECURITIES		1,996,180	2,000,000		2FE
98419M AE 0	XYLEM INC 4.875 10-01-21		09/15/2011	J. P. MORGAN SECURITIES		999,350	1,000,000		2FE
988498 AH 4	YUM! BRANDS INC 3.75 11-01-21 C21		08/22/2011	CITIGROUP		2,985,690	3,000,000		2FE
988498 AH 4	YUM! BRANDS INC 3.75 11-01-21 C21		08/22/2011	MORGAN STANLEY & CO.		1,992,300	2,000,000		2FE
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12-31-12		09/30/2011	CAPITALIZED INTEREST		33,332	33,499		4Z
3899999.	Total - Bonds - Industrial & Miscellaneous					1,240,365,106	1,283,688,893	2,512,061	XXX
8399997.	Total - Bonds - Part 3					1,330,921,479	1,449,902,499	2,609,305	XXX
8399999.	Total - Bonds					1,330,921,479	1,449,902,499	2,609,305	XXX
Common Stocks - Industrial and Miscellaneous									
009158 10 6	AIR PRODUCTS & CHEMICALS INC.		08/02/2011	UBS WARBURG	55,000.000	4,752,913	XXX		L
035710 40 9	ANNALY CAPITAL MANAGEMENT INC.		07/29/2011	INTERSTATE GROUP	80,000.000	1,280,528	XXX		L
172967 42 4	CITIGROUP INC.		09/22/2011	ISI GROUP INC.	50,000.000	1,207,845	XXX		L
172967 42 4	CITIGROUP INC.		08/23/2011	SANDLER O'NEIL & PARTNER	10,000.000	259,786	XXX		L
172967 42 4	CITIGROUP INC.		08/22/2011	ISI GROUP INC.	30,000.000	802,068	XXX		L
172967 42 4	CITIGROUP INC.		08/05/2011	SANDLER O'NEIL & PARTNER	30,000.000	1,002,783	XXX		L
172967 42 4	CITIGROUP INC.		08/02/2011	SANDLER O'NEIL & PARTNER	40,000.000	1,493,208	XXX		L
172967 42 4	CITIGROUP INC.		07/12/2011	RAYMOND JAMES & ASSOC.	50,000.000	1,979,590	XXX		L
231082 10 8	CUMULUS MEDIA INC CL A		09/20/2011	EXCHANGED	31,032.000	92,475	XXX		L
293792 10 7	ENTERPRISE PRODUCTS PART.		07/29/2011	ISI GROUP INC.	12,000.000	493,964	XXX		L
293792 10 7	ENTERPRISE PRODUCTS PART.		08/08/2011	INTERSTATE GROUP	70,276.000	2,670,706	XXX		L
293792 10 7	ENTERPRISE PRODUCTS PART.		08/02/2011	INTERSTATE GROUP	15,000.000	629,169	XXX		L
369604 10 3	GENERAL ELECTRIC COMPANY		08/11/2011	INTERSTATE GROUP	50,000.000	789,190	XXX		L
369604 10 3	GENERAL ELECTRIC COMPANY		08/09/2011	UBS WARBURG	125,000.000	1,933,600	XXX		L
369604 10 3	GENERAL ELECTRIC COMPANY		08/05/2011	UBS WARBURG	50,000.000	833,475	XXX		L
369604 10 3	GENERAL ELECTRIC COMPANY		08/04/2011	UBS WARBURG	250,000.000	4,189,225	XXX		L
428236 10 3	HEWLETT-PACKARD CO.		09/23/2011	ISI GROUP INC.	6,000.000	131,291	XXX		L
428236 10 3	HEWLETT-PACKARD CO.		09/21/2011	INTERSTATE GROUP	16,000.000	386,483	XXX		L
428236 10 3	HEWLETT-PACKARD CO.		09/13/2011	INTERSTATE GROUP	10,000.000	227,054	XXX		L
428236 10 3	HEWLETT-PACKARD CO.		08/19/2011	INTERSTATE GROUP	40,000.000	933,124	XXX		L
428236 10 3	HEWLETT-PACKARD CO.		08/10/2011	INTERSTATE GROUP	50,000.000	1,494,465	XXX		L
527288 10 4	LEUCADIA NATIONAL CORPORATION		08/16/2011	REORGANIZATION	8,315.000	241,052	XXX		L
534187 10 9	LINCOLN NATIONAL CORPORATION		08/19/2011	RAYMOND JAMES & ASSOC.	40,000.000	800,460	XXX		L
534187 10 9	LINCOLN NATIONAL CORPORATION		08/04/2011	RAYMOND JAMES & ASSOC.	20,000.000	500,100	XXX		L

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)
534187 10 9	LINCOLN NATIONAL CORPORATION		08/03/2011	UBS WARBURG	20,000.000	508,624	XXX		L
534187 10 9	LINCOLN NATIONAL CORPORATION		07/11/2011	FRIEDMAN BILLINGS RAMSEY	10,000.000	273,236	XXX		L
534187 10 9	LINCOLN NATIONAL CORPORATION		08/22/2011	RAYMOND JAMES & ASSOC	10,000.000	190,788	XXX		L
565849 10 6	MARATHON OIL CORPORATION		08/05/2011	ISI GROUP INC	200,000.000	5,021,920	XXX		L
565849 10 6	MARATHON OIL CORPORATION		08/10/2011	INTERSTATE GROUP	20,000.000	509,294	XXX		L
565849 10 6	MARATHON OIL CORPORATION		08/08/2011	INTERSTATE GROUP	50,000.000	1,203,180	XXX		L
726503 10 5	PLAINS ALL AMER PIPELINE		08/08/2011	INTERSTATE GROUP	80,000.000	4,653,432	XXX		L
726503 10 5	PLAINS ALL AMER PIPELINE		08/04/2011	RAYMOND JAMES & ASSOC	35,000.000	2,162,136	XXX		L
726503 10 5	PLAINS ALL AMER PIPELINE		08/02/2011	INTERSTATE GROUP	10,000.000	622,438	XXX		L
726503 10 5	PLAINS ALL AMER PIPELINE		07/29/2011	ISI GROUP INC	10,000.000	622,368	XXX		L
726503 10 5	PLAINS ALL AMER PIPELINE		09/23/2011	INTERSTATE GROUP	20,000.000	1,167,038	XXX		L
744320 10 2	PRUDENTIAL FINANCIAL, INC		08/04/2011	RAYMOND JAMES & ASSOC	20,000.000	1,114,068	XXX		L
744320 10 2	PRUDENTIAL FINANCIAL, INC		08/23/2011	FRIEDMAN BILLINGS RAMSEY	10,000.000	470,618	XXX		L
744320 10 2	PRUDENTIAL FINANCIAL, INC		08/18/2011	RAYMOND JAMES & ASSOC	25,000.000	1,189,403	XXX		L
758075 40 2	REDWOOD TRUST INC		08/10/2011	INTERSTATE GROUP	100,000.000	1,205,480	XXX		L
758075 40 2	REDWOOD TRUST INC		08/09/2011	INTERSTATE GROUP	100,000.000	1,223,980	XXX		L
931142 10 3	WAL-MART STORES INC		08/01/2011	INTERSTATE GROUP	10,000.000	521,540	XXX		L
20030N 10 1	COMCAST CORPORATION CLASS A		08/10/2011	INTERSTATE GROUP	20,000.000	399,340	XXX		L
20030N 10 1	COMCAST CORPORATION CLASS A		08/09/2011	INTERSTATE GROUP	100,000.000	2,018,780	XXX		L
20030N 10 1	COMCAST CORPORATION CLASS A		08/04/2011	RAYMOND JAMES & ASSOC	100,000.000	2,193,980	XXX		L
20030N 10 1	COMCAST CORPORATION CLASS A		08/03/2011	UBS WARBURG	30,000.000	676,851	XXX		L
20030N 10 1	COMCAST CORPORATION CLASS A		08/02/2011	RAYMOND JAMES & ASSOC	120,000.000	2,747,112	XXX		L
46625H 10 0	JPMORGAN CHASE & CO		09/22/2011	ISI GROUP INC	25,000.000	725,793	XXX		L
46625H 10 0	JPMORGAN CHASE & CO		08/23/2011	ISI GROUP INC	5,000.000	164,917	XXX		L
46625H 10 0	JPMORGAN CHASE & CO		08/22/2011	ISI GROUP INC	15,000.000	504,899	XXX		L
59156R 10 8	METLIFE INC		08/23/2011	RAYMOND JAMES & ASSOC	7,500.000	228,674	XXX		L
59156R 10 8	METLIFE INC		08/22/2011	RAYMOND JAMES & ASSOC	25,000.000	782,135	XXX		L
59156R 10 8	METLIFE INC		08/19/2011	RAYMOND JAMES & ASSOC	20,000.000	632,714	XXX		L
59156R 10 8	METLIFE INC		08/18/2011	RAYMOND JAMES & ASSOC	50,000.000	1,600,550	XXX		L
59156R 10 8	METLIFE INC		08/04/2011	RAYMOND JAMES & ASSOC	50,000.000	1,914,525	XXX		L
59156R 10 8	METLIFE INC		08/03/2011	RAYMOND JAMES & ASSOC	30,200.000	1,186,398	XXX		L
59156R 10 8	METLIFE INC		07/19/2011	INTERSTATE GROUP	10,000.000	401,459	XXX		L
59156R 10 8	METLIFE INC		09/22/2011	INTERSTATE GROUP	50,000.000	1,349,775	XXX		L
67572A 20 3	OCTAGON VII 0 12/2/2016	R	09/22/2011	MORGAN STANLEY & CO	5,000,000.000	2,000,000	XXX		U
68389X 10 5	ORACLE CORPORATION		08/19/2011	INTERSTATE GROUP	70,000.000	1,761,305	XXX		L
68389X 10 5	ORACLE CORPORATION		08/10/2011	INTERSTATE GROUP	125,000.000	3,316,013	XXX		L
983555 ZZ 9	XCEL BRANDS WTS 09-28-18		09/29/2011	PRIVATE PLACEMENT	255,100.000	1,275,500	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					77,664,817	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					77,664,817	XXX	0	XXX
9799999.	Total - Common Stocks					77,664,817	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9899999.	Total - Preferred and Common Stocks					77,664,817	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,408,586,296	XXX	2,609,305	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 2-1-39		09/15/2011	PAYDOWNS		26,586	26,586	26,939	26,924		(338)		(338)		26,586			0	803	02/01/2039	1
31340B 4J 5	FHLMC 141725 PT 12.00 5-01-17		09/15/2011	PAYDOWNS		1,419	1,419	1,488	1,422		(3)		(3)		1,419			0	114	05/01/2017	1
31416K WP 9	FNCL AA2453 PT 4.50 2-1-39		09/26/2011	PAYDOWNS		65,561	65,561	66,452	66,413		(852)		(852)		65,561			0	1,967	02/01/2039	1
36296J FT 7	GNSF 692378 PT 4.50 2-15-39		09/15/2011	PAYDOWNS		31,786	31,786	32,177	32,160		(374)		(374)		31,786			0	961	02/15/2039	1
36296T DP 5	GNSF 700410 PT 5.0 3-15-39		09/15/2011	PAYDOWNS		16,198	16,198	16,634	16,614		(416)		(416)		16,198			0	481	03/15/2039	1
690353 RX 7	OVERSEAS PRIV INV 4.44 02-27-27 AL21		08/27/2011	SINKING FUND PAYMENT		45,784	45,784	45,784	45,784				0		45,784			0	2,033	02/27/2027	1
83162C FC 2	SBA SER 94-20B 6.55 2-1-14 AL 02-04		08/01/2011	PAYDOWN		9,721	9,721	9,721	9,721				0		9,721			0	637	02/01/2014	1
83162C GC 1	SBA SER 95-20G 6.90 7-1-15AL 07-05		07/01/2011	PAYDOWN		84,571	84,571	83,157	84,571				0		84,571			0	5,835	07/01/2015	1
83190A AB 9	SBA 523402 PT #6 6.54 01-35		05/16/2011	PAYDOWN									0					0	(18)	01/20/2035	1
83190A AB 9	SBA 523402 PT #6 6.54 01-35		09/20/2011	PAYDOWNS		59,882	59,882	66,590	66,571		(6,689)		(6,689)		59,882			0	2,623	01/20/2035	1
0599999.	Total - Bonds - U.S. Government					341,508	341,508	348,942	350,180	0	(8,672)	0	(8,672)	0	341,508	0	0	0	15,436	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01016Q AB 8	AKRON ST HSG-B OH 6.51 031518 C13A13		09/15/2011	SINKING FUND PAYMENT		100,000	100,000	100,000	100,000				0		100,000			0	6,510	03/15/2018	1FE
024838 AF 1	AMER CAMP PPTY STUDENT 7.38 90112A12		09/01/2011	SINKING FUND PAYMENT		800,000	800,000	772,600	794,700		2,035		2,035		796,735		3,265	3,265	59,040	09/01/2012	2FE
024838 AJ 3	AMER CAMP PPTYS 6.55 8-01-11 A11		08/01/2011	REDEEMED		200,000	200,000	200,000	200,000				0		200,000			0	13,100	08/01/2011	2FE
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02-35		09/26/2011	PAYDOWN		104,240	104,240	75,705			28,535		28,535		104,240			0	62	02/25/2035	1Z*
312903 MA 2	FHR 119 H 7 PAC 7.5 1-15-21		09/15/2011	PAYDOWNS		611	611	613	611				0		611			0	30	01/15/2021	1
312909 3W 2	FHR 1250-J PAC1 7.00 5-15-22		09/15/2011	PAYDOWNS		2,944	2,944	3,021	2,991		(47)		(47)		2,944			0	136	05/15/2022	1
312915 QG 9	FHR 1491 I PAC 7.50 4-15-23		09/15/2011	PAYDOWNS		23,390	23,390	24,798	24,318		(928)		(928)		23,390			0	1,190	04/15/2023	1
313398 P7 8	FHR 2334 TD PAC 6.5 7-15-31		09/15/2011	PAYDOWNS		7,051	7,051	7,377	7,314		(263)		(263)		7,051			0	306	07/15/2031	1
313399 PS 0	FHR 2347 VP PAC 6.5 3-15-20		09/15/2011	PAYDOWNS		60,900	60,900	64,325	62,888		(1,988)		(1,988)		60,900			0	2,793	03/15/2020	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2-15-22		09/15/2011	PAYDOWNS		80,995	80,995	86,239	84,102		(3,107)		(3,107)		80,995			0	3,272	02/15/2022	1
3133T1 FS 6	FHR 1599-C TAC 6.10 10-15-23		09/15/2011	PAYDOWNS		45,934	45,934	37,005	45,934				0		45,934			0	1,887	10/15/2023	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12-15-23		09/15/2011	PAYDOWNS		103,188	103,188	112,847	108,833		(5,645)		(5,645)		103,188			0	4,809	12/15/2023	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9-15-27		09/15/2011	PAYDOWNS		24,244	24,244	25,139	24,883		(639)		(639)		24,244			0	919	09/15/2027	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1-15-28		09/15/2011	PAYDOWNS		12,632	12,632	13,328	13,146		(514)		(514)		12,632			0	562	01/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3-15-28		09/15/2011	PAYDOWNS		16,563	16,563	18,114	17,758		(1,195)		(1,195)		16,563			0	991	03/15/2028	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1-15-29		09/15/2011	PAYDOWNS		71,133	71,133	74,683	73,812		(2,679)		(2,679)		71,133			0	3,017	01/15/2029	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4-15-31		09/15/2011	PAYDOWNS		51,123	51,123	52,793	52,383		(1,260)		(1,260)		51,123			0	1,891	04/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9-15-31		09/15/2011	PAYDOWNS		70,088	70,088	73,501	72,837		(2,749)		(2,749)		70,088			0	3,054	09/15/2031	1
31340Y KF 5	FHR 31-E PAC 7.55 5-15-20		09/15/2011	PAYDOWNS		2,045	2,045	1,825	2,013		32		32		2,045			0	103	05/15/2020	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2-25-21		09/26/2011	PAYDOWNS		943	943	990	971		(28)		(28)		943			0	44	02/25/2021	1
31358N H3 9	FNR G92-29 J SCH 8.00 7-25-22		09/26/2011	PAYDOWNS		14,464	14,464	14,634	14,534		(70)		(70)		14,464			0	765	07/25/2022	1
31358N M5 8	FNR 1992-119Z ZX 8.00 07-25-22		09/26/2011	PAYDOWNS		9,141	9,141	9,275	9,200		(59)		(59)		9,141			0	477	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7-25-22		09/26/2011	PAYDOWNS		17,638	17,638	18,928	18,460		(822)		(822)		17,638			0	878	07/25/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31358Q ZE 8	FNR G92-59 D TAC 6.0 10-25-22		09/26/2011	PAYDOWNS		2,146	2,146	2,294	2,233		(87)		(87)		2,146			0	88	10/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12-25-22		09/26/2011	PAYDOWNS		15,048	15,048	16,328	15,888		(840)		(840)		15,048			0	699	12/25/2022	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9-25-23		09/26/2011	PAYDOWNS		56,558	56,558	62,616	60,057		(3,499)		(3,499)		56,558			0	2,691	09/25/2023	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4-25-24		09/26/2011	PAYDOWNS		13,474	13,474	14,887	14,395		(921)		(921)		13,474			0	622	04/25/2024	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1-25-22		09/26/2011	PAYDOWNS		8,995	8,995	9,612	9,373		(378)		(378)		8,995			0	414	01/25/2022	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4-18-27		09/19/2011	PAYDOWNS		71,100	71,100	76,613	75,172		(4,072)		(4,072)		71,100			0	3,166	04/18/2027	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2-25-29		09/26/2011	PAYDOWNS		128,802	128,802	136,977	134,818		(6,016)		(6,016)		128,802			0	5,745	02/25/2029	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10-25-18		09/26/2011	PAYDOWNS		1,765	1,765	1,749	1,762		3		3		1,765			0	109	10/25/2018	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11-25-19		09/26/2011	PAYDOWNS		1,591	1,591	1,765	1,690		(99)		(99)		1,591			0	97	11/25/2019	1
313921 JK 5	FNR 2001-57 PD PAC 6.50 10-25-31		09/26/2011	PAYDOWNS		58,193	58,193	61,366	60,698		(2,505)		(2,505)		58,193			0	2,432	10/25/2031	1
31392A F5 2	FNR 2001-73 PG PAC 6.0 9-25-31		09/26/2011	PAYDOWNS		104,130	104,130	109,710	107,276		(3,146)		(3,146)		104,130			0	4,168	09/25/2031	1
31392B AN 6	FNR 2001-70 PE PAC 6.0 7-25-31		09/26/2011	PAYDOWNS		95,577	95,577	100,385	99,020		(3,443)		(3,443)		95,577			0	3,812	07/25/2031	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2-25-32		09/26/2011	PAYDOWNS		77,283	77,283	80,365	79,637		(2,354)		(2,354)		77,283			0	2,919	02/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9-25-32		09/26/2011	PAYDOWNS		239,627	239,627	252,558	249,368		(9,741)		(9,741)		239,627			0	9,664	09/25/2032	1
31392F BQ 9	FNR 2002-70 QG PAC 5.50 6-25-31		09/26/2011	PAYDOWNS		130,904	130,904	132,437	131,240		(336)		(336)		130,904			0	4,812	06/25/2031	1
31392H A7 8	FNR 2003-9 DA SEQ 4.50 12-25-16		01/25/2011	PAYDOWN									0					0	1	12/25/2016	1
31392H A7 8	FNR 2003-9 DA SEQ 4.50 12-25-16		09/26/2011	PAYDOWNS		58,115	58,115	59,547	58,594		(479)		(479)		58,115			0	1,666	12/25/2016	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5-15-32		09/15/2011	PAYDOWNS		123,502	123,502	131,335	129,607		(6,105)		(6,105)		123,502			0	5,457	05/15/2032	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5-15-32		09/15/2011	PAYDOWNS		105,637	105,637	110,963	109,609		(3,972)		(3,972)		105,637			0	4,277	05/15/2032	1
31393M FK 2	FHR 2591 WB PAC 4.0 2-15-30		07/15/2011	PAYDOWN		9,529	9,529	9,668	9,649		(120)		(120)		9,529			0	224	02/15/2030	1
31393Q AW 2	FHR 2621 PG PAC 5.50 12-15-31		09/12/2011	MORGAN STANLEY & CO.		346,888	346,888	353,827	350,801		(3,913)		(3,913)		346,888			0	12,896	12/15/2031	1
31393Q AW 2	FHR 2621 PG PAC 5.50 12-15-31		09/12/2011	MORGAN STANLEY & CO.		3,490,191	3,326,467	3,392,996	3,363,988		(4,041)		(4,041)		3,359,947		130,244	130,244	144,332	12/15/2031	1
31393Q PE 6	FHR 2614 UD PAC 5.50 6-15-31		09/15/2011	PAYDOWNS		437,111	437,111	446,014	441,313		(4,202)		(4,202)		437,111			0	15,838	06/15/2031	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4-20-31		09/20/2011	PAYDOWNS		16,018	16,018	16,712	16,569		(551)		(551)		16,018			0	692	04/20/2031	1
38373Q MR 9	GNR 2003-39 GE PAC 5.50 8-16-32		09/16/2011	PAYDOWNS		360,723	360,723	365,921	363,531		(2,808)		(2,808)		360,723			0	13,064	08/16/2032	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5-20-32		09/20/2011	PAYDOWNS		71,549	71,549	75,531	74,675		(3,126)		(3,126)		71,549			0	3,109	05/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3-20-32		09/20/2011	PAYDOWNS		36,585	36,585	38,534	38,129		(1,544)		(1,544)		36,585			0	1,581	03/20/2032	1
45129Y SZ 0	ID HSG & FIN SFM 5.87 07-01-35 AL23		07/01/2011	SINKING FUND PAYMENT		1,945,000	1,945,000	2,000,919	1,993,786		(4,325)		(4,325)		1,989,461		(44,461)	(44,461)	114,172	07/01/2035	1FE
45129Y TG 1	ID HSG FIN SFM 6.00 07-01-35 C35A13		07/01/2011	SINKING FUND PAYMENT		790,000	790,000	810,738			(1,744)		(1,744)		808,994		(18,994)	(18,994)	23,700	07/01/2035	1FE
574754 AB 3	MASHANTUCKET WST A 6.57 0913(MASHTK)		09/01/2011	SINKING FUND PAYMENT		300,000	300,000	288,789	293,463		1,512		1,512		294,975		5,025	5,025	19,710	09/01/2013	1FE
574754 AC 1	MASHANTUCKET TRB 5.912 09-21(MASHTK)		07/14/2011	CITADEL SECURITIES		1,800,000	4,000,000	4,000,000	2,000,000				0		2,000,000		(200,000)	(200,000)		09/01/2021	6
60415N E4 0	MN ST HFA 6.13 07-01-38 AL02-35 C16		07/01/2011	PARTIAL CALL		325,000	325,000	342,469	341,443		(1,469)		(1,469)		339,974		(14,974)	(14,974)	19,923	07/01/2038	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI)		09/11/2011	SINKING FUND PAYMENT		91,057	91,057	89,865	88,897		120		120		89,017		2,040	2,040	6,010	09/11/2018	4
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI)		08/11/2011	SINKING FUND PAYMENT		90,408	90,408	89,224	88,264		104		104		88,368		2,040	2,040	5,304	09/11/2018	4
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI)		07/11/2011	SINKING FUND PAYMENT		89,725	89,725	88,550	87,597		88		88		87,685		2,040	2,040	4,606	09/11/2018	4
676907 QB 7	OH HFA TXB 5.32 09-01-38 C 16 AL 30		09/01/2011	PARTIAL CALL		615,000	615,000	622,688	621,634		(685)		(685)		620,949		(5,949)	(5,949)	32,718	09/01/2038	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
854489 AR 2	STANISLAUS CA PENS 7.15 8-15-13 A13		08/15/2011	SINKING FUND PAYMENT		475,000	475,000	492,095	479,426		(980)		(980)		478,446		(3,446)	(3,446)	33,963	08/15/2013	2FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					14,401,498	16,437,774	16,673,787	13,725,290	0	(67,065)	0	(67,065)	0	14,544,668	0	(143,170)	(143,170)	610,517	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01-46		09/29/2011	PAYDOWNS		322,700	322,700	231,537	232,137		90,563		90,563		322,700			0	612	01/27/2046	1Z*
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12-25-32		09/26/2011	PAYDOWNS		3,439	3,439	3,467	3,440		(1)		(1)		3,439			0	120	12/25/2032	1Z*
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12-25-33		09/26/2011	PAYDOWNS		77,491	77,491	78,545	77,813		(322)		(322)		77,491			0	2,949	12/25/2033	1Z*
00086R AA 5	ACLC 1997-A A1 ABS FL 7.12 9-17-12		09/15/2011	PAYDOWNS		36,388	36,388	36,388	36,388				0		36,388			0	1,854	09/17/2012	4Z*
00086R AC 1	ACLC 1997-B A1 ABS FL 6.728 4-15-14	R	09/15/2011	PAYDOWNS		103,411	103,411	103,411	103,411				0		103,411			0	4,280	04/15/2014	4Z*
00173P AA 3	AMMC 2005-4A A1 CLO FLT 03-17		09/28/2011	PAYDOWN		131,659	131,659	124,582			117		117		124,699		6,960	6,960	170	03/25/2017	1Z*
002447 ZZ 6	AWAS TL L+575 06-10-16		06/13/2011	PAYDOWN									0					0	3,036	06/10/2016	3FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08-36		09/26/2011	PAYDOWNS		628,376	628,376	550,615			77,761		77,761		628,376			0	521	08/25/2036	4Z*
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11-34		09/26/2011	PAYDOWNS		250,119	250,119	213,226	213,537		36,582		36,582		250,119			0	2,100	11/25/2034	1Z*
00505H AA 0	ACST 2006-1A G1 ABS FLT 06-20-31		09/15/2011	PAYDOWNS		76,478	76,478	68,640	68,971		7,507		7,507		76,478			0	257	06/20/2031	1Z*
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40		09/20/2011	PAYDOWNS		37,686	37,686	37,808	37,686				0		37,686			0	1,257	12/20/2040	1Z*
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11-35		09/26/2011	PAYDOWN		50,911	50,911	35,383			15,528		15,528		50,911			0	21	11/25/2035	1Z*
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 0637		09/26/2011	PAYDOWNS		50,765	50,765	36,678	8,588		42,177		42,177		50,765			0	1,852	06/25/2037	1Z*
00703P AB 0	ARMT 2006-2A 2A12 SEQ SSUP CSTR 36RE		09/26/2011	PAYDOWNS		262,785	262,785	218,112	224,159		38,626		38,626		262,785			0	8,831	05/25/2036	1Z*
020520 XX 5	ALON USA ENERGY TL L+225 06-22-13		09/30/2011	PAYDOWN		4,618	4,618	3,833	3,983		177		177		4,160		457	457	88	06/22/2013	4FE
020520 XY 3	ALON USA ENERGY DD L+225 06-22-13		09/30/2011	PAYDOWN		577	577	479	498		22		22		520		57	57	11	06/22/2013	4FE
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 6-25-36		09/26/2011	PAYDOWNS		79,211	112,391	75,723	64,033		15,178		15,178		79,211			0	4,237	06/25/2036	1Z*
023654 AW 6	AMER WEST AIR 1999-1 7.93 01-19 AL16		07/02/2011	SINKING FUND PAYMENT		247,082	247,082	260,362	260,102		(623)		(623)		259,479		(12,397)	(12,397)	19,594	01/02/2019	3FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10-46		09/26/2011	PAYDOWNS		47,345	47,345	35,509	36,146		11,199		11,199		47,345			0	135	10/25/2046	1Z*
02660T DH 3	AHM 2005-1 6A SEQ FLT 06-45		09/26/2011	PAYDOWNS		135,012	135,012	117,630			17,382		17,382		135,012			0	1,586	06/25/2045	1Z*
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03-25-27		09/26/2011	PAYDOWNS		14,390	14,390	14,372	14,393		(3)		(3)		14,390			0	708	03/25/2027	1Z*
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10-25-27		09/26/2011	PAYDOWNS		176,559	176,559	176,669	176,559				0		176,559			0	9,413	10/25/2027	1Z*
03702L AA 6	AHR 2002-CIBC1 A CDO FLT 5-24-17		09/26/2011	PAYDOWNS		382,511	382,511	353,822	364,922		17,589		17,589		382,511			0	1,868	05/24/2017	1Z*
03702S AA 1	AHR 2002-2A A CDO FLT 12-24-17		09/26/2011	PAYDOWNS		440,036	440,036	408,133	420,547		19,489		19,489		440,036			0	2,590	12/24/2017	1Z*
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24		09/15/2011	SINKING FUND PAYMENT		8,226	8,226	8,226	8,226				0		8,226			0	305	10/15/2024	1
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24		08/15/2011	SINKING FUND PAYMENT		8,192	8,192	8,192	8,192				0		8,192			0	270	10/15/2024	1
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24		07/15/2011	SINKING FUND PAYMENT		8,159	8,159	8,159	8,159				0		8,159			0	236	10/15/2024	1
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC		07/02/2011	SINKING FUND PAYMENT		17,885	17,885	18,033	18,029		(8)		(8)		18,021		(136)	(136)	736	01/02/2018	3
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC		08/02/2011	SINKING FUND PAYMENT		56,884	56,884	57,355	57,339		(27)		(27)		57,312		(428)	(428)	2,690	01/02/2018	3
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC		09/02/2011	SINKING FUND PAYMENT		57,537	57,537	58,013	58,013		(47)		(47)		57,966		(429)	(429)	3,075	01/02/2018	3
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19		09/02/2011	SINKING FUND PAYMENT		59,371	59,371	59,297	59,299		4		4		59,303		67	67	3,206	01/02/2019	3
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19		08/02/2011	SINKING FUND PAYMENT		59,017	59,017	58,943	58,946		3		3		58,949		68	68	2,833	01/02/2019	3
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19		07/02/2011	SINKING FUND PAYMENT		19,263	19,263	19,239	19,240		1		1		19,241		22	22	809	01/02/2019	3

SCHEDULE D - PART 4

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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)
049164 BE 5	ATLAS AIR 00-A 8.707 01-02-19		09/02/2011	SINKING FUND PAYMENT		25,555	25,555	26,705			(9)		(9)		26,696		(1,140)	(1,140)	185	01/02/2019	3
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 37RE		09/27/2011	PAYDOWNS		705,076	705,076	647,178	658,791		46,285		46,285		705,076			0	23,680	04/26/2037	1Z*
05531U AF 7	BCAP 2009-RR5 3A2 RR MEZ 5.5 0836RE		09/28/2011	PAYDOWNS		151,156	151,156	113,367	115,295		35,861		35,861		151,156			0	5,540	08/26/2036	1Z*
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 35RE		09/27/2011	PAYDOWNS		312,988	312,988	305,946	306,435		6,553		6,553		312,988			0	11,420	06/26/2035	1Z*
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 36RE		09/29/2011	PAYDOWNS		975,613	975,613	917,077	923,405		52,208		52,208		975,613			0	37,141	11/26/2036	1Z*
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.0 37RE		09/29/2011	PAYDOWNS		604,348	604,348	587,728	588,966		15,382		15,382		604,348			0	24,822	06/27/2037	1Z*
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.0 37RE		09/28/2011	PAYDOWNS		566,396	566,396	550,111	551,650		14,746		14,746		566,396			0	22,788	06/26/2037	1Z*
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.5 RE		09/28/2011	PAYDOWNS		308,713	308,713	304,082	304,333		4,380		4,380		308,713			0	11,043	03/26/2036	1Z*
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 RE		09/28/2011	PAYDOWNS		615,052	615,052	596,216	597,565		17,487		17,487		615,052			0	24,931	03/26/2037	1Z*
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 37RE		09/28/2011	PAYDOWNS		18,643	18,643	18,108	18,145		498		498		18,643			0	658	07/26/2037	1Z*
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR RE		09/28/2011	PAYDOWNS		534,161	534,161	530,156	532,906		1,255		1,255		534,161			0	22,274	12/26/2036	1Z*
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.0 RE		09/27/2011	PAYDOWNS		223,083	223,083	211,371			11,712		11,712		223,083			0	4,458	10/26/2035	1Z*
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12-25-35		09/26/2011	PAYDOWNS		56,834	56,834	54,805	55,261		1,573		1,573		56,834			0	2,538	12/25/2035	1Z*
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3-37 RE		09/28/2011	PAYDOWNS		521,815	521,815	523,446			(1,631)		(1,631)		521,815			0	3,808	03/26/2037	1Z*
05567L T3 1	BNP PARIBAS 5.00 01-15-21 NC		09/09/2011	GOLDMAN SACHS &		6,052,200	6,000,000	5,953,980			2,316		2,316		5,956,296		95,904	95,904	196,668	01/15/2021	1FE
057224 AX 5	BAKER HUGHES INC 6.50 11-15-13 NC		09/09/2011	REDEEMED BY CALL		3,376,320	3,000,000	2,992,860	2,995,657		971		971		2,996,628		379,692	379,692	159,250	11/15/2013	1FE
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5-25-35		09/26/2011	PAYDOWNS		119,361	119,361	96,831	93,295		26,066		26,066		119,361			0	515	05/25/2035	1Z*
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 0633		09/26/2011	PAYDOWNS		32,053	32,053	32,733	32,358		(305)		(305)		32,053			0	1,198	06/25/2033	1Z*
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 0633		09/26/2011	PAYDOWNS		53,270	53,270	53,803	53,399		(129)		(129)		53,270			0	1,991	06/25/2033	1Z*
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11-25-33		09/26/2011	PAYDOWNS		261,162	261,162	262,918	262,574		(1,412)		(1,412)		261,162			0	10,058	11/25/2033	1Z*
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 35		09/26/2011	PAYDOWNS		100,550	100,550	88,861	93,239		7,311		7,311		100,550			0	2,115	11/25/2035	1Z*
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11-46		09/20/2011	PAYDOWNS		277,481	277,481	230,309	230,393		47,088		47,088		277,481			0	10,680	11/20/2046	1Z*
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1-25-37		09/26/2011	PAYDOWNS		5,972	10,689	10,155	8,376		(2,404)		(2,404)		5,972			0	421	01/25/2037	1Z*
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10-25-36		09/26/2011	PAYDOWNS		3,108	4,552	4,324	3,973		(865)		(865)		3,108			0	184	10/25/2036	4Z*
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 5-25-37		05/25/2011	PAYDOWN			(1,660)	(1,452)					0					0	(40)	05/25/2037	1Z*
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 5-25-37		09/26/2011	PAYDOWNS		46,976	54,053	47,297	47,192		(216)		(216)		46,976			0	2,090	05/25/2037	1Z*
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 092037		09/20/2011	PAYDOWNS		179,214	179,214	155,917	135,927		43,287		43,287		179,214			0	6,634	09/20/2037	1Z*
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37 RE		09/29/2011	PAYDOWNS		564,312	564,312	564,312	564,312				0		564,312			0	22,711	09/26/2037	1Z*
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 37 RE		09/29/2011	PAYDOWNS		41,243	41,243	37,531	38,029		3,214		3,214		41,243			0	1,445	01/26/2037	1Z*
05990H AT 0	BAFC 2010-R2 4A3 SEQ SSUP 6.25 36 RE	R	09/26/2011	PAYDOWNS			61,107	44,302	44,350		(44,350)		(44,350)					0	2,811	08/26/2036	1Z*
06739G AR 0	BARCLAYS BK PLC 5.125 01-08-20 NC	R	09/09/2011	BARCLAYS AMERICA		8,906,400	9,000,000	9,605,340	9,589,396		(37,633)		(37,633)		9,551,763		(645,363)	(645,363)	545,814	01/08/2020	1FE
06739G BP 3	BARCLAYS BK PLC 5.14 10-14-20 NC		09/09/2011	BARCLAYS AMERICA		6,122,340	7,000,000	6,995,100	6,995,181		267		267		6,995,448		(873,108)	(873,108)	329,818	10/14/2020	1FE
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2-28-41		09/28/2011	PAYDOWNS		167,913	167,913	167,911	167,913				0		167,913			0	5,680	02/28/2041	1Z*
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2-28-41		09/28/2011	PAYDOWNS		251,871	251,871	251,866	251,871				0		251,871			0	8,521	02/28/2041	1Z*
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 37		09/26/2011	PAYDOWNS		11,141	11,141	6,630	4,804		6,337		6,337		11,141			0	338	04/25/2037	1Z*
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8-36		09/26/2011	PAYDOWNS		22,790	26,484	23,042	22,741		49		49		22,790			0	728	08/25/2036	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4-12-38		08/12/2011	PAYDOWNS		1,649,340	1,649,340	1,676,399	1,674,909		(25,569)		(25,569)		1,649,340			0	54,162	04/12/2038	1Z*
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12-25-36		09/26/2011	PAYDOWNS		127,329	127,329	87,857	88,704		38,625		38,625		127,329			0	386	12/25/2036	1Z*
075811 AE 9	BECKMAN COULTER INC 6.00 06-01-15NC!		08/10/2011	REDEEMED BY CALL		2,931,275	2,500,000	2,490,725	2,492,888		873		873		2,493,761		437,514	437,514	103,750	06/01/2015	2FE
075811 AF 6	BECKMAN COULTER 7.00 06-01-19 NC!		08/10/2011	REDEEMED BY CALL		3,935,670	3,000,000	2,984,130	2,985,998		762		762		2,986,760		948,910	948,910	145,250	06/01/2019	2FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12-15-29		09/15/2011	PAYDOWNS		21,951	21,951	21,951	12,184		9,767		9,767		21,951			0	1,077	12/15/2029	6Z*
12189P AD 4	BUR NTH ETC 6.23 7-2-18 AL 06-14		07/02/2011	SINKING FUND PAYMENT		2,149	2,149	1,971	2,050		5		5		2,055		94	94	134	07/02/2018	1FE
12189P AE 2	BUR NTH ETC 7.16 01-02-20 AL 02-16		07/02/2011	SINKING FUND PAYMENT		6,284	6,284	6,960	6,749		(20)		(20)		6,729		(445)	(445)	450	01/02/2020	1FE
12189P AJ 1	BURLINGTON/SANTA 6.727 07-15-22 A16		07/15/2011	SINKING FUND PAYMENT		37,024	37,024	43,612	41,860		(167)		(167)		41,693		(4,668)	(4,668)	2,491	07/15/2022	1FE
12189P AL 6	BUR NTH/SAN FA 5.943 01-15-22 A16		07/15/2011	SINKING FUND PAYMENT		34,152	34,152	34,152	34,152				0		34,152			0	2,030	01/15/2022	1FE
1248MB AG 0	CBASS 2007-CB2 A2A SEQ AFC 022537		09/26/2011	PAYDOWNS		947,027	947,027	925,007			22,020		22,020		947,027			0	9,549	02/25/2037	1Z*
1248MB AG 0	CBASS 2007-CB2 A2A SEQ AFC 022537		06/27/2011	PAYDOWN									0					0	1	02/25/2037	1Z*
12514A AB 7	CD 2007-CD5 A2 SEQ 5.655 11-44		09/16/2011	PAYDOWNS		2,365,386	2,365,386	2,448,036	2,421,325		(55,939)		(55,939)		2,365,386			0	98,215	11/15/2044	1Z*
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2011	PAYDOWNS		62,013	73,713	72,239	42,588		19,425		19,425		62,013			0	1,981	06/20/2036	1Z*
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 0937		09/26/2011	PAYDOWNS		129,381	129,381	84,097	85,690		43,691		43,691		129,381			0	5,127	09/25/2037	1Z*
125581 FU 7	CIT GROUP INC 7.00 05-01-14 C11		09/30/2011	PARTIAL CALL		205,376	201,349	181,214	185,306		3,159		3,159		188,465		16,911	16,911	13,703	05/01/2014	4
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8-15-20		09/15/2011	PAYDOWNS		333,161	333,161	333,370	293,877		39,284		39,284		333,161			0	20,358	08/15/2020	6Z*
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02-30		09/26/2011	PAYDOWNS		109,921	109,921	112,532			(2,611)		(2,611)		109,921			0	3,455	02/25/2030	1Z*
12561E AK 1	CKE RESTAURANTS 11.375 07-15-18 C15		07/15/2011	PARTIAL CALL		620,060	602,000	590,472	590,897		516		516		591,413		28,647	28,647	68,478	07/15/2018	4FE
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 36 RE		09/27/2011	PAYDOWNS		64,193	64,193	64,193	64,193				0		64,193			0	2,343	04/26/2036	1Z*
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH 6.0 0737RE		06/28/2011	PAYDOWN									0					0	8	07/26/2037	1Z*
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH 6.0 0737RE		09/27/2011	PAYDOWNS		381,057	381,057	381,057	381,057				0		381,057			0	15,310	07/26/2037	1Z*
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 36RE		09/27/2011	PAYDOWNS		523	523	518	517		6		6		523			0	21	12/26/2036	1Z*
12641Q BP 6	CSMC 2009-7R 8A5 SEQ STP 0536RE		07/28/2011	PAYDOWN		101,812	101,812	101,812	101,812				0		101,812			0	2,987	05/26/2036	1Z*
12641Q BQ 4	CSMC 2009-7R 8A6 SUB STP 0536RE		09/27/2011	PAYDOWNS		456,047	456,047	378,582	260,582		195,465		195,465		456,047			0	17,465	05/26/2036	1Z*
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 36RE		09/27/2011	PAYDOWNS		125,648	125,648	125,648	125,648				0		125,648			0	2,398	01/26/2036	1Z*
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 36RE		09/27/2011	PAYDOWNS		481,373	481,373	484,882	483,656		(2,283)		(2,283)		481,373			0	18,441	01/26/2036	1Z*
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6. 0637RE		09/27/2011	PAYDOWNS		246,675	246,675	246,675	246,675				0		246,675			0	9,861	06/26/2037	1Z*
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 37RE		09/27/2011	PAYDOWNS		107,349	107,349	95,548	92,518		14,831		14,831		107,349			0	4,171	04/26/2037	1Z*
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 36RE		09/27/2011	PAYDOWNS		591,740	591,740	590,939	591,211		529		529		591,740			0	22,642	02/26/2036	1Z*
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.0 37RE		06/28/2011	PAYDOWN									0					0	(2)	09/26/2037	1Z*
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.0 37RE		09/27/2011	PAYDOWNS		455,866	455,866	450,421	452,162		3,704		3,704		455,866			0	18,371	09/26/2037	1Z*
12641R BN 9	CSMC 2009-8R 5A1 SEQ SSNR CSTR RE		09/27/2011	PAYDOWNS		497,677	497,677	487,916	488,897		8,780		8,780		497,677			0	18,758	05/26/2037	1Z*
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.0 37 RE		09/27/2011	PAYDOWNS		48,407	48,407	48,207	48,257		150		150		48,407			0	1,948	09/26/2037	1Z*
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		09/12/2011	SINKING FUND PAYMENT		29,081	29,081	29,081	29,081				0		29,081			0	1,883	01/10/2012	2FE
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		08/10/2011	SINKING FUND PAYMENT		28,894	28,894	28,894	28,894				0		28,894			0	1,497	01/10/2012	2FE
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		07/10/2011	SINKING FUND PAYMENT		28,708	28,708	28,708	28,708				0		28,708			0	1,301	01/10/2012	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
126650 AN 0	CVS CORP 6.204 10-10-25 AL06-29-19		07/10/2011	SINKING FUND PAYMENT		14,985	14,985	15,326	15,258		(6)		(6)		15,252		(267)	(267)	542	10/10/2025	2FE
126650 AN 0	CVS CORP 6.204 10-10-25 AL06-29-19		08/10/2011	SINKING FUND PAYMENT		15,063	15,063	15,406	15,337		(7)		(7)		15,330		(267)	(267)	623	10/10/2025	2FE
126650 AN 0	CVS CORP 6.204 10-10-25 AL06-29-19		09/12/2011	SINKING FUND PAYMENT		15,140	15,140	15,485	15,416		(8)		(8)		15,408		(268)	(268)	783	10/10/2025	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		09/12/2011	SINKING FUND PAYMENT		11,901	11,901	11,901	11,901				0		11,901			0	525	01/11/2027	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		08/10/2011	SINKING FUND PAYMENT		11,849	11,849	11,849	11,849				0		11,849			0	419	01/11/2027	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		07/10/2011	SINKING FUND PAYMENT		11,797	11,797	11,797	11,797				0		11,797			0	365	01/11/2027	2FE
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 02-36		09/26/2011	PAYDOWNS		54,459	54,459	49,354	49,448		5,011		5,011		54,459			0	1,683	02/25/2036	1Z*
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11-33		09/26/2011	PAYDOWNS		13,639	13,639	10,162	10,176		3,463		3,463		13,639			0	77	11/25/2033	1Z*
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 42534		09/26/2011	PAYDOWNS		699,781	699,781	688,410	690,918		8,863		8,863		699,781			0	25,425	04/25/2034	1Z*
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 72534		09/26/2011	PAYDOWNS		234,900	234,900	234,894	234,900				0		234,900			0	8,346	07/25/2034	1Z*
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35		09/26/2011	PAYDOWNS		130,988	130,988	121,038	68,298		62,690		62,690		130,988			0	3,883	05/25/2035	1Z*
126683 AC 5	CWL 2006-S5 A3 SEQ 5.762 6-25-35		07/25/2011	GUGGENHEIM CAPITAL MKTS			17,013	7,524	3,218		(3,218)		(3,218)					0	572	06/25/2035	1Z*
126683 AC 5	CWL 2006-S5 A3 SEQ 5.762 6-25-35		08/02/2011	PAYDOWN			6,498	2,924	1,229		(1,229)		(1,229)					0	255	06/25/2035	1Z*
126683 AC 5	CWL 2006-S5 A3 SEQ 5.762 6-25-35		08/02/2011	GUGGENHEIM CAPITAL MKTS			2,262	950	428		(428)		(428)					0	87	06/25/2035	1Z*
126683 AC 5	CWL 2006-S5 A3 SEQ 5.762 6-25-35		08/02/2011	GUGGENHEIM CAPITAL MKTS		356,191	543,804	228,398	102,847		(10,714)		(10,714)		92,133		264,059	264,059	21,237	06/25/2035	1Z*
126683 AC 5	CWL 2006-S5 A3 SEQ 5.762 6-25-35		08/02/2011	GUGGENHEIM CAPITAL MKTS		1,023,310	1,562,306	703,038	295,471		41,954		41,954		337,425		685,886	685,886	61,014	06/25/2035	1Z*
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 0136		09/26/2011	PAYDOWNS		128,914	128,914	88,489	45,338		83,576		83,576		128,914			0	522	01/25/2036	1Z*
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/26/2011	PAYDOWNS		22,249	47,158	40,791	30,181		(7,932)		(7,932)		22,249			0	1,838	05/25/2036	1Z*
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4-25-18		09/26/2011	PAYDOWNS		435,784	435,784	422,881	429,999		5,785		5,785		435,784			0	14,338	04/25/2018	1Z*
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2-25-33		09/26/2011	PAYDOWNS		1,177,821	1,177,821	1,171,543	1,173,162		4,659		4,659		1,177,821			0	45,904	02/25/2033	1Z*
12669E JR 8	CWHL 2003-J5 1A6 SEQ 5.50 7-25-33		09/26/2011	PAYDOWNS		23,328	23,328	23,868	23,483		(155)		(155)		23,328			0	880	07/25/2033	1Z*
12669E QV 1	CWHL 2003-J6 2A3 SEQ 4.75 7-25-18		09/26/2011	PAYDOWNS		150,277	150,277	139,593	145,137		5,140		5,140		150,277			0	4,698	07/25/2018	1Z*
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.0 10-25-18		09/26/2011	PAYDOWNS		117,741	117,741	114,650	115,455		2,286		2,286		117,741			0	4,086	10/25/2018	1Z*
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2-41		08/22/2011	PAYDOWN		87,500	87,500	87,500					0		87,500			0	2,547	02/20/2041	3Z*
134429 AS 8	CAMPBELL SOUP CO 4.875 10-01-13 NC		09/29/2011	J. P. MORGAN SECURITIES		5,383,400	5,000,000	4,978,080	4,992,894		1,828		1,828		4,994,722		388,678	388,678	245,781	10/01/2013	1FE
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36		09/26/2011	PAYDOWNS		474,269	474,269	391,021			83,248		83,248		474,269			0	415	02/25/2036	1Z*
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12-38		09/15/2011	PAYDOWNS		37,303	37,303	37,301	37,300		3		3		37,303			0	1,425	12/15/2038	1Z*
14886M AE 1	CATALINA MARKETING L+275 10-01-14		09/30/2011	PAYDOWN		6,870	6,870	6,320			22		22		6,342		528	528	17	10/01/2014	3FE
15369# AA 7	CENTRAL IN ETHANOL LLC 12.0 05-12-13		09/30/2011	PAYDOWN		180,000	180,000	180,000	146,050		33,950		33,950		180,000			0	16,200	05/12/2013	5
15672E AB 0	CEQUEL COMMUNICATIONS L+200 11-05-13		09/30/2011	PAYDOWN		6,527	6,527	6,201			19		19		6,220		307	307	13	11/05/2013	3FE
161546 CW 4	CFAB 2002-3 1A5 SEQ 5.407 06-25-32		09/26/2011	PAYDOWN		1,030	1,030	1,030	1,030				0		1,030			0	42	06/25/2032	1Z*
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 36		09/26/2011	PAYDOWNS		36,436	36,436	32,064	29,601		6,835		6,835		36,436			0	691	01/25/2036	1Z*
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/26/2011	PAYDOWNS		351,375	351,375	306,574	304,850		46,525		46,525		351,375			0	13,454	11/25/2036	1Z*
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05-24-17		09/30/2011	PAYDOWN		32,500	32,500	29,144			62		62		29,206		3,294	3,294	208	05/24/2017	3FE
17285T AD 8	CITADEL BROADCST 7.75 12-15-18 C14		09/16/2011	REDEEMED BY CALL		269,375	250,000	250,000	250,000				0		250,000		19,375	19,375	14,854	12/15/2018	3FE
172967 BW 0	CITIGROUP INC 4.875 05-07-15 NC		09/22/2011	CITIGROUP		4,949,530	5,000,000	4,815,950	4,904,309		14,458		14,458		4,918,767		30,763	30,763	216,668	05/07/2015	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
172967 CK 5	CITIGROUP INC 5.125 5-05-14 NC		08/22/2011	CITIGROUP		5,191,150	5,000,000	4,790,900	4,916,660		14,814		14,814		4,931,474		259,676	259,676	206,425	05/05/2014	1FE
172967 DE 8	CITIGROUP INC 5.30 01-07-16 NC		08/05/2011	GOLDMAN SACHS & CO		5,422,150	5,000,000	4,742,400	4,846,616		15,905		15,905		4,862,521		559,629	559,629	289,292	01/07/2016	1FE
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		09/26/2011	PAYDOWNS		470	470	352	371		99		99		470			0		12/25/2018	1Z*
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8-25-35		09/26/2011	PAYDOWNS		7,781	7,781	6,478			1,303		1,303		7,781			0	49	08/25/2035	1Z*
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36		09/26/2011	PAYDOWNS		394,015	394,015	325,961	325,619		68,396		68,396		394,015			0	784	08/25/2036	1Z*
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7-25-36		09/26/2011	PAYDOWNS		368,608	368,608	361,812	365,800		2,808		2,808		368,608			0	13,923	07/25/2036	1Z*
17310N AC 2	CRMSI 2006-3 A3 SEQ 5.61 11-25-36		09/26/2011	PAYDOWNS		409,979	409,979	381,793	398,743		11,236		11,236		409,979			0	15,017	11/25/2036	1Z*
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 4-25-37		09/26/2011	PAYDOWNS		104,134	104,134	101,270	71,560		32,574		32,574		104,134			0	4,073	04/25/2037	4Z*
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37		09/26/2011	PAYDOWNS		216,519	216,519	208,422	209,254		7,265		7,265		216,519			0	7,811	06/25/2037	1Z*
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 37		09/26/2011	PAYDOWNS		15,151	27,703	9,834	10,179		4,972		4,972		15,151			0	418	03/25/2037	1Z*
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTRRE		09/26/2011	PAYDOWNS		608,469	608,469	606,187	606,472		1,997		1,997		608,469			0	23,491	01/25/2036	1Z*
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR RE		09/26/2011	PAYDOWNS		447,045	447,045	430,489	432,854		14,191		14,191		447,045			0	16,455	06/25/2037	1Z*
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 0736 RE		09/26/2011	PAYDOWNS		79,921	79,921	75,340	75,826		4,095		4,095		79,921			0	2,218	07/25/2036	1Z*
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 0437 RE		09/28/2011	PAYDOWNS		341,539	341,539	341,539					0		341,539			0	6,986	04/25/2037	1Z*
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR RE		09/26/2011	PAYDOWNS		1,323,819	1,323,819	1,270,866	1,275,948		47,871		47,871		1,323,819			0	47,864	11/25/2035	1Z*
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.0 37 RE		09/26/2011	PAYDOWNS		242,365	242,365	238,729	239,175		3,190		3,190		242,365			0	9,758	05/25/2037	1Z*
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 1235 RE		09/26/2011	PAYDOWNS		506,034	506,034	505,243	505,299		735		735		506,034			0	17,464	12/25/2035	1Z*
191216 AT 7	COCA-COLA CO 3.3 09-01-21		08/04/2011	VARIOUS		8,083,220	8,000,000	7,993,040					0		7,993,040		90,180	90,180		09/01/2021	1FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12-9-47		09/07/2011	PAYDOWN		25,138	25,138	22,939	4,380		20,758		20,758		25,138			0	330	12/09/2047	6Z*
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3-15-27		09/15/2011	PAYDOWNS		20,402	20,402	20,385	12,941		7,461		7,461		20,402			0	915	03/15/2027	1Z*
210805 AM 9	CONT AIR 96A 6.94 4-15-15 AL 06-12		07/15/2011	SINKING FUND PAYMENT		23,285	23,285	23,285	23,285				0		23,285			0	1,212	04/15/2015	3FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09-25-31		09/26/2011	PAYDOWNS		37,735	37,735	37,722	37,726		9		9		37,735			0	1,449	09/25/2031	1Z*
22541L AC 7	CS FIRST BOSTON USA 6.50 01-15-12 NC		09/22/2011	GOLDMAN SACHS & CO		2,026,200	2,000,000	1,989,820	1,998,613		960		960		1,999,573		26,627	26,627	156,000	01/15/2012	1FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 6-25-33		09/26/2011	PAYDOWNS		424,753	424,753	427,589	427,035		(2,282)		(2,282)		424,753			0	14,968	06/25/2033	1Z*
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2-15-38		08/17/2011	PAYDOWN		27,318	27,318	23,698	23,698		3,620		3,620		27,318			0	877	02/15/2038	1Z*
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2-15-40		09/16/2011	PAYDOWNS		357,615	357,615	344,932	345,384		12,231		12,231		357,615			0	13,672	02/15/2040	1Z*
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.0 12-33	R	09/26/2011	PAYDOWNS		54,146	54,146	56,109	56,104		(1,958)		(1,958)		54,146			0	2,553	02/25/2033	1Z*
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6-25-35		09/26/2011	PAYDOWNS		119,282	119,282	120,473	119,596		(314)		(314)		119,282			0	4,455	06/25/2035	3Z*
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR RE		06/29/2011	PAYDOWN									0					0	(1)	07/27/2037	1Z*
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR RE		09/29/2011	PAYDOWNS		309,344	309,344	294,878	296,627		12,717		12,717		309,344			0	11,247	07/27/2037	1Z*
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 37 RE		09/27/2011	PAYDOWNS		254,966	254,966	237,218	240,047		14,919		14,919		254,966			0	9,253	06/26/2037	1Z*
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46		08/25/2011	PAYDOWNS		219,312	219,312	144,746			74,566		74,566		219,312			0	92	04/25/2046	1Z*
23242E AD 1	CWL 2006-7 2A3 SEQ FLT 04-46		06/27/2011	PAYDOWN									0					0	(20)	01/25/2037	1Z*
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37		01/25/2011	PAYDOWN									0					0	(1)	01/25/2037	1Z*
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37		03/25/2011	PAYDOWN									0					0	(1)	01/25/2037	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37		04/25/2011	PAYDOWN									0					0	(2)	01/25/2037	1Z*
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37		05/25/2011	PAYDOWN									0					0	(3)	01/25/2037	1Z*
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37		02/25/2011	PAYDOWN									0					0	(5)	01/25/2037	1Z*
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37		09/26/2011	PAYDOWNS			14,845	14,845	3,822		(3,822)		(3,822)					0	565	01/25/2037	1Z*
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7-15-36		09/15/2011	PAYDOWNS		118,881	118,881	83,068	87,263		31,618		31,618		118,881			0	300	07/15/2036	1Z*
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 1246		09/26/2011	PAYDOWNS		128,753	128,753	98,497	92,569		36,184		36,184		128,753			0	338	12/25/2046	1Z*
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05-47		09/28/2011	PAYDOWNS		100,181	100,181	62,112			38,069		38,069		100,181			0	50	05/25/2047	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		09/21/2011	DEUTSCHE MORGAN		13,282,344	13,000,000	13,059,922					0		13,059,922		222,422	222,422	91,748	07/10/2044	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		09/21/2011	DEUTSCHE MORGAN		10,217,188	10,000,000	9,498,438					0		9,498,438		718,750	718,750	70,576	07/10/2044	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		08/09/2011	GOLDMAN SACHS &		19,816,406	20,000,000	19,960,156					0		19,960,156		(143,750)	(143,750)	27,726	07/10/2044	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		09/21/2011	DEUTSCHE MORGAN		15,325,781	15,000,000	14,526,563					0		14,526,563		799,219	799,219	105,863	07/10/2044	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		09/21/2011	DEUTSCHE MORGAN		15,325,781	15,000,000	14,365,430					0		14,365,430		960,352	960,352	105,863	07/10/2044	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		09/21/2011	DEUTSCHE MORGAN		3,065,156	3,000,000	2,994,023					0		2,994,023		71,133	71,133	21,173	07/10/2044	1Z*
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04-21		09/14/2011	NOMURA SECURITIES INTL		4,110,844	3,900,000	3,938,916					0		3,938,916		171,928	171,928	24,118	04/10/2021	1Z*
233293 AH 2	DPL INC 6.875 9-01-11 NC		09/01/2011	REDEEMED		5,755,000	5,755,000	6,004,921	5,780,351		(25,351)		(25,351)		5,755,000			0	395,656	09/01/2011	2FE
247367 BH 7	DELTA AIRLINES 6.821 081022 NC AL19		08/10/2011	SINKING FUND PAYMENT		142,783	142,783	142,783	142,783				0		142,783			0	9,739	08/10/2022	2FE
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6-25-35		09/26/2011	PAYDOWNS		239,571	239,571	179,814	163,979		75,592		75,592		239,571			0	719	06/25/2035	1Z*
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 2-25-36		09/26/2011	PAYDOWNS		22,832	34,778	34,778	27,837		(5,005)		(5,005)		22,832			0	1,263	02/25/2036	1Z*
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 2-25-36		09/26/2011	PAYDOWNS		31,965	48,690	48,690	38,973		(7,008)		(7,008)		31,965			0	1,770	02/25/2036	1Z*
25152C MN 3	DEUTSCHE BK LOND 6.00 09-01-17 NC		09/09/2011	DEUTSCHE MORGAN GRENFELL		3,373,530	3,000,000	2,984,850	2,988,940		948		948		2,989,888		383,642	383,642	186,500	09/01/2017	1FE
28932M AA 3	ELM RD GEN STA 5.209 2-11-30 NC AL22		08/11/2011	SINKING FUND PAYMENT		89,874	89,874	89,874	89,874				0		89,874			0	4,682	02/11/2030	1FE
29247# AA 6	EN-TOUCH SYSTEMS TL L+500 12-31-12		09/30/2011	VENDOR NOT FOUND		11,034	11,034	10,912	10,985		18		18		11,003		32	32	544	12/31/2012	4
292600 ZZ 9	ENDO PHARMACEUTICALS L+300 06-17-18	R	09/30/2011	PAYDOWN		586,071	586,071	586,071					0		586,071			0	6,772	06/17/2018	3FE
292689 AC 0	ENERGY GROUP BV 7.425 10-15-17 NC		08/09/2011	LIQUIDATION DISTRIBUTION		50,310		50,310			50,310		50,310		50,310			0		10/15/2017	6*
30257G AA 9	FPL ENERGY NATL 5.608 31024 A0317 !		09/12/2011	SINKING FUND PAYMENT		289,360	289,360	289,089	289,142		8		8		289,150		210	210	24,341	03/10/2024	2FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 111614		09/01/2011	SINKING FUND PAYMENT		29,448	29,448	28,106	28,710		60		60		28,770		678	678	1,574	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 111614		08/01/2011	SINKING FUND PAYMENT		29,274	29,274	27,940	28,541		52		52		28,593		682	682	1,391	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 111614		07/01/2011	SINKING FUND PAYMENT		29,102	29,102	27,775	28,373		43		43		28,416		685	685	1,210	06/01/2017	1FE
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 36		09/26/2011	PAYDOWNS		63,607	63,607	40,074	40,972		22,635		22,635		63,607			0	1,436	05/25/2036	1Z*
33938# AE 4	FLEXTECH PCKGNG TERM 13.00 07-15-11		09/06/2011	CASH DISTRIBUTION		100,000		100,000	100,000				0		100,000			0		07/15/2011	6*
349580 ZZ 6	FIG LLC FORTRESS L+400 10-07-15		09/30/2011	PAYDOWN		108,372	108,372	107,694	107,694		18		18		107,712		660	660	3,420	10/07/2015	2FE
359262 AT 9	FROST NATL BANK 6.875 08-01-11 NC		08/01/2011	REDEEMED		1,600,000	1,600,000	1,846,450	1,622,575		(22,575)		(22,575)		1,600,000			0	110,000	08/01/2011	1FE
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12-25-28		09/26/2011	PAYDOWNS		18,787	18,787	19,394	19,119		(332)		(332)		18,787			0	935	12/25/2028	2Z*
361849 XD 9	GMACC 2003-C1 A2 SEQ 4.079 5-10-36		09/29/2011	BANK OF AMER / ML		5,143,164	5,000,000	4,734,688	4,904,282		33,741		33,741		4,938,023		205,141	205,141	154,662	05/10/2036	1Z*
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 4-25-22		09/26/2011	PAYDOWNS		73,794	73,794	58,112	63,594		10,200		10,200		73,794			0	2,276	04/25/2033	1Z*

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 35RE		09/26/2011	PAYDOWNS		134,582	134,582	127,838	128,567		6,015		6,015		134,582			0	3,043	07/25/2035	1Z*
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 37RE		09/28/2011	PAYDOWNS		322,059	322,059	312,398	313,278		8,781		8,781		322,059			0	13,447	01/26/2037	1Z*
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		07/09/2011	SINKING FUND PAYMENT		10,607	10,607	10,756	10,754		(2)		(2)		10,752		(145)	(145)	397	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		09/09/2011	SINKING FUND PAYMENT		10,721	10,721	10,871	10,870		(3)		(3)		10,867		(146)	(146)	516	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		08/09/2011	SINKING FUND PAYMENT		10,664	10,664	10,813	10,812		(3)		(3)		10,809		(145)	(145)	457	10/09/2029	1FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		02/20/2011	SINKING FUND PAYMENT		298			288				0		288		10	10	(1)	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		01/20/2011	SINKING FUND PAYMENT		155			149				0		149		6	6		09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14	R	09/20/2011	SINKING FUND PAYMENT		7,015	7,015	6,743	6,779		25		25		6,804		211	211	352	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		08/20/2011	SINKING FUND PAYMENT		7,122	7,122	6,846	6,883		22		22		6,905		217	217	318	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		07/20/2011	SINKING FUND PAYMENT		7,084	7,084	6,809	6,846		19		19		6,865		219	219	276	09/20/2016	3FE
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5-25-36		09/26/2011	PAYDOWNS		158,638	210,928	210,928	134,018		24,620		24,620		158,638			0	8,812	05/25/2036	1Z*
38141G EU 4	GOLDMAN SACHS GP 5.625 01-15-17 NC		09/22/2011	GOLDMAN SACHS & CO.		3,967,880	4,000,000	3,997,240	3,998,157		190		190		3,998,347		(30,467)	(30,467)	270,000	01/15/2017	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1-15-29		09/15/2011	PAYDOWNS		48,397	48,397	49,894	48,397				0		48,397			0	2,281	01/15/2029	1Z*
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34 RE		09/26/2011	PAYDOWNS		109,105	109,105	108,560	108,642		463		463		109,105			0	3,694	09/25/2034	1Z*
398186 AA 4	GRIFFIN COAL MIN 9.50 12-01-16 NC		07/13/2011	BANKRUPTCY DISTRIBUTION.		894,026	894,026	894,026	894,026				0		894,026			0	50,016	12/01/2016	6
398500 ZZ 4	GRIFOLS TL B L+425 06-01-17 NC		09/30/2011	PAYDOWN		12,500	12,500	12,156			20		20		12,176		324	324	137	06/01/2017	3FE
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 0836		09/21/2011	PAYDOWNS		20,370	20,370	14,361	14,320		6,050		6,050		20,370			0	59	07/21/2036	1Z*
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 1135		09/19/2011	PAYDOWNS		125,224	125,224	87,970	89,628		35,596		35,596		125,224			0	454	11/19/2035	1Z*
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 0845		09/19/2011	PAYDOWNS		83,964	83,964	58,984	59,984		23,980		23,980		83,964			0	317	08/19/2045	1Z*
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 0946		09/19/2011	PAYDOWNS		34,610	34,610	24,574	25,156		9,454		9,454		34,610			0	99	09/19/2046	1Z*
42307T AC 2	HEINZ CO. 6.625 07-15-11 NC		07/15/2011	REDEEMED		1,000,000	1,000,000	1,163,871	1,013,794		(13,794)		(13,794)		1,000,000			0	66,250	07/15/2011	2FE
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC		08/22/2011	J. P. MORGAN		5,144,100	5,000,000	4,989,950			185		185		4,990,135		153,965	153,965	50,764	06/01/2021	1FE
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC		09/01/2011	UBS WARBURG		4,176,480	4,000,000	3,991,960			165		165		3,992,125		184,355	184,355	46,344	06/01/2021	1FE
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC		08/26/2011	J. P. MORGAN		4,100,440	4,000,000	3,991,960			156		156		3,992,116		108,324	108,324	43,478	06/01/2021	1FE
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11-25-36		09/26/2011	PAYDOWNS		3,744	3,744	2,172	628		3,116		3,116		3,744			0	141	11/25/2036	1Z*
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 2-25-37		09/26/2011	PAYDOWNS		41,131	41,131	28,278	11,384		29,747		29,747		41,131			0	96	02/25/2037	1Z*
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9-25-34		09/26/2011	PAYDOWNS		81,412	81,412	78,309	78,525		2,887		2,887		81,412			0	2,778	09/25/2034	1Z*
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 0435		09/26/2011	PAYDOWNS		160,330	160,330	134,678	136,369		23,961		23,961		160,330			0	860	04/25/2035	1Z*
45254N NT 0	IMM 2005-3 M1 MEZ FLT 8-25-35		09/26/2011	PAYDOWNS		51,853	51,853	26,962	15,428		36,425		36,425		51,853			0	286	08/25/2035	1Z*
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5-25-36		09/26/2011	PAYDOWNS		6,553	6,553	4,587	4,651		1,902		1,902		6,553			0	25	05/25/2036	1Z*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10-25-13		09/26/2011	PAYDOWNS		11,087	11,087	9,035	1,431		9,656		9,656		11,087			0	32	10/25/2013	6Z*
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.5 0635		09/26/2011	PAYDOWNS		65,058	65,058	38,384	37,835		27,223		27,223		65,058			0	2,381	06/25/2035	4Z*
45660N KZ 7	RAST 2002-A14J A10 SSNRNAS 5.75 0133		09/26/2011	PAYDOWNS		390,686	390,686	395,325	394,233		(3,547)		(3,547)		390,686			0	14,565	01/25/2033	1Z*
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 1-25-33		09/26/2011	PAYDOWNS		67,247	67,247	58,001	58,627		8,620		8,620		67,247			0	2,510	01/25/2033	1Z*
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 1034		09/26/2011	PAYDOWNS		50,281	50,281	41,230	41,516		8,765		8,765		50,281			0	935	10/25/2034	1Z*
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 0536		09/26/2011	PAYDOWNS		32,447	177,968	85,871	22,518		9,929		9,929		32,447			0	6,124	05/25/2036	5Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6-25-39		09/27/2011	PAYDOWNS		66,530	66,530	50,563	10,711		55,819		55,819		66,530			0	161	06/25/2039	6Z*
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06-28-13		09/20/2011	PAYDOWNS		1,470,326	1,470,326	1,455,621			2,176		2,176		1,457,797		12,529	12,529	22,723	06/28/2013	3FE
46616M AA 8	HENDR 2010-3A A JGW SEQ 3.82 12-48		09/15/2011	PAYDOWNS		74,109	74,109	74,093	74,093		16		16		74,109			0	1,952	12/15/2048	1Z*
46616P AA 1	HENDR 2011-1A A SEQ 4.7 10-56		09/15/2011	PAYDOWNS		66,437	66,437	66,421			16		16		66,437			0	568	10/15/2056	1Z*
46625H AT 7	JP MORGAN CHASE 5.75 01-02-13 NC		09/22/2011	J. P. MORGAN SECURITIES		3,145,770	3,000,000	3,260,772	3,068,990		(24,308)		(24,308)		3,044,682		101,088	101,088	213,229	01/02/2013	1FE
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7-15-41		09/15/2011	PAYDOWNS		416,083	416,083	377,986	392,237		23,846		23,846		416,083			0	11,781	07/15/2041	1Z*
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 07-19		08/15/2011	PAYDOWN		588,883	588,883	504,231	515,065		73,818		73,818		588,883			0	2,396	07/15/2019	1Z*
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 1235		09/26/2011	PAYDOWNS		71,409	71,409	68,710	65,495		5,914		5,914		71,409			0	2,950	12/25/2035	2Z*
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 0336		09/26/2011	PAYDOWNS		35,758	35,758	35,926	25,740		10,018		10,018		35,758			0	682	03/25/2036	1Z*
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3-25-36		09/26/2011	PAYDOWN		69,350	69,350	64,929	65,545		3,805		3,805		69,350			0	2,991	03/25/2036	3Z*
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 1136		08/25/2011	PAYDOWNS		87,607	87,607	65,268	74,435		13,172		13,172		87,607			0	3,378	11/25/2036	1Z*
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 0536		09/26/2011	PAYDOWNS		82,853	82,853	42,077	15,901		66,952		66,952		82,853			0	268	05/25/2036	1Z*
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07-36		09/26/2011	PAYDOWNS		133,293	133,293	105,635			27,658		27,658		133,293			0	182	07/25/2036	1Z*
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11-36 RE		09/27/2011	PAYDOWN		148,368	148,368	152,495			(4,127)		(4,127)		148,368			0	742	11/26/2036	1Z*
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		09/15/2011	PAYDOWNS		360,249	360,249	331,894	340,985		19,264		19,264		360,249			0	12,653	01/15/2049	1Z*
46630J AJ 8	JPMCC 2007-LDPX A1S SEQ 4.93 1-15-49		09/15/2011	PAYDOWNS		44,258	44,258	42,266	43,335		923		923		44,258			0	1,418	01/15/2049	1Z*
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 4-37		09/26/2011	PAYDOWNS		355,762	355,762	346,200	331,703		24,059		24,059		355,762			0	13,829	04/25/2037	1Z*
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWN									0					0	(9)	07/27/2037	1Z*
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE		09/28/2011	PAYDOWNS		1,165,088	1,165,088	934,064	955,426		209,662		209,662		1,165,088			0	42,972	07/27/2037	1Z*
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 6-26-36RE		09/28/2011	PAYDOWNS		1,013,882	1,013,882	883,028	897,919		115,963		115,963		1,013,882			0	26,637	06/26/2036	1Z*
46632Y AC 8	JPMMT 2008-R3 2A1 SEQ 6.25 8-26-37RE		09/28/2011	PAYDOWNS		652,806	652,806	571,206	580,480		72,326		72,326		652,806			0	27,106	08/26/2037	1Z*
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 37RE		09/28/2011	PAYDOWNS		287,555	287,555	220,339	228,580		58,975		58,975		287,555			0	5,701	03/26/2037	1Z*
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 36RE		09/29/2011	PAYDOWNS		129,693	129,693	100,594	114,266		15,427		15,427		129,693			0	6,074	11/26/2036	1Z*
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 37RE		09/28/2011	PAYDOWNS		587,011	587,011	427,050	454,416		132,595		132,595		587,011			0	35,984	06/26/2037	1Z*
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 37 RE		09/27/2011	PAYDOWNS		326,749	326,749	305,100	307,703		19,046		19,046		326,749			0	10,533	01/26/2037	1Z*
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE		09/27/2011	PAYDOWNS		540,772	540,772	513,246	516,645		24,127		24,127		540,772			0	22,777	05/26/2037	1Z*
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 35 RE		09/27/2011	PAYDOWNS		258,450	258,450	239,712	241,968		16,482		16,482		258,450			0	4,996	04/26/2035	1Z*
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 37RE		09/28/2011	PAYDOWNS		103,405	103,405	104,439			(1,034)		(1,034)		103,405			0	3,672	02/27/2037	1Z*
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 37RE		06/29/2011	PAYDOWN									0					0	(1)	03/27/2037	1Z*
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 37RE		09/28/2011	PAYDOWNS		782,644	782,644	726,636	735,184		47,460		47,460		782,644			0	15,512	03/27/2037	1Z*
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4-20-36 RE		09/22/2011	PAYDOWNS		297,283	297,283	290,788	291,598		5,685		5,685		297,283			0	10,605	04/20/2036	1Z*
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12-35 RE		09/28/2011	PAYDOWNS		200,506	200,506	198,250	198,382		2,124		2,124		200,506			0	7,880	12/26/2035	1Z*
46634F AU 7	JPMRR 2010-2 3A1 NAS EX 6.0 07-36 RE		09/28/2011	PAYDOWNS		671,651	671,651	680,518	679,906		(8,255)		(8,255)		671,651			0	26,847	07/26/2036	1Z*
46634V AA 6	JPMCC 2010-RR1 JPA SEQ CSTR 06-49RE		08/17/2011	GOLDMAN SACHS & CO		7,774,102	7,000,000	7,719,688					0		7,719,688		54,414	54,414	24,519	06/20/2049	1Z*
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR RE		09/27/2011	PAYDOWNS		391,020	391,020	419,370	418,514		(27,494)		(27,494)		391,020			0	15,002	03/26/2039	1Z*
472320 AA 8	JMAC 2008-R1 A SEQ SSNR CSTR 47 RE		06/27/2011	PAYDOWN									0					0	(10)	06/25/2047	5Z*

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)
472320 AA 8	JMAC 2008-R1 A SEQ SSNR CSTR 47 RE		09/26/2011	PAYDOWNS		254,888	254,888	233,410	234,067		20,821		20,821		254,888			0	14,389	06/25/2047	5Z*
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10-25-35RE		09/28/2011	PAYDOWNS		1,709,864	1,709,864	1,310,455	1,358,638		351,226		351,226		1,709,864			0	74,019	10/25/2035	1Z*
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 1-25-37RE		09/28/2011	PAYDOWNS		209,196	209,196	180,798	185,441		23,755		23,755		209,196			0	7,892	01/25/2037	1Z*
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 1-25-39RE		09/28/2011	PAYDOWNS		1,235,480	1,235,480	1,042,204	1,071,515		163,965		163,965		1,235,480			0	44,577	01/25/2039	1Z*
472321 AL 2	JMAC 2008-R2 3A3 RR MEZ CSTR 0139 RE		09/26/2011	PAYDOWN			58,616	13,172	4,321		(4,321)		(4,321)					0	2,379	01/25/2039	1Z*
472321 AN 8	JMAC 2008-R2 2A4 RR MEZ CSTR 0137 RE		09/26/2011	PAYDOWNS			254,647	52,945	15,576		(15,576)		(15,576)					0	9,442	01/25/2037	2Z*
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 3-20-36RE		09/21/2011	PAYDOWNS		407,839	407,839	375,532	385,529		22,310		22,310		407,839			0	8,486	03/20/2036	1Z*
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06-25-36RE		09/28/2011	PAYDOWNS		454,938	454,938	436,314	446,570		8,368		8,368		454,938			0	10,469	06/25/2036	1Z*
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05-25-37RE		09/28/2011	PAYDOWNS		388,390	388,390	338,871	357,876		30,514		30,514		388,390			0	13,322	05/25/2037	1Z*
47232A AP 3	JMAC 2008-R3 1A5 RR MEZ CSTR 0336 RE		09/20/2011	PAYDOWNS			250,663	17,939	10,189		(10,189)		(10,189)					0	5,596	03/20/2036	3Z*
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 36RE		09/27/2011	PAYDOWNS		229,942	229,942	229,942	229,942				0		229,942			0	10,252	09/26/2036	1Z*
47232D AL 6	JMAC 2009-R5 2A6 SUB SSUP CSTR 36RE		09/26/2011	PAYDOWN			36,242	27,119	8,298		(8,298)		(8,298)					0	1,767	09/26/2036	6Z*
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 47RE		09/27/2011	PAYDOWNS		185,060	185,060	185,060	185,060				0		185,060			0	6,512	01/26/2047	1Z*
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 36RE		09/27/2011	PAYDOWNS		229,117	229,117	229,117	229,117				0		229,117			0	9,203	09/26/2036	1Z*
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 36RE		09/27/2011	PAYDOWNS		335,249	335,249	335,249	335,249				0		335,249			0	11,439	01/26/2036	1Z*
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 37RE		09/27/2011	PAYDOWNS		152,239	152,239	140,042	145,306		6,933		6,933		152,239			0	6,110	02/26/2037	1Z*
47232D BG 6	JMAC 2009-R5 6A5 SUB SSUP CSTR 37RE		09/26/2011	PAYDOWNS			78,360	11,927	10,379		(10,379)		(10,379)					0	3,119	02/26/2037	1Z*
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 36RE		09/29/2011	PAYDOWNS		33,427	33,427	33,427	33,427				0		33,427			0	126	09/26/2036	1Z*
47232D BN 1	JMAC 2009-R5 7A6 SUB SSUP CSTR 36RE		09/26/2011	PAYDOWNS			32,526	1,905	244		(244)		(244)					0	120	09/26/2036	1Z*
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 37RE		09/29/2011	PAYDOWNS		115,859	115,859	115,859	115,859				0		115,859			0	5,007	07/26/2037	1Z*
47232D BU 5	JMAC 2009-R5 8A6 SUB SSUP CSTR 37RE		09/26/2011	PAYDOWNS			127,231	38,795	6,848		(6,848)		(6,848)					0	5,513	07/26/2037	1Z*
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 37RE		09/29/2011	PAYDOWNS		166,222	166,222	149,580	151,905		14,317		14,317		166,222			0	6,236	06/26/2037	1Z*
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 47RE		09/27/2011	PAYDOWNS		138,618	138,618	138,618	138,618				0		138,618			0	4,938	02/26/2047	1Z*
47232D CF 7	JMAC 2009-R5 10A6 SUB SSUP CSTR 47RE		09/26/2011	PAYDOWNS			105,478	13,360	6,379		(6,379)		(6,379)					0	3,763	02/26/2047	3Z*
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 36RE		09/21/2011	PAYDOWNS		249,813	249,813	249,813	249,813				0		249,813			0	9,416	05/21/2036	1Z*
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 36RE		09/28/2011	PAYDOWNS		594	594	594	594				0		594			0	24	12/26/2036	1Z*
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 47RE		09/29/2011	PAYDOWNS		121,169	121,169	121,169	121,169				0		121,169			0	3,639	04/26/2047	1Z*
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 37RE		09/29/2011	PAYDOWNS		382,454	382,454	374,979	372,888		9,566		9,566		382,454			0	14,309	06/26/2037	1Z*
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 37RE		09/29/2011	PAYDOWNS		329,468	329,468	329,468	329,468				0		329,468			0	12,524	08/26/2037	1Z*
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 37RE		09/29/2011	PAYDOWNS		1,595,128	1,595,128	1,583,102	1,595,062		66		66		1,595,128			0	74,281	08/26/2037	1Z*
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 35RE		09/27/2011	PAYDOWNS		265,671	265,671	265,671	265,671				0		265,671			0	4,973	09/26/2035	1Z*
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 37RE		09/27/2011	PAYDOWNS		293,963	293,963	282,666	283,427		10,536		10,536		293,963			0	10,517	04/26/2037	1Z*
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 37RE		09/27/2011	PAYDOWNS		105,596	105,596	105,596	105,596				0		105,596			0	3,630	06/26/2037	1Z*
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 37RE		09/27/2011	PAYDOWNS		283,124	283,124	283,124	283,124				0		283,124			0	10,334	02/26/2037	1Z*
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR RE		09/29/2011	PAYDOWNS		682,234	682,234	682,234	672,930		9,304		9,304		682,234			0	22,413	05/26/2037	1Z*
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR RE		09/29/2011	PAYDOWNS		172,985	172,985	172,985	160,084		12,901		12,901		172,985			0	6,537	08/26/2037	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
47232D EY 4	JMAC 2009-R5 22A5 SUB SSUP CSTR RE		06/27/2011	PAYDOWN			(261)	(50)					0					0	(7)	08/26/2037	1Z*
47232D EY 4	JMAC 2009-R5 22A5 SUB SSUP CSTR RE		09/26/2011	PAYDOWNS			69,312	13,390	6,627		(6,627)		(6,627)					0	2,649	08/26/2037	1Z*
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR RE		09/27/2011	PAYDOWNS		1,827,619	1,827,619	1,827,619	1,827,619				0		1,827,619			0	62,158	11/26/2036	1Z*
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 36RE		09/27/2011	PAYDOWNS		210,288	210,288	210,288	210,288				0		210,288			0	8,021	12/26/2036	1Z*
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.0 37RE		09/29/2011	PAYDOWNS		54,718	54,718	54,718	54,718				0		54,718			0	2,118	02/26/2037	1Z*
47232V AE 2	JMAC 2009-R4 1A5 SUB SSUP 6.0 37RE		09/26/2011	PAYDOWNS			49,019	9,357	245		(245)		(245)					0	1,938	02/26/2037	1Z*
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 37RE		09/29/2011	PAYDOWNS		60,042	60,042	58,816	60,042				0		60,042			0	2,228	02/26/2037	1Z*
47232V AK 8	JMAC 2009-R4 2A5 SUB SSUP 5.75 37RE		09/26/2011	PAYDOWNS			53,785	23,048	9,926		(9,926)		(9,926)					0	2,038	02/26/2037	6Z*
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.0 37RE		09/29/2011	PAYDOWNS		110,058	110,058	110,058	110,058				0		110,058			0	4,756	07/26/2037	1Z*
47232V AQ 5	JMAC 2009-R4 3A5 SUB SSUP 6.25 37RE		09/26/2011	PAYDOWN			26,150	9,698	3,098		(3,098)		(3,098)					0	1,226	07/26/2037	1Z*
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.0 36RE		09/29/2011	PAYDOWNS		92,698	92,698	92,698	88,985		3,713		3,713		92,698			0	3,865	09/26/2036	1Z*
47232V AV 4	JMAC 2009-R4 4A5 SUB SSUP 6.0 36RE		09/26/2011	PAYDOWNS			66,755	9,008	7,614		(7,614)		(7,614)					0	2,735	09/26/2036	4Z*
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR RE		09/29/2011	PAYDOWNS		59,006	59,006	59,006	52,974		6,032		6,032		59,006			0	909	09/26/2035	1Z*
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 35RE		09/29/2011	PAYDOWNS		99,746	99,746	85,890	81,102		18,644		18,644		99,746			0	381	09/26/2035	1Z*
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.5 36RE		09/29/2011	PAYDOWNS		103,497	103,497	103,497	103,497				0		103,497			0	3,774	11/26/2036	1Z*
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR RE		09/29/2011	PAYDOWNS		1,321,864	1,321,864	1,321,864	1,321,864				0		1,321,864			0	46,597	11/26/2037	1Z*
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.0 36RE		09/29/2011	PAYDOWNS		114,576	114,576	114,576	114,576				0		114,576			0	4,720	07/26/2036	1Z*
47232V CE 0	JMAC 2009-R4 10A6 SUB SSUP 6.0 36RE		09/26/2011	PAYDOWNS			50,982	9,399	3,470		(3,470)		(3,470)					0	2,028	07/26/2036	1Z*
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 RE		09/29/2011	PAYDOWNS		41,380	41,380	41,380	41,380				0		41,380			0	1,600	04/26/2037	1Z*
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 36RE		09/29/2011	PAYDOWNS		533,240	533,240	525,804	528,479		4,761		4,761		533,240			0	20,784	05/26/2036	1Z*
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.5 36RE		09/29/2011	PAYDOWNS		764,443	764,443	749,855	746,421		18,022		18,022		764,443			0	31,975	11/26/2036	1Z*
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.0 36RE		09/29/2011	PAYDOWNS		626,002	626,002	595,658	604,665		21,337		21,337		626,002			0	24,595	04/26/2036	1Z*
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.0 36RE		09/29/2011	PAYDOWNS		129,990	129,990	129,990	129,990				0		129,990			0	5,223	04/26/2036	1Z*
47232V DV 1	JMAC 2009-R4 18A5 SUB SSUP 6.0 36RE		09/26/2011	PAYDOWNS			33,490	6,752	2,009		(2,009)		(2,009)					0	1,364	04/26/2036	1Z*
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.0 36RE		09/29/2011	PAYDOWNS		50,147	50,147	50,147	50,147				0		50,147			0	1,992	07/26/2036	1Z*
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.0 36RE		09/29/2011	PAYDOWNS		169,067	169,067	169,067	169,067				0		169,067			0	6,501	03/26/2036	1Z*
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.0 37RE		09/29/2011	PAYDOWNS		85,025	85,025	86,396	85,025				0		85,025			0	3,501	03/26/2037	1Z*
47232V EH 1	JMAC 2009-R4 21A6 SUB SSUP 6.0 37RE		09/26/2011	PAYDOWNS			41,470	16,804	4,795		(4,795)		(4,795)					0	1,636	03/26/2037	1Z*
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 37RE		09/29/2011	PAYDOWNS		29,286	29,286	30,261	29,286				0		29,286			0	1,119	04/26/2037	1Z*
47232V EP 3	JMAC 2009-R4 22A6 SUB SSUP 5.75 37RE		09/26/2011	PAYDOWNS			31,725	10,167	3,081		(3,081)		(3,081)					0	1,198	04/26/2037	4Z*
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 36RE		09/29/2011	PAYDOWNS		257,198	257,198	257,198	257,198				0		257,198			0	9,426	01/26/2036	1Z*
47232V EV 0	JMAC 2009-R4 23A6 SUB SSUP 5.75 36RE		09/26/2011	PAYDOWNS			103,864	66,455	53,840		(53,840)		(53,840)					0	3,877	01/26/2036	3Z*
47232V EW 8	JMAC 2009-R4 24A1 SEQ SSNR 5.5 36RE		09/29/2011	PAYDOWNS		66,007	66,007	66,007	66,007				0		66,007			0	2,482	02/26/2036	1Z*
47232V FB 3	JMAC 2009-R4 24A6 SUB SSUP 5.5 36RE		09/26/2011	PAYDOWNS			37,839	5,265	3,793		(3,793)		(3,793)					0	1,406	02/26/2036	1Z*
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 36RE		09/29/2011	PAYDOWNS		366,093	366,093	366,093	366,093				0		366,093			0	12,942	01/26/2036	1Z*
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR RE		09/29/2011	PAYDOWNS		492,055	492,055	492,055	492,055				0		492,055			0	17,705	06/26/2036	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT RE		09/29/2011	PAYDOWNS		204,614	204,614	204,614	204,614				0		204,614			0	1,429	01/26/2047	1Z*
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR RE		09/29/2011	PAYDOWNS		287,885	287,885	287,885	281,736		6,149		6,149		287,885			0	10,467	07/26/2037	1Z*
47232V GC 0	JMAC 2009-R4 31A2 SEQ SSUP 5.75 36RE		09/29/2011	PAYDOWNS		150,310	150,310	150,310	150,310				0		150,310			0	5,886	02/26/2036	1Z*
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.5 36RE		08/26/2011	PAYDOWNS		28,676	28,676	28,676	28,676				0		28,676			0	1,089	03/26/2036	1Z*
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 37RE		09/29/2011	PAYDOWNS		184,204	184,204	169,929	171,600		12,604		12,604		184,204			0	4,355	03/26/2037	1Z*
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 46 RE		09/27/2011	PAYDOWNS		18,178	18,178	16,794	16,865		1,313		1,313		18,178			0	551	08/26/2046	1Z*
47770# AB 1	JOBSON MEDICAL T/L L+500 12-01-11		09/30/2011	PAYDOWN		2,785	2,785	2,206	2,785				0		2,785			0	174	12/01/2011	6
48121C YK 6	JP MORGAN CHASE 6.00 10-01-17 NC		08/22/2011	BANK OF AMER / ML		5,519,550	5,000,000	4,994,350	4,995,841		327		327		4,996,168		523,382	523,382	270,000	10/01/2017	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 7-25-29		07/25/2011	PAYDOWN		38,483	38,483	31,171	38,483				0		38,483			0	174	07/25/2029	5Z*
49327H AE 5	KSLT 2006-A 2A2 ABS FLT 6-27-25		09/27/2011	PAYDOWN		135,281	135,281	97,402	116,093		19,188		19,188		135,281			0	374	06/27/2025	1Z*
50212X AL 0	LPL HOLDINGS INC TL L+375 06-28-17		09/30/2011	PAYDOWN		6,518	6,518	6,420			2		2		6,422		96	96	29	06/28/2017	3FE
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7-26-24 RE		09/28/2011	PAYDOWNS		12,028	12,028	11,483	12,028				0		12,028			0		07/26/2024	1Z*
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12-25-35		09/26/2011	PAYDOWNS		281	6,281	4,562	4,580		(4,299)		(4,299)		281			0	238	12/25/2035	1Z*
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 6-25-37		09/26/2011	PAYDOWN		265,035	265,035	172,273	188,979		76,056		76,056		265,035			0	961	06/25/2037	1Z*
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 092535		09/26/2011	PAYDOWNS		543,760	543,760	481,908	508,550		35,210		35,210		543,760			0	21,604	09/25/2035	1Z*
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 122535		09/26/2011	PAYDOWNS		173,621	173,621	127,178	127,088		46,533		46,533		173,621			0	587	12/25/2035	1Z*
525241 AL 9	LXS 2007-1 WF1 SEQ 7.0 1-25-37		09/26/2011	PAYDOWNS		44,054	44,054	28,636	24,606		19,448		19,448		44,054			0	1,773	01/25/2037	1Z*
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 07-47		09/26/2011	PAYDOWNS		61,178	61,178	52,924	53,916		7,262		7,262		61,178			0	2,552	07/25/2047	1Z*
526020 ZZ 8	LENDER PROCESSING TL B L+450 8-14-18		09/30/2011	PAYDOWN		8,750	8,750	8,619			2		2		8,621		129	129	40	08/14/2018	2FE
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20 A16		07/15/2011	SINKING FUND PAYMENT		120,736	120,736	120,736	120,736				0		120,736			0	6,187	07/15/2020	2FE
54323# AA 1	LONGVIEW POWER T/L B L+350 2-28-14		06/20/2011	EXCHANGED		741,664	800,000	800,000	800,000				0		800,000		(58,336)	(58,336)	10,635	02/28/2014	4FE
54323# AC 7	LONGVIEW POWER DD L+350 02-28-14		06/20/2011	EXCHANGED		865,275	933,333	933,333	933,333				0		933,333		(68,059)	(68,059)	12,407	02/28/2014	4FE
544565 AA 2	L.A. FIRE A 8.48 9-2-15 AL 1008 SF		09/02/2011	SINKING FUND PAYMENT		59,546	59,546	59,546	59,546				0		59,546			0	5,050	09/02/2015	1FE
544565 AA 2	L.A. FIRE A 8.48 9-2-15 AL 1008 SF		09/02/2011	PARTIAL CALL		31,221	29,734	29,734	29,734				0		29,734		1,487	1,487	2,521	09/02/2015	1FE
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6-25-18		09/26/2011	PAYDOWNS		166,500	166,500	160,776	162,388		4,112		4,112		166,500			0	5,674	06/25/2018	1Z*
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7-25-33		09/26/2011	PAYDOWNS		60,780	60,780	61,748	61,122		(342)		(342)		60,780			0	2,085	07/25/2033	1Z*
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06-36		09/26/2011	PAYDOWN		179,390	179,390	162,348			17,042		17,042		179,390			0	897	06/25/2036	1Z*
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 1136		09/26/2011	PAYDOWNS		51,830	53,847	43,348	32,537		19,293		19,293		51,830			0	1,998	11/25/2036	1Z*
57645T AA 5	MARM 2007-HF2 A1 SEQ FLT 09-37		09/26/2011	PAYDOWNS		607,058	607,058	463,640			143,418		143,418		607,058			0	1,646	09/25/2037	1Z*
582333 ZA 1	MCMILLIN COMPANIES 9.525/0 12-31-13		07/08/2011	PAYDOWN		280,000	280,000	112,000	112,000		168,000		168,000		280,000			0	13,928	12/31/2013	6Z
58501W AV 3	STEER Z1 A (JCP) 7.54 3-1-17 AL08-13		03/01/2011	PR YR SINKING FUND PYMT			14	15	15				0		15		(15)	(15)		03/01/2017	3
58501W AV 3	STEER Z1 A (JCP) 7.54 3-1-17 AL08-13		09/01/2011	SINKING FUND PAYMENT		153,479	153,479	163,564	158,271		(426)		(426)		157,845		(4,366)	(4,366)	11,572	03/01/2017	3
589929 RJ 9	MLMI 1998-GN2 M1 MEZ 7.155 7-25-27		09/26/2011	PAYDOWNS		6,683	6,683	6,682	6,683				0		6,683			0	339	07/25/2027	1Z*
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7-25-27		09/26/2011	PAYDOWNS		14,400	14,400	14,398	14,400				0		14,400			0	763	07/25/2027	1Z*
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5-20-28		09/20/2011	PAYDOWNS		20,667	20,667	20,663	20,667				0		20,667			0	961	05/20/2028	1Z*
59023N AW 8	MLMI 2006-AF2 PO PO 10-25-36		06/27/2011	PAYDOWN			2	1					0					0		10/25/2036	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
59023N AW 8	MLMI 2006-AF2 PO PO 10-25-36		05/25/2011	PAYDOWN			3	3					0					0		10/25/2036	1Z*
59023N AW 8	MLMI 2006-AF2 PO PO 10-25-36		04/25/2011	PAYDOWN			26	16					0					0		10/25/2036	1Z*
59023N AW 8	MLMI 2006-AF2 PO PO 10-25-36		09/26/2011	PAYDOWNS		27,139	44,229	26,538	24,444		2,695		2,695		27,139			0		10/25/2036	1Z*
59156R AD 0	METLIFE INC 5.375 12-15-12 NC		09/22/2011	BARCLAYS AMERICA		5,207,700	5,000,000	4,964,100	4,991,390		3,093		3,093		4,994,483		213,217	213,217	210,521	12/15/2012	1FE
595481 AA 0	MDST 2005-1 A SEQ 5.745 0140		09/15/2011	PAYDOWNS		30,254	30,254	29,044	29,098		1,156		1,156		30,254			0	1,199	01/15/2040	1Z*
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7-1-35		07/01/2011	PAYDOWN		88,294	88,294	87,891	88,042		252		252		88,294			0	4,861	07/01/2035	1Z*
59549P AA 6	MID-STATE TR 4A ABS 8.33 4-1-30		07/05/2011	PAYDOWN		206,621	206,621	208,331	207,327		(706)		(706)		206,621			0	12,909	04/01/2030	3Z*
59549W AA 1	MDST 11 A1 SEQ 4.864 07-15-38		09/15/2011	PAYDOWNS		57,692	57,692	57,690	57,692				0		57,692			0	1,880	07/15/2038	1Z*
59560W AA 5	MDST 2010-1 A SEQ 3.50 12-45		09/15/2011	PAYDOWNS		114,068	114,068	113,819	113,820		248		248		114,068			0	2,655	12/15/2045	1Z*
59565A AA 8	MIDCONTINENT EXP 5.45 09-15-14C		09/30/2011	J. P. MORGAN SECURITIES		10,710,100	10,000,000	9,982,700	9,986,739		2,461		2,461		9,989,200		720,900	720,900	575,278	09/15/2014	2FE
604666 ZZ 3	MIRAMAX FILM 1ST LIEN TL L+600 62216		09/30/2011	PAYDOWN		271,552	271,552	270,571			21		21		270,592		960	960	1,505	06/22/2016	3FE
61746W H2 9	MSC 2003-T11 A4 SEQ 5.15 6-13-41		09/23/2011	BARCLAYS AMERICA		14,159,197	13,497,000	13,269,238	13,413,261		28,083		28,083		13,441,344		717,853	717,853	573,455	06/13/2041	1Z*
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7-25-17		09/26/2011	PAYDOWNS		4,555	4,555	4,661	4,574		(19)		(19)		4,555			0	174	07/25/2017	1Z*
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4-25-17		09/26/2011	PAYDOWNS		542	542	554	546		(4)		(4)		542			0	20	04/25/2017	1Z*
61748A AE 6	MORGAN STANLEY 4.75 04-01-14 NC		09/22/2011	BNP PARIBAS		1,363,824	1,386,000	1,316,700	1,355,057		6,428		6,428		1,361,485		2,339	2,339	65,104	04/01/2014	1FE
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 0636		09/26/2011	PAYDOWNS		29,152	29,152	22,630	15,560		13,592		13,592		29,152			0	1,094	06/25/2036	6Z*
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06-37		09/26/2011	PAYDOWNS		410,039	410,039	346,483			63,556		63,556		410,039			0	296	06/25/2037	1Z*
61758V AH 0	MSRR 2010-R2 3A SEQ 6.5 1037 RE		09/27/2011	PAYDOWNS		928,081	928,081	928,081	928,081				0		928,081			0	41,303	10/26/2037	1Z*
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 4.0 0137RE	R	06/27/2011	PAYDOWN		(1,218)	(1,218)	(1,218)	(1,218)				0		(1,218)			0	(25)	01/26/2037	1Z*
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 4.0 0137RE		09/28/2011	PAYDOWNS		720,998	720,998	720,998	720,998				0		720,998			0	20,192	01/26/2037	1Z*
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8-25-35		09/26/2011	PAYDOWNS		3,102	3,102	1,784	1,866		1,236		1,236		3,102			0	11	08/25/2035	1Z*
61915R AU 0	MHL 2005-5 A1 SEQ SSNR FLT 12-25-35		09/26/2011	PAYDOWNS		141,596	141,596	91,330	94,380		47,216		47,216		141,596			0	472	12/25/2035	1Z*
637432 CU 7	NATL RURAL UTIL COOP 7.25 3-1-12 NC		08/19/2011	PARTIAL CALL		3,545,959	3,420,000	3,995,278	3,513,924		(50,324)		(50,324)		3,463,600		82,359	82,359	239,685	03/01/2012	1FE
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04-37		09/26/2011	PAYDOWNS		161,546	161,546	122,371			39,175		39,175		161,546			0	180	04/25/2037	1Z*
65409Y AM 7	NIELSEN FINANCE CL-A TL L+200 8-9-13		09/30/2011	PAYDOWNS		140,437	140,437	134,118			374		374		134,492		5,947	5,947	405	08/09/2013	3FE
654902 AB 1	NOKIA CORP 5.375 05-15-19 NC		07/19/2011	MORGAN STANLEY & CO.		3,895,240	4,000,000	4,021,050	4,018,274		(978)		(978)		4,017,296		(122,056)	(122,056)	147,514	05/15/2019	2FE
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03-25-35		09/26/2011	PAYDOWNS		121,974	121,974	113,283	116,176		5,798		5,798		121,974			0	3,800	03/25/2035	1Z*
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04-25-36		09/26/2011	PAYDOWNS			20,987	7,451	4,824		(4,824)		(4,824)					0	800	04/25/2036	1Z*
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36		09/26/2011	PAYDOWNS		450,961	450,961	367,191			83,770		83,770		450,961			0	949	03/25/2036	1Z*
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11-28-23		08/29/2011	PAYDOWN		289,065	289,065	242,815	271,922		17,143		17,143		289,065			0	1,035	11/28/2023	1Z*
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05-15-24		09/15/2011	PAYDOWNS		28,598	28,598	28,596	16,212		12,386		12,386		28,598			0	1,149	05/15/2024	1Z*
674135 EM 6	OAK 1999-A M2 MEZ 7.69 4-15-29		07/15/2011	PAYDOWN			17,992	17,872	1,605		(1,605)		(1,605)					0	692	04/15/2029	6Z*
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12-35		09/26/2011	PAYDOWNS		239,175	239,175	206,288			32,887		32,887		239,175			0	247	12/25/2035	1Z*
70337Y 10 2	PATRONS' LEGACY 5.8594 05-10-18 AL15		07/10/2011	SINKING FUND PAYMENT		235,940	235,940	228,272	228,499		423		423		228,922		7,018	7,018	6,912	05/10/2018	1FE
70338C 10 9	PATRONS' 04-IA 6.673 050454 AL100815		07/04/2011	SINKING FUND PAYMENT		139,941	139,941	139,941	139,941				0		139,941			0	5,447	05/04/2054	3FE

Statement as of September 30, 2011 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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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)
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1-25-36		09/26/2011	PAYDOWNS		114,651	114,651	114,651	114,651				0		114,651			0	4,328	01/25/2036	3Z*
737662 BR 6	POTOMAC EDISON 5.125 08-15-15 NC		09/28/2011	CITIGROUP		3,840,970	3,500,000	3,467,100	3,482,677		2,509		2,509		3,485,186		355,784	355,784	203,292	08/15/2015	2FE
73932L AA 1	POWER RECEIVABLE 6.29 01-01-12 A1111		07/01/2011	SINKING FUND PAYMENT		162,950	162,950	162,902	162,943		3		3		162,946		4	4	7,687	01/01/2012	2FE
74037A AA 7	PFDCPO CDO 8.226 7-26-25		07/27/2011	PAYDOWN		2,587,418	2,587,418	2,458,047	2,587,418				0		2,587,418			0	212,842	07/26/2025	1Z*
7425A0 A5 9	PRINCIPAL LIFE 5.25 01-15-13 NC		08/23/2011	FTN FINANCIAL		3,161,670	3,000,000	2,997,870	2,999,472		161		161		2,999,633		162,037	162,037	175,438	01/15/2013	1FE
7425A0 A5 9	PRINCIPAL LIFE 5.25 01-15-13 NC		08/19/2011	FTN FINANCIAL		2,634,050	2,500,000	2,512,525	2,503,114		(934)		(934)		2,502,180		131,870	131,870	145,469	01/15/2013	1FE
743674 AR 4	PROTECTIVE LIFE 4.30 06-01-13 NC		09/29/2011	WELLS FARGO BROKERAGE		5,140,250	5,000,000	4,683,800	4,903,836		28,404		28,404		4,932,240		208,010	208,010	180,958	06/01/2013	2FE
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37		09/26/2011	PAYDOWNS		1,469,366	1,469,366	1,307,736			161,630		161,630		1,469,366			0	2,350	01/25/2037	1Z*
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR RE		09/27/2011	PAYDOWNS		50,990	50,990	55,004	54,826		(3,836)		(3,836)		50,990			0	4,017	09/26/2037	1Z*
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 RE		09/27/2011	PAYDOWNS		1,366,363	1,366,363	1,357,824	1,358,243		8,120		8,120		1,366,363			0	48,598	10/26/2037	1Z*
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR RE		09/27/2011	PAYDOWNS		1,016,216	1,016,216	1,031,460	1,030,446		(14,230)		(14,230)		1,016,216			0	34,674	06/26/2037	1Z*
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR RE		09/27/2011	PAYDOWNS		633,057	633,057	645,718	644,739		(11,682)		(11,682)		633,057			0	25,870	03/26/2036	1Z*
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTRRE		09/27/2011	PAYDOWNS		763,368	763,368	721,384	727,898		35,470		35,470		763,368			0	28,491	08/26/2035	1Z*
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTRRE		09/27/2011	PAYDOWNS		439,502	439,502	424,120	425,508		13,994		13,994		439,502			0	15,176	10/25/2036	1Z*
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTRRE		09/27/2011	PAYDOWNS		379,781	379,781	375,053	375,484		4,297		4,297		379,781			0	14,208	06/25/2036	1Z*
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03-37		09/13/2011	PAYDOWNS		130,298	130,298	75,574			54,724		54,724		130,298			0	536	03/10/2037	1Z*
749574 AC 3	RFMSI 2006-SA2 2A1 SEQ CSTR SSNR 36		09/26/2011	PAYDOWNS		62,048	110,376	74,570	56,918		5,130		5,130		62,048			0	3,443	08/25/2036	1Z*
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR SSNR 37		09/26/2011	PAYDOWNS		113,386	157,246	83,341	49,031		64,355		64,355		113,386			0	5,559	02/25/2037	1Z*
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8-36		09/26/2011	PAYDOWNS		782,280	782,280	614,089			168,191		168,191		782,280			0	687	08/25/2036	1Z*
754427 AA 0	KEYSPAN CORP 5.996 01-15-19 AL1015		07/15/2011	SINKING FUND PAYMENT		293,913	293,913	293,913	293,913				0		293,913			0	17,623	01/15/2019	1
75970J AX 4	RAMC 2007-1 AF1B SEQ STP 04/37		09/26/2011	PAYDOWNS		46,607	46,607	40,198			6,409		6,409		46,607			0	1,625	04/25/2037	1Z*
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 09-37		09/26/2011	PAYDOWNS		9,833	9,833	7,080	7,093		2,740		2,740		9,833			0	407	09/25/2037	1Z*
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2-25-36		09/26/2011	PAYDOWNS		532,731	532,731	493,696	497,552		35,179		35,179		532,731			0	17,851	02/25/2036	1Z*
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7-25-34		09/26/2011	PAYDOWNS		453,514	453,514	423,245	315,704		137,810		137,810		453,514			0	15,572	07/25/2034	1Z*
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01-25-32		09/26/2011	PAYDOWNS		8,271	8,271	8,270	8,271				0		8,271			0	312	01/25/2032	2Z*
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01-34		09/26/2011	PAYDOWN		177	177	166			11		11		177			0	2	01/25/2034	2Z*
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01-34		09/26/2011	PAYDOWN		40	40	36	36		4		4		40			0	2	01/25/2034	1Z*
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 062533		09/26/2011	PAYDOWNS		47,833	47,833	47,805	47,816		17		17		47,833			0	1,626	06/25/2033	1Z*
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4-25-33		09/26/2011	PAYDOWNS		88,853	88,853	85,591	87,159		1,694		1,694		88,853			0	2,459	04/25/2033	1Z*
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4-25-33		09/26/2011	PAYDOWNS		88,853	88,853	85,591	87,159		1,694		1,694		88,853			0	2,459	04/25/2033	1Z*
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7-25-33		09/26/2011	PAYDOWNS		57,896	57,896	57,882	53,270		4,626		4,626		57,896			0	2,082	07/25/2033	3Z*
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3-25-34		09/26/2011	PAYDOWNS		226,873	226,873	204,438	210,485		16,388		16,388		226,873			0	6,679	03/25/2034	1Z*
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 2-25-35		08/25/2011	PAYDOWNS		93,797	93,797	71,285	62,229		31,568		31,568		93,797			0	1,926	02/25/2035	1Z*
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10-25-26		09/26/2011	PAYDOWNS		45,141	45,141	45,374	45,166		(25)		(25)		45,141			0	2,252	10/25/2026	1Z*
76110V SD 1	RFMS2 2005-HI3 A4 SEQ 5.49 9-25-35		08/25/2011	PAYDOWNS		161,755	161,755	161,738	161,755				0		161,755			0	11,911	09/25/2035	1Z*
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2-25-36		09/26/2011	PAYDOWNS			49,826	49,817	22,695		(22,695)		(22,695)					0	1,855	02/25/2036	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)
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11-25-31		09/26/2011	PAYDOWNS		63,945	63,945	54,753	55,094		8,851		8,851		63,945			0	1,831	11/25/2031	1Z*
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10-25-35		09/26/2011	PAYDOWNS		33,429	77,959	71,626	60,343		(26,914)		(26,914)		33,429			0	3,120	10/25/2035	1Z*
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2-25-36		09/26/2011	PAYDOWNS		13,433	21,134	19,572	16,953		(3,520)		(3,520)		13,433			0	791	02/25/2036	1Z*
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6-25-33		09/26/2011	PAYDOWNS		479,039	479,039	494,159	490,564		(11,525)		(11,525)		479,039			0	17,444	06/25/2033	1Z*
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3-25-33		09/26/2011	PAYDOWNS		236,201	236,201	241,663	240,371		(4,170)		(4,170)		236,201			0	8,825	03/25/2033	1Z*
76111X KX 0	RFMSI 2004-SR1 A2 SEQ 5.50 9-25-33RE		08/25/2011	PAYDOWNS		204,213	204,213	207,994	205,866		(1,653)		(1,653)		204,213			0	18,427	09/25/2033	1Z*
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10-25-32		09/26/2011	PAYDOWNS		93,963	93,963	85,389	85,392		8,571		8,571		93,963			0	2,984	10/25/2032	1Z*
76112B SH 4	RAAC 2005-SP1 1A8 PAC 5.0 9-25-34		09/26/2011	PAYDOWNS		746,523	746,523	705,231	725,137		21,386		21,386		746,523			0	27,641	09/25/2034	1Z*
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 5-17-21		08/15/2011	PAYDOWN		99,054	99,054	98,939	98,985		69		69		99,054			0	3,878	05/17/2021	1Z*
780255 ZZ 1	RPI FINANCE TRUST TL L+300 05-09-18		09/30/2011	PAYDOWN		15,000	15,000	14,475			8		8		14,483		517	517	50	05/09/2018	2FE
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4-25-39		09/26/2011	PAYDOWNS		49,650	49,650	48,342	48,945		705		705		49,650			0	2,150	04/25/2039	1Z*
78444V AB 7	SLCLT 2010-B A2 ABS FLT 07-15-42		09/15/2011	PAYDOWNS		362,677	362,677	362,677	362,677				0		362,677			0	9,787	07/15/2042	1Z*
78445M AB 6	SLMA 2010-A 2A ABS FLT 05-44		09/15/2011	PAYDOWNS		249,432	249,432	249,432	249,432				0		249,432			0	5,850	05/16/2044	1Z*
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09-47		09/26/2011	PAYDOWNS		467,971	467,971	403,625			64,346		64,346		467,971			0	51	09/25/2047	1Z*
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10-35		09/26/2011	PAYDOWN		199,077	199,077	176,121			22,956		22,956		199,077			0	89	10/25/2035	1Z*
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05-37		09/26/2011	PAYDOWNS		154,993	154,993	111,208	111,303		43,690		43,690		154,993			0	335	05/25/2037	1Z*
832389 AB 6	SMITHS FD DRG 8.64 7-2-12		07/02/2011	SINKING FUND PAYMENT		299,494	299,494	300,467	299,670		(56)		(56)		299,614		(120)	(120)	25,876	07/02/2012	2FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41		09/20/2011	PAYDOWNS		80,000	80,000	80,408			(408)		(408)		80,000			0	921	05/20/2041	1Z*
83611M HM 3	SVHE 2005-B M2 MEZ STP 5-25-35		09/26/2011	PAYDOWNS		106,124	106,124	57,971	46,073		60,051		60,051		106,124			0	4,391	05/25/2035	1Z*
83851M AF 4	SOUTH JERSEY GAS 6.74 07-15-11MTN		07/15/2011	REDEEMED		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	337,000	07/15/2011	1FE
84254Q AA 7	SOUTHERN CAPITAL 5.70 6-30-22 A18		06/30/2011	SINKING FUND PAYMENT		18,058	18,058	18,058	18,058				0		18,058			0	515	06/30/2022	2FE
844741 AL 2	SW AIR ETC A3 8.70 7-1-11		07/01/2011	REDEEMED		124,448	124,448	141,791	125,438		(990)		(990)		124,448			0	10,827	07/01/2011	2FE
84474Y AA 4	SOUTHWEST AIR 6.15 08-01-22 A12-18		08/01/2011	SINKING FUND PAYMENT		155,653	155,653	156,061	156,000		(13)		(13)		155,987		(335)	(335)	9,573	08/01/2022	1FE
863572 LV 3	SASC 1996-4 A SEQ CSTR 09-25-31		09/26/2011	PAYDOWNS		31,630	31,630	29,653	29,831		1,799		1,799		31,630			0	1,861	09/25/2031	1Z*
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02-25-36		09/26/2011	PAYDOWNS		293,239	293,239	263,915	265,322		27,917		27,917		293,239			0	10,624	02/25/2036	1Z*
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 35		08/25/2011	PAYDOWNS		106,433	106,433	74,503	76,585		29,848		29,848		106,433			0	375	08/25/2035	1Z*
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09352		09/26/2011	PAYDOWNS		258,820	258,820	199,938	196,985		61,835		61,835		258,820			0	9,514	09/25/2035	1Z*
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8-25-31		09/26/2011	PAYDOWNS		95,425	95,425	81,975	87,269		8,156		8,156		95,425			0	2,116	08/25/2031	1Z*
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07-25-31		09/26/2011	PAYDOWNS		44,478	44,478	44,645	44,515		(37)		(37)		44,478			0	2,173	07/25/2031	1Z*
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 2-25-32		09/26/2011	PAYDOWNS		201,987	201,987	155,524	140,389		61,598		61,598		201,987			0	3,099	02/25/2032	1Z*
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2-25-32		09/26/2011	PAYDOWNS		298,488	298,488	268,500	270,584		27,904		27,904		298,488			0	6,918	02/25/2032	1Z*
86358R YB 7	SASC 2002-AL1 APO PO 2-25-32		09/26/2011	PAYDOWNS		69,647	69,647	49,668	53,415		16,232		16,232		69,647			0		02/25/2032	1Z*
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4-25-31		09/26/2011	PAYDOWNS		128,521	128,521	112,069	112,802		15,719		15,719		128,521			0	2,869	04/25/2031	1Z*
86359A MG 5	SASC 2003-AL1 APO 4-25-31		09/26/2011	PAYDOWNS		46,856	46,856	33,001	36,999		9,857		9,857		46,856			0		04/25/2031	1Z*
86359A QS 5	SASC 2003-10 A SEQ 6.0 4-25-33		01/01/2011	PAYDOWN		4	4	4	4				0		4			0		04/25/2033	1Z*
86359A QS 5	SASC 2003-10 A SEQ 6.0 4-25-33		09/26/2011	PAYDOWNS		26,510	26,510	25,515	25,600		910		910		26,510			0	1,084	04/25/2033	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)
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1-25-31		09/26/2011	PAYDOWNS		416,768	416,768	335,035	331,710		85,058		85,058		416,768			0	8,097	01/25/2031	1Z*
86359A WT 6	SASC 2003-AL2 APO 0.0 1-25-31		08/25/2011	CASH DISTRIBUTION		47,434	84,626	65,797	73,981		(26,547)		(26,547)		47,434			0		01/25/2031	1Z*
86359A WT 6	SASC 2003-AL2 APO 0.0 1-25-31		07/25/2011	CASH DISTRIBUTION		43,981	83,248	64,725	72,776		(28,795)		(28,795)		43,981			0		01/25/2031	1Z*
86359A WT 6	SASC 2003-AL2 APO 0.0 1-25-31		09/26/2011	CASH DISTRIBUTION		56,636	56,636	44,035	49,512		7,124		7,124		56,636			0		01/25/2031	1Z*
86359A WT 6	SASC 2003-AL2 APO 0.0 1-25-31		07/27/2011	CASH DISTRIBUTION		171,269		171,269			171,269		171,269		171,269			0		01/25/2031	1Z*
86359A WT 6	SASC 2003-AL2 APO 0.0 1-25-31		08/27/2011	CASH DISTRIBUTION		103,626		103,626			103,626		103,626		103,626			0		01/25/2031	1Z*
86359A WT 6	SASC 2003-AL2 APO 0.0 1-25-31		09/27/2011	CASH DISTRIBUTION		37,192		37,192			37,192		37,192		37,192			0		01/25/2031	1Z*
86359B RB 9	SASC 2004-9XS 1A4A SEQ STP 5-25-34		09/26/2011	PAYDOWNS		40,338	40,338	33,985	35,241		5,097		5,097		40,338			0	1,502	05/25/2034	1Z*
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6-25-36		09/26/2011	PAYDOWNS		32,908	32,908	25,586	11,929		20,979		20,979		32,908			0	1,205	06/25/2036	1Z*
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 0945		09/26/2011	PAYDOWNS		336,520	336,520	233,881	239,272		97,248		97,248		336,520			0	1,227	09/25/2045	1Z*
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03-36	R	09/26/2011	PAYDOWNS		617,934	617,934	438,734			179,200		179,200		617,934			0	555	03/25/2036	1Z*
86764P AC 3	SUNOCO INC 4.875 10-15-14 NC		07/28/2011	MORGAN STANLEY & CO		4,156,720	4,000,000	3,996,720	3,998,574		200		200		3,998,774		157,946	157,946	155,458	10/15/2014	2FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5-26		09/20/2011	PAYDOWNS		225,000	225,000	225,000					0		225,000			0	2,460	05/20/2026	2Z*
87305N AV 0	TTX CO A1 5.453 01-02-22 AL031817		07/02/2011	SINKING FUND PAYMENT		6,980	6,980	6,980	6,980				0		6,980			0	381	01/02/2022	1
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10-35		09/26/2011	PAYDOWNS		53,908	53,908	43,193	43,322		10,586		10,586		53,908			0	230	10/25/2035	1Z*
881561 LS 1	TMTS 2004-19HE M1 MEZ FLT 10-34		09/26/2011	PAYDOWNS		496,260	496,260	424,923	425,919		70,341		70,341		496,260			0	3,372	10/25/2034	1Z*
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8-36		09/26/2011	PAYDOWNS		123,998	123,998	120,278	120,439		3,559		3,559		123,998			0	3,903	08/25/2036	1Z*
883145 AJ 3	TMCL 2011-1A A ABS 4.7 06-26		09/16/2011	PAYDOWNS		300,000	300,000	300,000					0		300,000			0	2,181	06/15/2026	1Z*
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09-43		09/26/2011	PAYDOWNS		275,108	275,108	232,466			42,642		42,642		275,108			0	1,170	09/25/2043	1Z*
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10-46		09/26/2011	PAYDOWN		427,142	427,142	282,982			144,160		144,160		427,142			0	494	10/25/2046	1Z*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39		09/16/2011	PAYDOWNS		159,268	159,268	159,268	159,268				0		159,268			0	7,108	11/16/2039	1Z*
89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40		09/19/2011	PAYDOWNS		44,244	44,244	44,244	44,244				0		44,244			0	1,533	10/16/2040	1Z*
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07-41		09/15/2011	PAYDOWNS		214,536	214,536	214,536					0		214,536			0	1,173	07/15/2041	1Z*
90263A AQ 3	UCFCM 1997-1 B1 MEZ 0.000 1-15-17		09/15/2011	PAYDOWNS			40,088	37,767			(37,767)		(37,767)					0		01/15/2017	6Z*
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 012019		07/20/2011	SINKING FUND PAYMENT		498,316	498,316	509,528	508,861		(530)		(530)		508,331		(10,015)	(10,015)	41,659	01/20/2019	3FE
907833 AE 7	UNION PACIFIC 98A 6.70 22319 A07-15	I	08/23/2011	SINKING FUND PAYMENT		51,738	51,738	49,806	50,616		67		67		50,683		1,055	1,055	3,466	02/23/2019	1FE
90783T AA 8	UNION PACIFIC RR 5.404 07-02-25 A17		07/02/2011	SINKING FUND PAYMENT		324,706	324,706	324,706	324,706				0		324,706			0	17,547	07/02/2025	1FE
90783X AA 9	UNION PACIFIC RR 6.176 010231 NC A20		07/02/2011	SINKING FUND PAYMENT		74,331	74,331	74,331	74,331				0		74,331			0	4,591	01/02/2031	1FE
909287 AA 2	UAL 2007 PT TRST 6.636 07-02-22 AL18		07/02/2011	SINKING FUND PAYMENT		153,971	153,971	147,396	147,635		183		183		147,818		6,153	6,153	10,218	07/02/2022	3FE
921796 FZ 6	VMF 1999-A 1A5 SEQ 6.555 03-07-23		09/07/2011	PAYDOWNS		166,664	166,664	171,194	166,664				0		166,664			0	7,142	03/07/2023	1Z*
92276M AS 4	VENTAS REALTY LP 6.50 06-01-16 C14!		07/18/2011	REDEEMED BY CALL		3,097,500	3,000,000	2,932,500	2,950,505		4,224		4,224		2,954,729		142,771	142,771	122,958	06/01/2016	2FE
92554* AA 5	VIANIX DELAWARE LLC 10.00 10-25-10		07/27/2011	DISTRIBUTION		457,146		457,146	457,146				0		457,146			0		03/31/2011	6Z
92658T AG 3	VIDEOTRON LTEE 6.875 01-15-14 C12!		07/18/2011	PARTIAL CALL		583,612	577,000	571,695	575,025		326		326		575,351		8,262	8,262	39,999	01/15/2014	3FE
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 0146		09/26/2011	PAYDOWNS		49,980	49,980	40,359	40,860		9,120		9,120		49,980			0	463	01/25/2046	1Z*
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		09/15/2011	SINKING FUND PAYMENT		24,058	24,058	23,953	24,058		(95)		(95)		23,963		96	96	656	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		08/15/2011	SINKING FUND PAYMENT		27,384	27,384	27,263	27,384		(112)		(112)		27,272		112	112	652	11/15/2015	1FE

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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)
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		07/15/2011	SINKING FUND PAYMENT		25,783	25,783	25,669	25,783		(108)		(108)		25,675		107	107	525	11/15/2015	1FE
93114K AG 8	WAL-MART STORES 8.80 12-30-14 A13		07/01/2011	SINKING FUND PAYMENT		1,035,434	1,035,434	1,238,897	1,116,593		(9,047)		(9,047)		1,107,546		(72,112)	(72,112)	91,118	12/30/2014	1FE
939335 T3 9	WAMMS 2002-MS3 2A2 SEQ 6.0 5-25-17		07/25/2011	PAYDOWN		164,934	164,934	160,399	164,934				0		164,934			0	5,767	05/25/2017	1Z*
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3-25-18		09/26/2011	PAYDOWNS		69,013	69,013	67,287	68,312		701		701		69,013			0	2,316	03/25/2018	1Z*
939336 TX 1	WAMMS 2003-MS7 P PO 3-25-33		09/26/2011	PAYDOWNS		4,049	4,049	2,591	2,676		1,373		1,373		4,049			0		03/25/2033	1Z*
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 7-25-36		06/27/2011	PAYDOWN			5,915	4,673					0					0	25	07/25/2036	1Z*
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 7-25-36		09/26/2011	PAYDOWNS		14,570	28,757	22,718	13,801		769		769		14,570			0	163	07/25/2036	1Z*
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 05-34		09/26/2011	PAYDOWNS		141,540	141,540	97,663	98,051		43,489		43,489		141,540			0	1,359	05/25/2034	1Z*
949814 AY 3	WFMBS 2004-1 A23 IO INV 2-25-34		06/25/2011	PAYDOWN									0					0	74	02/25/2034	1FE
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7-25-37		09/26/2011	PAYDOWNS		193,308	193,308	208,291	158,692		34,616		34,616		193,308			0	48,705	07/25/2037	1Z*
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR		09/26/2011	PAYDOWNS		138,775	138,775	106,162	107,722		31,053		31,053		138,775			0	2,561	03/25/2036	1Z*
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03-36		09/26/2011	PAYDOWNS		26,280	26,280	25,689	25,716		564		564		26,280			0	963	03/25/2036	1Z*
94983Q AN 6	WFMBS 2006-3 APO PO 3-25-36		09/26/2011	PAYDOWNS		5,260	5,260	2,998	3,609		1,651		1,651		5,260			0		03/25/2036	1Z*
94986L AJ 3	WFMBS 2007-16 1APO PO 12-37		09/26/2011	PAYDOWNS		434,237	434,237	348,747	347,378		86,859		86,859		434,237			0		12/28/2037	1Z*
94986M AA 0	WFMBS 2007-AR10 1A1 SEQ SSNR CSTR		09/26/2011	PAYDOWNS		265,645	265,645	267,140	267,127		(1,482)		(1,482)		265,645			0	10,104	01/25/2038	1Z*
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9-25-33		09/26/2011	PAYDOWNS		65,997	65,997	61,212	61,656		4,341		4,341		65,997			0	2,536	09/25/2033	1Z*
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10-15-29		09/15/2011	PAYDOWNS		49,586	49,586	50,041			(4)		(4)		50,037		(451)	(451)	826	10/15/2029	1FE
969455 AA 2	WILLIAMS COMM 10.70 10-01-07 NC		08/16/2011	BANKRUPTCY DISTRIBUTION.		7,746							0				7,746	7,746		10/01/2007	6
969455 AB 0	WILLIAMS COMM 10.875 10-01-09 C07		08/16/2011	BANKRUPTCY DISTRIBUTION.		194,455							0				194,455	194,455		10/01/2009	6
969455 AH 7	WILLIAMS COMM 11.875 08-01-10C08		08/16/2011	BANKRUPTCY DISTRIBUTION.		43,640							0				43,640	43,640		08/01/2010	6
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12-31-12		09/30/2011	PAYDOWN		12,920	12,920	12,791			31		31		12,822		98	98	715	12/31/2012	4Z
3899999.	Total - Bonds - Industrial & Miscellaneous					368,195,144	362,082,936	353,231,156	225,451,263	0	6,937,516	0	6,937,516	0	358,152,733	0	10,042,417	10,042,417	11,776,564	XXX	XXX
Bonds - Credit Tenant Loans																					
160841 AA 0	CHARLOTTE GATE 6.41 12-01-16 A14		09/01/2011	SINKING FUND PAYMENT		24,637	24,637	24,637	24,637				0		24,637			0	1,184	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12-01-16 A14		08/01/2011	SINKING FUND PAYMENT		24,506	24,506	24,506	24,506				0		24,506			0	1,047	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12-01-16 A14		07/01/2011	SINKING FUND PAYMENT		24,376	24,376	24,376	24,376				0		24,376			0	911	12/01/2016	1
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9-15-18		09/15/2011	PAYDOWNS		43,202	43,202	46,575	45,374		(134)		(134)		45,240		(2,038)	(2,038)	1,928	09/15/2018	1
23349* AA 0	DTE ENERGY CTL 7.40 11-15-16		09/15/2011	PAYDOWNS		178,637	178,637	197,294	190,062		(1,027)		(1,027)		189,035		(10,397)	(10,397)	8,818	11/15/2016	2
55277@ AA 6	WALGREEN CO-HALTOM CITY 6.69 2-15-19		09/15/2011	PAYDOWNS		27,297	27,297	29,428	28,702		(82)		(82)		28,620		(1,324)	(1,324)	1,218	02/15/2019	1
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12-15-18		09/15/2011	PAYDOWNS		36,835	36,835	39,711	38,714		(112)		(112)		38,602		(1,767)	(1,767)	1,644	12/15/2018	1
96928* AN 7	HD CTL WM BLAIR 2005K 5.107 1-15-36C		09/15/2011	PAYDOWNS		27,433	27,433	27,433	27,433				0		27,433			0	924	01/15/2036	2
96928* CN 5	WALGREEN-AURORA IN 6.66 09-15-31		09/15/2011	PAYDOWNS		19,449	19,449	19,449	19,449				0		19,449			0	864	09/15/2031	1
96928* CP 0	WALGREEN-PROVIDENCE RI 6.66 10-15-32		09/15/2011	PAYDOWNS		22,632	22,632	22,632	22,632				0		22,632			0	1,005	10/15/2032	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6-15-33		09/15/2011	PAYDOWNS		18,519	18,519	18,519	18,519				0		18,519			0	822	06/15/2033	1
96928* CR 6	WALGREEN-CHICAGO 6.66 05-15-34		09/15/2011	PAYDOWNS		22,674	22,674	22,674	22,674				0		22,674			0	1,008	05/15/2034	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10-15-33		09/15/2011	PAYDOWNS		15,129	15,129	15,129	15,129				0		15,129			0	672	10/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
96928* CU 9	LOWES WM BLAIR PASS 5.90 02-15-29		09/15/2011	PAYDOWNS		99,493	99,493	100,429	100,403		(19)		(19)		100,384		(891)	(891)	3,915	02/15/2029	1
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1-15-35		09/15/2011	PAYDOWNS		36,919	36,919	37,290	37,286		(5)		(5)		37,281		(362)	(362)	1,524	01/15/2035	2
96928* CZ 8	CVS CAREMARK CTL 2010E 7.25 01-15-36		09/15/2011	PAYDOWNS		13,343	13,343	13,479	13,478		(2)		(2)		13,476		(133)	(133)	645	01/15/2036	2
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8-15-31		09/15/2011	PAYDOWN		36,125	36,125	36,514	36,508		(7)		(7)		36,501		(376)	(376)	1,455	08/15/2031	1
96928* DB 0	HEWLETT-PACKARD CTL 5.00 12-15-17		09/15/2011	PAYDOWNS		238,962	238,962	241,214	241,080		(161)		(161)		240,919		(1,957)	(1,957)	7,968	12/15/2017	1
96928* DE 4	KOHL'S CORP CTL 5.80 01-25-29		09/25/2011	PAYDOWNS		147,913	147,913	149,288	149,266		(27)		(27)		149,239		(1,325)	(1,325)	5,721	01/25/2029	2
96928* DH 7	WAL-MART JOHNSON CTY NY 4.56 8-15-30		09/15/2011	PAYDOWNS		80,172	80,172	80,926	80,919		(14)		(14)		80,905		(732)	(732)	2,437	08/15/2030	1
4199999.	Total - Bonds - Credit Tenant Loans					1,138,253	1,138,253	1,171,503	1,161,147	0	(1,590)	0	(1,590)	0	1,159,557	0	(21,302)	(21,302)	45,710	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates																					
00789# AA 1	AERIELLE LLC 12.00 09-17-12		09/21/2011	EXCHANGED		78,125	78,125	78,125	78,125				0		78,125			0		09/17/2012	5*
00789# AA 1	AERIELLE LLC 12.00 09-17-12		09/21/2011	EXCHANGED		546,875	7,621,875	7,621,875	2,630,354		(1)	2,083,478	(2,083,479)		546,875			0		09/17/2012	5*
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates					625,000	7,700,000	7,700,000	2,708,479	0	(1)	2,083,478	(2,083,479)	0	625,000	0	0	0	0	XXX	XXX
8399997.	Total - Bonds - Part 4					384,701,403	387,700,471	379,125,388	243,396,359	0	6,860,188	2,083,478	4,776,710	0	374,823,466	0	9,877,945	9,877,945	12,448,227	XXX	XXX
8399999.	Total - Bonds					384,701,403	387,700,471	379,125,388	243,396,359	0	6,860,188	2,083,478	4,776,710	0	374,823,466	0	9,877,945	9,877,945	12,448,227	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
17285T 20 5	CITADEL BROADCASTING CLASS A		09/20/2011	EXCHANGED	20,403.000	712,727	XXX	571,284	617,191	(168,325)			(168,325)		448,866		263,861	263,861		XXX	L
68389X 10 5	ORACLE CORPORATION		09/27/2011	INTERSTATE GROUP	50,000.000	1,513,700	XXX	1,326,405					0		1,326,405		187,295	187,295		XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					2,226,427	XXX	1,897,689	617,191	(168,325)	0	0	(168,325)	0	1,775,271	0	451,156	451,156	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					2,226,427	XXX	1,897,689	617,191	(168,325)	0	0	(168,325)	0	1,775,271	0	451,156	451,156	0	XXX	XXX
9799999.	Total - Common Stocks					2,226,427	XXX	1,897,689	617,191	(168,325)	0	0	(168,325)	0	1,775,271	0	451,156	451,156	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					2,226,427	XXX	1,897,689	617,191	(168,325)	0	0	(168,325)	0	1,775,271	0	451,156	451,156	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					386,927,830	XXX	381,023,077	244,013,550	(168,325)	6,860,188	2,083,478	4,608,385	0	376,598,737	0	10,329,101	10,329,101	12,448,227	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	BNP PARIBAS NY	10/18/2010	10/13/2011		3,316,938	1176	165,826			228,436	*#	228,436	100,207		(124,370)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/12/2010	11/10/2011		2,572,500	1216	98,853			65,213	*#	65,213	(9,780)		(74,140)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/10/2010	12/08/2011		3,862,999	1225	181,648			66,511	*#	66,511	(29,937)		(136,236)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	01/14/2011	01/12/2012		1,851,888	1286		77,407		2,532	*#	2,532	(23,270)		(51,605)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	02/11/2011	02/09/2012		2,624,649	1320		98,447		1,468	*#	1,468	(39,551)		(57,428)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/14/2011	03/09/2012		2,853,654	1321		94,369		2,648	*#	2,648	(44,536)		(47,185)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/15/2011	04/13/2012		3,131,907	1,314		127,948		6,575	*#	6,575	(68,061)		(53,312)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/13/2011	05/11/2012		2,645,242	1,342		97,164		3,406	*#	3,406	(61,370)		(32,388)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	06/10/2011	06/09/2012		2,660,718	1,281		98,087		18,699	*#	18,699	(54,866)		(24,522)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	07/15/2011	07/13/2012		2,339,041	1,317		91,281		11,521	*#	11,521	(64,546)		(15,214)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	08/16/2011	08/11/2012		2,375,794	1,130		220,963		142,907	*#	142,907	(59,642)		(18,414)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/13/2011	09/07/2012		2,056,015	1,196		111,459		75,879	*#	75,879	(35,580)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011		29,814,926	1160	832,783			239,681	*#	239,681	(254,087)		(624,591)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011		33,660,023	1160	1,096,590			277,419	*#	277,419	(382,790)		(822,443)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	10/07/2010	10/06/2011		19,985,196	1160	574,589			1,368,932	*#	1,368,932	867,770		(430,938)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011		23,605,741	1178	667,397			299,893	*#	299,893	(40,982)		(500,544)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011		29,490,674	1178	990,223			404,003	*#	404,003	(111,116)		(742,671)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	10/21/2010	10/20/2011		15,809,819	1178	468,993			1,016,177	*#	1,016,177	700,697		(351,747)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011		44,259,100	1226	1,150,661			377,577	*#	377,577	(91,509)		(862,996)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011		37,320,899	1226	1,110,326			343,027	*#	343,027	(113,266)		(832,745)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/09/2010	11/06/2011		29,604,232	1226	775,938			694,793	*#	694,793	321,450		(581,954)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	11/23/2010	11/20/2011		30,795,795	1200	780,079			476,268	*#	476,268	74,180		(585,059)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011		29,194,031	1200	843,897			494,276	*#	494,276	55,083		(632,923)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011		18,910,266	1200	473,021			783,482	*#	783,482	426,161		(354,765)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011		20,018,096	1223	530,599			253,215	*#	253,215	71,593		(397,950)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011		17,829,240	1223	541,822			250,274	*#	250,274	63,368		(406,366)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/07/2010	12/06/2011		18,309,292	1223	532,309			382,127	*#	382,127	175,346		(399,232)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/22/2010	12/20/2011		26,236,941	1247	716,157			293,942	*#	293,942	123,496		(537,118)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	12/22/2010	12/20/2011		24,079,206	1247	756,313			300,530	*#	300,530	117,484		(567,235)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/22/2010	12/20/2011		18,707,376	1247	530,583			139,763	*#	139,763	(382)		(397,937)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		22,495,451	1274		560,157		218,459	*#	218,459	31,740		(373,438)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/10/2011	01/06/2012		27,348,921	1274		785,354		296,646	*#	296,646	34,861		(523,569)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		15,138,889	1274		368,059		39,269	*#	39,269	(83,418)		(245,372)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	01/21/2011	01/20/2012		22,043,332	1280		576,970		225,211	*#	225,211	32,888		(384,647)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/21/2011	01/20/2012		24,340,205	1280		736,142		276,825	*#	276,825	31,444		(490,761)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	01/21/2011	01/20/2012		15,781,666	1280		423,800		37,578	*#	37,578	(103,689)		(282,533)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/08/2011	02/06/2012		27,518,624	1311		756,785		224,757	*#	224,757	(90,570)		(441,458)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012		33,314,038	1311		1,033,829		292,630	*#	292,630	(138,132)		(603,067)			1	A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	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		22,820,830	1311		633,677		18,730	*#	18,730	(245,302)		(369,645)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		26,365,097	1343		651,761		147,479	*#	147,479	(124,088)		(380,194)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		28,891,966	1343		801,999		176,283	*#	176,283	(157,883)		(467,833)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		18,663,001	1343		421,478		4,663	*#	4,663	(170,953)		(245,862)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		30,620,365	1321		851,525		275,703	*#	275,703	(150,060)		(425,762)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		35,845,193	1321		1,141,992		358,864	*#	358,864	(212,139)		(570,989)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	03/08/2011	03/06/2012		21,260,537	1321		602,662		18,186	*#	18,186	(283,145)		(301,331)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	03/22/2011	03/20/2012		29,051,984	1279		851,885		395,925	*#	395,925	(30,017)		(425,943)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	03/22/2011	03/20/2012		36,735,846	1279		1,240,600		562,923	*#	562,923	(57,377)		(620,300)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	03/22/2011	03/20/2012		22,011,604	1279		685,878		90,725	*#	90,725	(252,214)		(342,939)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012		42,636,097	1,336		1,218,229		402,759	*#	402,759	(307,875)		(507,595)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	04/07/2011	04/06/2012		47,721,458	1,336		1,515,392		491,222	*#	491,222	(392,757)		(631,413)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012		24,223,388	1,336		655,309		22,814	*#	22,814	(359,450)		(273,045)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		34,338,494	1,330		1,000,967		357,790	*#	357,790	(226,107)		(417,070)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/21/2011	04/20/2012		41,868,033	1,330		1,365,535		479,197	*#	479,197	(317,365)		(568,973)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		20,296,565	1,330		568,760		30,463	*#	30,463	(301,314)		(236,983)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/09/2011	05/06/2012		49,335,806	1,340		1,500,100		519,993	*#	519,993	(480,074)		(500,033)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/09/2011	05/06/2012		54,522,818	1,340		1,831,124		625,471	*#	625,471	(595,278)		(610,375)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/09/2011	05/06/2012		25,251,585	1,340		742,549		32,383	*#	32,383	(462,650)		(247,516)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/23/2011	05/20/2012		42,473,827	1,333		1,174,245		493,902	*#	493,902	(288,928)		(391,415)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/23/2011	05/20/2012		46,060,352	1,333		1,396,731		581,508	*#	581,508	(349,646)		(465,577)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/23/2011	05/20/2012		21,015,651	1,333		514,803		41,722	*#	41,722	(301,480)		(171,601)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/07/2011	06/06/2012		25,844,349	1,286		749,307		401,288	*#	401,288	(160,692)		(187,327)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/07/2011	06/06/2012		84,540,052	1,286		2,742,916		1,458,728	*#	1,458,728	(598,459)		(685,729)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	06/07/2011	06/06/2012		26,191,046	1,286		790,922		143,448	*#	143,448	(449,743)		(197,731)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012		47,463,212	1,278		1,413,471		775,758	*#	775,758	(284,345)		(353,368)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012		39,128,423	1,278		1,320,442		718,907	*#	718,907	(271,425)		(330,110)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/21/2011	06/20/2012		24,114,771	1,278		775,115		165,018	*#	165,018	(416,318)		(193,779)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012		68,267,118	1,339		1,997,721		817,091	*#	817,091	(847,676)		(332,954)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012		40,387,244	1,339		1,310,937		530,957	*#	530,957	(561,490)		(218,490)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	07/07/2011	07/06/2012		25,498,889	1,339		748,847		62,829	*#	62,829	(561,210)		(124,808)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012		59,039,467	1,326		1,742,454		789,374	*#	789,374	(662,671)		(290,409)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012		39,510,427	1,326		1,309,723		588,227	*#	588,227	(503,209)		(218,287)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	07/21/2011	07/20/2012		25,741,071	1,326		774,655		97,101	*#	97,101	(548,445)		(129,109)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		49,467,321	1,199		1,060,798		1,117,873	*#	1,117,873	145,475		(88,400)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		106,157,558	1,199		2,534,052		2,687,402	*#	2,687,402	364,521		(211,171)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		35,387,935	1,199		694,552		621,162	*#	621,162	(15,511)		(57,879)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012		66,505,651	1,124		2,012,578		1,831,616	*#	1,831,616	(13,247)		(167,715)			1	A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012		47,002,866	1,124		1,590,148		1,450,454	*#	1,450,454	(7,182)		(132,512)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	08/24/2011	08/20/2012		31,343,442	1,124		1,094,969		890,643	*#	890,643	(113,079)		(91,247)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012		42,600,163	1,165		975,763		798,361	*#	798,361	(177,402)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012		39,440,181	1,165		1,278,750		1,047,594	*#	1,047,594	(231,156)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY.	09/07/2011	09/06/2012		29,193,929	1,165		922,237		622,546	*#	622,546	(299,691)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012		41,426,558	1,202		842,599		721,572	*#	721,572	(121,027)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012		41,856,790	1,202		1,173,434		1,008,482	*#	1,008,482	(164,952)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/21/2011	09/20/2012		26,440,590	1,202		625,333		450,796	*#	450,796	(174,537)					1	A
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										13,818,607	58,107,145	0	36,558,481	XXX	36,558,481	(11,412,885)	0	(27,192,292)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										13,818,607	58,107,145	0	36,558,481	XXX	36,558,481	(11,412,885)	0	(27,192,292)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										13,818,607	58,107,145	0	36,558,481	XXX	36,558,481	(11,412,885)	0	(27,192,292)	0	0	XXX	XXX
0429999. Total-Purchased Options										13,818,607	58,107,145	0	36,558,481	XXX	36,558,481	(11,412,885)	0	(27,192,292)	0	0	XXX	XXX

Swaps - Hedging Other - Interest Rate

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	GOLDMAN SACHS	12/10/2008	12/10/2015		100,000,000	0.06015	2,380,000			1,595,896	*#	1,595,896	(2,585,257)					1	B
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	JP MORGAN	12/16/2008	12/16/2015		100,000,000	0.0585	1,970,000			1,733,819	*#	1,733,819	(2,792,665)					1	B
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	JP MORGAN	11/17/2009	11/19/2012		100,000,000	0.065	2,760,000			30,420	*#	30,420	(916,116)					1	B
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	GOLDMAN SACHS	11/18/2009	11/21/2012		100,000,000	0.065	2,730,000			71,128	*#	71,128	(1,046,311)					1	B
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST.	GOLDMAN SACHS	12/10/2009	12/10/2013		100,000,000	0.0695	3,400,000			301,637	*#	301,637	(1,411,315)					1	B

Statement as of September 30, 2011 of the **GREAT AMERICAN 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)
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST	BARCLAYS	12/28/2009	12/30/2013		100,000,000	0.0735	3,120,000			284,671	*#	284,671	(958,461)					1	B
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST	GOLDMAN SACHS	02/24/2010	02/24/2014		100,000,000	0.072	2,260,000			332,661	*#	332,661	(1,328,940)					1	B
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST	GOLDMAN SACHS	09/01/2010	09/01/2014		100,000,000	0.0453	2,840,000			1,114,022	*#	1,114,022	(4,877,300)					1	B
PAYER SWAPTIONS 2-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST	JP MORGAN	03/11/2012	03/11/2013		100,000,000	.0525		2,800,000		301,342	*#	301,342	(2,498,658)					1	B
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	INTEREST	JP MORGAN	03/11/2012	03/11/2014		100,000,000	.0525		4,460,000		967,121	*#	967,121	(3,492,879)					1	B
0919999. Total-Swaps-Hedging Other-Interest Rate										21,460,000	7,260,000	0	6,732,717	XXX	6,732,717	(21,907,902)	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other										21,460,000	7,260,000	0	6,732,717	XXX	6,732,717	(21,907,902)	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate										21,460,000	7,260,000	0	6,732,717	XXX	6,732,717	(21,907,902)	0	0	0	0	XXX	XXX
1209999. Total-Swaps										21,460,000	7,260,000	0	6,732,717	XXX	6,732,717	(21,907,902)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										35,278,607	65,367,145	0	43,291,198	XXX	43,291,198	(33,320,787)	0	(27,192,292)	0	0	XXX	XXX
1449999. TOTAL										35,278,607	65,367,145	0	43,291,198	XXX	43,291,198	(33,320,787)	0	(27,192,292)	0	0	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
A	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index
B	Reduces the bond portfolio duration by .1 years.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

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

NONE

(a)

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

NONE

Broker Name	Net Cash Deposits
Brokers	
Total Net Cash Deposits	0

NONE

SCHEDULE DB - PART D

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

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		3,520,052		3,520,052	3,520,052		3,520,052		0
BARCLAYS	Y	N		11,802,317		11,802,317	11,802,317		11,802,317		0
BNP PARIBAS NEW YORK	Y	N		12,161,469		12,161,469	12,161,469		12,161,469		0
CREDIT SUISSE	Y	N		2,653,164		2,653,164	2,653,164		2,653,164		0
GOLDMAN SACHS	Y	N		3,415,344		3,415,344	3,415,344		3,415,344		0
J.P. MORGAN CHASE	Y	N		8,576,999		8,576,999	8,576,999		8,576,999		0
WELLS FARGO	Y	N		1,161,853		1,161,853	1,161,853		1,161,853		0
0299999. Total NAIC 1 Designation			0	43,291,198	0	43,291,198	43,291,198	0	43,291,198	0	0
0899999. Totals			0	43,291,198	0	43,291,198	43,291,198	0	43,291,198	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
AM South	Birmingham, AL					(93,805)	(93,805)	(93,805)	XXX
Bank of New York	New York, NY		0.010	9		184,348	33,820	50,108	XXX
Bank One	Austin, TX					43,928	(85,286)	(26,948)	XXX
Charleston Harbor	Charleston, SC		VAR			187,041	416,660	361,075	XXX
Community Bank of the Bay	Oakland, CA		0.750	253		100,000	100,000	100,000	XXX
Skipjack Cove	Georgetown, MD		VAR			222,997	12,666	16,613	XXX
Sailfish Marina	Palm Beach Shores, FL		VAR			148,990	437,761	393,667	XXX
PNC Bank	Pittsburgh, PA					5,764,713	13,633,345	(9,994,967)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					150,026	108,461	84,750	XXX
Bay Bridge Marina	Stevensville, MD					428,071	521,268	390,311	XXX
Mountain View Grand	Whitefield, NH					221,976	414,454	485,680	XXX
U.S. Bank	Rapid City, SD					3,590	3,590	3,590	XXX
Tropical Storage	Miami, FL					72,465	97,277	108,085	XXX
Huntington Bank	Columbus, OH					11,528	10,168	18,773	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH					253,421	253,421	422,036	XXX
Fifth Third Bank	Cincinnati, OH		0.210			943,290	943,290	943,290	XXX
0199999. Total Open Depositories		XXX	XXX	261	0	8,642,579	16,807,092	(6,737,742)	XXX
0399999. Total Cash on Deposit		XXX	XXX	261	0	8,642,579	16,807,092	(6,737,742)	XXX
0599999. Total Cash		XXX	XXX	261	0	8,642,579	16,807,092	(6,737,742)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE