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QUARTERLY STATEMENT

As of September 30, 2011

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me

This ______ day of ______ 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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,831,571,079		1,831,571,079	1,708,119,790
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	8,169,281		8,169,281	9,345,708
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(3,979,180)), cash equivalents ($..........0) and short-term investments ($.....14,819,532)	10,840,352		10,840,352	15,549,377
6. Contract loans (including $..........0 premium notes)	59,320,933		59,320,933	59,116,102
7. Derivatives	3,466,929		3,466,929	10,291,926
8. Other invested assets			0	
9. Receivables for securities	5,143,642		5,143,642	242,607
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,918,512,216	0	1,918,512,216	1,802,665,510
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	20,253,121		20,253,121	20,446,940
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	7,033	7,033	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	1,448,125		1,448,125	
18.2 Net deferred tax asset	2,170,284	831,975	1,338,309	794,644
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	45,923
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	749,655	320,004	429,651	325,324
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,943,140,434	1,159,012	1,941,981,422	1,824,278,342
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	515,460,176		515,460,176	615,750,111
28. Total (Lines 26 and 27)	2,458,600,610	1,159,012	2,457,441,598	2,440,028,453

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable for marketing reallowance	172,892		172,892	174,016
2502. Accrued contractual fee income	256,759		256,759	151,309
2503. Accounts receivable	320,004	320,004	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	749,655	320,004	429,651	325,324

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....1,753,817,896 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	1,753,817,896	1,653,226,858
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	29,566,648	30,156,335
4. Contract claims:		
4.1 Life	6,305,749	4,646,281
4.2 Accident and health		
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including $..........0 accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
9.4 Interest Maintenance Reserve	1,607,950	41,281
10. Commissions to agents due or accrued - life and annuity contracts $.....204,426, accident and health $..........0 and deposit-type contract funds $..........0	204,426	36,344
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	129,505	172,424
13. Transfers to Separate Accounts due or accrued (net) (including $.....(10,642,804) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,642,804)	(11,203,727)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	496,234	425,778
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		2,204,415
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by company as agent or trustee	12,380	35,232
18. Amounts held for agents' account, including $.....297,207 agents' credit balances	297,207	266,960
19. Remittances and items not allocated	1,557,456	280,100
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		2,247
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,550,530	1,822,413
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,496,554	
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	5,975,657	
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	311,851	153,262
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,792,687,239	1,682,266,202
27. From Separate Accounts statement	515,460,176	615,750,111
28. Total liabilities (Lines 26 and 27)	2,308,147,415	2,298,016,313
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	364,547	544,237
32. Surplus notes		
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(25,120,364)	(32,582,097)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	146,794,183	139,512,140
38. Totals of Lines 29, 30 and 37	149,294,183	142,012,140
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,457,441,598	2,440,028,453

DETAILS OF WRITE-INS

2501. Unclaimed property	311,851	153,262
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	311,851	153,262
3101. SSAP 10R election 10.e	364,547	544,237
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	364,547	544,237
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	219,546,591	270,618,122	351,284,939
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	86,102,384	79,002,182	107,090,301
4. Amortization of Interest Maintenance Reserve (IMR)	618,689	245,078	477,443
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,234,431	5,680,109	7,733,446
8.2 Charges and fees for deposit-type contracts	747,833	721,589	995,470
8.3 Aggregate write-ins for miscellaneous income	1,689,862	1,510,697	2,106,065
9. Totals (Lines 1 to 8.3)	314,939,790	357,777,777	469,687,664
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	15,360,137	16,030,400	20,237,680
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	172,125,407	143,000,428	185,991,865
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	7,773,860	8,455,098	10,659,336
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	100,591,038	145,949,348	192,862,347
20. Totals (Lines 10 to 19)	295,850,442	313,435,274	409,751,229
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	14,195,102	19,564,899	24,742,593
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	12,902,265	17,431,247	22,064,204
24. Insurance taxes, licenses and fees, excluding federal income taxes	728,788	468,867	1,422,733
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(31,325,501)	(6,471,161)	(7,073,831)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	292,351,096	344,429,126	450,906,928
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	22,588,694	13,348,651	18,780,735
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	22,588,694	13,348,651	18,780,735
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,676,539	(1,384,594)	962,616
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	19,912,155	14,733,245	17,818,119
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....153,619 (excluding taxes of $.....1,176,731 transferred to the IMR)	(5,575,445)	(3,429,377)	(4,259,856)
35. Net income (Line 33 plus Line 34)	14,336,710	11,303,868	13,558,263
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	142,012,140	129,595,667	129,595,667
37. Net income (Line 35)	14,336,710	11,303,868	13,558,263
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(295,308)	(7,911,082)	(576,264)	2,218,376
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	349,839	(5,266,625)	(5,179,297)
41. Change in nonadmitted assets	414,383	1,969,554	2,797,648
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	271,883	(442,718)	(512,430)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(179,690)	(326,491)	(466,087)
54. Net change in capital and surplus (Lines 37 through 53)	7,282,043	6,661,325	12,416,473
55. Capital and surplus as of statement date (Lines 36 + 54)	149,294,183	136,256,991	142,012,140

DETAILS OF WRITE-INS

08.301. Marketing reallowance	995,522	886,125	1,211,031
08.302. Contractual annual maintenance and surrender charge fees	376,419	409,229	561,642
08.303. Contractual rider fee income	317,846	208,971	326,977
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	75	6,373	6,415
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,689,862	1,510,697	2,106,065
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301. SSAP 10R election 10.e.- Nonadmitted deferred tax asset	(179,690)	(326,491)	(466,087)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(179,690)	(326,491)	(466,087)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	219,546,591	270,618,122	351,284,939
2.	Net investment income	86,564,839	75,818,363	102,102,223
3.	Miscellaneous income	7,819,967	7,095,212	9,835,306
4.	Total (Lines 1 through 3)	313,931,397	353,531,697	463,222,468
5.	Benefit and loss related payments	185,934,201	158,332,029	205,722,476
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(31,886,424)	(6,915,762)	(7,321,278)
7.	Commissions, expenses paid and aggregate write-ins for deductions	27,630,537	37,784,293	49,379,216
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....1,330,350 tax on capital gains (losses)	7,659,429	(5,954,713)	(3,513,713)
10.	Total (Lines 5 through 9)	189,337,743	183,245,847	244,266,701
11.	Net cash from operations (Line 4 minus Line 10)	124,593,654	170,285,850	218,955,767
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	136,197,023	126,216,106	172,379,528
	12.2 Stocks		235,209	1,652,996
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	136,197,023	126,451,315	174,032,524
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	256,735,289	375,515,065	467,912,382
	13.2 Stocks			36,372
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	4,371,758	4,908,723	6,702,077
	13.7 Total investments acquired (Lines 13.1 to 13.6)	261,107,047	380,423,788	474,650,831
14.	Net increase (decrease) in contract loans and premium notes	204,831	3,467,045	4,133,529
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(125,114,855)	(257,439,518)	(304,751,836)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(7,507,589)	(7,749,872)	(10,281,523)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	3,319,765	19,425,938	(391,414)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(4,187,824)	11,676,066	(10,672,937)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(4,709,025)	(75,477,602)	(96,469,007)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	15,549,377	112,018,384	112,018,384
	19.2 End of period (Line 18 plus Line 19.1)	10,840,352	36,540,782	15,549,377

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

20.0001	Exchanges	2,172,000	1,989,900	1,989,900
20.0002	Securities acquired from liquidation distributions			36,372
20.0003	Securities acquired in paid in kind interest payment	127,527	16,967	64,246

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	189,156,112	237,960,237	311,009,101
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	30,390,479	32,657,885	40,275,837
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	219,546,591	270,618,122	351,284,939
12. Deposit-type contracts	408,717	493,116	579,769
13. Total	219,955,308	271,111,238	351,864,708

DETAILS OF WRITE-INS

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

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

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

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

B, C - No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A, B, C - No significant change.

D. Loan-Backed Securities

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

NOTES TO FINANCIAL STATEMENTS

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value	Date Reported
12641QEN8	$102,531	$37,800	$64,731	$37,800	$40,500	6/30/11
12641QEP3	48,646	24,000	24,646	24,000	15,000	6/30/11
12641QEX6	50,147	19,920	30,227	19,920	14,400	6/30/11
12641QEY4	14,831	6,000	8,831	6,000	25,200	6/30/11
12667GAC7	991,255	954,696	23,958	967,297	967,297	6/30/11
16163CAG7	2,449,552	1,895,883	54,451	2,395,101	2,395,101	6/30/11
1729733L1	2,987,122	2,959,620	27,502	2,959,620	2,913,750	6/30/11
225458QM3	2,006,014	1,971,840	9,139	1,996,875	1,996,875	6/30/11
23245GAB7	1,308,391	1,171,783	136,608	1,171,783	943,755	6/30/11
45254NNT0	169,876	120,829	6,634	163,242	163,242	6/30/11
45660LPK9	250,221	192,834	57,387	192,834	184,729	6/30/11
46627MEC7	1,847,121	1,719,620	127,501	1,719,620	1,601,600	6/30/11
472320AA8	4,913,803	4,338,887	331,706	4,582,097	4,582,097	6/30/11
472321AD0	57,794	20,267	9,782	48,012	48,012	6/30/11
472321AH1	21,087	11,561	6,683	14,404	14,404	6/30/11
472321AK4	155,784	56,890	21,384	134,400	134,400	6/30/11
472321AL2	40,425	25,561	14,864	25,561	20,400	6/30/11
472321AN8	15,617	9,016	5,050	10,567	10,567	6/30/11
47232DAH5	121,507	108,015	13,492	108,015	76,239	6/30/11
47232DAJ1	121,507	85,055	36,452	85,055	55,579	6/30/11
47232DAK8	90,367	60,753	29,614	60,753	44,542	6/30/11
47232DAR3	275,878	116,437	159,441	116,437	367,367	6/30/11
47232DBB7	186,167	131,179	54,988	131,179	163,581	6/30/11
47232DBJ0	473,800	449,511	24,289	449,511	334,602	6/30/11
47232DBK7	31,310	6,654	24,656	6,654	95,017	6/30/11
47232DCX8	130,374	117,122	13,252	117,122	150,244	6/30/11
47232DCY6	48,362	23,160	25,202	23,160	71,878	6/30/11
47232DFJ6	772,701	764,168	8,533	764,168	641,817	6/30/11
47232VAJ1	105,015	68,324	36,691	68,324	99,638	6/30/11
47232VAK8	94,278	46,256	48,022	46,256	145,001	6/30/11
47232VCN0	300,000	249,150	50,850	249,150	139,132	6/30/11
47232VCP5	168,338	90,000	78,338	90,000	173,208	6/30/11
47232VCS9	81,995	57,584	24,411	57,584	51,391	6/30/11
47232VDD1	200,000	176,000	24,000	176,000	95,888	6/30/11
47232VDE9	84,273	22,000	62,273	22,000	48,802	6/30/11
47232VDP4	1,050,000	997,500	52,500	997,500	880,912	6/30/11
47232VDQ2	81,548	67,110	14,438	67,110	194,002	6/30/11
47232VDT6	22,771	5,536	17,235	5,536	27,381	6/30/11
47232VDU3	10,357	1,986	8,371	1,986	23,292	6/30/11
47232VDV1	10,419	3,881	6,538	3,881	54,542	6/30/11
47232VEA6	436,618	402,939	33,679	402,939	329,137	6/30/11
47232VEG3	55,967	35,039	20,928	35,039	20,352	6/30/11
47232VEV0	328,740	250,100	78,640	250,100	213,271	6/30/11
47232VFA5	149,904	110,042	39,862	110,042	82,310	6/30/11
61758VAQ0	892,256	700,146	53,154	839,102	839,102	6/30/11
65538PAA6	534,771	478,558	56,213	478,558	444,379	6/30/11
74928DAV7	1,103,936	639,121	11,950	1,091,986	1,091,986	6/30/11
761118UQ9	497,793	460,977	36,816	460,977	397,211	6/30/11
93934NAR6	246,386	211,639	8,287	238,099	238,099	6/30/11
12641PAF1	56,041	23,939	32,102	23,939	55,125	9/30/11
12641PAG9	9,585	6,000	3,585	6,000	37,350	9/30/11
12641PAH7	5,985	3,600	2,385	3,600	31,500	9/30/11
12641PAP9	240,000	228,000	12,000	228,000	124,800	9/30/11
12641PAQ7	188,061	110,040	78,021	110,040	166,500	9/30/11
12641PAR5	28,056	7,200	20,856	7,200	126,900	9/30/11
12641PBQ6	30,897	16,388	14,509	16,388	37,400	9/30/11
12641PCD4	100,000	58,792	41,208	58,792	33,750	9/30/11
12641QAF9	86,748	81,090	5,658	81,090	25,000	9/30/11
12641QAG7	21,428	20,000	1,428	20,000	10,500	9/30/11
12641QAH5	9,838	7,500	2,338	7,500	9,500	9/30/11
12641QAJ1	20,613	16,000	4,613	16,000	30,250	9/30/11
12641QAR3	95,168	60,498	34,670	60,498	50,850	9/30/11
12641QAX0	120,000	102,820	17,180	102,820	24,300	9/30/11
12641QAY8	69,589	50,400	19,189	50,400	27,675	9/30/11

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

NOTES TO FINANCIAL STATEMENTS

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value	Date Reported
12641QBX9	$178,802	$164,160	$14,642	$164,160	$70,860	9/30/11
12641QCJ9	229,818	217,950	11,868	217,950	173,438	9/30/11
12641QCS9	76,756	67,449	9,307	67,449	58,422	9/30/11
12641QCY6	53,503	36,764	16,739	36,764	33,878	9/30/11
12641QDV1	1,113,436	1,108,078	5,358	1,108,078	1,118,897	9/30/11
12641QEM0	200,613	178,966	21,647	178,966	66,825	9/30/11
12641QEX6	19,831	10,642	9,189	10,642	14,550	9/30/11
47232DBJ0	452,119	421,447	30,672	421,447	329,727	9/30/11
47232DBS0	294,043	267,779	26,264	267,779	221,685	9/30/11
47232DBT8	488,337	356,926	131,411	356,926	498,137	9/30/11
47232DBU5	34,384	18,180	16,204	18,180	134,439	9/30/11
47232DCX8	116,310	73,242	43,068	73,242	113,058	9/30/11
47232DCY6	21,489	11,580	9,909	11,580	54,088	9/30/11
47232DFJ6	761,334	731,534	29,800	731,534	592,331	9/30/11
47232DFM9	147,444	84,091	63,353	84,091	127,570	9/30/11
47232VAC6	56,896	37,700	19,196	37,700	35,077	9/30/11
47232VCK6	44,202	34,253	9,949	34,253	38,250	9/30/11
47232VCL4	122,589	56,689	65,900	56,689	122,949	9/30/11
47232VCS9	57,247	45,274	11,973	45,274	46,660	9/30/11
47232VCT7	17,860	10,560	7,300	10,560	38,384	9/30/11
47232VDP4	997,261	977,511	19,750	977,511	777,112	9/30/11
47232VDS8	132,384	119,812	12,572	119,812	47,219	9/30/11
47232VDT6	5,536	1,655	3,881	1,655	21,286	9/30/11
47232VDU3	1,988	1,324	664	1,324	18,107	9/30/11
47232VEA6	402,304	360,372	41,932	360,372	223,485	9/30/11
47232VEL2	153,212	145,440	7,772	145,440	110,129	9/30/11
47232VEM0	153,212	61,285	91,927	61,285	92,218	9/30/11
47232VEN8	27,646	13,789	13,857	13,789	64,043	9/30/11
47232VEP3	27,763	12,174	15,589	12,174	67,982	9/30/11
47232VFV9	508,578	472,884	35,694	472,884	308,495	9/30/11
47232VGR7	13,962	5,826	8,136	5,826	104,189	9/30/11
525241AL9	503,633	399,144	24,084	479,549	479,549	9/30/11
863579VW5	1,651,802	1,532,495	119,307	1,532,495	1,491,942	9/30/11
Total			$5,421,826			

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$115,256,193	$(4,719,096)	$45,357,821	$(10,917,885)

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.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

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

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

C. The Company has no wash sales.

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

No significant change.

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

No significant change.

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

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

1. Fair Value Measurements at Reporting Date

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

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	275,449	-	275,449
Commercial mortgage-backed securities	-	-	-	-
All other bonds	-	188	-	188
Total bonds	-	275,637	-	275,637
Non-affiliated common stock	8,169,281	-	-	8,169,281
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	3,466,929	-	3,466,929
Variable annuity assets (separate accounts) (a)	-	515,460,176	-	515,460,176
Total assets accounted for at fair value	$ 8,169,281	$519,202,742	$ -	$ 527,372,023

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

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

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

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

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

NOTES TO FINANCIAL STATEMENTS

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
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 [X] No [ ]

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

			1
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		Amount
1.1	Long-term mortgages in good standing		
	1.11	Farm mortgages	$
	1.12	Residential mortgages	$
	1.13	Commercial mortgages	$
	1.14	Total mortgages in good standing	$0
1.2	Long-term mortgages in good standing with restructured terms		
	1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
	1.31	Farm mortgages	$
	1.32	Residential mortgages	$
	1.33	Commercial mortgages	$
	1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure		
	1.41	Farm mortgages	$
	1.42	Residential mortgages	$
	1.43	Commercial mortgages	$
	1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)		$0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
	1.61	Farm mortgages	$
	1.62	Residential mortgages	$
	1.63	Commercial mortgages	$
	1.64	Total mortgages foreclosed and transferred to real estate	$0
2.	Operating Percentages:		
	2.1	A&H loss percent	
	2.2	A&H cost containment percent	
	2.3	A&H expense percent excluding cost containment expenses	
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date		$
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date		$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		696,932			696,932	
2. Alaska AK	L		155,225			155,225	
3. Arizona AZ	L		2,637,021			2,637,021	
4. Arkansas AR	L		400,127			400,127	
5. California CA	L		43,436,370			43,436,370	96,171
6. Colorado CO	L		540,549			540,549	
7. Connecticut CT	L		2,687,609			2,687,609	
8. Delaware DE	L		413,650			413,650	
9. District of Columbia DC	L		149,698			149,698	
10. Florida FL	L		15,204,558			15,204,558	38,713
11. Georgia GA	L		1,757,805			1,757,805	
12. Hawaii HI	L		1,741,692			1,741,692	
13. Idaho ID	L		662,503			662,503	
14. Illinois IL	L		4,695,029			4,695,029	
15. Indiana IN	L		3,508,325			3,508,325	25,122
16. Iowa IA	L		2,487,325			2,487,325	
17. Kansas KS	L		392,284			392,284	
18. Kentucky KY	L		1,838,908			1,838,908	
19. Louisiana LA	L		914,525			914,525	
20. Maine ME	L		1,193,047			1,193,047	
21. Maryland MD	L		869,744			869,744	
22. Massachusetts MA	L		5,846,168			5,846,168	
23. Michigan MI	L		12,158,690			12,158,690	
24. Minnesota MN	L		2,876,174			2,876,174	61,783
25. Mississippi MS	L		265,975			265,975	
26. Missouri MO	L		357,548			357,548	
27. Montana MT	L		482,491			482,491	21,595
28. Nebraska NE	L		249,268			249,268	
29. Nevada NV	L		3,747,480			3,747,480	
30. New Hampshire NH	L		505,128			505,128	
31. New Jersey NJ	L		7,646,852			7,646,852	50,656
32. New Mexico NM	L		503,589			503,589	
33. New York NY	N		82,378			82,378	
34. North Carolina NC	L		16,023,328			16,023,328	22,372
35. North Dakota ND	L		1,037,796			1,037,796	
36. Ohio OH	L		18,801,466			18,801,466	25,122
37. Oklahoma OK	L		692,240			692,240	
38. Oregon OR	L		155,213			155,213	
39. Pennsylvania PA	L		8,402,162			8,402,162	
40. Rhode Island RI	L		1,796,818			1,796,818	24,857
41. South Carolina SC	L		1,067,791			1,067,791	
42. South Dakota SD	L		188,954			188,954	
43. Tennessee TN	L		2,848,827			2,848,827	
44. Texas TX	L		34,413,121			34,413,121	
45. Utah UT	L		5,871,102			5,871,102	
46. Vermont VT	N		104,039			104,039	
47. Virginia VA	L		1,320,916			1,320,916	
48. Washington WA	L		4,629,908			4,629,908	
49. West Virginia WV	L		168,862			168,862	
50. Wisconsin WI	L		645,533			645,533	42,326
51. Wyoming WY	L		266,948			266,948	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N					0	
58. Aggregate Other Alien OT	XXX	0	6,900	0	0	6,900	0
59. Subtotal	(a) 49	0	219,546,591	0	0	219,546,591	408,717
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	219,546,591	0	0	219,546,591	408,717
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	219,546,591	0	0	219,546,591	408,717
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	219,546,591	0	0	219,546,591	408,717

DETAILS OF WRITE-INS

5801. Other Foreign	XXX		6,900			6,900	
5802.	XXX					0	
5803.	XXX					0	
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	0	6,900	0	0	6,900	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:

93661201149000003

93661201144700003

93661201136500003

93661201144800003

93661201144500003

93661201144900003

Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	75	6,373	6,415
08.397. Summary of remaining write-ins for Line 8.3	75	6,373	6,415

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,717,465,498	1,416,109,302
2. Cost of bonds and stocks acquired	256,735,288	467,948,754
3. Accrual of discount	6,358,735	8,326,839
4. Unrealized valuation increase (decrease)	(843,772)	2,796,654
5. Total gain (loss) on disposals	3,362,089	5,270,642
6. Deduct consideration for bonds and stocks disposed of	136,197,023	174,032,524
7. Deduct amortization of premium	1,718,629	1,746,965
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	5,421,826	7,207,203
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,839,740,360	1,717,465,498
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,839,740,360	1,717,465,498

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,306,661,404	171,082,995	150,584,508	16,086,125	1,293,697,135	1,306,661,404	1,343,246,016	1,230,394,818
2. Class 2 (a)	447,064,190	15,002,700	7,394,401	(9,274,754)	424,455,857	447,064,190	445,397,735	434,330,981
3. Class 3 (a)	35,664,529	7,953,750	339,016	(4,407,006)	40,148,120	35,664,529	38,872,257	41,254,049
4. Class 4 (a)	14,190,483		353,936	(2,204,548)	11,476,357	14,190,483	11,631,999	12,390,301
5. Class 5 (a)	7,097,422		103,074	(127,612)	7,579,966	7,097,422	6,866,736	7,676,936
6. Class 6 (a)	398,362		66,530	44,036	569,036	398,362	375,868	663,592
7. Total Bonds	1,811,076,390	194,039,445	158,841,465	116,241	1,777,926,471	1,811,076,390	1,846,390,611	1,726,710,677
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,811,076,390	194,039,445	158,841,465	116,241	1,777,926,471	1,811,076,390	1,846,390,611	1,726,710,677

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....14,819,532; 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	14,819,532	XXX	14,819,532	5,699	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,590,887	114,343,237
2. Cost of short-term investments acquired	282,071,845	316,051,002
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	285,843,200	411,803,352
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,819,532	18,590,887
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	14,819,532	18,590,887

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	10,291,926
2.	Cost paid/(consideration received) on additions	5,446,381
3.	Unrealized valuation increase (decrease)	(7,038,832)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(5,232,548)
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)	3,466,929
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	3,466,929

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	3,466,929	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		3,466,929
4.	Part D, Column 5	3,466,929	
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	3,466,929	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		3,466,929
10.	Part D, Column 8	3,466,929	
11.	Part D, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
			Potential Exposure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
796269 VA 3	SAN ANTONIO ISD TX 4.006 08-15-28		08/24/2011	RBC CAPITAL		2,000,000	2,000,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					2,000,000	2,000,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
64971Q GW 7	NYC TRANS FIN B TXBL 3.45 05-01-21		08/03/2011	J. P. MORGAN SECURITIES		2,005,000	2,000,000		1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					2,005,000	2,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
00173P AA 3	AMMC 2005-4A A1 CLO FLT 03-17	R	08/24/2011	CANTOR FITZGERALD & CO.		3,681,551	3,890,675	3,628	1Z*
00206R AZ 5	AT&T INC 3.875 08-15-21 NC		08/15/2011	BARCLAYS AMERICA		997,050	1,000,000		1FE
02377V AA 0	AMER AIR PT 11-2 8.625 10-15-21AL18		09/27/2011	MORGAN STANLEY & CO.		1,000,000	1,000,000		2FE
02666Q J7 9	AMER HONDA FIN 3.80 09-20-21 NC		09/13/2011	BANK OF AMER / ML		1,994,720	2,000,000		1FE
057224 BA 4	BAKER HUGHES INC 3.20 08-15-21 NC		08/10/2011	J. P. MORGAN SECURITIES		2,993,880	3,000,000		1FE
06406H BY 4	BANK OF NY MELLON 3.55 09-23-21 C21		09/16/2011	DEUTSCHE BANK		1,998,660	2,000,000		1FE
081437 AH 8	BEMIS CO INC 4.50 10-15-21 C21		09/27/2011	WELLS FARGO BROKERAGE		993,530	1,000,000		2FE
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04-44		08/04/2011	CITIGROUP		2,048,438	2,000,000	2,205	1Z*
12626P AL 7	CRH AMERICA INC 5.75 01-15-21 NC		07/07/2011	KEYBANK CAPITAL MARKET		1,048,950	1,000,000	34,340	2FE
126307 AB 3	CSC HOLDINGS INC 8.50 06-15-15 C12		08/10/2011	CITIGROUP		1,057,500	1,000,000	14,167	3FE
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04-35		09/14/2011	RBS SECURITIES/GREENWICH		1,636,198	1,877,989	5,164	1Z*
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35		09/06/2011	WELLS FARGO BROKERAGE		895,184	1,026,367	1,254	1Z*
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36		07/26/2011	SOUTHWEST SECURITIES		147,698	181,783	7	1Z*
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05-24-17		08/12/2011	CITIGROUP		1,805,000	2,000,000		3FE
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03-34		09/22/2011	MORGAN STANLEY & CO.		897,602	991,826	1,974	1Z*
191216 AT 7	COCA-COLA CO 3.3 09-01-21		08/03/2011	CITIGROUP		1,998,260	2,000,000		1FE
19122T AE 9	COCA-COLA ENTER 3.25 08-19-21 NC		08/16/2011	DEUTSCHE MORGAN GRENFELL		982,460	1,000,000		2FE
21036P AD 0	CONSTELLATION BRANDS 7.25 09-01-16!		09/30/2011	DEUTSCHE MORGAN GRENFELL		1,051,250	1,000,000	6,847	3FE
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04-21RE		09/21/2011	DEUTSCHE MORGAN GRENFELL		1,579,980	1,500,000	5,482	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		08/04/2011	RBS SECURITIES/GREENWICH		2,009,219	2,000,000	2,016	1Z*
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04-21		08/11/2011	DEUTSCHE MORGAN GRENFELL		2,019,957	2,000,000	7,472	1Z*
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 07-21		08/11/2011	DEUTSCHE MORGAN GRENFELL		486,223	500,000	2,244	1Z*
233851 AF 1	DAIMLER FINANCE 3.875 09-15-21		09/07/2011	DEUTSCHE BANK		990,350	1,000,000		1FE
24422E RE 1	JOHN DEERE CAP 3.9 07-12-21 MTN NC		07/07/2011	CITIGROUP		1,997,860	2,000,000		1FE
249030 AC 1	DENTSPLY INTL 4.125 08-15-21 NC		08/16/2011	MORGAN STANLEY & CO.		1,993,060	2,000,000		2FE
25468P CN 4	DISNEY (WALT) CO 2.75 08-16-21 NC		08/17/2011	GOLDMAN SACHS & CO.		987,170	1,000,000		1FE
256882 AA 9	DOLPHIN SUB II I 6.50 10-15-16		09/26/2011	BANK OF AMER / ML		1,000,000	1,000,000		3FE
27876G BE 7	ECHOSTAR DBS 7.125 02-01-16 NC		08/09/2011	BANK OF AMER / ML		1,017,500	1,000,000	2,177	3FE
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02-36		09/22/2011	CANTOR FITZGERALD & CO.		1,033,667	1,340,250	19	1Z*
361652 AB 6	GFI GROUP INC 8.375 07-19-18 NC		07/14/2011	JEFFERIES & COMPANY		1,000,000	1,000,000		2FE
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 0844		09/22/2011	GOLDMAN SACHS & CO.		1,009,962	1,000,000	1,272	1Z*
36248E AB 1	GSMS 2010-C2 A2 SEQ AFC 12-43		08/08/2011	GOLDMAN SACHS & CO.		2,089,844	2,000,000	2,868	1Z*
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44		08/04/2011	GOLDMAN SACHS & CO.		3,070,547	3,000,000	3,169	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)
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44		08/29/2011	GOLDMAN SACHS & CO.		1,516,992	1,500,000		1Z*
369550 AR 9	GENERAL DYNAMICS 3.875 07-15-21 C21		07/05/2011	BANK OF AMER / ML		1,996,700	2,000,000		1FE
398433 AF 9	GRIFFON CORP 7.125 04-01-18 C040114		08/09/2011	DEUTSCHE MORGAN GRENFELL		952,500	1,000,000	28,698	3FE
458140 AJ 9	INTEL CORP 3.30 10-01-21		09/14/2011	GOLDMAN SACHS & CO.		1,995,240	2,000,000		1FE
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5-47		08/24/2011	J. P. MORGAN SECURITIES		2,063,750	2,000,000	8,300	1Z*
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 2-15-51		09/16/2011	CANTOR FITZGERALD & CO.		1,066,875	1,000,000	3,268	1Z*
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02-46		08/11/2011	RBS SECURITIES/GREENWICH		1,955,938	2,000,000	3,931	1Z*
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08-46		09/16/2011	J. P. MORGAN SECURITIES		2,019,996	2,000,000	6,489	1Z*
494550 BJ 4	KINDER MORGAN 4.15 03-01-22		08/03/2011	CITIGROUP		999,140	1,000,000		2FE
539830 AY 5	LOCKHEED MARTIN 3.35 09-15-21		09/06/2011	CITIGROUP		997,300	1,000,000		1FE
59748T AA 7	MIDLAND COGEN 6.00 03-15-25 AL20		08/17/2011	CS FIRST BOSTON CORP		1,000,000	1,000,000		2FE
629568 AW 6	NABORS INDS INC 4.625 09-15-21 NC		08/16/2011	CITIGROUP		996,540	1,000,000		2FE
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36		09/08/2011	AMHERST SECURITIES GROUP		586,448	856,129	175	1Z*
67103H AB 3	O'REILLY AUTOMOTIVE 4.625 09-15-21		09/14/2011	BANK OF AMER / ML		998,260	1,000,000		2FE
674599 CC 7	OCCIDENTAL PETE 3.125 02-15-22 C21		08/15/2011	CITIGROUP		980,930	1,000,000		1FE
69351U AP 8	PPL ELECTRIC UTIL 3.00 09-15-21 NC		08/18/2011	J. P. MORGAN SECURITIES		991,910	1,000,000		1FE
69362B AY 8	PSEG POWER LLC 4.15 09-15-21		09/14/2011	BARCLAYS AMERICA		999,110	1,000,000		2FE
744538 AC 3	PUB SVC NEW HAMP 3.2 09-01-21		09/06/2011	BANK OF AMER / ML		995,780	1,000,000		1FE
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		07/26/2011	CAPITALIZED INTEREST		4,628	10,062		1Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		08/26/2011	CAPITALIZED INTEREST		4,630	10,071		1Z*
74928D AV 7	RBSSP 2009-1 7A2 Z SSUP CSTR 37 RE		09/26/2011	CAPITALIZED INTEREST		4,441	10,093		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		07/26/2011	CAPITALIZED INTEREST		9,709	14,711		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		08/26/2011	CAPITALIZED INTEREST			14,777		1Z*
74928F AY 6	RBSSP 2009-3 6A3 Z SSUP CSTR RE		09/26/2011	CAPITALIZED INTEREST		9,807	14,858		1Z*
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09-35		08/02/2011	RBS SECURITIES/GREENWICH		1,185,000	2,000,000	383	1Z*
806854 AB 1	SCHLUMBERGER INV 3.30 09-14-21	R	09/07/2011	CITIGROUP		996,790	1,000,000		1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41		07/15/2011	BARCLAYS AMERICA		1,010,236	995,000		1Z*
883556 AZ 5	THERMO FISHER 3.60 08-15-21 NC		08/09/2011	BARCLAYS AMERICA		1,996,180	2,000,000		1FE
884903 BK 0	THOMSON REUTERS 3.95 09-30-21	I	09/28/2011	DEUTSCHE BANK		995,760	1,000,000		1FE
89233P 5F 9	TOYOTA MTR CRED 3.40 09-15-21		09/08/2011	BNP PARIBAS		1,994,960	2,000,000		1FE
918204 AV 0	VF CORP 3.50 09-01-21 NC		08/17/2011	BANK OF AMER / ML		996,900	1,000,000		1FE
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		3,151,641	3,000,000	3,652	1Z*
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6-44		08/05/2011	RBS SECURITIES/GREENWICH		2,030,469	2,000,000	2,451	1Z*
94973V AW 7	WELLPOINT INC A 3.70 08-15-21 C15		08/10/2011	CITIGROUP		1,997,680	2,000,000		1FE
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	MORGAN STANLEY & CO.		1,992,300	2,000,000		2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					93,077,160	94,734,591	153,919	XXX
8399997.	Total - Bonds - Part 3					97,082,160	98,734,591	153,919	XXX
8399999.	Total - Bonds					97,082,160	98,734,591	153,919	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9999999.	Total - Bonds, Preferred and Common Stocks					97,082,160	XXX	153,919	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5-01-31		09/26/2011	PAYDOWNS		1,717	1,717	1,717	1,717				0		1,717			0	70	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.50 1-1-35		09/26/2011	PAYDOWNS		12,885	12,885	13,096	13,048		(163)		(163)		12,885			0	491	01/01/2035	1
690353 RX 7	OVERSEAS PRIV INV 4.44 02-27-27 AL21		08/27/2011	SINKING FUND PAYMENT		30,523	30,523	30,523	30,523				0		30,523			0	1,355	02/27/2027	1
83162C GM 9	SBA SER 96-20A 6.30 1-01-16 AL 8-06		07/01/2011	PAYDOWN		24,828	24,828	24,828	24,828				0		24,828			0	1,564	01/01/2016	1
0599999.	Total - Bonds - U.S. Government					69,953	69,953	70,164	70,116	0	(163)	0	(163)	0	69,953	0	0	0	3,480	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
63252F AA 7	NATL ARCHIVE 8.50 9-01-19 AL051016		09/01/2011	SINKING FUND PAYMENT		70,989	70,989	75,675	73,913		(162)		(162)		73,751		(2,762)	(2,762)	6,034	09/01/2019	1FE
676907 PA 0	OH HFA MTG RES 5.80 09-01-22 C16AL20		09/01/2011	PARTIAL CALL		510,000	510,000	533,588	531,734		(2,253)		(2,253)		529,481		(19,481)	(19,481)	29,580	09/01/2022	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					580,989	580,989	609,263	605,647	0	(2,415)	0	(2,415)	0	603,232	0	(22,243)	(22,243)	35,614	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00173P AA 3	AMMC 2005-4A A1 CLO FLT 03-17	R	09/28/2011	PAYDOWN		13,166	13,166	12,458			12		12		12,470		696	696	17	03/25/2017	1Z*
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08-36		09/26/2011	PAYDOWNS		139,376	139,376	122,128			17,248		17,248		139,376			0	116	08/25/2036	4Z*
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40		09/20/2011	PAYDOWNS		5,910	5,910	5,910	5,910				0		5,910			0	214	12/20/2040	1Z*
00703P AB 0	ARMT 2006-2A 2A12 SEQ SSUP CSTR 36RE		09/26/2011	PAYDOWNS		119,131	119,131	98,878	101,622		17,509		17,509		119,131			0	4,004	05/25/2036	1Z*
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10-46		09/26/2011	PAYDOWNS		15,782	15,782	11,836	12,049		3,733		3,733		15,782			0	45	10/25/2046	1Z*
03702L AA 6	AHR 2002-CIBC1 A CDO FLT 5-24-17		09/26/2011	PAYDOWNS		67,502	67,502	62,439	64,498		3,004		3,004		67,502			0	329	05/24/2017	1Z*
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 37RE		09/27/2011	PAYDOWNS		177,571	177,571	162,700	165,705		11,866		11,866		177,571			0	5,964	04/26/2037	1Z*
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 35RE		09/27/2011	PAYDOWNS		66,170	66,170	64,681	64,784		1,386		1,386		66,170			0	2,414	06/26/2035	1Z*
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 36RE		09/29/2011	PAYDOWNS		243,356	243,356	228,754	230,333		13,023		13,023		243,356			0	9,264	11/26/2036	1Z*
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.0 37RE		09/29/2011	PAYDOWNS		99,036	99,036	96,312	96,515		2,521		2,521		99,036			0	4,068	06/27/2037	1Z*
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.5 RE		09/28/2011	PAYDOWNS		75,369	75,369	74,238	74,299		1,070		1,070		75,369			0	2,696	03/26/2036	1Z*
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR RE		09/28/2011	PAYDOWNS		132,316	132,316	131,324	132,005		311		311		132,316			0	5,518	12/26/2036	1Z*
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.0 RE		09/27/2011	PAYDOWNS		45,035	45,035	42,671			2,364		2,364		45,035			0	900	10/26/2035	1Z*
05567L T3 1	BNP PARIBAS 5.00 01-15-21 NC		09/09/2011	GOLDMAN SACHS &		1,008,700	1,000,000	992,330			386		386		992,716		15,984	15,984	32,778	01/15/2021	1FE
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5-25-35		09/26/2011	PAYDOWNS		74,601	74,601	60,519	58,309		16,292		16,292		74,601			0	321	05/25/2035	1Z*
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 35		09/26/2011	PAYDOWNS		56,384	56,384	49,829	52,285		4,099		4,099		56,384			0	1,186	11/25/2035	1Z*
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1-25-37		09/26/2011	PAYDOWNS		9,406	16,836	15,993	13,193		(3,787)		(3,787)		9,406			0	665	01/25/2037	1Z*
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10-25-36		09/26/2011	PAYDOWNS		1,554	2,277	2,163	1,987		(433)		(433)		1,554			0	92	10/25/2036	4Z*
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 5-25-37		09/26/2011	PAYDOWNS		11,745	13,514	11,825	11,798		(53)		(53)		11,745			0	523	05/25/2037	1Z*
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37 RE		09/29/2011	PAYDOWNS		190,790	190,790	190,790	190,790				0		190,790			0	7,678	09/26/2037	1Z*
06739G AR 0	BARCLAYS BK PLC 5.125 01-08-20 NC	R	09/09/2011	BARCLAYS AMERICA		989,600	1,000,000	1,015,580			(640)		(640)		1,014,940		(25,340)	(25,340)	35,021	01/08/2020	1FE
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4-12-38		08/12/2011	PAYDOWNS		383,072	383,072	389,357	389,010		(5,938)		(5,938)		383,072			0	12,580	04/12/2038	1Z*
07388R AB 3	BSCMS 2007-PW15 A2 SEQ 5.205 2-11-44		09/12/2011	PAYDOWNS		68,783	68,783	66,183	67,955		828		828		68,783			0	2,310	02/11/2044	1Z*
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12-25-36		09/26/2011	PAYDOWNS		63,664	63,664	43,928	44,351		19,313		19,313		63,664			0	193	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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12-25-36		09/26/2011	PAYDOWNS		93,310	93,310	93,310	93,310				0		93,310			0	3,812	12/25/2036	1Z*
12514A AB 7	CD 2007-CD5 A2 SEQ 5.655 11-44		09/16/2011	PAYDOWNS		709,616	709,616	734,813	726,668		(17,052)		(17,052)		709,616			0	29,464	11/15/2044	1Z*
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2011	PAYDOWNS		13,288	15,795	15,480	9,126		4,162		4,162		13,288			0	424	06/20/2036	1Z*
12561E AK 1	CKE RESTAURANTS 11.375 07-15-18 C15		07/15/2011	PARTIAL CALL		70,040	68,000	66,698	66,746		58		58		66,804		3,236	3,236	7,735	07/15/2018	4FE
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH 6.0 0737RE		09/27/2011	PAYDOWNS		20,918	20,918	20,918	20,918				0		20,918			0	840	07/26/2037	1Z*
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 36RE		09/27/2011	PAYDOWNS		39	39	39	39				0		39			0	2	12/26/2036	1Z*
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 36RE		09/27/2011	PAYDOWNS		126,698	126,698	126,698	126,698				0		126,698			0	2,419	01/26/2036	1Z*
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 36RE		09/27/2011	PAYDOWNS		53,485	53,485	53,862	53,730		(245)		(245)		53,485			0	2,049	01/26/2036	1Z*
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6. 0637RE		09/27/2011	PAYDOWNS		61,669	61,669	61,669	61,669				0		61,669			0	2,465	06/26/2037	1Z*
12641Q DC 3	CSMC 2009-7R 14A1 SEQ EXCH 5.75 37RE		09/29/2011	PAYDOWNS		52,624	52,624	52,624	52,624				0		52,624			0	2,706	04/26/2037	1Z*
12641Q DD 1	CSMC 2009-7R 14A2 SEQ 5.75 0437RE		09/27/2011	PAYDOWN		36,953	36,953	36,953	36,953				0		36,953			0	1,573	04/26/2037	1Z*
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 36RE		09/27/2011	PAYDOWNS		102,024	102,024	102,044	102,038		(14)		(14)		102,024			0	3,904	02/26/2036	1Z*
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.0 37RE		09/27/2011	PAYDOWNS		290,096	290,096	290,096	290,096				0		290,096			0	11,690	09/26/2037	1Z*
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		07/10/2011	SINKING FUND PAYMENT		8,612	8,612	8,612	8,612				0		8,612			0	390	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		8,668	8,668	8,668	8,668				0		8,668			0	449	01/10/2012	2FE
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC		09/12/2011	SINKING FUND PAYMENT		8,724	8,724	8,724	8,724				0		8,724			0	565	01/10/2012	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		07/10/2011	SINKING FUND PAYMENT		4,719	4,719	4,719	4,719				0		4,719			0	146	01/11/2027	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		08/10/2011	SINKING FUND PAYMENT		4,740	4,740	4,740	4,740				0		4,740			0	167	01/11/2027	2FE
126650 AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		09/12/2011	SINKING FUND PAYMENT		4,761	4,761	4,761	4,761				0		4,761			0	210	01/11/2027	2FE
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35		09/26/2011	PAYDOWNS		39,296	39,296	36,311	20,488		18,808		18,808		39,296			0	1,165	05/25/2035	1Z*
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2-25-33		09/26/2011	PAYDOWNS		93,547	93,547	92,714	92,929		618		618		93,547			0	3,646	02/25/2033	1Z*
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2-41		08/22/2011	PAYDOWN		23,864	23,864	23,864					0		23,864			0	695	02/20/2041	3Z*
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02-36		09/26/2011	PAYDOWNS		97,902	97,902	80,706			17,196		17,196		97,902			0	86	02/25/2036	1Z*
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12-38		09/15/2011	PAYDOWNS		3,391	3,391	3,391	3,391				0		3,391			0	130	12/15/2038	1Z*
161546 CW 4	CFAB 2002-3 1A5 SEQ 5.407 06-25-32		09/26/2011	PAYDOWN		229	229	229	229				0		229			0	9	06/25/2032	1Z*
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 36		09/26/2011	PAYDOWNS		13,664	13,664	12,024	11,100		2,564		2,564		13,664			0	259	01/25/2036	1Z*
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/26/2011	PAYDOWNS		23,328	23,328	20,353	20,239		3,089		3,089		23,328			0	894	11/25/2036	1Z*
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 0936		09/26/2011	PAYDOWNS		162,705	162,705	127,724	132,938		29,767		29,767		162,705			0	6,285	09/25/2036	1Z*
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05-24-17		09/30/2011	PAYDOWN		5,000	5,000	4,513			8		8		4,521		479	479	30	05/24/2017	3FE
172967 CQ 2	CITIGROUP INC 5.00 09-15-14 NC		08/22/2011	KEYBANK CAPITAL MARKET		5,068,650	5,000,000	4,964,700	4,984,818		2,428		2,428		4,987,246		81,404	81,404	236,111	09/15/2014	1FE
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4-15-40		09/16/2011	PAYDOWNS		86,660	86,660	86,506	86,604		56		56		86,660			0	3,025	04/15/2040	1Z*
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36		09/26/2011	PAYDOWNS		28,895	28,895	23,803	23,879		5,016		5,016		28,895			0	78	08/25/2036	1Z*
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7-25-36		09/26/2011	PAYDOWNS		184,304	184,304	180,905	182,900		1,404		1,404		184,304			0	6,962	07/25/2036	1Z*
17310N AC 2	CRMSI 2006-3 A3 SEQ 5.61 11-25-36		09/26/2011	PAYDOWNS		163,992	163,992	152,717	159,499		4,493		4,493		163,992			0	6,007	11/25/2036	1Z*
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 4-25-37		09/26/2011	PAYDOWNS		52,067	52,067	50,635	35,780		16,287		16,287		52,067			0	2,037	04/25/2037	4Z*
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37		09/26/2011	PAYDOWNS		43,303	43,303	41,645	41,849		1,454		1,454		43,303			0	1,502	06/25/2037	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)
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 0437 RE		09/28/2011	PAYDOWNS		85,384	85,384	85,384					0		85,384			0	1,747	04/25/2037	1Z*
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR RE		09/26/2011	PAYDOWNS		111,642	111,642	107,177	107,605		4,037		4,037		111,642			0	4,036	11/25/2035	1Z*
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.0 37 RE		09/26/2011	PAYDOWNS		65,726	65,726	64,741	64,861		865		865		65,726			0	2,646	05/25/2037	1Z*
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 1235 RE		09/26/2011	PAYDOWNS		136,435	136,435	136,222	136,237		198		198		136,435			0	4,709	12/25/2035	1Z*
191216 AT 7	COCA-COLA CO 3.3 09-01-21		08/04/2011	GOLDMAN SACHS &		2,020,480	2,000,000	1,998,260					0		1,998,260		22,220	22,220	-	09/01/2021	1FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 6-25-33		09/26/2011	PAYDOWNS		53,095	53,095	53,449	53,380		(285)		(285)		53,095			0	1,871	06/25/2033	1Z*
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2-15-40		09/16/2011	PAYDOWNS		445,042	445,042	434,705	435,060		9,982		9,982		445,042			0	17,015	02/15/2040	1Z*
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2-15-38		08/17/2011	PAYDOWN		26,914	26,914	23,348	23,348		3,566		3,566		26,914			0	864	02/15/2038	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*
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46		08/25/2011	PAYDOWNS		146,208	146,208	96,497			49,711		49,711		146,208			0	62	04/25/2046	1Z*
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 1246		09/26/2011	PAYDOWNS		64,377	64,377	49,249	46,285		18,092		18,092		64,377			0	169	12/25/2046	1Z*
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44		09/21/2011	DEUTSCHE MORGAN		2,043,438	2,000,000	2,009,219					0		2,009,219		34,219	34,219	14,115	07/10/2044	1Z*
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3-25-20		09/26/2011	PAYDOWNS		75,815	75,815	65,013	66,098		9,717		9,717		75,815			0	270	03/25/2020	1Z*
25152C MN 3	DEUTSCHE BK LOND 6.00 09-01-17 NC	R	09/09/2011	DEUTSCHE MORGAN GRENFELL		1,124,510	1,000,000	994,950	996,313		316		316		996,629		127,881	127,881	62,167	09/01/2017	1FE
271790 AD 9	EAST COAST POWER 7.066 03-31-12 A11!		09/30/2011	SINKING FUND PAYMENT		220,878	220,878	230,082	223,443		(1,513)		(1,513)		221,930		(1,052)	(1,052)	11,705	03/31/2012	2FE
28932M AA 3	ELM RD GEN STA 5.209 2-11-30 NC AL22		08/11/2011	SINKING FUND PAYMENT		25,678	25,678	25,678	25,678				0		25,678			0	1,338	02/11/2030	1FE
30257G AA 9	FPL ENERGY NATL 5.608 31024 A0317 !		09/12/2011	SINKING FUND PAYMENT		36,170	36,170	35,931	35,979		7		7		35,986		184	184	3,043	03/10/2024	2FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 111614		07/01/2011	SINKING FUND PAYMENT		5,820	5,820	5,166	5,460		22		22		5,482		338	338	242	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 111614		08/01/2011	SINKING FUND PAYMENT		5,855	5,855	5,197	5,493		26		26		5,519		336	336	278	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6-01-17 AL 111614		09/01/2011	SINKING FUND PAYMENT		5,890	5,890	5,227	5,526		29		29		5,555		335	335	315	06/01/2017	1FE
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.0 2-25-37		09/26/2011	PAYDOWNS		7,289	9,883	7,214	4,834		2,455		2,455		7,289			0	379	02/25/2037	1Z*
349580 ZZ 6	FIG LLC FORTRESS L+400 10-07-15		09/30/2011	PAYDOWN		17,857	17,857	17,857	17,857				0		17,857			0	779	10/07/2015	2FE
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	4,733,438	4,903,824		33,902		33,902		4,937,726		205,438	205,438	154,662	05/10/2036	1Z*
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 37RE		09/28/2011	PAYDOWNS		73,459	73,459	71,256	71,456		2,003		2,003		73,459			0	3,068	01/26/2037	1Z*
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.67876 092536		09/26/2011	PAYDOWNS		23,948	23,948	15,087	13,411		10,537		10,537		23,948			0	898	09/25/2036	1Z*
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12-25-34		08/25/2011	PAYDOWNS		14,040	14,040	14,089	14,155		(115)		(115)		14,040			0	264	12/25/2034	2Z*
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		07/09/2011	SINKING FUND PAYMENT		1,515	1,515	1,550	1,549				0		1,549		(33)	(33)	57	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		08/09/2011	SINKING FUND PAYMENT		1,523	1,523	1,558	1,557				0		1,557		(34)	(34)	65	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23		09/09/2011	SINKING FUND PAYMENT		1,532	1,532	1,566	1,566		(1)		(1)		1,565		(34)	(34)	74	10/09/2029	1FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		07/20/2011	SINKING FUND PAYMENT		8,465	8,465	8,465	8,465				0		8,465			0	383	08/20/2018	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		08/20/2011	SINKING FUND PAYMENT		8,520	8,520	8,520	8,520				0		8,520			0	441	08/20/2018	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08-20-18		09/20/2011	SINKING FUND PAYMENT		8,575	8,575	8,575	8,575				0		8,575			0	499	08/20/2018	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		07/20/2011	SINKING FUND PAYMENT		21,252	21,252	21,252	21,252				0		21,252			0	829	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		08/20/2011	SINKING FUND PAYMENT		21,367	21,367	21,367	21,367				0		21,367			0	953	09/20/2016	3FE
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14		09/20/2011	SINKING FUND PAYMENT		21,045	21,045	21,045	21,045				0		21,045			0	1,056	09/20/2016	3FE

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

SCHEDULE D - PART 4

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

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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)
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1-15-29		09/15/2011	PAYDOWNS		16,133	16,133	16,631	16,133				0		16,133			0	761	01/15/2029	1Z*
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7-30		09/26/2011	PAYDOWNS		45,449	45,449	39,541	39,769		5,680		5,680		45,449			0	140	07/25/2030	1Z*
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34 RE		09/26/2011	PAYDOWNS		21,822	21,822	21,712	21,730		92		92		21,822			0	739	09/25/2034	1Z*
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 9-37		09/26/2011	PAYDOWNS		163,802	163,802	143,737	146,306		17,496		17,496		163,802			0	6,376	09/25/2037	1Z*
42307T AC 2	HEINZ CO. 6.625 07-15-11 NC		07/15/2011	REDEEMED		2,500,000	2,500,000	2,628,125	2,509,647		(9,647)		(9,647)		2,500,000			0	165,625	07/15/2011	2FE
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC		09/01/2011	UBS WARBURG		1,044,120	1,000,000	997,990			41		41		998,031		46,089	46,089	11,586	06/01/2021	1FE
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC		08/26/2011	J. P. MORGAN		1,025,110	1,000,000	997,990			39		39		998,029		27,081	27,081	10,869	06/01/2021	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 0435		09/26/2011	PAYDOWNS		25,315	25,315	21,266	21,532		3,783		3,783		25,315			0	136	04/25/2035	1Z*
45254N NT 0	IMM 2005-3 M1 MEZ FLT 8-25-35		09/26/2011	PAYDOWNS		12,963	12,963	6,740	3,857		9,106		9,106		12,963			0	71	08/25/2035	1Z*
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.5 0635		09/26/2011	PAYDOWNS		20,919	20,919	12,342	12,165		8,754		8,754		20,919			0	766	06/25/2035	4Z*
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		122,526	122,526	121,301			183		183		121,484		1,044	1,044	1,894	06/28/2013	3FE
46616M AA 8	HENDR 2010-3A A JGW SEQ 3.82 12-48		09/15/2011	PAYDOWNS		18,528	18,528	18,524	18,524		4		4		18,528			0	488	12/15/2048	1Z*
46616P AA 1	HENDR 2011-1A A SEQ 4.7 10-56		09/15/2011	PAYDOWNS		18,982	18,982	18,978			4		4		18,982			0	162	10/15/2056	1Z*
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		147,221	147,221	126,058	128,766		18,455		18,455		147,221			0	599	07/15/2019	1Z*
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 1235		09/26/2011	PAYDOWNS		12,601	12,601	12,125	11,556		1,045		1,045		12,601			0	520	12/25/2035	2Z*
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3-25-36		09/26/2011	PAYDOWN		46,234	46,234	43,286	43,698		2,536		2,536		46,234			0	1,994	03/25/2036	3Z*
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6-36		09/26/2011	PAYDOWNS		277,723	277,723	222,179	174,722		103,001		103,001		277,723			0	7,296	06/25/2036	1Z*
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 1136		08/25/2011	PAYDOWNS		44,777	44,777	33,359	38,044		6,733		6,733		44,777			0	1,727	11/25/2036	1Z*
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07-36		09/26/2011	PAYDOWNS		31,736	31,736	25,152			6,584		6,584		31,736			0	43	07/25/2036	1Z*
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		09/15/2011	PAYDOWNS		69,849	69,849	65,542	66,837		3,012		3,012		69,849			0	2,453	01/15/2049	1Z*
46630J AJ 8	JPMCC 2007-LDPX A1S SEQ 4.93 1-15-49		09/15/2011	PAYDOWNS		17,703	17,703	16,907	17,334		369		369		17,703			0	567	01/15/2049	1Z*
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 4-37		09/26/2011	PAYDOWNS		93,622	93,622	91,105	87,290		6,332		6,332		93,622			0	3,640	04/25/2037	1Z*
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE		09/28/2011	PAYDOWNS		146,368	146,368	115,847	118,336		28,032		28,032		146,368			0	5,399	07/27/2037	1Z*
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 37RE		09/28/2011	PAYDOWNS		143,778	143,778	110,169	114,290		29,488		29,488		143,778			0	2,851	03/26/2037	1Z*
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 36RE		09/29/2011	PAYDOWNS		64,721	64,721	50,200	57,023		7,698		7,698		64,721			0	3,031	11/26/2036	1Z*
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 37RE		09/28/2011	PAYDOWNS		293,505	293,505	213,525	227,207		66,298		66,298		293,505			0	21,128	06/26/2037	1Z*
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE		09/27/2011	PAYDOWNS		126,804	126,804	120,147	121,033		5,771		5,771		126,804			0	5,358	05/26/2037	1Z*
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 37RE		09/28/2011	PAYDOWNS		189,603	189,603	176,035	178,132		11,471		11,471		189,603			0	3,758	03/27/2037	1Z*
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12-35 RE		09/28/2011	PAYDOWNS		42,236	42,236	41,761	41,789		447		447		42,236			0	1,659	12/26/2035	1Z*
46634F AU 7	JPMRR 2010-2 3A1 NAS EX 6.0 07-36 RE		09/28/2011	PAYDOWNS		145,497	145,497	147,335	147,210		(1,713)		(1,713)		145,497			0	5,816	07/26/2036	1Z*
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR RE		09/27/2011	PAYDOWNS		47,042	47,042	50,454	50,350		(3,308)		(3,308)		47,042			0	1,805	03/26/2039	1Z*
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 36RE		09/27/2011	PAYDOWNS		33,815	33,815	33,815	33,815				0		33,815			0	1,508	09/26/2036	1Z*
47232D AL 6	JMAC 2009-R5 2A6 SUB SSUP CSTR 36RE		09/26/2011	PAYDOWN			5,330	3,988	1,220		(1,220)		(1,220)					0	260	09/26/2036	6Z*
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 47RE		09/27/2011	PAYDOWNS		110,483	110,483	110,483	110,483				0		110,483			0	3,888	01/26/2047	1Z*

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 36RE		09/27/2011	PAYDOWNS		36,679	36,679	36,679	36,679				0		36,679			0	1,473	09/26/2036	1Z*
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 36RE		09/27/2011	PAYDOWNS		66,716	66,716	66,716	66,716				0		66,716			0	2,277	01/26/2036	1Z*
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 36RE		09/29/2011	PAYDOWNS		41,784	41,784	41,784	41,784				0		41,784			0	158	09/26/2036	1Z*
47232D BN 1	JMAC 2009-R5 7A6 SUB SSUP CSTR 36RE		09/26/2011	PAYDOWNS			40,658	2,380	304		(304)		(304)					0	149	09/26/2036	1Z*
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 37RE		09/29/2011	PAYDOWNS		68,127	68,127	68,127	68,127				0		68,127			0	2,944	07/26/2037	1Z*
47232D BU 5	JMAC 2009-R5 8A6 SUB SSUP CSTR 37RE		09/26/2011	PAYDOWNS			74,815	22,104	4,027		(4,027)		(4,027)					0	3,240	07/26/2037	1Z*
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 36RE		09/21/2011	PAYDOWNS		70,146	70,146	70,146	70,146				0		70,146			0	2,644	05/21/2036	1Z*
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 47RE		09/29/2011	PAYDOWNS		30,293	30,293	30,293	30,293				0		30,293			0	910	04/26/2047	1Z*
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 37RE		09/29/2011	PAYDOWNS		81,955	81,955	80,352	79,905		2,050		2,050		81,955			0	3,066	06/26/2037	1Z*
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 37RE		09/29/2011	PAYDOWNS		65,894	65,894	65,894	65,894				0		65,894			0	2,505	08/26/2037	1Z*
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 37RE		09/29/2011	PAYDOWNS		106,342	106,342	106,342	106,342				0		106,342			0	4,953	08/26/2037	1Z*
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 35RE		09/27/2011	PAYDOWNS		67,409	67,409	67,409	67,409				0		67,409			0	1,262	09/26/2035	1Z*
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 37RE		09/27/2011	PAYDOWNS		42,735	42,735	42,735	42,735				0		42,735			0	1,529	04/26/2037	1Z*
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 37RE		09/27/2011	PAYDOWNS		79,197	79,197	79,197	79,197				0		79,197			0	2,723	06/26/2037	1Z*
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 36RE		09/27/2011	PAYDOWNS		66,407	66,407	66,407	66,407				0		66,407			0	2,533	12/26/2036	1Z*
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.0 37RE		09/29/2011	PAYDOWNS		17,153	17,153	17,153	17,153				0		17,153			0	663	02/26/2037	1Z*
47232V AE 2	JMAC 2009-R4 1A5 SUB SSUP 6.0 37RE		09/26/2011	PAYDOWNS			15,367	2,933	77		(77)		(77)					0	608	02/26/2037	1Z*
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 37RE		09/29/2011	PAYDOWNS		60,042	60,042	60,042	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	25,021	9,918		(9,918)		(9,918)					0	2,038	02/26/2037	6Z*
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR RE		09/29/2011	PAYDOWNS		206,541	206,541	206,541	206,541				0		206,541			0	7,281	11/26/2037	1Z*
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.0 36RE		09/29/2011	PAYDOWNS		32,736	32,736	32,736	32,736				0		32,736			0	1,348	07/26/2036	1Z*
47232V CE 0	JMAC 2009-R4 10A6 SUB SSUP 6.0 36RE		09/26/2011	PAYDOWNS		-	14,566	2,685	992		(992)		(992)					0	580	07/26/2036	1Z*
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 RE		09/29/2011	PAYDOWNS		13,949	13,949	13,949	13,949				0		13,949			0	539	04/26/2037	1Z*
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 36RE		09/29/2011	PAYDOWNS		144,941	144,941	144,941	144,941				0		144,941			0	5,649	05/26/2036	1Z*
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.0 36RE		09/29/2011	PAYDOWNS		110,471	110,471	107,578	107,893		2,578		2,578		110,471			0	4,340	04/26/2036	1Z*
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.0 36RE		09/29/2011	PAYDOWNS		27,855	27,855	27,855	27,855				0		27,855			0	1,119	04/26/2036	1Z*
47232V DV 1	JMAC 2009-R4 18A5 SUB SSUP 6.0 36RE		09/26/2011	PAYDOWNS			7,176	1,447	430		(430)		(430)					0	292	04/26/2036	1Z*
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.0 36RE		09/29/2011	PAYDOWNS		9,318	9,318	9,318	9,318				0		9,318			0	370	07/26/2036	1Z*
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.0 36RE		09/29/2011	PAYDOWNS		42,267	42,267	42,267	42,267				0		42,267			0	1,626	03/26/2036	1Z*
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.0 37RE		09/29/2011	PAYDOWNS		17,005	17,005	17,279	17,005				0		17,005			0	700	03/26/2037	1Z*
47232V EH 1	JMAC 2009-R4 21A6 SUB SSUP 6.0 37RE		09/26/2011	PAYDOWNS			8,295	3,362	959		(959)		(959)					0	327	03/26/2037	1Z*
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 37RE		09/29/2011	PAYDOWNS		21,965	21,965	22,701	21,965				0		21,965			0	839	04/26/2037	1Z*
47232V EP 3	JMAC 2009-R4 22A6 SUB SSUP 5.75 37RE		09/26/2011	PAYDOWNS			23,793	7,625	2,310		(2,310)		(2,310)					0	899	04/26/2037	4Z*
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 36RE		09/29/2011	PAYDOWNS		37,724	37,724	37,724	37,724				0		37,724			0	1,383	01/26/2036	1Z*
47232V EV 0	JMAC 2009-R4 23A6 SUB SSUP 5.75 36RE		09/26/2011	PAYDOWNS			15,234	9,747	7,897		(7,897)		(7,897)					0	568	01/26/2036	3Z*
47232V EW 8	JMAC 2009-R4 24A1 SEQ SSNR 5.5 36RE		09/29/2011	PAYDOWNS		17,130	17,130	17,130	17,130				0		17,130			0	644	02/26/2036	1Z*

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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)
47232V FB 3	JMAC 2009-R4 24A6 SUB SSUP 5.5 36RE		09/26/2011	PAYDOWNS			9,820	1,366	985		(985)		(985)					0	365	02/26/2036	1Z*
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR RE		09/29/2011	PAYDOWNS		63,315	63,315	63,315	63,315				0		63,315			0	2,279	06/26/2036	1Z*
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT RE		09/29/2011	PAYDOWNS		63,108	63,108	63,108	63,108				0		63,108			0	441	01/26/2047	1Z*
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.5 36RE		08/26/2011	PAYDOWNS		5,343	5,343	5,343	5,343				0		5,343			0	203	03/26/2036	1Z*
472320 AA 8	JMAC 2008-R1 A SEQ SSNR CSTR 47 RE		09/26/2011	PAYDOWNS		103,074	103,074	95,027	95,275		7,799		7,799		103,074			0	5,819	06/25/2047	5Z*
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 1-25-37RE		09/28/2011	PAYDOWNS		26,652	26,652	23,034	23,625		3,027		3,027		26,652			0	1,006	01/25/2037	1Z*
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 1-25-39RE		09/28/2011	PAYDOWNS		218,329	218,329	172,655	179,408		38,921		38,921		218,329			0	7,878	01/25/2039	1Z*
472321 AL 2	JMAC 2008-R2 3A3 RR MEZ CSTR 0139 RE		09/26/2011	PAYDOWN			10,226	2,298	754		(754)		(754)					0	415	01/25/2039	1Z*
472321 AN 8	JMAC 2008-R2 2A4 RR MEZ CSTR 0137 RE		09/26/2011	PAYDOWNS			32,443	6,745	1,985		(1,985)		(1,985)					0	1,202	01/25/2037	2Z*
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 37RE		09/29/2011	PAYDOWNS		51,693	51,693	47,687	48,156		3,537		3,537		51,693			0	1,222	03/26/2037	1Z*
525241 AL 9	LXS 2007-1 WF1 SEQ 7.0 1-25-37		09/26/2011	PAYDOWNS		14,685	14,685	9,545	8,202		6,483		6,483		14,685			0	592	01/25/2037	1Z*
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 07-47		09/26/2011	PAYDOWNS		13,819	13,819	12,017	12,230		1,589		1,589		13,819			0	577	07/25/2047	1Z*
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12-12-49		09/12/2011	PAYDOWNS		121,614	121,614	119,295	120,320		1,294		1,294		121,614			0	3,939	12/12/2049	1Z*
59549P AA 6	MID-STATE TR 4A ABS 8.33 4-1-30		07/05/2011	PAYDOWN		7,795	7,795	8,007	7,997		(202)		(202)		7,795			0	487	04/01/2030	3Z*
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 011539		09/15/2011	PAYDOWNS		211,267	211,267	213,717	213,615		(2,348)		(2,348)		211,267			0	8,827	01/15/2039	1Z*
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06-37		09/26/2011	PAYDOWNS		47,658	47,658	40,270			7,388		7,388		47,658			0	34	06/25/2037	1Z*
61758V AH 0	MSRR 2010-R2 3A SEQ 6.5 1037 RE		09/27/2011	PAYDOWNS		304,289	304,289	304,289	304,289				0		304,289			0	13,541	10/26/2037	1Z*
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 052535		09/26/2011	PAYDOWNS		16,695	16,695	9,183	9,653		7,042		7,042		16,695			0	62	05/25/2035	1Z*
637432 CU 7	NATL RURAL UTIL COOP 7.25 3-1-12 NC		08/19/2011	PARTIAL CALL		357,706	345,000	403,032	354,475		(5,077)		(5,077)		349,398		8,308	8,308	24,179	03/01/2012	1FE
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7-25-36		09/26/2011	PAYDOWNS		6,702	6,702	6,183	5,175		1,527		1,527		6,702			0	268	07/25/2036	1Z*
654902 AB 1	NOKIA CORP 5.375 05-15-19 NC	R	07/19/2011	MORGAN STANLEY & CO.		973,810	1,000,000	1,010,100	1,003,166		5,141		5,141		1,008,307		(34,497)	(34,497)	36,878	05/15/2019	2FE
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03-25-35		09/26/2011	PAYDOWNS		57,644	57,644	53,537	55,055		2,589		2,589		57,644			0	1,795	03/25/2035	1Z*
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36		09/26/2011	PAYDOWNS		92,643	92,643	75,117			17,526		17,526		92,643			0	190	03/25/2036	1Z*
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3-25-47		09/26/2011	PAYDOWNS		7,952	19,532	19,532	14,372		(6,420)		(6,420)		7,952			0	783	03/25/2047	4Z*
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11-28-23		08/29/2011	PAYDOWN		86,288	86,288	72,482	81,171		5,117		5,117		86,288			0	309	11/28/2023	1Z*
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11-15-18		09/15/2011	PAYDOWNS		65,264	65,264	60,309	63,894		1,370		1,370		65,264			0	167	11/15/2018	4Z*
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37		09/26/2011	PAYDOWNS		220,405	220,405	196,160	196,160		24,245		24,245		220,405			0	353	01/25/2037	1Z*
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 RE		09/27/2011	PAYDOWNS		212,409	212,409	211,082	211,146		1,263		1,263		212,409			0	7,554	10/26/2037	1Z*
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR RE		09/27/2011	PAYDOWNS		350,564	350,564	355,823	355,473		(4,909)		(4,909)		350,564			0	11,961	06/26/2037	1Z*
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR RE		09/27/2011	PAYDOWNS		203,435	203,435	207,505	207,189		(3,754)		(3,754)		203,435			0	8,313	03/26/2036	1Z*
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTRRE		09/27/2011	PAYDOWNS		133,202	133,202	128,541	128,962		4,240		4,240		133,202			0	4,600	10/25/2036	1Z*
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03-37		09/13/2011	PAYDOWNS		28,286	28,286	16,405			11,881		11,881		28,286			0	117	03/10/2037	1Z*
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 09-37		09/26/2011	PAYDOWNS		2,810	2,810	2,023	2,027		783		783		2,810			0	116	09/25/2037	1Z*
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7-25-34		09/26/2011	PAYDOWNS		120,937	120,937	120,924	82,430		38,507		38,507		120,937			0	4,153	07/25/2034	1Z*
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3-25-34		09/26/2011	PAYDOWNS		84,027	84,027	76,991	79,000		5,027		5,027		84,027			0	2,473	03/25/2034	1Z*
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3-25-33		09/26/2011	PAYDOWNS		47,240	47,240	48,332	48,073		(833)		(833)		47,240			0	1,765	03/25/2033	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 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)
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6-25-33		09/26/2011	PAYDOWNS		95,054	95,054	98,054	97,341		(2,287)		(2,287)		95,054			0	3,461	06/25/2033	1Z*
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10-25-35		09/26/2011	PAYDOWNS		10,238	23,875	21,935	18,480		(8,242)		(8,242)		10,238			0	954	10/25/2035	1Z*
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2-25-36		09/26/2011	PAYDOWNS		11,888	18,702	18,691	15,002		(3,114)		(3,114)		11,888			0	700	02/25/2036	1Z*
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10-25-32		09/26/2011	PAYDOWNS		49,454	49,454	44,941	44,942		4,512		4,512		49,454			0	1,570	10/25/2032	1Z*
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 5-17-21		08/15/2011	PAYDOWN		33,018	33,018	32,980	32,995		23		23		33,018			0	1,293	05/17/2021	1Z*
78444V AB 7	SLCLT 2010-B A2 ABS FLT 07-15-42		09/15/2011	PAYDOWNS		90,670	90,670	90,670	90,670				0		90,670			0	2,447	07/15/2042	1Z*
78445M AB 6	SLMA 2010-A 2A ABS FLT 05-44		09/15/2011	PAYDOWNS		44,018	44,018	44,018	44,018				0		44,018			0	1,032	05/16/2044	1Z*
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41		09/20/2011	PAYDOWNS		20,000	20,000	20,101			(101)		(101)		20,000			0	230	05/20/2041	1Z*
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 35		08/25/2011	PAYDOWNS		18,543	18,543	12,980	13,343		5,200		5,200		18,543			0	65	08/25/2035	1Z*
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03-36		09/26/2011	PAYDOWNS		154,483	154,483	109,683			44,800		44,800		154,483			0	138	03/25/2036	1Z*
86764P AC 3	SUNOCO INC 4.875 10-15-14 NC		07/28/2011	MORGAN STANLEY & CO		1,039,180	1,000,000	999,180	999,644		50		50		999,694		39,486	39,486	38,865	10/15/2014	2FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5-26		09/20/2011	PAYDOWNS		50,001	50,001	50,001					0		50,001			0	547	05/20/2026	2Z*
883145 AJ 3	TMCL 2011-1A A ABS 4.7 06-26	R	09/16/2011	PAYDOWNS		50,001	50,001	50,001					0		50,001			0	363	06/15/2026	1Z*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39		09/16/2011	PAYDOWNS		22,752	22,752	22,752	22,752				0		22,752			0	1,016	11/16/2039	1Z*
89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40		09/19/2011	PAYDOWNS		17,698	17,698	17,698	17,698				0		17,698			0	613	10/16/2040	1Z*
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07-41		09/15/2011	PAYDOWNS		19,504	19,504	19,504					0		19,504			0	106	07/15/2041	1Z*
90783T AA 8	UNION PACIFIC RR 5.404 07-02-25 A17		07/02/2011	SINKING FUND PAYMENT		88,556	88,556	88,556	88,556				0		88,556			0	4,786	07/02/2025	1FE
907833 AE 7	UNION PACIFIC 98A 6.70 22319 A07-15		08/23/2011	SINKING FUND PAYMENT		19,402	19,402	18,677	18,981		25		25		19,006		396	396	1,300	02/23/2019	1FE
909287 AA 2	UAL 2007 PT TRST 6.636 07-02-22 AL18		07/02/2011	SINKING FUND PAYMENT		47,449	47,449	45,788	45,848		46		46		45,894		1,555	1,555	3,149	07/02/2022	3FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		07/15/2011	SINKING FUND PAYMENT		9,325	9,325	9,297	9,325		(27)		(27)		9,298		26	26	201	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		08/15/2011	SINKING FUND PAYMENT		9,904	9,904	9,874	9,904		(28)		(28)		9,876		28	28	248	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		09/15/2011	SINKING FUND PAYMENT		8,701	8,701	8,675	8,701		(24)		(24)		8,677		24	24	248	11/15/2015	1FE
93114K AG 8	WAL-MART STORES 8.80 12-30-14 A13		07/01/2011	SINKING FUND PAYMENT		310,630	310,630	371,669	334,978		(2,714)		(2,714)		332,264		(21,634)	(21,634)	27,335	12/30/2014	1FE
939335 T3 9	WAMMS 2002-MS3 2A2 SEQ 6.0 5-25-17		07/25/2011	PAYDOWN		60,072	60,072	58,420	60,072				0		60,072			0	2,101	05/25/2017	1Z*
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 7-25-36		09/26/2011	PAYDOWNS		7,285	14,378	11,359	6,900		385		385		7,285			0	81	07/25/2036	1Z*
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 05-34		09/26/2011	PAYDOWNS		23,650	23,650	16,319	16,383		7,267		7,267		23,650			0	228	05/25/2034	1Z*
94986L AJ 3	WFMBS 2007-16 1APO PO 12-37		09/26/2011	PAYDOWNS		203,782	203,782	163,662	163,021		40,761		40,761		203,782			0	-	12/28/2037	1Z*
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9-25-33		09/26/2011	PAYDOWNS		19,981	19,981	18,531	18,667		1,314		1,314		19,981			0	768	09/25/2033	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					42,866,263	42,319,980	41,109,390	31,892,851	0	975,633	0	975,633	0	41,894,587	0	971,675	971,675	1,466,111	XXX	XXX
Bonds - Credit Tenant Loans																					
96928* CN 5	WALGREEN-AURORA IN 6.66 09-15-31		09/15/2011	PAYDOWNS		4,863	4,863	4,863	4,863				0		4,863			0	216	09/15/2031	1
96928* CP 0	WALGREEN-PROVIDENCE RI 6.66 10-15-32		09/15/2011	PAYDOWNS		5,658	5,658	5,658	5,658				0		5,658			0	252	10/15/2032	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6-15-33		09/15/2011	PAYDOWNS		4,630	4,630	4,630	4,630				0		4,630			0	207	06/15/2033	1
96928* CR 6	WALGREEN-CHICAGO 6.66 05-15-34		09/15/2011	PAYDOWNS		5,669	5,669	5,669	5,669				0		5,669			0	252	05/15/2034	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10-15-33		09/15/2011	PAYDOWNS		3,783	3,783	3,783	3,783				0		3,783			0	168	10/15/2033	1
4199999.	Total - Bonds - Credit Tenant Loans					24,603	24,603	24,603	24,603	0	0	0	0	0	24,603	0	0	0	1,095	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
8399997.	Total - Bonds - Part 4					43,541,808	42,995,525	41,813,420	32,593,217	0	973,055	0	973,055	0	42,592,375	0	949,432	949,432	1,506,300	XXX	XXX
8399999.	Total - Bonds					43,541,808	42,995,525	41,813,420	32,593,217	0	973,055	0	973,055	0	42,592,375	0	949,432	949,432	1,506,300	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					43,541,808	XXX	41,813,420	32,593,217	0	973,055	0	973,055	0	42,592,375	0	949,432	949,432	1,506,300	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011		7,126,255	1160	199,049			57,288	*#	57,288	(60,735)		(149,283)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2010	10/06/2011		2,028,594	1160	66,088			16,719	*#	16,719	(23,073)		(49,563)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	10/07/2010	10/06/2011		672,342	1160	19,330			46,054	*#	46,054	29,195		(14,499)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011		8,366,231	1178	236,536			106,287	*#	106,287	(14,526)		(177,399)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/21/2010	10/20/2011		1,810,873	1178	60,805			24,808	*#	24,808	(6,824)		(45,603)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	10/21/2010	10/20/2011		538,902	1178	15,986			34,638	*#	34,638	23,883		(11,988)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011		3,855,418	1226	100,234			32,891	*#	32,891	(7,971)		(75,176)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/09/2010	11/06/2011		4,832,107	1226	143,759			44,413	*#	44,413	(14,666)		(107,819)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/09/2010	11/06/2011		562,130	1226	14,734			13,193	*#	13,193	6,104		(11,050)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	11/23/2010	11/20/2011		5,074,808	1200	128,548			78,484	*#	78,484	12,224		(96,411)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011		4,697,276	1200	135,782			79,528	*#	79,528	8,862		(101,836)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/23/2010	11/20/2011		444,035	1200	11,107			18,397	*#	18,397	10,006		(8,330)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011		3,859,774	1223	102,307			48,824	*#	48,824	13,804		(76,730)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	12/07/2010	12/06/2011		5,684,985	1223	172,764			79,802	*#	79,802	20,206		(129,573)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/07/2010	12/06/2011		472,700	1223	13,743			9,866	*#	9,866	4,527		(10,307)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/22/2010	12/20/2011		5,050,811	1247	137,866			56,586	*#	56,586	23,774		(103,399)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	12/22/2010	12/20/2011		6,877,992	1247	216,033			85,843	*#	85,843	33,557		(162,025)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/22/2010	12/20/2011		658,722	1247	18,683			4,921	*#	4,921	(14)		(14,012)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		7,422,439	1274		184,825		72,081	*#	72,081	10,473		(123,217)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/10/2011	01/06/2012		2,392,130	1274		68,693		25,947	*#	25,947	3,049		(45,795)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012		668,017	1274		16,241		1,733	*#	1,733	(3,681)		(10,827)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	01/21/2011	01/20/2012		4,915,471	1280		128,659		50,220	*#	50,220	7,334		(85,773)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/21/2011	01/20/2012		2,651,524	1280		80,192		30,156	*#	30,156	3,426		(53,462)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	01/21/2011	01/20/2012		554,319	1280		14,886		1,320	*#	1,320	(3,642)		(9,924)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/08/2011	02/06/2012		8,181,337	1311		224,993		66,821	*#	66,821	(26,926)		(131,246)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012		2,368,502	1311		73,501		20,805	*#	20,805	(9,820)		(42,876)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012		552,260	1311		15,335		453	*#	453	(5,937)		(8,945)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		5,762,265	1343		142,447		32,233	*#	32,233	(27,120)		(83,094)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		3,258,964	1343		90,464		19,885	*#	19,885	(17,808)		(52,771)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012		444,993	1343		10,050		111	*#	111	(4,077)		(5,862)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		6,919,109	1321		192,414		62,299	*#	62,299	(33,908)		(96,207)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012		1,770,005	1321		56,391		17,720	*#	17,720	(10,476)		(28,195)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	03/08/2011	03/06/2012		623,180	1321		17,665		533	*#	533	(8,300)		(8,832)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	03/22/2011	03/20/2012		8,650,533	1279		253,658		117,891	*#	117,891	(8,938)		(126,829)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	03/22/2011	03/20/2012		1,044,688	1279		35,280		16,008	*#	16,008	(1,632)		(17,640)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	03/22/2011	03/20/2012		532,619	1279		16,596		2,195	*#	2,195	(6,103)		(8,298)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012		7,363,550	1,336		210,397		69,559	*#	69,559	(53,173)		(87,665)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	04/07/2011	04/06/2012		2,250,957	1,336		71,479		23,170	*#	23,170	(18,526)		(29,783)			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	BNP PARIBAS NY	04/07/2011	04/06/2012		850,894	1,336		23,019		801	*#	801	(12,627)		(9,591)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		9,702,521	1,330		282,828		101,095	*#	101,095	(63,888)		(117,845)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/21/2011	04/20/2012		2,185,578	1,330		71,283		25,015	*#	25,015	(16,567)		(29,701)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		899,567	1,330		25,208		1,350	*#	1,350	(13,355)		(10,503)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/09/2011	05/06/2012		7,234,223	1,340		219,963		76,248	*#	76,248	(70,394)		(73,321)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/09/2011	05/06/2012		3,830,389	1,340		128,642		43,941	*#	43,941	(41,820)		(42,881)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/09/2011	05/06/2012		666,925	1,340		19,612		855	*#	855	(12,220)		(6,537)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/23/2011	05/20/2012		7,130,390	1,333		197,129		82,915	*#	82,915	(48,504)		(65,710)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/23/2011	05/20/2012		2,893,992	1,333		87,757		36,536	*#	36,536	(21,969)		(29,252)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/23/2011	05/20/2012		632,902	1,333		15,504		1,257	*#	1,257	(9,079)		(5,168)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/07/2011	06/06/2012		8,048,431	1,286		233,349		124,969	*#	124,969	(50,043)		(58,337)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/07/2011	06/06/2012		2,508,426	1,286		81,386		43,283	*#	43,283	(17,756)		(20,347)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	06/07/2011	06/06/2012		660,589	1,286		19,949		3,618	*#	3,618	(11,344)		(4,987)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012		7,775,626	1,278		231,561		127,088	*#	127,088	(46,583)		(57,890)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012		3,788,322	1,278		127,842		69,603	*#	69,603	(26,278)		(31,961)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/21/2011	06/20/2012		587,015	1,278		18,868		4,017	*#	4,017	(10,134)		(4,717)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012		6,754,873	1,339		197,670		80,849	*#	80,849	(83,876)		(32,945)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012		2,153,056	1,339		69,886		28,306	*#	28,306	(29,932)		(11,648)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	07/07/2011	07/06/2012		1,047,657	1,339		30,767		2,581	*#	2,581	(23,058)		(5,128)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012		8,887,314	1,326		262,295		118,826	*#	118,826	(99,753)		(43,716)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012		2,402,762	1,326		79,649		35,772	*#	35,772	(30,602)		(13,275)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	07/21/2011	07/20/2012		806,223	1,326		24,263		3,041	*#	3,041	(17,178)		(4,044)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		7,311,129	1,199		156,783		165,218	*#	165,218	21,500		(13,065)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		3,430,134	1,199		81,880		86,835	*#	86,835	11,778		(6,823)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		881,186	1,199		17,295		15,467	*#	15,467	(387)		(1,441)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012		6,400,124	1,124		193,679		176,264	*#	176,264	(1,275)		(16,140)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012		2,507,682	1,124		84,837		77,384	*#	77,384	(383)		(7,070)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	08/24/2011	08/20/2012		657,150	1,124		22,957		18,673	*#	18,673	(2,371)		(1,913)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012		2,486,005	1,165		56,942		46,590	*#	46,590	(10,352)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012		5,317,093	1,165		172,393		141,230	*#	141,230	(31,163)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/07/2011	09/06/2012		626,987	1,165		19,807		13,370	*#	13,370	(6,437)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012		5,725,179	1,202		116,448		99,722	*#	99,722	(16,726)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012		5,516,562	1,202		154,654		132,914	*#	132,914	(21,740)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/21/2011	09/20/2012		681,182	1,202		16,110		11,614	*#	11,614	(4,496)					1	A
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										1,793,357	5,446,381	0	3,466,929	XXX	3,466,929	(976,463)	0	(3,128,200)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										1,793,357	5,446,381	0	3,466,929	XXX	3,466,929	(976,463)	0	(3,128,200)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										1,793,357	5,446,381	0	3,466,929	XXX	3,466,929	(976,463)	0	(3,128,200)	0	0	XXX	XXX
0429999. Total-Purchased Options										1,793,357	5,446,381	0	3,466,929	XXX	3,466,929	(976,463)	0	(3,128,200)	0	0	XXX	XXX

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)
1409999. Total-Hedging Other										1,793,357	5,446,381	0	3,466,929	XXX	3,466,929	(976,463)	0	(3,128,200)	0	0	XXX	XXX
1449999. TOTAL										1,793,357	5,446,381	0	3,466,929	XXX	3,466,929	(976,463)	0	(3,128,200)	0	0	XXX	XXX

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

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

NONE

(a)

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

NONE

Broker Name	Net Cash Deposits
Brokers	
Total Net Cash Deposits	0

NONE

SCHEDULE DB - PART D

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

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		457,077		457,077	457,077		457,077		0
BARCLAYS	Y	N		1,033,816		1,033,816	1,033,816		1,033,816		0
BNP PARIBAS NEW YORK	Y	N		970,714		970,714	970,714		970,714		0
CREDIT SUISSE	Y	N		223,808		223,808	223,808		223,808		0
J.P. MORGAN CHASE	Y	N		759,326		759,326	759,326		759,326		0
WELLS FARGO	Y	N		22,189		22,189	22,189		22,189		0
0299999. Total NAIC 1 Designation			0	3,466,929	0	3,466,929	3,466,929	0	3,466,929	0	0
0899999. Totals			0	3,466,929	0	3,466,929	3,466,929	0	3,466,929	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					(3,014,909)	3,695,177	(4,084,713)	XXX
The Bank of New York Mellon	New York, NY		0.010	1	1	9,348	503	5,533	XXX
The Neighborhood National Bank	National City, CA		0.750	189		100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	190	1	(2,905,561)	3,795,680	(3,979,180)	XXX
0399999. Total Cash on Deposit		XXX	XXX	190	1	(2,905,561)	3,795,680	(3,979,180)	XXX
0599999. Total Cash		XXX	XXX	190	1	(2,905,561)	3,795,680	(3,979,180)	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