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ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

Great American Life Assurance Company

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 62200 Employer's ID Number..... 95-2496321

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

Incorporated/Organized..... August 10, 1967 Commenced Business..... September 30, 1967

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	11200 Lakeline Blvd., Suite 100….. Austin ..... TX ..... 78717 *(Street and Number) (City or Town, State and Zip Code)*	512-451-2224 *(Area Code) (Telephone Number)*
Mail Address	11200 Lakeline Blvd., Suite 100….. Austin ..... TX ..... 78717 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	11200 Lakeline Blvd., Suite 100….. Austin ..... TX ..... 78717 *(Street and Number) (City or Town, State and Zip Code)*	512-451-2224 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Andrew Joseph Muller *(Name)*	512-531-1435 *(Area Code) (Telephone Number) (Extension)*
	Austinfinrpt@gafri.com *(E-Mail Address)*	512-467-1399 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Bradley Allen Wolfram #	President	2. Brenda Weigilia Hardison	Secretary
3. Byron Keith Buescher	Treasurer	4. Mark Edward Alberts #	Appointed Actuary

OTHER

Mark Francis Muething	Executive Vice President	Christopher Patrick Miliano	Assistant Treasurer
Paul Adolph Severt	Chief Financial Officer	James Monroe Garvin, III #	Vice President

DIRECTORS OR TRUSTEES

Stephen Craig Lindner	Christopher Patrick Miliano	Mark Francis Muething	Michael James Prager
Paul Adolph Severt #	Bradley Allen Wolfram #		

State of........ Texas
County of..... Williamson

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)
Bradley Allen Wolfram	Brenda Weigilia Hardison	Byron Keith Buescher
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of February 2012

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,649,254	15.7	2,649,254		2,649,254	15.7
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	7,345	0.0	7,345		7,345	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	1,608,772	9.6	1,608,772		1,608,772	9.6
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	531,909	3.2	531,909		531,909	3.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	9,636,939	57.2	9,636,939		9,636,939	57.2
2.2 Unaffiliated non-U.S. securities (including Canada)	997,231	5.9	997,231		997,231	5.9
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,402,059	8.3	1,402,059		1,402,059	8.3
11. Other invested assets		0.0			0	0.0
12. Total invested assets	16,833,509	100.0	16,833,509	0	16,833,509	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
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:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
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
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,779,994
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,589,688
3.	Accrual of discount		20,850
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		0
5.	Total gain (loss) on disposals, Part 4, Column 19		215,902
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		5,130,780
7.	Deduct amortization of premium		14,517
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Part 1, Column 14	29,688	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		29,688
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		15,431,450
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		15,431,450

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	2,656,599	2,831,730	2,668,220	2,627,345
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	2,656,599	2,831,730	2,668,220	2,627,345
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	1,608,772	1,799,062	1,609,856	1,605,000
Industrial and Miscellaneous and Hybrid	8. United States	10,168,847	10,617,514	10,290,409	10,025,677
Securities (Unaffiliated)	9. Canada	499,377	510,752	499,370	500,000
	10. Other Countries	497,854	499,020	497,835	500,000
	11. Totals	11,166,078	11,627,286	11,287,614	11,025,677
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	15,431,450	16,258,078	15,565,690	15,258,022
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	15,431,450	16,258,078	15,565,690	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 Class 1	2,277,820		1,028,403			3,306,223	20.6	7,689,121	47.2	3,306,223	
1.2 Class 2						0	0.0		0.0		
1.3 Class 3						0	0.0		0.0		
1.4 Class 4						0	0.0		0.0		
1.5 Class 5						0	0.0		0.0		
1.6 Class 6						0	0.0		0.0		
1.7 Totals	2,277,820	0	1,028,403	0	0	3,306,223	20.6	7,689,121	47.2	3,306,223	0
2. **All Other Governments**											
2.1 Class 1						0	0.0		0.0		
2.2 Class 2						0	0.0		0.0		
2.3 Class 3						0	0.0		0.0		
2.4 Class 4						0	0.0		0.0		
2.5 Class 5						0	0.0		0.0		
2.6 Class 6						0	0.0		0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1						0	0.0		0.0		
3.2 Class 2						0	0.0		0.0		
3.3 Class 3						0	0.0		0.0		
3.4 Class 4						0	0.0		0.0		
3.5 Class 5						0	0.0		0.0		
3.6 Class 6						0	0.0		0.0		
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1						0	0.0		0.0		
4.2 Class 2						0	0.0		0.0		
4.3 Class 3						0	0.0		0.0		
4.4 Class 4						0	0.0		0.0		
4.5 Class 5						0	0.0		0.0		
4.6 Class 6						0	0.0		0.0		
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1		108,772	1,500,000			1,608,772	10.0	2,208,332	13.6	1,608,772	
5.2 Class 2						0	0.0		0.0		
5.3 Class 3						0	0.0		0.0		
5.4 Class 4						0	0.0		0.0		
5.5 Class 5						0	0.0		0.0		
5.6 Class 6						0	0.0		0.0		
5.7 Totals	0	108,772	1,500,000	0	0	1,608,772	10.0	2,208,332	13.6	1,608,772	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Class 1		998,418	2,572,799	498,371	2,241,920	6,311,508	39.2	4,665,560	28.7	6,311,508	
6.2 Class 2		1,504,317	2,739,753			4,244,070	26.4	1,505,325	9.2	4,244,070	
6.3 Class 3		43,418				43,418	0.3	141,296	0.9	43,418	
6.4 Class 4						0	0.0		0.0		
6.5 Class 5						0	0.0	40,927	0.3		
6.6 Class 6						0	0.0	24,296	0.1		
6.7 Totals	0	2,546,153	5,312,552	498,371	2,241,920	10,598,996	65.9	6,377,404	39.2	10,598,996	0
7. **Hybrid Securities**											
7.1 Class 1						0	0.0		0.0		
7.2 Class 2						0	0.0		0.0		
7.3 Class 3						0	0.0		0.0		
7.4 Class 4					567,082	567,082	3.5		0.0	567,082	
7.5 Class 5						0	0.0		0.0		
7.6 Class 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	567,082	567,082	3.5	0	0.0	567,082	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Class 1						0	0.0		0.0		
8.2 Class 2						0	0.0		0.0		
8.3 Class 3						0	0.0		0.0		
8.4 Class 4						0	0.0		0.0		
8.5 Class 5						0	0.0		0.0		
8.6 Class 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 Class 1	(d) 2,277,820	1,107,190	5,101,202	498,371	2,241,920	11,226,503	69.8	XXX	XXX	11,226,503	0
9.2 Class 2	(d) 0	1,504,317	2,739,753	0	0	4,244,070	26.4	XXX	XXX	4,244,070	0
9.3 Class 3	(d) 0	43,418	0	0	0	43,418	0.3	XXX	XXX	43,418	0
9.4 Class 4	(d) 0	0	0	0	567,082	567,082	3.5	XXX	XXX	567,082	0
9.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	2,277,820	2,654,925	7,840,955	498,371	2,809,002	(b) 16,081,073	100.0	XXX	XXX	16,081,073	0
9.8 Line 9.7 as a % of Col. 6	14.2	16.5	48.8	3.1	17.5	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Class 1	2,506,679	4,266,123	6,102,361	1,687,850		XXX	XXX	14,563,013	89.5	14,563,013	
10.2 Class 2		509,008	996,317			XXX	XXX	1,505,325	9.2	1,505,325	
10.3 Class 3		53,296		88,000		XXX	XXX	141,296	0.9	141,296	
10.4 Class 4						XXX	XXX	0	0.0		
10.5 Class 5					40,927	XXX	XXX	(c) 40,927	0.3	40,927	
10.6 Class 6					24,296	XXX	XXX	(c) 24,296	0.1	24,296	
10.7 Totals	2,506,679	4,828,427	7,098,678	1,775,850	65,223	XXX	XXX	(b) 16,274,857	100.0	16,274,857	0
10.8 Line 10.7 as a % of Col. 8	15.4	29.7	43.6	10.9	0.4	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Class 1	2,277,820	1,107,190	5,101,202	498,371	2,241,920	11,226,503	69.8	14,563,013	89.5	11,226,503	XXX
11.2 Class 2		1,504,317	2,739,753			4,244,070	26.4	1,505,325	9.2	4,244,070	XXX
11.3 Class 3		43,418				43,418	0.3	141,296	0.9	43,418	XXX
11.4 Class 4					567,082	567,082	3.5	0	0.0	567,082	XXX
11.5 Class 5						0	0.0	40,927	0.3	0	XXX
11.6 Class 6						0	0.0	24,296	0.1	0	XXX
11.7 Totals	2,277,820	2,654,925	7,840,955	498,371	2,809,002	16,081,073	100.0	16,274,857	100.0	16,081,073	XXX
11.8 Line 11.7 as a % of Col. 6	14.2	16.5	48.8	3.1	17.5	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	14.2	16.5	48.8	3.1	17.5	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1						0	0.0	0	0.0	XXX	0
12.2 Class 2						0	0.0	0	0.0	XXX	0
12.3 Class 3						0	0.0	0	0.0	XXX	0
12.4 Class 4						0	0.0	0	0.0	XXX	0
12.5 Class 5						0	0.0	0	0.0	XXX	0
12.6 Class 6						0	0.0	0	0.0	XXX	0
12.7 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $..........0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $.....894,369 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
(c) Includes $..........0 current year, $..........0 prior year of bonds with 5* designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....649,623; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	2,270,475		1,028,403			3,298,878	20.5	7,677,305	47.2	3,298,878	
1.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities	7,345					7,345	0.0	11,816	0.1	7,345	
1.5 Totals	2,277,820	0	1,028,403	0	0	3,306,223	20.6	7,689,121	47.2	3,306,223	0
2. All Other Governments											
2.1 Issuer Obligations						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations						0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations						0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations		108,772	1,500,000			1,608,772	10.0	2,042,616	12.6	1,608,772	
5.2 Residential Mortgage-Backed Securities						0	0.0	165,716	1.0		
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
5.5 Totals	0	108,772	1,500,000	0	0	1,608,772	10.0	2,208,332	13.6	1,608,772	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations		2,502,735	5,312,552		2,208,383	10,023,670	62.3	5,483,035	33.7	10,023,670	
6.2 Residential Mortgage-Backed Securities		43,418		498,371	33,537	575,326	3.6	894,369	5.5	575,326	
6.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
6.5 Totals	0	2,546,153	5,312,552	498,371	2,241,920	10,598,996	65.9	6,377,404	39.2	10,598,996	0
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities					567,082	567,082	3.5		0.0	567,082	
7.5 Totals	0	0	0	0	567,082	567,082	3.5	0	0.0	567,082	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	2,270,475	2,611,507	7,840,955	0	2,208,383	14,931,320	92.9	XXX	XXX	14,931,320	0
9.2 Residential Mortgage-Backed Securities	0	43,418	0	498,371	33,537	575,326	3.6	XXX	XXX	575,326	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	7,345	0	0	0	567,082	574,427	3.6	XXX	XXX	574,427	0
9.5 Totals	2,277,820	2,654,925	7,840,955	498,371	2,809,002	16,081,073	100.0	XXX	XXX	16,081,073	0
9.6 Line 9.5 as a % of Col. 6	14.2	16.5	48.8	3.1	17.5	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	2,494,863	4,609,415	7,098,678	1,000,000		XXX	XXX	15,202,956	93.4	15,202,956	
10.2 Residential Mortgage-Backed Securities		219,012		775,850	65,223	XXX	XXX	1,060,085	6.5	1,060,085	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities	11,816					XXX	XXX	11,816	0.1	11,816	
10.5 Totals	2,506,679	4,828,427	7,098,678	1,775,850	65,223	XXX	XXX	16,274,857	100.0	16,274,857	0
10.6 Line 10.5 as a % of Col. 8	15.4	29.7	43.6	10.9	0.4	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	2,270,475	2,611,507	7,840,955		2,208,383	14,931,320	92.9	15,202,956	93.4	14,931,320	XXX
11.2 Residential Mortgage-Backed Securities		43,418		498,371	33,537	575,326	3.6	1,060,085	6.5	575,326	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities	7,345				567,082	574,427	3.6	11,816	0.1	574,427	XXX
11.5 Totals	2,277,820	2,654,925	7,840,955	498,371	2,809,002	16,081,073	100.0	16,274,857	100.0	16,081,073	XXX
11.6 Line 11.5 as a % of Col. 6	14.2	16.5	48.8	3.1	17.5	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	14.2	16.5	48.8	3.1	17.5	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year	2,494,863	2,494,863			
2. Cost of short-term investments acquired	6,296,695	6,296,695			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	8,141,935	8,141,935			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	649,623	649,623	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	649,623	649,623	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: N/A

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

Sch. DB-Pt. C-Sn. 1
NONE

Sch. DB-Pt. C-Sn. 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Government - Issuer Obligations																					
912828 AP 5	U.S. TREASURY NOTES 4.00 11-15-12	SD			1	1,628,100	103.328	1,673,916	1,620,000	1,620,851		(942)			4.000	3.938	NM15	8,280	64,800	01/22/2003	11/15/2012
912828 ND 8	U.S. TREASURY NOTE 3.50 05-15-20	SD			1	1,032,813	115.047	1,150,469	1,000,000	1,028,403		(2,928)			3.500	3.112	NM15	4,472	35,000	06/25/2010	05/15/2020
0199999.	U.S. Government - Issuer Obligations					2,660,913	XXX	2,824,385	2,620,000	2,649,254	0	(3,870)	0	0	XXX	XXX	XXX	12,752	99,800	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C FF 5	SBA SER 94-20D 7.70 4-1-14 AL 04-04			2	1	7,307	100.000	7,345	7,345	7,345					7.700	7.898	OA	141	566	03/29/1995	04/01/2014
0499999.	U.S. Government - Other Loan-Backed and Structured Securities					7,307	XXX	7,345	7,345	7,345	0	0	0	0	XXX	XXX	XXX	141	566	XXX	XXX
0599999.	Total - U.S. Government					2,668,220	XXX	2,831,730	2,627,345	2,656,599	0	(3,870)	0	0	XXX	XXX	XXX	12,893	100,366	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
34160P DA 4	FLORIDA ST 5.286 08-01-19 NC			1	1FE	1,000,000	118.164	1,181,640	1,000,000	1,000,000					5.286	5.286	AF	22,025	52,860	10/29/2009	08/01/2019
649883 QE 8	NY MTGE AGY SER 166 3.999 04-01-21				1FE	500,000	101.144	505,720	500,000	500,000					3.999	3.999	OA	2,499		11/03/2011	04/01/2021
676907 PA 0	OH HFA MTG RES 5.80 09-01-22 C16AL20			1	1FE	109,856	106.383	111,702	105,000	108,772		(703)			5.800	4.929	SM	2,030	6,090	06/09/2010	09/01/2022
2599999.	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					1,609,856	XXX	1,799,062	1,605,000	1,608,772	0	(703)	0	0	XXX	XXX	XXX	26,554	58,950	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					1,609,856	XXX	1,799,062	1,605,000	1,608,772	0	(703)	0	0	XXX	XXX	XXX	26,554	58,950	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
141781 AY 0	CARGILL INC 4.307 5-14-2021 NC				1FE	1,073,000	108.682	1,166,155	1,073,000	1,073,000					4.307	4.307	NM14	6,034	22,850	05/16/2011	05/14/2021
172967 EP 2	CITIGROUP INC 6.875 03-05-38 NC				1FE	1,090,120	111.881	1,118,807	1,000,000	1,089,998		(122)			6.875	6.177	SM05	22,153		11/30/2011	03/05/2038
20449E XN 1	COMPASS BANK 6.40 10-01-17 NC				1FE	499,690	101.746	508,728	500,000	499,799		29			6.400	6.408	OA	8,000	32,000	09/12/2007	10/01/2017
209111 EP 4	CON EDISON OF NY 5.30 12-01-16 NC			1	1FE	997,160	116.550	1,165,496	1,000,000	998,418		275			5.300	5.337	DJ	4,417	53,000	11/28/2006	12/01/2016
222372 AJ 3	COUNTRYWIDE FINL 6.25 05-15-16 NC				2FE	498,645	94.304	471,518	500,000	499,304		134			6.250	6.287	NM15	3,993	31,250	05/11/2006	05/15/2016
26884L AB 5	EQT CORP 4.875 11-15-21				2FE	495,425	100.933	504,663	500,000	495,479		54			4.875	4.992	NM15	3,656		11/02/2011	11/15/2021
337158 AE 9	FIRST TENN BANK 5.65 04-01-16 NC				2FE	496,300	100.314	501,572	500,000	498,044		396			5.650	5.755	OA	7,063	28,250	02/05/2007	04/01/2016
36962G 4B 7	GEN ELEC CAP CRP 6.875 01-10-39 NC				1FE	1,118,540	119.233	1,192,327	1,000,000	1,118,385		(155)			6.875	5.986	JJ10	32,656		11/30/2011	01/10/2039
460146 CG 6	INTL PAPER CO 4.75 02-15-22 C21 !			1	2FE	249,798	106.236	265,589	250,000	249,799		3			4.750	4.760	AF15	1,484		11/08/2011	02/15/2022
564759 QB 7	MANUF & TRADERS 5.629 12-01-21 C16@			1	1FE	1,000,000	93.664	936,641	1,000,000	1,000,000					5.629	5.629	DJ	4,691	56,290	11/28/2006	12/01/2021
68233D AL 1	ONCOR ELECTRIC 6.375 1-15-15 NC			1	2FE	515,950	114.271	571,355	500,000	506,969		(2,039)			6.375	5.867	JJ15	14,698	31,875	02/01/2007	01/15/2015
69352J AL 1	PPL ENERGY SUPPLY 6.50 05-01-18			1	2FE	498,305	113.571	567,855	500,000	498,816		147			6.500	6.546	NM	5,417	32,500	03/11/2008	05/01/2018
898813 AK 6	TUCSON ELEC PWR 5.15 11-15-21				2FE	498,410	106.316	531,579	500,000	498,428		18			5.150	5.191	NM15	3,791		11/03/2011	11/15/2021
92936M AA 5	WPP FINANCE 2010 4.75 11-21-21 !				2FE	497,835	99.804	499,020	500,000	497,854		19			4.750	4.805	NM21	2,639		11/02/2011	11/21/2021
98417E AK 6	XSTRATA CAN FIN 4.95 11-15-21 !		I		2FE	499,370	102.150	510,752	500,000	499,377		7			4.950	4.966	NM15	3,506		11/03/2011	11/15/2021
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					10,028,548	XXX	10,512,057	9,823,000	10,023,670	0	(1,234)	0	0	XXX	XXX	XXX	124,198	288,015	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 36RE			2	1FM	410,371	98.810	405,488	410,371	410,371					5.850	5.850	MON	2,001	24,132	04/01/2009	05/26/2036
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 36RE			2	1FM	88,000	55.438	48,785	88,000	88,000					5.850	5.850	MON	429	5,598	04/01/2009	05/26/2036
47232V CS 9	JMAC 2009-R4 13A3 SUB SSUP 5.85 36RE			2	1FM	44,000	42.614	18,750	44,000	22,637		(179)	18,111		5.850	11.644	MON	215	2,799	04/01/2009	05/26/2036
47232V CT 7	JMAC 2009-R4 13A4 SUB SSUP 5.85 36RE			2	1FM	44,000	35.055	15,424	44,000	5,280		(302)	11,577		5.850	53.978	MON	215	2,799	04/01/2009	05/26/2036
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 36RE			2	1FM	62,050	26.325	19,191	72,899	5,620		(1,410)			5.850	35.929	MON	355	4,644	04/01/2009	05/26/2036
59549P AA 6	MDST 4 A ABS 8.33 4-1-30			2	3AM	43,455	101.000	43,841	43,407	43,418		(3)			8.330	8.311	JAJO	904	3,616	03/31/1995	04/01/2030
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					691,876	XXX	551,479	702,677	575,326	0	(1,894)	29,688	0	XXX	XXX	XXX	4,119	43,588	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					10,720,424	XXX	11,063,536	10,525,677	10,598,996	0	(3,128)	29,688	0	XXX	XXX	XXX	128,317	331,604	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
59156C AB 7	METLIFE CAP TRUST X 9.25 4-08-38 C33			1	4AM	567,190	112.750	563,750	500,000	567,082		(108)			9.250	7.934	OA08	10,663		11/30/2011	04/08/2038

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities						567,190	XXX	563,750	500,000	567,082	0	(108)	0	0	XXX	XXX	XXX	10,663	0	XXX	XXX
4899999. Total - Hybrid Securities						567,190	XXX	563,750	500,000	567,082	0	(108)	0	0	XXX	XXX	XXX	10,663	0	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						14,299,317	XXX	15,135,504	14,048,000	14,281,697	0	(5,807)	0	0	XXX	XXX	XXX	163,504	446,766	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						691,876	XXX	551,479	702,677	575,326	0	(1,894)	29,688	0	XXX	XXX	XXX	4,119	43,588	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						574,497	XXX	571,095	507,345	574,427	0	(108)	0	0	XXX	XXX	XXX	10,804	566	XXX	XXX
8399999. Grand Total - Bonds						15,565,690	XXX	16,258,078	15,258,022	15,431,450	0	(7,809)	29,688	0	XXX	XXX	XXX	178,427	490,921	XXX	XXX

Sch. D-Pt. 2-Sn. 1
NONE

Sch. D-Pt. 2-Sn. 2
NONE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
Bonds - U.S. Special Revenue and Special Assessment								
649883 QE 8	NY MTGE AGY SER 166 3.999 04-01-21		11/03/2011	CITIGROUP SALOM		500,000	500,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					500,000	500,000	0
Bonds - Industrial and Miscellaneous								
141781 AY 0	CARGILL INC 4.307 5-14-2021 NC		05/16/2011	EXCHANGED		1,073,000	1,073,000	
172967 EP 2	CITIGROUP INC 6.875 03-05-38 NC		11/30/2011	BANK OF AMER / ML		1,090,120	1,000,000	17,188
26884L AB 5	EQT CORP 4.875 11-15-21		11/02/2011	DEUTSCHE BANK		495,425	500,000	
36962G 4B 7	GEN ELEC CAP CRP 6.875 01-10-39 NC		11/30/2011	UBS WARBURG		1,118,540	1,000,000	27,691
460146 CG 6	INTL PAPER CO 4.75 02-15-22 C21 !		11/08/2011	DEUTSCHE BANK		249,798	250,000	
898813 AK 6	TUCSON ELEC PWR 5.15 11-15-21		11/03/2011	SCOTIA CAPITAL MARKETS		498,410	500,000	
92936M AA 5	WPP FINANCE 2010 4.75 11-21-21 !		11/02/2011	HSBC SECURITIES INC		497,835	500,000	
98417E AK 6	XSTRATA CAN FIN 4.95 11-15-21 !	I	11/03/2011	J. P. MORGAN SECURITIES		499,370	500,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					5,522,498	5,323,000	44,879
Bonds - Hybrid Securities								
59156C AB 7	METLIFE CAP TRUST X 9.25 4-08-38 C33		11/30/2011	JEFFERIES & COMPANY		567,190	500,000	7,323
4899999.	Total - Bonds - Hybrid Securities					567,190	500,000	7,323
8399997.	Total - Bonds - Part 3					6,589,688	6,323,000	52,202
8399999.	Total - Bonds					6,589,688	6,323,000	52,202
9999999.	Total - Bonds, Preferred and Common Stocks					6,589,688	XXX	52,202

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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	Stated Contractual Maturity Date
Bonds - U.S. Government																				
83162C FF 5	SBA SER 94-20D 7.70 4-1-14 AL 04-04	...	10/03/2011.	PAYDOWNS		4,471	4,471	4,448	4,471				0		4,471			0	234	04/01/2014.
912828 ND 8	U.S. TREASURY NOTE 3.50 05-15-20	...	11/30/2011.	GOLDMAN SACHS & CO.		1,135,000	1,000,000	1,032,813	1,031,331		(2,671)		(2,671)		1,028,660		106,340	106,340	36,538	05/15/2020.
912828 NL 0	U.S. TREASURY NOTE 1.875 06-30-15	...	11/30/2011.	GOLDMAN SACHS & CO.		1,569,727	1,500,000	1,497,773	1,497,988		395		395		1,498,383		71,343	71,343	25,832	06/30/2015.
0599999.	Total - Bonds - U.S. Government					2,709,198	2,504,471	2,535,034	2,533,790	0	(2,276)	0	(2,276)	0	2,531,514	0	177,683	177,683	62,604	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31392E 6E 5	FNR 2002-67 PD PAC 5.50 4-25-31	...	08/25/2011.	PAYDOWNS		165,540	165,540	166,522	165,716		(176)		(176)		165,540			0	2,680	04/25/2031.
676907 PA 0	OH HFA MTG RES 5.80 09-01-22 C16AL20	...	03/01/2011.	PARTIAL CALL		385,000	385,000	402,806	401,407		(417)		(417)		400,990		(15,990)	(15,990)	11,165	09/01/2022.
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.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,060,540	1,060,540	1,102,916	1,098,857	0	(2,846)	0	(2,846)	0	1,096,011	0	(35,471)	(35,471)	43,425	XXX
Bonds - Industrial and Miscellaneous																				
141781 AR 5	CARGILL INC 4.375 06-01-13 NC	...	05/16/2011.	EXCHANGED		1,073,690	1,000,000	1,000,000	980,627		19,373		19,373		1,000,000		73,690	73,690	20,052	06/01/2013.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 36RE	...	12/29/2011.	PAYDOWNS		277,481	277,481	277,481	277,481				0		277,481			0	8,057	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 36RE	...	12/27/2011.	PAYDOWN			1,101	938	106		(106)		(106)					0	64	05/26/2036.
59549P AA 6	MDST 4 A ABS 8.33 4-1-30	...	10/03/2011.	PAYDOWNS		9,871	9,871	9,881	9,874		(3)		(3)		9,871			0	517	04/01/2030.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,361,042	1,288,453	1,288,300	1,268,088	0	19,264	0	19,264	0	1,287,352	0	73,690	73,690	28,690	XXX
8399997.	Total - Bonds - Part 4					5,130,780	4,853,464	4,926,250	4,900,735	0	14,142	0	14,142	0	4,914,877	0	215,902	215,902	134,719	XXX
8399999.	Total - Bonds					5,130,780	4,853,464	4,926,250	4,900,735	0	14,142	0	14,142	0	4,914,877	0	215,902	215,902	134,719	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					5,130,780	XXX	4,926,250	4,900,735	0	14,142	0	14,142	0	4,914,877	0	215,902	215,902	134,719	XXX

Sch. D-Pt. 5
NONE

Sch. D-Pt. 6-Sn. 1
NONE

Sch. D-Pt. 6-Sn. 2
NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management			12/29/2011.	The Bank of New York Mellon	XXX	649,623						649,623			0.020	0.020	Mtly	684	
8899999. Total - Exempt Money Market Mutual Funds							649,623	0	0	0	0	XXX	649,623	0	0	XXX	XXX	XXX	684	0
9199999. Total - Short-Term Investments							649,623	0	0	0	0	XXX	649,623	0	0	XXX	XXX	XXX	684	0

Sch. DB-Pt. A-Sn. 1
NONE

Sch. DB-Pt. A-Sn. 2
NONE

Sch. DB-Pt. B-Sn. 1
NONE

Sch. DB-Pt. B-Sn 1B-Broker List
NONE

Sch. DB-Pt. B-Sn. 2
NONE

Sch. DB-Pt. B-Sn 2B-Broker List
NONE

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
JP Morgan Chase Bank	Austin, TX					166,531	XXX
Wells Fargo Bank	Los Angeles, CA		0.170	966		559,179	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	2		26,726	XXX
0199999. Total - Open Depositories		XXX	XXX	968	0	752,436	XXX
0399999. Total Cash on Deposit		XXX	XXX	968	0	752,436	XXX
0599999. Total Cash		XXX	XXX	968	0	752,436	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	558,314	4. April	670,762	7. July	620,558	10. October	653,435
2. February	614,892	5. May	585,406	8. August	587,200	11. November	734,568
3. March	663,806	6. June	669,131	9. September	669,386	12. December	752,436

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	LIFE INSURANCE			113,124	126,551
5.	California CA	C	LIFE INSURANCE			559,179	559,179
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL	B	LIFE INSURANCE			110,057	113,660
11.	Georgia GA	ST	LIFE INSURANCE			25,000	25,000
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	LIFE INSURANCE			200,105	206,656
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	LIFE INSURANCE			125,065	129,160
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH			1,514,726	1,608,515		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	LIFE INSURANCE			125,065	129,160
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	LIFE INSURANCE			334,230	373,902
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	1,514,726	1,608,515	1,591,825	1,663,268

DETAILS OF WRITE-INS

5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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