



QUARTERLY STATEMENT

As of March 31, 2012
of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 84 (Current Period) (Prior Period)	NAIC Company Code..... 16691	Employer's ID Number..... 31-0501234
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... March 7, 1872	Commenced Business..... March 7, 1872	
Statutory Home Office	301 E Fourth Street..... Cincinnati OH 45202 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	301 E Fourth Street..... Cincinnati OH 45202 (Street and Number) (City or Town, State and Zip Code)	513-369-5000 (Area Code) (Telephone Number)
Mail Address	301 E Fourth Street..... Cincinnati OH 45202 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	301 E Fourth Street..... Cincinnati OH 45202 (Street and Number) (City or Town, State and Zip Code)	513-369-5000 (Area Code) (Telephone Number)
Internet Web Site Address	www.GreatAmericanInsurance.com	
Statutory Statement Contact	Robert James Schwartz (Name) BSchwartz@GAIC.com (E-Mail Address)	513-369-5092 (Area Code) (Telephone Number) (Extension) 513-369-3873 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Karen Holley Horrell	Senior Vice President, Executive Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. John Linn Doellman	Vice President & Actuary
Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Dale Eugene Kelley	Senior Vice President	Aaron Beasy Latto #	Senior Vice President
Robert Eugene Maly	Senior Vice President	Vito Charles Peraino	Senior Vice President & Assistant General Counsel
Michael David Pierce	Senior Vice President	Eve Cutler Rosen	Senior Vice President, General Counsel & Assistant Secretary
Piyush Kumar Singh	Senior Vice President & Chief Information Officer	Michael Eugene Sullivan Jr.	Senior Vice President
David John Witzgall	Senior Vice President, Chief Financial Officer & Treasurer	Scott Howard Beeken	Vice President
Allen Fredrick Eling	Vice President	David Paul Faeth	Vice President
Annette Denise Gardner	Vice President & Assistant Treasurer	Stephen Charles Beraha	Assistant Vice President, Assistant General Counsel & Assistant Secretary
Kathleen Joan Brown	Assistant Vice President	Brian Anthony Moning	Assistant Vice President
Lisa Ann Pennekamp	Assistant Vice President & Associate General Counsel	Howard Kim Baird	Assistant Treasurer
Thomas Edward Mischell	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS OR TRUSTEES

Ronald James Brichler	Gary John Gruber	Karen Holley Horrell	Keith Alan Jensen
Donald Dumford Larson	Carl Henry Lindner III	Robert Eugene Maly	Vito Charles Peraino
Michael David Pierce	Eve Cutler Rosen	Piyush Kumar Singh	Michael Eugene Sullivan Jr.
David John Witzgall			

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) Donald Dumford Larson 1. (Printed Name) President (Title)	(Signature) Karen Holley Horrell 2. (Printed Name) Senior Vice President, Executive Counsel & Secretary (Title)	(Signature) Robert James Schwartz 3. (Printed Name) Vice President & Controller (Title)
Subscribed and sworn to before me This 8th day of May, 2012	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____

GREAT AMERICAN INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	2,451,307,142	0	2,451,307,142	2,451,329,881
2. Stocks:				
2.1 Preferred stocks.....	88,762,462	0	88,762,462	70,438,032
2.2 Common stocks.....	1,104,613,784	0	1,104,613,784	1,065,595,443
3. Mortgage loans on real estate:				
3.1 First liens.....	111,328,573	0	111,328,573	112,036,413
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	1,044,865	0	1,044,865	1,075,636
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	49,118,926	0	49,118,926	49,480,991
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(11,149,619)), cash equivalents (\$.....23,331,199) and short-term investments (\$.....171,129,406).....	183,310,986	0	183,310,986	240,268,671
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	1,000	0	1,000	76,225
8. Other invested assets.....	25,808,658	0	25,808,658	23,722,486
9. Receivables for securities.....	3,476,986	0	3,476,986	1,117,850
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,018,773,382	0	4,018,773,382	4,015,141,629
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	29,881,320	0	29,881,320	28,453,058
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	218,030,571	11,407,742	206,622,829	216,669,704
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	106,102,171	0	106,102,171	99,406,469
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	33,216,188	0	33,216,188	39,301,799
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	78,890,061	0	78,890,061	93,918,720
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	56,666,764	55,523,582	1,143,182	1,162,159
21. Furniture and equipment, including health care delivery assets (\$.....0).....	4,041,825	4,041,825	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	438,604	0	438,604	0
23. Receivables from parent, subsidiaries and affiliates.....	6,644,010	479,269	6,164,742	7,209,584
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	558,840,563	28,826,955	530,013,608	772,358,710
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	5,111,525,459	100,279,373	5,011,246,086	5,273,621,832
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	5,111,525,459	100,279,373	5,011,246,086	5,273,621,832

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	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 from Federal Crop Insurance Corporation.....	280,568,075	0	280,568,075	524,198,640
2502. Company owned life insurance.....	131,299,601	0	131,299,601	130,136,542
2503. Funds held as collateral.....	110,248,852	0	110,248,852	105,148,035
2598. Summary of remaining write-ins for Line 25 from overflow page.....	36,724,035	28,826,955	7,897,080	12,875,494
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	558,840,563	28,826,955	530,013,608	772,358,710

GREAT AMERICAN INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....182,883,073).....	1,994,720,104	2,162,836,984
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,799,225	815,174
3. Loss adjustment expenses.....	335,231,748	332,841,401
4. Commissions payable, contingent commissions and other similar charges.....	39,649,807	50,612,111
5. Other expenses (excluding taxes, licenses and fees).....	102,701,828	97,708,424
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	11,570,912	13,188,428
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	31,208,416	26,981,918
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....309,715,590 and including warranty reserves of \$.....16,079,058 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	746,336,136	743,763,641
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	40,093,276	39,264,421
13. Funds held by company under reinsurance treaties.....	184,193,774	352,041,660
14. Amounts withheld or retained by company for account of others.....	132,575,640	140,359,337
15. Remittances and items not allocated.....	5,179,813	2,275,328
16. Provision for reinsurance.....	21,059,752	21,059,752
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	2,917,760
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	5,609,244	5,237,423
20. Derivatives.....	114,675	0
21. Payable for securities.....	20,068,847	0
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(124,479,309)	(129,575,049)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	3,547,633,888	3,862,328,713
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	3,547,633,888	3,862,328,713
29. Aggregate write-ins for special surplus funds.....	153,707,347	156,706,593
30. Common capital stock.....	15,440,600	15,440,600
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	303,971,128	302,508,415
35. Unassigned funds (surplus).....	990,493,123	936,637,511
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	1,463,612,198	1,411,293,119
38. Totals.....	5,011,246,086	5,273,621,832

DETAILS OF WRITE-INS		
2501. Accounts payable and other liabilities.....	29,211,449	27,072,201
2502. Retrospective premium payable.....	16,589	59,343
2503. Retroactive reinsurance ceded.....	(153,707,347)	(156,706,593)
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).....	(124,479,309)	(129,575,049)
2901. Retroactive reinsurance gain.....	153,707,347	156,706,593
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	153,707,347	156,706,593
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

GREAT AMERICAN INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....231,964,346).....	256,789,726	247,351,263	1,896,686,019
1.2 Assumed..... (written \$.....304,326,097).....	287,336,217	290,834,086	1,137,059,740
1.3 Ceded..... (written \$.....203,660,036).....	214,025,277	179,192,881	1,248,124,879
1.4 Net..... (written \$.....332,630,408).....	330,100,666	358,992,469	1,785,620,880
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....201,551,588):			
2.1 Direct.....	(55,601,979)	27,979,848	1,072,916,011
2.2 Assumed.....	148,250,492	114,028,121	534,329,067
2.3 Ceded.....	(8,325,557)	19,879,325	703,478,807
2.4 Net.....	100,974,070	122,128,644	903,766,272
3. Loss adjustment expenses incurred.....	49,099,505	40,733,851	189,492,992
4. Other underwriting expenses incurred.....	152,002,070	145,993,049	577,264,246
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	302,075,644	308,855,544	1,670,523,510
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	28,025,022	50,136,925	115,097,370
INVESTMENT INCOME			
9. Net investment income earned.....	36,506,945	61,323,528	193,041,614
10. Net realized capital gains (losses) less capital gains tax of \$.....11,498,681.....	18,440,913	(1,819,896)	45,841,651
11. Net investment gain (loss) (Lines 9 + 10).....	54,947,858	59,503,631	238,883,265
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....374,798).....	(374,798)	(735,477)	(2,791,838)
13. Finance and service charges not included in premiums.....	170,629	173,997	698,293
14. Aggregate write-ins for miscellaneous income.....	(469,587)	(675,778)	(2,131,240)
15. Total other income (Lines 12 through 14).....	(673,755)	(1,237,258)	(4,224,785)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	82,299,124	108,403,299	349,755,849
17. Dividends to policyholders.....	124,380	498,516	971,005
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	82,174,744	107,904,783	348,784,844
19. Federal and foreign income taxes incurred.....	24,103,341	20,101,134	71,957,666
20. Net income (Line 18 minus Line 19) (to Line 22).....	58,071,403	87,803,649	276,827,178
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,411,293,119	1,476,281,993	1,476,281,993
22. Net income (from Line 20).....	58,071,403	87,803,649	276,827,178
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....16,194,266.....	32,483,586	(12,240,462)	(21,237,951)
25. Change in net unrealized foreign exchange capital gain (loss).....	77,100	229,300	23,125
26. Change in net deferred income tax.....	1,194,241	(7,983,612)	2,580,736
27. Change in nonadmitted assets.....	673,670	5,681,399	(1,093,127)
28. Change in provision for reinsurance.....	0	0	10,614,755
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	5,600,000
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	1,462,713	1,303,985	4,630,820
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(45,000,000)	(85,000,000)	(340,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	3,356,364	4,975,658	(2,934,410)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	52,319,078	(5,230,083)	(64,988,874)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,463,612,198	1,471,051,910	1,411,293,119
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Company owned life insurance.....	1,163,060	1,162,147	4,685,257
1402. Amortization of intangibles.....	(2,052,900)	(1,626,600)	(6,535,200)
1403. Miscellaneous expense.....	420,254	(211,325)	(281,297)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(469,587)	(675,778)	(2,131,240)
3701. Change in foreign exchange reserve.....	3,356,364	4,975,658	(2,934,410)
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	3,356,364	4,975,658	(2,934,410)

GREAT AMERICAN INSURANCE COMPANY
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.....	336,723,281	338,051,134	1,761,320,519
2. Net investment income.....	38,250,073	61,422,579	199,672,195
3. Miscellaneous income.....	216,085	(772,805)	(2,374,842)
4. Total (Lines 1 through 3).....	375,189,439	398,700,908	1,958,617,872
5. Benefit and loss related payments.....	259,022,041	148,594,466	727,495,843
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	206,207,302	207,175,681	768,312,521
8. Dividends paid to policyholders.....	124,380	498,516	971,005
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	31,375,524	(5,688,235)	77,653,879
10. Total (Lines 5 through 9).....	496,729,248	350,580,428	1,574,433,248
11. Net cash from operations (Line 4 minus Line 10).....	(121,539,809)	48,120,479	384,184,624
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	101,012,175	219,003,705	813,880,856
12.2 Stocks.....	50,338,471	809,301	180,645,648
12.3 Mortgage loans.....	708,209	4,156,934	82,246,749
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	17,712,290	1,142,762	48,367,217
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	27,030	(15,866)	(297,656)
12.7 Miscellaneous proceeds.....	20,068,847	26,439,342	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	189,867,021	251,536,177	1,124,842,814
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	102,241,939	202,276,304	584,209,995
13.2 Stocks.....	31,865,285	48,019,799	340,482,828
13.3 Mortgage loans.....	0	14,795,249	30,545,249
13.4 Real estate.....	354,363	703,682	3,351,127
13.5 Other invested assets.....	17,936,290	2,057,496	29,668,475
13.6 Miscellaneous applications.....	2,442,236	2,460,015	922,650
13.7 Total investments acquired (Lines 13.1 to 13.6).....	154,840,113	270,312,545	989,180,325
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	35,026,908	(18,776,368)	135,662,490
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	1,462,713	1,303,985	4,630,820
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	45,000,000	85,000,000	340,000,000
16.6 Other cash provided (applied).....	73,092,503	215,741,004	(77,612,881)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	29,555,216	132,044,989	(412,982,061)
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).....	(56,957,685)	161,389,101	106,865,053
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	240,268,671	133,403,618	133,403,618
19.2 End of period (Line 18 plus Line 19.1).....	183,310,986	294,792,719	240,268,671

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

20.0001	Stock option compensation (included in L7, L9, and L16.2).....	1,462,713	1,303,985	4,630,820
20.0002	Exchange of debt securities.....	456,782	0	20,734,337
20.0003	Securities acquired in paid in kind interest payment.....	29,206	3,942	89,479
20.0004	Securities acquired from liquidation distribution.....	4,107	49,329	55,603
20.0005	Securities acquired from dividends/return of capital distribution.....	0	15,602,332	15,602,332
20.0006	Exchange of equity securities.....	0	0	24,229,864
20.0007	Exchange of debt to other invested assets securities.....	0	0	375,000
20.0008	Exchange of debt to equity securities.....	0	0	372,107

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

The Ohio Department of Insurance 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 purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC SAP and the state of Ohio basis, as shown below:

	03/31/2012	12/31/2011
(1) Net Income Ohio Basis	\$ 58,071,403	\$ 276,827,178
(2) State Prescribed Practices	-	-
(3) State Permitted Practices	-	-
(4) Net Income, NAIC SAP	<u>\$ 58,071,403</u>	<u>\$ 276,827,178</u>
(5) Statutory Surplus Ohio Basis	\$ 1,463,612,198	\$ 1,411,293,119
(6) State Prescribed Practices	-	-
(7) State Permitted Practices	-	-
(8) Statutory Surplus, NAIC SAP	<u>\$ 1,463,612,198</u>	<u>\$ 1,411,293,119</u>

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principles No. 101, Income Taxes, a replacement of SSAP No. 10R and SSAP No. 10 (SSAP 101). SSAP 101 amends the deferred tax asset admittance test set forth in SSAP 10R, by limiting the admissibility thresholds based on current period risk-based capital levels and modifying the disclosure requirements. The adoption of SSAP did not have an impact on the Company’s financial statements.

3.) BUSINESS COMBINATIONS AND GOODWILL - No significant change.

4.) DISCONTINUED OPERATIONS - No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2012.
3. The following table shows each loan-backed security with a credit-related other-than-temporary impairment (“OTTI”) recognized during 2012:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12641QAF9	561,512	534,030	27,482	534,030	176,750	3/31/12
46627MAD9	680,191	616,582	63,609	616,582	552,095	3/31/12
47232DAB8	715,134	536,921	178,213	536,921	802,262	3/31/12
47232DAK8	21,282	17,131	4,151	17,131	15,774	3/31/12
47232DBJ0	462,708	432,414	30,294	432,414	357,144	3/31/12
47232VAJ1	28,380	18,052	10,328	18,052	31,773	3/31/12
47232VDS8	106,472	89,365	17,107	89,365	46,350	3/31/12
47232VEG3	49,676	27,026	22,650	27,026	63,625	3/31/12
525241AL9	509,188	323,855	26,511	482,677	482,676	3/31/12
75970JAD8	2,167,857	1,836,151	331,706	1,836,151	881,180	3/31/12
TOTAL	XXXX	XXXX	<u>712,051</u>	XXXX	XXXX	XXXX

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
\$54,929,676	\$(2,218,479)	\$95,705,779	\$(17,069,220)

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 March 31, 2012. The Company has the intent to hold such securities until they recover in value or mature.

E – G. No significant change.

- 6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES - No significant change.
- 7.) INVESTMENT INCOME - No significant change.
- 8.) DERIVATIVE INSTRUMENTS - No significant change.
- 9.) INCOME TAXES - No significant change.
- 10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

- A. No significant change.
- B. The Company paid the following dividends to American Financial Group, Inc. (“AFG”):

Date	Amount	Type
3/26/2012	\$ 45,000,000	Extraordinary

C – L. No significant change.

- 11.) DEBT - No significant change.
- 12.) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

No significant change.

- 13.) CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A – C. No significant change.

- D. The Company paid the following dividends to AFG:

Date	Amount	Type
3/26/2012	\$ 45,000,000	Extraordinary

E – M. No significant change.

- 14.) CONTINGENCIES
- No significant change.
- 15.) LEASES - No significant change.
- 16.) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change.

- 17.) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A – B. No significant change.

- C. The Company did not have any wash sale transactions involving securities with a NAIC designation of 3 or below or unrated securities during 2012.

- 18.) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change.

- 19.) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change.

20.) FAIR VALUE

A.

1. Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities that are carried at fair value in the financial statements 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	-	3,799,432	-	3,799,432
Foreign government	-	-	-	-
Residential MBS	-	19,708,525	1,152,596	20,861,121
Commercial MBS	-	7,347,007	-	7,347,007
All other bonds	-	19,584,971	8,592,789	28,177,760
Total bonds	-	50,439,935	9,745,384	60,185,320
Preferred stocks	11,738,200	19,948,273	3,999,000	35,685,473
Common stocks	604,071,032	1,242,429	17,936,800	623,250,261
Other investments	-	-	-	-
Total assets accounted for at fair value	\$ 615,809,232	\$ 71,630,638	\$ 31,681,185	\$ 719,121,055

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

	Balance at 12/31/2011	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases & Issuances	Sales & Settlements	Balance at 3/31/2012
States, municipalities and political subdivisions	\$ 3,890,941	\$ -	\$ (3,792,856)	\$ (4,929)	\$ -	\$ -	\$ (93,156)	\$ -
Residential MBS	1,281,984	-	(135,563)	(350,699)	372,748	-	(15,875)	1,152,596
All other bonds	7,017,800	2,939,186	(5,419,454)	22,745	(367)	4,167,009	(134,130)	8,592,789
Preferred stocks	-	3,999,000	-	-	-	-	-	3,999,000
Common stocks	11,709,650	-	-	-	(223,350)	6,450,500	-	17,936,800
Total	\$ 23,900,375	\$ 6,938,186	\$ (9,347,873)	\$ (332,883)	\$ 149,032	\$ 10,617,509	\$ (243,161)	\$ 31,681,185

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 and highly liquid government bonds for which quoted market prices in active markets are available.

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

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

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

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item 4 above for a discussion of each of these three levels.

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Assets:					
Bonds:					
U.S. Government and government agencies	\$ 22,232,234	\$ 21,931,372	\$ 21,628,313	\$ 603,921	\$ -
States, municipalities and political subdivisions	1,139,762,197	1,083,968,734	-	1,102,458,337	37,303,860
Foreign government	207,252,593	195,339,083	-	207,252,593	-
Residential MBS	337,589,786	303,363,083	-	302,368,569	35,221,217
Commercial MBS	253,163,070	237,772,003	-	253,163,070	-
All other bonds	644,902,160	608,932,867	2,475,000	604,756,192	37,670,968
Total bonds	2,604,902,041	2,451,307,142	24,103,313	2,470,602,683	110,196,045
Preferred stocks	91,848,813	88,762,462	27,997,700	50,958,283	12,892,830
Common stocks	623,250,261	623,250,261	604,071,032	1,242,429	17,936,800
Mortgage loans	111,620,723	111,328,573	-	-	111,620,723
Total financial assets	\$ 3,431,621,838	\$ 3,274,648,438	\$ 656,172,045	\$ 2,522,803,395	\$ 252,646,398

21.) OTHER ITEMS - No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to March 31, 2012, which may have a material effect on the financial condition of the Company.

23.) REINSURANCE - No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS - No significant change.

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by \$51 million and \$31 million as of March 31, 2012 and March 31, 2011, respectively (see page Q13).

For 2012, the \$51 million decrease in reserves for prior years is primarily attributed to (i) \$52 million of favorable development relating to multiple peril crop insurance business (ii) \$3 million of favorable development relating to the fidelity & crime business (iii) \$3 million of favorable development relating to the directors & officers liability business (other liability – claims made), partially offset by (iv) \$8 million reserve increase relating to the run-off program business.

For 2011, the \$31 million decrease in reserves for prior years is primarily attributed to (i) \$19 million of favorable development relating to multiple peril crop insurance business (ii) \$8 million of favorable development relating to the directors & officers liability business (other liability – claims made) (iii) \$8 million of favorable development relating to the favorable extra contractual obligation settlement, partially offset by (iv) \$13 million reserve increase relating to the run-off program business.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

32.) DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES - No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES - No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

35.) MULTIPLE PERIL CROP INSURANCE - No significant change.

36.) FINANCIAL GUARANTY INSURANCE – The Company does not write financial guaranty insurance.

GREAT AMERICAN INSURANCE COMPANY
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?
If yes, complete the Schedule Y-Part 1 - Organizational chart.

Yes [☐]

No [☒ X]

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	2	3
Name of Entity	NAIC Company Code	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?
If yes, attach an explanation.

Yes [☐]

No [☒ X]

N/A [☐]

Not applicable

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2011.....

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).

2/19/2008.....

6.4

By what department or departments?

Ohio

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:

Not applicable

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.

Not applicable

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☐]

No [☒ X]

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 Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

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?
(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.

Yes [☒ X]

No [☐]

9.11

If the response to 9.1 is No, please explain:

Not applicable

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).

Not applicable

9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐]

No [☒ X]

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GREAT AMERICAN INSURANCE COMPANY
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

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

Not applicable

PART 1 - FINANCIAL

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

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

PART 1 - 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:

Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.7,408,071

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$7,728,000	\$7,995,000
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$471,532,405	\$481,363,524
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$32,417,962	\$32,184,945
14.26 All Other.....	\$2,379,511	\$3,409,470
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$514,057,879	\$524,952,939
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 [] No [X]

If no, attach a description with this statement.

The Company has one open foreign currency forward contract to hedge the foreign currency exchange risk associated with a foreign denominated investment in an affiliated bond.

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 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati, OH 45202

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

17.2 If no, list exceptions:

046110ZZ8 Assura Group of NY Limited Ser B, 140661AK5 Capmark Finl Grp B FR 09-30-15 C11!, 61686ZZZ1 Morgan Joseph Triartisan Ser D, 658256J37 NC ST Preref Pub A 5.00 03-01-20 C15, 98883*ZZ2 Naylor Publishing L+ 1025 12-31-12

GREAT AMERICAN INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2
PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.
Not applicable

Yes [] No [X] N/A []

2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.
Not applicable

Yes [] No [X]

3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]

3.2

If yes, give full and complete information thereto:
Not applicable

4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [] No [X]

4.2

If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
Line of Business	Maximum Interest	Disc. Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.0	0.000 %	0	0	0	0	0	0	0	0
Total.....	XXX...	XXX.....	0	0	0	0	0	0	0	0

5.

Operating Percentages:

5.1

A&H loss percent

82.2 %

5.2

A&H cost containment percent

19.0 %

5.3

A&H expense percent excluding cost containment expenses

28.7 %

6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

6.2

If yes, please provide the amount of custodial funds held as of the reporting date.

0

6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

6.4

If yes, please provide the amount of funds administered as of the reporting date.

0

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
U.S. Insurers				
14066.....	45-1680669.....	Community Pacific Insurance Company Inc.....	US.....	.....
35378.....	36-2950161.....	Evanston Insurance Company.....	US.....	.....
All Other Insurers				
00000.....	AA-1120116.....	Lloyd's Syndicate Number 3902.....	GB.....	YES.....
00000.....	AA-3770334.....	Owner Operators Insurance Company LTD.....	KY.....	NO.....
00000.....	AA-0053328.....	Premier International Insurance Company.....	TC.....	NO.....
00000.....	AA-1320031.....	Scor Global P&C S.E.....	FR.....	NO.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....AL	L.....	5,182,017	4,642,458	1,702,170	2,160,241	23,362,341	20,900,408
2.	Alaska.....AK	L.....	549,326	227,063	115,325	12,658	835,666	865,696
3.	Arizona.....AZ	L.....	2,818,646	2,203,541	587,134	641,863	19,315,351	21,720,101
4.	Arkansas.....AR	L.....	2,783,587	2,076,853	13,520,624	3,566,476	8,906,567	9,321,803
5.	California.....CA	L.....	26,249,224	24,470,078	10,317,722	7,980,725	161,469,864	174,456,440
6.	Colorado.....CO	L.....	5,055,210	3,092,456	5,077,989	1,718,197	12,266,583	15,626,810
7.	Connecticut.....CT	L.....	1,507,341	993,233	(5,330,667)	111,344	12,695,267	13,935,152
8.	Delaware.....DE	L.....	6,377,350	5,906,626	92,675	79,565	40,433,895	37,334,065
9.	District of Columbia.....DC	L.....	1,995,450	1,395,538	64,166	165,807	6,536,196	8,193,111
10.	Florida.....FL	L.....	12,570,875	11,568,323	5,928,045	9,690,995	64,400,137	81,271,315
11.	Georgia.....GA	L.....	6,930,602	4,621,379	17,132,887	8,584,435	28,610,559	27,594,011
12.	Hawaii.....HI	L.....	1,490,411	1,666,950	899,197	231,813	9,783,594	8,852,876
13.	Idaho.....ID	L.....	1,215,600	1,233,367	688,253	399,435	3,419,419	3,666,237
14.	Illinois.....IL	L.....	8,727,617	11,205,127	41,315,478	27,117,767	72,712,358	71,324,661
15.	Indiana.....IN	L.....	2,180,480	2,369,403	23,622,464	8,735,917	18,239,754	15,874,120
16.	Iowa.....IA	L.....	1,676,393	1,375,100	16,144,852	15,100,595	21,230,655	14,889,992
17.	Kansas.....KS	L.....	16,442,169	10,743,742	58,468,794	4,451,441	12,820,483	14,103,931
18.	Kentucky.....KY	L.....	3,189,764	3,713,810	3,938,359	3,964,378	15,006,568	20,564,900
19.	Louisiana.....LA	L.....	2,417,154	1,352,288	884,509	443,609	7,929,512	10,435,225
20.	Maine.....ME	L.....	294,884	268,814	19,246	18,337	1,207,481	1,325,891
21.	Maryland.....MD	L.....	3,248,070	2,643,844	1,013,800	611,328	24,743,971	27,459,744
22.	Massachusetts.....MA	L.....	4,558,320	4,205,402	1,784,706	1,867,248	22,144,231	26,425,810
23.	Michigan.....MI	L.....	6,611,636	5,786,721	4,278,346	5,778,026	149,864,617	149,077,320
24.	Minnesota.....MN	L.....	3,218,986	2,301,370	9,483,265	1,415,006	20,800,194	25,486,569
25.	Mississippi.....MS	L.....	1,314,170	1,184,698	591,284	476,531	8,443,506	8,753,179
26.	Missouri.....MO	L.....	5,954,157	6,284,423	32,484,512	12,065,882	26,402,573	24,905,132
27.	Montana.....MT	L.....	784,698	915,144	847,228	77,515	1,657,650	2,134,174
28.	Nebraska.....NE	L.....	764,204	786,152	9,420,138	4,150,418	6,659,973	6,941,748
29.	Nevada.....NV	L.....	2,116,416	1,911,728	434,997	248,765	16,105,143	15,794,091
30.	New Hampshire.....NH	L.....	193,943	181,873	113,977	26,208	3,613,321	5,822,016
31.	New Jersey.....NJ	L.....	5,364,050	6,350,493	2,419,334	1,024,930	34,290,527	37,005,198
32.	New Mexico.....NM	L.....	881,310	662,137	112,842	235,282	3,049,732	3,060,607
33.	New York.....NY	L.....	12,873,956	11,294,359	2,704,096	1,411,818	57,503,923	63,531,431
34.	North Carolina.....NC	L.....	6,188,796	5,808,499	8,578,471	6,513,831	29,094,251	31,343,420
35.	North Dakota.....ND	L.....	405,936	672,481	17,277,903	2,506,969	9,011,858	6,466,753
36.	Ohio.....OH	L.....	4,741,177	3,936,293	4,490,912	1,098,109	26,096,387	30,088,544
37.	Oklahoma.....OK	L.....	7,514,931	6,128,073	4,095,917	528,073	8,984,986	9,365,847
38.	Oregon.....OR	L.....	1,988,734	2,108,617	3,171,823	369,783	12,675,074	11,602,138
39.	Pennsylvania.....PA	L.....	8,585,375	9,041,526	2,454,728	531,760	33,911,663	38,573,048
40.	Rhode Island.....RI	L.....	264,117	177,479	194,118	27,347	2,411,459	2,371,743
41.	South Carolina.....SC	L.....	2,078,461	1,788,182	2,146,970	1,796,120	11,027,461	12,337,213
42.	South Dakota.....SD	L.....	549,281	1,221,198	9,094,821	9,479,462	3,036,530	5,028,376
43.	Tennessee.....TN	L.....	2,826,329	2,140,587	878,311	1,347,397	16,590,222	19,184,490
44.	Texas.....TX	L.....	14,224,167	15,625,663	17,307,242	(8,077,085)	79,275,408	89,402,964
45.	Utah.....UT	L.....	1,532,812	2,412,837	1,116,676	914,796	6,843,449	6,949,352
46.	Vermont.....VT	L.....	109,459	103,629	4,408	2,535	798,416	1,618,839
47.	Virginia.....VA	L.....	3,533,075	2,822,645	3,502,290	2,933,583	31,037,959	30,159,441
48.	Washington.....WA	L.....	3,172,188	3,700,971	1,404,230	1,602,833	22,831,830	20,024,506
49.	West Virginia.....WV	L.....	574,138	560,037	87,102	464,303	1,834,414	2,382,198
50.	Wisconsin.....WI	L.....	2,782,537	3,103,144	12,423,288	2,942,418	13,627,885	24,344,697
51.	Wyoming.....WY	L.....	510,818	580,950	125,220	158,837	669,012	629,306
52.	American Samoa.....AS	N.....	0	0	0	0	0	0
53.	Guam.....GU	N.....	0	0	0	0	0	0
54.	Puerto Rico.....PR	L.....	71,160	277,375	219,806	37,047	418,251	672,637
55.	US Virgin Islands.....VI	N.....	0	0	0	0	0	0
56.	Northern Mariana Islands.....MP	N.....	0	0	0	0	0	0
57.	Canada.....CN	L.....	12,403,419	12,763,024	5,827,407	6,528,098	67,861,034	58,824,476
58.	Aggregate Other Alien.....OT	XXX.....	369,420	946,938	11,450	11,904	17,313,246	908,153
59.	Totals.....	(a).....52	231,964,346	215,554,641	355,290,839	156,282,672	1,311,812,405	1,370,931,902

DETAILS OF WRITE-INS							
5801.	Europe.....	XXX.....	369,420	946,938	11,450	11,904	17,313,246
5802.	.....	XXX.....	0	0	0	0	0
5803.	.....	XXX.....	0	0	0	0	0
5898.	Summary of remaining write-ins for Line 58 from overflow page.....	XXX.....	0	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX.....	369,420	946,938	11,450	11,904	17,313,246

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled 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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (51%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BM		
Hangar Acquisition Corp.	OH	31-1446308	
PLLS, Ltd.	WA	91-1508643	
PLLS (UK) Limited	GB		
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Risico Management Corporation	DE	31-1262960	
Atlas Building Company, LLC	OH	27-4521779	
Dixie Terminal Corporation	OH	31-0823725	
Flextech Holding Co., Inc.	OH	31-1733037	
GAI Holding Bermuda Ltd.	BM	98-0606803	
GAI Indemnity, Ltd. #	GB	98-0556144	
Marketform Group Limited (71.8%)	GB		
Marketform Holdings Limited	GB		
Caduceus Underwriting Limited	GB		
Lavenham Underwriting Limited #	GB	98-0412245	
Marketform Limited	GB		
Gabinete Marketform SL	ES		
Marketform Australia Pty Limited	AU		
Studio Marketform SRL	IT		
Marketform Management Services Limited	GB		
Marketform Managing Agency Limited	GB		
Sampford Underwriting Limited #	GB	98-0431601	
Marketform Trust Company Limited	GB		

* Denotes insurer
@ Company affiliated but not owned
Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Holding Company, Inc.	OH	31-1475936	
Great American Financial Statutory Trust IV	CT	58-646032	
Great American Life Insurance Company *	OH	13-1935920	63312
Aerielle IP Holdings, LLC ^	OH	45-2969767	
Aerielle, LLC ^	DE	26-4391696	
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
Consolidated Financial Corporation	MI	36-3383108	
FT Liquidation, LLC	OH	45-3988240	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Stoneleigh, LLC	FL	45-3829557	
GALIC Brothers, Inc. (80%)	OH	31-1391777	
GALIC Pointe, LLC ^	FL	45-1144095	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	IL	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
Loyal American Holding Corporation	OH	20-3568924	
Loyal American Life Insurance Company *	OH	63-0343428	65722
American Retirement Life Insurance Company *	OH	59-2760189	88366
GALAC Holding Company	OH	45-4121852	
Great American Life Assurance Company *	OH	95-2496321	62200
United Teacher Associates, Ltd. ^	TX	74-2180806	
United Teacher Associates Insurance Company *	TX	58-0869673	63479
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Central Reserve Life Insurance Company *	OH	34-0970995	61727
Provident American Life & Health Insurance Company *	OH	23-1335885	67903
United Benefit Life Insurance Company *	OH	75-2305400	65269
Ceres Administrators, L.L.C.	DE	34-1880408	
Ceres Sales, LLC	DE	34-1947043	
Ceres Sales of Ohio, LLC	OH	34-1970892	
HealthMark Sales, LLC	DE	34-1920479	
Continental General Corporation	NE	47-0717079	
Continental General Insurance Company *	OH	47-0463747	71404
Continental Print & Photo Co.	NE	47-0562685	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
United States Commodities Producers, LLC (51.3%)	MT	45-4110027	
United States Livestock Producers, LLC (51.3%)	NV	27-2354685	
Livestock Market Enhancement Risk Retention Group *	NV	27-4395897	14084
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
Great American International Insurance Limited *	IE		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Premier International Insurance Company *	TC	98-0627464	

* Denotes insurer
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Participant in Lloyd's Syndicate 2468
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^ Total percentage owned by respective parent and other affiliated companies

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MX		
Financidora de Primas Condor, S.A. de C.V. (99%)	MX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (52.4%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	KY	98-0191335	
Hudson Management Group, Ltd.	VI	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Group, Inc.	DE	43-1415856	
TransProtection Service Company	MO	43-1254631	
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BM		
Safety Claims and Litigation Services, LLC	MT	20-5546054	
Penn Central U.K. Limited	GB		
Insurance (GB) Limited *	GB		
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. ^	CN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
Superior NWVN of Ohio, Inc.	OH	31-1737792	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer
@ Company affiliated but not owned
Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*

Members

0		0	31-1544320	0	000094470	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.00		0
0		0	31-6549738	0	0		American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	16-6543606	0	0		American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	16-6543609	0	0		American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.00	American Financial Group, Inc.	0
0		0	27-2829629	0	0		MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	51.00	American Financial Group, Inc.	0
0		0	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.00	American Financial Group, Inc.	0
0		0	23-6297584	0	0		The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	37-1094159	0	0		Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	95-2802826	0	0		Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	35-6001691	0	0		The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	31-1236926	0	0		PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	31-1388401	0	0		PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	06-1209709	0	0		Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	23-1537928	0	0		Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.67	American Financial Group, Inc.	0
0		0	23-6207599	0	0		Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.00	American Financial Group, Inc.	0
0		0	23-1707450	0	0		Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0	23-1675796	0	0		Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.00	American Financial Group, Inc.	0
0		0		0	0		GAI Insurance Company, Ltd.	BM	IA	APU Holding Company	Ownership	100.00	American Financial Group, Inc.	0
0		0	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.00	American Financial Group, Inc.	0
0		0	91-1508643	0	0		PLLS, Ltd.	WA	NIA	APU Holding Company	Ownership	100.00	American Financial Group, Inc.	0
0		0		0	0		PLLS (UK) Limited	GB	NIA	PLLS, Ltd.	Ownership	100.00	American Financial Group, Inc.	0
0		0	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.00	American Financial Group, Inc.	0
0		0	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.00	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	APU Holding Company	Ownership	100.00	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.00	American Financial Group, Inc.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	31-1262960..	0.....	0.....		Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	27-4521779..	0.....	0.....		Atlas Building Company, LLC.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-0823725..	0.....	0.....		Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1733037..	0.....	0.....		Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	98-0606803..	0.....	0.....		GAI Holding Bermuda Ltd.....	BM.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	98-0556144..	0.....	0.....		GAI Indemnity, Ltd.....	GB.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Marketform Group Limited.....	GB.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	71.80	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Marketform Holdings Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Caduceus Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	98-0412245..	0.....	0.....		Lavenham Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Marketform Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Gabinete Marketform SL.....	ES.....	NIA.....	Marketform Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Marketform Australia Pty Limited.....	AU.....	NIA.....	Marketform Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Studio Marketform SRL.....	IT.....	NIA.....	Marketform Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Marketform Management Services Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Marketform Managing Agency Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	98-0431601..	0.....	0.....		Sampford Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Marketform Trust Company Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	06-1356481..	0.....	0.....		Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	1.....
0.....		0.....	31-1475936..	0.....	0.....		AAG Holding Company, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	58-646032..	0.....	0.....		Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	63312..	13-1935920..	0.....	0.....		Great American Life Insurance Company.....	OH.....	IA.....	AAG Holding Company, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	45-2969767..	0.....	0.....		Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.50	American Financial Group, Inc.....	2.....
0.....		0.....	26-4391696..	0.....	0.....		Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.50	American Financial Group, Inc.....	2.....
0084..	American Financial Group, Inc...	93661....	31-1021738..	0.....	0.....		Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	27-4078277..	0.....	0.....		Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.00	American Financial Group, Inc.....	0.....
0.....		0.....	27-0513333..	0.....	0.....		Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.00	American Financial Group, Inc.....	0.....
0.....		0.....	20-1246122..	0.....	0.....		Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	99.00	American Financial Group, Inc.....	0.....
0.....		0.....	36-3383108..	0.....	0.....		Consolidated Financial Corporation.....	MI.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	45-3988240..	0.....	0.....		FT Liquidation, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	20-4604276..	0.....	0.....		GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	45-3829557..	0.....	0.....		GALIC - Stoneleigh, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1391777..	0.....	0.....		GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	80.00	American Financial Group, Inc.....	0.....
0.....		0.....	45-1144095..	0.....	0.....		GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.00	American Financial Group, Inc.....	2.....
0.....		0.....	26-3260520..	0.....	0.....		Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	67083....	45-0252531..	0.....	0.....		Manhattan National Life Insurance Company.....	IL.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	52-2179330..	0.....	0.....		Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	20-3568924..	0.....	0.....		Loyal American Holding Corporation.....	OH.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	65722.....	63-0343428..	0.....	0.....		Loyal American Life Insurance Company.....	OH.....	IA.....	Loyal American Holding Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	88366.....	59-2760189..	0.....	0.....		American Retirement Life Insurance Company.....	OH.....	IA.....	Loyal American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	45-4121852..	0.....	0.....		GALAC Holding Company.....	OH.....	NIA.....	Loyal American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	62200.....	95-2496321..	0.....	0.....		Great American Life Assurance Company.....	OH.....	IA.....	Loyal American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	74-2180806..	0.....	0.....		United Teacher Associates, Ltd.....	TX.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	1.....
0084..	American Financial Group, Inc...	63479.....	58-0869673..	0.....	0.....		United Teacher Associates Insurance Company.....	TX.....	IA.....	United Teacher Associates, Ltd.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1422717..	0.....	0.....		AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	34-1017531..	0.....	0.....		Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	61727.....	34-0970995..	0.....	0.....		Central Reserve Life Insurance Company.....	OH.....	IA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	67903.....	23-1335885..	0.....	0.....		Provident American Life & Health Insurance Company.....	OH.....	IA.....	Central Reserve Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	65269.....	75-2305400..	0.....	0.....		United Benefit Life Insurance Company.....	OH.....	IA.....	Provident American Life & Health Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	34-1880408..	0.....	0.....		Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	34-1947043..	0.....	0.....		Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	34-1970892..	0.....	0.....		Ceres Sales of Ohio, LLC.....	OH.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	34-1920479..	0.....	0.....		HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	47-0717079..	0.....	0.....		Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	71404.....	47-0463747..	0.....	0.....		Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	47-0562685..	0.....	0.....		Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	34-1947042..	0.....	0.....		QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1395344..	0.....	0.....		Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	42-1575938..	0.....	0.....		Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	27-3062314..	0.....	0.....		Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	45-4110027..	0.....	0.....		Unites States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	51.30	American Financial Group, Inc.....	0.....
0.....		0.....	27-2354685..	0.....	0.....		United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	51.30	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	14084.....	27-4395897..	0.....	0.....		Livestock Market Enhancement Risk Retention Group.....	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	35351.....	31-0912199..	0.....	0.....		American Empire Surplus Lines Insurance Company.....	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	37990.....	31-0973761..	0.....	0.....		American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	59-1671722..	0.....	0.....		American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Great American International Insurance Limited.....	IE.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	23418.....	73-0556513..	0.....	0.....		Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	15380.....	73-1406844..	0.....	0.....		Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	13794.....	38-3803661..	0.....	0.....		Mid-Continent Excess and Surplus Insurance Company.....	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	30-0571535..	0.....	0.....		Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	23426.....	73-0773259..	0.....	0.....		Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	98-0627464..	0.....	0.....		Premier International Insurance Company.....	TC.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	16691..	31-0501234..	0.....	0.....		Great American Insurance Company.....	OH.....		American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	45-2969767..	0.....	0.....		Aerielle IP Holdings, LLC.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	37.50	American Financial Group, Inc.....	2.....
0.....		0.....	26-4391696..	0.....	0.....		Aerielle, LLC.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	37.50	American Financial Group, Inc.....	2.....
0.....		0.....	31-1463075..	0.....	0.....		American Signature Underwriters, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	59-2840291..	0.....	0.....		Brothers Property Corporation.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	80.00	American Financial Group, Inc.....	0.....
0.....		0.....	20-5173494..	0.....	0.....		Brothers Le Pavillon, LLC.....	DE.....	DS.....	Brothers Property Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	20-5173589..	0.....	0.....		Brothers Le Pavillon (SPE), LLC.....	DE.....	DS.....	Brothers Le Pavillon, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	25-1754638..	0.....	0.....		Brothers Pennsylvanian Corporation.....	PA.....	DS.....	Brothers Property Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	29-2840294..	0.....	0.....		Brothers Property Management Corporation.....	OH.....	DS.....	Brothers Property Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	20-4498054..	0.....	0.....		Crescent Centre Apartments.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	1.....
0.....		0.....	31-1277904..	0.....	0.....		Crop Managers Insurance Agency, Inc.....	KS.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-0589001..	0.....	0.....		Dempsey & Siders Agency, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1341668..	0.....	0.....		Eden Park Insurance Brokers, Inc.....	CA.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		El Aguila, Compañía de Seguros, S.A. de C.V.....	MX.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Financidora de Primas Condor, S.A. de C.V.....	MX.....	DS.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	99.00	American Financial Group, Inc.....	0.....
0.....		0.....	39-1404033..	0.....	0.....		Farmers Crop Insurance Alliance, Inc.....	KS.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	13-3628555..	0.....	0.....		FCIA Management Company, Inc.....	NY.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....	0.00	American Financial Group, Inc.....	3.....
0.....		0.....	31-1753938..	0.....	0.....		GAI Warranty Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1765544..	0.....	0.....		GAI Warranty Company of Florida.....	FL.....	DS.....	GAI Warranty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		GAI Warranty Company of Canada Inc.....	CN.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	45-1144095..	0.....	0.....		GALIC Pointe, LLC.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	35.00	American Financial Group, Inc.....	2.....
0.....		0.....	61-1329718..	0.....	0.....		Global Premier Finance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	74-2693636..	0.....	0.....		Great American Agency of Texas, Inc.....	TX.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	26832..	95-1542353..	0.....	0.....		Great American Alliance Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	26344..	15-6020948..	0.....	0.....		Great American Assurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	39896..	61-0983091..	0.....	0.....		Great American Casualty Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1228726..	0.....	0.....		Great American Claims Services, Inc.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	10646..	36-4079497..	0.....	0.....		Great American Contemporary Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	37532..	31-0954439..	0.....	0.....		Great American E & S Insurance Company.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	41858..	31-1036473..	0.....	0.....		Great American Fidelity Insurance Company.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1652643..	0.....	0.....		Great American Insurance Agency, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	22136..	13-5539046..	0.....	0.....		Great American Insurance Company of New York.....	NY.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	38024..	31-0974853..	0.....	0.....		Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....	0.00	American Financial Group, Inc.....	4.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	31-1073664..	0.....	0.....		Great American Lloyd's, Inc.....	TX.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-0856644..	0.....	0.....		Great American Management Services, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	38580..	31-1288778..	0.....	0.....		Great American Protection Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-0918893..	0.....	0.....		Great American Re Inc.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	31135..	31-1209419..	0.....	0.....		Great American Security Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	33723..	31-1237970..	0.....	0.....		Great American Spirit Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	59-1263251..	0.....	0.....		Key Largo Group, Inc.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	34-1607394..	0.....	000130110..	NASDAQ	National Interstate Corporation.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	52.40	American Financial Group, Inc.....	0.....
0.....		0.....	34-1899058..	0.....	0.....		American Highways Insurance Agency, Inc.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1548235..	0.....	0.....		Explorer RV Insurance Agency, Inc.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	98-0191335..	0.....	0.....		Hudson Indemnity, Ltd.....	KY.....	DS.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	66-0660039..	0.....	0.....		Hudson Management Group, Ltd.....	VI.....	DS.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	34-1607396..	0.....	0.....		National Interstate Insurance Agency, Inc.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	36-4670968..	0.....	0.....		Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	0.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	32620..	34-1607395..	0.....	0.....		National Interstate Insurance Company.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	11051..	99-0345306..	0.....	0.....		National Interstate Insurance Company of Hawaii, Inc.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	41106..	95-3623282..	0.....	0.....		Triumphe Casualty Company.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	43-1415856..	0.....	0.....		Vanliner Group, Inc.....	DE.....	DS.....	National Interstate Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	43-1254631..	0.....	0.....		TransProtection Service Company.....	MO.....	DS.....	Vanliner Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0084..	American Financial Group, Inc...	21172..	86-0114294..	0.....	0.....		Vanliner Insurance Company.....	MO.....	DS.....	Vanliner Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Vanliner Reinsurance Limited.....	BM.....	DS.....	Vanliner Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	20-5546054..	0.....	0.....		Safety Claims and Litigation Services, LLC.....	MT.....	DS.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Penn Central U.K. Limited.....	GB.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....		0.....	0.....		Insurance (GB) Limited.....	GB.....	DS.....	Penn Central U.K. Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	27-2226948..	0.....	0.....		Pinecrest Place LLC.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	871,850,814..	0.....	0.....		PLLS Canada Insurance Brokers Inc.....	CN.....	DS.....	Great American Insurance Company.....	Ownership.....	49.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1293064..	0.....	0.....		Professional Risk Brokers, Inc.....	IL.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	72-1331800..	0.....	0.....		Strategic Comp Holdings, L.L.C.....	LA.....	DS.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	36-4517754..	0.....	0.....		Strategic Comp Services, L.L.C.....	LA.....	DS.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	32-0050970..	0.....	0.....		Strategic Comp, L.L.C.....	LA.....	DS.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-0686194..	0.....	0.....		One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-0883227..	0.....	0.....		Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1737792..	0.....	0.....		Superior NWWN of Ohio, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-1119320..	0.....	0.....		TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....
0.....		0.....	31-0728327..	0.....	0.....		Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	0.....

Q12.4

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*

Asteris	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.

GREAT AMERICAN INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	185,369	34,795	18.8	2,921.1
2. Allied lines.....	58,339,398	(135,653,005)	(232.5)	(112.8)
3. Farmowners multiple peril.....	5,749,490	625,104	10.9	(5.1)
4. Homeowners multiple peril.....	0	5,867	0.0	959.6
5. Commercial multiple peril.....	11,853,229	7,958,038	67.1	36.8
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	1,180,726	10,528	0.9	(3.9)
9. Inland marine.....	9,834,523	3,430,549	34.9	23.3
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	38,315	89,275	233.0	79.9
13. Group accident and health.....	10,839,365	6,984,252	64.4	46.3
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	269,502	1,074,240	398.6	(9,972.8)
17.1 Other liability-occurrence.....	35,880,501	445,139	1.2	58.6
17.2 Other liability-claims made.....	44,420,299	24,150,733	54.4	57.8
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	21,118	(32,667)	(154.7)	(20,590.8)
18.2 Products liability-claims made.....	0	(2,933)	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	(36,452)	0.0	(1,182,424.5)
19.3, 19.4 Commercial auto liability.....	3,257,864	1,176,903	36.1	(13.5)
21. Auto physical damage.....	1,630,438	(23,301)	(1.4)	(253.1)
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	20,913,726	6,517,802	31.2	37.8
24. Surety.....	21,303,875	5,525,937	25.9	26.2
26. Burglary and theft.....	141,335	(7,810)	(5.5)	(14.0)
27. Boiler and machinery.....	530,292	(175,137)	(33.0)	42.3
28. Credit.....	22,692,055	18,507,405	81.6	27.8
29. International.....	0	0	0.0	0.0
30. Warranty.....	5,028,378	931,055	18.5	34.4
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	2,679,928	2,861,704	106.8	137.8
35. Totals.....	256,789,726	(55,601,979)	(21.7)	11.3
DETAILS OF WRITE-INS				
3401. Collateral protection.....	2,659,307	2,861,704	107.6	137.8
3402. Supplemental unemployment.....	20,621	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	2,679,928	2,861,704	106.8	137.8

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	143,566	143,566	134,594
2. Allied lines.....	45,227,155	45,227,155	36,951,491
3. Farmowners multiple peril.....	5,090,439	5,090,439	4,434,318
4. Homeowners multiple peril.....	0	0	13,121
5. Commercial multiple peril.....	11,309,299	11,309,299	8,939,202
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	627,999	627,999	601,007
9. Inland marine.....	10,284,541	10,284,541	9,556,247
10. Financial guaranty.....	0	0	0
11.1 Medical professional liability - occurrence.....	0	0	0
11.2 Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	34,550	34,550	26,543
13. Group accident and health.....	8,235,728	8,235,728	9,100,488
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	135,298	135,298	110,870
17.1 Other liability-occurrence.....	40,633,190	40,633,190	36,055,345
17.2 Other liability-claims made.....	44,247,007	44,247,007	42,103,295
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	7,685	7,685	(19,607)
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	0	0	(2)
19.3 19.4 Commercial auto liability.....	3,291,199	3,291,199	2,533,535
21. Auto physical damage.....	700,581	700,581	(7,470,837)
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	15,657,926	15,657,926	15,015,248
24. Surety.....	18,781,501	18,781,501	21,245,037
26. Burglary and theft.....	108,229	108,229	117,932
27. Boiler and machinery.....	490,719	490,719	376,291
28. Credit.....	22,728,555	22,728,555	37,934,730
29. International.....	0	0	0
30. Warranty.....	7,220,204	7,220,204	3,515,070
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	(2,991,024)	(2,991,024)	(5,719,277)
35. Totals.....	231,964,346	231,964,346	215,554,641
DETAILS OF WRITE-INS			
3401. Collateral protection.....	(3,031,873)	(3,031,873)	(5,719,277)
3402. Supplemental unemployment.....	40,850	40,850	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	(2,991,024)	(2,991,024)	(5,719,277)

GREAT AMERICAN INSURANCE COMPANY

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 Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

1.
2.
3.
4.

Bar Code:



GREAT AMERICAN INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Equities and deposits in pools and associations.....	7,529,783	0	7,529,783	9,274,973
2505. Other assets and receivables.....	6,147,852	5,780,555	367,297	3,600,521
2506. Intangibles.....	23,046,400	23,046,400	0	0
2597. Summary of remaining write-ins for Line 25.....	36,724,035	28,826,955	7,897,080	12,875,494

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	50,556,627	50,362,551
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	354,363	3,351,127
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	747,199	3,157,051
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	50,163,791	50,556,627
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	50,163,791	50,556,627

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	112,036,413	162,777,782
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	30,512,500
2.2 Additional investment made after acquisition.....	0	32,749
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	369	960,132
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	708,209	82,246,749
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	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).....	111,328,573	112,036,413
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	111,328,573	112,036,413
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	111,328,573	112,036,413

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	23,722,486	42,632,205
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	16,800,000	12,575,308
2.2 Additional investment made after acquisition.....	1,136,290	17,093,167
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	3,105,148
5. Unrealized valuation increase (decrease).....	1,747,380	1,061,901
6. Total gain (loss) on disposals.....	114,792	(3,894,605)
7. Deduct amounts received on disposals.....	17,712,290	48,367,217
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	483,421
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	25,808,658	23,722,486
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	25,808,658	23,722,486

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	3,587,363,356	3,595,583,638
2. Cost of bonds and stocks acquired.....	134,107,224	924,692,823
3. Accrual of discount.....	1,673,415	11,589,457
4. Unrealized valuation increase (decrease).....	46,930,472	(25,059,180)
5. Total gain (loss) on disposals.....	31,296,423	109,346,128
6. Deduct consideration for bonds and stocks disposed of.....	151,350,634	994,526,504
7. Deduct amortization of premium.....	4,188,317	16,529,450
8. Total foreign exchange change in book/adjusted carrying value.....	267,000	(7,500)
9. Deduct current year's other than temporary impairment recognized.....	1,415,551	17,726,058
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,644,683,388	3,587,363,356
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,644,683,388	3,587,363,356

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	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	2,345,447,552	329,148,466	325,854,475	(23,671,904)	2,325,069,639	0	0	2,345,447,552
2. Class 2 (a).....	208,081,255	22,826,810	16,373,849	7,167,446	221,701,662	0	0	208,081,255
3. Class 3 (a).....	21,968,567	8,298,119	6,240,176	12,390,818	36,417,328	0	0	21,968,567
4. Class 4 (a).....	19,887,911	1,677,674	5,016,001	2,417,118	18,966,702	0	0	19,887,911
5. Class 5 (a).....	17,281,580	0	75,997	(452,705)	16,752,878	0	0	17,281,580
6. Class 6 (a).....	4,925,437	0	1,827,548	430,450	3,528,339	0	0	4,925,437
7. Total Bonds.....	2,617,592,302	361,951,069	355,388,047	(1,718,777)	2,622,436,547	0	0	2,617,592,302
PREFERRED STOCK								
8. Class 1.....	27,886,899	1,000,000	0	(8,907,270)	19,979,629	0	0	27,886,899
9. Class 2.....	36,697,503	10,500,000	0	7,109,273	54,306,776	0	0	36,697,503
10. Class 3.....	2,500,000	0	0	3,043,747	5,543,747	0	0	2,500,000
11. Class 4.....	3,353,630	5,578,680	0	0	8,932,310	0	0	3,353,630
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	70,438,032	17,078,680	0	1,245,750	88,762,462	0	0	70,438,032
15. Total Bonds and Preferred Stock.....	2,688,030,334	379,029,749	355,388,047	(473,027)	2,711,199,009	0	0	2,688,030,334

(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 \$.....171,129,406; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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GREAT AMERICAN INSURANCE COMPANY
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.....	171,129,406	XXX.....	171,129,406	8,849	0

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.....	166,262,421	36,862,052
2. Cost of short-term investments acquired.....	259,709,130	1,801,078,863
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	254,842,145	1,671,678,494
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	171,129,406	166,262,421
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	171,129,406	166,262,421

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).....	76,225
2.	Cost paid/(consideration received) on additions.....	0
3.	Unrealized valuation increase (decrease).....	0
4.	Total gain (loss) on termination recognized.....	(83,100)
5.	Considerations received (paid) on terminations.....	(83,100)
6.	Amortization.....	0
7.	Adjustment to the book/adjusted carrying value of hedge item.....	0
8.	Total foreign exchange change in book/adjusted carrying value.....	(189,900)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(113,675)
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	(113,675)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year.....	0
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote).....	0
3.1	Change in variation margin on open contracts.....	0
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	00
	Change in amount recognized:	
3.23	Section 1, Column 16, current year to date minus.....	0
3.24	Section 1, Column 16, prior year.....	00
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Variation margin on terminated contracts during the year.....	0
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
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.....	0
5.2	Used to adjust basis of hedged items.....	0
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.....	0
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

GREAT AMERICAN INSURANCE COMPANY

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.....	(113,675)
2.	Part B, Section 1, Column 14.....	0
3.	Total (Line 1 plus Line 2).....	(113,675)
4.	Part D, Column 5.....	1,000
5.	Part D, Column 6.....	(114,675)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(113,675)
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	(113,675)
10.	Part D, Column 8.....	1,000
11.	Part D, Column 9.....	(114,675)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	10,071
14.	Part B, Section 1, Column 19.....	0
15.	Part D, Column 11.....	10,071
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	32,227,212	22,424,304
2. Cost of cash equivalents acquired.....	12,895,687	47,858,568
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	21,791,700	38,055,660
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	23,331,199	32,227,212
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	23,331,199	32,227,212

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements.....	St Louis.....	MO.....	...11/30/1999	Worldwide Building, St Louis.....	0	0	0	122,385
Building, Land, and Improvements.....	Charleston	SC.....	...05/01/2002	Charleston Harbor Resort and Marina.....	0	0	0	212,549
Building, Land, and Improvements.....	Whitefield.....	NH.....	...06/01/2005	Mountain View Grand Resort LLC.....	0	0	0	7,057
Building, Land, and Improvements.....	Florida City.....	FL.....	...09/24/2009	Florida City Center.....	0	0	0	2,826
Building, Land, and Improvements.....	Miramar.....	FL.....	...12/28/2010	Tropical Storage.....	0	0	0	9,546
0199999. Totals.....					0	0	0	354,363
0399999. Totals.....					0	0	0	354,363

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					

Mortgages With Partial Repayments

Biltmore Hotel.....	Coral Gables.....	FL.....	.....	08/13/1999....	03/12/2012....	109,864	0	0	0	0	0	0	109,864	109,864	0	0	0
Singer Island Condominium	Singer Island.....	FL.....	.....	04/06/2006....	03/05/2012....	191,463	0	0	0	0	0	0	191,463	191,463	0	0	0
One East Fourth, Inc.....	Cincinnati.....	OH.....	.....	12/30/2008....	03/26/2012....	176,389	0	0	0	0	0	0	176,389	176,389	0	0	0
Dixie Terminal Corporation	Cincinnati.....	OH.....	.....	12/30/2008....	03/26/2012....	56,628	0	0	0	0	0	0	56,628	56,628	0	0	0
JQH- Murfreesboro.....	Murfreesboro.....	TN.....	.....	08/16/2007....	03/01/2012....	66,488	0	0	0	0	0	0	66,488	66,488	0	0	0
Wild Dunes Resort.....	Isle of Palms.....	SC.....	.....	03/30/2011....	03/12/2012....	38,963	0	0	0	0	0	0	38,963	38,963	0	0	0
Miami Beach Marina.....	Miami.....	FL.....	.....	11/22/2011....	03/12/2012....	68,414	0	0	0	0	0	0	68,414	68,414	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						708,209	0	0	0	0	0	0	708,209	708,209	0	0	0
0599999. Total Mortgages.....						708,209	0	0	0	0	0	0	708,209	708,209	0	0	0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description		Location		5 Name of Vendor or General Partner	6 NAIC Design- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
			3	4									
			City	State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.....		Wilmington.....	DE.....	Snow, Phipps, & Guggenheim II, L.P.....		01/08/2010....	0	0	717,368	0	0	1.0
000000 00 0	Snow, Phipps, & Guggenheim, L.P.....		Wilmington.....	DE.....	Snow, Phipps, & Guggenheim, L.P.....		02/06/2007....	0	0	115,921	0	0	1.8
722480 ZZ 6	Pineapple Square Properties, LLC.....		Sarasota.....	FL.....	The Isaac Group Holdings, LLC.....		04/19/2006....	0	0	68,000	0	0	8.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									0	901,290	0	0	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated													
000000 00 0	GALIC Pointe, LLC.....		Destin.....	FL.....	GALIC Pointe LLC		03/25/2011....	0	0	35,000	0	0	35.0
000000 00 0	Pinecrest Place, LLC.....		Pinecrest	FL.....	Pinecrest Place, LLC.		11/09/2009....	0	0	200,000	0	0	100.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									0	235,000	0	0	...XXX.....
Any Other Class of Asset - Unaffiliated													
000000 00 0	AMMC CLO X WAREHOUSE.....		George Town.....	KY.....	UBS Securities LLC.....		02/06/2012....	0	0	16,800,000	0	0	35.0
3799999. Total - Any Other Class of Asset - Unaffiliated.....									0	16,800,000	0	0	...XXX.....
3999999. Subtotal - Unaffiliated.....									0	17,701,290	0	0	...XXX.....
4099999. Subtotal - Affiliated.....									0	235,000	0	0	...XXX.....
4199999. Totals.....									0	17,936,290	0	0	...XXX.....

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
CUSIP Identification	Name or Description		3	4	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9	10	11	12	13	14	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
			City	State					Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.						
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																				
909283	AA	1	United Air Pass-Th. Cert 9.20% 3-22-08.....	Wilmington.....	DE...	Distribution.....	10/30/1996	01/11/2012	0	0	0	0	0	0	0	79,522	0	79,522	79,522	0
247367	AC	9	Delta Air Lines 9.375% 9-11-07.....	Wilmington.....	DE...	Distribution.....	08/31/2008	01/24/2012	0	0	0	0	0	0	0	2,251	0	2,251	2,251	0
1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffi.....									0	0	0	0	0	0	0	81,772	0	81,772	81,772	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000	00	0	Caltius Partners III, L.P.....	Los Angeles.....	CA...	Distribution.....	06/25/2004	02/03/2012	175,164	0	0	0	0	0	175,164	175,164	0	0	0	0
000000	00	0	Snow, Phipps, & Guggenheim II, L.P.....	Wilmington.....	DE...	Snow, Phipps, & Guggenheim II, L.P.....	01/08/2010	02/09/2012	60,754	0	0	0	0	0	60,754	60,754	0	0	0	0
000000	00	0	Snow, Phipps, & Guggenheim, L.P.....	Wilmington.....	DE...	Snow, Phipps, & Guggenheim, L.P.....	02/06/2007	01/06/2012	547,103	0	0	0	0	0	547,103	547,103	0	0	0	0
000000	00	0	Panda Hereford - Ethanol Acquisition, LLC.....	Wilmington.....	DE...	Ethanol Acquisition, LLC.....	05/09/2009	03/21/2012	0	0	0	0	0	0	33,020	33,020	0	33,020	33,020	0
000000	00	0	Orchard Tosca Investment Partners, L.P.....	Mason.....	OH...	Orchard Investment Management, LLC.....	08/19/2011	01/20/2012	14,476	0	0	0	0	0	14,476	14,476	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									797,497	0	0	0	0	0	797,497	830,517	0	33,020	33,020	0
Any Other Class of Asset - Unaffiliated																				
000000	00	0	AMMC CLO X UBS WAREHOUSE.....	George Town.....	KY....	UBS Securities LLC.....	02/06/2012	03/22/2012	0	0	0	0	0	0	16,800,000	16,800,000	0	0	0	457,897
3799999. Total - Any Other Class of Asset - Unaffiliated.....									0	0	0	0	0	0	16,800,000	16,800,000	0	0	0	457,897
3999999. Subtotal - Unaffiliated.....									797,497	0	0	0	0	0	17,597,497	17,712,290	0	114,792	114,792	457,897
4199999. Totals.....									797,497	0	0	0	0	0	17,597,497	17,712,290	0	114,792	114,792	457,897

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government											
912828 RZ 5	U.S. TREASURY NOTES 0.25 01/15/2015.....				...01/20/2012	GOLDMAN SACHS.....		2,988,984	3,000,000	165	1.....
0599999.	Total - Bonds - U.S. Government.....							2,988,984	3,000,000	165	XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
485077 AX 9	KS CITY MO 300 WYANDOTTE 5.70 01/01/2025.....				...02/01/2012	US BANCORP/PIPER JAFFRAY.....		3,004,065	2,770,000	15,350	1FE.....
59465M B4 6	MI HSG DEV AUTH A2 4.75 10/01/2046.....				...02/10/2012	BARCLAYS AMERICA.....		993,750	1,000,000	0	1FE.....
59465M D3 6	MI HSG DEV AUTH C 3.50 10-01-22.....				...02/08/2012	BANK OF AMERICA/ML.....		3,000,000	3,000,000	0	1FE.....
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040.....				...03/28/2012	RBC DOMINION.....		2,660,075	2,500,000	0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....							9,657,890	9,270,000	15,350	XXX.....
Bonds - Industrial and Miscellaneous											
001752 AA 2	AMMC CLO 2012-10A E FLT 04/11/22.....			R.....	...02/06/2012	UBS WARBURG.....		4,167,009	4,410,000	0	3FE.....
001752 AC 8	AMMC CLO 2012-10A F FLT 4/11/22.....			R.....	...02/06/2012	UBS WARBURG.....		2,157,960	2,450,000	0	3FE.....
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017.....			R.....	...02/23/2012	J. P. MORGAN SECURITIES.....		3,987,640	4,000,000	0	2FE.....
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....				...01/05/2012	GOLDMAN SACHS & CO.....		8,711,367	9,553,247	13,992	1Z.....
06366Q W8 6	BANK OF MONTREAL 2.50 01/11/2017.....			I.....	...01/06/2012	J. P. MORGAN SECURITIES.....		5,987,700	6,000,000	0	1FE.....
064159 AM 8	BANK NOVA SCOTIA 2.55 01/12/2017.....			I.....	...01/05/2012	BARCLAYS AMERICA.....		6,986,000	7,000,000	0	1FE.....
064255 AH 5	BK TOKYO-MITSUBISHI UFJ 2.35 02/23/2017.....			R.....	...02/14/2012	MORGAN STANLEY & CO.....		3,997,760	4,000,000	0	1FE.....
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....				...01/10/2012	Liquidation.....		686	673	0	4Z.....
140661 AJ 8	CAPMARK FINL GRP A 7.00 09/30/14.....				...01/10/2012	Liquidation.....		1,020	1,010	0	4Z.....
233851 AK 0	DAIMLER FINANCE 2.95 01/11/2017.....				...01/04/2012	CITIGROUP.....		7,986,000	8,000,000	0	1FE.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....				...01/26/2012	Capital Interest.....		2,181	7,092	0	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....				...02/26/2012	Capital Interest.....		2,157	7,055	0	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....				...03/26/2012	Capital Interest.....		2,292	7,309	0	1FM.....
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36.....				...03/26/2012	Capital Interest.....		390	11	0	1FM.....
477700 ZZ 4	JOBSON MEDICAL T/L L+900 12/31/2014.....				...03/20/2012	Exchanged.....		456,782	702,741	0	4Z.....
50065W AC 0	KOREA NATL OIL 3.125 04/03/2017.....			R.....	...03/26/2012	BARCLAYS AMERICA.....		6,979,420	7,000,000	0	1FE.....
60688Q AA 3	MIZUHO CORP BANK LTD 2.55 03/17/2017.....			R.....	...03/13/2012	MIZUHO.....		3,993,480	4,000,000	0	1FE.....
69318F AA 6	PBF HOLDING CO LLC 8.25 02/15/2020.....				...01/27/2012	CS FIRST BOSTON CORP.....		1,973,150	2,000,000	0	3FE.....
714264 AF 5	PERNOD-RICARD SA 2.95 01/15/2017.....			R.....	...01/05/2012	J. P. MORGAN SECURITIES.....		4,991,650	5,000,000	0	2FE.....
780255 ZA 6	RPI FINANCE TRUST TL L+275 11/9/2016.....				...03/06/2012	BANK OF AMER/ML.....		1,197,000	1,200,000	0	4Z.....
78442F EM 6	SLM CORP MTN 6.00 01/25/2017.....				...01/25/2012	DEUTSCHE MORGAN GRENFELL.....		1,978,840	2,000,000	0	2FE.....
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045.....				...02/06/2012	CS FIRST BOSTON CORP.....		2,299,965	2,300,000	0	1FE.....
78573A AB 6	SABMILLER HOLDINGS 2.45 01/15/2017.....				...01/10/2012	J. P. MORGAN SECURITIES.....		4,990,450	5,000,000	0	2FE.....
83149U AC 5	SLMA 2011-B A3 ABS FLT 06/16/2042 FB.....				...03/30/2012	GREENWICH CAPITAL MARKETS, INC.....		4,843,750	5,000,000	6,922	1FE.....
903243 AA 1	URS CORP 3.85 04/01/2017.....				...03/09/2012	MORGAN STANLEY & CO.....		3,994,480	4,000,000	0	2FE.....
95829T AB 1	WESTERN GROUP 2.875 03/15/2017.....				...03/06/2012	GOLDMAN SACHS & CO.....		5,000,000	5,000,000	0	1FE.....
984121 CF 8	XEROX CORP 2.95 03/15/2017.....				...03/08/2012	BANK OF AMER/ML.....		998,750	1,000,000	0	2FE.....
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12/31/2012.....				...03/30/2012	Capitalized Interest.....		22,186	22,297	0	4Z.....
989701 BB 2	ZIONS BANCORP 4.50 03/27/2017.....				...03/22/2012	DEUTSCHE MORGAN GRENFELL.....		1,885,000	2,000,000	0	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....							89,595,065	91,661,435	20,914	XXX.....

QE04

SCHEDULE D - PART 3

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

1	2			3	4	5			6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)		
8399997.	Total - Bonds - Part 3.....							102,241,939	103,931,435	36,429	XXX.....		
8399999.	Total - Bonds.....							102,241,939	103,931,435	36,429	XXX.....		
Preferred Stocks - Industrial and Miscellaneous													
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019.....				03/14/2012	BANK OF AMER/ML.....	40,000.000	1,000,000	0.00	0	RP1LFE.....		
56062Y 20 1	MAINSOURCE FINANCIAL A 5.00.....				03/29/2012	BANK OF AMER/ML.....	3,000.000	2,813,340	0.00	0	P4UZ.....		
808513 AE 5	SCHWAB CHARLES 7.....				01/23/2012	CS FIRST BOSTON CORP.....	3,000,000.000	3,000,000	3,000,000.00	0	P2LFE.....		
902973 83 3	US BANCORP 6.50.....				01/18/2012	MORGAN STANLEY & CO.....	300,000.000	7,500,000	0.00	0	P2UFE.....		
929328 30 0	WSFS FIN CORP A 5.00.....				03/29/2012	BANK OF AMER/ML.....	3,000.000	2,765,340	0.00	0	P4UZ.....		
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....							17,078,680	XXX.....	0	XXX.....		
8999997.	Total - Preferred Stocks - Part 3.....							17,078,680	XXX.....	0	XXX.....		
8999999.	Total - Preferred Stocks.....							17,078,680	XXX.....	0	XXX.....		
Common Stocks - Industrial and Miscellaneous													
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22.....			R.....	02/06/2012	UBS WARBURG.....	6,790,000.000	6,450,500	XXX.....	0	U.....		
039380 10 0	ARCH COAL INC.....				03/12/2012	INTERSTATE.....	85,000.000	1,003,136	XXX.....	0	L.....		
039380 10 0	ARCH COAL INC.....				03/23/2012	INTERSTATE.....	70,000.000	823,116	XXX.....	0	L.....		
086516 10 1	BEST BUY CO INC.....				02/01/2012	ISI GROUP INC.....	88,000.000	2,135,989	XXX.....	0	L.....		
086516 10 1	BEST BUY CO INC.....				02/02/2012	ISI GROUP INC.....	35,000.000	851,403	XXX.....	0	L.....		
086516 10 1	BEST BUY CO INC.....				02/03/2012	INTERSTATE.....	52,800.000	1,280,157	XXX.....	0	L.....		
086516 10 1	BEST BUY CO INC.....				02/27/2012	ISI GROUP INC.....	10,000.000	249,806	XXX.....	0	L.....		
140661 10 9	CAPMARK FINANCIAL GROUP INC.....				01/10/2012	Liquidation.....	140.000	2,401	XXX.....	0	L.....		
43785V 10 2	HOMESTREET INC.....				02/10/2012	FRIEDMAN BILLINGS RAMSEY.....	20,000.000	880,000	XXX.....	0	L.....		
43785V 10 2	HOMESTREET INC.....				03/09/2012	STOCK SPLIT.....	20,000.000	0	XXX.....	0	L.....		
477700 ZA 9	JOBSON MEDICAL LLC.....				03/20/2012	Exchanged.....	88,899.940	0	XXX.....	0	A.....		
68620A 10 4	ORGANOVO HOLDINGS INC.....				02/27/2012	Private Placement.....	500,000.000	500,000	XXX.....	0	L.....		
910047 10 9	UNITED CONTINENTAL HOLDINGS.....				02/27/2012	INTERSTATE.....	20,000.000	408,672	XXX.....	0	L.....		
910047 10 9	UNITED CONTINENTAL HOLDINGS.....				02/28/2012	STRATEGAS.....	10,000.000	201,425	XXX.....	0	L.....		
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....							14,786,605	XXX.....	0	XXX.....		
9799997.	Total - Common Stocks - Part 3.....							14,786,605	XXX.....	0	XXX.....		
9799999.	Total - Common Stocks.....							14,786,605	XXX.....	0	XXX.....		
9899999.	Total - Preferred and Common Stocks.....							31,865,285	XXX.....	0	XXX.....		
9999999.	Total - Bonds, Preferred and Common Stocks.....							134,107,224	XXX.....	36,429	XXX.....		

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

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)

Bonds - U.S. Government

QE05	250088	AZ	4	DES MOINES FED COURT 4.34 01/15/2015.....	.....	01/15/2012	Sinking Fund Redemption 100.0.....	.....	.....7,000	7,000	7,000	7,000	0	0	0	0	7,000	0	0	0	25	01/15/2015	1FE.....
	250088	AZ	4	DES MOINES FED COURT 4.34 01/15/2015.....	.....	02/15/2012	Sinking Fund Redemption 100.0.....	.....	.....11,000	11,000	11,000	11,000	0	0	0	0	11,000	0	0	0	80	01/15/2015	1FE.....
	250088	AZ	4	DES MOINES FED COURT 4.34 01/15/2015.....	.....	03/15/2012	Sinking Fund Redemption 100.0.....	.....	.....12,000	12,000	12,000	12,000	0	0	0	0	12,000	0	0	0	130	01/15/2015	1FE.....
	31287M	US	7	FGLMC C62393 PT 6.5 1/1/2032.....	.....	01/15/2012	MBS Paydown 0.00376436.....	.....	.....90	90	90	90	0	0	0	0	90	0	0	0	0	01/01/2032	1.....
	31287M	US	7	FGLMC C62393 PT 6.5 1/1/2032.....	.....	02/15/2012	MBS Paydown 0.00375712.....	.....	.....91	91	91	90	0	0	0	0	91	0	0	0	1	01/01/2032	1.....
	31287M	US	7	FGLMC C62393 PT 6.5 1/1/2032.....	.....	03/15/2012	MBS Paydown 0.00374985.....	.....	.....91	91	91	91	0	0	0	0	91	0	0	0	1	01/01/2032	1.....
	31383S	RS	1	FNCL 511797 PT 6.0 5/01/2031.....	.....	01/25/2012	MBS Paydown 0.01587004.....	.....	.....7,047	7,047	7,046	7,036	0	(44)	0	(44)	7,047	0	0	0	35	05/01/2031	1.....
	31383S	RS	1	FNCL 511797 PT 6.0 5/01/2031.....	.....	02/25/2012	MBS Paydown 0.01579886.....	.....	.....356	356	356	355	0	0	0	0	356	0	0	0	4	05/01/2031	1.....
	31383S	RS	1	FNCL 511797 PT 6.0 5/01/2031.....	.....	03/25/2012	MBS Paydown 0.01541036.....	.....	.....1,943	1,943	1,942	1,940	0	1	0	1	1,943	0	0	0	29	05/01/2031	1.....
	31387D	EV	7	FNCL 580748 PT 6.0 5/01/2031.....	.....	01/25/2012	MBS Paydown 0.02566707.....	.....	.....302	302	302	292	0	0	0	0	302	0	0	0	2	05/01/2031	1.....
	31387D	EV	7	FNCL 580748 PT 6.0 5/01/2031.....	.....	02/25/2012	MBS Paydown 0.02560007.....	.....	.....203	203	202	196	0	(0)	0	(0)	203	0	0	0	2	05/01/2031	1.....
	31387D	EV	7	FNCL 580748 PT 6.0 5/01/2031.....	.....	03/25/2012	MBS Paydown 0.02553359.....	.....	.....201	201	201	194	0	(1)	0	(1)	201	0	0	0	3	05/01/2031	1.....
	31388D	ZU	5	FNCL 602055 PT 6.50 9/01/2031.....	.....	01/25/2012	MBS Paydown 0.01787933.....	.....	.....449	449	458	455	0	0	0	0	449	0	0	0	2	09/01/2031	1.....
	31388D	ZU	5	FNCL 602055 PT 6.50 9/01/2031.....	.....	02/25/2012	MBS Paydown 0.01783832.....	.....	.....410	410	418	415	0	(0)	0	(0)	410	0	0	0	4	09/01/2031	1.....
	31388D	ZU	5	FNCL 602055 PT 6.50 9/01/2031.....	.....	03/25/2012	MBS Paydown 0.01779707.....	.....	.....413	413	421	418	0	(0)	0	(0)	413	0	0	0	7	09/01/2031	1.....
	31388G	VW	8	FNCL 604629 PT 6.0 9/01/2031.....	.....	01/25/2012	MBS Paydown 0.0278614.....	.....	.....4,478	4,478	4,471	4,372	0	(418)	0	(418)	4,478	0	0	0	22	09/01/2031	1.....
	31388G	VW	8	FNCL 604629 PT 6.0 9/01/2031.....	.....	02/25/2012	MBS Paydown 0.02625724.....	.....	.....4,010	4,010	4,004	3,915	0	(373)	0	(373)	4,010	0	0	0	40	09/01/2031	1.....
	31388G	VW	8	FNCL 604629 PT 6.0 9/01/2031.....	.....	03/25/2012	MBS Paydown 0.02615573.....	.....	.....254	254	253	248	0	(0)	0	(0)	254	0	0	0	4	09/01/2031	1.....
	31388K	WT	5	FNCL 607358 PT 6.50 10/01/2031.....	.....	01/25/2012	MBS Paydown 0.01939845.....	.....	.....166	166	171	166	0	0	0	0	166	0	0	0	1	10/01/2031	1.....
	31388K	WT	5	FNCL 607358 PT 6.50 10/01/2031.....	.....	02/25/2012	MBS Paydown 0.01935663.....	.....	.....167	167	172	167	0	(0)	0	(0)	167	0	0	0	2	10/01/2031	1.....
	31388K	WT	5	FNCL 607358 PT 6.50 10/01/2031.....	.....	03/25/2012	MBS Paydown 0.01931457.....	.....	.....168	168	173	168	0	(0)	0	(0)	168	0	0	0	3	10/01/2031	1.....
	31390V	ER	1	FNCL 657244 PT 6.0 9/01/2032.....	.....	01/25/2012	MBS Paydown 0.01839756.....	.....	.....320	320	325	333	0	0	0	0	320	0	0	0	2	09/01/2032	1.....
	31390V	ER	1	FNCL 657244 PT 6.0 9/01/2032.....	.....	02/25/2012	MBS Paydown 0.01359717.....	.....	.....43,204	43,204	43,798	44,878	0	(3,183)	0	(3,183)	43,204	0	0	0	432	09/01/2032	1.....
	31390V	ER	1	FNCL 657244 PT 6.0 9/01/2032.....	.....	03/25/2012	MBS Paydown 0.01357054.....	.....	.....240	240	243	249	0	0	0	0	240	0	0	0	4	09/01/2032	1.....
	83162C	FD	0	SBAP 1994-20C 1 6.875 03/01/2014.....	.....	03/01/2012	MBS Paydown 0.011330715.....	.....	.....22,123	22,123	22,123	22,123	0	0	0	0	22,123	0	0	0	760	03/01/2014	1.....
	83162C	HH	9	SBAP 1997-20C 1 7.15 03/01/2017.....	.....	03/01/2012	MBS Paydown 0.044427028.....	.....	.....14,829	14,829	14,681	14,785	0	0	0	0	14,829	0	0	0	530	03/01/2017	1.....
	912827	7L	0	U.S. TREASURY NOTES 4.875 2/15/2012.....	.....	02/15/2012	Maturity 100.0.....	.....	.....3,126,000	3,126,000	3,358,985	3,129,636	0	(3,636)	0	(3,636)	3,126,000	0	0	0	74,368	02/15/2012	1.....
	0599999.			Total - Bonds - U.S. Government.....					3,257,555	3,257,555	3,491,014	3,262,610	0	(7,655)	0	(7,655)	3,257,555	0	0	0	76,494	XXX...	..XXX...

Bonds - U.S. Political Subdivisions of States, Territories and Possessions

549187	6N	7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018.....	.....	02/15/2012	Sinking Fund Redemption 100.0.....	.....	.....	.....190,000	190,000	195,062	193,134	0	(3,134)	0	(3,134)	190,000	0	0	0	4,988	02/15/2018	1FE.....
2499999.			Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....						190,000	190,000	195,062	193,134	0	(3,134)	0	(3,134)	190,000	0	0	0	4,988	XXX...	..XXX...

Bonds - U.S. Special Revenue and Special Assessment

051687	DB	4	AURORA IL SF MTG 5.50 12/01/2039.....	.....	01/01/2012	MBS Paydown 0.463018741.....	.....	.....	.....33,994	33,994	34,504	34,492	0	0	0	0	33,994	0	0	0	156	12/01/2039	1FE.....
051687	DB	4	AURORA IL SF MTG 5.50 12/01/2039.....	.....	02/01/2012	MBS Paydown 0.453812551.....	.....	.....	.....56,158	56,158	57,000	56,980	0	(781)	0	(781)	56,158	0	0	0	515	12/01/2039	1FE.....
051687	DB	4	AURORA IL SF MTG 5.50 12/01/2039.....	.....	03/01/2012	MBS Paydown 0.441539612.....	.....	.....	.....74,865	74,865	75,988	75,962	0	(1,061)	0	(1,061)	74,865	0	0	0	1,029	12/01/2039	1FE.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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	NAIC Design- ation or Market Indicator (a)
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028.....	01/01/2012	Partial Call 100.0.....	20,000	20,000	20,081	20,076	0	(76)	0	(76)	0	20,000	0	0	396	08/01/2028	1FE.....				
130575 ZZ 2	CA RURAL HOME MTG 5.45 02/01/48.....	02/01/2012	Partial Call 100.0.....	150,000	150,000	155,813	155,527	0	(5,527)	0	(5,527)	0	150,000	0	0	4,088	02/01/2048	1FE.....				
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040.....	01/15/2012	Sinking Fund Redemption 100.0.....	5,000	5,000	4,825	4,830	0	169	0	169	0	5,000	0	0	113	01/15/2040	1FE.....				
139532 EZ 4	CAPE MAY NJ UTILD 5.25 01/01/19.....	01/01/2012	Call 100.0.....	1,000,000	1,000,000	1,067,430	1,000,000	0	0	0	0	0	1,000,000	0	0	26,250	01/01/2019	1FE.....				
19647P AB 9	COLORADO HSG 5.50 09/20/2036.....	03/20/2012	Sinking Fund Redemption 100.0.....	20,000	20,000	20,050	20,048	0	(47)	0	(47)	0	20,000	0	0	550	09/20/2036	1FE.....				
24639S NX 1	DE HSG AUTH B 4.05 07/01/2017.....	01/01/2012	Sinking Fund Redemption 100.0.....	295,000	295,000	290,133	290,865	0	3,090	0	3,090	0	295,000	0	0	5,974	07/01/2017	1FE.....				
24639S WY 9	DE HSG AUTH A-1 4.90 07/01/2029.....	01/01/2012	Partial Call 100.0.....	60,000	60,000	62,376	62,338	0	(2,338)	0	(2,338)	0	60,000	0	0	515	07/01/2029	1FE.....				
24639S WY 9	DE HSG AUTH A-1 4.90 07/01/2029.....	02/01/2012	Partial Call 100.0.....	5,000	5,000	5,198	5,195	0	(195)	0	(195)	0	5,000	0	0	63	07/01/2029	1FE.....				
24639S WY 9	DE HSG AUTH A-1 4.90 07/01/2029.....	03/01/2012	Partial Call 100.0.....	15,000	15,000	15,594	15,584	0	(584)	0	(584)	0	15,000	0	0	251	07/01/2029	1FE.....				
31392E 3S 7	FNR 2002-71 PD PAC 5.50 10/25/2031.....	01/25/2012	MBS Paydown 0.02965144.....	141,419	141,418	143,425	141,823	0	(874)	0	(874)	0	141,419	0	0	648	10/25/2031	1.....				
31392E 3S 7	FNR 2002-71 PD PAC 5.50 10/25/2031.....	02/25/2012	MBS Paydown 0.01752978.....	169,703	169,703	172,111	170,188	0	(875)	0	(875)	0	169,703	0	0	1,556	10/25/2031	1.....				
31392E 3S 7	FNR 2002-71 PD PAC 5.50 10/25/2031.....	03/25/2012	MBS Paydown 0.0094185.....	113,558	113,557	115,169	113,882	0	(318)	0	(318)	0	113,558	0	0	1,561	10/25/2031	1.....				
31392H DS 9	FNR 2002-97 PG PAC 5.50 12/25/2031.....	01/25/2012	MBS Paydown 0.14162423.....	94,414	94,414	94,488	94,240	0	(158)	0	(158)	0	94,414	0	0	433	12/25/2031	1.....				
31392H DS 9	FNR 2002-97 PG PAC 5.50 12/25/2031.....	02/25/2012	MBS Paydown 0.12671589.....	74,542	74,542	74,600	74,404	0	(88)	0	(88)	0	74,542	0	0	683	12/25/2031	1.....				
31392H DS 9	FNR 2002-97 PG PAC 5.50 12/25/2031.....	03/25/2012	MBS Paydown 0.11118501.....	77,654	77,654	77,715	77,511	0	(62)	0	(62)	0	77,654	0	0	1,068	12/25/2031	1.....				
31392W B3 3	FHR 2512 PE PAC 5.50 2/15/2022.....	01/15/2012	MBS Paydown 0.05000577.....	115,070	115,070	117,659	115,698	0	(822)	0	(822)	0	115,070	0	0	527	02/15/2022	1.....				
31392W B3 3	FHR 2512 PE PAC 5.50 2/15/2022.....	02/15/2012	MBS Paydown 0.04043346.....	67,006	67,006	68,514	67,372	0	(433)	0	(433)	0	67,006	0	0	614	02/15/2022	1.....				
31392W B3 3	FHR 2512 PE PAC 5.50 2/15/2022.....	03/15/2012	MBS Paydown 0.03040069.....	70,229	70,229	71,810	70,612	0	(437)	0	(437)	0	70,229	0	0	966	02/15/2022	1.....				
31392W UJ 7	FHR 2510 PE PAC 5.50 11/15/2031.....	01/15/2012	MBS Paydown 0.02505669.....	91,146	91,146	92,399	91,487	0	(511)	0	(511)	0	91,146	0	0	418	11/15/2031	1.....				
31392W UJ 7	FHR 2510 PE PAC 5.50 11/15/2031.....	02/15/2012	MBS Paydown 0.02082104.....	42,357	42,356	42,939	42,515	0	25	0	25	0	42,357	0	0	388	11/15/2031	1.....				
31392W UJ 7	FHR 2510 PE PAC 5.50 11/15/2031.....	03/15/2012	MBS Paydown 0.01481864.....	60,024	60,024	60,849	60,248	0	(14)	0	(14)	0	60,024	0	0	825	11/15/2031	1.....				
31393G BZ 6	FHR 2545 HE PAC 5.50 09/15/2031.....	01/15/2012	MBS Paydown 0.06426247.....	156,701	156,701	159,590	157,580	0	(1,150)	0	(1,150)	0	156,701	0	0	718	09/15/2031	1.....				
31393G BZ 6	FHR 2545 HE PAC 5.50 09/15/2031.....	02/15/2012	MBS Paydown 0.05185499.....	124,075	124,075	126,362	124,771	0	(857)	0	(857)	0	124,075	0	0	1,137	09/15/2031	1.....				
31393G BZ 6	FHR 2545 HE PAC 5.50 09/15/2031.....	03/15/2012	MBS Paydown 0.03813589.....	137,191	137,191	139,720	137,960	0	(907)	0	(907)	0	137,191	0	0	1,886	09/15/2031	1.....				
31393M NH 0	FHR 2582 PE PAC 5.50 12/15/2031.....	01/15/2012	MBS Paydown 0.08108129.....	132,033	132,033	134,823	132,815	0	(973)	0	(973)	0	132,033	0	0	605	12/15/2031	1.....				
31393M NH 0	FHR 2582 PE PAC 5.50 12/15/2031.....	02/15/2012	MBS Paydown 0.06880914.....	117,813	117,813	120,302	118,510	0	(843)	0	(843)	0	117,813	0	0	1,080	12/15/2031	1.....				
31393M NH 0	FHR 2582 PE PAC 5.50 12/15/2031.....	03/15/2012	MBS Paydown 0.0529939.....	151,826	151,826	155,035	152,725	0	(1,080)	0	(1,080)	0	151,826	0	0	2,088	12/15/2031	1.....				
34073N U8 1	FLORIDA HSG 4.625 07/01/2031.....	01/01/2012	Partial Call 100.0.....	185,000	185,000	176,675	177,219	0	7,781	0	7,781	0	185,000	0	0	4,278	07/01/2031	1FE.....				
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028.....	01/01/2012	Partial Call 100.0.....	250,000	250,000	270,125	268,729	0	(18,729)	0	(18,729)	0	250,000	0	0	6,250	07/01/2028	1FE.....				
373541 A7 6	GEORGIA MUNI ELEC 6.40 01/01/2013.....	01/01/2012	Sinking Fund Redemption 100.0.....	2,345,000	2,345,000	2,572,465	2,415,692	0	(70,692)	0	(70,692)	0	2,345,000	0	0	75,040	01/01/2013	1FE.....				
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32.....	01/20/2012	MBS Paydown 0.20246661.....	58,077	58,077	58,839	58,240	0	(249)	0	(249)	0	58,077	0	0	266	03/20/2032	1.....				
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32.....	02/20/2012	MBS Paydown 0.19509022.....	39,921	39,921	40,445	40,033	0	(0)	0	(0)	0	39,921	0	0	366	03/20/2032	1.....				
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32.....	03/20/2012	MBS Paydown 0.18816611.....	37,473	37,473	37,965	37,579	0	(7)	0	(7)	0	37,473	0	0	515	03/20/2032	1.....				
45129Y SZ 0	ID HSG & FIN 5.87 07/01/2035.....	01/01/2012	Partial Call 100.0.....	1,235,000	1,235,000	1,270,506	1,266,833	0	(31,833)	0	(31,833)	0	1,235,000	0	0	36,247	07/01/2035	1FE.....				
45129Y VE 3	IDAHO ST HSG 5.50 07/01/2039.....	01/01/2012	Partial Call 100.0.....	190,000	190,000	193,800	193,235	0	(3,235)	0	(3,235)	0	190,000	0	0	5,225	07/01/2039	1FE.....				
454622 PZ 8	IN BD BK 5.05 1/15/2019.....	01/15/2012	Sinking Fund Redemption 100.0.....	135,000	135,000	130,357	131,811	0	3,005	0	3,005	0	135,000	0	0	3,409	01/15/2019	1FE.....				

QE05.1

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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	NAIC Design- ation or Market Indicator (a)
462467 AT 8	IA FIN AUTH 4.90 07/01/2031.....	01/01/2012	Partial Call 100.0.....	10,000	10,000	9,600	9,623	0	377	0	377	0	10,000	0	0	245	07/01/2031	1FE.....				
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	01/01/2012	Partial Call 100.0.....	95,000	95,000	83,125	83,538	0	11,462	0	11,462	0	95,000	0	0	445	10/01/2039	1FE.....				
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	02/01/2012	Partial Call 100.0.....	5,000	5,000	4,375	4,397	0	603	0	603	0	5,000	0	0	47	10/01/2039	1FE.....				
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	03/01/2012	Partial Call 100.0.....	45,000	45,000	39,375	39,570	0	5,430	0	5,430	0	45,000	0	0	633	10/01/2039	1FE.....				
49130P QT 4	KY HSG CORP 4.90 07/01/2035.....	01/01/2012	Partial Call 100.0.....	180,000	180,000	182,250	181,986	0	(1,986)	0	(1,986)	0	180,000	0	0	4,410	07/01/2035	1FE.....				
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....	01/01/2012	Partial Call 100.0.....	40,000	40,000	39,000	39,041	0	959	0	959	0	40,000	0	0	970	07/01/2036	1FE.....				
49130T ME 3	KY HSG CORP A 5.00 01/01/2028.....	03/01/2012	Partial Call 100.0.....	50,000	50,000	53,859	53,680	0	(3,680)	0	(3,680)	0	50,000	0	0	1,667	01/01/2028	1FE.....				
546403 AC 0	LA FACS TXB A-1 4.50 2/01/2014.....	02/01/2012	Sinking Fund Redemption 100.0.....	83,249	83,249	82,820	79,848	0	3,401	0	3,401	0	83,249	0	0	1,873	02/01/2014	1FE.....				
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039.....	03/01/2012	Partial Call 100.0.....	935,000	935,000	979,880	976,463	0	(41,463)	0	(41,463)	0	935,000	0	0	26,881	09/01/2039	1FE.....				
57586P EA 0	MA HSG 4.875 12/01/2037.....	03/01/2012	Partial Call 100.0.....	150,000	150,000	138,188	138,362	0	11,638	0	11,638	0	150,000	0	0	1,828	12/01/2037	1FE.....				
57586P K8 8	MA HSG AUTH 5.00 12/01/2028.....	03/01/2012	Partial Call 100.0.....	5,000	5,000	5,368	5,348	0	(348)	0	(348)	0	5,000	0	0	63	12/01/2028	1FE.....				
575930 T8 5	MASS HFA RENTAL A 5.15 07/01/2026.....	03/01/2012	Partial Call 100.0.....	1,380,000	1,380,000	1,401,282	1,391,960	0	(11,960)	0	(11,960)	0	1,380,000	0	0	47,380	07/01/2026	1FE.....				
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034.....	01/01/2012	Partial Call 100.0.....	30,000	30,000	30,225	30,203	0	(203)	0	(203)	0	30,000	0	0	757	07/01/2034	1FE.....				
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	01/01/2012	Partial Call 100.0.....	80,000	80,000	83,800	83,199	0	(3,199)	0	(3,199)	0	80,000	0	0	360	06/01/2038	1FE.....				
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	02/01/2012	Partial Call 100.0.....	85,000	85,000	89,038	88,399	0	(3,399)	0	(3,399)	0	85,000	0	0	765	06/01/2038	1FE.....				
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	03/01/2012	Partial Call 100.0.....	65,000	65,000	68,088	67,599	0	(2,599)	0	(2,599)	0	65,000	0	0	878	06/01/2038	1FE.....				
60636X DJ 9	MO ST HSG DEV 6.66 03/01/2034.....	03/01/2012	Partial Call 100.0.....	375,000	375,000	387,000	379,946	0	(4,946)	0	(4,946)	0	375,000	0	0	12,487	03/01/2034	1FE.....				
646080 KA 8	NJ HGR ED SR 1A 4.75 12/01/2029.....	01/01/2012	Partial Call 100.0.....	3,035,000	3,035,000	3,038,794	3,038,445	0	(3,445)	0	(3,445)	0	3,035,000	0	0	12,014	12/01/2029	1FE.....				
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030.....	03/01/2012	Partial Call 100.0.....	115,000	115,000	119,063	118,837	0	(3,837)	0	(3,837)	0	115,000	0	0	3,076	03/01/2030	1FE.....				
647200 P6 5	NM SFM B CL I 5.00 09/01/2028.....	03/01/2012	Partial Call 100.0.....	5,000	5,000	5,492	5,477	0	(477)	0	(477)	0	5,000	0	0	129	09/01/2028	1FE.....				
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039.....	01/01/2012	Partial Call 100.0.....	110,000	110,000	111,650	111,325	0	(1,325)	0	(1,325)	0	110,000	0	0	2,778	07/01/2039	1FE.....				
647200 WN 0	NM MTG FIN 5.70 07/01/2039.....	01/01/2012	Partial Call 100.0.....	130,000	130,000	137,150	136,214	0	(6,214)	0	(6,214)	0	130,000	0	0	3,705	07/01/2039	1FE.....				
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....	01/11/2012	Sinking Fund Redemption 100.0.....	30,824	30,824	32,480	29,422	2,044	(4)	0	2,040	0	30,824	0	0	226	09/11/2018	4.....				
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....	02/11/2012	Sinking Fund Redemption 100.0.....	31,048	31,048	32,717	29,636	2,059	(17)	0	2,042	0	31,048	0	0	455	09/11/2018	4.....				
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....	03/11/2012	Sinking Fund Redemption 100.0.....	31,284	31,284	32,965	29,862	2,074	(30)	0	2,044	0	31,284	0	0	688	09/11/2018	4.....				
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028.....	01/01/2012	Sinking Fund Redemption 100.0.....	65,000	65,000	68,965	68,837	0	(3,837)	0	(3,837)	0	65,000	0	0	1,024	07/01/2028	1FE.....				
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037.....	01/01/2012	Partial Call 100.0.....	230,000	230,000	248,975	247,180	0	(17,180)	0	(17,180)	0	230,000	0	0	6,325	01/01/2037	1FE.....				
676907 FF 0	OH HFA AMT RESIDTL C 4.35 03/01/12.....	03/01/2012	Maturity 100.0.....	490,000	490,000	490,000	490,000	0	(0)	0	(0)	0	490,000	0	0	10,658	03/01/2012	1FE.....				
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031.....	03/01/2012	Partial Call 100.0.....	80,000	80,000	85,904	85,684	0	(5,684)	0	(5,684)	0	80,000	0	0	2,130	03/01/2031	1FE.....				
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038.....	01/01/2012	Partial Call 100.0.....	142,837	142,837	145,463	145,125	0	(2,288)	0	(2,288)	0	142,837	0	0	625	08/01/2038	1FE.....				
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038.....	02/01/2012	Partial Call 100.0.....	72,077	72,077	73,402	73,232	0	(1,155)	0	(1,155)	0	72,077	0	0	631	08/01/2038	1FE.....				
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038.....	03/01/2012	Partial Call 100.0.....	155,098	155,098	157,950	157,583	0	(2,485)	0	(2,485)	0	155,098	0	0	2,036	08/01/2038	1FE.....				
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028.....	03/01/2012	Partial Call 100.0.....	15,000	15,000	16,140	16,102	0	(1,102)	0	(1,102)	0	15,000	0	0	349	09/01/2028	1FE.....				
745291 RN 6	PUERTO RICO PUB FIN 5.25 8/01/2030.....	02/01/2012	Call 100.0.....	3,000,000	3,000,000	3,222,990	3,183,790	0	(183,790)	0	(183,790)	0	3,000,000	0	0	78,750	08/01/2030	2FE.....				
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023.....	01/01/2012	Partial Call 100.0.....	10,000	10,000	10,220	10,198	0	(198)	0	(198)	0	10,000	0	0	265	07/01/2023	1FE.....				
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028.....	02/20/2012	Partial Call 100.0.....	10,000	10,000	10,912	10,877	0	(877)	0	(877)	0	10,000	0	0	151	05/01/2028	1FE.....				

QE05.2

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			F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)

QE05.3

880459	5M	0	TN HSG 5.75 07/01/2036.....	.....	01/01/2012	Sinking Fund Redemption 100.0.....	.....	.....70,000	70,000	73,413	73,139	0	(3,139)	0	(3,139)	0	70,000	0	0	0	2,012	07/01/2036	1FE.....
880459	5N	8	TN HSG HMOWNR 1 4.95 01/01/2037.....	.....	01/01/2012	Partial Call 100.0.....	.....	.....100,000	100,000	94,500	94,599	0	5,401	0	5,401	0	100,000	0	0	0	2,475	01/01/2037	1FE.....
880459	7S	5	TN HSG DEV AGY 4.65 07/01/21.....	.....	01/01/2012	Partial Call 100.0.....	.....	.....25,000	25,000	25,003	24,992	0	8	0	8	0	25,000	0	0	0	581	07/01/2021	1FE.....
88045R	UR	1	TN HSG B HSG FIN 4.50 01/01/2028.....	.....	01/01/2012	Partial Call 100.0.....	.....	.....35,000	35,000	37,206	37,135	0	(2,135)	0	(2,135)	0	35,000	0	0	0	551	01/01/2028	1FE.....
88271H	CN	7	TX ST HSG CORP 5.35 09/01/2039.....	.....	01/01/2012	Partial Call 100.0.....	.....	.....72,192	72,192	74,358	74,010	0	(1,818)	0	(1,818)	0	72,192	0	0	0	322	09/01/2039	1FE.....
88271H	CN	7	TX ST HSG CORP 5.35 09/01/2039.....	.....	02/01/2012	Partial Call 100.0.....	.....	.....21,235	21,235	21,872	21,770	0	(535)	0	(535)	0	21,235	0	0	0	189	09/01/2039	1FE.....
88271H	CN	7	TX ST HSG CORP 5.35 09/01/2039.....	.....	03/01/2012	Partial Call 100.0.....	.....	.....5,188	5,188	5,344	5,319	0	(131)	0	(131)	0	5,188	0	0	0	69	09/01/2039	1FE.....
88271H	CV	9	TX ST HSG 5.50 12/01/2039.....	.....	01/01/2012	Partial Call 100.0.....	.....	.....23,781	23,781	25,208	25,071	0	(1,290)	0	(1,290)	0	23,781	0	0	0	109	12/01/2039	1FE.....
88271H	CV	9	TX ST HSG 5.50 12/01/2039.....	.....	02/01/2012	Partial Call 100.0.....	.....	.....26,302	26,302	27,880	27,728	0	(1,426)	0	(1,426)	0	26,302	0	0	0	241	12/01/2039	1FE.....
88271H	CV	9	TX ST HSG 5.50 12/01/2039.....	.....	03/01/2012	Partial Call 100.0.....	.....	.....4,493	4,493	4,763	4,737	0	(244)	0	(244)	0	4,493	0	0	0	62	12/01/2039	1FE.....
917436	YH	4	UT HSG SFM 5.20 01/01/2039.....	.....	01/01/2012	Partial Call 100.0.....	.....	.....135,000	135,000	138,375	137,509	0	(2,509)	0	(2,509)	0	135,000	0	0	0	3,510	01/01/2039	1FE.....
917436	YU	5	UT HSG CORP 5.35 01/01/2039.....	.....	01/01/2012	Partial Call 100.0.....	.....	.....2,030,000	2,030,000	2,078,213	2,065,658	0	(35,658)	0	(35,658)	0	2,030,000	0	0	0	54,303	01/01/2039	1FE.....
917436	ZA	8	UT HSG CORP 5.25 01/01/2039.....	.....	01/01/2012	Partial Call 100.0.....	.....	.....100,000	100,000	102,500	101,804	0	(1,804)	0	(1,804)	0	100,000	0	0	0	2,625	01/01/2039	1FE.....
917436	ZR	1	UT HSG CORP 5.45 01/01/2039.....	.....	01/01/2012	Partial Call 100.0.....	.....	.....295,000	295,000	302,375	300,944	0	(5,944)	0	(5,944)	0	295,000	0	0	0	8,039	01/01/2039	1FE.....
92813H	UX	2	VA HSG DEV 6.00 12/1/2013.....	.....	01/01/2012	Call 100.0.....	.....	.....2,370,000	2,370,000	2,370,000	2,370,000	0	0	0	0	0	2,370,000	0	0	0	11,850	12/01/2013	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....							24,831,857	24,831,854	25,627,191	25,281,010	6,177	(456,767)	0	(450,590)	0	24,831,857	0	0	0	503,339	XXX...	XXX...

Bonds - Industrial and Miscellaneous

00086R	AC	1	ACLC 1997-B A1 ABS FL 6.728 04/15/14.....	.....	01/15/2012	MBS Paydown 0.011230787.....	.....	.....5,964	5,964	5,964	5,889	75	0	0	75	0	5,964	0	0	0	33	04/15/2014	3AM.....
00086R	AC	1	ACLC 1997-B A1 ABS FL 6.728 04/15/14.....	.....	02/15/2012	MBS Paydown 0.0.....	.....	.....56,154	56,154	56,154	55,452	702	0	0	702	0	56,154	0	0	0	630	04/15/2014	3AM.....
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	.....	01/25/2012	MBS Paydown 0.46006639.....	.....	.....3,507	3,507	2,559	(26,274)	0	0	0	0	0	3,507	0	0	0	16	06/25/2037	6FM.....
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	.....	01/25/2012	Pass-Through Loss.....	.....	.....0	53,018	38,693	0	0	0	0	0	0	0	0	0	0	243	06/25/2037	6FM.....
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	.....	02/25/2012	MBS Paydown 0.4534958.....	.....	.....6,571	6,571	4,795	(3,054)	0	0	0	0	0	6,571	0	0	0	60	06/25/2037	6FM.....
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	.....	03/25/2012	MBS Paydown 0.4506043.....	.....	.....2,892	2,892	2,110	(1,344)	0	0	0	0	0	2,892	0	0	0	40	06/25/2037	6FM.....
00703P	AB	0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	.....	01/25/2012	MBS Paydown 0.18371309.....	.....	.....124,589	124,589	103,409	106,515	0	16,583	0	16,583	0	124,589	0	0	0	512	05/25/2036	1FM.....
00703P	AB	0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	.....	02/25/2012	MBS Paydown 0.16849965.....	.....	.....98,887	98,887	82,077	84,542	0	13,165	0	13,165	0	98,887	0	0	0	813	05/25/2036	1FM.....
00703P	AB	0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	.....	03/25/2012	MBS Paydown 0.15537097.....	.....	.....85,336	85,336	70,829	72,957	0	11,399	0	11,399	0	85,336	0	0	0	1,052	05/25/2036	1FM.....
02660L	AA	8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	.....	01/25/2012	MBS Paydown 0.541024701.....	.....	.....6,991	6,991	5,243	5,036	0	6	0	6	0	6,991	0	0	0	3	10/25/2046	1FM.....
02660L	AA	8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	.....	02/25/2012	MBS Paydown 0.536801685.....	.....	.....9,143	9,143	6,857	6,586	0	204	0	204	0	9,143	0	0	0	7	10/25/2046	1FM.....
02660L	AA	8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	.....	03/25/2012	MBS Paydown 0.532001434.....	.....	.....10,393	10,393	7,794	7,487	0	524	0	524	0	10,393	0	0	0	12	10/25/2046	1FM.....
02666Q	ZH	9	AMER HONDA FIN 5.1 03/27/12.....	.....	03/27/2012	Maturity 100.0.....	.....	.....2,500,000	2,500,000	2,497,500	2,499,867	0	133	0	133	0	2,500,000	0	0	0	63,750	03/27/2012	1FE.....
03072S	P7	4	AMSI 2005-R9 AF3 SEQ 5.098 11/25/35.....	.....	01/25/2012	MBS Paydown 0.307028404.....	.....	.....7,802	7,802	7,802	7,802	0	0	0	0	0	7,802	0	0	0	33	11/25/2035	1FM.....
03072S	P7	4	AMSI 2005-R9 AF3 SEQ 5.098 11/25/35.....	.....	02/25/2012	MBS Paydown 0.305050217.....	.....	.....15,826	15,826	15,826	15,826	0	0	0	0	0	15,826	0	0	0	133	11/25/2035	1FM.....
03072S	QN	8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34.....	.....	01/25/2012	MBS Paydown 0.138332275.....	.....	.....12,756	12,756	12,589	12,709	0	0	0	0	0	12,756	0	0	0	47	05/25/2034	1FM.....
03072S	QN	8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34.....	.....	02/25/2012	MBS Paydown 0.136813988.....	.....	.....6,073	6,073	5,993	6,051	0	(0)	0	(0)	0	6,073	0	0	0	45	05/25/2034	1FM.....
03072S	QN	8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34.....	.....	03/25/2012	MBS Paydown 0.133083109.....	.....	.....14,924	14,924	14,728	14,869	0	1	0	1	0	14,924	0	0	0	166	05/25/2034	1FM.....
05946X	F3	2	BAFC 2005-5 3A3 PAC 5.50 8/25/35.....	.....	01/25/2012	MBS Paydown 0.39502631.....	.....	.....120,910	120,910	119,796	120,321	0	0	0	0	0	120,910	0	0	0	554	08/25/2035	1FM.....

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		F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)
QE054	05946X	F3 2		02/25/2012	MBS Paydown 0.37653989.....		120,069	120,069	118,962	119,484	0	33	0	33	0	120,069	0	0	0	1,101	08/25/2035	1FM.....
	05946X	F3 2		03/25/2012	MBS Paydown 0.37375484.....		18,089	18,089	17,922	18,001	0	10	0	10	0	18,089	0	0	0	249	08/25/2035	1FM.....
	05948K	ZF 9		01/25/2012	MBS Paydown 0.39393518.....		40,950	40,950	33,220	23,903	0	3,265	0	3,265	0	40,950	0	0	0	24	05/25/2035	1FM.....
	05948K	ZF 9		02/25/2012	MBS Paydown 0.38545361.....		59,371	59,371	48,165	34,656	0	8,539	0	8,539	0	59,371	0	0	0	68	05/25/2035	1FM.....
	05948K	ZF 9		03/25/2012	MBS Paydown 0.38085002.....		32,225	32,225	26,143	18,811	0	1,584	0	1,584	0	32,225	0	0	0	54	05/25/2035	1FM.....
	05948X	D4 0		01/25/2012	MBS Paydown 0.10833746.....		22,963	22,963	22,876	22,881	0	0	0	0	0	22,963	0	0	0	96	12/25/2018	1FM.....
	05948X	D4 0		02/25/2012	MBS Paydown 0.10311682.....		26,103	26,103	26,005	26,011	0	4	0	4	0	26,103	0	0	0	218	12/25/2018	1FM.....
	05948X	D4 0		03/25/2012	MBS Paydown 0.09804917.....		25,338	25,338	25,243	25,249	0	8	0	8	0	25,338	0	0	0	317	12/25/2018	1FM.....
	05949C	KS 4		01/25/2012	MBS Paydown 0.10606313.....		35,628	35,628	31,486	34,517	0	0	0	0	0	35,628	0	0	0	83	11/25/2035	1FM.....
	05949C	KS 4		02/25/2012	MBS Paydown 0.10137807.....		18,740	18,740	16,562	18,156	0	97	0	97	0	18,740	0	0	0	87	11/25/2035	1FM.....
	05949C	KS 4		03/25/2012	MBS Paydown 0.09190967.....		37,874	37,874	33,471	36,693	0	357	0	357	0	37,874	0	0	0	262	11/25/2035	1FM.....
	05951U	AC 5		01/25/2012	MBS Paydown 0.019821.....		647	647	284	1,080	107	0	0	107	0	647	0	0	0	3	10/25/2036	3FM.....
	05951U	AC 5		01/25/2012	Pass-Through Loss.....		0	765	335	0	127	0	0	127	0	0	0	0	0	4	10/25/2036	3FM.....
	05951U	AC 5		02/25/2012	MBS Paydown 0.01956621.....		742	742	347	1,169	123	0	0	123	0	742	0	0	0	7	10/25/2036	3FM.....
	05951U	AC 5		02/25/2012	Pass-Through Loss.....		0	787	368	0	131	0	0	131	0	0	0	0	0	8	10/25/2036	3FM.....
	05951U	AC 5		03/25/2012	MBS Paydown 0.01934841.....		920	920	885	1,000	153	0	0	153	0	920	0	0	0	13	10/25/2036	3FM.....
	05951U	AC 5		03/25/2012	Pass-Through Loss.....		0	387	373	0	64	0	0	64	0	0	0	0	0	6	10/25/2036	3FM.....
	05953Y	AH 4		01/25/2012	MBS Paydown 0.20695481.....		9,373	9,373	5,271	11,056	0	0	0	0	0	9,373	0	0	0	45	05/25/2037	1FM.....
	05953Y	AH 4		01/25/2012	Pass-Through Loss.....		0	5,267	2,962	0	0	0	0	0	0	0	0	0	0	25	05/25/2037	1FM.....
	05953Y	AH 4		02/25/2012	MBS Paydown 0.20477582.....		12,974	12,974	11,396	10,943	0	0	0	0	0	12,974	0	0	0	125	05/25/2037	1FM.....
	05953Y	AH 4		02/25/2012	Pass-Through Loss.....		0	1,516	1,332	0	0	0	0	0	0	0	0	0	0	15	05/25/2037	1FM.....
	05953Y	AH 4		03/25/2012	MBS Paydown 0.20255298.....		10,683	10,683	9,383	11,163	0	0	0	0	0	10,683	0	0	0	154	05/25/2037	1FM.....
	05953Y	AH 4		03/25/2012	Pass-Through Loss.....		0	4,099	3,601	0	0	0	0	0	0	0	0	0	0	59	05/25/2037	1FM.....
	05956K	AA 6		01/15/2012	MBS Paydown 0.952124306.....		32,004	32,004	29,184	29,184	0	15	0	15	0	32,004	0	0	0	56	11/15/2015	1Z.....
	05956K	AA 6		02/15/2012	MBS Paydown 0.948904786.....		32,195	32,195	29,358	29,358	0	156	0	156	0	32,195	0	0	0	113	11/15/2015	1Z.....
	05956K	AA 6		03/15/2012	MBS Paydown 0.945509345.....		33,954	33,954	30,962	30,962	0	390	0	390	0	33,954	0	0	0	174	11/15/2015	1Z.....
	07325N	CQ 3		01/28/2012	MBS Paydown 0.549473.....		23,422	23,422	23,421	23,397	0	(13)	0	(13)	0	23,422	0	0	0	107	02/28/2041	1FM.....
	07325N	CQ 3		02/28/2012	MBS Paydown 0.52358974.....		51,767	51,767	51,766	51,712	0	(98)	0	(98)	0	51,767	0	0	0	473	02/28/2041	1FM.....
	07325N	CQ 3		03/28/2012	MBS Paydown 0.51624301.....		14,693	14,693	14,693	14,678	0	1	0	1	0	14,693	0	0	0	201	02/28/2041	1FM.....
	07388R	AB 3		01/11/2012	MBS Paydown 0.056924298.....		13,527	13,527	13,016	13,487	0	17	0	17	0	13,527	0	0	0	59	02/11/2044	1FM.....
	07388R	AB 3		02/11/2012	MBS Paydown 0.0.....		136,618	136,618	131,452	136,209	0	432	0	432	0	136,618	0	0	0	1,185	02/11/2044	1FM.....
	07401U	AA 1		01/25/2012	MBS Paydown 0.061987239.....		40,540	40,540	27,973	28,064	0	4,426	0	4,426	0	40,540	0	0	0	18	12/25/2036	1FM.....
	07401U	AA 1		02/25/2012	MBS Paydown 0.055844204.....		36,858	36,858	25,432	25,515	0	4,156	0	4,156	0	36,858	0	0	0	32	12/25/2036	1FM.....
	07401U	AA 1		03/25/2012	MBS Paydown 0.049596188.....		37,488	37,488	25,867	25,951	0	5,605	0	5,605	0	37,488	0	0	0	47	12/25/2036	1FM.....
	093645	AD 1		01/27/2012	Cash Tender 103.0.....		1,545,000	1,500,000	1,504,190	1,504,698	0	3,825	0	3,825	0	1,508,523	0	36,477	36,477	14,438	12/15/2015	4FE.....
	09774X	BF 8		01/15/2012	MBS Paydown 0.565672648.....		3,647	3,647	3,647	287	0	0	0	0	0	3,647	0	0	0	23	12/15/2029	6FE.....

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		F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)
09774X	BF	8		02/15/2012	MBS Paydown 0.564346765.....		2,652	2,652	2,652	209	0	0	0	0	0	2,652	0	0	0	33	12/15/2029	6FE.....
09774X	BF	8		03/15/2012	MBS Paydown 0.562396736.....		3,900	3,900	3,900	307	0	0	0	0	0	3,900	0	0	0	73	12/15/2029	6FE.....
12189P	AD	4		01/02/2012	Sinking Fund Redemption 100.0.....		78,163	78,163	70,738	71,722	0	(6)	0	(6)	0	78,163	0	0	0	2,435	07/02/2018	1FE.....
12189P	AE	2		01/02/2012	Sinking Fund Redemption 100.0.....		122,823	122,823	133,821	126,484	0	(2)	0	(2)	0	122,823	0	0	0	4,397	01/02/2020	1FE.....
12189P	AL	6		01/15/2012	Sinking Fund Redemption 100.0.....		29,889	29,889	29,889	29,896	0	0	0	0	0	29,889	0	0	0	888	01/15/2022	1FE.....
1248MB	AG	0		01/25/2012	MBS Paydown 0.050520545.....		49,504	49,504	49,512	49,504	0	0	0	0	0	49,504	0	0	0	266	02/25/2037	1FM.....
1248MB	AG	0		02/25/2012	MBS Paydown 0.047563087.....		29,575	29,575	29,579	29,575	0	0	0	0	0	29,575	0	0	0	300	02/25/2037	1FM.....
1248MB	AG	0		03/25/2012	MBS Paydown 0.04479945.....		27,636	27,636	27,641	27,636	0	0	0	0	0	27,636	0	0	0	313	02/25/2037	1FM.....
1248MP	AA	2		01/25/2012	MBS Paydown 0.282849745.....		32,934	32,934	32,933	32,934	0	0	0	0	0	32,934	0	0	0	205	12/25/2036	2AM.....
1248MP	AA	2		02/25/2012	MBS Paydown 0.280478052.....		11,858	11,858	11,858	11,858	0	0	0	0	0	11,858	0	0	0	135	12/25/2036	2AM.....
1248MP	AA	2		03/25/2012	MBS Paydown 0.271401491.....		45,383	45,383	45,383	45,383	0	0	0	0	0	45,383	0	0	0	876	12/25/2036	2AM.....
125431	AH	9		01/20/2012	MBS Paydown 0.466196325.....		6,330	6,330	2,687	(2,730)	0	0	0	0	0	6,330	0	0	0	16	06/20/2036	1FM.....
125431	AH	9		01/20/2012	Pass-Through Loss.....		0	8,483	3,601	0	0	0	0	0	0	0	0	0	0	21	06/20/2036	1FM.....
125431	AH	9		02/20/2012	MBS Paydown 0.462016301.....		5,237	5,237	1,899	(2,659)	0	0	0	0	0	5,237	0	0	0	27	06/20/2036	1FM.....
125431	AH	9		02/20/2012	Pass-Through Loss.....		0	9,193	3,333	0	0	0	0	0	0	0	0	0	0	47	06/20/2036	1FM.....
125431	AH	9		03/20/2012	MBS Paydown 0.455741051.....		1,898	1,898	1,896	(3,992)	0	0	0	0	0	1,898	0	0	0	15	06/20/2036	1FM.....
125431	AH	9		03/20/2012	Pass-Through Loss.....		0	19,764	19,746	0	0	0	0	0	0	0	0	0	0	152	06/20/2036	1FM.....
12641P	AS	3		01/26/2012	MBS Paydown 0.153695619.....		222,746	222,746	223,128	222,049	0	0	0	0	0	222,746	0	0	0	1,021	10/26/2035	1FM.....
12641P	AS	3		02/26/2012	MBS Paydown 0.119387407.....		221,228	221,228	221,607	220,536	0	133	0	133	0	221,228	0	0	0	2,039	10/26/2035	1FM.....
12641P	AS	3		03/26/2012	MBS Paydown 0.085313091.....		219,720	219,720	220,096	219,032	0	314	0	314	0	219,720	0	0	0	3,032	10/26/2035	1FM.....
12641P	BD	5		01/26/2012	MBS Paydown 0.053936327.....		383,706	383,706	385,089	409,258	0	(67)	0	(67)	0	383,706	0	0	0	1,759	09/26/2035	1FM.....
12641P	BD	5		02/26/2012	MBS Paydown 0.00940439.....		381,667	381,667	383,043	407,084	0	864	0	864	0	381,667	0	0	0	3,499	09/26/2035	1FM.....
12641P	BD	5		03/26/2012	MBS Paydown 0.0.....		80,602	80,602	80,892	85,969	0	(57,133)	0	(57,133)	0	80,602	0	0	0	1,108	09/26/2035	1FM.....
12641P	BE	3		03/26/2012	MBS Paydown 0.752591852.....		299,037	299,037	299,037	298,115	0	(194)	0	(194)	0	299,037	0	0	0	4,119	09/26/2035	1FM.....
12641P	BS	2		01/26/2012	MBS Paydown 0.049168097.....		316,901	316,901	317,473	320,977	0	291	0	291	0	316,901	0	0	0	1,452	09/26/2035	1FM.....
12641P	BS	2		02/26/2012	MBS Paydown 0.007115615.....		315,217	315,217	315,786	319,271	0	2,486	0	2,486	0	315,217	0	0	0	1,445	09/26/2035	1FM.....
12641P	BS	2		03/26/2012	MBS Paydown 0.0.....		53,337	53,337	53,434	54,023	0	(11,594)	0	(11,594)	0	53,337	0	0	0	489	09/26/2035	1FM.....
12641P	BT	0		03/26/2012	MBS Paydown 0.753850529.....		260,205	260,204	221,073	253,432	0	2,778	0	2,778	0	260,205	0	0	0	3,584	09/26/2035	1FM.....
12641P	CF	9		01/26/2012	MBS Paydown 0.176364461.....		206,749	206,749	206,749	205,491	0	230	0	230	0	206,749	0	0	0	952	04/26/2036	1FM.....
12641P	CF	9		02/26/2012	MBS Paydown 0.162428288.....		97,792	97,792	97,792	97,197	0	37	0	37	0	97,792	0	0	0	898	04/26/2036	1FM.....
12641P	CF	9		03/26/2012	MBS Paydown 0.15372337.....		61,083	61,083	61,083	60,712	0	51	0	51	0	61,083	0	0	0	839	04/26/2036	1FM.....
12641P	CL	6		02/26/2012	MBS Paydown 0.90650279.....		168,295	168,295	168,295	167,994	0	(16)	0	(16)	0	168,295	0	0	0	767	10/26/2035	1FM.....
12641P	CL	6		03/26/2012	MBS Paydown 0.83384229.....		130,789	130,789	130,789	130,555	0	(3)	0	(3)	0	130,789	0	0	0	912	10/26/2035	1FM.....
12641Q	AE	2		01/26/2012	MBS Paydown 0.768284556.....		10,319	10,318	10,319	10,284	0	0	0	0	0	10,319	0	0	0	52	07/26/2037	1FM.....
12641Q	AE	2		02/26/2012	MBS Paydown 0.765459919.....		11,863	11,863	11,863	11,824	0	3	0	3	0	11,863	0	0	0	120	07/26/2037	1FM.....
12641Q	AE	2		03/26/2012	MBS Paydown 0.757563553.....		33,165	33,164	33,165	33,054	0	7	0	7	0	33,165	0	0	0	502	07/26/2037	1FM.....

QE05.5

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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		F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)

QE05.6

12641Q	AJ	1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	01/26/2012	Pass-Through Loss.....		0	15,383	0	0	0	0	0	0	0	0	0	0	0	158	07/26/2037	1FM.....
12641Q	AJ	1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	02/26/2012	Pass-Through Loss.....		0	32,011	0	0	0	0	0	0	0	0	0	0	0	491	07/26/2037	1FM.....
12641Q	AJ	1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	03/26/2012	Pass-Through Loss.....		0	31,515	0	0	0	0	0	0	0	0	0	0	0	642	07/26/2037	1FM.....
12641Q	BC	5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	01/26/2012	MBS Paydown 0.275785813.....		120	119	119	118	0	0	0	0	0	120	0	0	0	1	12/26/2036	1FM.....
12641Q	BC	5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	02/26/2012	MBS Paydown 0.263458221.....		146,258	146,259	145,111	143,448	0	(9,569)	0	(9,569)	0	146,258	0	0	0	2,214	12/26/2036	1FM.....
12641Q	BC	5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	03/26/2012	MBS Paydown 0.260114691.....		39,669	39,668	39,357	38,906	0	33	0	33	0	39,669	0	0	0	801	12/26/2036	1FM.....
12641Q	CB	6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....	01/26/2012	MBS Paydown 0.09646667.....		114,870	114,870	114,870	114,870	0	0	0	0	0	114,870	0	0	0	258	01/26/2036	1FM.....
12641Q	CB	6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....	02/26/2012	MBS Paydown 0.081118645.....		86,211	86,211	86,211	86,211	0	0	0	0	0	86,211	0	0	0	388	01/26/2036	1FM.....
12641Q	CB	6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....	03/26/2012	MBS Paydown 0.072199776.....		50,098	50,098	50,098	50,098	0	0	0	0	0	50,098	0	0	0	338	01/26/2036	1FM.....
12641Q	CN	0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....	01/26/2012	MBS Paydown 0.354132403.....		25,944	25,944	26,134	25,516	0	(126)	0	(126)	0	25,944	0	0	0	124	01/26/2036	1FM.....
12641Q	CN	0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....	02/26/2012	MBS Paydown 0.34170431.....		18,167	18,167	18,301	17,868	0	(54)	0	(54)	0	18,167	0	0	0	174	01/26/2036	1FM.....
12641Q	DD	1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....	01/26/2012	MBS Paydown 0.724628751.....		23,995	23,995	21,881	23,759	0	24	0	24	0	23,995	0	0	0	244	04/26/2037	1FM.....
12641Q	DD	1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....	02/26/2012	MBS Paydown 0.663153409.....		30,436	30,436	27,755	30,137	0	82	0	82	0	30,436	0	0	0	456	04/26/2037	1FM.....
12641Q	DD	1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....	03/26/2012	MBS Paydown 0.566959622.....		47,625	47,625	43,430	47,158	0	245	0	245	0	47,625	0	0	0	919	04/26/2037	1FM.....
12641Q	DM	1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....	01/26/2012	MBS Paydown 0.41330099.....		35,565	35,565	32,069	31,779	0	1,930	0	1,930	0	35,565	0	0	0	178	04/26/2037	1FM.....
12641Q	DM	1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....	02/26/2012	MBS Paydown 0.401973527.....		47,708	47,708	43,019	42,629	0	2,499	0	2,499	0	47,708	0	0	0	477	04/26/2037	1FM.....
12641Q	DM	1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....	03/26/2012	MBS Paydown 0.393461147.....		35,852	35,852	32,328	32,035	0	3,725	0	3,725	0	35,852	0	0	0	538	04/26/2037	1FM.....
12641Q	FJ	6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	01/26/2012	MBS Paydown 0.211719473.....		55,515	55,515	55,515	53,047	0	(918)	0	(918)	0	55,515	0	0	0	278	09/26/2037	1FM.....
12641Q	FJ	6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	02/26/2012	MBS Paydown 0.200347173.....		32,225	32,225	32,225	30,793	0	(116)	0	(116)	0	32,225	0	0	0	322	09/26/2037	1FM.....
12641Q	FJ	6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	03/26/2012	MBS Paydown 0.178558692.....		61,740	61,740	61,740	58,996	0	(1,526)	0	(1,526)	0	61,740	0	0	0	926	09/26/2037	1FM.....
126650	AF	7	CVS CAREMARK 7.77 01/10/12.....	01/10/2012	Maturity 100.0.....		3,541,779	3,541,780	3,572,137	3,541,922	0	(142)	0	(142)	0	3,541,779	0	0	0	22,933	01/10/2012	3AM.....
126670	ED	6	CWL 2005-12 1A6 NAS 5.165 2/25/2036.....	01/25/2012	MBS Paydown 0.67140151.....		49,568	49,568	49,567	49,544	0	(118)	0	(118)	0	49,568	0	0	0	213	02/25/2036	1FM.....
126670	ED	6	CWL 2005-12 1A6 NAS 5.165 2/25/2036.....	02/25/2012	MBS Paydown 0.654376543.....		85,125	85,125	85,123	85,084	0	(220)	0	(220)	0	85,125	0	0	0	733	02/25/2036	1FM.....
126670	ED	6	CWL 2005-12 1A6 NAS 5.165 2/25/2036.....	03/25/2012	MBS Paydown 0.648401262.....		29,876	29,876	29,876	29,862	0	(57)	0	(57)	0	29,876	0	0	0	386	02/25/2036	1FM.....
12667F	FJ	9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....	01/25/2012	MBS Paydown 0.277246954.....		82,112	82,112	82,087	81,501	0	0	0	0	0	82,112	0	0	0	351	06/25/2034	1FM.....
12667F	FJ	9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....	02/25/2012	MBS Paydown 0.267553422.....		111,330	111,330	111,296	110,501	0	38	0	38	0	111,330	0	0	0	952	06/25/2034	1FM.....
12667F	FJ	9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....	03/25/2012	MBS Paydown 0.263399797.....		47,704	47,704	47,690	47,349	0	36	0	36	0	47,704	0	0	0	612	06/25/2034	1FM.....
12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	01/25/2012	MBS Paydown 0.500454162.....		90,316	90,316	90,314	90,143	0	(160)	0	(160)	0	90,316	0	0	0	428	07/25/2034	1FM.....
12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	02/25/2012	MBS Paydown 0.497749853.....		10,817	10,817	10,817	10,797	0	2	0	2	0	10,817	0	0	0	103	07/25/2034	1FM.....
12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	03/25/2012	MBS Paydown 0.484026463.....		54,894	54,894	54,892	54,789	0	(84)	0	(84)	0	54,894	0	0	0	780	07/25/2034	1FM.....
12667F	SX	4	CWALT 2004-J7 1A3 SEQ 5.336 8/25/2034.....	01/25/2012	MBS Paydown 0.062635411.....		6,480	6,480	6,480	6,480	0	0	0	0	0	6,480	0	0	0	29	08/25/2034	1FM.....
12667F	SX	4	CWALT 2004-J7 1A3 SEQ 5.336 8/25/2034.....	02/25/2012	MBS Paydown 0.057447468.....		51,879	51,879	51,878	51,879	0	0	0	0	0	51,879	0	0	0	461	08/25/2034	1FM.....
12667F	SX	4	CWALT 2004-J7 1A3 SEQ 5.336 8/25/2034.....	03/25/2012	MBS Paydown 0.055741093.....		17,064	17,064	17,063	17,064	0	0	0	0	0	17,064	0	0	0	228	08/25/2034	1FM.....
12667G	C7	6	CWALT 2005-32T1 A2 PAC 5.50 8/25/2035.....	02/25/2012	MBS Paydown 0.978633642.....		85,465	85,465	86,073	78,739	0	6,456	0	6,456	0	85,465	0	0	0	791	08/25/2035	1FM.....
12667G	C7	6	CWALT 2005-32T1 A2 PAC 5.50 8/25/2035.....	03/25/2012	MBS Paydown 0.893409373.....		340,897	340,897	343,321	314,066	0	25,777	0	25,777	0	340,897	0	0	0	4,737	08/25/2035	1FM.....

SCHEDULE D - PART 4

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

1			2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
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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		F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)

QE058

173067	AC	3		01/15/2012	MBS Paydown 0.52701461.....		281,226	281,226	280,720	278,484	0	6,005	0	6,005	0	281,226	0	0	0	1,231	04/15/2040	1FM.....
173067	AC	3		02/15/2012	MBS Paydown 0.519934201.....		72,574	72,574	72,444	71,867	0	9	0	9	0	72,574	0	0	0	635	04/15/2040	1FM.....
173067	AC	3		03/15/2012	MBS Paydown 0.511710459.....		84,293	84,293	84,142	83,472	0	(374)	0	(374)	0	84,293	0	0	0	1,107	04/15/2040	1FM.....
17307G	4H	8		01/25/2012	MBS Paydown 0.147838952.....		19,821	19,821	19,820	11,281	0	6,773	0	6,773	0	19,821	0	0	0	92	03/25/2036	1FM.....
17307G	4H	8		02/25/2012	MBS Paydown 0.139752562.....		24,478	24,478	24,477	13,931	0	8,950	0	8,950	0	24,478	0	0	0	228	03/25/2036	1FM.....
17307G	4H	8		03/25/2012	MBS Paydown 0.125975564.....		41,703	41,703	41,702	23,735	0	16,695	0	16,695	0	41,703	0	0	0	584	03/25/2036	1FM.....
17307G	VN	5		01/25/2012	MBS Paydown 0.77294907.....		38,952	38,952	38,951	36,642	0	452	0	452	0	38,952	0	0	0	170	08/25/2035	1FM.....
17307G	VN	5		02/25/2012	MBS Paydown 0.764306059.....		34,572	34,572	34,571	32,521	0	273	0	273	0	34,572	0	0	0	302	08/25/2035	1FM.....
17307G	VN	5		03/25/2012	MBS Paydown 0.754292364.....		40,055	40,055	40,054	37,678	0	640	0	640	0	40,055	0	0	0	526	08/25/2035	1FM.....
17309N	AC	5		01/25/2012	MBS Paydown 0.176735245.....		51,648	51,648	50,696	51,220	0	150	0	150	0	51,648	0	0	0	246	07/25/2036	1FM.....
17309N	AC	5		02/25/2012	MBS Paydown 0.155398215.....		53,343	53,343	52,359	52,901	0	199	0	199	0	53,343	0	0	0	507	07/25/2036	1FM.....
17309N	AC	5		03/25/2012	MBS Paydown 0.137390989.....		45,018	45,018	44,188	44,645	0	75	0	75	0	45,018	0	0	0	642	07/25/2036	1FM.....
17310E	AD	0		01/25/2012	MBS Paydown 0.95984394.....		108,065	108,065	93,476	99,479	0	5,281	0	5,281	0	108,065	0	0	0	520	09/25/2036	1FM.....
17310E	AD	0		02/25/2012	MBS Paydown 0.938874252.....		83,879	83,879	72,555	77,215	0	3,602	0	3,602	0	83,879	0	0	0	807	09/25/2036	1FM.....
17310E	AD	0		03/25/2012	MBS Paydown 0.924584544.....		57,159	57,159	49,442	52,618	0	1,667	0	1,667	0	57,159	0	0	0	825	09/25/2036	1FM.....
17312V	AA	6		01/25/2012	MBS Paydown 0.485346327.....		462	462	164	552	0	0	0	0	0	462	0	0	0	1	03/25/2037	1FM.....
17312V	AA	6		01/25/2012	Pass-Through Loss.....		0	1,015	360	0	0	0	0	0	0	0	0	0	0	2	03/25/2037	1FM.....
17312V	AA	6		02/25/2012	MBS Paydown 0.485026013.....		164	164	58	84	0	0	0	0	0	164	0	0	0	1	03/25/2037	1FM.....
17312V	AA	6		02/25/2012	Pass-Through Loss.....		0	60	21	0	0	0	0	0	0	0	0	0	0	0	03/25/2037	1FM.....
17312V	AA	6		03/25/2012	MBS Paydown 0.479289475.....		3,101	3,101	1,101	1,502	0	0	0	0	0	3,101	0	0	0	19	03/25/2037	1FM.....
17312V	AA	6		03/25/2012	Pass-Through Loss.....		0	914	325	0	0	0	0	0	0	0	0	0	0	6	03/25/2037	1FM.....
18976G	AR	7		01/25/2012	MBS Paydown 0.7817343.....		43,323	43,323	31,213	35,533	0	0	0	0	0	43,323	0	0	0	217	06/25/2037	1FM.....
18976G	AR	7		01/25/2012	Pass-Through Loss.....		0	5,436	3,917	0	0	0	0	0	0	0	0	0	0	27	06/25/2037	1FM.....
18976G	AR	7		02/25/2012	MBS Paydown 0.771931522.....		47,326	47,326	29,038	45,720	0	0	0	0	0	47,326	0	0	0	473	06/25/2037	1FM.....
18976G	AR	7		02/25/2012	Pass-Through Loss.....		0	15,412	9,456	0	0	0	0	0	0	0	0	0	0	154	06/25/2037	1FM.....
18976G	AR	7		03/25/2012	MBS Paydown 0.762646329.....		41,413	41,413	33,684	43,306	0	0	0	0	0	41,413	0	0	0	621	06/25/2037	1FM.....
18976G	AR	7		03/25/2012	Pass-Through Loss.....		0	18,012	14,651	0	0	0	0	0	0	0	0	0	0	270	06/25/2037	1FM.....
19516P	AB	7	R..	03/07/2012	MBS Paydown 0.41796915.....		3,049	3,049	2,782	4	0	0	0	0	0	3,049	0	0	0	15	12/09/2047	6FE.....
21075W	CJ	2		01/15/2012	MBS Paydown 0.114285558.....		2,874	2,874	2,872	1,113	0	0	0	0	0	2,874	0	0	0	17	03/15/2027	1FM.....
21075W	CJ	2		02/15/2012	MBS Paydown 0.11283691.....		7,243	7,243	7,238	2,805	0	0	0	0	0	7,243	0	0	0	85	03/15/2027	1FM.....
21075W	CJ	2		03/15/2012	MBS Paydown 0.112315761.....		2,606	2,606	2,604	1,009	0	0	0	0	0	2,606	0	0	0	46	03/15/2027	1FM.....
21079V	AA	1		01/12/2012	Sinking Fund Redemption 100.0.....		19,261	19,261	19,261	19,263	0	(0)	0	(0)	0	19,261	0	0	0	457	01/12/2021	2AM.....
21079V	AA	1		02/21/2012	STIFEL NICOLAUS & CO.....		1,034,679	980,739	980,739	980,802	0	(1)	0	(1)	0	980,802	0	53,878	53,878	28,727	01/12/2021	2AM.....
210805	AM	9		01/15/2012	Sinking Fund Redemption 100.0.....		117,715	117,715	117,715	116,538	1,169	(0)	0	1,169	0	117,715	0	0	0	2,042	04/15/2015	3AM.....
222862	AD	6		01/15/2012	Maturity 100.0.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,375	01/15/2012	2FE.....
22540V	HJ	4		01/25/2012	MBS Paydown 0.080965023.....		9,764	9,764	9,761	9,532	0	(225)	0	(225)	0	9,764	0	0	0	46	09/25/2031	1FE.....

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)
QE05.9	22540V	HJ	4		02/25/2012	MBS Paydown 0.078630114.....		7,005	7,005	7,003	6,838	0	(159)	0	(159)	0	7,005	0	0	0	65	09/25/2031	1FE.....
	22540V	HJ	4		03/25/2012	MBS Paydown 0.077066255.....		4,692	4,692	4,690	4,580	0	0	0	0	0	4,692	0	0	0	66	09/25/2031	1FE.....
	22541S	U3	0		01/25/2012	MBS Paydown 0.0607646.....		5,015	5,015	5,027	5,013	0	0	0	0	0	5,015	0	0	0	22	12/25/2034	1FM.....
	22541S	U3	0		02/25/2012	MBS Paydown 0.04415286.....		149,506	149,506	149,856	149,429	0	(425)	0	(425)	0	149,506	0	0	0	1,308	12/25/2034	1FM.....
	22541S	U3	0		03/25/2012	MBS Paydown 0.03128372.....		115,822	115,822	116,094	115,763	0	(184)	0	(184)	0	115,822	0	0	0	1,520	12/25/2034	1FM.....
	225458	DK	1		01/15/2012	MBS Paydown 0.585532311.....		75,833	75,833	65,785	72,438	0	0	0	0	0	75,833	0	0	0	304	02/15/2038	1FM.....
	225458	DK	1		02/15/2012	MBS Paydown 0.436259252.....		746,365	746,365	647,472	712,960	0	27,731	0	27,731	0	746,365	0	0	0	5,987	02/15/2038	1FM.....
	225458	DK	1		03/15/2012	MBS Paydown 0.435760072.....		2,496	2,496	2,165	2,384	0	19	0	19	0	2,496	0	0	0	30	02/15/2038	1FM.....
	225458	Z3	5		01/25/2012	MBS Paydown 0.38936457.....		282,034	282,034	282,827	263,898	0	(578)	0	(578)	0	282,034	0	0	0	1,293	09/25/2035	1FM.....
	225458	Z3	5		02/25/2012	MBS Paydown 0.35905549.....		280,541	280,541	281,330	262,501	0	(1,155)	0	(1,155)	0	280,541	0	0	0	2,572	09/25/2035	1FM.....
	225458	Z3	5		03/25/2012	MBS Paydown 0.32890692.....		279,055	279,055	279,840	261,111	0	(1,726)	0	(1,726)	0	279,055	0	0	0	3,837	09/25/2035	1FM.....
	22545X	AB	9		01/15/2012	MBS Paydown 0.276970057.....		66,962	66,962	65,832	66,788	0	25	0	25	0	66,962	0	0	0	294	02/15/2040	1FM.....
	22545X	AB	9		02/15/2012	MBS Paydown 0.271568389.....		54,017	54,017	53,105	53,877	0	143	0	143	0	54,017	0	0	0	474	02/15/2040	1FM.....
	22545X	AB	9		03/15/2012	MBS Paydown 0.251518451.....		200,499	200,499	197,116	199,979	0	531	0	531	0	200,499	0	0	0	2,641	02/15/2040	1FM.....
	2254W0	HR	9		01/25/2012	MBS Paydown 0.33345742.....		190,257	190,257	189,803	188,920	0	622	0	622	0	190,257	0	0	0	832	10/25/2034	1FM.....
	2254W0	HR	9		02/25/2012	MBS Paydown 0.32796191.....		38,469	38,469	38,377	38,198	0	13	0	13	0	38,469	0	0	0	337	10/25/2034	1FM.....
	23242L	AB	9		01/15/2012	MBS Paydown 0.209021497.....		20,406	20,406	14,259	15,230	0	89	0	89	0	20,406	0	0	0	8	07/15/2036	1FM.....
	23242L	AB	9		02/15/2012	MBS Paydown 0.201260456.....		58,208	58,208	40,673	43,442	0	775	0	775	0	58,208	0	0	0	42	07/15/2036	1FM.....
	23242L	AB	9		03/15/2012	MBS Paydown 0.197813781.....		25,850	25,850	18,063	19,292	0	451	0	451	0	25,850	0	0	0	27	07/15/2036	1FM.....
	23245G	AB	7		01/25/2012	MBS Paydown 0.811635278.....		53,281	53,281	21,416	64,936	0	0	0	0	0	53,281	0	0	0	19	12/25/2046	1FM.....
	23245G	AB	7		01/25/2012	Pass-Through Loss.....		0	49,652	19,957	0	0	0	0	0	0	0	0	0	0	18	12/25/2046	1FM.....
	23245G	AB	7		02/25/2012	MBS Paydown 0.793850204.....		44,152	44,152	21,456	44,879	0	0	0	0	0	44,152	0	0	0	34	12/25/2046	1FM.....
	23245G	AB	7		02/25/2012	Pass-Through Loss.....		0	26,989	13,116	0	0	0	0	0	0	0	0	0	0	21	12/25/2046	1FM.....
	23245G	AB	7		03/25/2012	MBS Paydown 0.78394614.....		24,641	24,641	19,294	24,992	0	0	0	0	0	24,641	0	0	0	27	12/25/2046	1FM.....
	23245G	AB	7		03/25/2012	Pass-Through Loss.....		0	14,975	11,726	0	0	0	0	0	0	0	0	0	0	16	12/25/2046	1FM.....
	247361	ZH	4		02/22/2012	STIFEL NICOLAUS & CO.....		2,030,354	1,906,435	1,906,435	1,906,438	0	(0)	0	(0)	0	1,906,438	0	123,916	123,916	24,641	05/23/2019	2AM.....
	24763L	AE	0		01/25/2012	MBS Paydown 0.01955324.....		1,914	1,914	1,921	1,914	0	0	0	0	0	1,914	0	0	0	11	01/25/2027	1FM.....
	24763L	AE	0		03/25/2012	MBS Paydown 0.01932265.....		2,306	2,306	2,314	2,306	0	0	0	0	0	2,306	0	0	0	41	01/25/2027	1FM.....
	251510	CE	1		01/25/2012	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....		757	757	757	757	0	0	0	0	0	757	0	0	0	3	10/25/2033	1FM.....
	251510	CE	1		02/25/2012	MBS Paydown 0.02016627.....		1,432	1,432	1,432	1,432	0	0	0	0	0	1,432	0	0	0	12	10/25/2033	1FM.....
	251510	CE	1		03/25/2012	MBS Paydown 0.01965855.....		3,046	3,046	3,046	3,046	0	0	0	0	0	3,046	0	0	0	39	10/25/2033	1FM.....
	251510	DQ	3		01/25/2012	MBS Paydown 0.17620828.....		33,838	33,838	29,016	29,515	0	1,650	0	1,650	0	33,838	0	0	0	17	03/25/2020	1FM.....
	251510	DQ	3		02/25/2012	MBS Paydown 0.16641665.....		39,167	39,167	33,585	34,162	0	2,525	0	2,525	0	39,167	0	0	0	38	03/25/2020	1FM.....
	251510	DQ	3		03/25/2012	MBS Paydown 0.16063199.....		23,139	23,139	19,841	20,182	0	853	0	853	0	23,139	0	0	0	33	03/25/2020	1FM.....
	251510	MD	2		01/25/2012	MBS Paydown 0.20457753.....		4,558	4,558	2,425	(234)	0	0	0	0	0	4,558	0	0	0	21	02/25/2036	1FM.....
	251510	MD	2		01/25/2012	Pass-Through Loss.....		0	4,100	2,181	0	0	0	0	0	0	0	0	0	0	19	02/25/2036	1FM.....

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										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		02/25/2012	MBS Paydown 0.20286046.....		3,144	3,144	1,946	(140)	0	0	0	0	0	3,144	0	0	0	28	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		02/25/2012	Pass-Through Loss.....		0	2,007	1,242	0	0	0	0	0	0	0	0	0	0	18	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		03/25/2012	MBS Paydown 0.20143582.....		3,742	3,742	3,794	(116)	0	0	0	0	0	3,742	0	0	0	47	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		03/25/2012	Pass-Through Loss.....		0	532	539	0	0	0	0	0	0	0	0	0	0	7	02/25/2036	1FM.....
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034.....		03/25/2012	MBS Paydown 0.06399886.....		1,303	1,303	1,303	1,303	0	0	0	0	0	1,303	0	0	0	15	03/25/2034	1FM.....
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....		01/25/2012	MBS Paydown 0.12133449.....		355	355	355	355	0	0	0	0	0	355	0	0	0	2	04/25/2034	1FM.....
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....		02/25/2012	MBS Paydown 0.12112442.....		1,155	1,155	1,155	1,155	0	1	0	1	0	1,155	0	0	0	11	04/25/2034	1FM.....
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....		03/25/2012	MBS Paydown 0.11967991.....		7,945	7,945	7,942	7,945	0	4	0	4	0	7,945	0	0	0	116	04/25/2034	1FM.....
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		01/25/2012	MBS Paydown 0.60648076.....		29,714	29,714	29,708	29,516	0	0	0	0	0	29,714	0	0	0	138	07/25/2034	1FM.....
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		02/25/2012	MBS Paydown 0.60360943.....		21,535	21,535	21,530	21,391	0	2	0	2	0	21,535	0	0	0	197	07/25/2034	1FM.....
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		03/25/2012	MBS Paydown 0.59882333.....		35,896	35,896	35,888	35,656	0	5	0	5	0	35,896	0	0	0	491	07/25/2034	1FM.....
25243Y AK 5	DIAGEO CAP PLC 5.125 01/30/2012.....	R..	01/30/2012	Maturity 100.0.....		7,000,000	7,000,000	7,030,170	7,000,732	0	(732)	0	(732)	0	7,000,000	0	0	0	179,375	01/30/2012	1FE.....
29247# AA 6	EN-TOUCH SYSTEMS TL L+500 12/31/12.....		03/30/2012	Paydown 100.0.....		11,034	11,034	10,967	10,979	55	0	0	55	0	11,034	0	0	0	108	12/31/2012	4.....
30605A AQ 6	FFL 2003-1 A1 SEQ 4.856 01/05/2025.....		01/05/2012	MBS Paydown 0.084102206.....		26,816	26,816	26,824	26,803	0	0	0	0	0	26,816	0	0	0	109	01/05/2025	6FE.....
30605A AQ 6	FFL 2003-1 A1 SEQ 4.856 01/05/2025.....		02/05/2012	MBS Paydown 0.04833348.....		296,880	296,881	296,963	296,732	0	(5)	0	(5)	0	296,880	0	0	0	2,403	01/05/2025	6FE.....
30605A AQ 6	FFL 2003-1 A1 SEQ 4.856 01/05/2025.....		03/05/2012	MBS Paydown 0.045114201.....		26,720	26,720	26,727	26,707	0	11	0	11	0	26,720	0	0	0	324	01/05/2025	6FE.....
31331F AU 5	FEDERAL EXPRESS 7 01/15/18.....		01/15/2012	Sinking Fund Redemption 100.0.....		156,050	156,050	166,925	159,790	0	(45)	0	(45)	0	156,050	0	0	0	5,852	01/15/2018	1FE.....
31331F AU 5	FEDERAL EXPRESS 7 01/15/18.....		02/10/2012	Private Placement.....		1,911,639	1,911,637	2,044,859	1,957,453	0	(49,511)	0	(49,511)	0	1,911,639	0	0	0	81,643	01/15/2018	1FE.....
31331F AV 3	FEDEX 1997 TRUST B 7.52 01/15/2018.....		01/15/2012	Sinking Fund Redemption 100.0.....		507,079	507,079	500,741	502,754	0	66	0	66	0	507,079	0	0	0	19,066	01/15/2018	3AM.....
31331F AV 3	FEDEX 1997 TRUST B 7.52 01/15/2018.....		02/10/2012	Private Placement.....		627,655	627,653	619,807	622,299	0	9,612	0	9,612	0	627,655	0	0	0	26,877	01/15/2018	3AM.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		01/01/2012	Sinking Fund Redemption 100.0.....		12,062	12,062	12,063	12,062	0	0	0	0	0	12,062	0	0	0	72	06/01/2017	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		02/01/2012	Sinking Fund Redemption 100.0.....		12,133	12,133	12,134	12,134	0	(0)	0	(0)	0	12,133	0	0	0	144	06/01/2017	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		03/01/2012	Sinking Fund Redemption 100.0.....		12,205	12,205	12,206	12,206	0	(0)	0	(0)	0	12,205	0	0	0	217	06/01/2017	1FE.....
319963 B# 0	FIRST DATA CORP B2 L+275 09/24/14.....		02/07/2012	CS FIRST BOSTON CORP.....		417,602	437,288	419,796	396,021	41,267	0	0	41,267	0	437,290	0	(19,687)	(19,687)	1,769	09/24/2014	4.....
319963 C* 3	FIRST DATA CORP B3 L+275 09/24/14.....		02/07/2012	CS FIRST BOSTON CORP.....		1,670,432	1,749,152	1,696,677	1,584,084	165,067	0	0	165,067	0	1,749,154	0	(78,721)	(78,721)	0	09/24/2014	4FE.....
32051G KU 8	FHASI 2005-2 1A2 PAC 5.50 5/25/2035.....		01/25/2012	MBS Paydown 0.115332084.....		481,783	481,783	485,623	480,479	0	(342)	0	(342)	0	481,783	0	0	0	2,208	05/25/2035	1FM.....
32051G KU 8	FHASI 2005-2 1A2 PAC 5.50 5/25/2035.....		02/25/2012	MBS Paydown 0.057998052.....		286,670	286,670	288,955	285,894	0	610	0	610	0	286,670	0	0	0	2,628	05/25/2035	1FM.....
32051G KU 8	FHASI 2005-2 1A2 PAC 5.50 5/25/2035.....		03/25/2012	MBS Paydown 0.0.....		289,990	289,990	292,301	289,205	0	2,597	0	2,597	0	289,990	0	0	0	3,987	05/25/2035	1FM.....
36158Y FT 1	GECMC 2002-2A A3 SEQ 5.349 8/11/36.....		01/11/2012	MBS Paydown 0.840724734.....		178,473	178,473	181,728	178,508	0	(287)	0	(287)	0	178,473	0	0	0	796	08/11/2036	1FM.....
36158Y FT 1	GECMC 2002-2A A3 SEQ 5.349 8/11/36.....		02/11/2012	MBS Paydown 0.67963344.....		483,274	483,274	492,090	483,369	0	(729)	0	(729)	0	483,274	0	0	0	4,308	08/11/2036	1FM.....
36158Y FT 1	GECMC 2002-2A A3 SEQ 5.349 8/11/36.....		03/11/2012	MBS Paydown 0.572541022.....		321,277	321,277	327,138	321,341	0	(377)	0	(377)	0	321,277	0	0	0	4,296	08/11/2036	1FM.....
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....		01/10/2012	MBS Paydown 0.873507102.....		9,805	9,805	9,679	9,778	0	15	0	15	0	9,805	0	0	0	41	12/10/2037	1FM.....
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....		02/10/2012	MBS Paydown 0.871096352.....		9,643	9,643	9,519	9,616	0	14	0	14	0	9,643	0	0	0	80	12/10/2037	1FM.....
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....		03/10/2012	MBS Paydown 0.845956429.....		100,560	100,560	99,271	100,280	0	150	0	150	0	100,560	0	0	0	1,256	12/10/2037	1FM.....
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		01/25/2012	MBS Paydown 0.493985932.....		15,420	15,420	15,420	6,928	0	0	0	0	0	15,420	0	0	0	75	09/25/2034	1FM.....
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		02/25/2012	MBS Paydown 0.492438057.....		7,739	7,739	7,739	3,477	0	0	0	0	0	7,739	0	0	0	76	09/25/2034	1FM.....

QE05.10

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		F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)

QE05.11

361856	DX	2		03/25/2012	MBS Paydown 0.489910317.....		12,639	12,639	12,639	5,678	0	0	0	0	0	12,639	0	0	0	185	09/25/2034	1FM.....
36185H	DY	6		02/25/2012	MBS Paydown 0.04250235.....		3,857	3,857	3,856	3,857	0	0	0	0	0	3,857	0	0	0	31	07/25/2035	1FE.....
36185H	DY	6		03/25/2012	MBS Paydown 0.041975621.....		3,687	3,687	3,686	3,687	0	0	0	0	0	3,687	0	0	0	45	07/25/2035	1FE.....
36242D	PG	2		01/25/2012	MBS Paydown 0.09133401.....		2,618	2,618	2,627	2,629	0	0	0	0	0	2,618	0	0	0	6	12/25/2034	2FM.....
36242D	PG	2		02/25/2012	MBS Paydown 0.09035526.....		12,724	12,724	12,767	12,780	0	(0)	0	(0)	0	12,724	0	0	0	61	12/25/2034	2FM.....
36242D	PG	2		03/25/2012	MBS Paydown 0.08574135.....		59,981	59,981	60,187	60,245	0	(366)	0	(366)	0	59,981	0	0	0	434	12/25/2034	2FM.....
36242D	UZ	4		01/25/2012	MBS Paydown 0.193072656.....		204,973	204,973	206,257	203,016	0	0	0	0	0	204,973	0	0	0	939	02/25/2035	1FM.....
36242D	UZ	4		02/25/2012	MBS Paydown 0.170202873.....		202,558	202,558	203,827	200,624	0	94	0	94	0	202,558	0	0	0	1,857	02/25/2035	1FM.....
36242D	UZ	4		03/25/2012	MBS Paydown 0.155611082.....		129,239	129,240	130,049	128,006	0	127	0	127	0	129,239	0	0	0	1,777	02/25/2035	1FM.....
36242D	W5	8		01/25/2012	MBS Paydown 0.074507138.....		611,468	611,468	618,443	609,954	0	(255)	0	(255)	0	611,468	0	0	0	2,803	05/25/2035	1FM.....
36242D	W5	8		02/25/2012	MBS Paydown 0.012693162.....		370,884	370,884	375,114	369,965	0	1,246	0	1,246	0	370,884	0	0	0	3,400	05/25/2035	1FM.....
36242D	W5	8		03/25/2012	MBS Paydown 0.0.....		76,159	76,159	77,028	75,970	0	1,631	0	1,631	0	76,159	0	0	0	698	05/25/2035	1FM.....
36828Q	AD	8		01/10/2012	MBS Paydown 0.934180555.....		16,854	16,854	17,149	16,861	0	0	0	0	0	16,854	0	0	0	68	01/10/2038	1FM.....
36828Q	AD	8		02/10/2012	MBS Paydown 0.930940646.....		16,200	16,200	16,483	16,206	0	(2)	0	(2)	0	16,200	0	0	0	130	01/10/2038	1FM.....
36828Q	AD	8		03/10/2012	MBS Paydown 0.927171851.....		18,844	18,844	19,174	18,851	0	(5)	0	(5)	0	18,844	0	0	0	227	01/10/2038	1FM.....
368771	AA	9		01/20/2012	Sinking Fund Redemption 100.0.....		40,814	40,814	40,882	40,814	181	0	0	181	0	40,814	0	0	0	228	09/20/2016	3FE.....
368771	AA	9		02/20/2012	Sinking Fund Redemption 100.0.....		41,032	41,032	41,100	41,032	182	0	0	182	0	41,032	0	0	0	458	09/20/2016	3FE.....
368771	AA	9		03/20/2012	Sinking Fund Redemption 100.0.....		41,251	41,250	41,319	41,251	183	0	0	183	0	41,251	0	0	0	690	09/20/2016	3FE.....
396789	BF	5		01/11/2012	MBS Paydown 0.874111648.....		216,834	216,834	220,307	217,059	0	(506)	0	(506)	0	216,834	0	0	0	894	01/11/2035	1FM.....
396789	BF	5		02/11/2012	MBS Paydown 0.835598758.....		154,052	154,052	156,519	154,211	0	(347)	0	(347)	0	154,052	0	0	0	1,270	01/11/2035	1FM.....
396789	BF	5		03/11/2012	MBS Paydown 0.74009138.....		382,030	382,030	388,148	382,425	0	(838)	0	(838)	0	382,030	0	0	0	4,726	01/11/2035	1FM.....
39678W	AA	6		01/25/2012	MBS Paydown 0.278293852.....		26,517	26,517	26,235	26,149	0	0	0	0	0	26,517	0	0	0	114	09/25/2034	2AM.....
39678W	AA	6		02/25/2012	MBS Paydown 0.274877805.....		21,044	21,044	20,821	20,752	0	3	0	3	0	21,044	0	0	0	182	09/25/2034	2AM.....
39678W	AA	6		03/25/2012	MBS Paydown 0.271054295.....		23,554	23,554	23,304	23,228	0	8	0	8	0	23,554	0	0	0	305	09/25/2034	2AM.....
40432B	AA	7		01/25/2012	MBS Paydown 0.26900871.....		56,037	56,037	49,172	50,467	0	4,737	0	4,737	0	56,037	0	0	0	257	09/25/2037	1FM.....
40432B	AA	7		02/25/2012	MBS Paydown 0.25455862.....		57,800	57,800	50,720	52,055	0	4,978	0	4,978	0	57,800	0	0	0	530	09/25/2037	1FM.....
40432B	AA	7		03/25/2012	MBS Paydown 0.23703418.....		70,098	70,098	61,511	63,131	0	6,244	0	6,244	0	70,098	0	0	0	964	09/25/2037	1FM.....
43710M	AA	0		01/25/2012	MBS Paydown 0.232649705.....		7,358	7,358	5,059	1,718	0	105	0	105	0	7,358	0	0	0	3	02/25/2037	1FM.....
43710M	AA	0		02/25/2012	MBS Paydown 0.227416433.....		11,461	11,461	7,879	2,675	0	166	0	166	0	11,461	0	0	0	8	02/25/2037	1FM.....
43710M	AA	0		03/25/2012	MBS Paydown 0.22439917.....		6,608	6,608	4,543	1,542	0	164	0	164	0	6,608	0	0	0	6	02/25/2037	1FM.....
45254N	MZ	7		01/25/2012	MBS Paydown 0.18032046.....		7,601	7,601	6,385	6,409	0	14	0	14	0	7,601	0	0	0	6	04/25/2035	3FM.....
45254N	MZ	7		02/25/2012	MBS Paydown 0.17962156.....		4,193	4,193	3,522	3,536	0	14	0	14	0	4,193	0	0	0	7	04/25/2035	3FM.....
45254N	MZ	7		03/25/2012	MBS Paydown 0.17743155.....		13,140	13,140	11,038	11,079	0	(73)	0	(73)	0	13,140	0	0	0	29	04/25/2035	3FM.....
45254N	NT	0		01/25/2012	MBS Paydown 0.1926271.....		13,518	13,518	7,029	(1,638)	0	0	0	0	0	13,518	0	0	0	10	08/25/2035	4FM.....
45254N	NT	0		02/25/2012	MBS Paydown 0.19145399.....		11,731	11,731	6,100	(1,422)	0	0	0	0	0	11,731	0	0	0	18	08/25/2035	4FM.....
45254N	NT	0		03/25/2012	MBS Paydown 0.19050618.....		9,478	9,478	4,929	(1,149)	0	0	0	0	0	9,478	0	0	0	21	08/25/2035	4FM.....

SCHEDULE D - PART 4

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

1	2			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			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	NAIC Desig- nation or Market Indicator (a)

QE05.12

45254T	PK	4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	01/25/2012	MBS Paydown 0.168787104.....		49,213	49,213	49,211	49,213	0	0	0	0	0	49,213	0	0	0	204	08/25/2034	1FM.....
45254T	PK	4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	02/25/2012	MBS Paydown 0.165271959.....		28,121	28,121	28,120	28,121	0	(6)	0	(6)	0	28,121	0	0	0	233	08/25/2034	1FM.....
45254T	PK	4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	03/25/2012	MBS Paydown 0.157144179.....		65,022	65,022	65,020	65,022	0	(25)	0	(25)	0	65,022	0	0	0	806	08/25/2034	1FM.....
456606	HK	1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	01/25/2012	MBS Paydown 0.181952921.....		1,544	1,544	1,259	(669)	0	0	0	0	0	1,544	0	0	0	1	10/25/2013	6Z*.....
456606	HK	1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	02/25/2012	MBS Paydown 0.181396532.....		1,113	1,113	907	(482)	0	0	0	0	0	1,113	0	0	0	1	10/25/2013	6Z*.....
456606	HK	1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	03/25/2012	MBS Paydown 0.178359893.....		6,073	6,073	4,950	(2,633)	0	0	0	0	0	6,073	0	0	0	2	10/25/2013	6Z*.....
45660L	PK	9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	01/25/2012	MBS Paydown 0.411350393.....		14,777	14,777	8,718	1,427	174	0	0	174	0	14,777	0	0	0	68	06/25/2035	3FM.....
45660L	PK	9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	02/25/2012	MBS Paydown 0.403961931.....		14,777	14,777	8,718	1,427	174	2	0	176	0	14,777	0	0	0	135	06/25/2035	3FM.....
45660L	PK	9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	03/25/2012	MBS Paydown 0.39657347.....		14,777	14,777	8,718	1,427	174	60	0	234	0	14,777	0	0	0	203	06/25/2035	3FM.....
45660N	LD	5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....	01/25/2012	MBS Paydown 0.352444342.....		1,318	1,318	1,137	1,211	0	0	0	0	0	1,318	0	0	0	6	01/25/2033	1FM.....
45660N	LD	5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....	02/25/2012	MBS Paydown 0.337688015.....		22,134	22,134	19,091	20,339	0	(354)	0	(354)	0	22,134	0	0	0	212	01/25/2033	1FM.....
45660N	LD	5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....	03/25/2012	MBS Paydown 0.315218681.....		33,704	33,704	29,070	30,970	0	771	0	771	0	33,704	0	0	0	484	01/25/2033	1FM.....
45660N	X9	1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....	01/25/2012	MBS Paydown 0.151358908.....		5,073	5,073	4,160	4,197	0	0	0	0	0	5,073	0	0	0	11	10/25/2034	1FM.....
45660N	X9	1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....	02/25/2012	MBS Paydown 0.149829572.....		9,301	9,301	7,627	7,696	0	9	0	9	0	9,301	0	0	0	41	10/25/2034	1FM.....
45660N	X9	1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....	03/25/2012	MBS Paydown 0.149442946.....		2,351	2,351	1,928	1,946	0	7	0	7	0	2,351	0	0	0	16	10/25/2034	1FM.....
45661E	EM	2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	01/25/2012	MBS Paydown 0.232182493.....		8,045	8,045	3,989	3,129	0	0	0	0	0	8,045	0	0	0	34	05/25/2036	1FM.....
45661E	EM	2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	01/25/2012	Pass-Through Loss.....		0	97,406	48,294	0	0	0	0	0	0	0	0	0	0	414	05/25/2036	1FM.....
45661E	EM	2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	02/25/2012	MBS Paydown 0.232125732.....		142	142	70	4	0	0	0	0	0	142	0	0	0	1	05/25/2036	1FM.....
45661E	EM	2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	03/25/2012	MBS Paydown 0.20764483.....		8,908	8,908	4,417	3,632	0	0	0	0	0	8,908	0	0	0	76	05/25/2036	1FM.....
45661E	EM	2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	03/25/2012	Pass-Through Loss.....		0	113,497	56,271	0	0	0	0	0	0	0	0	0	0	965	05/25/2036	1FM.....
45661F	AB	7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	01/25/2012	MBS Paydown 0.431621798.....		45,754	45,754	34,773	(334)	0	0	0	0	0	0	0	45,754	45,754	33	06/25/2039	6FE.....
45661F	AB	7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	02/25/2012	MBS Paydown 0.426065819.....		11,112	11,112	8,445	(81)	0	0	0	0	0	0	0	11,112	11,112	12	06/25/2039	6FE.....
45661F	AB	7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	03/25/2012	MBS Paydown 0.425821357.....		489	489	372	(4)	0	0	0	0	0	0	489	489	1	06/25/2039	6FE.....	
461202	AA	1	INTUIT INC 5.40 03/15/2012.....	03/15/2012	Maturity 100.0.....		2,000,000	2,000,000	1,999,900	1,999,996	0	4	0	4	0	2,000,000	0	0	0	54,000	03/15/2012	2FE.....
46590B	AA	2	JPTPE 2011-1 A SEQ CSTR 06/17/41.....	01/17/2012	MBS Paydown 0.985776583.....		22,728	22,728	22,728	22,727	0	0	0	0	0	22,728	0	0	0	66	06/17/2041	1FE.....
46590B	AA	2	JPTPE 2011-1 A SEQ CSTR 06/17/41.....	02/17/2012	MBS Paydown 0.984323501.....		21,796	21,796	21,796	21,795	0	(0)	0	(0)	0	21,796	0	0	0	127	06/17/2041	1FE.....
46590B	AA	2	JPTPE 2011-1 A SEQ CSTR 06/17/41.....	03/17/2012	MBS Paydown 0.964796015.....		292,912	292,912	292,912	292,901	0	(319)	0	(319)	0	292,912	0	0	0	2,563	06/17/2041	1FE.....
46625Y	CU	5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	01/15/2012	MBS Paydown 0.271750265.....		13,268	13,268	12,053	12,749	0	0	0	0	0	13,268	0	0	0	49	07/15/2041	1FM.....
46625Y	CU	5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	02/15/2012	MBS Paydown 0.257515695.....		34,875	34,875	31,681	33,512	0	78	0	78	0	34,875	0	0	0	260	07/15/2041	1FM.....
46625Y	CU	5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	03/15/2012	MBS Paydown 0.250890877.....		16,231	16,231	14,745	15,597	0	93	0	93	0	16,231	0	0	0	182	07/15/2041	1FM.....
46625Y	T9	4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....	01/15/2012	MBS Paydown 0.619795039.....		22,805	22,805	19,526	19,070	0	173	0	173	0	22,805	0	0	0	13	07/15/2019	1FM.....
46625Y	T9	4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....	02/15/2012	MBS Paydown 0.617704872.....		6,271	6,271	5,369	5,244	0	111	0	111	0	6,271	0	0	0	7	07/15/2019	1FM.....
46625Y	T9	4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....	03/15/2012	MBS Paydown 0.617421227.....		851	851	729	712	0	22	0	22	0	851	0	0	0	1	07/15/2019	1FM.....
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	01/25/2012	MBS Paydown 0.5093334.....		5,184	5,184	4,988	3,220	1,025	0	0	1,025	0	5,184	0	0	0	26	12/25/2035	4FM.....
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	02/25/2012	MBS Paydown 0.50477397.....		6,839	6,839	6,581	4,248	1,352	87	0	1,439	0	6,839	0	0	0	68	12/25/2035	4FM.....

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		F o r e i g n	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	NAIC Design- ation or Market Indicator (a)
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		03/25/2012	MBS Paydown 0.50090263.....		5,807	5,807	5,587	3,607	1,148	(5)	0	1,143	0	5,807	0	0	0	87	12/25/2035	4FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		01/25/2012	MBS Paydown 0.48553953.....		15,871	15,871	15,945	11,408	0	997	0	997	0	15,871	0	0	0	36	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		02/25/2012	MBS Paydown 0.47617948.....		55,262	55,262	55,521	39,721	0	12,135	0	12,135	0	55,262	0	0	0	251	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		03/25/2012	MBS Paydown 0.4735016.....		15,810	15,810	15,884	11,364	0	1,139	0	1,139	0	15,810	0	0	0	109	03/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		01/25/2012	MBS Paydown 0.33935111.....		18,932	18,932	9,674	(6,822)	0	31	0	31	0	18,932	0	0	0	9	05/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		02/25/2012	MBS Paydown 0.33575047.....		32,064	32,064	16,383	(11,554)	0	6,359	0	6,359	0	32,064	0	0	0	30	05/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		03/25/2012	MBS Paydown 0.33385372.....		16,891	16,891	8,630	(6,086)	0	62	0	62	0	16,891	0	0	0	22	05/25/2036	1FM.....	
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47.....		01/15/2012	MBS Paydown 0.922448054.....		499,614	499,614	457,147	483,588	0	3,780	0	3,780	0	499,614	0	0	0	182	05/15/2047	1FM.....	
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47.....		02/15/2012	MBS Paydown 0.922292538.....		1,555	1,555	1,423	1,505	0	6	0	6	0	1,555	0	0	0	1	05/15/2047	1FM.....	
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47.....		03/15/2012	MBS Paydown 0.922104022.....		1,885	1,885	1,725	1,825	0	10	0	10	0	1,885	0	0	0	2	05/15/2047	1FM.....	
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		01/12/2012	MBS Paydown 0.91421957.....		388,756	388,756	406,736	401,117	0	(12,857)	0	(12,857)	0	388,756	0	0	0	1,765	06/12/2047	1FM.....	
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		02/12/2012	MBS Paydown 0.895452985.....		112,600	112,600	117,807	116,180	0	(3,714)	0	(3,714)	0	112,600	0	0	0	1,022	06/12/2047	1FM.....	
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		03/12/2012	MBS Paydown 0.882944569.....		75,051	75,051	78,522	77,437	0	(2,473)	0	(2,473)	0	75,051	0	0	0	1,022	06/12/2047	1FM.....	
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....		01/15/2012	MBS Paydown 0.965217406.....		42,577	42,577	39,160	40,699	0	1,764	0	1,764	0	42,577	0	0	0	193	01/15/2049	1FM.....	
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....		02/15/2012	MBS Paydown 0.96174296.....		45,168	45,167	41,544	43,176	0	1,872	0	1,872	0	45,168	0	0	0	409	01/15/2049	1FM.....	
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....		03/15/2012	MBS Paydown 0.957171638.....		59,427	59,428	54,659	56,807	0	141	0	141	0	59,427	0	0	0	807	01/15/2049	1FM.....	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....		01/25/2012	MBS Paydown 0.030978036.....		95,886	95,886	93,309	95,886	3,720	0	0	3,720	0	95,886	0	0	0	445	04/25/2037	3FM.....	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....		02/25/2012	MBS Paydown 0.01823838.....		101,917	101,917	99,178	101,917	3,954	0	0	3,954	0	101,917	0	0	0	935	04/25/2037	3FM.....	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....		03/25/2012	MBS Paydown 0.018021684.....		1,734	1,734	1,687	1,734	67	0	0	67	0	1,734	0	0	0	24	04/25/2037	3FM.....	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		01/27/2012	MBS Paydown 0.589190341.....		31,316	31,316	25,405	25,791	0	0	0	0	0	31,316	0	0	0	120	07/27/2037	1FM.....	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		02/27/2012	MBS Paydown 0.583114037.....		30,382	30,382	24,647	25,021	0	77	0	77	0	30,382	0	0	0	224	07/27/2037	1FM.....	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		03/27/2012	MBS Paydown 0.576938378.....		30,878	30,878	25,050	25,430	0	148	0	148	0	30,878	0	0	0	336	07/27/2037	1FM.....	
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....		01/26/2012	MBS Paydown 0.463401788.....		76,130	76,130	58,335	61,030	0	0	0	0	0	76,130	0	0	0	143	03/26/2037	1FM.....	
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....		02/26/2012	MBS Paydown 0.455931256.....		74,705	74,705	57,243	59,888	0	380	0	380	0	74,705	0	0	0	283	03/26/2037	1FM.....	
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....		03/26/2012	MBS Paydown 0.453305182.....		26,261	26,261	20,122	21,052	0	256	0	256	0	26,261	0	0	0	162	03/26/2037	1FM.....	
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE....		01/26/2012	MBS Paydown 0.579705625.....		129,713	129,713	100,609	118,943	0	0	0	0	0	129,713	0	0	0	1,609	11/26/2036	1FM.....	
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE....		02/26/2012	MBS Paydown 0.577974497.....		10,754	10,754	8,341	9,861	0	57	0	57	0	10,754	0	0	0	199	11/26/2036	1FM.....	
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE....		03/26/2012	MBS Paydown 0.575142749.....		17,591	17,591	13,644	16,130	0	148	0	148	0	17,591	0	0	0	432	11/26/2036	1FM.....	
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE....		01/26/2012	MBS Paydown 0.479969485.....		100,211	100,211	72,903	81,893	0	0	0	0	0	100,211	0	0	0	793	06/26/2037	1FM.....	
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE....		02/26/2012	MBS Paydown 0.468399046.....		138,845	138,845	101,010	113,466	0	783	0	783	0	138,845	0	0	0	2,198	06/26/2037	1FM.....	
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE....		03/26/2012	MBS Paydown 0.455980937.....		149,017	149,017	108,410	121,778	0	1,380	0	1,380	0	149,017	0	0	0	3,539	06/26/2037	1FM.....	
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....		01/26/2012	MBS Paydown 0.605128214.....		32,857	32,857	30,475	30,947	0	0	0	0	0	32,857	0	0	0	78	04/26/2035	1FM.....	
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....		02/26/2012	MBS Paydown 0.602049489.....		33,574	33,574	31,139	31,622	0	27	0	27	0	33,574	0	0	0	160	04/26/2035	1FM.....	
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....		03/26/2012	MBS Paydown 0.58981387.....		133,429	133,429	123,756	125,673	0	4,538	0	4,538	0	133,429	0	0	0	961	04/26/2035	1FM.....	
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....		01/25/2012	MBS Paydown 0.77453302.....		26,113	26,113	24,677	21,249	1,561	(24)	0	1,537	0	26,113	0	0	0	193	06/25/2047	3FM.....	
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....		02/25/2012	MBS Paydown 0.76887006.....		28,315	28,315	26,757	23,040	1,692	(68)	0	1,624	0	28,315	0	0	0	417	06/25/2047	3FM.....	

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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		F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)

QE05.14

472320	AA	8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....	03/25/2012	MBS Paydown 0.75883237.....		50,188	50,188	47,428	40,838	3,000	2,339	0	5,339	0	50,188	0	0	0	1,101	06/25/2047	3FM.....
472321	AA	6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	01/26/2012	MBS Paydown 0.525708903.....		23,901	23,901	18,318	19,094	0	0	0	0	0	23,901	0	0	0	120	10/25/2035	1FM.....
47232D	AA	0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37.....	01/26/2012	MBS Paydown 0.938694519.....		150,359	150,359	150,359	150,354	0	96	0	96	0	150,359	0	0	0	222	04/26/2037	1FM.....
47232D	AA	0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37.....	02/26/2012	MBS Paydown 0.93131418.....		69,287	69,287	69,287	69,285	0	33	0	33	0	69,287	0	0	0	153	04/26/2037	1FM.....
47232D	AA	0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37.....	03/26/2012	MBS Paydown 0.918894344.....		116,599	116,599	116,599	116,595	0	(128)	0	(128)	0	116,599	0	0	0	341	04/26/2037	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	01/26/2012	MBS Paydown 0.557846335.....		8,821	8,821	8,821	8,773	0	1	0	1	0	8,821	0	0	0	49	09/26/2036	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	02/26/2012	MBS Paydown 0.548445753.....		5,711	5,711	5,711	5,680	0	0	0	0	0	5,711	0	0	0	63	09/26/2036	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	03/26/2012	MBS Paydown 0.536308296.....		7,374	7,374	7,374	7,334	0	6	0	6	0	7,374	0	0	0	122	09/26/2036	1FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	01/26/2012	Pass-Through Loss.....		0	9,845	0	0	0	0	0	0	0	0	0	0	0	108	09/26/2036	6FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	02/26/2012	Pass-Through Loss.....		0	7,775	0	0	0	0	0	0	0	0	0	0	0	128	09/26/2036	6FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	03/26/2012	Pass-Through Loss.....		0	7,626	6,647	0	0	0	0	0	0	0	0	0	0	167	09/26/2036	6FM.....
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	01/26/2012	MBS Paydown 0.585141363.....		26,813	26,813	26,813	26,600	0	0	0	0	0	26,813	0	0	0	134	09/26/2036	1FM.....
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	02/26/2012	MBS Paydown 0.576210227.....		25,007	25,007	25,007	24,808	0	7	0	7	0	25,007	0	0	0	276	09/26/2036	1FM.....
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	03/26/2012	MBS Paydown 0.573944184.....		6,345	6,345	6,345	6,294	0	4	0	4	0	6,345	0	0	0	102	09/26/2036	1FM.....
47232D	BH	4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	01/26/2012	MBS Paydown 0.412682593.....		13,359	13,359	13,359	13,358	0	0	0	0	0	13,359	0	0	0	7	09/26/2036	1FM.....
47232D	BH	4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	02/26/2012	MBS Paydown 0.399340148.....		22,373	22,373	22,373	22,371	0	11	0	11	0	22,373	0	0	0	23	09/26/2036	1FM.....
47232D	BH	4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	03/26/2012	MBS Paydown 0.388653652.....		17,919	17,919	17,919	17,918	0	0	0	0	0	17,919	0	0	0	27	09/26/2036	1FM.....
47232D	BN	1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	01/26/2012	Pass-Through Loss.....		0	18,293	5,708	0	0	0	0	0	0	0	0	0	0	10	09/26/2036	1FM.....
47232D	BN	1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	02/26/2012	Pass-Through Loss.....		0	11,968	3,735	0	0	0	0	0	0	0	0	0	0	12	09/26/2036	1FM.....
47232D	BN	1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	03/26/2012	Pass-Through Loss.....		0	6,261	1,954	0	0	0	0	0	0	0	0	0	0	7	09/26/2036	1FM.....
47232D	CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	01/21/2012	MBS Paydown 0.509049931.....		25,619	25,619	25,619	23,920	0	0	0	0	0	25,619	0	0	0	114	05/21/2036	1FM.....
47232D	CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	02/21/2012	MBS Paydown 0.486306349.....		76,425	76,425	76,425	71,356	0	(1,758)	0	(1,758)	0	76,425	0	0	0	676	05/21/2036	1FM.....
47232D	CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	03/21/2012	MBS Paydown 0.474745548.....		38,848	38,848	38,848	36,271	0	(277)	0	(277)	0	38,848	0	0	0	506	05/21/2036	1FM.....
47232D	CN	0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	01/26/2012	MBS Paydown 0.159795891.....		21,786	21,786	21,786	21,782	0	0	0	0	0	21,786	0	0	0	109	12/26/2036	1FM.....
47232D	CN	0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	02/26/2012	MBS Paydown 0.159750507.....		136	136	136	136	0	0	0	0	0	136	0	0	0	1	12/26/2036	1FM.....
47232D	CN	0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	03/26/2012	MBS Paydown 0.159704894.....		137	137	137	137	0	0	0	0	0	137	0	0	0	1	12/26/2036	1FM.....
47232D	CT	7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	01/26/2012	MBS Paydown 0.999996885.....		1	1	0	0	0	1	0	1	0	1	0	0	0	0	0	2FM.....
47232D	CU	4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....	01/26/2012	MBS Paydown 0.318499262.....		65,985	65,985	65,985	65,786	0	15	0	15	0	65,985	0	0	0	254	04/26/2047	1FM.....
47232D	CU	4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....	03/26/2012	MBS Paydown 0.307267801.....		26,012	26,012	26,012	25,934	0	(3)	0	(3)	0	26,012	0	0	0	265	04/26/2047	1FM.....
47232D	CZ	3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	01/26/2012	MBS Paydown 0.583797697.....		37,790	37,790	29,842	30,656	0	3,528	0	3,528	0	37,790	0	0	0	173	06/26/2037	1FM.....
47232D	CZ	3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	02/26/2012	MBS Paydown 0.574357276.....		20,553	20,553	16,230	16,673	0	717	0	717	0	20,553	0	0	0	188	06/26/2037	1FM.....
47232D	CZ	3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	03/26/2012	MBS Paydown 0.571172281.....		6,934	6,934	5,476	5,625	0	39	0	39	0	6,934	0	0	0	95	06/26/2037	1FM.....
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	01/26/2012	MBS Paydown 0.457093034.....		17,652	17,652	13,629	14,045	0	1,309	0	1,309	0	17,652	0	0	0	81	08/26/2037	1FM.....
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	02/26/2012	MBS Paydown 0.449425408.....		10,171	10,171	7,852	8,092	0	41	0	41	0	10,171	0	0	0	93	08/26/2037	1FM.....
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	03/26/2012	MBS Paydown 0.448914263.....		678	678	523	539	0	6	0	6	0	678	0	0	0	6	08/26/2037	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	01/26/2012	MBS Paydown 0.337667553.....		42,395	42,395	42,395	42,395	0	0	0	0	0	42,395	0	0	0	95	09/26/2035	1FM.....

SCHEDULE D - PART 4

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

1	2			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			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	NAIC Desig- nation or Market Indicator (a)

QE05.15

47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	02/26/2012	MBS Paydown 0.324316876.....		55,488	55,488	55,488	55,488	0	0	0	0	0	55,488	0	0	0	252	09/26/2035	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	03/26/2012	MBS Paydown 0.318088144.....		25,888	25,888	25,888	25,888	0	0	0	0	0	25,888	0	0	0	177	09/26/2035	1FM.....
47232D	EB	4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37.....	01/26/2012	MBS Paydown 0.016545304.....		47,433	47,433	47,433	47,158	0	59	0	59	0	47,433	0	0	0	414	06/26/2037	1FM.....
47232D	EB	4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37.....	02/26/2012	MBS Paydown 7.79977E-4.....		17,149	17,149	17,149	17,049	0	181	0	181	0	17,149	0	0	0	223	06/26/2037	1FM.....
47232D	EB	4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37.....	03/26/2012	MBS Paydown 0.0.....		848	848	848	844	0	138	0	138	0	848	0	0	0	15	06/26/2037	1FM.....
47232D	EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	03/26/2012	MBS Paydown 0.900104026.....		30,425	30,425	27,627	30,425	0	(30,425)	0	(30,425)	0	0	0	30,425	30,425	391	06/26/2037	1FM.....
47232D	FF	4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	01/26/2012	MBS Paydown 0.355543107.....		30,245	30,245	30,245	30,245	0	0	0	0	0	30,245	0	0	0	291	12/26/2036	1FM.....
47232D	FF	4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	02/26/2012	MBS Paydown 0.343856316.....		10,226	10,226	10,226	10,226	0	0	0	0	0	10,226	0	0	0	146	12/26/2036	1FM.....
47232D	FF	4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	03/26/2012	MBS Paydown 0.322670051.....		18,538	18,538	18,538	18,538	0	0	0	0	0	18,538	0	0	0	351	12/26/2036	1FM.....
47232V	AA	0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	01/26/2012	MBS Paydown 0.475391963.....		12,798	12,798	12,798	12,717	0	0	0	0	0	12,798	0	0	0	129	02/26/2037	1FM.....
47232V	AA	0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	02/26/2012	MBS Paydown 0.469049364.....		12,437	12,437	12,437	12,358	0	(0)	0	(0)	0	12,437	0	0	0	188	02/26/2037	1FM.....
47232V	AA	0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	03/26/2012	MBS Paydown 0.464853973.....		8,227	8,227	8,227	8,174	0	1	0	1	0	8,227	0	0	0	165	02/26/2037	1FM.....
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	01/26/2012	Pass-Through Loss.....		0	7,374	0	0	0	0	0	0	0	0	0	0	0	74	02/26/2037	1FM.....
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	02/26/2012	Pass-Through Loss.....		0	5,418	0	0	0	0	0	0	0	0	0	0	0	82	02/26/2037	1FM.....
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	03/26/2012	Pass-Through Loss.....		0	8,813	7,333	0	0	0	0	0	0	0	0	0	0	178	02/26/2037	1FM.....
47232V	AF	9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	01/26/2012	MBS Paydown 0.475385152.....		9,600	9,600	9,600	9,552	0	0	0	0	0	9,600	0	0	0	93	02/26/2037	1FM.....
47232V	AF	9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	02/26/2012	MBS Paydown 0.46904182.....		9,329	9,329	9,329	9,282	0	(0)	0	(0)	0	9,329	0	0	0	135	02/26/2037	1FM.....
47232V	AF	9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	03/26/2012	MBS Paydown 0.464845947.....		6,171	6,171	6,171	6,140	0	0	0	0	0	6,171	0	0	0	119	02/26/2037	1FM.....
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	01/26/2012	Pass-Through Loss.....		0	5,531	0	0	0	0	0	0	0	0	0	0	0	27	02/26/2037	1FM.....
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	02/26/2012	Pass-Through Loss.....		0	4,064	0	0	0	0	0	0	0	0	0	0	0	39	02/26/2037	1FM.....
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	03/26/2012	Pass-Through Loss.....		0	6,610	6,143	0	0	0	0	0	0	0	0	0	0	64	02/26/2037	1FM.....
47232V	AW	2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	01/26/2012	MBS Paydown 0.646842776.....		20,697	20,697	18,947	18,780	0	0	0	0	0	20,697	0	0	0	43	09/26/2035	1FM.....
47232V	AW	2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	02/26/2012	MBS Paydown 0.638059102.....		26,048	26,048	23,845	23,635	0	43	0	43	0	26,048	0	0	0	110	09/26/2035	1FM.....
47232V	AW	2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	03/26/2012	MBS Paydown 0.637844133.....		637	637	584	578	0	2	0	2	0	637	0	0	0	4	09/26/2035	1FM.....
47232V	BG	6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....	01/26/2012	MBS Paydown 0.655714096.....		39,136	39,136	32,058	33,752	0	0	0	0	0	39,136	0	0	0	63	11/26/2036	1FM.....
47232V	BG	6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....	02/26/2012	MBS Paydown 0.643014647.....		89,713	89,713	73,487	77,372	0	3,665	0	3,665	0	89,713	0	0	0	215	11/26/2036	1FM.....
47232V	BG	6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....	03/26/2012	MBS Paydown 0.635523568.....		52,919	52,919	43,348	45,640	0	8	0	8	0	52,919	0	0	0	167	11/26/2036	1FM.....
47232V	BL	5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....	01/26/2012	Pass-Through Loss.....		0	34,438	2,300	0	0	0	0	0	0	0	0	0	0	55	11/26/2036	1FM.....
47232V	BL	5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....	02/26/2012	Pass-Through Loss.....		0	50,358	3,364	0	0	0	0	0	0	0	0	0	0	120	11/26/2036	1FM.....
47232V	BL	5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....	03/26/2012	Pass-Through Loss.....		0	32,979	2,203	0	0	0	0	0	0	0	0	0	0	104	11/26/2036	1FM.....
47232V	BM	3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	01/26/2012	MBS Paydown 0.488222319.....		12,826	12,826	12,826	12,731	0	0	0	0	0	12,826	0	0	0	120	11/26/2036	1FM.....
47232V	BM	3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	02/26/2012	MBS Paydown 0.477349406.....		29,534	29,534	29,534	29,316	0	80	0	80	0	29,534	0	0	0	412	11/26/2036	1FM.....
47232V	BM	3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	03/26/2012	MBS Paydown 0.470892252.....		17,540	17,540	17,540	17,410	0	5	0	5	0	17,540	0	0	0	325	11/26/2036	1FM.....
47232V	BR	2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37.....	01/26/2012	MBS Paydown 0.026597051.....		95,023	95,024	95,023	95,023	0	0	0	0	0	95,023	0	0	0	414	11/26/2037	1FM.....
47232V	BR	2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37.....	02/26/2012	MBS Paydown 0.002046094.....		93,854	93,854	93,854	93,854	0	0	0	0	0	93,854	0	0	0	809	11/26/2037	1FM.....
47232V	BR	2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37.....	03/26/2012	MBS Paydown 0.0.....		7,822	7,821	7,822	7,822	0	0	0	0	0	7,822	0	0	0	100	11/26/2037	1FM.....

SCHEDULE D - PART 4

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

1		2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
QE05.16	47232V	BU	5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	03/26/2012	MBS Paydown 0.911218793.....		67,879	67,880	67,879	67,879	0	0	0	0	0	67,879	0	0	0	874	11/26/2037	1FM.....
	47232V	BZ	4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	01/26/2012	MBS Paydown 0.163276171.....		4,966	4,966	4,966	4,966	0	0	0	0	0	4,966	0	0	0	25	07/26/2036	1FM.....
	47232V	BZ	4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	02/26/2012	MBS Paydown 0.152993041.....		16,535	16,535	16,535	16,535	0	0	0	0	0	16,535	0	0	0	165	07/26/2036	1FM.....
	47232V	BZ	4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	03/26/2012	MBS Paydown 0.150310496.....		4,313	4,313	4,313	4,313	0	0	0	0	0	4,313	0	0	0	65	07/26/2036	1FM.....
	47232V	CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	01/26/2012	Pass-Through Loss.....		0	19,159	3,532	0	0	0	0	0	0	0	0	0	0	96	07/26/2036	1FM.....
	47232V	CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	02/26/2012	Pass-Through Loss.....		0	20,565	3,791	0	0	0	0	0	0	0	0	0	0	206	07/26/2036	1FM.....
	47232V	CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	03/26/2012	Pass-Through Loss.....		0	25,941	4,782	0	0	0	0	0	0	0	0	0	0	259	07/26/2036	1FM.....
	47232V	CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	01/26/2012	MBS Paydown 0.26129173.....		34,248	34,248	34,248	34,248	0	0	0	0	0	34,248	0	0	0	167	04/26/2037	1FM.....
	47232V	CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	02/26/2012	MBS Paydown 0.25435256.....		15,735	15,735	15,735	15,735	0	0	0	0	0	15,735	0	0	0	142	04/26/2037	1FM.....
	47232V	CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	03/26/2012	MBS Paydown 0.247393892.....		15,779	15,779	15,779	15,779	0	0	0	0	0	15,779	0	0	0	211	04/26/2037	1FM.....
	47232V	DR	0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	01/26/2012	MBS Paydown 0.623032955.....		14,384	14,384	14,384	14,551	0	(106)	0	(106)	0	14,384	0	0	0	72	04/26/2036	1FM.....
	47232V	DR	0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	02/26/2012	MBS Paydown 0.613044312.....		13,774	13,774	13,774	13,934	0	(161)	0	(161)	0	13,774	0	0	0	138	04/26/2036	1FM.....
	47232V	DR	0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	03/26/2012	MBS Paydown 0.611696991.....		1,858	1,858	1,858	1,880	0	(0)	0	(0)	0	1,858	0	0	0	28	04/26/2036	1FM.....
	47232V	DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	01/26/2012	Pass-Through Loss.....		0	7,230	0	0	0	0	0	0	0	0	0	0	0	36	04/26/2036	1FM.....
	47232V	DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	02/26/2012	Pass-Through Loss.....		0	5,314	0	0	0	0	0	0	0	0	0	0	0	53	04/26/2036	1FM.....
	47232V	DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	03/26/2012	Pass-Through Loss.....		0	8,243	4,085	0	0	0	0	0	0	0	0	0	0	82	04/26/2036	1FM.....
	47232V	DZ	2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	01/26/2012	MBS Paydown 0.538165519.....		24,095	24,095	24,095	23,956	0	(30)	0	(30)	0	24,095	0	0	0	120	03/26/2036	1FM.....
	47232V	DZ	2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	02/26/2012	MBS Paydown 0.53147808.....		13,409	13,409	13,409	13,332	0	0	0	0	0	13,409	0	0	0	134	03/26/2036	1FM.....
	47232V	DZ	2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	03/26/2012	MBS Paydown 0.528265929.....		6,441	6,441	6,441	6,404	0	1	0	1	0	6,441	0	0	0	97	03/26/2036	1FM.....
	47232V	EC	2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	01/26/2012	MBS Paydown 0.437592544.....		12,116	12,116	12,213	12,185	0	0	0	0	0	12,116	0	0	0	61	03/26/2037	1FM.....
	47232V	EC	2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	02/26/2012	MBS Paydown 0.432471764.....		7,165	7,165	7,223	7,206	0	0	0	0	0	7,165	0	0	0	72	03/26/2037	1FM.....
	47232V	EC	2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	03/26/2012	MBS Paydown 0.429387212.....		4,316	4,316	4,351	4,341	0	(1)	0	(1)	0	4,316	0	0	0	65	03/26/2037	1FM.....
	47232V	EH	1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	01/26/2012	Pass-Through Loss.....		0	14,590	0	0	0	0	0	0	0	0	0	0	0	73	03/26/2037	1FM.....
	47232V	EJ	7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	01/26/2012	MBS Paydown 0.360299084.....		6,998	6,998	7,103	7,073	0	0	0	0	0	6,998	0	0	0	34	04/26/2037	1FM.....
	47232V	EJ	7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	02/26/2012	MBS Paydown 0.346130794.....		23,258	23,258	23,606	23,509	0	(234)	0	(234)	0	23,258	0	0	0	223	04/26/2037	1FM.....
	47232V	EJ	7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	03/26/2012	MBS Paydown 0.341907226.....		6,933	6,933	7,037	7,008	0	(0)	0	(0)	0	6,933	0	0	0	100	04/26/2037	1FM.....
	47232V	EP	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	01/26/2012	Pass-Through Loss.....		0	10,055	0	0	0	0	0	0	0	0	0	0	0	48	04/26/2037	1FM.....
	47232V	EP	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	02/26/2012	Pass-Through Loss.....		0	9,997	0	0	0	0	0	0	0	0	0	0	0	96	04/26/2037	1FM.....
	47232V	EP	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	03/26/2012	Pass-Through Loss.....		0	19,974	21,464	0	0	0	0	0	0	0	0	0	0	194	04/26/2037	1FM.....
	47232V	EW	8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	01/26/2012	MBS Paydown 0.273641959.....		18,418	18,418	18,418	18,418	0	0	0	0	0	18,418	0	0	0	84	02/26/2036	1FM.....
	47232V	EW	8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	02/26/2012	MBS Paydown 0.267513486.....		12,914	12,914	12,914	12,914	0	0	0	0	0	12,914	0	0	0	118	02/26/2036	1FM.....
	47232V	EW	8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	03/26/2012	MBS Paydown 0.25963126.....		16,609	16,609	16,609	16,609	0	0	0	0	0	16,609	0	0	0	228	02/26/2036	1FM.....
	47232V	FB	3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	01/26/2012	Pass-Through Loss.....		0	12,428	1,730	0	0	0	0	0	0	0	0	0	0	57	02/26/2036	1FM.....
	47232V	FB	3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	02/26/2012	Pass-Through Loss.....		0	6,349	884	0	0	0	0	0	0	0	0	0	0	58	02/26/2036	1FM.....
	47232V	FB	3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	03/26/2012	Pass-Through Loss.....		0	5,479	763	0	0	0	0	0	0	0	0	0	0	50	02/26/2036	1FM.....
	47232V	FC	1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....	01/26/2012	MBS Paydown 0.107747284.....		34,279	34,279	34,279	34,279	0	0	0	0	0	34,279	0	0	0	150	01/26/2036	1FM.....

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		F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)

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47232V	FC	1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....	02/26/2012	MBS Paydown 0.083364646.....		69,472	69,472	69,472	69,472	0	0	0	0	0	69,472	0	0	0	608	01/26/2036	1FM.....
47232V	FC	1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....	03/26/2012	MBS Paydown 0.07256634.....		30,767	30,767	30,767	30,767	0	0	0	0	0	30,767	0	0	0	404	01/26/2036	1FM.....
47232V	FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	01/26/2012	MBS Paydown 0.38358746.....		53,328	53,328	53,328	53,053	0	0	0	0	0	53,328	0	0	0	233	06/26/2036	1FM.....
47232V	FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	02/26/2012	MBS Paydown 0.367246898.....		53,328	53,328	53,328	53,053	0	7	0	7	0	53,328	0	0	0	466	06/26/2036	1FM.....
47232V	FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	03/26/2012	MBS Paydown 0.350906336.....		53,328	53,328	53,328	53,053	0	15	0	15	0	53,328	0	0	0	698	06/26/2036	1FM.....
47232V	FU	1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	01/26/2012	MBS Paydown 0.538485974.....		37,094	37,094	29,556	32,708	0	783	0	783	0	37,094	0	0	0	29	01/26/2047	1FM.....
47232V	FU	1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	02/26/2012	MBS Paydown 0.522396916.....		46,865	46,865	37,341	41,324	0	2,242	0	2,242	0	46,865	0	0	0	74	01/26/2047	1FM.....
47232V	FU	1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	03/26/2012	MBS Paydown 0.499193409.....		67,588	67,588	53,853	59,598	0	4,707	0	4,707	0	67,588	0	0	0	158	01/26/2047	1FM.....
47232V	GC	0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....	01/26/2012	MBS Paydown 0.688608412.....		17,374	17,375	17,374	17,191	0	0	0	0	0	17,374	0	0	0	83	02/26/2036	1FM.....
47232V	GC	0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....	02/26/2012	MBS Paydown 0.652101392.....		22,977	22,977	22,977	22,735	0	41	0	41	0	22,977	0	0	0	220	02/26/2036	1FM.....
47232V	GC	0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....	03/26/2012	MBS Paydown 0.604870918.....		29,726	29,727	29,726	29,413	0	109	0	109	0	29,726	0	0	0	427	02/26/2036	1FM.....
47770#	AB	1	JOBSON MEDICAL T/L L+500 12/01/11.....	01/09/2012	Private Placement.....		487	487	256	251	0	0	0	0	0	251	0	236	236	424	12/01/2011	6.....
47770#	AB	1	JOBSON MEDICAL T/L L+500 12/01/11.....	01/12/2012	Private Placement.....		487	487	256	251	0	0	0	0	0	251	0	236	236	424	12/01/2011	6.....
47770#	AB	1	JOBSON MEDICAL T/L L+500 12/01/11.....	03/20/2012	Exchanged.....		456,782	702,741	556,666	(95,849)	0	0	0	0	0	226,944	0	229,838	229,838	14,994	12/01/2011	6.....
493268	AY	2	KSLT 2000-B A2 ABS FLT 07/25/29.....	01/25/2012	MBS Paydown 0.232647549.....		12,763	12,763	10,338	2,791	2,527	(0)	0	2,527	0	12,763	0	0	0	24	07/25/2029	4AM.....
49327H	AE	5	KSLT 2006-A 2A2 ABS FLT 06/27/2025.....	03/27/2012	MBS Paydown 0.326491991.....		85,794	85,794	61,772	76,560	0	5,212	0	5,212	0	85,794	0	0	0	142	06/27/2025	1FE.....
513075	AP	6	LAMAR MEDIA CORP B 6.625 08/15/2015.....	02/09/2012	Cash Tender 102.583.....		851,439	830,000	770,315	801,002	0	28,998	0	28,998	0	830,000	0	21,439	21,439	26,577	08/15/2015	4FE.....
513075	AP	6	LAMAR MEDIA CORP B 6.625 08/15/2015.....	02/27/2012	Cash Tender 102.583.....		174,393	170,000	157,775	164,061	0	221	0	221	0	164,284	0	10,109	10,109	6,007	08/15/2015	4FE.....
52519S	AD	5	LABMH 2001-B A4 SEQ 5.27 9/15/18.....	01/15/2012	MBS Paydown 0.258545167.....		40,816	40,815	40,803	39,381	0	0	0	0	0	40,816	0	0	0	179	09/15/2018	1AM.....
52519S	AD	5	LABMH 2001-B A4 SEQ 5.27 9/15/18.....	02/15/2012	MBS Paydown 0.255111066.....		34,341	34,341	34,330	33,134	0	0	0	0	0	34,341	0	0	0	302	09/15/2018	1AM.....
52519S	AD	5	LABMH 2001-B A4 SEQ 5.27 9/15/18.....	03/15/2012	MBS Paydown 0.251487799.....		36,233	36,233	36,221	34,959	0	0	0	0	0	36,233	0	0	0	477	09/15/2018	1AM.....
52520M	BS	1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....	01/25/2012	MBS Paydown 0.732920145.....		190	190	137	142	0	0	0	0	0	190	0	0	0	0	12/25/2035	1FM.....
52520M	BS	1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....	02/25/2012	MBS Paydown 0.729716037.....		16,021	16,021	11,535	11,967	0	4,004	0	4,004	0	16,021	0	0	0	26	12/25/2035	1FM.....
52520M	BS	1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....	03/25/2012	MBS Paydown 0.719317703.....		51,992	51,992	37,434	38,838	0	4,509	0	4,509	0	51,992	0	0	0	124	12/25/2035	1FM.....
52521R	AC	5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....	01/25/2012	MBS Paydown 0.40703317.....		35,290	35,290	23,997	19,256	0	5,007	0	5,007	0	35,290	0	0	0	28	06/25/2037	1FM.....
52521R	AC	5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....	01/25/2012	Pass-Through Loss.....		0	6	4	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	1FM.....
52521R	AC	5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....	02/25/2012	MBS Paydown 0.40629154.....		5,191	5,191	3,530	2,832	0	15	0	15	0	5,191	0	0	0	8	06/25/2037	1FM.....
52521R	AC	5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....	03/25/2012	MBS Paydown 0.39960096.....		73,735	73,735	50,140	51,102	0	23,860	0	23,860	0	73,735	0	0	0	116	06/25/2037	1FM.....
52521R	AC	5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....	03/25/2012	Pass-Through Loss.....		0	19,933	13,554	0	0	0	0	0	0	0	0	0	0	31	06/25/2037	1FM.....
525221	AS	6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	01/25/2012	MBS Paydown 0.714109889.....		195,307	195,307	173,091	184,397	0	5,492	0	5,492	0	195,307	0	0	0	993	09/25/2035	1FM.....
525221	AS	6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	02/25/2012	MBS Paydown 0.688745391.....		177,551	177,551	157,355	167,633	0	4,925	0	4,925	0	177,551	0	0	0	1,805	09/25/2035	1FM.....
525221	AS	6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	03/25/2012	MBS Paydown 0.674191322.....		101,878	101,878	90,290	96,188	0	1,212	0	1,212	0	101,878	0	0	0	1,554	09/25/2035	1FM.....
525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	01/25/2012	MBS Paydown 0.445128441.....		1,108	1,108	720	244	0	0	0	0	0	1,108	0	0	0	5	01/25/2037	1FM.....
525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	02/25/2012	MBS Paydown 0.441685665.....		2,821	2,821	1,834	1,516	0	0	0	0	0	2,821	0	0	0	24	01/25/2037	1FM.....
525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	02/25/2012	Pass-Through Loss.....		0	4,065	2,642	0	0	0	0	0	0	0	0	0	0	34	01/25/2037	1FM.....
525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	03/25/2012	MBS Paydown 0.436568689.....		2,742	2,742	1,782	2,253	0	0	0	0	0	2,742	0	0	0	36	01/25/2037	1FM.....

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		F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)

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525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	03/25/2012	Pass-Through Loss.....		0	7,492	4,870	0	0	0	0	0	0	0	0	0	0	98	01/25/2037	1FM.....
52525F	AA	1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	01/25/2012	MBS Paydown 0.497989938.....		1,283	1,283	1,090	1,103	0	0	0	0	0	1,283	0	0	0	6	07/25/2047	1FM.....
52525F	AA	1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	02/25/2012	MBS Paydown 0.46865219.....		146,689	146,689	124,685	126,120	0	12,169	0	12,169	0	146,689	0	0	0	1,424	07/25/2047	1FM.....
52525F	AA	1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	03/25/2012	MBS Paydown 0.46802732.....		3,124	3,124	2,656	2,686	0	9	0	9	0	3,124	0	0	0	45	07/25/2047	1FM.....
54323M	AJ	7	LONGVIEW POWER TL FAC L+350 2/28/14.....	03/30/2012	Paydown 100.0.....		2,167	2,167	2,167	1,955	81	12	0	93	0	2,167	0	0	0	23	02/28/2014	4FE.....
55265K	6S	3	MASTR 2004-1 5A16 PAC FLT 2/25/2034.....	01/25/2012	MBS Paydown 0.00381712.....		15,195	15,195	14,283	11,706	0	1,943	0	1,943	0	15,195	0	0	0	9	02/25/2034	1FM.....
55265K	6S	3	MASTR 2004-1 5A16 PAC FLT 2/25/2034.....	02/25/2012	MBS Paydown 0.0.....		8,054	8,054	7,571	6,205	0	3,394	0	3,394	0	8,054	0	0	0	9	02/25/2034	1FM.....
55265K	6T	1	MASTR 2004-1 5A17 IO INV 2/25/2034.....	02/25/2012	MBS Paydown 0.0.....		0	0	0	0	0	(0)	0	(0)	0	0	0	0	0	2,356	02/25/2034	1FE.....
55265K	G7	8	MASTR 2003-7 4A42 INV 9/25/2033.....	01/25/2012	MBS Paydown 0.91953251.....		65,500	65,500	61,120	54,741	0	8,844	0	8,844	0	65,500	0	0	0	853	09/25/2033	1FM.....
55265K	G7	8	MASTR 2003-7 4A42 INV 9/25/2033.....	02/25/2012	MBS Paydown 0.89976863.....		29,646	29,646	27,663	24,776	0	167	0	167	0	29,646	0	0	0	772	09/25/2033	1FM.....
55265K	G7	8	MASTR 2003-7 4A42 INV 9/25/2033.....	03/25/2012	MBS Paydown 0.86724757.....		48,782	48,782	45,519	40,768	0	2,496	0	2,496	0	48,782	0	0	0	1,911	09/25/2033	1FM.....
576434	UH	5	MALT 2004-9 A6 NAS STP 08/25/2034.....	01/25/2012	MBS Paydown 0.54792013.....		41,854	41,854	41,854	41,780	0	(30)	0	(30)	0	41,854	0	0	0	179	08/25/2034	1FM.....
576434	UH	5	MALT 2004-9 A6 NAS STP 08/25/2034.....	02/25/2012	MBS Paydown 0.5368047.....		94,481	94,481	94,481	94,314	0	(115)	0	(115)	0	94,481	0	0	0	810	08/25/2034	1FM.....
576434	UH	5	MALT 2004-9 A6 NAS STP 08/25/2034.....	03/25/2012	MBS Paydown 0.51731319.....		165,678	165,678	165,678	165,385	0	(222)	0	(222)	0	165,678	0	0	0	2,130	08/25/2034	1FM.....
582333	ZA	1	MCMILLIN COMPANIES LLC 9.525 12/31/2013.....	01/20/2012	Paydown 100.0.....		1,200,000	1,200,000	480,000	446,300	0	87,034	0	87,034	0	1,200,000	0	0	0	29,210	12/31/2013	6Z.....
58501W	AV	3	STEER Z1 A (JCP) 7.54 03/01/2017.....	03/01/2012	Paydown 100.0.....		95,559	95,559	101,838	97,629	0	(113)	0	(113)	0	95,559	0	0	0	3,603	03/01/2017	3.....
59022C	CS	0	MERRILL LYNCH 5.70 05/02/2017.....	02/17/2012	Cash Tender 98.174.....		981,740	1,000,000	947,030	967,166	0	14,574	0	14,574	0	981,740	0	0	0	16,625	05/02/2017	2FE.....
61746W	PF	1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39.....	01/15/2012	MBS Paydown 0.43833299.....		765,112	765,112	780,624	764,793	0	991	0	991	0	765,112	0	0	0	3,813	01/15/2039	1FM.....
61746W	PF	1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39.....	02/15/2012	MBS Paydown 0.300116786.....		1,382,162	1,382,162	1,410,183	1,381,585	0	(777)	0	(777)	0	1,382,162	0	0	0	13,776	01/15/2039	1FM.....
61746W	PF	1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39.....	03/15/2012	MBS Paydown 0.0686696.....		2,314,472	2,314,472	2,361,394	2,313,505	0	(2,510)	0	(2,510)	0	2,314,472	0	0	0	34,601	01/15/2039	1FM.....
61749L	BM	2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....	01/25/2012	MBS Paydown 0.5008046.....		14,171	14,171	11,000	7,079	0	6,708	0	6,708	0	14,171	0	0	0	66	06/25/2036	6FM.....
61749L	BM	2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....	02/25/2012	MBS Paydown 0.50059654.....		270	270	210	135	0	(1)	0	(1)	0	270	0	0	0	3	06/25/2036	6FM.....
61749L	BM	2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....	03/25/2012	MBS Paydown 0.50036895.....		296	296	230	148	0	(2)	0	(2)	0	296	0	0	0	4	06/25/2036	6FM.....
61751D	AE	4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	01/25/2012	MBS Paydown 0.88501278.....		69,632	69,632	69,632	45,423	0	13,466	0	13,466	0	69,632	0	0	0	328	10/25/2046	1FM.....
61751D	AE	4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	02/25/2012	MBS Paydown 0.88209997.....		14,564	14,564	14,564	9,500	0	(15)	0	(15)	0	14,564	0	0	0	131	10/25/2046	1FM.....
61751D	AE	4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	03/25/2012	MBS Paydown 0.87965391.....		12,230	12,230	12,230	7,978	0	(40)	0	(40)	0	12,230	0	0	0	163	10/25/2046	1FM.....
65535V	KU	1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	01/25/2012	MBS Paydown 0.30879803.....		25,058	25,058	23,272	24,064	0	511	0	511	0	25,058	0	0	0	100	03/25/2035	1FM.....
65535V	KU	1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	02/25/2012	MBS Paydown 0.2949244.....		27,747	27,747	25,770	26,647	0	643	0	643	0	27,747	0	0	0	221	03/25/2035	1FM.....
65535V	KU	1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	03/25/2012	MBS Paydown 0.28323311.....		23,383	23,383	21,717	22,456	0	517	0	517	0	23,383	0	0	0	280	03/25/2035	1FM.....
65538P	AA	6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	01/25/2012	MBS Paydown 0.2338695.....		4,165	4,165	4,183	3,660	0	0	0	0	0	4,165	0	0	0	21	03/25/2047	1FM.....
65538P	AA	6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	01/25/2012	Pass-Through Loss.....		0	1,491	1,497	0	0	0	0	0	0	0	0	0	0	7	03/25/2047	1FM.....
65538P	AA	6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	02/25/2012	MBS Paydown 0.23223154.....		2,772	2,772	1,183	4,240	0	0	0	0	0	2,772	0	0	0	27	03/25/2047	1FM.....
65538P	AA	6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	02/25/2012	Pass-Through Loss.....		0	3,780	1,613	0	0	0	0	0	0	0	0	0	0	36	03/25/2047	1FM.....
65538P	AA	6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	03/25/2012	MBS Paydown 0.22994306.....		4,292	4,292	4,328	5,924	0	0	0	0	0	4,292	0	0	0	59	03/25/2047	1FM.....
65538P	AA	6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	03/25/2012	Pass-Through Loss.....		0	4,862	4,903	0	0	0	0	0	0	0	0	0	0	67	03/25/2047	1FM.....

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		F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)
QE05.19	67087T	DE 8		01/15/2012	MBS Paydown 0.389528656.....		13,840	13,840	13,839	3,757	0	0	0	0	0	13,840	0	0	0	70	05/15/2024	1AM.....
	67087T	DE 8		02/15/2012	MBS Paydown 0.387784388.....		5,233	5,233	5,232	1,420	0	0	0	0	0	5,233	0	0	0	53	05/15/2024	1AM.....
	67087T	DE 8		03/15/2012	MBS Paydown 0.382597538.....		15,561	15,561	15,559	4,224	0	0	0	0	0	15,561	0	0	0	235	05/15/2024	1AM.....
	68619A	AN 7		01/15/2012	MBS Paydown 0.137074779.....		31,833	31,833	31,823	31,774	0	0	0	0	0	31,833	0	0	0	164	05/15/2032	1FE.....
	68619A	AN 7		02/15/2012	MBS Paydown 0.134228669.....		19,923	19,923	19,916	19,886	0	1	0	1	0	19,923	0	0	0	205	05/15/2032	1FE.....
	68619A	AN 7		03/15/2012	MBS Paydown 0.129461413.....		33,371	33,371	33,360	33,310	0	2	0	2	0	33,371	0	0	0	515	05/15/2032	1FE.....
	73316P	GK 0		01/25/2012	MBS Paydown 0.839173343.....		13,498	13,498	13,497	13,455	0	0	0	0	0	13,498	0	0	0	60	11/25/2035	2FM.....
	73316P	GK 0		02/25/2012	MBS Paydown 0.837016103.....		12,426	12,426	12,425	12,387	0	(0)	0	(0)	0	12,426	0	0	0	102	11/25/2035	2FM.....
	73316P	GK 0		03/25/2012	MBS Paydown 0.834306807.....		15,606	15,606	15,605	15,557	0	(0)	0	(0)	0	15,606	0	0	0	183	11/25/2035	2FM.....
	74958W	AC 0		01/25/2012	MBS Paydown 0.393087746.....		7,686	7,686	4,073	3,546	0	0	0	0	0	7,686	0	0	0	24	02/25/2037	1FM.....
	74958W	AC 0		01/25/2012	Pass-Through Loss.....		0	8,602	4,559	0	0	0	0	0	0	0	0	0	0	27	02/25/2037	1FM.....
	74958W	AC 0		02/25/2012	MBS Paydown 0.385788449.....		23,178	23,178	12,284	7,945	0	0	0	0	0	23,178	0	0	0	141	02/25/2037	1FM.....
	74958W	AC 0		02/25/2012	Pass-Through Loss.....		0	13,319	7,059	0	0	0	0	0	0	0	0	0	0	81	02/25/2037	1FM.....
	74958W	AC 0		03/25/2012	Pass-Through Loss.....		0	4,545	2,409	0	0	0	0	0	0	0	0	0	0	40	02/25/2037	1FM.....
	75970J	AD 8		03/25/2012	MBS Paydown 0.25955228.....		1,113	1,113	1,113	930	0	0	0	0	0	1,113	0	0	0	16	04/25/2037	1FM.....
	759950	FX 1		01/25/2012	MBS Paydown 0.38917818.....		8,170	8,170	8,138	8,139	0	0	0	0	0	8,170	0	0	0	38	02/25/2036	1FM.....
	759950	FX 1		02/25/2012	MBS Paydown 0.38115853.....		16,801	16,801	16,736	16,737	0	(2)	0	(2)	0	16,801	0	0	0	150	02/25/2036	1FM.....
	759950	FX 1		03/25/2012	MBS Paydown 0.37626219.....		10,258	10,258	10,218	10,218	0	(2)	0	(2)	0	10,258	0	0	0	135	02/25/2036	1FM.....
	760985	GQ 8		01/25/2012	MBS Paydown 0.322739379.....		3,931	3,931	3,931	3,920	0	0	0	0	0	3,931	0	0	0	19	01/25/2032	3FM.....
	760985	GQ 8		02/25/2012	MBS Paydown 0.318816156.....		11,770	11,770	11,767	11,735	0	(0)	0	(0)	0	11,770	0	0	0	116	01/25/2032	3FM.....
	760985	GQ 8		03/25/2012	MBS Paydown 0.317462492.....		4,061	4,061	4,060	4,049	0	0	0	0	0	4,061	0	0	0	60	01/25/2032	3FM.....
	760985	XK 2		01/25/2012	MBS Paydown 0.947377738.....		8,275	8,275	8,273	7,613	1,903	0	0	1,903	0	8,275	0	0	0	37	07/25/2033	3FM.....
	760985	XK 2		02/25/2012	MBS Paydown 0.943473109.....		7,809	7,809	7,807	7,184	1,796	10	0	1,806	0	7,809	0	0	0	71	07/25/2033	3FM.....
	760985	XK 2		03/25/2012	MBS Paydown 0.939983949.....		6,978	6,978	6,977	6,420	1,604	18	0	1,622	0	6,978	0	0	0	95	07/25/2033	3FM.....
	76110H	HY 8		01/25/2012	MBS Paydown 0.642189115.....		119,391	119,391	119,409	119,022	0	0	0	0	0	119,391	0	0	0	547	09/25/2033	1FM.....
	76110H	HY 8		02/25/2012	MBS Paydown 0.625886015.....		130,425	130,425	130,445	130,022	0	6	0	6	0	130,425	0	0	0	1,196	09/25/2033	1FM.....
	76110H	HY 8		03/25/2012	MBS Paydown 0.599156352.....		213,837	213,837	213,871	213,176	0	24	0	24	0	213,837	0	0	0	2,940	09/25/2033	1FM.....
	76110V	QL 5		01/25/2012	MBS Paydown 0.317467117.....		125,253	125,253	125,253	115,330	0	3,484	0	3,484	0	125,253	0	0	0	540	06/25/2034	1FM.....
	76110V	QL 5		02/25/2012	MBS Paydown 0.298479461.....		75,951	75,951	75,951	69,933	0	426	0	426	0	75,951	0	0	0	654	06/25/2034	1FM.....
	76110V	QL 5		03/25/2012	MBS Paydown 0.285475538.....		52,016	52,016	52,016	47,895	0	565	0	565	0	52,016	0	0	0	672	06/25/2034	1FM.....
	76110W	XQ 4		01/25/2012	MBS Paydown 0.392924421.....		11,586	11,586	11,586	4,591	0	0	0	0	0	11,586	0	0	0	41	11/25/2031	1FM.....
	76110W	XQ 4		02/25/2012	MBS Paydown 0.390937193.....		10,930	10,930	10,930	4,331	0	26	0	26	0	10,930	0	0	0	78	11/25/2031	1FM.....
	76110W	XQ 4		03/25/2012	MBS Paydown 0.388972765.....		10,804	10,804	10,804	4,281	0	51	0	51	0	10,804	0	0	0	115	11/25/2031	1FM.....
	761118	DV 7		01/25/2012	MBS Paydown 0.381301763.....		4,089	4,089	3,425	2,791	0	993	0	993	0	4,089	0	0	0	2	08/25/2035	1FM.....
	761118	DV 7		02/25/2012	MBS Paydown 0.379225696.....		21,722	21,722	18,192	14,826	0	5,932	0	5,932	0	21,722	0	0	0	23	08/25/2035	1FM.....
	761118	DV 7		03/25/2012	MBS Paydown 0.37893829.....		3,007	3,007	2,519	2,052	0	776	0	776	0	3,007	0	0	0	5	08/25/2035	1FM.....

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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			F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)
QE05.20	761118	KH	0		01/25/2012	MBS Paydown 0.410962191.....		710	710	454	367	0	0	0	0	0	710	0	0	0	4	10/25/2035	1FM.....
	761118	KH	0		01/25/2012	Pass-Through Loss.....		0	320	204	0	0	0	0	0	0	0	0	0	0	2	10/25/2035	1FM.....
	761118	KH	0		02/25/2012	MBS Paydown 0.410397768.....		500	500	274	302	0	0	0	0	0	500	0	0	0	5	10/25/2035	1FM.....
	761118	KH	0		02/25/2012	Pass-Through Loss.....		0	347	190	0	0	0	0	0	0	0	0	0	0	3	10/25/2035	1FM.....
	761118	KH	0		03/25/2012	MBS Paydown 0.403326954.....		10,243	10,243	9,503	3,777	0	0	0	0	0	10,243	0	0	0	154	10/25/2035	1FM.....
	761118	KH	0		03/25/2012	Pass-Through Loss.....		0	363	337	0	0	0	0	0	0	0	0	0	0	5	10/25/2035	1FM.....
	761118	UQ	9		01/25/2012	MBS Paydown 0.289922038.....		8,521	8,521	5,131	1,804	0	0	0	0	0	8,521	0	0	0	39	02/25/2036	1FM.....
	761118	UQ	9		01/25/2012	Pass-Through Loss.....		0	5,750	3,463	0	0	0	0	0	0	0	0	0	0	26	02/25/2036	1FM.....
	761118	UQ	9		02/25/2012	MBS Paydown 0.287694149.....		5,974	5,974	4,050	1,126	0	0	0	0	0	5,974	0	0	0	55	02/25/2036	1FM.....
	761118	UQ	9		02/25/2012	Pass-Through Loss.....		0	2,937	1,991	0	0	0	0	0	0	0	0	0	0	27	02/25/2036	1FM.....
	761118	UQ	9		03/25/2012	MBS Paydown 0.285139467.....		15,368	15,368	15,539	2,583	0	0	0	0	0	15,368	0	0	0	142	02/25/2036	1FM.....
	761118	UQ	9		03/25/2012	Pass-Through Loss.....		0	5,070	5,126	0	0	0	0	0	0	0	0	0	0	47	02/25/2036	1FM.....
	76112B	CF	5		01/25/2012	MBS Paydown 0.166223979.....		7,089	7,089	6,442	6,146	0	0	0	0	0	7,089	0	0	0	28	10/25/2032	1FM.....
	76112B	CF	5		02/25/2012	MBS Paydown 0.165263427.....		3,842	3,842	3,492	3,331	0	0	0	0	0	3,842	0	0	0	31	10/25/2032	1FM.....
	76112B	CF	5		03/25/2012	MBS Paydown 0.162203951.....		12,238	12,238	11,121	10,610	0	0	0	0	0	12,238	0	0	0	146	10/25/2032	1FM.....
	76112B	HY	9		01/25/2012	MBS Paydown 0.655153994.....		32,782	32,783	32,701	32,618	0	(429)	0	(429)	0	32,782	0	0	0	129	01/25/2035	1FM.....
	76112B	HY	9		02/25/2012	MBS Paydown 0.646595441.....		44,162	44,162	44,053	43,941	0	(632)	0	(632)	0	44,162	0	0	0	347	01/25/2035	1FM.....
	76112B	HY	9		03/25/2012	MBS Paydown 0.632695377.....		71,724	71,724	71,546	71,365	0	(1,122)	0	(1,122)	0	71,724	0	0	0	845	01/25/2035	1FM.....
	780255	ZA	6		03/30/2012	Paydown 100.0.....		3,015	3,015	3,008	3,008	0	(0)	0	(0)	0	3,015	0	0	0	3	11/09/2016	4Z.....
	78444V	AB	7		01/15/2012	MBS Paydown 0.74413535.....		34,280	34,280	34,280	34,256	0	(1)	0	(1)	0	34,280	0	0	0	119	07/15/2042	1FE.....
	78444V	AB	7		02/15/2012	MBS Paydown 0.736854254.....		36,405	36,405	36,405	36,380	0	(5)	0	(5)	0	36,405	0	0	0	237	07/15/2042	1FE.....
	78444V	AB	7		03/15/2012	MBS Paydown 0.72053987.....		81,572	81,572	81,572	81,515	0	39	0	39	0	81,572	0	0	0	778	07/15/2042	1FE.....
	78445M	AB	6		01/15/2012	MBS Paydown 0.894790387.....		55,955	55,955	55,955	55,921	0	(2)	0	(2)	0	55,955	0	0	0	181	05/16/2044	1FE.....
	78445M	AB	6		02/15/2012	MBS Paydown 0.88784869.....		69,417	69,417	69,417	69,375	0	(42)	0	(42)	0	69,417	0	0	0	422	05/16/2044	1FE.....
	78445M	AB	6		03/15/2012	MBS Paydown 0.881357981.....		64,907	64,907	64,907	64,868	0	(43)	0	(43)	0	64,907	0	0	0	578	05/16/2044	1FE.....
	832389	AB	6		01/02/2012	Sinking Fund Redemption 100.0.....		131,625	131,625	140,369	131,625	0	0	0	0	0	131,625	0	0	0	5,686	07/02/2012	3AM.....
	83611M	HM	3		01/25/2012	MBS Paydown 0.934682804.....		14,112	14,112	7,709	100	0	0	0	0	0	14,112	0	0	0	73	05/25/2035	1FM.....
	83611M	HM	3		02/25/2012	MBS Paydown 0.931885414.....		9,368	9,368	5,118	66	0	6	0	6	0	9,368	0	0	0	97	05/25/2035	1FM.....
	83611M	HM	3		03/25/2012	MBS Paydown 0.927668828.....		14,121	14,121	7,714	100	0	6	0	6	0	14,121	0	0	0	220	05/25/2035	1FM.....
	863579	VW	5		01/25/2012	MBS Paydown 0.42551946.....		26,017	26,017	18,212	17,549	0	717	0	717	0	26,017	0	0	0	13	08/25/2035	1FM.....
	863579	VW	5		02/25/2012	MBS Paydown 0.4242391.....		6,402	6,402	4,481	4,318	0	45	0	45	0	6,402	0	0	0	6	08/25/2035	1FM.....
	863579	VW	5		03/25/2012	MBS Paydown 0.42082891.....		17,051	17,051	11,936	11,502	0	140	0	140	0	17,051	0	0	0	24	08/25/2035	1FM.....
	863579	XR	4		01/25/2012	MBS Paydown 0.52728708.....		19,745	19,745	15,253	14,899	0	(35)	0	(35)	0	19,745	0	0	0	90	09/25/2035	1FM.....
	863579	XR	4		02/25/2012	MBS Paydown 0.52422036.....		15,334	15,334	11,845	11,570	0	27	0	27	0	15,334	0	0	0	139	09/25/2035	1FM.....
	863579	XR	4		03/25/2012	MBS Paydown 0.51909652.....		25,619	25,619	19,791	19,331	0	1,781	0	1,781	0	25,619	0	0	0	348	09/25/2035	1FM.....
	86359A	MG	5		01/25/2012	MBS Paydown 0.236392652.....		7,874	7,874	5,546	6,183	0	(0)	0	(0)	0	7,874	0	0	0	0	04/25/2031	1FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	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	NAIC Desig- nation or Market Indicator (a)

8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					0	XXX.....	878,080	0	0	0	0	0	0	0	0	0	0	0	0	XXX...	..XXX...
8999997.	Total - Preferred Stocks - Part 4.....					0	XXX.....	878,080	0	0	0	0	0	0	0	0	0	0	0	0	XXX...	..XXX...
8999999.	Total - Preferred Stocks.....					0	XXX.....	878,080	0	0	0	0	0	0	0	0	0	0	0	0	XXX...	..XXX...

Common Stocks - Industrial and Miscellaneous

G79441	10	4	SEACO LTD.....	F.....	01/27/2012	Distribution.....	0.000	678,438	XXX.....	0	44,439	0	0	0	44,439	0	633,999	633,999	0	XXX...	L.....	
02916P	10	3	AMERICAN RAILCAR INDUSTRIES, INC.....	....	01/06/2012	INTERSTATE.....	15,000.000	402,858	XXX.....	318,333	(31,383)	(201,000)	0	(201,000)	0	157,950	0	244,908	244,908	0	XXX...	L.....
166764	10	0	CHEVRON CORPORATION.....	....	01/10/2012	INTERSTATE.....	25,000.000	2,728,853	XXX.....	1,926,407	2,660,000	(830,887)	0	(830,887)	0	1,926,407	0	802,446	802,446	0	XXX...	L.....
205363	10	4	COMPUTER SCIENCES CORPORATION.....	....	02/08/2012	INTERSTATE.....	170,000.000	5,329,517	XXX.....	5,040,336	4,029,000	1,011,336	0	1,011,336	0	5,040,336	0	289,181	289,181	34,000	XXX...	L.....
40412C	10	1	HCA HOLDINGS INC.....	....	01/24/2012	INTERSTATE.....	60,000.000	1,558,602	XXX.....	1,211,406	1,321,800	(153,611)	0	(153,611)	0	1,211,406	0	347,196	347,196	0	XXX...	L.....
40412C	10	1	HCA HOLDINGS INC.....	....	01/25/2012	INTERSTATE.....	35,000.000	933,093	XXX.....	706,654	771,050	(89,607)	0	(89,607)	0	706,654	0	226,439	226,439	0	XXX...	L.....
539830	10	9	LOCKHEED MARTIN CORP.....	....	03/01/2012	STRATEGAS.....	25,000.000	2,205,580	XXX.....	1,801,332	2,022,500	(274,750)	0	(274,750)	0	1,801,332	0	404,249	404,249	25,000	XXX...	L.....
548661	10	7	LOWE'S COS INC.....	....	01/27/2012	ISI GROUP INC.....	20,000.000	538,556	XXX.....	385,682	507,600	(126,731)	0	(126,731)	0	385,682	0	152,874	152,874	2,800	XXX...	L.....
548661	10	7	LOWE'S COS INC.....	....	01/31/2012	INTERSTATE.....	20,000.000	544,490	XXX.....	384,870	507,600	(126,464)	0	(126,464)	0	384,870	0	159,620	159,620	2,800	XXX...	L.....
548661	10	7	LOWE'S COS INC.....	....	03/01/2012	ISI GROUP INC.....	20,000.000	564,792	XXX.....	382,434	507,600	(125,664)	0	(125,664)	0	382,434	0	182,358	182,358	2,800	XXX...	L.....
548661	10	7	LOWE'S COS INC.....	....	03/15/2012	INTERSTATE.....	33,000.000	1,002,469	XXX.....	628,939	837,540	(206,664)	0	(206,664)	0	628,939	0	373,531	373,531	4,620	XXX...	L.....
580645	10	9	MCGRAW-HILL COMPANIES INC.....	....	01/26/2012	INTERSTATE.....	20,000.000	938,520	XXX.....	785,072	899,400	(114,328)	0	(114,328)	0	785,072	0	153,448	153,448	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/12/2012	INTERSTATE.....	28,142.000	1,126,095	XXX.....	293,240	1,129,338	(1,408,995)	0	(1,408,995)	0	293,240	0	832,855	832,855	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/13/2012	RAYMOND JAMES & ASSOC....	3,729.000	149,047	XXX.....	38,856	149,645	(186,700)	0	(186,700)	0	38,856	0	110,191	110,191	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/17/2012	INTERSTATE.....	800.000	32,015	XXX.....	8,336	32,104	(40,054)	0	(40,054)	0	8,336	0	23,679	23,679	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/19/2012	INTERSTATE.....	75,000.000	3,040,689	XXX.....	781,500	3,009,750	(3,755,042)	0	(3,755,042)	0	781,500	0	2,259,189	2,259,189	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/20/2012	RAYMOND JAMES & ASSOC....	32,323.000	1,300,924	XXX.....	336,806	1,297,122	(1,618,325)	0	(1,618,325)	0	336,806	0	964,118	964,118	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/23/2012	RAYMOND JAMES & ASSOC....	5,000.000	199,326	XXX.....	52,100	200,650	(250,336)	0	(250,336)	0	52,100	0	147,226	147,226	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/24/2012	RAYMOND JAMES & ASSOC....	10,000.000	401,100	XXX.....	104,200	401,300	(500,672)	0	(500,672)	0	104,200	0	296,900	296,900	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/25/2012	RAYMOND JAMES & ASSOC....	25,000.000	1,004,696	XXX.....	260,500	1,003,250	(1,251,681)	0	(1,251,681)	0	260,500	0	744,196	744,196	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/26/2012	INTERSTATE.....	30,600.000	1,232,150	XXX.....	316,690	1,227,978	(1,521,669)	0	(1,521,669)	0	316,690	0	915,460	915,460	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/27/2012	RAYMOND JAMES & ASSOC....	45,000.000	1,808,340	XXX.....	305,100	1,805,850	(1,465,980)	0	(1,465,980)	0	305,100	0	1,503,240	1,503,240	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/30/2012	INTERSTATE.....	20,000.000	806,441	XXX.....	135,600	802,600	(651,547)	0	(651,547)	0	135,600	0	670,841	670,841	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	01/31/2012	INTERSTATE.....	25,000.000	1,011,613	XXX.....	169,500	1,003,250	(814,433)	0	(814,433)	0	169,500	0	842,113	842,113	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	02/01/2012	INTERSTATE.....	20,000.000	801,045	XXX.....	135,600	802,600	(651,547)	0	(651,547)	0	135,600	0	665,445	665,445	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	02/03/2012	INTERSTATE.....	40,000.000	1,609,605	XXX.....	271,200	1,605,200	(1,303,093)	0	(1,303,093)	0	271,200	0	1,338,405	1,338,405	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	02/06/2012	INTERSTATE.....	50,000.000	2,032,181	XXX.....	339,000	2,006,500	(1,628,867)	0	(1,628,867)	0	339,000	0	1,693,181	1,693,181	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	02/07/2012	RAYMOND JAMES & ASSOC....	10,000.000	408,630	XXX.....	67,800	401,300	(325,773)	0	(325,773)	0	67,800	0	340,830	340,830	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	02/08/2012	RAYMOND JAMES & ASSOC....	30,000.000	1,224,903	XXX.....	203,400	1,203,900	(977,320)	0	(977,320)	0	203,400	0	1,021,503	1,021,503	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	02/09/2012	INTERSTATE.....	15,000.000	608,892	XXX.....	101,700	601,950	(488,660)	0	(488,660)	0	101,700	0	507,192	507,192	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	02/10/2012	INTERSTATE.....	10,000.000	401,446	XXX.....	67,800	401,300	(325,773)	0	(325,773)	0	67,800	0	333,646	333,646	0	XXX...	L.....
92345Y	10	6	VERISK ANALYTICS INC-CLASS A.....	....	02/13/2012	INTERSTATE.....	20,000.000	809,242	XXX.....	135,600	802,600	(651,547)	0	(651,547)	0	135,600	0	673,642	673,642	0	XXX...	L.....

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		F o r e i g n	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	Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	02/14/2012	INTERSTATE.....	4,406,000	178,188	XXX.....	29,873	176,813	(143,537)	0	0	(143,537)	0	29,873	0	148,315	148,315	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	02/24/2012	INTERSTATE.....	10,000,000	419,742	XXX.....	67,800	401,300	(325,773)	0	0	(325,773)	0	67,800	0	351,942	351,942	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	02/27/2012	INTERSTATE.....	20,000,000	843,627	XXX.....	135,600	802,600	(651,547)	0	0	(651,547)	0	135,600	0	708,027	708,027	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	02/28/2012	INTERSTATE.....	20,000,000	844,307	XXX.....	135,600	802,600	(651,547)	0	0	(651,547)	0	135,600	0	708,707	708,707	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	02/29/2012	RAYMOND JAMES & ASSOC....	25,000,000	1,096,938	XXX.....	169,500	1,003,250	(814,433)	0	0	(814,433)	0	169,500	0	927,438	927,438	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	03/01/2012	RAYMOND JAMES & ASSOC....	10,000,000	438,522	XXX.....	67,800	401,300	(325,773)	0	0	(325,773)	0	67,800	0	370,722	370,722	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	03/05/2012	RAYMOND JAMES & ASSOC....	15,000,000	647,553	XXX.....	101,700	601,950	(488,660)	0	0	(488,660)	0	101,700	0	545,853	545,853	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	03/23/2012	RAYMOND JAMES & ASSOC....	10,000,000	460,191	XXX.....	67,800	401,300	(325,773)	0	0	(325,773)	0	67,800	0	392,391	392,391	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	03/26/2012	RAYMOND JAMES & ASSOC....	60,000,000	2,811,057	XXX.....	406,800	2,407,800	(1,954,640)	0	0	(1,954,640)	0	406,800	0	2,404,257	2,404,257	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	03/27/2012	RAYMOND JAMES & ASSOC....	40,000,000	1,885,810	XXX.....	271,200	1,605,200	(1,303,093)	0	0	(1,303,093)	0	271,200	0	1,614,610	1,614,610	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	03/28/2012	ISI GROUP INC.....	20,000,000	934,029	XXX.....	135,600	802,600	(651,547)	0	0	(651,547)	0	135,600	0	798,429	798,429	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	03/29/2012	INTERSTATE.....	20,000,000	936,869	XXX.....	135,600	802,600	(651,547)	0	0	(651,547)	0	135,600	0	801,269	801,269	0	XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....		.....	03/30/2012	ISI GROUP INC.....	30,000,000	1,407,490	XXX.....	203,400	1,203,900	(977,320)	0	0	(977,320)	0	203,400	0	1,204,090	1,204,090	0	XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						50,338,471	XXX.....	19,624,266	45,378,546	(30,321,574)	0	0	..(30,321,574)	0	19,508,320	0	30,830,149	30,830,149	72,020	XXX...	..XXX....
9799997	Total - Common Stocks - Part 4.....						50,338,471	XXX.....	19,624,266	45,378,546	(30,321,574)	0	0	..(30,321,574)	0	19,508,320	0	30,830,149	30,830,149	72,020	XXX...	..XXX....
9799999.	Total - Common Stocks.....						50,338,471	XXX.....	19,624,266	45,378,546	(30,321,574)	0	0	..(30,321,574)	0	19,508,320	0	30,830,149	30,830,149	72,020	XXX...	..XXX....
9899999.	Total - Preferred and Common Stocks.....						50,338,471	XXX.....	20,502,346	45,378,546	(30,321,574)	0	0	..(30,321,574)	0	19,508,320	0	30,830,149	30,830,149	72,020	XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....						151,350,645	XXX.....	121,149,162	143,466,521	(30,079,859)	(72,582)	0	..(30,152,441)	0	120,054,221	0	31,296,423	31,296,423	..1,893,198	XXX...	..XXX....

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

QE05.23

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Forwards - Other																						
1.5995 GBP / 1 USD	G5822*AA6 Marketform Group.....	D Part 1..	Currency....	U. S. Bank.....	03/30/2012	09/28/2012	1	2,000,000	1.5995	0	0	0	1,000	.....	.....1,000	0	1,000	0	0	7,071	0.....	0.40.....
1.5608 GBP / 1 USD	G5822*AA6 Marketform Group.....	D Part 1..	Currency....	U. S. Bank.....	10/14/2011	04/13/2012	1	3,000,000	1.5608	0	0	0	(114,675)	.....	.....(114,675)	0	(160,200)	0	0	3,000	0.....	0.60.....
1259999. Total-Forwards-Other.....										0	0	0	(113,675)	XXX	(113,675)	0	(159,200)	0	0	10,071	XXX.....	XXX.....
1269999. Total-Forwards.....										0	0	0	(113,675)	XXX	(113,675)	0	(159,200)	0	0	10,071	XXX.....	XXX.....
1439999. Total-Other.....										0	0	0	(113,675)	XXX	(113,675)	0	(159,200)	0	0	10,071	XXX.....	XXX.....
1449999. TOTAL.....										0	0	0	(113,675)	XXX	(113,675)	0	(159,200)	0	0	10,071	XXX.....	XXX.....

NONE

Sch. DB-Pt B-Sn 1
NONE

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

QE07FE

NONE

SCHEDULE DB - PART D

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 With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 6 Designation											
U. S. Bank.....	N.....	...N.....	0	1,000	(114,675)	1,000	1,000	(114,675)	1,000	10,071	10,071
0799999. Total NAIC 6 Designation.....			0	1,000	(114,675)	1,000	1,000	(114,675)	1,000	10,071	10,071
0899999. Totals.....			0	1,000	(114,675)	1,000	1,000	(114,675)	1,000	10,071	10,071

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

GREAT AMERICAN INSURANCE COMPANY
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	7	8	*
						First Month	Second Month	Third Month	
Open Depositories									
The Bank of New York Mellon.....	New York, New York.....		0.010	5	0	79,724	78,121	78,121	XXX..
Bank of America.....	Miami, Florida.....		0.000	0	0	235,129	115,968	102,851	XXX..
The Bank of Kentucky.....	Crestview Hills, Kentucky.....		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX..
The Bank of Guam.....	Hagatna, Guam.....		0.000	0	0	50,000	50,000	50,000	XXX..
The Centreville National Bank.....	Stevensville, Maryland.....		0.000	0	0	228,654	221,050	257,913	XXX..
Fifth Third Bank.....	Cincinnati, Ohio.....		0.210	0	1,101	628,860	628,860	628,860	XXX..
Certificate of Deposit .21% 3-31-12.....			0.000	0	0	0	0	0	XXX..
First Midwest.....	Waukegan, Illinois.....		0.000	0	0	2,128,557	3,682,693	(20,577)	XXX..
Huntington National Bank.....	Columbus, Ohio.....		0.000	0	0	5,000,000	5,000,000	5,000,000	XXX..
JP Morgan Chase.....	Indianapolis, Indiana.....		0.070	56	0	75,248	75,266	75,284	XXX..
Keybank.....	Albany, New York.....		0.000	0	0	400,015	400,015	400,015	XXX..
Laconia Savings Bank.....	Whitefield, New Hampshire.....		0.000	0	0	162,050	132,579	196,735	XXX..
LaSalle Bank N.A.....	Chicago, Illinois.....		0.000	0	0	115,602	162,132	124,798	XXX..
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....		0.000	0	0	5,034,734	3,227,264	558,022	XXX..
PNC Bank.....	Pittsburgh, Pennsylvania.....		0.000	0	0	(33,479,008)	(44,341,855)	(43,877,020)	XXX..
Northrim Bank.....	Anchorage, Alaska.....		0.026	0	40	36,506	36,506	36,506	XXX..
Certificate of Deposit .26% 10-23-12.....			0.000	0	0	0	0	0	XXX..
Royal Bank of Canada.....	Toronto, Canada.....		0.118	3,882	0	10,892,903	12,805,495	13,648,741	XXX..
Royal Bank of Canada.....	Toronto, Canada.....		0.118	12,941	0	2,002,838	3,564,643	1,279,046	XXX..
RBC Dexia Investor Services Trust.....	Toronto, Canada.....		0.000	0	0	6,488,715	6,488,715	7,189,715	XXX..
U.S Bank.....	Cincinnati, Ohio.....		0.000	0	0	0	0	0	XXX..
Wells Fargo Bank.....	Los Angeles, California.....		0.000	0	0	11,290,118	3,276,289	1,082,844	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	16,884	1,140	1,140	13,370,554	(2,396,348)	(11,188,235)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	16,884	1,140	1,140	13,370,554	(2,396,348)	(11,188,235)	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	XXX.....	XXX.....	XXX.....	34,755	36,120	38,616	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	16,884	1,140	1,140	13,405,309	(2,360,228)	(11,149,619)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement.....		03/31/2012	0.150	04/02/2012	23,331,199	0	8,036
8499999. Total - Sweep Accounts.....					23,331,199	0	8,036
8699999. Total - Cash Equivalents.....					23,331,199	0	8,036



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2012

NAIC Group Code.....0084

NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....42,574,733	42,742,188	27,697,366

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?

Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?

Yes [] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: \$.....0

2.32 Amount estimated using reasonable assumptions: \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies:

\$.....0