



QUARTERLY STATEMENT

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

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084
(Current Period) (Prior Period)

NAIC Company Code..... 63312

Employer's ID Number..... 13-1935920

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

Incorporated/Organized..... December 29, 1961

Commenced Business..... August 13, 1963

Statutory Home Office

301 East Fourth Street..... Cincinnati OH 45202
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office

301 East Fourth Street..... Cincinnati OH 45202
(Street and Number) (City or Town, State and Zip Code)

513-357-3300-
(Area Code) (Telephone Number)

Mail Address

Post Office Box 5420..... Cincinnati OH 45201
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records

301 East Fourth Street..... Cincinnati OH 45202
(Street and Number) (City or Town, State and Zip Code)

513-357-3300-
(Area Code) (Telephone Number)

Internet Web Site Address

www.gafri.com

Statutory Statement Contact

Brian Patrick Sponaule
(Name)
bsponaule@gafri.com
(E-Mail Address)

513-412-2931-
(Area Code) (Telephone Number) (Extension)
513-412-1673-
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Actuary
OTHER			
John Paul Gruber	Senior Vice President	Adrienne Susan Kessling	Senior Vice President
Paul Adolph Severt	Vice President	Terry Jon Simpson #	Vice President
Brian Patrick Sponaule	Vice President	Bradley Allen Wolfram	Vice President

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This day of May, 2012	b. If no:	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,850,639,204	.....	.....12,850,639,204	12,433,476,169
2. Stocks:				
2.1 Preferred stocks.....	15,147	.....	.....15,147	15,147
2.2 Common stocks.....	392,930,955	3,130,374	389,800,581	335,237,658
3. Mortgage loans on real estate:				
3.1 First liens.....	329,737,161	.....	.....329,737,161	291,111,463
3.2 Other than first liens.....	.....	.....	.....0	.....
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	.....	.....	.....0	.....
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	83,448,948	.....	.....83,448,948	84,418,419
4.3 Properties held for sale (less \$.....0 encumbrances).....	.....	.....	.....0	.....
5. Cash (\$.....(5,882,714)), cash equivalents (\$.....0) and short-term investments (\$.....378,336,088).....	372,453,374	.....	.....372,453,374	210,511,685
6. Contract loans (including \$.....0 premium notes).....	142,758,812	.....	.....142,758,812	144,915,808
7. Derivatives.....	130,040,768	.....	.....130,040,768	65,621,758
8. Other invested assets.....	56,491,587	.....	.....56,491,587	55,164,039
9. Receivables for securities.....	.....	.....	.....0	.....
10. Securities lending reinvested collateral assets.....	.....	.....	.....0	.....
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,358,515,956	3,130,374	14,355,385,582	13,620,472,146
13. Title plants less \$.....0 charged off (for Title insurers only).....	.....	.....	.....0	.....
14. Investment income due and accrued.....	132,023,308	.....	.....132,023,308	132,501,846
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	396,077	7,935	388,141	347,367
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	11,806,950	137,101	11,669,849	12,353,187
15.3 Accrued retrospective premiums.....	.....	.....	.....0	.....
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,690,720	.....	.....4,690,720	11,276,613
16.2 Funds held by or deposited with reinsured companies.....	.....	.....	.....0	.....
16.3 Other amounts receivable under reinsurance contracts.....	.....	.....	.....0	.....
17. Amounts receivable relating to uninsured plans.....	.....	.....	.....0	.....
18.1 Current federal and foreign income tax recoverable and interest thereon.....	.....	.....	.....0	.....
18.2 Net deferred tax asset.....	91,791,571	27,411,589	64,379,982	56,883,115
19. Guaranty funds receivable or on deposit.....	.....	.....	.....0	.....
20. Electronic data processing equipment and software.....	1,125,609	.....	.....1,125,609	1,564,136
21. Furniture and equipment, including health care delivery assets (\$.....0).....	.....	.....	.....0	.....
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	.....	.....	.....0	.....
23. Receivables from parent, subsidiaries and affiliates.....	4,906,819	.....	.....4,906,819	1,212,046
24. Health care (\$.....0) and other amounts receivable.....	.....	.....	.....0	.....
25. Aggregate write-ins for other than invested assets.....	137,220,265	3,838,915	133,381,350	113,857,704
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	14,742,477,275	34,525,915	14,707,951,361	13,950,468,160
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	.....	.....	.....0	.....
28. Total (Lines 26 and 27).....	14,742,477,275	34,525,915	14,707,951,361	13,950,468,160

DETAILS OF WRITE-INS				
1101. ....	.....	.....	.....0	.....
1102. ....	.....	.....	.....0	.....
1103. ....	.....	.....	.....0	.....
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Company-owned life insurance.....	112,052,954	.....	.....112,052,954	111,049,553
2502. Funds held as collateral.....	17,250,000	.....	.....17,250,000	.....
2503. Accrued contractual fee income.....	4,078,396	.....	.....4,078,396	2,808,151
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,838,915	3,838,915	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	137,220,265	3,838,915	133,381,350	113,857,704

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....12,496,891,111 less \$.....0 included in Line 6.3 (including \$.....21,765,101 Modco Reserve).....	12,496,891,111	11,938,228,594
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	792,959	750,368
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	692,110,440	703,108,767
4. Contract claims:		
4.1 Life.....	64,613,034	61,908,751
4.2 Accident and health.....	889,645	876,425
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....56,788 accident and health premiums.....	476,994	386,985
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....299,842 assumed and \$.....692,947 ceded.....	992,789	1,141,371
9.4 Interest Maintenance Reserve.....	44,018,982	41,452,957
10. Commissions to agents due or accrued - life and annuity contracts \$.....3,561,914, accident and health \$.....445,390 and deposit-type contract funds \$.....0.....	4,007,304	4,048,406
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	15,248,592	16,637,353
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	5,516,023	5,021,971
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	54,589,939	19,498,423
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by company as agent or trustee.....	709,202	197,094
18. Amounts held for agents' account, including \$.....2,160,000 agents' credit balances.....	2,160,000	1,790,822
19. Remittances and items not allocated.....	25,675,442	29,608,965
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	46,659,003	22,608,226
24.02 Reinsurance in unauthorized companies.....		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	1,650,074	705,244
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	93,777,726	25,094,987
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	24,243,792	6,898,448
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	13,575,023,052	12,879,964,155
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	13,575,023,052	12,879,964,155
29. Common capital stock.....	2,512,500	2,512,500
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	20,011,829
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	704,977,734	704,977,734
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	425,438,075	343,001,941
36. Less treasury stock, at cost:		
36.1 0.000 shares common (value included in Line 29 \$.....0).....		
36.2 0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,130,415,809	1,067,991,504
38. Totals of Lines 29, 30 and 37.....	1,132,928,309	1,070,504,004
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	14,707,951,361	13,950,468,160
DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral.....	17,250,000	
2502. Accounts payable.....	4,813,306	4,990,562
2503. Unclaimed property.....	2,180,486	1,907,886
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).....	24,243,792	6,898,448
3101. SSAP 10R election 10. e.....		20,011,829
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	20,011,829
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	732,779,381	599,823,944	2,802,897,447
2. Considerations for supplementary contracts with life contingencies.....	71,372		596,832
3. Net investment income.....	189,061,620	178,421,570	760,456,897
4. Amortization of Interest Maintenance Reserve (IMR).....	1,560,941	841,722	5,038,168
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	2,086,204	2,397,973	7,592,354
7. Reserve adjustments on reinsurance ceded.....	(205,461)	(51,961)	(265,785)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....	2,074,716	1,856,622	7,704,700
8.3 Aggregate write-ins for miscellaneous income.....	4,608,571	3,142,265	12,838,816
9. Totals (Lines 1 to 8.3).....	932,037,344	786,432,135	3,596,859,428
10. Death benefits.....	7,062,372	7,491,745	24,316,989
11. Matured endowments (excluding guaranteed annual pure endowments).....	71,372		10,362
12. Annuity benefits.....	62,707,020	57,266,755	230,034,346
13. Disability benefits and benefits under accident and health contracts.....	1,919,277	2,620,981	8,316,573
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	164,614,612	140,413,946	597,222,922
16. Group conversions.....			317
17. Interest and adjustments on contract or deposit-type contract funds.....	36,969,574	32,582,574	123,154,727
18. Payments on supplementary contracts with life contingencies.....	23,806	1,714	6,854
19. Increase in aggregate reserves for life and accident and health contracts.....	558,705,108	451,790,914	2,136,561,706
20. Totals (Lines 10 to 19).....	832,073,140	692,168,628	3,119,624,794
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	48,000,937	37,960,534	181,068,705
22. Commissions and expense allowances on reinsurance assumed.....	(628,589)	(618,147)	(2,497,842)
23. General insurance expenses.....	11,727,088	12,563,995	47,013,859
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,250,846	1,847,284	5,753,053
25. Increase in loading on deferred and uncollected premiums.....	(586,461)	(686,132)	(323,934)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	892,836,961	743,236,163	3,350,638,634
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	39,200,383	43,195,972	246,220,794
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	39,200,383	43,195,972	246,220,794
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	51,659,103	19,231,744	57,631,853
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	(12,458,720)	23,964,228	188,588,941
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....707,201 (excluding taxes of \$.....2,222,212 transferred to the IMR).....	1,513,051	(7,405,307)	(36,412,992)
35. Net income (Line 33 plus Line 34).....	(10,945,668)	16,558,920	152,175,949
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,070,504,004	990,855,927	990,855,927
37. Net income (Line 35).....	(10,945,668)	16,558,920	152,175,949
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....7,821,903.....	79,337,218	14,795,632	(48,075,354)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	17,733,596	2,846,379	6,190,410
41. Change in nonadmitted assets.....	1,149,792	(1,821,651)	(6,909,173)
42. Change in liability for reinsurance in unauthorized companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(24,050,777)	(9,571,538)	15,582,165
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(982,462)	(557,371)	(2,797,829)
52. Dividends to stockholders.....			(40,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	182,606	3,894,296	3,481,910
54. Net change in capital and surplus (Lines 37 through 53).....	62,424,304	26,144,667	79,648,078
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,132,928,309	1,017,000,594	1,070,504,004
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income.....	2,178,985	465,599	3,809,917
08.302. Reinsurance experience refund.....	1,421,446	1,675,368	4,960,328
08.303. Interest on company-owned life insurance.....	1,003,401	1,001,296	4,040,063
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	4,738	1	28,509
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	4,608,571	3,142,265	12,838,816
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301. Employee and agent stock option contribution.....	182,606	180,733	735,228
5302. Correction of error - annuity reserve purchase annuitization rate.....		3,174,000	3,174,000
5303. SSAP 10R election 10. e. - non-admitted deferred tax asset.....		539,563	(427,318)
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	182,606	3,894,296	3,481,910

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

CASH FLOW

	1	2	3
	Current Year to Date	Prior Year To Date	Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	736,606,791	604,839,875	2,807,100,634
2. Net investment income.....	195,746,455	176,343,717	743,423,581
3. Miscellaneous income.....	1,533,941	1,416,618	6,307,409
4. Total (Lines 1 through 3).....	933,887,187	782,600,210	3,556,831,624
5. Benefit and loss related payments.....	236,558,500	201,958,212	845,943,434
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	62,788,084	50,449,331	235,249,681
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....2,929,413 tax on capital gains (losses).....	19,497,000	10,604,000	59,338,185
10. Total (Lines 5 through 9).....	318,843,584	263,011,543	1,140,531,300
11. Net cash from operations (Line 4 minus Line 10).....	615,043,603	519,588,667	2,416,300,324
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	344,348,192	358,974,885	1,410,704,882
12.2 Stocks.....	16,490,162	1,116,477	14,866,031
12.3 Mortgage loans.....	933,865	4,189,933	132,668,965
12.4 Real estate.....			
12.5 Other invested assets.....	32,555,416	161,475	69,516,176
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	394,327,635	364,442,770	1,627,756,054
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	746,940,004	665,701,508	3,660,168,747
13.2 Stocks.....	38,184,864		130,969,489
13.3 Mortgage loans.....	39,500,000	73,237,520	144,187,520
13.4 Real estate.....	276,858	1,257,168	5,404,679
13.5 Other invested assets.....	32,616,934	2,982,658	66,100,899
13.6 Miscellaneous applications.....	(64,423,370)	(48,087,505)	51,631,168
13.7 Total investments acquired (Lines 13.1 to 13.6).....	793,095,290	695,091,349	4,058,462,502
14. Net increase (decrease) in contract loans and premium notes.....	(2,156,996)	(4,901,472)	(10,487,873)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(396,610,659)	(325,747,107)	(2,420,218,575)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(45,679,485)	(39,255,713)	94,156,363
16.5 Dividends to stockholders.....			30,141,383
16.6 Other cash provided (applied).....	(10,811,770)	23,941,995	6,847,907
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(56,491,255)	(15,313,718)	70,862,887
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).....	161,941,689	178,527,842	66,944,636
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	210,511,685	143,567,049	143,567,049
19.2 End of period (Line 18 plus Line 19.1).....	372,453,374	322,094,891	210,511,685

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

20.0001	Reinsurance between companies.....	8,812,993		
20.0002	Exchanges.....	685,173		27,239,048
20.0003	Capitalized interest.....	167,704	160,803	742,647
20.0004	Securities acquired from liquidation distributions.....	6,184	427,526	477,836
20.0005	Securities transferred as dividends or return of capital distribution.....			9,595,659

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	12,394,123	13,148,762	55,410,290
3. Ordinary individual annuities.....	721,221,806	587,053,017	2,740,043,342
4. Credit life (group and individual).....			
5. Group life insurance.....	938	(23,419)	(39,965)
6. Group annuities.....	5,660,169	6,338,979	24,460,449
7. A&H - group.....	21,727	42,923	83,573
8. A&H - credit (group and individual).....			
9. A&H - other.....	3,186,847	7,312,330	14,260,066
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	742,485,611	613,872,592	2,834,217,755
12. Deposit-type contracts.....	1,711,217	1,683,526	8,386,023
13. Total.....	744,196,828	615,556,118	2,842,603,778

DETAILS OF WRITE-INS

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

Notes to Financial Statements

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

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

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

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principle 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, Income Taxes – A Temporary Replacement of SSAP 10, by limiting the admissibility thresholds based on current period risk-based capital levels and modifying disclosure requirements. The adoption of SSAP 101 did not impact the Company’s financial statements.

3. BUSINESS COMBINATIONS AND GOODWILL – No significant change.

4. DISCONTINUED OPERATIONS – No significant change.

5. INVESTMENTS

A, B & C - No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
2. The Company has no aggregate loan-backed securities with an other-than-temporary impairment (“OTTI”) in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
3. The following table shows each security with an OTTI charge recognized in the first quarter of 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	\$ 1,461,296	\$ 1,389,777	\$ 71,519	\$ 1,389,777	\$ 459,979	3/31/12
46627MAD9	3,854,414	3,499,807	360,451	3,493,963	3,128,538	3/31/12
46627MEC7	2,329,582	2,193,763	135,818	2,193,764	1,969,372	3/31/12
46632YAC8	20,094,321	18,262,499	849,361	19,244,960	19,244,960	3/31/12
46635BAD3	9,488,309	9,363,941	124,367	9,363,942	8,164,637	3/31/12
47232DAK8	241,193	194,148	47,045	194,148	178,773	3/31/12
47232DBB7	564,296	488,510	75,786	488,510	717,134	3/31/12
47232DBJ0	308,472	288,276	20,196	288,276	238,096	3/31/12
47232VAJ1	66,221	42,122	24,099	42,122	74,137	3/31/12
47232VCN0	581,045	523,376	57,669	523,376	212,117	3/31/12
47232VDS8	496,869	417,036	79,833	417,036	216,298	3/31/12
47232VEG3	82,793	45,043	37,750	45,043	106,042	3/31/12
47232VGK2	865,562	589,031	276,531	589,031	770,064	3/31/12
525241AL9	1,527,566	971,566	79,536	1,448,030	1,448,029	3/31/12
75970JAX4	1,886,631	1,180,818	181,373	1,705,258	1,705,258	3/31/12
86359LNA3	6,020,839	5,931,764	89,075	5,931,764	4,625,694	3/31/12
			<u>\$ 2,510,409</u>			

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

<u>Less than 12 months</u>		<u>12 months or more</u>	
<u>Fair Value</u>	<u>Unrealized Loss</u>	<u>Fair Value</u>	<u>Unrealized Loss</u>
\$ 803,814,679	\$ (31,080,475)	\$ 370,682,934	\$ (61,530,725)

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 securities in an unrealized loss position until they recover in value or mature.

E, F, & G – No significant change.

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

7. INVESTMENT INCOME – No significant change.

8. DERIVATIVE INSTRUMENTS – No significant change.

Notes to Financial Statements

9. INCOME TAXES

Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principle 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, Income Taxes – A Temporary Replacement of SSAP 10, by limiting the admissibility thresholds based on current period risk-based capital levels and modifying disclosure requirements. The adoption of SSAP 101 did not impact the Company's financial statements.

A. Deferred tax assets and deferred tax liabilities

1. Components of deferred tax assets and deferred tax liabilities:

03-2012				12-2011			Change		
Description	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a Gross deferred tax assets	\$78,666,132	\$33,615,570	\$112,281,702	\$77,689,272	21,167,753	\$98,857,025	\$ 976,860	\$12,447,817	\$13,424,677
b Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c Adjusted gross deferred tax asset	78,666,132	33,615,570	112,281,702	77,689,272	21,167,753	98,857,025	976,860	12,447,817	13,424,677
d Gross deferred tax liabilities	15,778,239	4,711,892	20,490,131	16,977,146	-	16,977,146	(1,198,907)	4,711,892	3,512,985
e Net deferred tax assets (liability) before admissibility test	62,887,893	28,903,678	91,791,571	60,712,126	21,167,753	81,879,879	2,175,767	7,735,925	9,911,692
f Deferred tax assets nonadmitted	(27,411,589)	-	(27,411,589)	(24,996,764)	-	(24,996,764)	(2,414,825)	-	(2,414,825)
g Net admitted deferred tax asset/(liability)	\$35,476,304	\$28,903,678	\$64,379,982	\$35,715,362	\$21,167,753	\$56,883,115	(239,058)	\$7,735,925	\$7,496,867

2. Admission calculation components:

03-2012				12-2011			Change		
Description	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a Admission calculation under ¶11.a. – ¶11.c. Admitted pursuant to ¶11.a.	\$35,476,304	\$15,523,405	\$50,999,709	\$35,715,362	\$12,593,992	\$48,309,354	\$ (239,057)	\$ 2,929,413	\$ 2,690,356
b Admitted pursuant to ¶11.b. (lesser of i. or ii.)	-	18,092,165	18,092,165	-	8,573,761	8,573,761	-	9,518,404	9,518,404
c ¶11.b.i.	-	18,092,165	18,092,165	-	8,573,761	8,573,761	-	9,518,404	9,518,404
d ¶11.b.ii	XXXXXXXX	XXXXXXXX	151,808,513	XXXXXXXX	XXXXXXXX	147,786,138	XXXXXXXX	XXXXXXXX	4,022,375
e Admitted pursuant to ¶11.c.	15,778,239	-	15,778,239	16,977,146	-	16,977,146	(1,198,907)	-	(1,198,907)
f Total admitted under ¶11.a. – ¶11.c.	51,254,543	33,615,570	84,870,113	52,692,507	21,167,753	73,860,260	(1,437,964)	12,447,817	11,009,853
g Deferred tax liabilities	(15,778,239)	(4,711,892)	(20,490,131)	(16,977,146)	-	(16,977,146)	1,198,907	(4,711,892)	(3,512,985)
Net admitted deferred tax asset/(liability) under ¶11.a. - ¶11.c.	\$35,476,304	\$28,903,678	\$64,379,982	\$35,715,362	\$21,167,753	\$56,883,115	\$ (239,058)	\$7,735,925	\$7,496,867

3. Used in ¶11.b. to qualify the Company to use 3 years for the 11.b.i. calculation and 15% for the 11.b.ii. calculation:

03-2012	
a Total adjusted capital	\$1,119,067,451
b Authorized control level	\$ 142,043,509
Adjusted capital /Authorized control level	788%

4. Impact of Tax Planning Strategies:

03-2012			
	Ordinary Percent	Capital Percent	Total Percent
a Adjusted Gross DTAs (% of Total Adjusted Gross DTAs)	0%	17.5%	17.5%
b Net Admitted Adjusted Gross DTAs (% of Total Net Admitted Adjusted Gross DTAs)	0%	25.0%	25.0%

Notes to Financial Statements

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

C. The provision for incurred taxes on earnings for the following periods are:	<u>03-2012</u>	<u>12-2011</u>
Federal income tax on operations	\$ 51,659,103	\$ 57,631,853
Tax on foreign investment income	-	-
Tax incurred (excluding capital gains tax)	<u>51,659,103</u>	<u>57,631,853</u>
Federal income tax expense on net capital gains / losses	2,929,413	10,599,490
Utilization of capital loss carryforward	-	-
Federal income tax expense	<u><u>\$ 54,588,516</u></u>	<u><u>\$ 68,231,343</u></u>

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

	<u>03-2012</u>	<u>12-2011</u>	<u>Change</u>
Deferred tax assets resulting in book/tax differences in:			
Ordinary:			
DAC premium tax	\$ 38,238,161	\$ 36,622,422	\$ 1,615,739
Reserves	28,061,930	27,517,702	544,228
Deferred compensation	2,183,146	2,146,168	36,978
Net operating loss carryforward (Old West)	1,117,863	1,200,669	(82,806)
Accrued expenses	6,037,247	5,877,485	159,762
Other	<u>3,027,785</u>	<u>4,324,826</u>	<u>(1,297,041)</u>
Total ordinary deferred tax assets	<u>78,666,132</u>	<u>77,689,272</u>	<u>976,860</u>
Capital:			
Security-related adjustments	32,519,939	16,956,114	15,563,825
Unrealized losses	-	3,110,011	(3,110,011)
Other	<u>1,095,631</u>	<u>1,101,628</u>	<u>(5,997)</u>
Total capital deferred tax assets	<u>33,615,570</u>	<u>21,167,753</u>	<u>12,447,817</u>
Total deferred tax assets	<u>112,281,702</u>	<u>98,857,025</u>	<u>13,424,677</u>
Deferred tax assets nonadmitted	<u>(27,411,589)</u>	<u>(24,996,764)</u>	<u>(2,414,825)</u>
Admitted deferred tax assets	<u>84,870,113</u>	<u>73,860,261</u>	<u>11,009,852</u>
Deferred tax liabilities resulting book/tax differences in:			
Ordinary:			
Section 807(f) amortization	5,616,372	5,897,538	(281,166)
Depreciation / other	<u>10,161,867</u>	<u>11,079,608</u>	<u>(917,741)</u>
Total ordinary deferred tax liabilities	<u>15,778,239</u>	<u>16,977,146</u>	<u>(1,198,907)</u>
Capital:			
Unrealized gains	<u>4,711,892</u>	-	<u>4,711,892</u>
Total capital deferred tax liabilities	<u>4,711,892</u>	-	<u>4,711,892</u>
Total deferred tax liabilities	<u>20,490,131</u>	<u>16,977,146</u>	<u>3,512,985</u>
Total net deferred admitted tax assets	<u><u>\$ 64,379,982</u></u>	<u><u>\$ 56,883,115</u></u>	<u><u>\$ 7,496,867</u></u>

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

	<u>03-2012</u>	<u>12-2011</u>	<u>Change</u>
Total deferred tax assets	\$112,281,702	\$ 98,857,025	\$ 13,424,677
Total deferred tax liabilities	20,490,131	16,977,146	3,512,985
Net deferred tax assets	<u>\$ 91,791,572</u>	<u>\$ 81,879,879</u>	<u>9,911,692</u>
Tax effect of unrealized gains (losses)			<u>7,821,903</u>
Change in net deferred income tax (Page 4, line 40)			<u><u>\$ 17,733,595</u></u>

Notes to Financial Statements

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

	<u>03-2012</u>	<u>12-2011</u>
Provision computed at statutory rate (operations and realized gains / losses)	\$ 16,173,105	\$ 81,017,669
Permanent differences:		
Affiliated dividends	-	(2,100,000)
Dividend exclusion	(12,681)	(40,222)
Stock options	(26,244)	43,654
Company-owned life insurance	(351,190)	(1,414,022)
Provision to return adjustments	-	(171,084)
Other	(322,853)	(931,590)
Total permanent differences	(712,968)	(4,613,264)
Timing adjustments:		
Investment differences	15,944,140	(2,098,472)
Reserves	1,005,546	3,073,520
DAC tax adjustment	1,615,739	6,024,349
Accounts payable	120,299	301,609
Provision to return adjustments	-	(660,734)
Other	687,236	(1,031,845)
Total timing adjustments	19,372,960	5,608,427
Other adjustments:		
Unrealized gain (loss) on options	19,755,419	(13,781,489)
Total other adjustments	19,755,419	(13,781,489)
Federal income tax expense on operations and realized gains / losses	<u>\$ 54,588,516</u>	<u>\$68,231,343</u>
Gross change in deferred tax asset:		
Timing adjustments	\$ (19,372,960)	\$ (5,608,427)
Impact of nonadmitted assets	1,247,616	(795,382)
Unrealized gains / losses	7,821,903	(9,888,555)
Other	391,749	213,398
Total change in deferred tax asset recorded directly to surplus	(9,911,692)	(16,078,966)
Total statutory income tax expense	<u>\$ 44,676,824</u>	<u>\$ 52,152,377</u>

- E. (1) At March 31, 2012, the Company has no pre-tax capital loss carryforward. Due to the merger of Old West Annuity & Life Insurance Company into the Company at December 31, 2007, the Company has a pre-tax operating loss carryforward of \$3,193,893. The operating loss carryforward will expire in 2025.
- (2) The following are income taxes on operations and realized gains incurred in the current and prior years that will be available for recoupment in the event of future net losses:

<u>Period</u>	<u>Operations</u>	<u>Realized Gains</u>	<u>Total</u>
03-2012	\$ 51,659,103	\$ 2,929,413	\$ 54,588,516
2011	\$ 58,463,670	\$ 10,599,490	\$ 69,063,160
2010	\$ 56,009,684	\$ 1,994,502	\$ 58,004,186

- (3) At March 31, 2012 the Company had no deposits admitted under Section 6603 of the Internal Revenue Code.

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

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

11. DEBT

The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned \$22.0 million of FHLB stock at March 31, 2012 and December 31, 2011. The Company borrowed \$240.0 million through the FHLB membership in the 4th quarter of 2011. The Company also posted collateral to the FHLB of assets with a fair value of approximately \$303.9 million as of March 31, 2012. The deposit contract liabilities and related assets are accounted for in the Company's general account.

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

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS – 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 CONCENTRATION OF CREDIT RISK – No significant change.

Notes to Financial Statements

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES
A & B - No significant change.
C. The Company had no wash sales.
18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS – No significant change.
19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS – No significant change.
20. FAIR VALUE MEASUREMENTS

1. Fair Value Measurements at Reporting Date

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

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	-	407,124	407,124
Commercial mortgage-backed securities	-	-	-	-
All other Bonds	-	3,393,838	60	3,393,898
Total Bonds	-	3,393,838	407,184	3,801,022
Non-affiliated common stock	155,343,445	2,481,140	56,027,800	213,852,385
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	125,336,298	-	125,336,298
Interest rate swaptions	-	4,704,470	-	4,704,470
Total assets accounted for at fair value	\$ 155,343,445	\$ 135,915,746	\$ 56,434,984	\$ 347,694,175

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 to Level 2	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases and Issuances	Sales and Settlements	Balance at 03/31/2012
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	1,917,771	407,123	(1,925,923)	8,152	-	-	-	407,123
All other bonds	60	-	-	-	-	-	-	60
Non-affiliated common stock	44,348,300	-	-	-	(300,000)	11,979,500	-	56,027,800
Non-affiliated preferred stock	-	-	-	-	-	-	-	-

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

Notes to Financial Statements

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

21. OTHER ITEMS – No significant change.
22. EVENTS SUBSEQUENT

On May 10, 2012, GAFRI and certain of its subsidiaries entered into an agreement (the “Agreement”) to sell their Medicare Supplement and other health businesses [to Cigna Health and Life Insurance Company (the “Buyer”)]. Pursuant to the Agreement, the Buyer will acquire the stock of American Retirement Life Insurance Company, Central Reserve Life Insurance Company, Loyal American Life Insurance Company, Provident American Life & Health Insurance Company and United Benefit Life Insurance Company (the “Targets”). Prior to the sale of the Targets, those companies will reinsure any life or annuity business they hold to GALIC. Also, GALIC, Continental General Insurance Company (“CGIC”) and United Teacher Associates Insurance Company (“UTAIC”) will reinsure all Medicare Supplement and other health business they hold into one of the Targets, prior to the sale of those companies. Completion of these transactions is subject to receipt of certain regulatory approvals and is expected to be completed in late third or early fourth quarter 2012. CGIC and UTAIC have agreed that for up to two years following completion of these transactions, those companies will continue to write Medicare Supplement and other health business with all that business being reinsured by one of the Targets. The Company does not expect the agreement to have a significant impact on the operations and capital of GALIC.
23. REINSURANCE

A. No significant change.
B. No significant change.
C. No significant change.
24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION – No significant change.
25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES – No significant change.
26. INTERCOMPANY POOLING ARRANGEMENTS – No significant change.
27. STRUCTURED SETTLEMENTS – No significant change.
28. HEALTH CARE RECEIVABLES – No significant change.
29. PARTICIPATING POLICIES – No significant change.
30. PREMIUM DEFICIENCY RESERVES – No significant change.
31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS – No significant change.
32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS – No significant change.
33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED – No significant change.
34. SEPARATE ACCOUNTS – No significant change.
35. LOSS/CLAIM ADJUSTMENT EXPENSES – No significant change.

Statement as of March 31, 2012 of the **GREAT AMERICAN LIFE 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 [☐]

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).

1/25/2008.....

6.4

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

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐]

No [☐]

N/A [☒ X]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐]

No [☐]

N/A [☒ X]

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐]

No [☒ X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [☐]

No [☒ X]

8.2

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

8.3

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

Yes [☒ X]

No [☐]

8.4

If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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
Great American Advisors	Cincinnati, OH	No	No	No	Yes

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(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:

9.2

Has the code of ethics for senior managers been amended?

Yes [☐]

No [☒ X]

9.21

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

9.3

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

Yes [☐]

No [☒ X]

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE 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).

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:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.20,009,737

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.....	\$ 0	\$ 0
14.22 Preferred Stock.....	\$ 0	\$ 0
14.23 Common Stock.....	\$ 170,776,054	\$ 179,078,571
14.24 Short-Term Investments.....	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate.....	\$ 0	\$ 0
14.26 All Other.....	\$ 23,544,494	\$ 23,528,446
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ 194,320,548	\$ 202,607,017
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ 0	\$ 0

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

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

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 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
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

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

PART 1 - INVESTMENT

17.1

Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes [☐]

No [☒]

17.2

If no, list exceptions:

140661AK5 CAPMARK FINL GRP B FR 09-30-15 C11

452511ZZ4 IM BRANDS LLC TL 8.50 9-28-16

61686ZZZ1 MORGAN JOSEPH TRIARTISAN GROUP SERIES D

98883*ZZ2 NAYLOR PUBLISHING L+1025-12-31-12

GREAT AMERICAN LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

2

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$.....

1.12

Residential mortgages.....

\$.....2,165,572

1.13

Commercial mortgages.....

\$.....327,571,589

1.14

Total mortgages in good standing.....

\$.....329,737,161

1.2

Long-term mortgages in good standing with restructured terms

1.21

Total mortgages in good standing with restructured terms.....

\$.....

1.3

Long-term mortgage loans upon which interest is overdue more than three months

1.31

Farm mortgages.....

\$.....

1.32

Residential mortgages.....

\$.....

1.33

Commercial mortgages.....

\$.....

1.34

Total mortgages with interest overdue more than three months.....

\$.....0

1.4

Long-term mortgage loans in process of foreclosure

1.41

Farm mortgages.....

\$.....

1.42

Residential mortgages.....

\$.....

1.43

Commercial mortgages.....

\$.....

1.44

Total mortgages in process of foreclosure.....

\$.....0

1.5

Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$.....329,737,161

1.6

Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61

Farm mortgages.....

\$.....

1.62

Residential mortgages.....

\$.....

1.63

Commercial mortgages.....

\$.....

1.64

Total mortgages foreclosed and transferred to real estate.....

\$.....0

2.

Operating Percentages:

2.1

A&H loss percent.....

2.2

A&H cost containment percent.....

2.3

A&H expense percent excluding cost containment expenses.....

3.1

Do you act as a custodian for health savings accounts?.....

Yes []

No [X]

3.2

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

\$.....

3.3

Do you act as an administrator for health savings accounts?.....

Yes []

No [X]

3.4

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

\$.....

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	L	116,047	15,699,194	54,565		15,869,806	
2.	Alaska.....	AK	L	8,433	21,350	21,166		50,949	
3.	Arizona.....	AZ	L	270,854	7,711,648	25		7,982,527	74,835
4.	Arkansas.....	AR	L	101,807	5,661,829	828		5,764,464	
5.	California.....	CA	L	2,822,737	53,769,905	2,528		56,595,170	34,518
6.	Colorado.....	CO	L	169,899	7,177,005	31,623		7,378,527	
7.	Connecticut.....	CT	L	205,209	24,263,955	6,083		24,475,247	80,305
8.	Delaware.....	DE	L	33,676	1,569,795			1,603,471	
9.	District of Columbia.....	DC	L	20,974	537,568			558,542	
10.	Florida.....	FL	L	1,049,340	75,634,789	184,882		76,869,011	208,862
11.	Georgia.....	GA	L	517,095	16,001,870	26,184		16,545,149	35,137
12.	Hawaii.....	HI	L	109,011	853,161	56		962,228	
13.	Idaho.....	ID	L	53,049	3,793,878			3,846,927	
14.	Illinois.....	IL	L	512,510	30,923,553	50,724		31,486,786	
15.	Indiana.....	IN	L	140,281	19,406,625	96,895		19,643,801	
16.	Iowa.....	IA	L	65,880	3,807,649	133,420		4,006,949	
17.	Kansas.....	KS	L	108,747	3,534,138	125,800		3,768,685	67,631
18.	Kentucky.....	KY	L	120,410	15,271,906	304,410		15,696,726	
19.	Louisiana.....	LA	L	150,222	11,371,239			11,521,461	250,979
20.	Maine.....	ME	L	63,266	5,032,982	3,109		5,099,357	
21.	Maryland.....	MD	L	359,599	14,206,163	4,261		14,570,023	
22.	Massachusetts.....	MA	L	263,151	13,713,415	2,452		13,979,019	
23.	Michigan.....	MI	L	144,499	41,260,448	3,088		41,408,035	
24.	Minnesota.....	MN	L	176,148	13,038,341	557		13,215,046	
25.	Mississippi.....	MS	L	82,045	8,918,157	5,006		9,005,208	
26.	Missouri.....	MO	L	175,540	11,361,926	169,742		11,707,208	
27.	Montana.....	MT	L	6,757	889,418	7,397		903,572	
28.	Nebraska.....	NE	L	88,867	3,102,757	35,422		3,227,046	100,392
29.	Nevada.....	NV	L	182,762	6,002,449	987		6,186,199	
30.	New Hampshire.....	NH	L	39,053	6,768,156	27,477		6,834,685	
31.	New Jersey.....	NJ	L	454,010	28,988,839	896		29,443,744	
32.	New Mexico.....	NM	L	140,162	2,110,450			2,250,612	
33.	New York.....	NY	N	83,518	3,206,630	1,462		3,291,609	
34.	North Carolina.....	NC	L	549,862	31,794,946	590,970		32,935,779	132,752
35.	North Dakota.....	ND	L	27,764	1,587,238			1,615,002	
36.	Ohio.....	OH	L	343,251	37,797,183	35,084		38,175,518	81,038
37.	Oklahoma.....	OK	L	269,756	5,261,627	101,474		5,632,857	
38.	Oregon.....	OR	L	82,366	8,055,217	19,948		8,157,531	
39.	Pennsylvania.....	PA	L	566,980	43,120,920	14,488		43,702,388	281,097
40.	Rhode Island.....	RI	L	33,581	4,919,452	1,339		4,954,372	
41.	South Carolina.....	SC	L	225,746	19,978,567	326,980		20,531,293	50,196
42.	South Dakota.....	SD	L	19,560	634,664	2,698		656,922	
43.	Tennessee.....	TN	L	249,359	26,788,920	254,208		27,292,487	
44.	Texas.....	TX	L	1,369,778	26,463,652	116,512		27,949,942	145,691
45.	Utah.....	UT	L	69,396	9,406,181	33,146		9,508,722	
46.	Vermont.....	VT	L	21,905	1,361,962	5,930		1,389,796	
47.	Virginia.....	VA	L	492,864	22,687,072	85,298		23,265,234	
48.	Washington.....	WA	L	239,951	14,591,295	109,893		14,941,139	140,548
49.	West Virginia.....	WV	L	46,545	5,957,232	1,341		6,005,118	
50.	Wisconsin.....	WI	L	157,204	9,858,774	184,254		10,200,232	27,235
51.	Wyoming.....	WY	L	11,858	792,359	325		804,542	
52.	American Samoa.....	AS	N					0	
53.	Guam.....	GU	L	44,435				44,435	
54.	Puerto Rico.....	PR	N	1,573				1,573	
55.	US Virgin Islands.....	VI	L	2,099				2,099	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CN	N	823				823	
58.	Aggregate Other Alien.....	OT	XXX	13,080	213,524	0	0	226,604	0
59.	Subtotal.....	(a)	52	13,675,290	726,881,975	3,184,932	0	743,742,198	1,711,217
90.	Reporting entity contributions for employee benefit plans.....		XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....		XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....		XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....		XXX	35,431		5,542		40,972	
94.	Aggregate other amounts not allocable by State.....		XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....		XXX	13,710,721	726,881,975	3,190,474	0	743,783,170	1,711,217
96.	Plus Reinsurance Assumed.....		XXX	2,831	36,139			38,970	
97.	Totals (All Business).....		XXX	13,713,552	726,918,115	3,190,474	0	743,822,141	1,711,217
98.	Less Reinsurance Ceded.....		XXX	6,434,956	10,727	769,666		7,215,350	6,010
99.	Totals (All Business) less Reinsurance Ceded.....		XXX	7,278,596	726,907,387	2,420,808	0	736,606,791	1,705,207
DETAILS OF WRITE-INS									
5801.	Other Foreign.....		XXX	13,080	213,524			226,604	
5802.	.....		XXX					0	
5803.	.....		XXX					0	
5898.	Summary of remaining write-ins for line 58 from overflow page.....		XXX	0	0	0	0	0	0
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....		XXX	13,080	213,524	0	0	226,604	0
9401.	.....		XXX					0	
9402.	.....		XXX					0	
9403.	.....		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....		XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....		XXX	0	0	0	0	0	0

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

013			31-1544320..		0000944707	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....		Ownership.....			
			31-6549738..				American Financial Capital Trust II.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			16-6543606..				American Financial Capital Trust III.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			16-6543609..				American Financial Capital Trust IV.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0996797..				American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0828578..				American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			27-1577326..				American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	80.00	American Financial Group, Inc.....	
			27-2829629..				MidMarket Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	51.00	American Financial Group, Inc.....	
			41-2112001..				APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			23-6000765..				American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			23-6297584..				The Associates of the Jersey Company.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			37-1094159..				Cal Coal, Inc.....	IL.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			95-2802826..				Great Southwest Corporation.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			35-6001691..				The Indianapolis Union Railway Company.....	IN.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			13-6400464..				Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			20-1548213..				Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			20-1574094..				Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			13-6021353..				The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1236926..				PCC Real Estate, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			76-0080537..				PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1388401..				PCC Maryland Realty Corp.....	MD.....	NIA.....	PCC Technical Industries, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			06-1209709..				Penn Central Energy Management Company.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			23-1537928..				Penn Towers, Inc.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			23-6000766..				Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	66.67	American Financial Group, Inc.....	
			23-6207599..				Pittsburgh and Cross Creek Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	83.00	American Financial Group, Inc.....	
			23-1707450..				Terminal Realty Penn Co.....	DC.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			23-1675796..				Waynesburg Southern Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
							GAI Insurance Company, Ltd.....	BM.....	IA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1446308..				Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			91-1508643..				PLLS, Ltd.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							PLLS (UK) Limited.....	GB.....	NIA.....	PLLS, Ltd.....	Ownership.....	100.00	American Financial Group, Inc.....	
			91-1242743..				Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			91-1508644..				Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	22179..	95-2801326..				Republic Indemnity Company of America.....	CA.....	IA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	43753..	31-1054123..				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	100.00	American Financial Group, Inc.....	

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)	*
0084..	American Financial Group, Inc.	63312....	31-1262960..				Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			27-4521779..				Atlas Building Company, LLC.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0823725..				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1733037..				Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			98-0606803..				GAI Holding Bermuda Ltd.....	BM.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			98-0556144..				GAI Indemnity, Ltd.....	GB.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Marketform Group Limited.....	GB.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	71.80	American Financial Group, Inc.....	
							Marketform Holdings Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Caduceus Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
			98-0412245..				Lavenham Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Marketform Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Gabinete Marketform SL.....	ES.....	NIA.....	Marketform Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Marketform Australia Pty Limited.....	AU.....	NIA.....	Marketform Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Studio Marketform SRL.....	IT.....	NIA.....	Marketform Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Marketform Management Services Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Marketform Managing Agency Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
			98-0431601..				Sampford Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Marketform Trust Company Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
			06-1356481..				Great American Financial Resources, Inc.....	DE.....	UIP.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	1....
			31-1475936..				AAG Holding Company, Inc.....	OH.....	UDP.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			58-646032....				Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
13-1935920..				Great American Life Insurance Company.....	OH.....		AAG Holding Company, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....				
45-2969767..				Aerielle IP Holdings, LLC.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	62.50	American Financial Group, Inc.....	2....			
26-4391696..				Aerielle, LLC.....	DE.....	DS.....	Great American Life Insurance Company.....	Ownership.....	62.50	American Financial Group, Inc.....	2....			
31-1021738..				Annuity Investors Life Insurance Company.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....				
27-4078277..				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	85.00	American Financial Group, Inc.....				
27-0513333..				Bay Bridge Marina Management, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	85.00	American Financial Group, Inc.....				
20-1246122..				Brothers Management, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	99.00	American Financial Group, Inc.....				
36-3383108..				Consolidated Financial Corporation.....	MI.....	DS.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....				
45-3988240..				FT Liquidation, LLC.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....				
20-4604276..				GALIC - Bay Bridge Marina, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....				
45-3829557..				GALIC - Stoneleigh, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....				
31-1391777..				GALIC Brothers, Inc.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	80.00	American Financial Group, Inc.....				
45-1144095..				GALIC Pointe, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	65.00	American Financial Group, Inc.....	2....			
26-3260520..				Manhattan National Holding Corporation.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....				
45-0252531..				Manhattan National Life Insurance Company.....	IL.....	DS.....	Manhattan National Holding Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....				

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)	*
			52-2179330..				Skipjack Marina Corp.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			20-3568924..				Loyal American Holding Corporation.....	OH.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	65722...	63-0343428..				Loyal American Life Insurance Company.....	OH.....	IA.....	Loyal American Holding Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	88366...	59-2760189..				American Retirement Life Insurance Company.....	OH.....	IA.....	Loyal American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			45-4121852..				GALAC Holding Company.....	OH.....	NIA.....	Loyal American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	62200...	95-2496321..				Great American Life Assurance Company.....	OH.....	IA.....	Loyal American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			74-2180806..				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..				United Teacher Associates Insurance Company.....	TX.....	IA.....	United Teacher Associates, Ltd.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1422717..				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1017531..				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	61727...	34-0970995..				Central Reserve Life Insurance Company.....	OH.....	IA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	67903...	23-1335885..				Provident American Life & Health Insurance Company.....	OH.....	IA.....	Central Reserve Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	65269...	75-2305400..				United Benefit Life Insurance Company.....	OH.....	IA.....	Provident American Life & Health Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1880408..				Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1947043..				Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1970892..				Ceres Sales of Ohio, LLC.....	OH.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1920479..				HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	
			47-0717079..				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	71404...	47-0463747..				Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			47-0562685..				Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1947042..				QQAagency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1395344..				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			42-1575938..				Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			27-3062314..				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			45-4110027..				Unites States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	51.30	American Financial Group, Inc.....	
			27-2354685..				United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	51.30	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	14084...	27-4395897..				Livestock Market Enhancement Risk Retention Group.....	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	35351...	31-0912199..				American Empire Surplus Lines Insurance Company.....	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	37990...	31-0973761..				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			59-1671722..				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Great American International Insurance Limited.....	IE.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	23418...	73-0556513..				Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	15380...	73-1406844..				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	13794...	38-3803661..				Mid-Continent Excess and Surplus Insurance Company.....	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			30-0571535..				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	23426...	73-0773259..				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	

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)	*
Q13.3	American Financial Group, Inc...	16691...	98-0627464..				Premier International Insurance Company.....	TC.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0501234..				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			45-2969767..				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	37.50	American Financial Group, Inc.....	2....
			26-4391696..				Aerielle, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	37.50	American Financial Group, Inc.....	2....
			31-1463075..				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			59-2840291..				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	80.00	American Financial Group, Inc.....	
			20-5173494..				Brothers Le Pavillon, LLC.....	DE.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			20-5173589..				Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	
			25-1754638..				Brothers Pennsylvania Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			59-2840294..				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			20-4498054..				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	1....
			31-1277904..				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0589001..				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1341668..				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MX.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Financiadora de Primas Condor, S.A. de C.V.....	MX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	99.00	American Financial Group, Inc.....	
			39-1404033..				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			13-3628555..				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management....		American Financial Group, Inc.....	3....
			31-1753938..				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1765544..				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							GAI Warranty Company of Canada Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			45-1144095..				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.00	American Financial Group, Inc.....	2....
			61-1329718..				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			74-2693636..				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	26832...	95-1542353..				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	26344...	15-6020948..				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	39896...	61-0983091..				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1228726..				Great American Claims Services, Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	10646...	36-4079497..				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	37532...	31-0954439..				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	41858...	31-1036473..				Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1652643..				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	22136...	13-5539046..				Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	38024...	31-0974853..				Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....		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)	*
0084.	American Financial Group, Inc...	38580...	31-1073664..				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0856644..				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1288778..				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0918893..				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084.	American Financial Group, Inc...	31135...	31-1209419..				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084.	American Financial Group, Inc...	33723...	31-1237970..				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			59-1263251..				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1607394..		0001301106	NASDAQ	National Interstate Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	52.40	American Financial Group, Inc.....	
			34-1899058..				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1548235..				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			98-0191335..				Hudson Indemnity, Ltd.....	KY.....	IA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			66-0660039..				Hudson Management Group, Ltd.....	VI.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1607396..				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			36-4670968..				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc.....	
0084.	American Financial Group, Inc...	32620...	34-1607395..				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084.	American Financial Group, Inc...	11051...	99-0345306..				National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084.	American Financial Group, Inc...	41106...	95-3623282..				Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			43-1415856..				Vanliner Group, Inc.....	DE.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			43-1254631..				TransProtection Service Company.....	MO.....	NIA.....	Vanliner Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084.	American Financial Group, Inc...	21172...	86-0114294..				Vanliner Insurance Company.....	MO.....	IA.....	Vanliner Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Vanliner Reinsurance Limited.....	BM.....	IA.....	Vanliner Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			20-5546054..				Safety Claims and Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Penn Central U.K. Limited.....	GB.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Insurance (GB) Limited.....	GB.....	IA.....	Penn Central U.K. Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
			27-2226948..				Pinecrest Place LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			871,850,814..				PLLS Canada Insurance Brokers Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	49.00	American Financial Group, Inc.....	
			31-1293064..				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			72-1331800..				Strategic Comp Holdings, L.L.C.....	LA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			36-4517754..				Strategic Comp Services, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	100.00	American Financial Group, Inc.....	
			32-0050970..				Strategic Comp, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0686194..				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0883227..				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1737792..				Superior NWVN of Ohio, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1119320..				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0728327..				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	

Q13.4

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 American Financial 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.													

Statement as of March 31, 2012 of the

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

Explanations:

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

Bar Code:


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


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


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


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


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


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

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. Inventory and prepaid assets on real estate holdings.....	3,056,705	3,056,705	0	.....
2505. Accounts receivable.....	782,211	782,211	0	.....
2597. Summary of remaining write-ins for Line 25.....	3,838,915	3,838,915	0	0

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income.....	4,738	1	28,509
08.397. Summary of remaining write-ins for Line 8.3.....	4,738	1	28,509

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE 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.....	84,418,419	83,791,726
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	276,858	5,404,679
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....	1,246,330	4,777,985
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	83,448,948	84,418,419
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	83,448,948	84,418,419

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.....	291,111,463	277,950,347
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	39,500,000	144,187,500
2.2 Additional investment made after acquisition.....		20
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	59,563	1,642,561
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	933,865	132,668,965
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	329,737,161	291,111,463
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	329,737,161	291,111,463
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	329,737,161	291,111,463

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.....	55,164,040	55,770,074
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	31,200,000	36,703,431
2.2 Additional investment made after acquisition.....	1,416,934	29,397,468
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		4,798,165
5. Unrealized valuation increase (decrease).....	1,199,970	(1,376,356)
6. Total gain (loss) on disposals.....	66,060	204,014
7. Deduct amounts received on disposals.....	32,555,416	69,516,176
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		816,579
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	56,491,588	55,164,040
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	56,491,588	55,164,040

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.....	12,771,876,482	10,364,774,572
2. Cost of bonds and stocks acquired.....	785,124,868	3,791,138,236
3. Accrual of discount.....	20,933,394	65,230,251
4. Unrealized valuation increase (decrease).....	29,652,315	6,151,670
5. Total gain (loss) on disposals.....	11,013,779	29,056,680
6. Deduct consideration for bonds and stocks disposed of.....	360,838,354	1,425,570,913
7. Deduct amortization of premium.....	11,666,769	20,756,328
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	2,510,409	38,147,687
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,243,585,306	12,771,876,482
11. Deduct total nonadmitted amounts.....	3,130,374	3,147,508
12. Statement value at end of current period (Line 10 minus Line 11).....	13,240,454,932	12,768,728,974

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

QSI02

	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).....	9,087,830,980	1,192,900,546	605,953,392	1,508,195	9,676,286,329			9,087,830,980
2. Class 2 (a).....	2,919,122,402	97,673,130	84,310,223	319,051	2,932,804,360			2,919,122,402
3. Class 3 (a).....	432,945,560	15,705,171	54,919,341	28,725,217	422,456,607			432,945,560
4. Class 4 (a).....	163,038,035	42,827,337	19,877,407	(26,656,892)	159,331,073			163,038,035
5. Class 5 (a).....	20,134,808		631,934	3,196,893	22,699,767			20,134,808
6. Class 6 (a).....	16,789,442		2,154,276	761,990	15,397,156			16,789,442
7. Total Bonds.....	12,639,861,227	1,349,106,184	767,846,573	7,854,454	13,228,975,292	0	0	12,639,861,227
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....								
10. Class 3.....								
11. Class 4.....	15,146				15,146			15,146
12. Class 5.....								
13. Class 6.....	1			1				1
14. Total Preferred Stock.....	15,147	0	0	1	15,146	0	0	15,147
15. Total Bonds and Preferred Stock.....	12,639,876,374	1,349,106,184	767,846,573	7,854,455	13,228,990,438	0	0	12,639,876,374

(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 \$.....378,336,088; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE 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.....	378,336,088	XXX.....	378,336,088	1,496	.....

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.....	206,385,058	159,953,378
2. Cost of short-term investments acquired.....	602,166,180	2,497,709,088
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	430,215,150	2,451,277,408
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	378,336,088	206,385,058
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	378,336,088	206,385,058

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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).....	65,621,758
2.	Cost paid/(consideration received) on additions.....	21,506,948
3.	Unrealized valuation increase (decrease).....	63,435,436
4.	Total gain (loss) on termination recognized.....	
5.	Considerations received (paid) on terminations.....	
6.	Amortization.....	(20,523,374)
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	130,040,768
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	130,040,768

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year.....	
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote).....	
3.1	Change in variation margin on open contracts.....	
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 16, current year to date minus.....	
3.24	Section 1, Column 16, prior year.....	00
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Variation margin on terminated contracts during the year.....	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	0
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Recognized.....	
5.2	Used to adjust basis of hedged items.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE 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.....	130,040,768
2.	Part B, Section 1, Column 14.....	
3.	Total (Line 1 plus Line 2).....	130,040,768
4.	Part D, Column 5.....	130,040,768
5.	Part D, Column 6.....	
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	130,040,768
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	130,040,768
10.	Part D, Column 8.....	130,040,768
11.	Part D, Column 9.....	
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	
14.	Part B, Section 1, Column 19.....	
15.	Part D, Column 11.....	
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

Statement as of March 31, 2012 of the

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

NONE

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

Acquired by Purchase

Building, Land, and Improvements.....	Palm Beach.....	FL.....	...07/06/2004	Sailfish Marina Resort.....	.....	.....	.....	.....29,136
Building, Land, and Improvements.....	Charleston.....	SC.....	...05/01/2002	Charleston Harbor Resort and Marina.....	.....	.....	.....	.....212,549
Building, Land, and Improvements.....	Whitefield.....	NH.....	...06/01/2005	Mountain View Grand Resort LLC.....	.....	.....	.....	.....13,108
Building, Land, and Improvements.....	Florida City.....	FL.....	...09/24/2009	Florida City Center.....	.....	.....	.....	.....5,250
Building, Land, and Improvements.....	Miramar.....	FL.....	...12/28/2010	Tropical Storage.....	.....	.....	.....	.....17,730
Building, Land, and Improvements.....	Georgetown.....	MD.....	...07/30/1999	Skipjack Cove Resort.....	.....	.....	.....	.....(915)
0199999. Totals.....					0	0	0	276,858
0399999. Totals.....					0	0	0	276,858

QE01

SCHEDULE A - PART 3

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

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

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						

Mortgages in Good Standing

Commercial Mortgages - All Other

Convention Center Parking Garage.....	Philadelphia.....	PA.....	.....	01/31/2012....	6.110	16,000,000	.....	.....25,600,000
Willow Lakes Apartments.....	Port Arthur.....	TX.....	.....	02/07/2012....	5.540	23,500,000	.....	.....32,200,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	39,500,000	0	57,800,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	39,500,000	0	57,800,000
3399999. Total Mortgages.....				XXX.....	XXX.....	39,500,000	0	57,800,000

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	.....	.....109,864	109,864	.....	.....	.....0
JQH - Murfreesboro.....	Murfreesboro.....	TN.....	.....	08/16/2007....	03/01/2012....	99,732	.....	.....	.....	.....	.....0	.....	.....99,732	99,732	.....	.....	.....0
Wild Dunes Resort.....	Isle of Palms.....	SC.....	.....	03/30/2011....	03/12/2012....	72,359	.....	.....	.....	.....	.....0	.....	.....72,359	72,359	.....	.....	.....0
633 Folsom.....	San Francisco.....	CA.....	.....	05/27/2010....	03/12/2012....	67,452	.....	.....	.....	.....	.....0	.....	.....67,452	67,452	.....	.....	.....0
Bella Roe Plaza.....	Roeland Park.....	KS.....	.....	09/28/2010....	03/12/2012....	23,681	.....	.....	.....	.....	.....0	.....	.....23,681	23,681	.....	.....	.....0
Jubilee Square.....	Daphne.....	AL.....	.....	11/19/2010....	03/12/2012....	38,747	.....	.....	.....	.....	.....0	.....	.....38,747	38,747	.....	.....	.....0
One Greenway Centre.....	Franklin.....	TN.....	.....	01/14/2011....	03/12/2012....	111,835	.....	.....	.....	.....	.....0	.....	.....111,835	111,835	.....	.....	.....0
Old Standard.....	Cincinnati.....	OH.....	.....	01/01/2006....	03/07/2012....	95,051	.....	.....	.....	.....	.....0	.....	.....95,051	95,051	.....	.....	.....0
OWLIC.....	Cincinnati.....	OH.....	.....	01/01/2006....	03/07/2012....	3,625	.....	.....	.....	.....	.....0	.....	.....3,625	3,625	.....	.....	.....0
Sandestin.....	Destin.....	FL.....	.....	03/12/2010....	03/12/2012....	24,338	.....	.....	.....	.....	.....0	.....	.....24,338	24,338	.....	.....	.....0
Koyo Building.....	Greenville.....	SC.....	.....	08/31/2011....	03/12/2012....	63,048	.....	.....	.....	.....	.....0	.....	.....63,048	63,048	.....	.....	.....0
Miami Beach Marina.....	Miami.....	FL.....	.....	11/22/2011....	03/12/2012....	127,054	.....	.....	.....	.....	.....0	.....	.....127,054	127,054	.....	.....	.....0
Santa Monica Pacific Pier.....	Santa Monica.....	CA.....	.....	09/28/2011....	03/12/2012....	77,716	.....	.....	.....	.....	.....0	.....	.....77,716	77,716	.....	.....	.....0
Convention Center Parking.....	Philadelphia.....	PA.....	.....	01/31/2012....	03/12/2012....	19,363	.....	.....	.....	.....	.....0	.....	.....19,363	19,363	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						933,865	0	0	0	0	0	0	933,865	933,865	0	0	0
0599999. Total Mortgages.....						933,865	0	0	0	0	0	0	933,865	933,865	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 City	4 State									

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated

000000	00	0	Snow, Phipps, & Guggenheim, L.P.....	Wilmington.....	DE.....	Snow, Phipps, & Guggenheim, L.P.....	.....	02/06/2007 ....	.....	.....	.....173,881	.....	.....	.....2.7
000000	00	0	Snow, Phipps, & Guggenheim II, L.P.....	Wilmington.....	DE.....	Snow, Phipps, & Guggenheim II, L.P.....	.....	01/08/2010 ....	.....	.....	.....1,076,053	.....	.....	.....1.5
000000	00	0	Pineapple Square Properties, LLC.....	Sarasota.....	FL.....	The Isaac Group Holdings, LLC.....	.....	04/19/2006....	.....	.....	.....102,001	.....	.....	.....12.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										0	1,351,934	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....	.....	.....	.....65,000	.....	.....	.....65.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....										0	65,000	0	0	...XXX.....

Any Other Class of Asset - Unaffiliated

000000	00	0	AMMC CLO X UBS WAREHOUSE, AMMC CLO X Limited.....	George Town.....	KY.....	UBS Securities LLC.....	.....	02/06/2012....	.....	.....31,200,000	.....	.....	.....	.....65.0
3799999. Total - Any Other Class of Asset - Unaffiliated.....										31,200,000	0	0	0	...XXX.....
3999999. Subtotal - Unaffiliated.....										31,200,000	1,351,934	0	0	...XXX.....
4099999. Subtotal - Affiliated.....										0	65,000	0	0	...XXX.....
4199999. Totals.....										31,200,000	1,416,934	0	0	...XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description		Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
			3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						

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	262,745	.....	.....	.....	.....0	.....	.....262,745	262,745	.....	.....	.....0	.....
000000	00	0	Snow, Phipps, & Guggenheim II, L.P.....	Wilmington.....	DE...	Snow, Phipps, & Guggenheim II, L.P.....	01/08/2010	02/09/2012	91,132	.....	.....	.....	.....0	.....	.....91,132	91,132	.....	.....	.....0	.....
000000	00	0	Snow, Phipps, & Guggenheim, L.P.....	Wilmington.....	DE...	Snow, Phipps, & Guggenheim, L.P.....	02/06/2007	01/06/2012	820,655	.....	.....	.....	.....0	.....	.....820,655	820,655	.....	.....	.....0	.....
000000	00	0	Panda Hereford Ethanol Acquisition, LLC.....	Wilmington.....	DE...	Ethanol Acquisition, LLC.....	05/09/2009	03/21/2012	.....	.....	.....	.....	.....0	.....	.....66,060	66,060	.....	.....66,060	66,060	.....
000000	00	0	Orchard Tosca Investment Partners, L.P.....	Mason.....	OH...	Orchard Investment Management, LLC.....	08/19/2011	01/20/2012	33,777	.....	.....	.....	.....0	.....	.....33,777	33,777	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									1,208,309	0	0	0	0	0	1,208,309	1,274,369	0	66,060	66,060	0

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated

000000	00	0	GALIC Stoneleigh, LLC.....	Coral Gables.....	FL....	GALIC - Stoneleigh, LLC.....	11/15/2011	03/12/2012	81,047	.....	.....	.....	.....0	.....	.....81,047	81,047	.....	.....	.....0	.....
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									81,047	0	0	0	0	0	81,047	81,047	0	0	0	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	.....	.....31,200,000	31,200,000	.....	.....	.....0	850,380
3799999. Total - Any Other Class of Asset - Unaffiliated.....									0	0	0	0	0	0	31,200,000	31,200,000	0	0	0	850,380
3999999. Subtotal - Unaffiliated.....									1,208,309	0	0	0	0	0	32,408,309	32,474,369	0	66,060	66,060	850,380
4099999. Subtotal - Affiliated.....									81,047	0	0	0	0	0	81,047	81,047	0	0	0	0
4199999. Totals.....									1,289,356	0	0	0	0	0	32,489,356	32,555,416	0	66,060	66,060	850,380

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											
478045	AA	5	TVA JOHN SEVIER COMB 4.626 01/15/2042.....		...01/10/2012	MORGAN STANLEY & CO.....		4,000,000	4,000,000		1FE.....
0599999.	Total - Bonds - U.S. Government.....							4,000,000	4,000,000	0	XXX.....

Bonds - U.S. Political Subdivisions of States, Territories and Possessions											
167505	KK	1	CHICAGO IL BRD OF ED G 1.75 12/15/2025.....		...02/01/2012	MORGAN KEEGAN & COMPANY.....		3,697,250	5,000,000	14,097	1FE.....
401784	YV	9	GUILFORD CNTY NC SCH B 3.934 03/01/2032.....		...03/01/2012	WELLS FARGO BROKERAGE.....		2,500,000	2,500,000		1FE.....
40179P	AA	3	GUILFORD CNTY PUB FAC 4.564 04/01/2032.....		...03/15/2012	WELLS FARGO BROKERAGE.....		2,250,000	2,250,000		1FE.....
631294	3V	5	NASHUA NH PENNICHUCK 2.877 01/15/2021.....		...01/11/2012	J. P. MORGAN SECURITIES.....		1,450,000	1,450,000		1FE.....
631294	3X	1	NASHUA NH PENNICHUCK 3.197 01/15/2023.....		...01/11/2012	J. P. MORGAN SECURITIES.....		1,185,000	1,185,000		1FE.....
777543	TX	7	ROSEMONT IL TXBL SRS A 4.35 12/01/2023.....		...03/22/2012	MESIROW FINANCIAL.....		1,350,000	1,350,000		1FE.....
777543	TY	5	ROSEMONT IL TXBL SRS A 4.55 12/01/2024.....		...03/22/2012	MESIROW FINANCIAL.....		1,750,000	1,750,000		1FE.....
833119	XK	1	SNOHOMISH CNTY WA SCH 1.14 12/01/2023.....		...01/11/2012	BB&T CAPITAL.....		4,631,612	6,320,000	9,206	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....							18,813,862	21,805,000	23,303	XXX.....

Bonds - U.S. Special Revenue and Special Assessment											
071239	CV	7	BATON ROUGE LA TXBL 3.291 01/15/2022.....		...03/07/2012	MORGAN KEEGAN & COMPANY.....		1,565,000	1,565,000		1FE.....
071239	CW	5	BATON ROUGE LA TXBL 3.491 01/15/2023.....		...03/07/2012	MORGAN KEEGAN & COMPANY.....		2,640,000	2,640,000		1FE.....
071239	CX	3	BATON ROUGE LA TXBL 3.691 01/15/2024.....		...03/07/2012	MORGAN KEEGAN & COMPANY.....		1,300,000	1,300,000		1FE.....
071239	CY	1	BATON ROUGE LA TXBL 3.941 01/15/2025.....		...03/07/2012	MORGAN KEEGAN & COMPANY.....		2,000,000	2,000,000		1FE.....
071239	DA	2	BATON ROUGE LA TXBL 4.191 01/15/2026.....		...03/07/2012	MORGAN KEEGAN & COMPANY.....		1,000,000	1,000,000		1FE.....
45528S	5R	3	INDIANPLS IMPT BAB B2 5.966 1/15/2030.....		...01/18/2012	RBC DOMINION.....		14,475,296	11,800,000	15,644	1FE.....
590545	TC	3	MESA AZ UTILITY SYS 3.569 07/01/2022.....		...03/16/2012	BANK OF AMER/ML.....		1,000,000	1,000,000		1FE.....
590545	TE	9	MESA AZ UTIL SYS 3.919 07/01/2024.....		...03/16/2012	BANK OF AMER/ML.....		1,000,000	1,000,000		1FE.....
59465M	C8	6	MI ST HSG DEV AUTH B2 5.372 10/01/2028.....		...02/08/2012	BANK OF AMER/ML.....		3,500,000	3,500,000		1FE.....
59465M	D2	8	MI HSG DEV AUTH B2 4.097 04/01/2021.....		...02/08/2012	BANK OF AMER/ML.....		1,000,000	1,000,000		1FE.....
649883	SJ	5	NY ST MTGE HOMEOWNER 171 3.40 10/01/2022.....		...03/02/2012	J. P. MORGAN SECURITIES.....		2,675,000	2,675,000		1FE.....
676907	PA	0	OH HFA MTG RES 5.80 09/01/2022.....		...01/24/2012	Intercompany Sale.....		111,192	105,000	2,419	1FE.....
796253	Z3	9	SAN ANTONIO ELEC & GAS 3.722 2/1/2026.....		...03/29/2012	J. P. MORGAN SECURITIES.....		3,242,085	3,130,000	1,294	1FE.....
796253	Z4	7	SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027.....		...03/20/2012	J. P. MORGAN SECURITIES.....		6,000,000	6,000,000		1FE.....
835574	BT	0	SONOMA PENSION A 5.07 12/01/2022.....		...03/21/2012	RBC CAPITAL.....		1,606,890	1,500,000	24,294	1FE.....
835574	CB	8	SONOMA PENSION OBLIG -CA 6 29 12/1/29.....		...03/22/2012	MORGAN KEEGAN & COMPANY.....		10,588,790	9,845,000	190,337	1FE.....
882806	CL	4	TX ST TECH UNIV REV B 3.47 08/15/2023.....		...01/06/2012	MORGAN KEEGAN & COMPANY.....		515,000	515,000		1FE.....
882806	CM	2	TX ST TECH UNIV REV B 3.67 08/15/2024.....		...01/06/2012	MORGAN KEEGAN & COMPANY.....		500,000	500,000		1FE.....
882806	CR	1	TX ST TECH UNIV REV B 4.04 08/15/2027.....		...01/06/2012	MORGAN KEEGAN & COMPANY.....		760,000	760,000		1FE.....
913366	EQ	9	UNIV OF CALIFORNIA CA 6.398 05/15/2031.....		...01/27/2012	MORGAN KEEGAN & COMPANY.....		1,782,360	1,500,000	20,260	1FE.....
91412G	GX	7	UNIV CA TXB REV SER AC 4.797 05/15/2031.....		...03/08/2012	MORGAN KEEGAN & COMPANY.....		1,054,160	1,000,000	15,724	1FE.....
928075	FR	6	VA ST PORT AUTH REV 2.92 07/01/2021.....		...01/11/2012	MORGAN STANLEY & CO.....		5,190,000	5,190,000		1FE.....
928075	FT	2	VA ST PORT AUTH REV 3.22 07/01/2023.....		...01/11/2012	MORGAN STANLEY & CO.....		2,250,000	2,250,000		1FE.....
928075	FU	9	VA ST PORT AUTH REV 3.37 07/01/2024.....		...01/11/2012	MORGAN STANLEY & CO.....		3,500,000	3,500,000		1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....							69,255,773	65,275,000	269,972	XXX.....

Bonds - Industrial and Miscellaneous

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)
QE04.1	001055	AJ 1		...02/08/2012	J. P. MORGAN SECURITIES.....		2,994,600	3,000,000	.....	1FE.....
	001055	AJ 1		...02/09/2012	GOLDMAN SACHS & CO.....		996,720	1,000,000	444	1FE.....
	00164T	AA 6		...01/03/2012	Private Placement.....		539,150	500,000	13,393	1FE.....
	001752	AA 2	R.....	...02/06/2012	UBS WARBURG.....		7,738,731	8,190,000		3FE.....
	001752	AC 8	R.....	...02/06/2012	UBS WARBURG.....		4,007,640	4,550,000		3FE.....
	001990	AH 3		...02/23/2012	CITIGROUP.....		2,595,158	3,354,000	5,580	1Z.....
	004421	HR 7		...03/07/2012	GOLDMAN SACHS & CO.....		4,487,710	5,821,107	2,827	1FM.....
	00751Y	AB 2		...01/11/2012	BANK OF AMER/ML.....		2,999,040	3,000,000		2FE.....
	009349	AF 8	R.....	...02/16/2012	BARCLAYS AMERICA.....		4,841,627	5,157,526	1,119	1FE.....
	009349	AF 8	R.....	...03/06/2012	BARCLAYS AMERICA.....		4,743,651	5,043,084	141	1FE.....
	02146P	AF 2		...01/18/2012	GREENWICH CAPITAL MARKETS, INC.....		3,271,969	5,100,000	17,273	1AM.....
	02146P	AF 2		...01/19/2012	GREENWICH CAPITAL MARKETS, INC.....		1,667,250	2,600,000	9,206	1AM.....
	02666Q	J7 9		...03/30/2012	BARCLAYS AMERICA.....		5,217,400	5,000,000	7,389	1FE.....
	03027X	AA 8		...03/07/2012	J. P. MORGAN SECURITIES.....		3,992,400	4,000,000		2FE.....
	032095	AB 7		...01/19/2012	J. P. MORGAN SECURITIES.....		3,989,840	4,000,000		2FE.....
	03938L	AW 4	R.....	...02/23/2012	J. P. MORGAN SECURITIES.....		2,990,730	3,000,000		2FE.....
	04044T	AJ 5		...02/06/2012	CITIGROUP.....		4,892,350	5,000,000		2FE.....
	05115E	AB 6		...01/03/2012	Private Placement.....		465,319	405,545	3,731	1FE.....
	05377R	AC 8		...01/03/2012	Private Placement.....		524,844	500,000	1,026	1FE.....
	05530P	AA 0		...01/10/2012	KEYBANK CAPITAL MARKET.....		12,072,104	12,834,130	2,385	1FM.....
	05532T	AF 9		...03/16/2012	BARCLAYS AMERICA.....		3,508,148	8,064,709	12,335	1Z.....
	05533D	AG 1		...03/16/2012	CITIGROUP.....		15,760,122	18,945,301	52,727	1Z.....
	05533N	DJ 0		...02/14/2012	GREENWICH CAPITAL MARKETS, INC.....		7,683,369	9,978,402	12,214	1Z.....
	05534D	AU 9		...01/06/2012	BARCLAYS AMERICA.....		15,040,960	17,092,000	36,407	4Z.....
	05539B	AD 6		...03/13/2012	BARCLAYS AMERICA.....		12,858,290	14,072,000	51,011	1Z.....
	055921	AB 6		...02/08/2012	BANK OF AMER/ML.....		2,984,040	3,000,000		2FE.....
	058931	AD 8		...03/29/2012	CITIGROUP.....		11,789,578	16,722,806	5,574	1Z.....
	05948K	ZB 8		...01/11/2012	J. P. MORGAN SECURITIES.....		9,380,197	12,871,626	6,242	1AM.....
	05956K	AA 6		...01/05/2012	GOLDMAN SACHS & CO.....		21,778,419	23,883,118	34,981	1Z.....
	05956K	AA 6		...01/10/2012	BANK OF AMER/ML.....		8,747,192	9,553,247	15,607	1Z.....
	05956R	BE 2		...03/23/2012	BARCLAYS AMERICA.....		2,814,416	5,628,832	185	1Z.....
	06051G	EH 8		...03/20/2012	BANK OF AMER/ML.....		4,038,920	4,000,000	72,222	1FE.....
	067901	AJ 7	I.....	...03/29/2012	J. P. MORGAN SECURITIES.....		4,997,150	5,000,000		1FE.....
	12566U	AN 4		...01/03/2012	Private Placement.....		299,368	446,551	143	1FM.....
	126305	B* 1	R.....	...01/01/2012	BANK OF AMER/ML.....		1,939,943	1,994,924		2FE.....
	12641R	BN 9		...01/27/2012	GREENWICH CAPITAL MARKETS, INC.....		99,355	98,615		1FM.....
	12643K	AW 3		...02/02/2012	NOMURA SECURITIES INTL.....		4,807,813	5,000,000	4,828	1FE.....
	12667F	5E 1		...03/30/2012	GREENWICH CAPITAL MARKETS, INC.....		8,110,822	9,229,953	4,038	1Z.....
	12667F	EG 6		...01/03/2012	Private Placement.....		898,214	868,323	265	1FM.....
	126694	HP 6		...01/03/2012	Private Placement.....		797,500	1,000,000	306	1FM.....

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)
QE04.2	13643E	AG 0		...03/26/2012	BANK OF AMER/ML.....		1,984,420	2,000,000		2FE.....
	140661	AJ 8		...01/10/2012	Liquidation.....		1,533	1,518		4Z.....
	140661	AK 5		...01/10/2012	Liquidation.....		1,032	1,012		4Z.....
	144531	EW 6		...01/20/2012	BANK OF AMER/ML.....		4,801,943	6,221,141		1AM.....
	161546	CW 4		...01/03/2012	Private Placement.....		409,980	455,028		2FM.....
	172967	EP 2		...01/24/2012	Intercompany Sale.....		1,127,324	1,000,000		1FE.....
	17311Q	BK 5		...01/03/2012	Private Placement.....		1,078,359	1,000,000		1FM.....
	17315Q	AV 8		...01/30/2012	CITIGROUP.....		11,262,956	14,347,715		1Z.....
	20449E	XN 1		...01/24/2012	Intercompany Sale.....		506,245	500,000		2FE.....
	209111	EP 4		...01/24/2012	Intercompany Sale.....		1,164,575	1,000,000		1FE.....
	222372	AJ 3		...01/24/2012	Intercompany Sale.....		496,901	500,000		2FE.....
	233851	AF 1		...03/29/2012	BARCLAYS AMERICA.....		7,201,040	7,000,000		1FE.....
	25157F	AJ 3		...02/29/2012	SOUTHWEST SECURITIES.....		3,728,931	4,015,000		1Z.....
	25157F	AJ 3		...03/16/2012	SOUTHWEST SECURITIES.....		276,750	300,000		1Z.....
	25755T	AC 4		...03/06/2012	BARCLAYS AMERICA.....		16,000,000	16,000,000		1Z.....
	26223N	AE 5		...03/21/2012	CS FIRST BOSTON CORP.....		7,998,607	8,000,000		1Z.....
	277461	ZZ 5		...01/26/2012	CITIGROUP.....		489,375	500,000		4Z.....
	32056J	AA 2		...03/01/2012	BARCLAYS AMERICA.....		14,234,974	21,441,242		1FM.....
	343498	AA 9		...03/29/2012	DEUTSCHE MORGAN GRENFELL.....		7,980,800	8,000,000		2FE.....
	36192E	AB 7		...02/22/2012	DEUTSCHE MORGAN GRENFELL.....		8,000,000	8,000,000		1FE.....
	362405	AB 8		...03/27/2012	CS FIRST BOSTON CORP.....		8,268,889	11,687,475		1Z.....
	36962G	4B 7		...01/24/2012	Intercompany Sale.....		1,196,643	1,000,000		1FE.....
	391164	AF 7		...03/19/2012	GOLDMAN SACHS.....		4,091,640	4,000,000		2FE.....
	41161P	EX 7		...01/06/2012	CANTOR FITZGERALD & CO.....		3,034,804	3,781,687		1AM.....
	437084	PQ 3		...01/31/2012	GOLDMAN SACHS & CO.....		6,506,866	7,666,410		1Z.....
	43710K	AC 0		...01/17/2012	GREENWICH CAPITAL MARKETS, INC.....		5,850,000	10,000,000		1Z.....
	43710K	AC 0		...01/18/2012	GREENWICH CAPITAL MARKETS, INC.....		3,100,000	5,000,000		1Z.....
	44841C	AB 0	R.....	...01/10/2012	HSBC SECURITIES INC.....		4,962,500	5,000,000		1FE.....
	46616V	AA 8		...03/13/2012	BARCLAYS AMERICA.....		4,998,873	5,000,000		1FE.....
	46629P	AM 0		...01/03/2012	Private Placement.....		927,833	922,448		1FM.....
	46630G	AN 5		...02/09/2012	CANTOR FITZGERALD & CO.....		1,025,890	1,097,208		1FE.....
	46631N	DT 3		...01/03/2012	Private Placement.....		513,507	612,054		1FM.....
	46633K	AY 9		...03/06/2012	RAYMOND JAMES & ASSOC.....		127,474	130,075		1FM.....
	46633M	AM 1		...01/26/2012	Capital Interest.....		2,181	7,092		1FM.....
	46633M	AM 1		...02/26/2012	Capital Interest.....		2,157	7,055		1FM.....
	46633M	AM 1		...03/26/2012	Capital Interest.....		2,292	7,309		1FM.....
	46633T	AA 2		...01/27/2012	GREENWICH CAPITAL MARKETS, INC.....		243,722	245,873		1FM.....
	46634V	BG 2		...02/10/2012	GREENWICH CAPITAL MARKETS, INC.....		8,852,266	8,929,000		1FE.....
	46637D	AA 3		...01/06/2012	J. P. MORGAN SECURITIES.....		26,949,539	29,017,000		1Z.....
	46637D	AC 9		...01/26/2012	J. P. MORGAN SECURITIES.....		13,707,270	14,739,000		1Z.....

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)	
47232C	AV	6	JMAC 2009-R1 5A3 SUB CSTR 05/21/2036 RE.....		...02/01/2012	GOLDMAN SACHS & CO.....		3,948,965	4,192,664	2,916	1FE.....
47232V	EB	4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36.....		...03/26/2012	Capital Interest.....		1,248	33		1FM.....
477700	ZZ	4	JOBSON MEDICAL T/L L+900 12/31/2014.....		...03/20/2012	Exchanged.....		685,173	1,054,112		4Z.....
489170	AC	4	KENNAMETAL INC 3.875 02/15/2022.....		...02/09/2012	BANK OF AMER/ML.....		4,993,850	5,000,000		2FE.....
500472	AF	2	PHILIPS ELECTRONICS 3.75 03/15/2022.....	R.....	...03/05/2012	DEUTSCHE BANK.....		3,981,800	4,000,000		1FE.....
525248	AC	4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....		...02/28/2012	CANTOR FITZGERALD & CO.....		1,091,510	3,578,721		1Z.....
539830	AY	5	LOCKHEED MARTIN 3.35 09/15/2021.....		...03/28/2012	CITIGROUP.....		2,519,975	2,500,000	3,955	1FE.....
539830	AY	5	LOCKHEED MARTIN 3.35 09/15/2021.....		...03/28/2012	J. P. MORGAN SECURITIES.....		1,671,560	1,665,000	2,634	1FE.....
564759	QB	7	MANUF & TRADERS BKNT 5.629 12/01/2021.....		...01/24/2012	Intercompany Sale.....		937,572	1,000,000	8,287	1FE.....
59156C	AB	7	METLIFE CAP TRUST X 9.25 04/08/2038.....		...01/24/2012	Intercompany Sale.....		582,500	500,000	13,618	4AM.....
604668	AA	1	MRMX 2011-1A A ABS 6.25 10/20/2011.....		...02/15/2012	BARCLAYS AMERICA.....		2,805,750	2,764,286	14,877	2AM.....
617526	AD	0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....		...01/04/2012	GREENWICH CAPITAL MARKETS, INC.....		7,608,951	12,174,322	1,997	1AM.....
61758Q	AH	1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE.....		...03/09/2012	CITIGROUP.....		12,791,280	14,272,000	20,217	1Z.....
637432	MQ	5	NATL RURAL UTIL COOP 3.05 02/15/2022.....		...01/26/2012	GREENWICH CAPITAL MARKETS, INC.....		5,979,360	6,000,000		1FE.....
64128X	AA	8	NEUBERGER BERMAN GRP 5.625 03/15/2020.....		...03/12/2012	J. P. MORGAN SECURITIES.....		1,000,000	1,000,000		3FE.....
68233D	AL	1	ONCOR ELECTRIC 6.375 01/15/2015.....		...01/24/2012	Intercompany Sale.....		570,155	500,000	797	2FE.....
69318F	AA	6	PBF HOLDING CO LLC 8.25 02/15/2020.....		...01/27/2012	CS FIRST BOSTON CORP.....		2,958,800	3,000,000		3FE.....
693476	BN	2	PNC FUNDING CORP 3.30 03/08/2022.....		...03/05/2012	MORGAN STANLEY & CO.....		3,977,760	4,000,000		1FE.....
69352J	AL	1	PPL ENERGY SUPPLY 6.50 05/01/18.....		...01/24/2012	Intercompany Sale.....		569,299	500,000	7,493	2FE.....
718546	AA	2	PHILLIPS 66 4.30 04/01/2022.....		...03/07/2012	J. P. MORGAN SECURITIES.....		5,985,780	6,000,000		2FE.....
74924Y	AB	9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....		...02/29/2012	AMHERST SECURITIES GROUP.....		8,803,969	9,823,118	810	1Z.....
749271	AG	7	RBSCF 2009-RR1 CSB SUB CSTR 09/17/2039.....		...01/03/2012	MORGAN STANLEY & CO.....		123,125	125,000	101	1FE.....
74927D	BY	1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....		...01/03/2012	Private Placement.....		675,025	678,539	207	1FM.....
74928D	AV	7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...01/26/2012	Capital Interest.....		11,508	29,134		1FM.....
74928D	AV	7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...02/26/2012	Capital Interest.....		11,689	29,222		1FM.....
74928D	AV	7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...03/26/2012	Capital Interest.....		11,546	28,864		1FM.....
74928F	AY	6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		...01/26/2012	Capital Interest.....		30,070	47,168		1FM.....
74928F	AY	6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		...02/26/2012	Capital Interest.....		30,813	47,404		1FM.....
74928F	AY	6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		...03/26/2012	Capital Interest.....		30,923	47,574		1FM.....
74928H	AB	2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039.....		...02/28/2012	GREENWICH CAPITAL MARKETS, INC.....		3,037,261	2,945,000	447	1FE.....
74928X	BB	6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....		...01/26/2012	GREENWICH CAPITAL MARKETS, INC.....		7,353,229	12,255,382	10,095	1AM.....
74930E	BB	4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE.....		...01/04/2012	GREENWICH CAPITAL MARKETS, INC.....		5,200,000	8,000,000	9,778	1Z.....
74930E	BB	4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE.....		...01/27/2012	GREENWICH CAPITAL MARKETS, INC.....		7,031,733	10,613,937		1Z.....
74930X	AX	5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE.....		...01/06/2012	GREENWICH CAPITAL MARKETS, INC.....		14,581,471	14,993,800	68,764	1Z.....
74951P	DQ	8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....		...03/09/2012	BARCLAYS AMERICA.....		3,577,455	10,221,300	467	4FM.....
754730	AD	1	RAYMOND JAMES 5.625 04/01/2024.....		...03/21/2012	J. P. MORGAN SECURITIES.....		5,976,120	6,000,000		4Z.....
754730	AD	1	RAYMOND JAMES 5.625 04/01/2024.....		...03/22/2012	CITIGROUP.....		499,045	500,000	78	4Z.....
754730	AD	1	RAYMOND JAMES 5.625 04/01/2024.....		...03/22/2012	MESIROW FINANCIAL.....		499,085	500,000	78	4Z.....
754730	AD	1	RAYMOND JAMES 5.625 04/01/2024.....		...03/23/2012	MESIROW FINANCIAL.....		1,497,375	1,500,000	469	4Z.....
76110H	RV	3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....		...01/03/2012	Private Placement.....		395,002	392,841	95	1FM.....

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)
QE044	76111J	U5 1		...01/03/2012	Private Placement.....		546,655	534,877	171	1FM.....
	76111X	L7 6		...01/03/2012	Private Placement.....		406,364	446,530	143	1FM.....
	780255	ZA 6		...03/06/2012	BANK OF AMER/ML.....		1,284,281	1,287,500		4Z.....
	78442F	EM 6		...01/25/2012	DEUTSCHE MORGAN GRENFELL.....		2,968,260	3,000,000		2FE.....
	78443C	BN 3		...03/01/2012	BARCLAYS AMERICA.....		3,975,000	5,000,000	9,980	1FE.....
	78443C	BN 3		...03/01/2012	CS FIRST BOSTON CORP.....		3,975,000	5,000,000	9,980	1FE.....
	78443C	BN 3		...03/07/2012	CS FIRST BOSTON CORP.....		7,950,000	10,000,000	21,419	1FE.....
	78446V	AB 5		...02/06/2012	CS FIRST BOSTON CORP.....		4,699,928	4,700,000		1FE.....
	80589M	AE 2		...01/18/2012	BANK OF AMER/ML.....		3,969,520	4,000,000		2FE.....
	80629Q	AA 3	R.....	...03/21/2012	NOMURA SECURITIES INTL.....		8,000,000	8,000,000		2FE.....
	860630	20 1		...01/18/2012	BANK OF AMER/ML.....		2,500,000	2,500,000		2FE.....
	863579	SU 3		...02/13/2012	CANTOR FITZGERALD & CO.....		3,907,809	5,095,757	5,298	1Z.....
	86359A	WR 0		...02/23/2012	PERFORMANCE TRUST.....		1,195,071	1,295,470	3,261	1FM.....
	86614R	AA 5		...01/24/2012	CITIGROUP.....		1,350,000	1,350,000		4FE.....
	86614R	AA 5		...01/24/2012	OPPENHEIMER.....		1,360,125	1,350,000		4FE.....
	881561	LS 1		...03/28/2012	RAYMOND JAMES & ASSOC.....		189,241	364,034	70	1FM.....
	88156P	AY 7		...03/28/2012	GOLDMAN SACHS & CO.....		10,666,067	13,852,035	1,109	1Z.....
	89153V	AB 5	R.....	...03/30/2012	BANK OF AMER/ML.....		2,900,670	3,000,000	11,260	1FE.....
	89233P	5T 9		...01/09/2012	CITIGROUP.....		3,985,160	4,000,000		1FE.....
	898813	AK 6		...01/24/2012	Intercompany Sale.....		532,140	500,000	5,436	2FE.....
	91412N	AG 5		...01/24/2012	GOLDMAN SACHS.....		4,999,750	5,000,000		1FE.....
	91911T	AM 5	R.....	...01/04/2012	J. P. MORGAN SECURITIES.....		7,904,320	8,000,000		2FE.....
	91911T	AM 5	R.....	...01/05/2012	WELLS FARGO BROKERAGE.....		1,981,000	2,000,000		2FE.....
	920355	AG 9		...01/10/2012	DEUTSCHE BANK.....		2,995,620	3,000,000		2FE.....
	92276M	AX 3		...02/01/2012	BANK OF AMER/ML.....		3,968,560	4,000,000		2FE.....
	92343V	BC 7		...03/30/2012	CITIGROUP.....		4,112,880	4,000,000	58,722	1FE.....
	927804	FK 5		...01/09/2012	MORGAN STANLEY & CO.....		1,496,385	1,500,000		1FE.....
	92922F	3G 1		...01/12/2012	AMHERST SECURITIES GROUP.....		5,642,440	5,881,370	6,882	1Z.....
	92935H	AA 7		...03/01/2012	WWBLR CO.....		1,273,428	1,256,156	3,034	1FE.....
	92936M	AA 5	R.....	...01/24/2012	Intercompany Sale.....		495,441	500,000	4,156	2FE.....
	94707V	AC 4	R.....	...03/30/2012	J. P. MORGAN SECURITIES.....		1,997,100	2,000,000		2FE.....
	96928*	EN 3		...01/06/2012	WWBLR CO.....		9,950,000	9,844,000		4Z.....
	980888	AF 8	R.....	...03/29/2012	BARCLAYS AMERICA.....		5,433,500	5,000,000	108,063	1FE.....
	98417E	AK 6	I.....	...01/24/2012	Intercompany Sale.....		523,006	500,000	5,088	2FE.....
	98883*	ZZ 2		...03/30/2012	Capitalized Interest.....		33,278	33,446		4Z.....
	989701	BB 2		...03/22/2012	DEUTSCHE MORGAN GRENFELL.....		5,655,000	6,000,000		2FE.....
	G7816E	AA 9	R.....	...01/06/2012	BARCLAYS AMERICA.....		9,537,500	10,000,000	5,747	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						654,870,369	754,908,737	1,085,027	XXX.....
8399997.	Total - Bonds - Part 3.....						746,940,004	845,988,737	1,378,303	XXX.....
8399999.	Total - Bonds.....						746,940,004	845,988,737	1,378,303	XXX.....

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)
Common Stocks - Industrial and Miscellaneous										
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22.....		R.....	...02/06/2012	UBS WARBURG.....		11,979,500	XXX.....		U.....
086516 10 1	BEST BUY CO INC.....			...02/27/2012	ISI GROUP INC.....	30,000.000	749,418	XXX.....		L.....
086516 10 1	BEST BUY CO INC.....			...03/29/2012	ISI GROUP INC.....	30,000.000	744,561	XXX.....		L.....
086516 10 1	BEST BUY CO INC.....			...03/30/2012	INTERSTATE.....	8,000.000	191,790	XXX.....		L.....
140661 10 9	CAPMARK FINANCIAL GROUP INC.....			...01/10/2012	Liquidation.....	211.000	3,619	XXX.....		L.....
428236 10 3	HEWLETT-PACKARD CO.....			...03/28/2012	INTERSTATE.....	12,000.000	283,188	XXX.....		L.....
43785V 10 2	HOMESTREET INC.....			...02/10/2012	FRIEDMAN BILLINGS RAMSEY.....	60,000.000	2,640,000	XXX.....		L.....
43785V 10 2	HOMESTREET INC.....			...03/09/2012	Stock Split.....	60,000.000		XXX.....		L.....
477700 ZA 9	JOBSON MEDICAL LLC.....			...03/20/2012	Exchanged.....	133,349.910		XXX.....		A.....
68389X 10 5	ORACLE CORPORATION.....			...03/23/2012	RAYMOND JAMES & ASSOC.....	90,000.000	2,581,569	XXX.....		L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			...02/27/2012	Private Placement.....	1,000,000.000	1,000,000	XXX.....		L.....
760975 10 2	RESEARCH IN MOTION LTD.....		I.....	...02/14/2012	ISI GROUP INC.....	100,000.000	1,468,620	XXX.....		L.....
881575 30 2	TESCO PLC-SPONSORED ADR.....		R.....	...03/06/2012	INTERSTATE.....	215,000.000	3,185,827	XXX.....		L.....
881575 30 2	TESCO PLC-SPONSORED ADR.....		R.....	...03/07/2012	INTERSTATE.....	28,000.000	417,444	XXX.....		L.....
881575 30 2	TESCO PLC-SPONSORED ADR.....		R.....	...03/08/2012	INTERSTATE.....	70,000.000	1,054,032	XXX.....		L.....
881575 30 2	TESCO PLC-SPONSORED ADR.....		R.....	...03/13/2012	INTERSTATE.....	20,000.000	306,748	XXX.....		L.....
910047 10 9	UNITED CONTINENTAL HOLDINGS.....			...02/27/2012	INTERSTATE.....	60,000.000	1,226,016	XXX.....		L.....
910047 10 9	UNITED CONTINENTAL HOLDINGS.....			...02/28/2012	STRATEGAS.....	30,000.000	604,275	XXX.....		L.....
910047 10 9	UNITED CONTINENTAL HOLDINGS.....			...03/06/2012	INTERSTATE.....	25,000.000	497,958	XXX.....		L.....
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....		R.....	...03/06/2012	INTERSTATE.....	225,500.000	6,061,868	XXX.....		L.....
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....		R.....	...03/07/2012	INTERSTATE.....	30,000.000	803,103	XXX.....		L.....
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....		R.....	...03/09/2012	INTERSTATE.....	50,000.000	1,333,425	XXX.....		L.....
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....		R.....	...03/15/2012	INTERSTATE.....	40,000.000	1,051,904	XXX.....		L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						38,184,864	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....						38,184,864	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....						38,184,864	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....						38,184,864	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						785,124,868	XXX.....	1,378,303	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

312931	A6	5	FGLMC	A84529 PT 4.50	02/01/2039	.....	03/15/2012	MBS Paydown 0.59163007	.....	.....23,767	23,767	24,083	24,057	.....	.....(317)	.....	.....(317)	.....	.....23,767	.....	.....	.....0	267	02/01/2039	1.....
312931	A6	5	FGLMC	A84529 PT 4.50	02/01/2039	.....	01/15/2012	MBS Paydown 0.63312157	.....	.....23,037	23,037	23,343	23,318	.....	.....(308)	.....	.....(308)	.....	.....23,037	.....	.....	.....0	86	02/01/2039	1.....
312931	A6	5	FGLMC	A84529 PT 4.50	02/01/2039	.....	02/15/2012	MBS Paydown 0.61539753	.....	.....17,724	17,724	17,959	17,940	.....	.....(234)	.....	.....(234)	.....	.....17,724	.....	.....	.....0	133	02/01/2039	1.....
31340B	4J	5	FH14	141725 PT 12.00	5/01/17	.....	03/15/2012	MBS Paydown 0.0023237	.....	.....510	510	534	469	.....	.....9	.....	.....9	.....	.....510	.....	.....	.....0	16	05/01/2017	1.....
31340B	4J	5	FH14	141725 PT 12.00	5/01/17	.....	02/15/2012	MBS Paydown 0.00245752	.....	.....505	505	529	464	.....	.....5	.....	.....5	.....	.....505	.....	.....	.....0	16	05/01/2017	1.....
31416K	WP	9	FNCL	AA2453 PT 4.50	02/01/2039	.....	01/25/2012	MBS Paydown 0.33573301	.....	.....22,891	22,891	23,202	23,254	.....	.....(422)	.....	.....(422)	.....	.....22,891	.....	.....	.....0	86	02/01/2039	1.....
31416K	WP	9	FNCL	AA2453 PT 4.50	02/01/2039	.....	03/25/2012	MBS Paydown 0.3076061	.....	.....22,525	22,525	22,831	22,882	.....	.....(411)	.....	.....(411)	.....	.....22,525	.....	.....	.....0	253	02/01/2039	1.....
31416K	WP	9	FNCL	AA2453 PT 4.50	02/01/2039	.....	02/25/2012	MBS Paydown 0.33010336	.....	.....5,637	5,637	5,713	5,726	.....	.....(96)	.....	.....(96)	.....	.....5,637	.....	.....	.....0	42	02/01/2039	1.....
36296J	FT	7	GN	692378 PT 4.50	02/15/2039	.....	01/15/2012	MBS Paydown 0.60583763	.....	.....15,436	15,436	15,626	15,611	.....	.....(190)	.....	.....(190)	.....	.....15,436	.....	.....	.....0	58	02/15/2039	1.....
36296J	FT	7	GN	692378 PT 4.50	02/15/2039	.....	03/15/2012	MBS Paydown 0.59437465	.....	.....10,561	10,561	10,691	10,680	.....	.....(126)	.....	.....(126)	.....	.....10,561	.....	.....	.....0	119	02/15/2039	1.....
36296J	FT	7	GN	692378 PT 4.50	02/15/2039	.....	02/15/2012	MBS Paydown 0.60493519	.....	.....902	902	914	913	.....	.....	.....0	.....	.....902	.....	.....	.....0	7	02/15/2039	1.....	
36296T	DP	5	GNSF	700410 PT 5.00	03/15/2039	.....	01/15/2012	MBS Paydown 0.44385822	.....	.....9,708	9,708	9,969	9,908	.....	.....	.....0	.....	.....9,708	.....	.....	.....0	40	03/15/2039	1.....	
36296T	DP	5	GNSF	700410 PT 5.00	03/15/2039	.....	03/15/2012	MBS Paydown 0.43885489	.....	.....4,375	4,375	4,493	4,465	.....	.....(3)	.....	.....(3)	.....	.....4,375	.....	.....	.....0	55	03/15/2039	1.....
36296T	DP	5	GNSF	700410 PT 5.00	03/15/2039	.....	02/15/2012	MBS Paydown 0.44323038	.....	.....628	628	645	641	.....	.....	.....0	.....	.....628	.....	.....	.....0	5	03/15/2039	1.....	
64908P	AA	1	NEW VALEY GEN 3	5.131	01/15/21	.....	01/15/2012	Sinking Fund Redemption 100.0	.....	.....285,353	285,353	285,353	285,360	.....	.....	.....0	.....	.....285,353	.....	.....	.....0	7,321	01/15/2021	1FE.....	
690353	RX	7	OVERSEAS PRIV INV	4.44	2/27/27	.....	02/27/2012	Sinking Fund Redemption 100.0	.....	.....47,499	47,499	47,499	47,497	.....	.....	.....0	.....	.....47,499	.....	.....	.....0	1,054	02/27/2027	1.....	
83162C	FC	2	SBAP	1994-20B 1 6.55	02/01/2014	.....	02/01/2012	MBS Paydown 0.009574879	.....	.....10,771	10,771	10,771	2,693	.....	.....	.....0	.....	.....10,771	.....	.....	.....0	353	02/01/2014	1.....	
83162C	GC	1	SBAP	1995-20G 1 6.90	07/01/2015	.....	01/01/2012	MBS Paydown 0.031796329	.....	.....86,928	86,928	85,475	86,721	.....	.....	.....0	.....	.....86,928	.....	.....	.....0	2,999	07/01/2015	1.....	
912827	7L	0	U.S. TREASURY NOTES	4.875	2/15/2012	.....	02/15/2012	Maturity 100.0	.....	.....500,000	500,000	526,406	500,449	.....	.....(449)	.....	.....(449)	.....	.....500,000	.....	.....	.....0	12,188	02/15/2012	1.....
0599999.	Total - Bonds - U.S. Government										1,088,756	1,088,757	1,116,036	1,083,048	0	(2,542)	0	(2,542)	0	1,088,756	0	0	0	25,098	XXX.....XXX.....

Bonds - U.S. Special Revenue and Special Assessment

01016Q	AB	8	AKRON STU HSG-B OH 6.51 03/15/2018.....	03/15/2012	Partial Call 100.0.....	125,000	125,000	125,000	125,000			0		125,000		0	4,069	03/15/2018	1FE.....
18610R	AD	6	CLEVE-CUYAHOGA 6.625 2/15/2021.....	02/15/2012	Sinking Fund Redemption 100.0.....	1,400,000	1,400,000	1,400,000	1,399,849	151	151	151	1,400,000	.....	.....0	46,375	02/15/2021	1FE.....	
312903	MA	2	FHR 119 H 7 PAC 7.5 1/15/2021.....	01/15/2012	MBS Paydown 0.01834181.....	1,063	1,063	1,064	1,063	.....	.....0	.....	.....1,063	.....	.....0	13	01/15/2021	1.....	
312903	MA	2	FHR 119 H 7 PAC 7.5 1/15/2021.....	03/15/2012	MBS Paydown 0.01796519.....	191	191	191	191	.....	.....0	.....	.....191	.....	.....0	4	01/15/2021	1.....	
312903	MA	2	FHR 119 H 7 PAC 7.5 1/15/2021.....	02/15/2012	MBS Paydown 0.01815595.....	186	186	186	186	.....	.....0	.....	.....186	.....	.....0	4	01/15/2021	1.....	
312909	3W	2	FHR 1250-J PAC1 7.00 5/15/2022.....	01/15/2012	MBS Paydown 0.03646815.....	1,017	1,017	1,043	1,031	(12)	(12)	.....	.....1,017	.....	.....0	6	05/15/2022	1.....	
312909	3W	2	FHR 1250-J PAC1 7.00 5/15/2022.....	02/15/2012	MBS Paydown 0.03611995.....	348	348	357	353	(2)	(2)	.....	.....348	.....	.....0	4	05/15/2022	1.....	
312909	3W	2	FHR 1250-J PAC1 7.00 5/15/2022.....	03/15/2012	MBS Paydown 0.03582677.....	293	293	301	297	(1)	(1)	.....	.....293	.....	.....0	5	05/15/2022	1.....	
312915	QG	9	FHR 1491 I PAC 7.50 4/15/2023.....	01/15/2012	MBS Paydown 0.13897528.....	4,660	4,660	4,941	4,822	(111)	(111)	.....	.....4,660	.....	.....0	29	04/15/2023	1.....	
312915	QG	9	FHR 1491 I PAC 7.50 4/15/2023.....	03/15/2012	MBS Paydown 0.13593442.....	3,260	3,260	3,456	3,373	(4)	(4)	.....	.....3,260	.....	.....0	61	04/15/2023	1.....	
312915	QG	9	FHR 1491 I PAC 7.50 4/15/2023.....	02/15/2012	MBS Paydown 0.13756444.....	2,822	2,822	2,992	2,919	(1)	(1)	.....	.....2,822	.....	.....0	35	04/15/2023	1.....	
313398	P7	8	FHR 2334 TD PAC 6.5 7/15/2031.....	03/15/2012	MBS Paydown 0.10705271.....	2,893	2,893	3,027	2,994	(2)	(2)	.....	.....2,893	.....	.....0	47	07/15/2031	1.....	
313398	P7	8	FHR 2334 TD PAC 6.5 7/15/2031.....	02/15/2012	MBS Paydown 0.10763139.....	2,697	2,697	2,821	2,791	(1)	(1)	.....	.....2,697	.....	.....0	29	07/15/2031	1.....	
313398	P7	8	FHR 2334 TD PAC 6.5 7/15/2031.....	01/15/2012	MBS Paydown 0.10817073.....	1,690	1,690	1,768	1,748	.....	.....0	.....	.....1,690	.....	.....0	9	07/15/2031	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)
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....				01/15/2012	MBS Paydown 0.19933301.....		13,891	13,891	14,672	14,286	.....	.....	.....	.....0	.....	.....13,891	.....	.....	.....0	75	03/15/2020	1.....
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....				03/15/2012	MBS Paydown 0.19324221.....		10,616	10,616	11,213	10,918	.....	.....(17)	.....	.....(17)	.....	.....10,616	.....	.....	.....0	173	03/15/2020	1.....
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....				02/15/2012	MBS Paydown 0.19642268.....		9,715	9,715	10,261	9,991	.....	.....(9)	.....	.....(9)	.....	.....9,715	.....	.....	.....0	105	03/15/2020	1.....
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022.....				01/15/2012	MBS Paydown 0.29553971.....		29,691	29,691	31,613	30,684	.....	.....(855)	.....	.....(855)	.....	.....29,691	.....	.....	.....0	148	02/15/2022	1.....
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022.....				03/15/2012	MBS Paydown 0.28021791.....		23,194	23,194	24,696	23,970	.....	.....(641)	.....	.....(641)	.....	.....23,194	.....	.....	.....0	348	02/15/2022	1.....
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022.....				02/15/2012	MBS Paydown 0.28794926.....		22,771	22,771	24,246	23,533	.....	.....(617)	.....	.....(617)	.....	.....22,771	.....	.....	.....0	228	02/15/2022	1.....
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023.....				03/15/2012	MBS Paydown 0.04488956.....		25,559	25,559	20,591	24,775	.....	.....89	.....	.....	.....89	25,559	.....	.....	.....0	390	10/15/2023	1.....
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023.....				01/15/2012	MBS Paydown 0.04966124.....		10,491	10,491	8,452	10,169	.....	.....0	.....	.....	.....0	10,491	.....	.....	.....0	53	10/15/2023	1.....
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023.....				02/15/2012	MBS Paydown 0.04827666.....		10,448	10,448	8,417	10,128	.....	.....18	.....	.....18	.....	.....10,448	.....	.....	.....0	106	10/15/2023	1.....
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023.....				01/15/2012	MBS Paydown 0.75204953.....		35,215	35,215	38,512	36,874	.....	.....(1,537)	.....	.....(1,537)	.....	.....35,215	.....	.....	.....0	198	12/15/2023	1.....
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023.....				02/15/2012	MBS Paydown 0.7232016.....		28,848	28,848	31,548	30,207	.....	.....(1,234)	.....	.....(1,234)	.....	.....28,848	.....	.....	.....0	325	12/15/2023	1.....
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023.....				03/15/2012	MBS Paydown 0.7024268.....		20,775	20,775	22,720	21,753	.....	.....(842)	.....	.....(842)	.....	.....20,775	.....	.....	.....0	351	12/15/2023	1.....
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....				01/15/2012	MBS Paydown 0.16338893.....		14,061	14,061	14,580	14,393	.....	.....(312)	.....	.....(312)	.....	.....14,061	.....	.....	.....0	70	09/15/2027	1.....
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....				03/15/2012	MBS Paydown 0.15888826.....		7,787	7,787	8,075	7,971	.....	.....(5)	.....	.....(5)	.....	.....7,787	.....	.....	.....0	117	09/15/2027	1.....
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....				02/15/2012	MBS Paydown 0.16148397.....		5,715	5,715	5,926	5,850	.....	.....(1)	.....	.....(1)	.....	.....5,715	.....	.....	.....0	57	09/15/2027	1.....
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....				01/15/2012	MBS Paydown 0.23573677.....		3,809	3,809	4,019	3,951	.....	.....(120)	.....	.....(120)	.....	.....3,809	.....	.....	.....0	20	01/15/2028	1.....
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....				03/15/2012	MBS Paydown 0.23192973.....		2,237	2,237	2,360	2,320	.....	.....(2)	.....	.....(2)	.....	.....2,237	.....	.....	.....0	36	01/15/2028	1.....
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....				02/15/2012	MBS Paydown 0.23416624.....		1,571	1,571	1,657	1,629	.....	.....0	.....	.....0	.....	.....1,571	.....	.....	.....0	17	01/15/2028	1.....
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....				01/15/2012	MBS Paydown 0.08071388.....		8,661	8,661	9,472	9,246	.....	.....(530)	.....	.....(530)	.....	.....8,661	.....	.....	.....0	65	03/15/2028	1.....
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....				03/15/2012	MBS Paydown 0.07856936.....		5,496	5,496	6,011	5,868	.....	.....(309)	.....	.....(309)	.....	.....5,496	.....	.....	.....0	124	03/15/2028	1.....
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....				02/15/2012	MBS Paydown 0.07978329.....		4,214	4,214	4,608	4,498	.....	.....(216)	.....	.....(216)	.....	.....4,214	.....	.....	.....0	63	03/15/2028	1.....
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....				02/15/2012	MBS Paydown 0.28826232.....		30,898	30,898	32,440	31,962	.....	.....(1,037)	.....	.....(1,037)	.....	.....30,898	.....	.....	.....0	335	01/15/2029	1.....
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....				03/15/2012	MBS Paydown 0.28282937.....		19,015	19,015	19,964	19,670	.....	.....(599)	.....	.....(599)	.....	.....19,015	.....	.....	.....0	309	01/15/2029	1.....
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....				01/15/2012	MBS Paydown 0.29709029.....		6,323	6,323	6,638	6,541	.....	.....0	.....	.....0	.....	.....6,323	.....	.....	.....0	34	01/15/2029	1.....
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....				01/15/2012	MBS Paydown 0.3285883.....		52,284	52,284	53,993	53,466	.....	.....(1,263)	.....	.....(1,263)	.....	.....52,284	.....	.....	.....0	261	04/15/2031	1.....
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....				03/15/2012	MBS Paydown 0.31920879.....		16,826	16,826	17,376	17,206	.....	.....(381)	.....	.....(381)	.....	.....16,826	.....	.....	.....0	252	04/15/2031	1.....
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....				02/15/2012	MBS Paydown 0.32762172.....		1,933	1,933	1,996	1,977	.....	.....0	.....	.....0	.....	.....1,933	.....	.....	.....0	19	04/15/2031	1.....
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....				03/15/2012	MBS Paydown 0.10877603.....		29,801	29,801	31,253	30,895	.....	.....(1,122)	.....	.....(1,122)	.....	.....29,801	.....	.....	.....0	484	09/15/2031	1.....
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....				01/15/2012	MBS Paydown 0.11515682.....		18,426	18,426	19,323	19,102	.....	.....(671)	.....	.....(671)	.....	.....18,426	.....	.....	.....0	100	09/15/2031	1.....
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....				02/15/2012	MBS Paydown 0.11473629.....		2,103	2,103	2,205	2,180	.....	.....0	.....	.....0	.....	.....2,103	.....	.....	.....0	23	09/15/2031	1.....
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....				03/15/2012	MBS Paydown 0.01359762.....		956	956	853	906	.....	.....5	.....	.....5	.....	.....956	.....	.....	.....0	18	05/15/2020	1.....
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....				02/15/2012	MBS Paydown 0.01455371.....		334	334	298	316	.....	.....3	.....	.....3	.....	.....334	.....	.....	.....0	6	05/15/2020	1.....
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....				01/15/2012	MBS Paydown 0.01488761.....		285	285	255	271	.....	.....0	.....	.....0	.....	.....285	.....	.....	.....0	4	05/15/2020	1.....
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....				03/25/2012	MBS Paydown 0.01376807.....		856	856	900	876	.....	.....(18)	.....	.....(18)	.....	.....856	.....	.....	.....0	15	02/25/2021	1.....
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....				01/25/2012	MBS Paydown 0.01435683.....		471	471	495	482	.....	.....(6)	.....	.....(6)	.....	.....471	.....	.....	.....0	3	02/25/2021	1.....
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....				02/25/2012	MBS Paydown 0.01419604.....		322	322	338	329	.....	.....(2)	.....	.....(2)	.....	.....322	.....	.....	.....0	4	02/25/2021	1.....

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 Desig- nation or Market Indicator (a)
QE052	31358N	H3	9	FNR	G92-29 J SCH 8.00 7/25/2022.....	03/25/2012	MBS Paydown 0.02833717.....	5,652	5,652	5,718	5,664	.....	.....(1)	.....	.....(1)	.....	.....5,652	.....	.....	.....0	113	07/25/2022	1.....
	31358N	H3	9	FNR	G92-29 J SCH 8.00 7/25/2022.....	02/25/2012	MBS Paydown 0.02890239.....	3,314	3,314	3,352	3,320	.....	.....	.....	.....0	.....	.....3,314	.....	.....	.....0	44	07/25/2022	1.....
	31358N	H3	9	FNR	G92-29 J SCH 8.00 7/25/2022.....	01/25/2012	MBS Paydown 0.02923375.....	3,031	3,031	3,066	3,037	.....	.....	.....	.....0	.....	.....3,031	.....	.....	.....0	20	07/25/2022	1.....
	31358N	M5	8	FNR	92-119Z ZX 8.00 07-25-22.....	01/25/2012	MBS Paydown 0.04350164.....	4,735	4,735	4,776	4,742	.....	.....	.....	.....0	.....	.....4,735	.....	.....	.....0	32	07/25/2022	1.....
	31358N	M5	8	FNR	92-119Z ZX 8.00 07-25-22.....	02/25/2012	MBS Paydown 0.04274034.....	3,045	3,045	3,071	3,050	.....	.....	.....	.....0	.....	.....3,045	.....	.....	.....0	41	07/25/2022	1.....
	31358N	M5	8	FNR	92-119Z ZX 8.00 07-25-22.....	03/25/2012	MBS Paydown 0.04211429.....	2,504	2,504	2,526	2,508	.....	.....(1)	.....	.....(1)	.....	.....2,504	.....	.....	.....0	50	07/25/2022	1.....
	31358P	EE	3	FNR	1992-117 M PAC 7.0 7/25/2022.....	03/25/2012	MBS Paydown 0.03632594.....	9,962	9,962	10,690	10,365	.....	.....(390)	.....	.....(390)	.....	.....9,962	.....	.....	.....0	174	07/25/2022	1.....
	31358P	EE	3	FNR	1992-117 M PAC 7.0 7/25/2022.....	01/25/2012	MBS Paydown 0.03829722.....	1,694	1,694	1,817	1,762	.....	.....(14)	.....	.....(14)	.....	.....1,694	.....	.....	.....0	10	07/25/2022	1.....
	31358P	EE	3	FNR	1992-117 M PAC 7.0 7/25/2022.....	02/25/2012	MBS Paydown 0.03802014.....	1,629	1,629	1,748	1,695	.....	.....(11)	.....	.....(11)	.....	.....1,629	.....	.....	.....0	19	07/25/2022	1.....
	31358Q	ZE	8	FNR	G92-59 D TAC 6.0 10/25/2022.....	03/25/2012	MBS Paydown 0.0575172.....	888	888	949	919	.....	.....(21)	.....	.....(21)	.....	.....888	.....	.....	.....0	13	10/25/2022	1.....
	31358Q	ZE	8	FNR	G92-59 D TAC 6.0 10/25/2022.....	01/25/2012	MBS Paydown 0.05922883.....	498	498	532	515	.....	.....(5)	.....	.....(5)	.....	.....498	.....	.....	.....0	2	10/25/2022	1.....
	31358Q	ZE	8	FNR	G92-59 D TAC 6.0 10/25/2022.....	02/25/2012	MBS Paydown 0.05864411.....	461	461	493	477	.....	.....(4)	.....	.....(4)	.....	.....461	.....	.....	.....0	5	10/25/2022	1.....
	31358R	Y7	2	FNR	G92-66 KB PAC 7.0 12/25/2022.....	03/25/2012	MBS Paydown 0.10495421.....	6,196	6,196	6,723	6,458	.....	.....(10)	.....	.....(10)	.....	.....6,196	.....	.....	.....0	108	12/25/2022	1.....
	31358R	Y7	2	FNR	G92-66 KB PAC 7.0 12/25/2022.....	02/25/2012	MBS Paydown 0.1065032.....	4,797	4,797	5,205	5,000	.....	.....(4)	.....	.....(4)	.....	.....4,797	.....	.....	.....0	56	12/25/2022	1.....
	31358R	Y7	2	FNR	G92-66 KB PAC 7.0 12/25/2022.....	01/25/2012	MBS Paydown 0.10770235.....	3,893	3,893	4,224	4,058	.....	.....	.....	.....0	.....	.....3,893	.....	.....	.....0	23	12/25/2022	1.....
	31359D	H5	5	FNR	1993-155 PJ PAC 7.0 9/25/2023.....	02/25/2012	MBS Paydown 0.507207.....	39,015	39,015	43,194	41,196	.....	.....(2,004)	.....	.....(2,004)	.....	.....39,015	.....	.....	.....0	455	09/25/2023	1.....
	31359D	H5	5	FNR	1993-155 PJ PAC 7.0 9/25/2023.....	03/25/2012	MBS Paydown 0.49215141.....	30,111	30,111	33,336	31,795	.....	.....(1,482)	.....	.....(1,482)	.....	.....30,111	.....	.....	.....0	527	09/25/2023	1.....
	31359D	H5	5	FNR	1993-155 PJ PAC 7.0 9/25/2023.....	01/25/2012	MBS Paydown 0.52671443.....	22,843	22,843	25,290	24,121	.....	.....(1,013)	.....	.....(1,013)	.....	.....22,843	.....	.....	.....0	133	09/25/2023	1.....
	31359H	NW	0	FNR	1994-63 PK PAC 7.0 4/25/2024.....	01/25/2012	MBS Paydown 0.5566411.....	8,363	8,363	9,241	8,833	.....	.....(419)	.....	.....(419)	.....	.....8,363	.....	.....	.....0	49	04/25/2024	1.....
	31359H	NW	0	FNR	1994-63 PK PAC 7.0 4/25/2024.....	02/25/2012	MBS Paydown 0.54626756.....	5,031	5,031	5,559	5,314	.....	.....(221)	.....	.....(221)	.....	.....5,031	.....	.....	.....0	59	04/25/2024	1.....
	31359H	NW	0	FNR	1994-63 PK PAC 7.0 4/25/2024.....	03/25/2012	MBS Paydown 0.5394698.....	3,297	3,297	3,643	3,482	.....	.....(117)	.....	.....(117)	.....	.....3,297	.....	.....	.....0	58	04/25/2024	1.....
	31359L	ZF	5	FNR	1995-19 ED SEQ 6.50 1/25/2022.....	03/25/2012	MBS Paydown 0.07474238.....	1,525	1,525	1,630	1,583	.....	.....(37)	.....	.....(37)	.....	.....1,525	.....	.....	.....0	25	01/25/2022	1.....
	31359L	ZF	5	FNR	1995-19 ED SEQ 6.50 1/25/2022.....	02/25/2012	MBS Paydown 0.07591557.....	940	940	1,004	976	.....	.....(12)	.....	.....(12)	.....	.....940	.....	.....	.....0	10	01/25/2022	1.....
	31359L	ZF	5	FNR	1995-19 ED SEQ 6.50 1/25/2022.....	01/25/2012	MBS Paydown 0.07663863.....	885	885	946	919	.....	.....(9)	.....	.....(9)	.....	.....885	.....	.....	.....0	5	01/25/2022	1.....
	31359N	2W	0	FNR	1997-19 PG PAC 7.0 4/18/2027.....	03/18/2012	MBS Paydown 0.12341584.....	12,931	12,931	13,934	13,218	.....	.....(284)	.....	.....(284)	.....	.....12,931	.....	.....	.....0	226	04/18/2027	1.....
	31359N	2W	0	FNR	1997-19 PG PAC 7.0 4/18/2027.....	01/18/2012	MBS Paydown 0.12696689.....	4,297	4,297	4,631	4,393	.....	.....	.....	.....0	.....	.....4,297	.....	.....	.....0	25	04/18/2027	1.....
	31359N	2W	0	FNR	1997-19 PG PAC 7.0 4/18/2027.....	02/18/2012	MBS Paydown 0.12627047.....	3,155	3,155	3,399	3,225	.....	.....(1)	.....	.....(1)	.....	.....3,155	.....	.....	.....0	37	04/18/2027	1.....
	31359V	GF	4	FNR	1999-1 PJ PAC 6.50 2/25/2029.....	03/25/2012	MBS Paydown 0.35053169.....	96,853	96,853	103,000	100,990	.....	.....(4,242)	.....	.....(4,242)	.....	.....96,853	.....	.....	.....0	1,574	02/25/2029	1.....
	31359V	GF	4	FNR	1999-1 PJ PAC 6.50 2/25/2029.....	02/25/2012	MBS Paydown 0.3666738.....	77,358	77,358	82,268	80,663	.....	.....(3,317)	.....	.....(3,317)	.....	.....77,358	.....	.....	.....0	838	02/25/2029	1.....
	31359V	GF	4	FNR	1999-1 PJ PAC 6.50 2/25/2029.....	01/25/2012	MBS Paydown 0.3795668.....	44,312	44,312	47,124	46,205	.....	.....(1,757)	.....	.....(1,757)	.....	.....44,312	.....	.....	.....0	240	02/25/2029	1.....
	313602	GQ	1	FNR	1988-25 B SCH 9.25 10/25/2018.....	01/25/2012	MBS Paydown 0.00248651.....	603	603	598	599	.....	.....	.....	.....0	.....	.....603	.....	.....	.....0	5	10/25/2018	1.....
	313602	GQ	1	FNR	1988-25 B SCH 9.25 10/25/2018.....	03/25/2012	MBS Paydown 0.0024144.....	555	555	550	551	.....	.....	.....	.....0	.....	.....555	.....	.....	.....0	13	10/25/2018	1.....
	313602	GQ	1	FNR	1988-25 B SCH 9.25 10/25/2018.....	02/25/2012	MBS Paydown 0.00245204.....	508	508	504	505	.....	.....	.....	.....0	.....	.....508	.....	.....	.....0	8	10/25/2018	1.....
	313603	BQ	4	FNR	1989-79 D PAC 9.0 11/25/2019.....	01/25/2012	MBS Paydown 0.01587568.....	539	539	598	567	.....	.....(5)	.....	.....(5)	.....	.....539	.....	.....	.....0	4	11/25/2019	1.....
	313603	BQ	4	FNR	1989-79 D PAC 9.0 11/25/2019.....	02/25/2012	MBS Paydown 0.0156983.....	532	532	590	559	.....	.....(5)	.....	.....(5)	.....	.....532	.....	.....	.....0	8	11/25/2019	1.....
	313603	BQ	4	FNR	1989-79 D PAC 9.0 11/25/2019.....	03/25/2012	MBS Paydown 0.01552732.....	513	513	569	539	.....	.....(4)	.....	.....(4)	.....	.....513	.....	.....	.....0	12	11/25/2019	1.....

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)

QE05.3

313921	JK	5	FNR 2001-57 PD PAC 6.50 10/25/2031.....	03/25/2012	MBS Paydown 0.1820794.....		17,004	17,004	17,930	17,691		(703)		(703)		17,004			0	276	10/25/2031	1.....
313921	JK	5	FNR 2001-57 PD PAC 6.50 10/25/2031.....	01/25/2012	MBS Paydown 0.18993083.....		15,500	15,500	16,344	16,126		(634)		(634)		15,500			0	84	10/25/2031	1.....
313921	JK	5	FNR 2001-57 PD PAC 6.50 10/25/2031.....	02/25/2012	MBS Paydown 0.18738644.....		8,152	8,152	8,596	8,482		(307)		(307)		8,152			0	88	10/25/2031	1.....
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	03/25/2012	MBS Paydown 0.04550864.....		39,810	39,810	41,944	40,438		(163)		(163)		39,810			0	597	09/25/2031	1.....
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	01/25/2012	MBS Paydown 0.05912967.....		31,882	31,882	33,591	32,385				0		31,882			0	159	09/25/2031	1.....
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	02/25/2012	MBS Paydown 0.05347068.....		28,295	28,295	29,811	28,741		(59)		(59)		28,295			0	283	09/25/2031	1.....
31392B	AN	6	FNR 2001-70 PE PAC 6.0 7/25/2031.....	01/25/2012	MBS Paydown 0.00814787.....		26,274	26,274	27,596	26,599		(400)		(400)		26,274			0	131	07/25/2031	1.....
31392B	AN	6	FNR 2001-70 PE PAC 6.0 7/25/2031.....	02/25/2012	MBS Paydown 0.00315452.....		24,967	24,967	26,223	25,276		(343)		(343)		24,967			0	250	07/25/2031	1.....
31392B	AN	6	FNR 2001-70 PE PAC 6.0 7/25/2031.....	03/25/2012	MBS Paydown 0.0.....		15,773	15,773	16,566	15,968		(88)		(88)		15,773			0	237	07/25/2031	1.....
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	02/25/2012	MBS Paydown 0.20378429.....		54,662	54,662	56,842	56,206		(1,668)		(1,668)		54,662			0	547	02/25/2032	1.....
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	01/25/2012	MBS Paydown 0.21409781.....		41,959	41,959	43,632	43,144		(1,260)		(1,260)		41,959			0	210	02/25/2032	1.....
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	03/25/2012	MBS Paydown 0.20307974.....		3,734	3,734	3,883	3,840				0		3,734			0	56	02/25/2032	1.....
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	01/25/2012	MBS Paydown 0.59382229.....		89,879	89,879	94,728	93,214		(3,424)		(3,424)		89,879			0	449	09/25/2032	1.....
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	02/25/2012	MBS Paydown 0.57930484.....		72,587	72,587	76,504	75,281		(2,719)		(2,719)		72,587			0	726	09/25/2032	1.....
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	03/25/2012	MBS Paydown 0.56565057.....		68,271	68,271	71,955	70,805		(2,547)		(2,547)		68,271			0	1,024	09/25/2032	1.....
31392F	BQ	9	FNR 2002-70 QG PAC 5.50 6/25/2031.....	01/25/2012	MBS Paydown 0.0.....		60,050	60,050	60,754	18,027		(40)		(40)		60,050			0	275	06/25/2031	1.....
31392K	5C	6	FHR 2455 GK PAC 6.50 5/15/2032.....	02/15/2012	MBS Paydown 0.59080902.....		82,589	82,589	87,827	86,321		(3,643)		(3,643)		82,589			0	895	05/15/2032	1.....
31392K	5C	6	FHR 2455 GK PAC 6.50 5/15/2032.....	03/15/2012	MBS Paydown 0.57573152.....		75,388	75,388	80,169	78,794		(3,308)		(3,308)		75,388			0	1,225	05/15/2032	1.....
31392K	5C	6	FHR 2455 GK PAC 6.50 5/15/2032.....	01/15/2012	MBS Paydown 0.60732679.....		64,481	64,481	68,571	67,395		(2,770)		(2,770)		64,481			0	349	05/15/2032	1.....
31392M	5R	9	FHR 2448 TX PAC 6.0 5/15/2032.....	01/15/2012	MBS Paydown 0.51046767.....		103,156	103,156	108,358	106,818		(3,699)		(3,699)		103,156			0	516	05/15/2032	1.....
31392M	5R	9	FHR 2448 TX PAC 6.0 5/15/2032.....	03/15/2012	MBS Paydown 0.4863034.....		68,189	68,189	71,628	70,610		(2,390)		(2,390)		68,189			0	1,023	05/15/2032	1.....
31392M	5R	9	FHR 2448 TX PAC 6.0 5/15/2032.....	02/15/2012	MBS Paydown 0.5014566.....		40,550	40,550	42,594	41,989		(1,339)		(1,339)		40,550			0	406	05/15/2032	1.....
31393Q	PE	6	FHR 2614 UD PAC 5.50 6/15/2031.....	01/15/2012	MBS Paydown 0.184133.....		196,463	196,463	200,465	197,685		(1,625)		(1,625)		196,463			0	900	06/15/2031	1.....
31393Q	PE	6	FHR 2614 UD PAC 5.50 6/15/2031.....	03/15/2012	MBS Paydown 0.10987355.....		157,435	157,435	160,642	158,414		(1,141)		(1,141)		157,435			0	2,165	06/15/2031	1.....
31393Q	PE	6	FHR 2614 UD PAC 5.50 6/15/2031.....	02/15/2012	MBS Paydown 0.14923224.....		139,603	139,603	142,447	140,471		(1,079)		(1,079)		139,603			0	1,280	06/15/2031	1.....
383739	N8	8	GNR 2001-17 PG PAC 6.50 4/20/31.....	02/20/2012	MBS Paydown 0.15578256.....		4,732	4,732	4,937	4,885		(145)		(145)		4,732			0	51	04/20/2031	1.....
383739	N8	8	GNR 2001-17 PG PAC 6.50 4/20/31.....	03/20/2012	MBS Paydown 0.1544158.....		2,734	2,734	2,852	2,822		(2)		(2)		2,734			0	44	04/20/2031	1.....
383739	N8	8	GNR 2001-17 PG PAC 6.50 4/20/31.....	01/20/2012	MBS Paydown 0.15814876.....		2,697	2,697	2,814	2,784				0		2,697			0	15	04/20/2031	1.....
38373Q	MR	9	GNR 2003-39 GE PAC 5.50 8/16/32.....	01/16/2012	MBS Paydown 0.49055928.....		136,380	136,380	138,345	137,101		(1,025)		(1,025)		136,380			0	625	08/16/2032	1.....
38373Q	MR	9	GNR 2003-39 GE PAC 5.50 8/16/32.....	02/16/2012	MBS Paydown 0.4655457.....		100,054	100,054	101,496	100,583		(736)		(736)		100,054			0	917	08/16/2032	1.....
38373Q	MR	9	GNR 2003-39 GE PAC 5.50 8/16/32.....	03/16/2012	MBS Paydown 0.45590417.....		38,566	38,566	39,122	38,770		(279)		(279)		38,566			0	530	08/16/2032	1.....
38373W	5C	8	GNR 2002-33 PG PAC 6.50 5/20/32.....	01/20/2012	MBS Paydown 0.27027942.....		24,161	24,161	25,505	25,167		(966)		(966)		24,161			0	131	05/20/2032	1.....
38373W	5C	8	GNR 2002-33 PG PAC 6.50 5/20/32.....	02/20/2012	MBS Paydown 0.26651837.....		18,805	18,805	19,852	19,589		(727)		(727)		18,805			0	204	05/20/2032	1.....
38373W	5C	8	GNR 2002-33 PG PAC 6.50 5/20/32.....	03/20/2012	MBS Paydown 0.26379143.....		13,635	13,635	14,394	14,203		(496)		(496)		13,635			0	222	05/20/2032	1.....
38373W	GY	8	GNR 2002-19 PG PAC 6.45 3/20/32.....	03/20/2012	MBS Paydown 0.21324382.....		19,870	19,870	20,928	20,664		(778)		(778)		19,870			0	320	03/20/2032	1.....
38373W	GY	8	GNR 2002-19 PG PAC 6.45 3/20/32.....	02/20/2012	MBS Paydown 0.21773016.....		14,620	14,620	15,399	15,205		(549)		(549)		14,620			0	157	03/20/2032	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)

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38373W	GY	8		01/20/2012	MBS Paydown 0.22103116		10,847	10,847	11,424	11,280		(384)		(384)		10,847			0	58	03/20/2032	1.....
45129Y	SZ	0		01/01/2012	Partial Call 100.0		805,000	805,000	828,144	825,241	.....	.....(20,241)	.....	.....(20,241)	.....	.....805,000	.....	.....	.....0	23,627	07/01/2035	1FE.....
45129Y	TG	1		01/01/2012	Partial Call 100.0		305,000	305,000	313,006	311,619	.....	.....(6,619)	.....	.....(6,619)	.....	.....305,000	.....	.....	.....0	9,150	07/01/2035	1FE.....
60415N	E4	0		01/01/2012	Partial Call 100.0		290,000	290,000	305,588	302,055	.....	.....(12,055)	.....	.....(12,055)	.....	.....290,000	.....	.....	.....0	8,889	07/01/2038	1FE.....
649705	JJ	0		03/11/2012	Sinking Fund Redemption 100.0		95,156	95,156	93,910	92,813	.....	.....100	.....	.....100	.....	.....95,156	.....	.....	.....0	2,093	09/11/2018	4.....
649705	JJ	0		02/11/2012	Sinking Fund Redemption 100.0		94,438	94,439	93,202	92,113	.....	.....56	.....	.....56	.....	.....94,438	.....	.....	.....0	1,385	09/11/2018	4.....
649705	JJ	0		01/11/2012	Sinking Fund Redemption 100.0		93,755	93,755	92,528	91,447	.....	.....14	.....	.....14	.....	.....93,755	.....	.....	.....0	688	09/11/2018	4.....
658207	MA	0		01/01/2012	Sinking Fund Redemption 100.0		90,000	90,000	90,000	89,997	.....	.....3	.....	.....3	.....	.....90,000	.....	.....	.....0	440	01/01/2030	1FE.....
676907	PA	0		03/01/2012	Partial Call 100.0		105,000	105,000	111,192	111,192	.....	.....(6,192)	.....	.....(6,192)	.....	.....105,000	.....	.....	.....0	3,045	09/01/2022	1FE.....
676907	QB	7		03/01/2012	Partial Call 100.0		635,000	635,000	642,938	635,024	.....	.....(24)	.....	.....(24)	.....	.....635,000	.....	.....	.....0	16,891	09/01/2038	1FE.....
83190A	AB	9		03/15/2012	MBS Paydown 0.940531463		25,659	25,659	28,533	28,424	.....	.....(2,828)	.....	.....(2,828)	.....	.....25,659	.....	.....	.....0	426	01/20/2035	1.....
83190A	AB	9		02/15/2012	MBS Paydown 0.942242043		19,858	19,858	22,083	21,999	.....	.....(2,187)	.....	.....(2,187)	.....	.....19,858	.....	.....	.....0	224	01/20/2035	1.....
83190A	AB	9		01/15/2012	MBS Paydown 0.943565923		19,736	19,736	21,947	21,863	.....	.....(2,174)	.....	.....(2,174)	.....	.....19,736	.....	.....	.....0	112	01/20/2035	1.....
92813H	WN	2		01/01/2012	Call 100.0		1,950,000	1,950,000	1,950,000	1,950,000	.....	.....	.....	.....0	.....	.....1,950,000	.....	.....	.....0	62,400	01/01/2016	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment						8,870,537	8,870,540	9,055,360	8,947,173	0	(121,187)	0	(121,187)	0	8,870,537	0	0	0	207,440	XXX...	..XXX....

Bonds - Industrial and Miscellaneous

000292	AA	0		01/27/2012	MBS Paydown 0.431223865		84,034	84,034	60,294	62,407	.....	.....282	.....	.....282	.....	.....84,034	.....	.....	.....0	28	01/27/2046	1FE.....
000292	AA	0		02/27/2012	MBS Paydown 0.427750191		72,023	72,023	51,677	53,488	.....	.....553	.....	.....553	.....	.....72,023	.....	.....	.....0	46	01/27/2046	1FE.....
000292	AA	0		03/27/2012	MBS Paydown 0.424429468		68,852	68,852	49,401	51,132	.....	.....803	.....	.....803	.....	.....68,852	.....	.....	.....0	59	01/27/2046	1FE.....
00077B	4W	0		01/25/2012	MBS Paydown 0.228688381		283	283	286	285	.....	.....	.....	.....0	.....	.....283	.....	.....	.....0	3	12/25/2032	1FM.....
00077B	4W	0		02/25/2012	MBS Paydown 0.213705213		7,415	7,415	7,478	7,453	.....	.....(65)	.....	.....(65)	.....	.....7,415	.....	.....	.....0	107	12/25/2032	1FM.....
00077B	4W	0		03/25/2012	MBS Paydown 0.206034088		3,796	3,796	3,828	3,816	.....	.....(31)	.....	.....(31)	.....	.....3,796	.....	.....	.....0	73	12/25/2032	1FM.....
000780	NL	6		01/25/2012	MBS Paydown 0.123916528		4,883	4,883	4,949	4,932	.....	.....(61)	.....	.....(61)	.....	.....4,883	.....	.....	.....0	22	12/25/2033	1FM.....
000780	NL	6		02/25/2012	MBS Paydown 0.120000887		7,831	7,831	7,938	7,910	.....	.....(101)	.....	.....(101)	.....	.....7,831	.....	.....	.....0	72	12/25/2033	1FM.....
000780	NL	6		03/25/2012	MBS Paydown 0.116005131		7,992	7,992	8,100	8,072	.....	.....(103)	.....	.....(103)	.....	.....7,992	.....	.....	.....0	110	12/25/2033	1FM.....
00086R	AC	1		02/15/2012	MBS Paydown 0.0		112,308	112,308	112,308	112,308	.....	.....	.....	.....0	.....	.....112,308	.....	.....	.....0	1,259	04/15/2014	3AM.....
00086R	AC	1		01/15/2012	MBS Paydown 0.011230787		11,928	11,928	11,928	11,928	.....	.....	.....	.....0	.....	.....11,928	.....	.....	.....0	67	04/15/2014	3AM.....
00173P	AA	3	R..	03/25/2012	MBS Paydown 0.960089847		220,996	220,996	209,118	210,099	.....	.....1,102	.....	.....1,102	.....	.....220,996	.....	.....	.....0	461	03/25/2017	1FE.....
00438Q	AB	0		03/25/2012	MBS Paydown 0.265659984		561,936	561,936	551,400	550,581	.....	.....(9,257)	.....	.....(9,257)	.....	.....561,936	.....	.....	.....0	508	02/25/2037	3AM.....
00438Q	AB	0		01/25/2012	MBS Paydown 0.35359713		524,996	524,996	515,152	514,387	.....	.....336	.....	.....336	.....	.....524,996	.....	.....	.....0	162	02/25/2037	3AM.....
00438Q	AB	0		02/25/2012	MBS Paydown 0.3167451		405,372	405,372	397,772	397,181	.....	.....(688)	.....	.....(688)	.....	.....405,372	.....	.....	.....0	261	02/25/2037	3AM.....
00441Y	AC	6		03/25/2012	MBS Paydown 0.62506584		321,302	321,302	281,541	286,207	.....	.....18,113	.....	.....18,113	.....	.....321,302	.....	.....	.....0	307	08/25/2036	1FM.....
00441Y	AC	6		01/25/2012	MBS Paydown 0.67455636		144,933	144,933	126,998	129,103	.....	.....605	.....	.....605	.....	.....144,933	.....	.....	.....0	47	08/25/2036	1FM.....
00441Y	AC	6		02/25/2012	MBS Paydown 0.66069873		124,954	124,954	109,491	111,306	.....	.....1,093	.....	.....1,093	.....	.....124,954	.....	.....	.....0	85	08/25/2036	1FM.....
004421	HR	7		03/25/2012	MBS Paydown 0.82382755		98,705	98,706	79,716	80,165	.....	.....173	.....	.....173	.....	.....98,705	.....	.....	.....0	194	11/25/2034	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)

QE05.5

004421	HR	7		02/25/2012	MBS Paydown 0.83158677		75,819	75,819	64,636	65,402		8,791		8,791		75,819			0	168	11/25/2034	1FM
004421	HR	7		01/25/2012	MBS Paydown 0.84483957		16,918	16,918	14,422	14,593		13		13		16,918			0	18	11/25/2034	1FM
00505H	AA	0		02/15/2012	MBS Paydown 0.67330344		64,700	64,700	58,068	59,480		(492)		(492)		64,700			0	61	06/20/2031	1AM
00505H	AA	0		03/15/2012	MBS Paydown 0.667987586		26,579	26,579	23,855	24,435		184		184		26,579			0	36	06/20/2031	1AM
00505H	AA	0		01/15/2012	MBS Paydown 0.686243468		25,250	25,250	22,662	23,213		37		37		25,250			0	13	06/20/2031	1AM
006346	AK	6		01/20/2012	MBS Paydown 0.986535302		27,504	27,504	27,773	27,761		(4)		(4)		27,504			0	125	12/20/2040	1FE
006346	AK	6		02/20/2012	MBS Paydown 0.984893265		27,504	27,504	27,773	27,761		(8)		(8)		27,504			0	249	12/20/2040	1FE
006346	AK	6		03/20/2012	MBS Paydown 0.983251228		27,504	27,504	27,773	27,761		(11)		(11)		27,504			0	374	12/20/2040	1FE
007036	SE	7		01/25/2012	MBS Paydown 0.1679005		34,597	34,597	24,045	24,001		71		71		34,597			0	16	11/25/2035	1FM
007036	SE	7		03/25/2012	MBS Paydown 0.16559416		33,900	33,900	23,560	23,517		154		154		33,900			0	46	11/25/2035	1FM
007036	SE	7		02/25/2012	MBS Paydown 0.16684559		28,576	28,576	19,860	19,824		99		99		28,576			0	27	11/25/2035	1FM
00703A	AC	1		01/25/2012	Pass-Through Loss			94,266	68,796					0					0	432	06/25/2037	6FM
00703A	AC	1		02/25/2012	MBS Paydown 0.4534958		11,683	11,683	8,526	(5,430)				0		11,683			0	107	06/25/2037	6FM
00703A	AC	1		01/25/2012	MBS Paydown 0.46006639		6,235	6,235	4,551	(46,716)				0		6,235			0	29	06/25/2037	6FM
00703A	AC	1		03/25/2012	MBS Paydown 0.4506043		5,141	5,141	3,752	(2,390)				0		5,141			0	71	06/25/2037	6FM
00703P	AB	0		01/25/2012	MBS Paydown 0.18371309		126,843	126,843	105,280	108,442		16,883		16,883		126,843			0	522	05/25/2036	1FM
00703P	AB	0		02/25/2012	MBS Paydown 0.16849965		100,676	100,676	83,561	86,072		13,403		13,403		100,676			0	828	05/25/2036	1FM
00703P	AB	0		03/25/2012	MBS Paydown 0.15537097		86,880	86,880	72,111	74,277		11,605		11,605		86,880			0	1,071	05/25/2036	1FM
009349	AF	8		03/07/2012	MBS Paydown 0.360220287		114,442	114,442	107,432	107,432		7,010		7,010		114,442			0	48	05/10/2032	1FE
020520	XX	5		02/13/2012	CS FIRST BOSTON CORP		1,697,445	1,745,455	1,448,727	1,600,943		13,255		13,255		1,614,197		83,248	83,248	7,229	06/22/2013	4FE
020520	XY	3		02/13/2012	CS FIRST BOSTON CORP		212,172	218,182	181,091	200,059		1,662		1,662		201,721		10,451	10,451	1,293	06/22/2013	4FE
02146T	AL	1		02/25/2012	Pass-Through Loss			24,726	16,659					0					0	241	06/25/2036	1FM
02146T	AL	1		03/25/2012	Pass-Through Loss			9,960	6,711					0					0	145	06/25/2036	1FM
02146T	AL	1		01/25/2012	Pass-Through Loss			8,416	5,670					0					0	41	06/25/2036	1FM
02146T	AL	1		01/25/2012	MBS Paydown 0.3219997		20,625	20,625	13,896	16,382				0		20,625			0	100	06/25/2036	1FM
02146T	AL	1		03/25/2012	MBS Paydown 0.313057527		20,609	20,609	13,886	17,244				0		20,609			0	300	06/25/2036	1FM
02146T	AL	1		02/25/2012	MBS Paydown 0.316114472		34,126	34,126	22,992	33,198				0		34,126			0	333	06/25/2036	1FM
023654	AW	6		01/02/2012	Sinking Fund Redemption 100.0		5,353	5,353	5,641	5,594				0		5,353			0	212	01/02/2019	4AM
02377V	AA	0		01/25/2012	MORGAN STANLEY & CO		5,325,000	5,000,000	5,040,000	5,038,929		(357)		(357)		5,038,572		286,428	286,428	138,958	10/15/2021	3AM
02660L	AA	8		03/25/2012	MBS Paydown 0.532001434		14,401	14,401	10,801	10,374		726		726		14,401			0	17	10/25/2046	1FM
02660L	AA	8		02/25/2012	MBS Paydown 0.536801685		12,669	12,669	9,502	9,127		283		283		12,669			0	10	10/25/2046	1FM
02660L	AA	8		01/25/2012	MBS Paydown 0.541024701		9,687	9,687	7,265	6,978		8		8		9,687			0	4	10/25/2046	1FM
02660T	DH	3		03/25/2012	MBS Paydown 0.248304336		37,206	37,206	32,416	32,648		113		113		37,206			0	259	06/25/2045	1FM
02660T	DH	3		01/25/2012	MBS Paydown 0.25194682		30,808	30,808	26,841	27,034				0		30,808			0	72	06/25/2045	1FM
02660T	DH	3		02/25/2012	MBS Paydown 0.25033967		29,379	29,379	25,596	25,780		45		45		29,379			0	137	06/25/2045	1FM
032095	AB	7		01/24/2012	J. P. MORGAN SECURITIES		3,999,960	4,000,000	3,989,840	3,989,840		2		2		3,989,842		10,118	10,118	444	02/01/2022	2FE

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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)

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03215P	BN	8		02/25/2012	MBS Paydown 0.095722843.....		3,155	3,155	3,152	3,143		16		16		3,155			0	43	03/25/2027	1FM.....
03215P	BN	8		03/25/2012	MBS Paydown 0.095238654.....		1,937	1,937	1,935	1,929	.....	.....17	.....	.....17	.....	.....1,937	.....	.....	.....0	39	03/25/2027	1FM.....
03215P	DM	8		01/25/2012	MBS Paydown 0.237290904.....		109,076	109,076	109,144	109,076	.....	.....	.....	.....0	.....	.....109,076	.....	.....	.....0	688	10/25/2027	1FM.....
03215P	DM	8		02/25/2012	MBS Paydown 0.233518753.....		60,354	60,354	60,392	60,354	.....	.....	.....	.....0	.....	.....60,354	.....	.....	.....0	761	10/25/2027	1FM.....
03702L	AA	6		01/24/2012	MBS Paydown 0.391897005.....		794,815	794,815	735,204	780,580	.....	.....1,324	.....	.....1,324	.....	.....794,815	.....	.....	.....0	509	05/24/2017	1FE.....
03702L	AA	6		03/24/2012	MBS Paydown 0.332980825.....		751,010	751,011	694,684	737,560	.....	.....4,829	.....	.....4,829	.....	.....751,010	.....	.....	.....0	1,371	05/24/2017	1FE.....
03702L	AA	6		02/24/2012	MBS Paydown 0.377157897.....		250,565	250,565	231,772	246,077	.....	.....1,181	.....	.....1,181	.....	.....250,565	.....	.....	.....0	317	05/24/2017	1FE.....
03702S	AA	1		03/24/2012	MBS Paydown 0.167830942.....		904,615	904,615	839,031	904,615	.....	.....	.....	.....0	.....	.....904,615	.....	.....	.....0	1,926	12/24/2017	1FE.....
03702S	AA	1		02/24/2012	MBS Paydown 0.258292491.....		215,028	215,028	199,439	215,028	.....	.....	.....	.....0	.....	.....215,028	.....	.....	.....0	317	12/24/2017	1FE.....
03702S	AA	1		01/24/2012	MBS Paydown 0.279795315.....		134,717	134,717	124,950	134,717	.....	.....	.....	.....0	.....	.....134,717	.....	.....	.....0	100	12/24/2017	1FE.....
04044T	AE	6		02/06/2012	CITIGROUP.....		5,175,600	5,000,000	4,957,350	4,957,714	.....	.....346	.....	.....346	.....	.....4,958,060	.....	.....217,540	217,540	51,458	11/15/2021	2FE.....
04044T	AE	6		02/06/2012	DEUTSCHE BANK.....		3,097,890	3,000,000	2,974,410	2,974,629	.....	.....208	.....	.....208	.....	.....2,974,836	.....	.....123,054	123,054	30,875	11/15/2021	2FE.....
040555	CD	4		03/01/2012	Maturity 100.0.....		8,000,000	8,000,000	7,824,800	7,996,055	.....	.....3,945	.....	.....3,945	.....	.....8,000,000	.....	.....	.....0	260,000	03/01/2012	2FE.....
04249@	AD	3		03/15/2012	Paydown 100.0.....		8,432	8,432	8,432	8,432	.....	.....	.....	.....0	.....	.....8,432	.....	.....	.....0	104	10/15/2024	1.....
04249@	AD	3		02/15/2012	Paydown 100.0.....		8,397	8,397	8,397	8,397	.....	.....	.....	.....0	.....	.....8,397	.....	.....	.....0	69	10/15/2024	1.....
04249@	AD	3		01/15/2012	Paydown 100.0.....		8,363	8,363	8,363	8,363	.....	.....	.....	.....0	.....	.....8,363	.....	.....	.....0	35	10/15/2024	1.....
04544P	AD	1		03/25/2012	MBS Paydown 0.998145304.....		33,759	33,759	21,937	23,565	.....	.....236	.....	.....236	.....	.....33,759	.....	.....	.....0	35	07/25/2036	1FM.....
049164	AK	2		02/02/2012	Sinking Fund Redemption 100.0.....		40,057	40,057	40,389	40,854	.....	.....(9)	.....	.....(9)	.....	.....40,057	.....	.....	.....0	493	01/02/2018	3.....
049164	AK	2		01/02/2012	Sinking Fund Redemption 100.0.....		35,317	35,317	35,609	36,019	.....	.....	.....	.....0	.....	.....35,317	.....	.....	.....0	217	01/02/2018	3.....
049164	AK	2		03/02/2012	Sinking Fund Redemption 100.0.....		34,963	34,962	35,252	35,658	.....	.....(16)	.....	.....(16)	.....	.....34,963	.....	.....	.....0	645	01/02/2018	3.....
049164	AU	0		01/02/2012	Sinking Fund Redemption 100.0.....		19,987	19,987	19,962	19,960	.....	.....	.....	.....0	.....	.....19,987	.....	.....	.....0	120	01/02/2019	3.....
049164	BE	5		01/02/2012	Sinking Fund Redemption 100.0.....		8,764	8,764	9,158	9,170	.....	.....	.....	.....0	.....	.....8,764	.....	.....	.....0	64	01/02/2019	3.....
053773	ZZ	3		03/15/2012	Paydown 100.0.....		714,286	714,286	700,000	700,324	.....	.....15,786	.....	.....15,786	.....	.....714,286	.....	.....	.....0	11,409	09/22/2018	3FE.....
053773	ZZ	3		01/31/2012	Paydown 100.0.....		5,000	5,000	4,900	4,902	.....	.....1	.....	.....1	.....	.....5,000	.....	.....	.....0	80	09/22/2018	3FE.....
05530P	AA	0		03/25/2012	MBS Paydown 0.113625862.....		1,332,023	1,332,023	1,250,836	1,251,335	.....	.....51,008	.....	.....51,008	.....	.....1,332,023	.....	.....	.....0	1,238	02/25/2047	1FM.....
05530P	AA	0		02/25/2012	MBS Paydown 0.127252695.....		771,647	771,647	724,615	724,904	.....	.....7,740	.....	.....7,740	.....	.....771,647	.....	.....	.....0	511	02/25/2047	1FM.....
05530P	AA	0		01/25/2012	MBS Paydown 0.135146779.....		385,027	385,026	361,559	361,703	.....	.....1,147	.....	.....1,147	.....	.....385,027	.....	.....	.....0	122	02/25/2047	1FM.....
05531R	AG	2		03/26/2012	MBS Paydown 0.397638942.....		113,438	113,438	104,123	107,114	.....	.....394	.....	.....394	.....	.....113,438	.....	.....	.....0	1,350	04/26/2037	1FM.....
05531R	AG	2		01/26/2012	MBS Paydown 0.410707699.....		92,128	92,129	84,564	86,993	.....	.....	.....	.....0	.....	.....92,128	.....	.....	.....0	380	04/26/2037	1FM.....
05531R	AG	2		02/26/2012	MBS Paydown 0.407161928.....		42,237	42,237	38,769	39,883	.....	.....86	.....	.....86	.....	.....42,237	.....	.....	.....0	345	04/26/2037	1FM.....
05531U	AF	7		03/26/2012	MBS Paydown 0.731307066.....		52,162	52,162	39,122	40,843	.....	.....5,219	.....	.....5,219	.....	.....52,162	.....	.....	.....0	717	08/26/2036	1FM.....
05531U	AF	7		02/26/2012	MBS Paydown 0.74098822.....		51,578	51,578	38,683	40,385	.....	.....4,966	.....	.....4,966	.....	.....51,578	.....	.....	.....0	473	08/26/2036	1FM.....
05531U	AF	7		01/26/2012	MBS Paydown 0.750560939.....		51,208	51,208	38,406	40,096	.....	.....4,761	.....	.....4,761	.....	.....51,208	.....	.....	.....0	235	08/26/2036	1FM.....
05531U	AN	0		02/26/2012	MBS Paydown 0.464706667.....		251,528	251,528	245,868	246,429	.....	.....3,510	.....	.....3,510	.....	.....251,528	.....	.....	.....0	2,306	06/26/2035	1FM.....
05531U	AN	0		01/26/2012	MBS Paydown 0.482432199.....		180,367	180,367	176,308	176,711	.....	.....2,280	.....	.....2,280	.....	.....180,367	.....	.....	.....0	827	06/26/2035	1FM.....
05531U	AN	0		03/26/2012	MBS Paydown 0.460476344.....		60,029	60,029	58,678	58,812		41		41		60,029			0	825	06/26/2035	1FM.....

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

1	2			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)

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05532C	AN	9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36....	01/21/2012	MBS Paydown 0.441578933.....		483,983	483,983	454,944	449,371		24,263		24,263		483,983			0	2,413	11/26/2036	1FM.....
05532C	AN	9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36....	02/21/2012	MBS Paydown 0.434542124.....		225,685	225,685	212,143	209,545	.....	.....260	.....	.....260	.....	.....225,685	.....	.....	.....0	2,252	11/26/2036	1FM.....
05532C	AN	9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36....	03/21/2012	MBS Paydown 0.431248638.....		105,629	105,629	99,291	98,075	.....	.....297	.....	.....297	.....	.....105,629	.....	.....	.....0	1,054	11/26/2036	1FM.....
05532E	AG	0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	03/27/2012	MBS Paydown 0.532214501.....		309,806	309,806	301,286	301,424	.....	.....2,841	.....	.....2,841	.....	.....309,806	.....	.....	.....0	4,647	06/27/2037	1FM.....
05532E	AG	0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	02/27/2012	MBS Paydown 0.549137318.....		293,481	293,481	285,410	285,540	.....	.....534	.....	.....534	.....	.....293,481	.....	.....	.....0	2,935	06/27/2037	1FM.....
05532E	AG	0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	01/27/2012	MBS Paydown 0.565168391.....		248,761	248,761	241,920	242,031	.....	.....248	.....	.....248	.....	.....248,761	.....	.....	.....0	1,244	06/27/2037	1FM.....
05532E	AS	4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37.....	02/26/2012	MBS Paydown 0.479820401.....		207,462	207,462	201,497	202,611	.....	.....1,168	.....	.....1,168	.....	.....207,462	.....	.....	.....0	2,075	06/26/2037	1FM.....
05532E	AS	4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37.....	01/26/2012	MBS Paydown 0.495191368.....		171,569	171,569	166,636	167,557	.....	.....0	.....	.....0	.....	.....171,569	.....	.....	.....0	858	06/26/2037	1FM.....
05532E	AS	4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37.....	03/26/2012	MBS Paydown 0.468754503.....		149,356	149,356	145,062	145,864	.....	.....246	.....	.....246	.....	.....149,356	.....	.....	.....0	2,240	06/26/2037	1FM.....
05532E	BB	0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....	01/26/2012	MBS Paydown 0.867259347.....		114,501	114,501	112,783	112,985	.....	.....526	.....	.....526	.....	.....114,501	.....	.....	.....0	525	03/26/2036	1FM.....
05532E	BB	0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....	02/26/2012	MBS Paydown 0.863153115.....		33,638	33,638	33,134	33,193	.....	.....8	.....	.....8	.....	.....33,638	.....	.....	.....0	308	03/26/2036	1FM.....
05532E	BB	0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....	03/26/2012	MBS Paydown 0.859171102.....		32,621	32,621	32,131	32,189	.....	.....12	.....	.....12	.....	.....32,621	.....	.....	.....0	449	03/26/2036	1FM.....
05532E	CP	8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	02/26/2012	MBS Paydown 0.379912032.....		130,437	130,437	126,442	127,790	.....	.....96	.....	.....96	.....	.....130,437	.....	.....	.....0	1,304	03/26/2037	1FM.....
05532E	CP	8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	01/26/2012	MBS Paydown 0.391650413.....		91,543	91,543	88,740	89,686	.....	.....0	.....	.....0	.....	.....91,543	.....	.....	.....0	458	03/26/2037	1FM.....
05532E	CP	8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	03/26/2012	MBS Paydown 0.372134351.....		86,426	86,426	83,779	84,672	.....	.....153	.....	.....153	.....	.....86,426	.....	.....	.....0	1,296	03/26/2037	1FM.....
05532K	AP	6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	03/26/2012	MBS Paydown 0.227907569.....		8,465	8,465	8,221	8,259	.....	.....167	.....	.....167	.....	.....8,465	.....	.....	.....0	111	07/26/2037	1FM.....
05532K	AP	6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	02/26/2012	MBS Paydown 0.255411616.....		6,445	6,445	6,260	6,289	.....	.....120	.....	.....120	.....	.....6,445	.....	.....	.....0	56	07/26/2037	1FM.....
05532K	AP	6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	01/26/2012	MBS Paydown 0.276352766.....		5,990	5,990	5,818	5,845	.....	.....107	.....	.....107	.....	.....5,990	.....	.....	.....0	26	07/26/2037	1FM.....
05532L	AL	3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36....	03/26/2012	MBS Paydown 0.489088463.....		500,576	500,576	496,822	497,570	.....	.....2,540	.....	.....2,540	.....	.....500,576	.....	.....	.....0	7,509	12/26/2036	1FM.....
05532L	AL	3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36....	02/26/2012	MBS Paydown 0.520087727.....		325,426	325,426	322,985	323,472	.....	.....1,450	.....	.....1,450	.....	.....325,426	.....	.....	.....0	3,254	12/26/2036	1FM.....
05532L	AL	3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36....	01/26/2012	MBS Paydown 0.540240434.....		304,854	304,854	302,568	303,023	.....	.....1,293	.....	.....1,293	.....	.....304,854	.....	.....	.....0	1,524	12/26/2036	1FM.....
05533C	MC	9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	01/26/2012	MBS Paydown 0.969599609.....		2,866	2,866	2,579	2,587	.....	.....10	.....	.....10	.....	.....2,866	.....	.....	.....0	13	11/26/2035	1AM.....
05533C	MC	9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	02/26/2012	MBS Paydown 0.968619537.....		2,860	2,860	2,574	2,582	.....	.....25	.....	.....25	.....	.....2,860	.....	.....	.....0	25	11/26/2035	1AM.....
05533C	MC	9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	03/26/2012	MBS Paydown 0.967670027.....		2,771	2,771	2,494	2,501	.....	.....31	.....	.....31	.....	.....2,771	.....	.....	.....0	37	11/26/2035	1AM.....
05533F	AK	7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	02/26/2012	MBS Paydown 0.9395402.....		267,454	267,454	265,448	266,745	.....	.....(382)	.....	.....(382)	.....	.....267,454	.....	.....	.....0	3,759	12/26/2035	1Z.....
05533F	AK	7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	01/26/2012	MBS Paydown 0.959693467.....		267,454	267,454	265,448	266,745	.....	.....0	.....	.....0	.....	.....267,454	.....	.....	.....0	2,498	12/26/2035	1Z.....
05533F	AK	7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	03/26/2012	MBS Paydown 0.919386934.....		267,454	267,454	265,448	266,745	.....	.....(349)	.....	.....(349)	.....	.....267,454	.....	.....	.....0	4,999	12/26/2035	1Z.....
05533F	LR	0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36....	03/26/2012	MBS Paydown 0.930776375.....		601,321	601,321	577,269	577,280	.....	.....20,072	.....	.....20,072	.....	.....601,321	.....	.....	.....0	4,295	02/26/2036	1FE.....
05533F	LR	0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36....	02/26/2012	MBS Paydown 0.960465395.....		264,537	264,537	253,955	253,960	.....	.....(130)	.....	.....(130)	.....	.....264,537	.....	.....	.....0	1,260	02/26/2036	1FE.....
05533F	LR	0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36....	01/26/2012	MBS Paydown 0.973526348.....		158,832	158,832	152,479	152,482	.....	.....0	.....	.....0	.....	.....158,832	.....	.....	.....0	378	02/26/2036	1FE.....
05533G	CN	7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	01/26/2012	MBS Paydown 0.882292424.....		70,266	70,266	66,577	66,625	.....	.....130	.....	.....130	.....	.....70,266	.....	.....	.....0	351	10/26/2035	1FM.....
05533G	CN	7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	03/26/2012	MBS Paydown 0.868175662.....		70,098	70,098	66,418	66,465	.....	.....262	.....	.....262	.....	.....70,098	.....	.....	.....0	1,051	10/26/2035	1FM.....
05533G	CN	7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	02/26/2012	MBS Paydown 0.875251252.....		69,757	69,757	66,095	66,142	.....	.....174	.....	.....174	.....	.....69,757	.....	.....	.....0	698	10/26/2035	1FM.....
05533N	DJ	0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE....	03/26/2012	MBS Paydown 0.937139319.....		46,599	46,599	35,881	35,881	.....	.....384	.....	.....384	.....	.....46,599	.....	.....	.....0	107	11/26/2035	1Z.....
05534D	AU	9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE...	02/26/2012	MBS Paydown 0.995154663.....		82,817	82,817	72,879	72,879	.....	.....9,074	.....	.....9,074	.....	.....82,817	.....	.....	.....0	176	01/26/2036	4Z.....
05534D	AU	9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE...	03/26/2012	MBS Paydown 0.993550061.....		27,426	27,426	24,135	24,135	.....	.....44	.....	.....44	.....	.....27,426	.....	.....	.....0	117	01/26/2036	4Z.....

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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05535D	BG	8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....		03/25/2012	MBS Paydown 0.170968564.....		35,001	35,001	33,750	34,195		557		557		35,001			0	613	12/25/2035	1FM.....
05535D	BG	8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	.....	02/25/2012	MBS Paydown 0.174534278.....	.....	.....15,713	15,713	15,152	15,351	.....	.....199	.....	.....199	.....	.....15,713	.....	.....	.....0	183	12/25/2035	1FM.....
05535D	BG	8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	.....	01/25/2012	MBS Paydown 0.176135044.....	.....	.....10,174	10,173	9,810	9,939	.....	.....96	.....	.....96	.....	.....10,174	.....	.....	.....0	59	12/25/2035	1FM.....
05536G	AJ	5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	.....	01/26/2012	MBS Paydown 0.92295518.....	.....	.....357,475	357,475	358,592	358,185	.....	.....(524)	.....	.....(524)	.....	.....357,475	.....	.....	.....0	1,666	03/26/2037	1FM.....
05536G	AJ	5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	.....	02/26/2012	MBS Paydown 0.912840576.....	.....	.....204,558	204,558	205,197	204,965	.....	.....(46)	.....	.....(46)	.....	.....204,558	.....	.....	.....0	1,904	03/26/2037	1FM.....
05536G	AJ	5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	.....	03/26/2012	MBS Paydown 0.902860843.....	.....	.....201,830	201,830	202,461	202,231	.....	.....(86)	.....	.....(86)	.....	.....201,830	.....	.....	.....0	2,798	03/26/2037	1FM.....
05536K	BL	0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47....	.....	02/26/2012	MBS Paydown 0.930951049.....	.....	.....297,259	297,259	276,823	277,017	.....	.....596	.....	.....596	.....	.....297,259	.....	.....	.....0	2,639	01/26/2047	1FM.....
05536K	BL	0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47....	.....	01/26/2012	MBS Paydown 0.948377426.....	.....	.....252,100	252,100	234,768	234,933	.....	.....	.....	.....0	.....	.....252,100	.....	.....	.....0	1,633	01/26/2047	1FM.....
05536K	BL	0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47....	.....	03/26/2012	MBS Paydown 0.928275318.....	.....	.....45,643	45,643	42,505	42,535	.....	.....191	.....	.....191	.....	.....45,643	.....	.....	.....0	518	01/26/2047	1FM.....
055921	AB	6	BMC SOFTWARE INC 4.25 02/15/2022.....	.....	02/08/2012	J. P. MORGAN SECURITIES.....	.....	.....3,031,950	3,000,000	2,984,040	.....	.....	.....	.....	.....0	.....	.....2,984,040	.....	.....47,910	47,910	.....	02/15/2022	2FE.....
05948K	ZB	8	BOAA 2005-4 CB20 SEQ SSNR FLT 05/25/2035.....	.....	02/25/2012	MBS Paydown 0.23970199.....	.....	.....524,657	524,657	382,343	382,343	.....	.....5,592	.....	.....5,592	.....	.....524,657	.....	.....	.....0	686	05/25/2035	1AM.....
05948K	ZB	8	BOAA 2005-4 CB20 SEQ SSNR FLT 05/25/2035.....	.....	01/25/2012	MBS Paydown 0.25019512.....	.....	.....361,870	361,870	263,712	263,712	.....	.....2,392	.....	.....2,392	.....	.....361,870	.....	.....	.....0	239	05/25/2035	1AM.....
05948K	ZB	8	BOAA 2005-4 CB20 SEQ SSNR FLT 05/25/2035.....	.....	03/25/2012	MBS Paydown 0.23400657.....	.....	.....284,771	284,771	207,527	207,527	.....	.....20,887	.....	.....20,887	.....	.....284,771	.....	.....	.....0	549	05/25/2035	1AM.....
05948K	ZF	9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	.....	02/25/2012	MBS Paydown 0.38545361.....	.....	.....67,853	67,853	55,045	49,925	.....	.....9,758	.....	.....9,758	.....	.....67,853	.....	.....	.....0	77	05/25/2035	1FM.....
05948K	ZF	9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	.....	01/25/2012	MBS Paydown 0.39393518.....	.....	.....46,800	46,800	37,966	34,434	.....	.....3,732	.....	.....3,732	.....	.....46,800	.....	.....	.....0	27	05/25/2035	1FM.....
05948K	ZF	9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	.....	03/25/2012	MBS Paydown 0.38085002.....	.....	.....36,829	36,829	29,877	27,098	.....	.....1,810	.....	.....1,810	.....	.....36,829	.....	.....	.....0	62	05/25/2035	1FM.....
05948X	5S	6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....	.....	03/25/2012	MBS Paydown 0.19789365.....	.....	.....29,350	29,350	26,085	26,087	.....	.....(109)	.....	.....(109)	.....	.....29,350	.....	.....	.....0	214	04/25/2034	1FM.....
05948X	5S	6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....	.....	02/25/2012	MBS Paydown 0.2002314.....	.....	.....7,474	7,474	6,643	6,643	.....	.....(14)	.....	.....(14)	.....	.....7,474	.....	.....	.....0	36	04/25/2034	1FM.....
05948X	5S	6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....	.....	01/25/2012	MBS Paydown 0.20082671.....	.....	.....7,193	7,193	6,393	6,393	.....	.....	.....	.....0	.....	.....7,193	.....	.....	.....0	17	04/25/2034	1FM.....
05948X	HA	2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....	.....	01/25/2012	MBS Paydown 0.57061954.....	.....	.....10,487	10,487	10,710	10,817	.....	.....(341)	.....	.....(341)	.....	.....10,487	.....	.....	.....0	48	06/25/2033	2FM.....
05948X	HA	2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....	.....	02/25/2012	MBS Paydown 0.54562583.....	.....	.....21,120	21,120	21,568	21,784	.....	.....(722)	.....	.....(722)	.....	.....21,120	.....	.....	.....0	194	06/25/2033	2FM.....
05948X	HA	2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....	.....	03/25/2012	MBS Paydown 0.53756202.....	.....	.....6,814	6,814	6,959	7,028	.....	.....(211)	.....	.....(211)	.....	.....6,814	.....	.....	.....0	94	06/25/2033	2FM.....
05948X	HH	7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	.....	01/25/2012	MBS Paydown 0.2632043.....	.....	.....16,778	16,778	16,946	16,823	.....	.....(106)	.....	.....(106)	.....	.....16,778	.....	.....	.....0	77	06/25/2033	1FM.....
05948X	HH	7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	.....	02/25/2012	MBS Paydown 0.22678245.....	.....	.....33,520	33,520	33,855	33,611	.....	.....(203)	.....	.....(203)	.....	.....33,520	.....	.....	.....0	307	06/25/2033	1FM.....
05948X	HH	7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	.....	03/25/2012	MBS Paydown 0.21529497.....	.....	.....10,572	10,572	10,678	10,601	.....	.....(58)	.....	.....(58)	.....	.....10,572	.....	.....	.....0	145	06/25/2033	1FM.....
05948X	WD	9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	.....	03/25/2012	MBS Paydown 0.6679536.....	.....	.....135,317	135,317	136,227	135,914	.....	.....(986)	.....	.....(986)	.....	.....135,317	.....	.....	.....0	1,861	11/25/2033	1FM.....
05948X	WD	9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	.....	02/25/2012	MBS Paydown 0.68298886.....	.....	.....111,046	111,046	111,792	111,535	.....	.....(797)	.....	.....(797)	.....	.....111,046	.....	.....	.....0	1,018	11/25/2033	1FM.....
05948X	WD	9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	.....	01/25/2012	MBS Paydown 0.6953273.....	.....	.....81,021	81,021	81,566	81,378	.....	.....(558)	.....	.....(558)	.....	.....81,021	.....	.....	.....0	371	11/25/2033	1FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	.....	03/25/2012	MBS Paydown 0.09190967.....	.....	.....50,656	50,656	44,767	49,077	.....	.....477	.....	.....477	.....	.....50,656	.....	.....	.....0	350	11/25/2035	1FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	.....	01/25/2012	MBS Paydown 0.10606313.....	.....	.....47,652	47,652	42,113	46,167	.....	.....	.....	.....0	.....	.....47,652	.....	.....	.....0	111	11/25/2035	1FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	.....	02/25/2012	MBS Paydown 0.10137807.....	.....	.....25,065	25,065	22,151	24,284	.....	.....129	.....	.....129	.....	.....25,065	.....	.....	.....0	116	11/25/2035	1FM.....
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	.....	03/20/2012	MBS Paydown 0.30749497.....	.....	.....74,639	74,639	61,950	56,668	.....	.....10,257	.....	.....10,257	.....	.....74,639	.....	.....	.....0	520	11/20/2046	1FM.....
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	.....	01/20/2012	MBS Paydown 0.31375007.....	.....	.....58,542	58,542	48,590	44,447	.....	.....6,433	.....	.....6,433	.....	.....58,542	.....	.....	.....0	135	11/20/2046	1FM.....
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	.....	02/20/2012	MBS Paydown 0.31168286.....	.....	.....36,843	36,843	30,580	27,972	.....	.....1,063	.....	.....1,063	.....	.....36,843	.....	.....	.....0	171	11/20/2046	1FM.....
05951F	AB	0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	.....	01/25/2012	Pass-Through Loss.....	.....	.....	.....	.....2,180	1,226	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	11	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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05951F	AB	0		02/25/2012	Pass-Through Loss.....			842	805					0					0	8	01/25/2037	1FM.....
05951F	AB	0		03/25/2012	Pass-Through Loss.....			660	631					0					0	10	01/25/2037	1FM.....
05951F	AB	0		03/25/2012	MBS Paydown 0.16964741.....		1,291	1,291	1,235	1,412				0		1,291			0	19	01/25/2037	1FM.....
05951F	AB	0		01/25/2012	MBS Paydown 0.17171969.....		3,113	3,113	1,750	3,829				0		3,113			0	15	01/25/2037	1FM.....
05951F	AB	0		02/25/2012	MBS Paydown 0.17062314.....		1,351	1,351	1,291	1,586				0		1,351			0	13	01/25/2037	1FM.....
05951U	AC	5		02/25/2012	Pass-Through Loss.....			787	752					0					0	8	10/25/2036	3FM.....
05951U	AC	5		03/25/2012	Pass-Through Loss.....			387	370					0					0	6	10/25/2036	3FM.....
05951U	AC	5		01/25/2012	Pass-Through Loss.....			765	335					0					0	4	10/25/2036	3FM.....
05951U	AC	5		03/25/2012	MBS Paydown 0.01934841.....		920	920	879	1,000				0		920			0	13	10/25/2036	3FM.....
05951U	AC	5		02/25/2012	MBS Paydown 0.01956621.....		742	742	709	1,169				0		742			0	7	10/25/2036	3FM.....
05951U	AC	5		01/25/2012	MBS Paydown 0.019821.....		647	647	284	1,080				0		647			0	3	10/25/2036	3FM.....
05953Y	AH	4		02/25/2012	MBS Paydown 0.20477582.....		15,608	15,608	12,288	13,165				0		15,608			0	150	05/25/2037	1FM.....
05953Y	AH	4		03/25/2012	Pass-Through Loss.....			4,932	4,336					0					0	71	05/25/2037	1FM.....
05953Y	AH	4		01/25/2012	Pass-Through Loss.....			6,336	3,563					0					0	30	05/25/2037	1FM.....
05953Y	AH	4		02/25/2012	Pass-Through Loss.....			1,824	1,436					0					0	18	05/25/2037	1FM.....
05953Y	AH	4		03/25/2012	MBS Paydown 0.20255298.....		12,851	12,851	11,300	13,430				0		12,851			0	185	05/25/2037	1FM.....
05953Y	AH	4		01/25/2012	MBS Paydown 0.20695481.....		11,276	11,276	6,341	13,301				0		11,276			0	54	05/25/2037	1FM.....
05954D	AL	0		03/20/2012	MBS Paydown 0.575532174.....		46,374	46,374	40,346	33,882		6,408		6,408		46,374			0	652	09/20/2037	1FM.....
05954D	AL	0		02/20/2012	MBS Paydown 0.59485476.....		32,724	32,724	28,470	23,909		3,573		3,573		32,724			0	309	09/20/2037	1FM.....
05954D	AL	0		01/20/2012	MBS Paydown 0.60848987.....		233	233	203	170				0		233			0	1	09/20/2037	1FM.....
05955D	AA	3		03/26/2012	MBS Paydown 0.428217591.....		308,418	308,418	308,418	308,156		(761)		(761)		308,418			0	4,626	09/26/2037	1FM.....
05955D	AA	3		02/26/2012	MBS Paydown 0.451389525.....		218,702	218,702	218,702	218,516		(506)		(506)		218,702			0	2,187	09/26/2037	1FM.....
05955D	AA	3		01/26/2012	MBS Paydown 0.467820903.....		209,293	209,293	209,293	209,115		(493)		(493)		209,293			0	1,046	09/26/2037	1FM.....
05955D	AF	2		03/26/2012	MBS Paydown 0.493766654.....		11,070	11,070	10,074	10,330		49		49		11,070			0	74	01/26/2037	1FM.....
05955D	AF	2		02/26/2012	MBS Paydown 0.50599861.....		8,332	8,332	7,582	7,775		18		18		8,332			0	40	01/26/2037	1FM.....
05955D	AF	2		01/26/2012	MBS Paydown 0.515205336.....		7,620	7,620	6,934	7,111				0		7,620			0	22	01/26/2037	1FM.....
05955Q	AA	4		03/26/2012	MBS Paydown 0.975363322.....		262,916	262,916	249,770	26,142,019		9,284		9,284		262,916			0	7,886	08/26/2037	1FM.....
05955Q	AA	4		02/26/2012	MBS Paydown 0.985071102.....		256,311	256,311	243,495	245,839		4,311		4,311		256,311			0	2,563	08/26/2037	1FM.....
05955Q	AA	4		01/26/2012	MBS Paydown 0.994534995.....		57,616	57,616	54,735	55,262				0		57,616			0	288	08/26/2037	1FM.....
05956K	AA	6		03/15/2012	MBS Paydown 0.945509345.....		118,840	118,840	108,495	108,495		1,342		1,342		118,840			0	607	11/15/2015	1Z.....
05956K	AA	6		02/15/2012	MBS Paydown 0.948904786.....		112,683	112,683	102,874	102,874		531		531		112,683			0	395	11/15/2015	1Z.....
05956K	AA	6		01/15/2012	MBS Paydown 0.952124306.....		112,015	112,015	102,264	102,264		42		42		112,015			0	196	11/15/2015	1Z.....
05990H	AA	1		01/26/2012	MBS Paydown 0.994831419.....		40,240	40,240	40,391	40,221				0		40,240			0	201	08/26/2037	1FM.....
05990H	AA	1		03/26/2012	MBS Paydown 0.991432982.....		38,710	38,710	38,855	38,692		(4)		(4)		38,710			0	581	08/26/2037	1FM.....
05990H	AA	1		02/26/2012	MBS Paydown 0.993368482.....		29,259	29,259	29,368	29,245		(2)		(2)		29,259			0	293	08/26/2037	1FM.....
05990H	AT	0		03/26/2012	Pass-Through Loss.....			39,690	28,775					0					0	620	08/26/2036	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)

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05990H	AT	0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....		01/26/2012	Pass-Through Loss.....			39,174	28,401					0					0	204	08/26/2036	1FM.....
05990H	AT	0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	.....	02/26/2012	Pass-Through Loss.....	.....	.....	.....29,621	21,475	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	309	08/26/2036	1FM.....
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	.....	02/28/2012	MBS Paydown 0.52358974.....	77,650	77,650	77,649	77,568	.....	.....	.....(146)	.....	.....(146)	.....	.....77,650	.....	.....	.....0	710	02/28/2041	1FM.....
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	.....	01/28/2012	MBS Paydown 0.549473.....	35,132	35,132	35,132	35,095	.....	.....	.....(20)	.....	.....(20)	.....	.....35,132	.....	.....	.....0	161	02/28/2041	1FM.....
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	.....	03/28/2012	MBS Paydown 0.51624301.....	22,040	22,040	22,040	22,017	.....	.....	.....1	.....	.....1	.....	.....22,040	.....	.....	.....0	302	02/28/2041	1FM.....
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	.....	01/28/2012	MBS Paydown 0.549473.....	23,422	23,422	23,421	23,397	.....	.....	.....(13)	.....	.....(13)	.....	.....23,422	.....	.....	.....0	107	02/28/2041	1FM.....
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	.....	02/28/2012	MBS Paydown 0.52358974.....	51,767	51,767	51,766	51,712	.....	.....	.....(98)	.....	.....(98)	.....	.....51,767	.....	.....	.....0	473	02/28/2041	1FM.....
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	.....	03/28/2012	MBS Paydown 0.51624301.....	14,693	14,693	14,693	14,678	.....	.....	.....1	.....	.....1	.....	.....14,693	.....	.....	.....0	201	02/28/2041	1FM.....
073870	AG	2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	.....	01/25/2012	MBS Paydown 0.60038852.....	3,752	3,752	2,232	1,463	.....	.....	.....714	.....	.....714	.....	.....3,752	.....	.....	.....0	12	04/25/2037	1FM.....
073870	AG	2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	.....	03/25/2012	MBS Paydown 0.59308049.....	3,043	3,043	1,811	1,187	.....	.....	.....229	.....	.....229	.....	.....3,043	.....	.....	.....0	25	04/25/2037	1FM.....
073870	AG	2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	.....	02/25/2012	MBS Paydown 0.59711158.....	2,474	2,474	1,472	965	.....	.....	.....3	.....	.....3	.....	.....2,474	.....	.....	.....0	15	04/25/2037	1FM.....
073871	AX	3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	.....	02/25/2012	MBS Paydown 0.09928254.....	12,158	12,158	10,577	11,288	.....	.....	.....	.....	.....0	.....	.....12,158	.....	.....	.....0	57	08/25/2036	1FM.....
073871	AX	3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	.....	02/25/2012	Pass-Through Loss.....	.....	.....	.....1,217	1,059	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	6	08/25/2036	1FM.....
073871	AX	3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	.....	01/25/2012	Pass-Through Loss.....	.....	.....	.....433	376	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1	08/25/2036	1FM.....
073871	AX	3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	.....	03/25/2012	Pass-Through Loss.....	.....	.....	.....369	321	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	3	08/25/2036	1FM.....
073871	AX	3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	.....	01/25/2012	MBS Paydown 0.11265727.....	7,547	7,547	6,566	6,735	.....	.....	.....	.....	.....0	.....	.....7,547	.....	.....	.....0	18	08/25/2036	1FM.....
073871	AX	3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	.....	03/25/2012	MBS Paydown 0.0961968.....	2,717	2,717	2,364	2,604	.....	.....	.....	.....	.....0	.....	.....2,717	.....	.....	.....0	19	08/25/2036	1FM.....
073879	GN	2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	.....	02/25/2012	MBS Paydown 0.24618978.....	41,080	41,080	30,708	30,686	.....	.....	.....183	.....	.....183	.....	.....41,080	.....	.....	.....0	47	10/25/2034	1AM.....
073879	GN	2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	.....	03/25/2012	MBS Paydown 0.24384612.....	35,155	35,155	26,278	26,260	.....	.....	.....277	.....	.....277	.....	.....35,155	.....	.....	.....0	59	10/25/2034	1AM.....
073879	GN	2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	.....	01/25/2012	MBS Paydown 0.24892847.....	14,476	14,476	10,821	10,813	.....	.....	.....46	.....	.....46	.....	.....14,476	.....	.....	.....0	8	10/25/2034	1AM.....
07387B	FQ	1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....	.....	01/12/2012	MBS Paydown 0.746235555.....	2,274,905	2,274,905	2,312,227	4,154,582	.....	.....	.....(7,180)	.....	.....(7,180)	.....	.....2,274,905	.....	.....	.....0	10,814	04/12/2038	1FM.....
07387B	FQ	1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....	.....	02/12/2012	MBS Paydown 0.745718716.....	8,011	8,011	8,142	14,630	.....	.....	.....(22)	.....	.....(22)	.....	.....8,011	.....	.....	.....0	75	04/12/2038	1FM.....
07388R	AC	1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	.....	02/11/2012	MBS Paydown 0.958527651.....	248,834	248,834	241,913	246,106	.....	.....	.....2,330	.....	.....2,330	.....	.....248,834	.....	.....	.....0	2,202	02/11/2044	1FM.....
07388R	AC	1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	.....	03/11/2012	MBS Paydown 0.933315384.....	151,274	151,274	147,066	149,615	.....	.....	.....1,427	.....	.....1,427	.....	.....151,274	.....	.....	.....0	2,008	02/11/2044	1FM.....
07401U	AA	1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	.....	01/25/2012	MBS Paydown 0.061987239.....	40,540	40,540	27,973	28,064	.....	.....	.....4,426	.....	.....4,426	.....	.....40,540	.....	.....	.....0	18	12/25/2036	1FM.....
07401U	AA	1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	.....	03/25/2012	MBS Paydown 0.049596188.....	37,488	37,488	25,867	25,951	.....	.....	.....5,605	.....	.....5,605	.....	.....37,488	.....	.....	.....0	47	12/25/2036	1FM.....
07401U	AA	1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	.....	02/25/2012	MBS Paydown 0.055844204.....	36,858	36,858	25,432	25,515	.....	.....	.....4,156	.....	.....4,156	.....	.....36,858	.....	.....	.....0	32	12/25/2036	1FM.....
09774X	BF	8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	.....	03/15/2012	MBS Paydown 0.562396736.....	9,750	9,750	9,750	768	.....	.....	.....	.....	.....0	.....	.....9,750	.....	.....	.....0	181	12/15/2029	6FE.....
09774X	BF	8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	.....	01/15/2012	MBS Paydown 0.565672648.....	9,118	9,118	9,118	718	.....	.....	.....	.....	.....0	.....	.....9,118	.....	.....	.....0	57	12/15/2029	6FE.....
09774X	BF	8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	.....	02/15/2012	MBS Paydown 0.564346765.....	6,629	6,629	6,629	522	.....	.....	.....	.....	.....0	.....	.....6,629	.....	.....	.....0	82	12/15/2029	6FE.....
12189P	AD	4	BNSF 98-C TRUST 6.23 07/02/2018.....	.....	01/02/2012	Sinking Fund Redemption 100.0.....	156,326	156,326	143,386	144,275	.....	.....	.....(13)	.....	.....(13)	.....	.....156,326	.....	.....	.....0	4,870	07/02/2018	1FE.....
12189P	AE	2	BURLINGTON NORTH 7.16 01/02/20.....	.....	01/02/2012	Sinking Fund Redemption 100.0.....	223,315	223,315	247,341	233,624	.....	.....	.....(7)	.....	.....(7)	.....	.....223,315	.....	.....	.....0	7,995	01/02/2020	1FE.....
12189P	AJ	1	BNSF 01-1 TRUST 6.727 07/15/2022.....	.....	01/15/2012	Sinking Fund Redemption 100.0.....	198,245	198,245	233,517	215,786	.....	.....	.....(146)	.....	.....(146)	.....	.....198,245	.....	.....	.....0	6,668	07/15/2022	1FE.....
12189P	AL	6	BUR NTH/SAN FA 5.943 01/15/2022.....	.....	01/15/2012	Sinking Fund Redemption 100.0.....	29,889	29,889	29,889	29,896	.....	.....	.....	.....	.....0	.....	.....29,889	.....	.....	.....0	888	01/15/2022	1FE.....
12479H	AA	7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	.....	03/15/2012	MBS Paydown 0.996173783.....	7,727	7,727	7,725	7,725	.....	.....	.....	.....	.....0	.....	.....7,727	.....	.....	.....0	108	11/15/2039	1FE.....
12479H	AA	7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....		02/15/2012	MBS Paydown 0.997139661.....	7,667	7,667	7,665	7,665					0		7,667			0	74	11/15/2039	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)

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12479H	AA	7		01/15/2012	MBS Paydown 0.998098079.....		7,638	7,638	7,635	7,635				0		7,638			0	38	11/15/2039	1FE.....
12489W	EL	4		03/25/2012	MBS Paydown 0.993483023.....		5,344	5,344	4,703	4,711		31		31		5,344			0	45	08/25/2030	1FM.....
1248MB	AG	0		03/25/2012	MBS Paydown 0.04479945.....		266,475	266,476	260,296	256,445				0		266,475			0	3,017	02/25/2037	1FM.....
1248MB	AG	0		01/25/2012	MBS Paydown 0.050520545.....		263,416	263,416	257,294	253,408				0		263,416			0	1,416	02/25/2037	1FM.....
1248MB	AG	0		02/25/2012	MBS Paydown 0.047563087.....		157,369	157,370	153,712	151,390				0		157,369			0	1,597	02/25/2037	1FM.....
125431	AH	9		03/20/2012	Pass-Through Loss.....			40,078	40,041					0					0	308	06/20/2036	1FM.....
125431	AH	9		01/20/2012	Pass-Through Loss.....			17,202	7,302					0					0	43	06/20/2036	1FM.....
125431	AH	9		02/20/2012	Pass-Through Loss.....			18,641	6,759					0					0	95	06/20/2036	1FM.....
125431	AH	9		01/20/2012	MBS Paydown 0.466196325.....		12,836	12,836	5,449	16,675				0		12,836			0	32	06/20/2036	1FM.....
125431	AH	9		02/20/2012	MBS Paydown 0.462016301.....		10,619	10,619	3,850	16,243				0		10,619			0	54	06/20/2036	1FM.....
125431	AH	9		03/20/2012	MBS Paydown 0.455741051.....		3,849	3,849	3,845	24,384				0		3,849			0	30	06/20/2036	1FM.....
12543X	AD	8		02/25/2012	MBS Paydown 0.988460463.....		49,370	49,370	43,322	43,511		44		44		49,370			0	501	01/25/2037	1FM.....
12543X	AD	8		01/25/2012	MBS Paydown 0.992044517.....		41,805	41,805	36,684	36,844				0		41,805			0	211	01/25/2037	1FM.....
12543X	AD	8		03/25/2012	MBS Paydown 0.986170237.....		31,548	31,548	27,683	27,804		59		59		31,548			0	479	01/25/2037	1FM.....
12544B	AE	3		03/25/2012	MBS Paydown 0.584526889.....		47,799	47,799	31,070	31,849		14,623		14,623		47,799			0	692	09/25/2037	1FM.....
12544B	AE	3		02/25/2012	MBS Paydown 0.594086758.....		28,845	28,845	18,749	19,220		8,318		8,318		28,845			0	277	09/25/2037	1FM.....
12544B	AE	3		01/25/2012	MBS Paydown 0.599855743.....		22,399	22,399	14,559	14,925				0		22,399			0	109	09/25/2037	1FM.....
125581	FV	5		01/23/2012	Call 100.0.....		527,537	527,537	472,146	489,960		37,577		37,577		527,537			0	7,488	05/01/2015	4.....
125581	FW	3		03/09/2012	Call 100.0.....		467,654	467,654	405,690	421,534		46,120		46,120		467,654			0	10,821	05/01/2016	4.....
125581	FW	3		02/21/2012	Partial Call 100.0.....		229,098	229,098	198,743	206,505		22,594		22,594		229,098			0	4,499	05/01/2016	4.....
125581	FW	3		01/23/2012	Partial Call 100.0.....		182,477	182,477	158,299	164,481		17,996		17,996		182,477			0	2,590	05/01/2016	4.....
125581	FX	1		03/09/2012	Call 100.0.....		1,230,920	1,230,920	1,073,978	1,107,215		123,705		123,705		1,230,920			0	21,302	05/01/2017	4.....
125585	AF	6		01/15/2012	MBS Paydown 0.577662662.....		183,408	183,408	183,522	157,088				0		183,408			0	1,383	08/15/2020	6FE.....
125585	AF	6		03/15/2012	MBS Paydown 0.553650144.....		136,214	136,214	136,299	116,666				0		136,214			0	3,082	08/15/2020	6FE.....
125585	AF	6		02/15/2012	MBS Paydown 0.566573632.....		116,878	116,878	116,951	100,106				0		116,878			0	1,763	08/15/2020	6FE.....
12558M	AG	7		03/25/2012	MBS Paydown 0.434379455.....		46,294	46,294	47,394	47,205		(54)		(54)		46,294			0	718	02/25/2030	1FM.....
12558M	AG	7		01/25/2012	MBS Paydown 0.447992297.....		30,947	30,947	31,682	31,555						30,947			0	160	02/25/2030	1FM.....
12558M	AG	7		02/25/2012	MBS Paydown 0.443027741.....		26,575	26,575	27,206	27,098		(17)		(17)		26,575			0	275	02/25/2030	1FM.....
12561E	AK	1		02/07/2012	J. P. MORGAN SECURITIES.....		2,260,000	2,000,000	1,961,700	1,966,429		540		540		1,966,969		293,031	293,031	129,549	07/15/2018	4FE.....
12561E	AK	1		02/08/2012	J. P. MORGAN SECURITIES.....		1,132,500	1,000,000	980,850	983,214		285		285		983,499		149,001	149,001	65,722	07/15/2018	4FE.....
12561E	AK	1		01/04/2012	Partial Call 103.0.....		319,300	310,000	304,064	304,796		5,204		5,204		310,000		9,300	9,300	16,554	07/15/2018	4FE.....
125634	AC	9		01/18/2012	MBS Paydown 0.974141.....		82,639	82,639	82,608	82,921				0		82,639			0	340	10/18/2026	1FE.....
125634	AC	9		02/18/2012	MBS Paydown 0.965959084.....		81,819	81,819	81,788	82,098		(1)		(1)		81,819			0	719	10/18/2026	1FE.....
125634	AC	9		03/18/2012	MBS Paydown 0.958268824.....		76,903	76,903	76,874	77,165				0		76,903			0	960	10/18/2026	1FE.....
12566U	AN	4		02/25/2012	Pass-Through Loss.....			1,355	908					0					0	6	02/25/2037	1FM.....
12566U	AN	4		03/25/2012	Pass-Through Loss.....			1,102	739					0					0	11	02/25/2037	1FM.....

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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)

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12566U	AN	4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....	02/25/2012	MBS Paydown 0.442086652.....		3,110	3,110	2,085	2,993				0		3,110			0	15	02/25/2037	1FM.....
12566U	AN	4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....	03/25/2012	MBS Paydown 0.438928021.....		2,057	2,057	1,379	2,118				0		2,057			0	20	02/25/2037	1FM.....
12629H	AA	6	CSAMF 3A A1 CLO FLT 09/01/2015 FB.....	03/01/2012	MBS Paydown 0.498470769.....		982,419	982,419	957,858	958,509		3,265		3,265		982,419			0	2,749	09/01/2015	1FE.....
126305	B*	1	CSC HOLD INCREM B3 EXT L+175 03/29/2016.....	03/30/2012	Paydown 100.0.....		5,076	5,076	4,936	4,936		12		12		5,076			0	11	03/29/2016	2FE.....
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....	01/26/2012	MBS Paydown 0.176364461.....		51,687	51,687	51,687	51,373		57		57		51,687			0	238	04/26/2036	1FM.....
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....	02/26/2012	MBS Paydown 0.162428288.....		24,448	24,448	24,448	24,299		9		9		24,448			0	224	04/26/2036	1FM.....
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....	03/26/2012	MBS Paydown 0.15372337.....		15,271	15,271	15,271	15,178		13		13		15,271			0	210	04/26/2036	1FM.....
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.....	02/26/2012	MBS Paydown 0.90650279.....		482,446	482,446	482,446	481,583		(47)		(47)		482,446			0	2,200	10/26/2035	1FM.....
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.....	03/26/2012	MBS Paydown 0.83384229.....		374,928	374,928	374,928	374,258		(9)		(9)		374,928			0	2,614	10/26/2035	1FM.....
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....	03/26/2012	MBS Paydown 0.757563553.....		86,309	86,309	86,182	86,020		19		19		86,309			0	1,306	07/26/2037	1FM.....
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....	02/26/2012	MBS Paydown 0.765459919.....		30,874	30,874	30,828	30,771		7		7		30,874			0	312	07/26/2037	1FM.....
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....	01/26/2012	MBS Paydown 0.768284556.....		26,853	26,854	26,814	26,764				0		26,853			0	136	07/26/2037	1FM.....
12641Q	AJ	1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	01/26/2012	Pass-Through Loss.....			40,032						0					0	412	07/26/2037	1FM.....
12641Q	AJ	1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	02/26/2012	Pass-Through Loss.....			83,306						0					0	1,277	07/26/2037	1FM.....
12641Q	AJ	1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	03/26/2012	Pass-Through Loss.....			82,015						0					0	1,671	07/26/2037	1FM.....
12641Q	BC	5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	02/26/2012	MBS Paydown 0.263458221.....		216,679	216,679	214,958	212,494		(14,165)		(14,165)		216,679			0	3,281	12/26/2036	1FM.....
12641Q	BC	5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	03/26/2012	MBS Paydown 0.260114691.....		58,768	58,768	58,302	57,633		49		49		58,768			0	1,187	12/26/2036	1FM.....
12641Q	BC	5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	01/26/2012	MBS Paydown 0.275785813.....		178	177	177	174				0		178			0	2	12/26/2036	1FM.....
12641Q	BQ	4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....	03/26/2012	MBS Paydown 0.527771803.....		118,789	118,789	98,611	(85,503)		2,467		2,467		118,789			0	1,510	05/26/2036	1FM.....
12641Q	BQ	4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....	01/26/2012	MBS Paydown 0.60537846.....		72,102	72,102	59,854	(51,898)				0		72,102			0	312	05/26/2036	1FM.....
12641Q	BQ	4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....	02/26/2012	MBS Paydown 0.57726725.....		67,467	67,467	56,007	(48,562)		710		710		67,467			0	621	05/26/2036	1FM.....
12641Q	CB	6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....	01/26/2012	MBS Paydown 0.09646667.....		56,959	56,959	56,959	56,959				0		56,959			0	128	01/26/2036	1FM.....
12641Q	CB	6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....	02/26/2012	MBS Paydown 0.08118645.....		42,748	42,748	42,748	42,748				0		42,748			0	192	01/26/2036	1FM.....
12641Q	CB	6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....	03/26/2012	MBS Paydown 0.072199776.....		24,842	24,842	24,842	24,842				0		24,842			0	168	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.....		155,662	155,663	156,797	153,095		(754)		(754)		155,662			0	746	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.....		109,005	109,004	109,799	107,207		(322)		(322)		109,005			0	1,045	01/26/2036	1FM.....
12641Q	CW	0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....	01/26/2012	MBS Paydown 0.495341432.....		65,075	65,075	65,400	64,549		(210)		(210)		65,075			0	325	06/26/2037	1FM.....
12641Q	CW	0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....	02/26/2012	MBS Paydown 0.485783987.....		51,293	51,293	51,549	50,878		2		2		51,293			0	513	06/26/2037	1FM.....
12641Q	CW	0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....	03/26/2012	MBS Paydown 0.48201082.....		20,250	20,250	20,351	20,086		5		5		20,250			0	304	06/26/2037	1FM.....
12641Q	DM	1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....	02/26/2012	MBS Paydown 0.401973527.....		89,494	89,494	79,656	78,849		10,437		10,437		89,494			0	895	04/26/2037	1FM.....
12641Q	DM	1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....	03/26/2012	MBS Paydown 0.393461147.....		67,253	67,253	59,860	59,253		7,843		7,843		67,253			0	1,009	04/26/2037	1FM.....
12641Q	DM	1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....	01/26/2012	MBS Paydown 0.41330099.....		66,715	66,715	59,380	58,779		7,570		7,570		66,715			0	334	04/26/2037	1FM.....
12641Q	DV	1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	02/26/2012	MBS Paydown 0.318380279.....		413,659	413,659	412,779	411,254		366		366		413,659			0	3,964	02/26/2036	1FM.....
12641Q	DV	1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	01/26/2012	MBS Paydown 0.343701443.....		181,472	181,472	181,086	180,417				0		181,472			0	870	02/26/2036	1FM.....
12641Q	DV	1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	03/26/2012	MBS Paydown 0.314502047.....		63,357	63,357	63,222	62,988		(17)		(17)		63,357			0	911	02/26/2036	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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12641Q	FJ	6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	03/26/2012	MBS Paydown 0.178558692.....		169,785	169,785	167,341	161,383		(3,624)		(3,624)		169,785			0	2,558	09/26/2037	1FM.....
12641Q	FJ	6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	01/26/2012	MBS Paydown 0.211719473.....		152,665	152,665	150,468	145,110	.....	.....(2,189)	.....	.....(2,189)	.....	.....152,665	.....	.....	.....0	767	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.....		88,618	88,618	87,342	84,233	.....	.....(272)	.....	.....(272)	.....	.....88,618	.....	.....	.....0	891	09/26/2037	1FM.....
12641R	BN	9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	02/26/2012	MBS Paydown 0.505719749.....		238,401	238,401	233,773	232,860	.....	.....24	.....	.....24	.....	.....238,401	.....	.....	.....0	2,274	05/26/2037	1FM.....
12641R	BN	9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	01/26/2012	MBS Paydown 0.520702215.....		90,579	90,580	88,821	88,474	.....	.....	.....	.....0	.....	.....90,579	.....	.....	.....0	432	05/26/2037	1FM.....
12641R	BN	9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	03/26/2012	MBS Paydown 0.503828138.....		30,468	30,468	29,887	29,771	.....	.....18	.....	.....18	.....	.....30,468	.....	.....	.....0	433	05/26/2037	1FM.....
12642L	AA	0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	03/26/2012	MBS Paydown 0.492179406.....		26,456	26,456	26,354	26,370	.....	.....(14)	.....	.....(14)	.....	.....26,456	.....	.....	.....0	397	09/26/2037	1FM.....
12642L	AA	0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	02/26/2012	MBS Paydown 0.514505135.....		18,760	18,760	18,687	18,699	.....	.....(11)	.....	.....(11)	.....	.....18,760	.....	.....	.....0	188	09/26/2037	1FM.....
12642L	AA	0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	01/26/2012	MBS Paydown 0.530336455.....		17,953	17,953	17,884	17,895	.....	.....(12)	.....	.....(12)	.....	.....17,953	.....	.....	.....0	90	09/26/2037	1FM.....
126650	AF	7	CVS CAREMARK 7.77 01/10/12.....	01/10/2012	Maturity 100.0.....		2,529,842	2,529,842	2,529,842	2,529,842	.....	.....1	.....	.....1	.....	.....2,529,842	.....	.....	.....0	16,381	01/10/2012	3AM.....
126650	AN	0	CVS CAREMARK 6.204 10/10/25.....	03/10/2012	Sinking Fund Redemption 100.0.....		15,616	15,616	15,972	15,840	.....	.....(6)	.....	.....(6)	.....	.....15,616	.....	.....	.....0	242	10/10/2025	3AM.....
126650	AN	0	CVS CAREMARK 6.204 10/10/25.....	02/10/2012	Sinking Fund Redemption 100.0.....		15,536	15,536	15,890	15,759	.....	.....(3)	.....	.....(3)	.....	.....15,536	.....	.....	.....0	161	10/10/2025	3AM.....
126650	AN	0	CVS CAREMARK 6.204 10/10/25.....	01/10/2012	Sinking Fund Redemption 100.0.....		15,456	15,456	15,808	15,678	.....	.....(1)	.....	.....(1)	.....	.....15,456	.....	.....	.....0	80	10/10/2025	3AM.....
126650	AW	0	CVS CAREMARK 5.298 01/11/27.....	03/10/2012	Sinking Fund Redemption 100.0.....		12,220	12,220	12,220	12,220	.....	.....0	.....	.....0	.....	.....12,220	.....	.....	.....0	162	01/11/2027	2AM.....
126650	AW	0	CVS CAREMARK 5.298 01/11/27.....	02/10/2012	Sinking Fund Redemption 100.0.....		12,166	12,166	12,166	12,166	.....	.....0	.....	.....0	.....	.....12,166	.....	.....	.....0	107	01/11/2027	2AM.....
126650	AW	0	CVS CAREMARK 5.298 01/11/27.....	01/10/2012	Sinking Fund Redemption 100.0.....		12,113	12,113	12,113	12,113	.....	.....0	.....	.....0	.....	.....12,113	.....	.....	.....0	53	01/11/2027	2AM.....
126650	BV	1	CVS PT TRUST 5.773 01/10/2033.....	03/10/2012	Sinking Fund Redemption 100.0.....		10,039	10,039	10,284	10,283	.....	.....(3)	.....	.....(3)	.....	.....10,039	.....	.....	.....0	145	01/10/2033	3AM.....
126650	BV	1	CVS PT TRUST 5.773 01/10/2033.....	02/10/2012	Sinking Fund Redemption 100.0.....		9,991	9,991	10,234	10,234	.....	.....(2)	.....	.....(2)	.....	.....9,991	.....	.....	.....0	96	01/10/2033	3AM.....
126650	BV	1	CVS PT TRUST 5.773 01/10/2033.....	01/10/2012	Sinking Fund Redemption 100.0.....		9,943	9,943	10,185	10,185	.....	.....0	.....	.....0	.....	.....9,943	.....	.....	.....0	48	01/10/2033	3AM.....
126650	BY	5	CVS CORP 5.926 01/10/2034.....	03/10/2012	Sinking Fund Redemption 100.0.....		22,315	22,315	22,315	22,315	.....	.....	.....	.....0	.....	.....22,315	.....	.....	.....0	290	01/10/2034	2AM.....
126650	BY	5	CVS CORP 5.926 01/10/2034.....	02/10/2012	Sinking Fund Redemption 100.0.....		22,205	22,205	22,205	22,205	.....	.....	.....	.....0	.....	.....22,205	.....	.....	.....0	179	01/10/2034	2AM.....
126670	AC	2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	02/25/2012	MBS Paydown 0.379159064.....		15,591	15,591	14,129	14,527	.....	.....38	.....	.....38	.....	.....15,591	.....	.....	.....0	121	02/25/2036	1FM.....
126670	AC	2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	03/25/2012	MBS Paydown 0.373137871.....		13,631	13,631	12,353	12,701	.....	.....75	.....	.....75	.....	.....13,631	.....	.....	.....0	158	02/25/2036	1FM.....
126670	AC	2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	01/25/2012	MBS Paydown 0.386045949.....		7,691	7,691	6,970	7,166	.....	.....0	.....	.....0	.....	.....7,691	.....	.....	.....0	30	02/25/2036	1FM.....
126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	01/25/2012	MBS Paydown 0.288151839.....		166,030	166,030	138,323	139,097	.....	.....5,516	.....	.....5,516	.....	.....166,030	.....	.....	.....0	85	05/25/2036	1FM.....
126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	02/25/2012	MBS Paydown 0.278450565.....		161,934	161,934	134,911	135,666	.....	.....6,357	.....	.....6,357	.....	.....161,934	.....	.....	.....0	174	05/25/2036	1FM.....
126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	03/25/2012	MBS Paydown 0.270366905.....		134,932	134,932	112,416	113,044	.....	.....2,640	.....	.....2,640	.....	.....134,932	.....	.....	.....0	206	05/25/2036	1FM.....
126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	03/25/2012	MBS Paydown 0.051381241.....		7,516	7,516	5,600	5,721	.....	.....60	.....	.....60	.....	.....7,516	.....	.....	.....0	17	11/25/2033	1FM.....
126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	02/25/2012	MBS Paydown 0.052884476.....		3,433	3,433	2,557	2,613	.....	.....12	.....	.....12	.....	.....3,433	.....	.....	.....0	5	11/25/2033	1FM.....
126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	01/25/2012	MBS Paydown 0.053570999.....		867	867	646	660	.....	.....1	.....	.....1	.....	.....867	.....	.....	.....0	1	11/25/2033	1FM.....
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	03/25/2012	MBS Paydown 0.915650536.....		119,635	119,635	104,232	103,955	.....	.....8,880	.....	.....8,880	.....	.....119,635	.....	.....	.....0	1,648	04/25/2035	1FM.....
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	01/25/2012	MBS Paydown 0.925333744.....		56,175	56,175	48,943	48,813	.....	.....1,239	.....	.....1,239	.....	.....56,175	.....	.....	.....0	258	04/25/2035	1FM.....
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	02/25/2012	MBS Paydown 0.923358961.....		30,649	30,649	26,703	26,632	.....	.....3	.....	.....3	.....	.....30,649	.....	.....	.....0	281	04/25/2035	1FM.....
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	02/25/2012	MBS Paydown 0.822371202.....		511,669	511,669	505,683	507,163	.....	.....2,655	.....	.....2,655	.....	.....511,669	.....	.....	.....0	4,480	04/25/2034	1FM.....
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	03/25/2012	MBS Paydown 0.791191642.....		347,184	347,185	343,123	344,126	.....	.....1,851	.....	.....1,851	.....	.....347,184	.....	.....	.....0	4,631	04/25/2034	1FM.....
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	01/25/2012	MBS Paydown 0.86832266.....		175,751	175,751	172,895	173,453	.....	.....	.....	.....0	.....	.....175,751	.....	.....	.....0	806	04/25/2034	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			For re 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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12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	01/25/2012	MBS Paydown 0.500454162.....		100,589	100,589	100,587	100,397		(178)		(178)		100,589			0	477	07/25/2034	1FM.....
12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	03/25/2012	MBS Paydown 0.484026463.....		61,138	61,138	61,136	61,021		(94)		(94)		61,138			0	869	07/25/2034	1FM.....
12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	02/25/2012	MBS Paydown 0.497749853.....		12,048	12,048	12,047	12,025		2		2		12,048			0	114	07/25/2034	1FM.....
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	02/25/2012	MBS Paydown 0.315855565.....		114,419	114,420	103,603	89,534		4,680		4,680		114,419			0	1,056	05/25/2035	1FM.....
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	03/25/2012	MBS Paydown 0.311383857.....		89,434	89,434	80,980	69,983		2,238		2,238		89,434			0	1,237	05/25/2035	1FM.....
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	01/25/2012	MBS Paydown 0.321576528.....		86,700	86,700	78,504	67,844		1,657		1,657		86,700			0	401	05/25/2035	1FM.....
12668A	4C	6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	03/25/2012	MBS Paydown 0.303097773.....		71,128	71,127	48,824	(18,609)		2,675		2,675		71,128			0	111	01/25/2036	5FM.....
12668A	4C	6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	02/25/2012	MBS Paydown 0.306931127.....		46,471	46,472	31,899	(12,158)		(264)		(264)		46,471			0	51	01/25/2036	5FM.....
12668A	4C	6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	01/25/2012	MBS Paydown 0.309435636.....		25,560	25,560	17,545	(6,687)		3		3		25,560			0	13	01/25/2036	5FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	02/25/2012	Pass-Through Loss.....			16,274	14,216					0					0	164	05/25/2036	1FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	03/25/2012	Pass-Through Loss.....			12,487	3,691					0					0	189	05/25/2036	1FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	01/25/2012	Pass-Through Loss.....			3,569	1,916					0					0	18	05/25/2036	1FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	01/25/2012	MBS Paydown 0.399591674.....		5,694	5,694	3,058	3,474				0		5,694			0	29	05/25/2036	1FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	03/25/2012	MBS Paydown 0.38476749.....		6,285	6,285	1,858	7,040				0		6,285			0	95	05/25/2036	1FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	02/25/2012	MBS Paydown 0.391024903.....		9,426	9,426	8,234	9,638				0		9,426			0	95	05/25/2036	1FM.....
12669D	P5	1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....	02/25/2012	MBS Paydown 0.660599114.....		283,471	283,471	275,078	279,782		2,724		2,724		283,471			0	2,362	04/25/2018	1FM.....
12669D	P5	1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....	03/25/2012	MBS Paydown 0.642267707.....		83,718	83,718	81,239	82,628		832		832		83,718			0	1,046	04/25/2018	1FM.....
12669D	P5	1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....	01/25/2012	MBS Paydown 0.722669897.....		83,207	83,207	80,743	82,124		792		792		83,207			0	347	04/25/2018	1FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	02/25/2012	MBS Paydown 0.363148881.....		925,318	925,319	920,386	920,781		1,055		1,055		925,318			0	8,868	02/25/2033	1FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	03/25/2012	MBS Paydown 0.348020579.....		416,951	416,951	414,729	414,906		614		614		416,951			0	5,994	02/25/2033	1FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	01/25/2012	MBS Paydown 0.396722353.....		267,720	267,720	266,293	266,407		263		263		267,720			0	1,283	02/25/2033	1FM.....
12669E	JR	8	CWHL 2003-J5 1A6 5.50 7/25/33.....	01/25/2012	MBS Paydown 0.125893283.....		4,550	4,550	4,655	4,628		(85)		(85)		4,550			0	21	07/25/2033	1FM.....
12669E	JR	8	CWHL 2003-J5 1A6 5.50 7/25/33.....	02/25/2012	MBS Paydown 0.119613285.....		12,560	12,560	12,850	12,776		(251)		(251)		12,560			0	115	07/25/2033	1FM.....
12669E	JR	8	CWHL 2003-J5 1A6 5.50 7/25/33.....	03/25/2012	MBS Paydown 0.112435823.....		14,355	14,355	14,687	14,602		(287)		(287)		14,355			0	197	07/25/2033	1FM.....
12669E	QV	1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	03/25/2012	MBS Paydown 0.609306228.....		94,007	94,007	87,324	91,154		2,543		2,543		94,007			0	1,116	07/25/2018	1FM.....
12669E	QV	1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	02/25/2012	MBS Paydown 0.656309821.....		61,049	61,049	56,709	59,196		1,641		1,641		61,049			0	483	07/25/2018	1FM.....
12669E	QV	1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	01/25/2012	MBS Paydown 0.686834436.....		40,753	40,753	37,856	39,516		1,091		1,091		40,753			0	161	07/25/2018	1FM.....
12669E	Z9	0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	03/25/2012	MBS Paydown 0.112600651.....		84,530	84,530	82,311	82,987		1,012		1,012		84,530			0	1,057	10/25/2018	1FM.....
12669E	Z9	0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	01/25/2012	MBS Paydown 0.12102855.....		77,385	77,385	75,354	75,972		843		843		77,385			0	322	10/25/2018	1FM.....
12669E	Z9	0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	02/25/2012	MBS Paydown 0.117862398.....		50,864	50,864	49,529	49,936		476		476		50,864			0	424	10/25/2018	1FM.....
12803P	AA	6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041.....	02/20/2012	MBS Paydown 0.968181818.....		87,500	87,500	87,500	87,500				0		87,500			0	1,303	02/20/2041	2AM.....
140661	AJ	8	CAPMARK FINL GRP LIBOR+500 9/30/2014.....	02/01/2012	Call 100.0.....		103,962	103,962	103,593	103,552		404		404		103,957		5	5	1,860	09/30/2014	4Z.....
140661	AK	5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....	02/01/2012	Partial Call 100.0.....		10,703	10,703	10,516	10,516		187		187		10,703			0	246	09/30/2015	4Z.....
144531	EW	6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	02/25/2012	MBS Paydown 0.76342085.....		113,774	113,774	87,819	87,819		783		783		113,774			0	51	01/25/2036	1AM.....
144531	EW	6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	03/25/2012	MBS Paydown 0.75595506.....		59,726	59,726	46,101	46,101		802		802		59,726			0	48	01/25/2036	1AM.....
144531	FL	9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	02/25/2012	MBS Paydown 0.332448.....		116,722	116,722	96,185	97,299		783		783		116,722			0	93	02/25/2036	1FM.....

SCHEDULE D - PART 4

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

1	2			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)

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144531	FL	9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	03/25/2012	MBS Paydown 0.32817174.....		113,107	113,108	93,206	94,286		1,185		1,185		113,107			0	128	02/25/2036	1FM.....
144531	FL	9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	01/25/2012	MBS Paydown 0.33686092.....		74,547	74,548	61,431	62,143		286		286		74,547			0	28	02/25/2036	1FM.....
14574K	AE	2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	03/15/2012	MBS Paydown 0.983044182.....		12,850	12,850	12,849	12,849				0		12,850			0	184	12/15/2038	1FE.....
14574K	AE	2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	02/15/2012	MBS Paydown 0.984212353.....		12,774	12,774	12,773	12,773				0		12,774			0	126	12/15/2038	1FE.....
14574K	AE	2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	01/15/2012	MBS Paydown 0.985373583.....		12,723	12,723	12,722	12,722				0		12,723			0	65	12/15/2038	1FE.....
14886M	AE	1	CATALINA MARKETING INT TL L+275 10/01/14.....	03/30/2012	Paydown 100.0.....		6,870	6,870	6,320	6,376		57		57		6,870			0	53	10/01/2014	3FE.....
15672E	AB	0	CEQUEL COMMUNICATIONS L+200 11/05/13.....	02/14/2012	Paydown 100.0.....		2,486,945	2,486,945	2,362,598	2,380,179		106,766		106,766		2,486,945			0	10,876	11/05/2013	3FE.....
160841	AA	0	CHARLOTTE GATE 6.41 12/01/16.....	03/01/2012	Sinking Fund Redemption 100.0.....		25,437	25,437	25,437	25,437				0		25,437			0	408	12/01/2016	1.....
160841	AA	0	CHARLOTTE GATE 6.41 12/01/16.....	02/01/2012	Sinking Fund Redemption 100.0.....		25,302	25,302	25,302	25,302				0		25,302			0	270	12/01/2016	1.....
160841	AA	0	CHARLOTTE GATE 6.41 12/01/16.....	01/01/2012	Sinking Fund Redemption 100.0.....		25,168	25,168	25,168	25,168				0		25,168			0	134	12/01/2016	1.....
16162W	PV	5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	01/25/2012	MBS Paydown 0.127665556.....		6,198	6,198	5,455	4,700				0		6,198			0	15	01/25/2036	1FM.....
16162W	PV	5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	02/25/2012	MBS Paydown 0.127071806.....		4,750	4,750	4,180	3,602		1		1		4,750			0	22	01/25/2036	1FM.....
16162W	PV	5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	03/25/2012	MBS Paydown 0.126771482.....		2,403	2,403	2,114	1,822		1		1		2,403			0	17	01/25/2036	1FM.....
16162X	AD	9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....	03/25/2012	MBS Paydown 0.104582012.....		6,187	6,187	5,399	5,123		771		771		6,187			0	93	11/25/2036	1FM.....
16162X	AD	9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....	01/25/2012	MBS Paydown 0.104887983.....		1,508	1,508	1,316	1,249		2		2		1,508			0	8	11/25/2036	1FM.....
16162X	AD	9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....	02/25/2012	MBS Paydown 0.104838754.....		1,186	1,186	1,035	982		3		3		1,186			0	12	11/25/2036	1FM.....
17121H	AB	6	CHRYSLER GROUP TL B L+4.75 05/24/2017.....	03/30/2012	Paydown 100.0.....		32,500	32,500	29,144	29,291		32		32		32,500			0	850	05/24/2017	3FE.....
17307G	AL	2	CMLTI 2003-UST1 PO1 0 12-25-18.....	02/25/2012	MBS Paydown 0.143402629.....		886	886	664	609		9		9		886			0		12/25/2018	1FM.....
17307G	AL	2	CMLTI 2003-UST1 PO1 0 12-25-18.....	01/25/2012	MBS Paydown 0.150487076.....		605	605	454	416				0		605			0		12/25/2018	1FM.....
17307G	AL	2	CMLTI 2003-UST1 PO1 0 12-25-18.....	03/25/2012	MBS Paydown 0.143009133.....		49	49	37	34		1		1		49			0		12/25/2018	1FM.....
17307G	ED	6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	01/25/2012	MBS Paydown 0.16039375.....		218,084	218,084	197,366	197,407		4,777		4,777		218,084			0	499	03/25/2034	1FM.....
17307G	ED	6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	02/25/2012	MBS Paydown 0.1577762.....		147,235	147,235	133,247	133,275		255		255		147,235			0	669	03/25/2034	1FM.....
17307G	ED	6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	03/25/2012	MBS Paydown 0.15731565.....		25,905	25,905	23,444	23,449		86		86		25,905			0	175	03/25/2034	1FM.....
17307G	FM	5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	03/25/2012	MBS Paydown 0.9010283.....		246,509	246,509	229,561	230,961		14,764		14,764		246,509			0	2,895	05/25/2034	1FM.....
17307G	FM	5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	01/25/2012	MBS Paydown 0.96176722.....		187,415	187,415	174,530	175,594		11,240		11,240		187,415			0	734	05/25/2034	1FM.....
17307G	FM	5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	02/25/2012	MBS Paydown 0.94098107.....		128,251	128,251	119,433	120,162		7,682		7,682		128,251			0	1,004	05/25/2034	1FM.....
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	03/25/2012	MBS Paydown 0.754292364.....		5,758	5,758	4,793	4,828		273		273		5,758			0	76	08/25/2035	1FM.....
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	01/25/2012	MBS Paydown 0.77294907.....		5,599	5,599	4,662	4,695		182		182		5,599			0	24	08/25/2035	1FM.....
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	02/25/2012	MBS Paydown 0.764306059.....		4,970	4,970	4,137	4,167		118		118		4,970			0	43	08/25/2035	1FM.....
17309L	AD	7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....	02/25/2012	MBS Paydown 0.829501002.....		248,736	248,737	205,775	211,818		9,121		9,121		248,736			0	186	08/25/2036	1FM.....
17309L	AD	7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....	03/25/2012	MBS Paydown 0.815013028.....		246,948	246,947	204,295	210,295		9,763		9,763		246,948			0	260	08/25/2036	1FM.....
17309N	AC	5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....	02/25/2012	MBS Paydown 0.155398215.....		106,685	106,685	104,718	105,801		398		398		106,685			0	1,015	07/25/2036	1FM.....
17309N	AC	5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....	01/25/2012	MBS Paydown 0.176735245.....		103,296	103,296	101,392	102,441		300		300		103,296			0	491	07/25/2036	1FM.....
17309N	AC	5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....	03/25/2012	MBS Paydown 0.137390989.....		90,036	90,036	88,376	89,290		151		151		90,036			0	1,284	07/25/2036	1FM.....
17310E	AD	0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....	01/25/2012	MBS Paydown 0.95984394.....		197,218	197,218	182,797	188,711		5,009		5,009		197,218			0	949	09/25/2036	1FM.....
17310E	AD	0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....	02/25/2012	MBS Paydown 0.938874252.....		153,079	153,079	141,885	146,475		3,424		3,424		153,079			0	1,473	09/25/2036	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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17310E	AD	0		03/25/2012	MBS Paydown 0.924584544.....		104,315	104,315	96,687	99,815		1,591		-1,591		104,315			0	1,506	09/25/2036	1FM.....
17312F	AB	9		01/25/2012	MBS Paydown 0.322435027.....		39,126	39,126	38,050	24,207	.....	.....6,880	.....	.....6,880	.....	.....39,126	.....	.....	.....0	196	04/25/2037	4FM.....
17312F	AB	9		02/25/2012	MBS Paydown 0.304879747.....		35,111	35,111	34,145	21,723	.....	.....6,037	.....	.....6,037	.....	.....35,111	.....	.....	.....0	351	04/25/2037	4FM.....
17312F	AB	9		03/25/2012	MBS Paydown 0.289921137.....		29,917	29,917	29,095	18,510	.....	.....5,054	.....	.....5,054	.....	.....29,917	.....	.....	.....0	449	04/25/2037	4FM.....
17312H	AF	6		01/25/2012	MBS Paydown 0.891840603.....		75,401	75,401	72,579	72,680	.....	.....1,637	.....	.....1,637	.....	.....75,401	.....	.....	.....0	394	06/25/2037	2FM.....
17312H	AF	6		03/25/2012	MBS Paydown 0.882876809.....		68,543	68,543	65,978	66,070	.....	.....1,429	.....	.....1,429	.....	.....68,543	.....	.....	.....0	1,071	06/25/2037	2FM.....
17312H	AF	6		02/25/2012	MBS Paydown 0.887446327.....		65,914	65,914	63,448	63,536	.....	.....1,340	.....	.....1,340	.....	.....65,914	.....	.....	.....0	686	06/25/2037	2FM.....
17312V	AA	6		01/25/2012	Pass-Through Loss.....		.....	.....1,740	618	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	3	03/25/2037	1FM.....
17312V	AA	6		03/25/2012	Pass-Through Loss.....		.....	.....1,568	557	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	10	03/25/2037	1FM.....
17312V	AA	6		02/25/2012	Pass-Through Loss.....		.....	.....103	37	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	0	03/25/2037	1FM.....
17312V	AA	6		03/25/2012	MBS Paydown 0.479289475.....		5,316	5,316	1,887	2,574	.....	.....	.....	.....0	.....	.....5,316	.....	.....	.....0	32	03/25/2037	1FM.....
17312V	AA	6		02/25/2012	MBS Paydown 0.485026013.....		281	281	100	144	.....	.....	.....	.....0	.....	.....281	.....	.....	.....0	1	03/25/2037	1FM.....
17312V	AA	6		01/25/2012	MBS Paydown 0.485346327.....		792	792	281	947	.....	.....	.....	.....0	.....	.....792	.....	.....	.....0	2	03/25/2037	1FM.....
17314Q	AC	1		02/25/2012	MBS Paydown 0.330514596.....		244,045	244,045	243,130	243,076	.....	.....51	.....	.....51	.....	.....244,045	.....	.....	.....0	2,440	01/25/2036	1FM.....
17314Q	AC	1		01/25/2012	MBS Paydown 0.35441483.....		212,205	212,205	211,409	211,362	.....	.....(5)	.....	.....(5)	.....	.....212,205	.....	.....	.....0	1,061	01/25/2036	1FM.....
17314Q	AC	1		03/25/2012	MBS Paydown 0.315304664.....		155,309	155,309	154,726	154,692	.....	.....78	.....	.....78	.....	.....155,309	.....	.....	.....0	2,330	01/25/2036	1FM.....
17315G	AA	6		02/25/2012	MBS Paydown 0.469939435.....		138,298	138,298	133,175	132,726	.....	.....1,617	.....	.....1,617	.....	.....138,298	.....	.....	.....0	1,201	06/25/2037	1FM.....
17315G	AA	6		03/25/2012	MBS Paydown 0.458262432.....		109,583	109,583	105,523	105,168	.....	.....666	.....	.....666	.....	.....109,583	.....	.....	.....0	1,420	06/25/2037	1FM.....
17315G	AA	6		01/25/2012	MBS Paydown 0.484676323.....		68,787	68,787	66,239	66,016	.....	.....	.....	.....0	.....	.....68,787	.....	.....	.....0	300	06/25/2037	1FM.....
17315J	AY	8		02/25/2012	MBS Paydown 0.571992396.....		19,644	19,644	18,521	18,776	.....	.....413	.....	.....413	.....	.....19,644	.....	.....	.....0	90	07/25/2036	1FM.....
17315J	AY	8		03/25/2012	MBS Paydown 0.561594788.....		17,988	17,988	16,959	17,192	.....	.....36	.....	.....36	.....	.....17,988	.....	.....	.....0	123	07/25/2036	1FM.....
17315J	AY	8		01/25/2012	MBS Paydown 0.583347432.....		13,485	13,485	12,714	12,889	.....	.....	.....	.....0	.....	.....13,485	.....	.....	.....0	31	07/25/2036	1FM.....
17315N	AD	5		03/25/2012	MBS Paydown 0.646351463.....		169,756	169,756	169,756	169,674	.....	.....(148)	.....	.....(148)	.....	.....169,756	.....	.....	.....0	2,623	04/25/2037	2FM.....
17315N	AD	5		01/25/2012	MBS Paydown 0.662430907.....		92,145	92,145	92,145	92,101	.....	.....	.....	.....0	.....	.....92,145	.....	.....	.....0	476	04/25/2037	2FM.....
17315N	AD	5		02/25/2012	MBS Paydown 0.656961207.....		87,515	87,515	87,515	87,473	.....	.....(10)	.....	.....(10)	.....	.....87,515	.....	.....	.....0	902	04/25/2037	2FM.....
17315X	AD	3		03/25/2012	MBS Paydown 0.570191419.....		702,106	702,106	674,022	676,763	.....	.....18,944	.....	.....18,944	.....	.....702,106	.....	.....	.....0	9,260	11/25/2035	1FM.....
17315X	AD	3		01/25/2012	MBS Paydown 0.603035155.....		583,808	583,808	560,456	562,735	.....	.....14,487	.....	.....14,487	.....	.....583,808	.....	.....	.....0	2,566	11/25/2035	1FM.....
17315X	AD	3		02/25/2012	MBS Paydown 0.589928476.....		466,244	466,244	447,594	449,414	.....	.....10,965	.....	.....10,965	.....	.....466,244	.....	.....	.....0	4,100	11/25/2035	1FM.....
17316A	AQ	3		02/25/2012	MBS Paydown 0.942967842.....		185,815	185,815	183,028	183,449	.....	.....979	.....	.....979	.....	.....185,815	.....	.....	.....0	1,858	05/25/2037	1FM.....
17316A	AQ	3		03/25/2012	MBS Paydown 0.931823392.....		164,381	164,381	161,915	162,287	.....	.....814	.....	.....814	.....	.....164,381	.....	.....	.....0	2,466	05/25/2037	1FM.....
17316A	AQ	3		01/25/2012	MBS Paydown 0.955565466.....		96,152	96,152	94,710	94,928	.....	.....184	.....	.....184	.....	.....96,152	.....	.....	.....0	481	05/25/2037	1FM.....
17316H	BG	9		01/25/2012	MBS Paydown 0.547258232.....		415,690	415,690	415,041	414,397	.....	.....(195)	.....	.....(195)	.....	.....415,690	.....	.....	.....0	1,933	12/25/2035	1FM.....
17316H	BG	9		02/25/2012	MBS Paydown 0.534853295.....		184,040	184,040	183,752	183,467	.....	.....33	.....	.....33	.....	.....184,040	.....	.....	.....0	1,711	12/25/2035	1FM.....
17316H	BG	9		03/25/2012	MBS Paydown 0.524506733.....		153,502	153,502	153,262	153,024	.....	.....38	.....	.....38	.....	.....153,502	.....	.....	.....0	2,130	12/25/2035	1FM.....
19516P	AB	7		03/07/2012	MBS Paydown 0.41796915.....		4,574	4,574	4,174	6	.....	.....	.....	.....0	.....	.....4,574	.....	.....	.....0	23	12/09/2047	6FE.....
21075W	CJ	2		02/15/2012	MBS Paydown 0.11283691.....		7,243	7,243	7,238	4,164				0		7,243			0	85	03/15/2027	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)

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21075W	CJ	2		01/15/2012	MBS Paydown 0.114285558.....		2,874	2,874	2,872	1,652				0		2,874			0	17	03/15/2027	1FM.....
21075W	CJ	2		03/15/2012	MBS Paydown 0.112315761.....		2,606	2,606	2,604	1,498	.....	.....	.....	.....0	.....	.....2,606	.....	.....	.....0	46	03/15/2027	1FM.....
21079V	AA	1		02/21/2012	STIFEL NICOLAUS & CO.....		2,069,359	1,961,477	1,961,477	1,961,603	.....	.....(3)	.....	.....(3)	.....	.....1,961,603	.....	.....107,755	107,755	57,455	01/12/2021	2AM.....
21079V	AA	1		01/12/2012	Sinking Fund Redemption 100.0.....		38,523	38,523	38,523	38,525	.....	.....	.....	.....0	.....	.....38,523	.....	.....	.....0	915	01/12/2021	2AM.....
210805	AM	9		01/15/2012	Sinking Fund Redemption 100.0.....		168,164	168,164	168,164	168,152	.....	.....	.....	.....0	.....	.....168,164	.....	.....	.....0	2,918	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	.....	.....1,000,000	.....	.....	.....0	29,375	01/15/2012	2FE.....
22540V	HJ	4		01/25/2012	MBS Paydown 0.080965023.....		19,528	19,528	19,522	19,903	.....	.....(432)	.....	.....(432)	.....	.....19,528	.....	.....	.....0	91	09/25/2031	1FE.....
22540V	HJ	4		02/25/2012	MBS Paydown 0.078630114.....		14,009	14,009	14,005	14,279	.....	.....(304)	.....	.....(304)	.....	.....14,009	.....	.....	.....0	131	09/25/2031	1FE.....
22540V	HJ	4		03/25/2012	MBS Paydown 0.077066255.....		9,383	9,383	9,380	9,564	.....	.....	.....	.....0	.....	.....9,383	.....	.....	.....0	131	09/25/2031	1FE.....
22541H	CC	4		03/22/2012	Cash Tender 106.787.....		4,271,480	4,000,000	4,163,040	4,131,050	.....	.....(4,101)	.....	.....(4,101)	.....	.....4,126,949	.....	.....144,531	144,531	144,667	02/15/2018	1FE.....
22541Q	FV	9		02/25/2012	MBS Paydown 0.509018047.....		232,973	232,973	234,530	233,567	.....	.....(1,326)	.....	.....(1,326)	.....	.....232,973	.....	.....	.....0	2,136	06/25/2033	1FM.....
22541Q	FV	9		01/25/2012	MBS Paydown 0.523578886.....		227,320	227,320	228,838	227,899	.....	.....(1,309)	.....	.....(1,309)	.....	.....227,320	.....	.....	.....0	1,042	06/25/2033	1FM.....
22541Q	FV	9		03/25/2012	MBS Paydown 0.49903622.....		159,709	159,709	160,776	160,116	.....	.....(865)	.....	.....(865)	.....	.....159,709	.....	.....	.....0	2,196	06/25/2033	1FM.....
225458	DK	1		02/15/2012	MBS Paydown 0.436259252.....		757,561	757,561	657,184	723,655	.....	.....28,147	.....	.....28,147	.....	.....757,561	.....	.....	.....0	6,077	02/15/2038	1FM.....
225458	DK	1		01/15/2012	MBS Paydown 0.585532311.....		76,970	76,970	66,771	73,525	.....	.....	.....	.....0	.....	.....76,970	.....	.....	.....0	309	02/15/2038	1FM.....
225458	DK	1		03/15/2012	MBS Paydown 0.435760072.....		2,533	2,533	2,198	2,420	.....	.....20	.....	.....20	.....	.....2,533	.....	.....	.....0	30	02/15/2038	1FM.....
22545X	AB	9		03/15/2012	MBS Paydown 0.251518451.....		47,157	47,157	45,485	47,007	.....	.....154	.....	.....154	.....	.....47,157	.....	.....	.....0	621	02/15/2040	1FM.....
22545X	AB	9		01/15/2012	MBS Paydown 0.276970057.....		15,749	15,749	15,191	15,699	.....	.....12	.....	.....12	.....	.....15,749	.....	.....	.....0	69	02/15/2040	1FM.....
22545X	AB	9		02/15/2012	MBS Paydown 0.271568389.....		12,705	12,705	12,254	12,664	.....	.....41	.....	.....41	.....	.....12,705	.....	.....	.....0	112	02/15/2040	1FM.....
22546Q	AD	9		03/22/2012	Cash Tender 101.577.....		6,094,620	6,000,000	6,151,240	6,135,011	.....	.....(103,471)	.....	.....(103,471)	.....	.....6,031,540	.....	.....63,080	63,080	223,200	01/14/2020	1FE.....
2254W0	FJ	9		01/25/2012	MBS Paydown 0.012171258.....		8,158	8,158	8,454	8,440	.....	.....	.....	.....0	.....	.....8,158	.....	.....	.....0	48	02/25/2033	1FM.....
2254W0	FJ	9		02/25/2012	MBS Paydown 0.012059575.....		8,116	8,116	8,410	8,397	.....	.....(4)	.....	.....(4)	.....	.....8,116	.....	.....	.....0	95	02/25/2033	1FM.....
2254W0	FJ	9		03/25/2012	MBS Paydown 0.012026055.....		2,436	2,436	2,524	2,520	.....	.....(2)	.....	.....(2)	.....	.....2,436	.....	.....	.....0	43	02/25/2033	1FM.....
227170	AA	5		01/18/2012	MBS Paydown 0.9833333.....	R..	66,667	66,667	66,642	66,642	.....	.....	.....	.....0	.....	.....66,667	.....	.....	.....0	274	11/18/2026	4Z.....
227170	AA	5		02/18/2012	MBS Paydown 0.975.....	R..	66,666	66,666	66,642	66,642	.....	.....	.....	.....1	.....	.....66,666	.....	.....	.....0	549	11/18/2026	4Z.....
227170	AA	5		03/18/2012	MBS Paydown 0.9666667.....	R..	66,666	66,666	66,642	66,642	.....	.....	.....	.....1	.....	.....66,666	.....	.....	.....0	823	11/18/2026	4Z.....
22943E	AB	9		01/25/2012	MBS Paydown 0.876079797.....	R..	298,352	298,352	301,332	297,938	.....	.....(122)	.....	.....(122)	.....	.....298,352	.....	.....	.....0	1,283	06/25/2035	3AM.....
22943E	AB	9		02/25/2012	MBS Paydown 0.848404017.....	R..	138,379	138,379	139,761	138,187	.....	.....3	.....	.....3	.....	.....138,379	.....	.....	.....0	1,190	06/25/2035	3AM.....
22943E	AB	9		03/25/2012	MBS Paydown 0.841515888.....	R..	34,441	34,441	34,785	34,393	.....	.....(1)	.....	.....(1)	.....	.....34,441	.....	.....	.....0	444	06/25/2035	3AM.....
22943Y	UR	8		01/27/2012	MBS Paydown 0.527344493.....		75,416	75,416	71,897	72,693	.....	.....	.....	.....0	.....	.....75,416	.....	.....	.....0	336	07/27/2037	1FM.....
22943Y	UR	8		02/27/2012	MBS Paydown 0.518264934.....		64,286	64,287	61,287	61,965	.....	.....73	.....	.....73	.....	.....64,286	.....	.....	.....0	570	07/27/2037	1FM.....
22943Y	UR	8		03/27/2012	MBS Paydown 0.511277796.....		49,894	49,895	47,566	48,092	.....	.....109	.....	.....109	.....	.....49,894	.....	.....	.....0	660	07/27/2037	1FM.....
22944F	BW	8		01/26/2012	MBS Paydown 0.437405217.....		83,733	83,732	77,910	79,548	.....	.....1,561	.....	.....1,561	.....	.....83,733	.....	.....	.....0	347	06/26/2037	1FM.....
22944F	BW	8		03/26/2012	MBS Paydown 0.418580801.....		68,126	68,126	63,389	64,722	.....	.....243	.....	.....243	.....	.....68,126	.....	.....	.....0	837	06/26/2037	1FM.....
22944F	BW	8		02/26/2012	MBS Paydown 0.431388933.....		32,001	32,000	29,775	30,401		63		63		32,001			0	264	06/26/2037	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			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)	
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....			02/25/2012	MBS Paydown 0.826064095.....		108,912	108,912	71,882	46,197		1,885		1,885		108,912			0	81	04/25/2046	1FM.....	
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....			03/25/2012	MBS Paydown 0.810274014.....		94,740	94,740	62,529	40,186		2,486		2,486		94,740			0	100	04/25/2046	1FM.....	
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....			01/25/2012	MBS Paydown 0.844216035.....		56,952	56,952	37,588	24,158		639		639		56,952			0	20	04/25/2046	1FM.....	
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1/25/37.....			02/23/2012	Factor Based Paydown.....		906,838	5,237	1,894,480					0		517,437		389,401	389,401	25,930	01/25/2037	1FM.....	
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1/25/37.....			01/25/2012	Pass-Through Loss.....			5,716	5,716					0					0	27	01/25/2037	1FM.....	
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....			02/15/2012	MBS Paydown 0.201260456.....		89,252	89,252	62,365	66,611		1,189		1,189		89,252			0	65	07/15/2036	1FM.....	
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....			03/15/2012	MBS Paydown 0.197813781.....		39,637	39,637	27,696	29,582		691		691		39,637			0	41	07/15/2036	1FM.....	
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....			01/15/2012	MBS Paydown 0.209021497.....		31,290	31,290	21,864	23,352		136		136		31,290			0	12	07/15/2036	1FM.....	
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....			02/25/2012	MBS Paydown 0.793850204.....		44,152	44,152	21,650	44,879				0		44,152			0	34	12/25/2046	1FM.....	
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....			03/25/2012	MBS Paydown 0.78394614.....		24,641	24,641	19,468	24,992				0		24,641			0	27	12/25/2046	1FM.....	
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....			01/25/2012	Pass-Through Loss.....			49,652	20,137					0					0	18	12/25/2046	1FM.....	
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....			02/25/2012	Pass-Through Loss.....			26,989	13,234					0					0	21	12/25/2046	1FM.....	
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....			03/25/2012	Pass-Through Loss.....			14,975	11,832					0					0	16	12/25/2046	1FM.....	
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....			01/25/2012	MBS Paydown 0.811635278.....		53,281	53,281	21,609	64,936				0		53,281			0	19	12/25/2046	1FM.....	
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			02/25/2012	MBS Paydown 0.418886128.....		70,148	70,148	43,492	43,410		10,764		10,764		70,148			0	69	05/25/2047	1FM.....	
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			03/25/2012	MBS Paydown 0.414212084.....		49,077	49,077	30,428	30,371		2,606		2,606		49,077			0	69	05/25/2047	1FM.....	
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			01/25/2012	MBS Paydown 0.425566927.....		26,765	26,765	16,594	16,563		68		68		26,765			0	13	05/25/2047	1FM.....	
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			03/15/2012	Paydown 100.0.....		14,972	14,972	16,141	15,567		(32)		(32)		14,972			0	250	09/15/2018	1.....	
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			02/15/2012	Paydown 100.0.....		14,889	14,889	16,051	15,481		(19)		(19)		14,889			0	166	09/15/2018	1.....	
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			01/15/2012	Paydown 100.0.....		14,806	14,806	15,962	15,395		(6)		(6)		14,806			0	83	09/15/2018	1.....	
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016.....			03/15/2012	Paydown 100.0.....		65,679	65,679	72,539	69,153		(1)		(1)		65,679			0	1,215	11/15/2016	2.....	
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016.....			02/15/2012	Paydown 100.0.....		65,277	65,277	72,094	68,729		(107)		(107)		65,277			0	805	11/15/2016	2.....	
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016.....			01/15/2012	Paydown 100.0.....		64,877	64,877	71,653	68,308		(34)		(34)		64,877			0	400	11/15/2016	2.....	
233835 AT 4	DAIMLERCHRYSL NA 7.3 01/15/12.....			01/15/2012	Maturity 100.0.....		2,000,000	2,000,000	2,306,062	2,001,814		(1,814)		(1,814)		2,000,000			0	73,000	01/15/2012	1.....	
239753 BK 1	DAYTON HUDSON 8.60 01/15/2012.....			01/15/2012	Maturity 100.0.....		750,000	750,000	967,887	751,260		(1,260)		(1,260)		750,000			0	32,250	01/15/2012	1FE.....	
247361 ZH 4	DELTA AIR 2010-2 4.95 5/23/2019.....			02/22/2012	STIFEL NICOLAUS & CO.....		2,030,354	1,906,435	1,906,435	1,906,438				0		1,906,438		123,916	123,916	24,641	05/23/2019	2AM.....	
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022.....			02/10/2012	Sinking Fund Redemption 100.0.....		117,032	117,032	117,032	117,019				0		117,032			0	3,991	08/10/2022	2AM.....	
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035.....			02/25/2012	MBS Paydown 0.34819568.....		157,282	157,282	114,226	114,086		20,369		20,369		157,282			0	206	02/25/2035	1FM.....	
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035.....			01/25/2012	MBS Paydown 0.35497215.....		121,022	121,022	87,892	87,785		9,609		9,609		121,022			0	80	02/25/2035	1FM.....	
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035.....			03/25/2012	MBS Paydown 0.34484602.....		77,746	77,746	56,463	56,394		686		686		77,746			0	150	02/25/2035	1FM.....	
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035.....			03/25/2012	MBS Paydown 0.39408309.....		230,943	230,943	173,338	164,264		39,608		39,608		230,943			0	330	06/25/2035	1FM.....	
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035.....			01/25/2012	MBS Paydown 0.40229167.....		51,304	51,305	38,507	36,492		96		96		51,304			0	25	06/25/2035	1FM.....	
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035.....			02/25/2012	MBS Paydown 0.40144467.....		26,572	26,572	19,944	18,900		80		80		26,572			0	26	06/25/2035	1FM.....	
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....			03/25/2012	MBS Paydown 0.20143582.....		8,731	8,731	8,853	6,905				0		8,731			0	111	02/25/2036	1FM.....	
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....			02/25/2012	MBS Paydown 0.20286046.....		7,336	7,336	4,540	8,323				0		7,336			0	65	02/25/2036	1FM.....	
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....			01/25/2012	Pass-Through Loss.....			9,566	5,090					0					0	43	02/25/2036	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)

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251510	MD	2		02/25/2012	Pass-Through Loss.....			4,684	2,899					0					0	41	02/25/2036	1FM.....
251510	MD	2		03/25/2012	Pass-Through Loss.....			1,241	1,258					0					0	16	02/25/2036	1FM.....
251510	MD	2		01/25/2012	MBS Paydown 0.20457753.....		10,634	10,634	5,658	13,987				0		10,634			0	48	02/25/2036	1FM.....
251510	MD	2		01/25/2012	MBS Paydown 0.20457753.....		7,596	7,596	4,041	9,991				0		7,596			0	34	02/25/2036	1FM.....
251510	MD	2		01/25/2012	Pass-Through Loss.....			6,833	3,636					0					0	31	02/25/2036	1FM.....
251510	MD	2		02/25/2012	MBS Paydown 0.20286046.....		5,240	5,240	3,243	5,945				0		5,240			0	46	02/25/2036	1FM.....
251510	MD	2		02/25/2012	Pass-Through Loss.....			3,345	2,070					0					0	29	02/25/2036	1FM.....
251510	MD	2		03/25/2012	MBS Paydown 0.20143582.....		6,237	6,237	6,324	4,932				0		6,237			0	79	02/25/2036	1FM.....
251510	MD	2		03/25/2012	Pass-Through Loss.....			887	899					0					0	11	02/25/2036	1FM.....
2515E0	AA	7		01/27/2012	DEUTSCHE BANK.....		4,000,000	4,000,000	3,964,200	3,987,094		309		309		3,987,404		12,596	12,596	95,556	03/02/2015	1FE.....
2515E0	AA	7		03/19/2012	DEUTSCHE MORGAN GRENFELL.....		4,157,440	4,000,000	3,918,520	3,970,733		1,909		1,909		3,972,643		184,797	184,797	126,014	03/02/2015	1FE.....
2515E0	AA	7		02/03/2012	DEUTSCHE MORGAN GRENFELL.....		1,020,000	1,000,000	979,630	992,683		216		216		992,899		27,101	27,101	24,934	03/02/2015	1FE.....
257867	AM	3		03/13/2012	Cash Tender 105.0.....		3,150,000	3,000,000	2,872,500	2,885,027		114,973		114,973		3,000,000		150,000	150,000	66,825	04/01/2014	3FE.....
261561	AB	0		03/19/2012	CITIGROUP.....		3,127,500	3,000,000	3,569,478	3,220,727		(12,207)		(12,207)		3,208,520		(81,020)	(81,020)	112,979	09/15/2015	3FE.....
277461	ZZ	5		03/28/2012	Paydown 100.0.....		13,321	13,321	13,038	13,038		283		283		13,321			0	28	07/20/2013	4Z.....
28932M	AA	3		02/11/2012	Sinking Fund Redemption 100.0.....		92,208	92,208	92,208	92,208				0		92,208			0	2,402	02/11/2030	1FE.....
29247#	AA	6		03/30/2012	Paydown 100.0.....		22,069	22,069	21,934	22,069				0		22,069			0	215	12/31/2012	4.....
292600	ZZ	9		02/29/2012	Paydown 100.0.....		878,571	878,571	878,571	878,571				0		878,571			0	5,955	06/17/2018	3FE.....
30239F	AE	6		01/30/2012	Make Whole Call 123.617.....		1,236,170	1,000,000	892,500	926,167		73,833		73,833		1,000,000		236,170	236,170	22,031	03/15/2017	3.....
30239F	AE	6		01/30/2012	Make Whole Call 123.617.....		1,236,170	1,000,000	993,210	995,981		4,019		4,019		1,000,000		236,170	236,170	22,031	03/15/2017	3.....
30251E	AA	0		03/28/2012	Cash Tender 100.0.....		686,000	686,000	673,529	488,775				0		488,775		197,225	197,225	23,553	12/15/2015	5FE.....
30257G	AA	9		03/10/2012	Sinking Fund Redemption 100.0.....		348,077	348,077	347,750	347,893		6		6		348,077			0	9,760	03/10/2024	3FE.....
31331F	AK	7		01/05/2012	Sinking Fund Redemption 100.0.....		543,791	543,791	571,301	543,843				0		543,791			0	20,746	01/05/2014	2AM.....
31331F	AQ	4		01/30/2012	Sinking Fund Redemption 100.0.....		434,664	434,664	433,673	434,514		9		9		434,664			0	17,061	01/30/2015	2AM.....
31331F	AU	5		02/10/2012	Private Placement.....		1,274,425	1,274,425	1,363,240	2,609,938		(33,007)		(33,007)		1,274,425			0	54,429	01/15/2018	1FE.....
31331F	AU	5		01/15/2012	Sinking Fund Redemption 100.0.....		104,033	104,033	111,283	213,053		(30)		(30)		104,033			0	3,901	01/15/2018	1FE.....
31331F	AV	3		02/10/2012	Private Placement.....		1,569,130	1,569,130	1,568,346	1,570,511		(2,478)		(2,478)		1,569,130			0	67,194	01/15/2018	3AM.....
31331F	AV	3		01/15/2012	Sinking Fund Redemption 100.0.....		1,267,698	1,267,699	1,267,064	1,268,814		(19)		(19)		1,267,698			0	47,665	01/15/2018	3AM.....
31331F	AY	7		01/15/2012	Sinking Fund Redemption 100.0.....		106,741	106,741	101,493	102,466		28		28		106,741			0	3,653	01/15/2019	1AM.....
31331F	BC	4		01/15/2012	Sinking Fund Redemption 100.0.....		110,211	110,211	121,842	113,795		(49)		(49)		110,211			0	4,546	01/15/2019	2FE.....
316817	AA	3		03/01/2012	Sinking Fund Redemption 100.0.....		30,513	30,513	29,122	30,007		26		26		30,513			0	544	06/01/2017	1FE.....
316817	AA	3		02/01/2012	Sinking Fund Redemption 100.0.....		30,333	30,333	28,950	29,830		13		13		30,333			0	360	06/01/2017	1FE.....
316817	AA	3		01/01/2012	Sinking Fund Redemption 100.0.....		30,154	30,154	28,779	29,654				0		30,154			0	179	06/01/2017	1FE.....
319963	B@	2		02/07/2012	CS FIRST BOSTON CORP.....		1,487,011	1,557,100	1,494,816	1,557,100				0		1,557,100		(70,088)	(70,088)	5,780	09/24/2014	4FE.....

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)

QE05.20

32051G	Y2	5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	03/25/2012	MBS Paydown 0.375596471.....		40,566	40,566	25,557	26,453		13,374		13,374		40,566			0	266	05/25/2036	1FM.....
32051G	Y2	5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	01/25/2012	MBS Paydown 0.387138264.....		16,738	16,738	10,545	10,915				0		16,738			0	37	05/25/2036	1FM.....
32051G	Y2	5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	02/25/2012	MBS Paydown 0.38487929.....		9,872	9,872	6,219	6,437		42		42		9,872			0	43	05/25/2036	1FM.....
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	01/25/2012	MBS Paydown 0.44325155.....		144,134	144,134	99,092	98,741		23,212		23,212		144,134			0	95	04/25/2035	1FM.....
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	03/25/2012	MBS Paydown 0.43129879.....		107,676	107,676	74,027	73,765		12,767		12,767		107,676			0	208	04/25/2035	1FM.....
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	02/25/2012	MBS Paydown 0.438477166.....		71,616	71,616	49,236	49,061		594		594		71,616			0	94	04/25/2035	1FM.....
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....	03/25/2012	Pass-Through Loss.....			192,084	119,332					0					0	2,726	11/25/2037	1FM.....
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....	01/25/2012	Pass-Through Loss.....			86,401	53,677					0					0	415	11/25/2037	1FM.....
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....	02/25/2012	Pass-Through Loss.....			13,150	8,170					0					0	125	11/25/2037	1FM.....
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....	01/25/2012	MBS Paydown 0.454374879.....		87,547	87,547	54,389	106,589		(36,822)		(36,822)		87,547			0	420	11/25/2037	1FM.....
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....	02/25/2012	MBS Paydown 0.452656777.....		28,385	28,385	17,634	25,451				0		28,385			0	270	11/25/2037	1FM.....
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....	03/25/2012	MBS Paydown 0.437576359.....		172,485	172,485	107,157	223,393				0		172,485			0	2,448	11/25/2037	1FM.....
32113J	CF	0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....	01/25/2012	MBS Paydown 0.63341244.....		156,068	156,068	120,367	121,590		864		864		156,068			0	71	02/25/2036	1FM.....
32113J	CF	0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....	02/25/2012	MBS Paydown 0.62186906.....		150,064	150,064	115,737	116,913		1,776		1,776		150,064			0	143	02/25/2036	1FM.....
32113J	CF	0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....	03/25/2012	MBS Paydown 0.61631605.....		72,189	72,189	55,676	56,242		1,309		1,309		72,189			0	98	02/25/2036	1FM.....
349580	ZZ	6	FIG LLC FORTRESS L+400 10/07/2015.....	03/30/2012	Paydown 100.0.....		379,300	379,300	376,892	377,010		12,997		12,997		379,300			0	5,546	10/07/2015	2FE.....
36157N	FL	3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....	01/25/2012	MBS Paydown 0.10293991.....		12,754	12,754	13,165	12,954		(245)		(245)		12,754			0	150	12/25/2028	3FM.....
36157N	FL	3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....	02/25/2012	MBS Paydown 0.10112385.....		9,080	9,080	9,373	9,223		(169)		(169)		9,080			0	161	12/25/2028	3FM.....
36157N	FL	3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....	03/25/2012	MBS Paydown 0.10031663.....		4,036	4,036	4,166	4,100		(67)		(67)		4,036			0	96	12/25/2028	3FM.....
361856	CQ	8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....	03/25/2012	MBS Paydown 0.193624534.....		37,391	37,391	29,445	31,697		2,445		2,445		37,391			0	429	04/25/2033	1FM.....
361856	CQ	8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....	02/25/2012	MBS Paydown 0.206088116.....		21,303	21,303	16,776	18,059		123		123		21,303			0	163	04/25/2033	1FM.....
361856	CQ	8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....	01/25/2012	MBS Paydown 0.213189034.....		19,371	19,371	15,255	16,421				0		19,371			0	74	04/25/2033	1FM.....
36190F	AD	2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35...	01/25/2012	MBS Paydown 0.606629934.....		39,285	39,285	37,330	8,455,962				0		39,285			0	101	07/25/2035	1FM.....
36190F	AD	2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35...	02/25/2012	MBS Paydown 0.598697869.....		31,133	31,134	29,584	6,701,366		39		39		31,133			0	161	07/25/2035	1FM.....
36190F	AD	2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35...	03/25/2012	MBS Paydown 0.596774608.....		7,549	7,548	7,173	1,624,814		18		18		7,549			0	58	07/25/2035	1FM.....
36190G	AA	6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....	03/26/2012	MBS Paydown 0.915825762.....		246,359	246,359	238,968	239,997		412		412		246,359			0	3,679	01/26/2037	1FM.....
36190G	AA	6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....	01/26/2012	MBS Paydown 0.926102346.....		152,037	152,037	147,476	148,111		(1,674)		(1,674)		152,037			0	757	01/26/2037	1FM.....
36190G	AA	6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....	02/26/2012	MBS Paydown 0.922849886.....		114,074	114,074	110,652	111,129		37		37		114,074			0	1,136	01/26/2037	1FM.....
36298G	AA	7	GSPA MONETIZATION TR 6.422 10/09/2029.....	03/09/2012	Sinking Fund Redemption 100.0.....		13,648	13,648	13,839	13,827		(2)		(2)		13,648			0	219	10/09/2029	1FE.....
36298G	AA	7	GSPA MONETIZATION TR 6.422 10/09/2029.....	02/09/2012	Sinking Fund Redemption 100.0.....		13,576	13,576	13,766	13,754		(1)		(1)		13,576			0	145	10/09/2029	1FE.....
36298G	AA	7	GSPA MONETIZATION TR 6.422 10/09/2029.....	01/09/2012	Sinking Fund Redemption 100.0.....		13,504	13,503	13,693	13,681				0		13,504			0	72	10/09/2029	1FE.....
368771	AA	9	GEN AMER RAILCAR 6.69 09/20/16.....	03/20/2012	Sinking Fund Redemption 100.0.....		7,237	7,237	6,956	7,028		203		203		7,237			0	121	09/20/2016	3FE.....
368771	AA	9	GEN AMER RAILCAR 6.69 09/20/16.....	02/20/2012	Sinking Fund Redemption 100.0.....		7,199	7,199	6,919	6,990		202		202		7,199			0	80	09/20/2016	3FE.....
368771	AA	9	GEN AMER RAILCAR 6.69 09/20/16.....	01/20/2012	Sinking Fund Redemption 100.0.....		7,160	7,160	6,882	6,953		201		201		7,160			0	40	09/20/2016	3FE.....
370334	AS	3	GEN MILLS INC 6.00 02/15/2012.....	02/15/2012	Maturity 100.0.....		902,000	902,000	996,130	903,663		(1,663)		(1,663)		902,000			0	27,060	02/15/2012	2FE.....
38011A	AC	8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	03/25/2012	MBS Paydown 0.657061544.....		50,669	50,669	51,190	40,660				0		50,669			0	800	05/25/2036	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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38011A	AC	8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	02/25/2012	MBS Paydown 0.670131263.....	51,297	51,297	51,824	47,003					0		51,297			0	540	05/25/2036	1FM.....
38011A	AC	8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	01/25/2012	MBS Paydown 0.685239951.....	61,506	61,506	45,140	54,875					0		61,506			0	324	05/25/2036	1FM.....
38011A	AC	8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	02/25/2012	Pass-Through Loss.....		21,225	21,444						0					0	224	05/25/2036	1FM.....
38011A	AC	8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	01/25/2012	Pass-Through Loss.....		23,161	16,998						0					0	122	05/25/2036	1FM.....
38011A	AC	8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	03/25/2012	Pass-Through Loss.....		12,066	12,190						0					0	191	05/25/2036	1FM.....
393505	XE	7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	03/15/2012	MBS Paydown 0.05713853.....	15,046	15,046	15,511	15,125		(17)		(17)		15,046			0	266	01/15/2029	1FE.....	
393505	XE	7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	01/15/2012	MBS Paydown 0.06199891.....	14,188	14,188	14,626	14,262		(3)		(3)		14,188			0	84	01/15/2029	1FE.....	
393505	XE	7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	02/15/2012	MBS Paydown 0.05964623.....	14,116	14,116	14,552	14,190		(9)		(9)		14,116			0	166	01/15/2029	1FE.....	
39678W	AA	6	GCSP 2005-1 A SEQ CSTR 9-25-34.....	01/25/2012	MBS Paydown 0.278293852.....	43,043	43,043	42,828	42,782					0		43,043			0	186	09/25/2034	2AM.....
39678W	AA	6	GCSP 2005-1 A SEQ CSTR 9-25-34.....	03/25/2012	MBS Paydown 0.271054295.....	38,235	38,235	38,044	38,003		2		2		38,235			0	496	09/25/2034	2AM.....	
39678W	AA	6	GCSP 2005-1 A SEQ CSTR 9-25-34.....	02/25/2012	MBS Paydown 0.274877805.....	34,160	34,160	33,990	33,953		1		1		34,160			0	295	09/25/2034	2AM.....	
398186	AA	4	GRIFFIN COAL MIN 9.50 12/01/2016.....	R.. 01/06/2012	Paydown 100.0.....	147,563	147,563	147,563	51,656					0		147,563			0	578	12/01/2016	6.....
398433	AF	9	GRIFFON CORP 7.125 04/01/2018.....	02/21/2012	BANK OF AMER/ML.....	2,726,719	2,625,000	2,559,688	2,562,921		1,131		1,131		2,564,051	162,667	162,667	74,293	04/01/2018	4FE.....		
398433	AF	9	GRIFFON CORP 7.125 04/01/2018.....	02/22/2012	BANK OF AMER/ML.....	2,726,719	2,625,000	2,494,063	2,500,272		2,398		2,398		2,502,669	224,050	224,050	75,852	04/01/2018	4FE.....		
398500	ZZ	4	GRIFOLS TL B L+425 6/1/2017.....	02/29/2012	Paydown 100.0.....	4,975,000	4,975,000	4,838,201	4,846,856		128,144		128,144		4,975,000			0	74,625	06/01/2017	3FE.....	
41161G	AC	7	HVMTL 2006-8 2A1A SEQ SSNR FLT 08/21/36.....	01/21/2012	MBS Paydown 0.35245326.....	11,689	11,689	8,241	7,963		48		48		11,689			0	5	07/21/2036	1FM.....	
41161G	AC	7	HVMTL 2006-8 2A1A SEQ SSNR FLT 08/21/36.....	03/21/2012	MBS Paydown 0.34524676.....	6,166	6,166	4,347	4,201		2,001		2,001		6,166			0	7	07/21/2036	1FM.....	
41161G	AC	7	HVMTL 2006-8 2A1A SEQ SSNR FLT 08/21/36.....	02/21/2012	MBS Paydown 0.34904129.....	5,544	5,544	3,909	3,777		39		39		5,544			0	5	07/21/2036	1FM.....	
41161P	EX	7	HVMTL 2004-5 2A6 SEQ CSTR 06/19/2034.....	02/19/2012	MBS Paydown 0.75250309.....	19,172	19,172	15,385	15,385		29		29		19,172			0	38	06/19/2034	1AM.....	
41161P	EX	7	HVMTL 2004-5 2A6 SEQ CSTR 06/19/2034.....	03/19/2012	MBS Paydown 0.75049155.....	10,058	10,058	8,071	8,071		31		31		10,058			0	40	06/19/2034	1AM.....	
41161P	TN	3	HVMTL 2005-10 2A1A SEQ SSNR FLT 11/35.....	01/19/2012	MBS Paydown 0.32081345.....	28,448	28,448	19,985	19,351		344		344		28,448			0	15	11/19/2035	1FM.....	
41161P	TN	3	HVMTL 2005-10 2A1A SEQ SSNR FLT 11/35.....	02/19/2012	MBS Paydown 0.318783071.....	24,365	24,365	17,116	16,574		62		62		24,365			0	26	11/19/2035	1FM.....	
41161P	TN	3	HVMTL 2005-10 2A1A SEQ SSNR FLT 11/35.....	03/19/2012	MBS Paydown 0.316928905.....	22,250	22,250	15,631	15,135		88		88		22,250			0	33	11/19/2035	1FM.....	
41161P	UK	7	HVMTL 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	02/19/2012	MBS Paydown 0.23246106.....	39,061	39,061	27,440	27,990		(640)		(640)		39,061			0	41	08/19/2045	1FM.....	
41161P	UK	7	HVMTL 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	01/19/2012	MBS Paydown 0.23578539.....	5,115	5,115	3,594	3,666		13		13		5,115			0	3	08/19/2045	1FM.....	
41161P	UK	7	HVMTL 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	03/19/2012	MBS Paydown 0.23203967.....	4,951	4,951	3,478	3,548		37		37		4,951			0	7	08/19/2045	1FM.....	
41161V	AC	4	HVMTL 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	01/19/2012	MBS Paydown 0.41322876.....	18,200	18,200	12,922	12,359		2,999		2,999		18,200			0	8	09/19/2046	1FM.....	
41161V	AC	4	HVMTL 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	02/19/2012	MBS Paydown 0.40827804.....	11,387	11,387	8,085	7,732		591		591		11,387			0	10	09/19/2046	1FM.....	
41161V	AC	4	HVMTL 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	03/19/2012	MBS Paydown 0.40487793.....	7,820	7,820	5,552	5,310		27		27		7,820			0	10	09/19/2046	1FM.....	
428040	BZ	1	HTZ-CALL03/12 8.875 01/01/2014.....	03/15/2012	Call 100.0.....	22,000	22,000	22,000	22,000					0		22,000			0	1,378	01/01/2014	4FE.....
437084	PQ	3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....	03/25/2012	MBS Paydown 0.928902317.....	122,122	122,122	103,651	103,651		925		925		122,122			0	133	01/25/2036	1Z.....	
437084	PQ	3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....	02/25/2012	MBS Paydown 0.94416762.....	113,069	113,069	95,968	95,968		388		388		113,069			0	68	01/25/2036	1Z.....	
43709J	AA	0	HEMT 2006-4 A1 SEQ STP 11/25/36.....	03/25/2012	MBS Paydown 0.353781506.....	1,570	1,570	911	187		491		491		1,570			0	16	11/25/2036	1FM.....	
43709J	AA	0	HEMT 2006-4 A1 SEQ STP 11/25/36.....	01/25/2012	MBS Paydown 0.356567405.....	1,131	1,131	656	135		58		58		1,131			0	5	11/25/2036	1FM.....	
43709J	AA	0	HEMT 2006-4 A1 SEQ STP 11/25/36.....	02/25/2012	MBS Paydown 0.355434041.....	1,077	1,077	624	128		33		33		1,077			0	8	11/25/2036	1FM.....	
43710M	AA	0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....	02/25/2012	MBS Paydown 0.227416433.....	17,270	17,270	11,873	4,031		251		251		17,270			0	12	02/25/2037	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)

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43710M	AA	0		01/25/2012	MBS Paydown 0.232649705.....		11,088	11,088	7,623	2,588		159		159		11,088			0	4	02/25/2037	1FM.....
43710M	AA	0		03/25/2012	MBS Paydown 0.22439917.....		9,957	9,957	6,845	2,324		248		248		9,957			0	10	02/25/2037	1FM.....
437690	AX	8		01/25/2012	MBS Paydown 0.15795495.....		99,539	99,539	86,599	86,735		1,163		1,163		99,539			0	65	07/25/2034	1FM.....
437690	AX	8		03/25/2012	MBS Paydown 0.15535635.....		71,365	71,365	62,088	62,185		448		448		71,365			0	141	07/25/2034	1FM.....
437690	AX	8		02/25/2012	MBS Paydown 0.15721729.....		28,289	28,289	24,611	24,649		137		137		28,289			0	39	07/25/2034	1FM.....
449786	AA	0	R..	03/20/2012	MIZUHO.....		7,152,250	7,000,000	7,089,050	7,032,093		(2,028)		(2,028)		7,030,065		122,185	122,185	141,507	05/01/2015	1FE.....
449786	AA	0	R..	03/19/2012	MIZUHO.....		3,057,870	3,000,000	3,045,690	3,016,310		(1,018)		(1,018)		3,015,292		42,578	42,578	60,219	05/01/2015	1FE.....
45252H	AB	8		03/30/2012	Paydown 100.0.....		32,500	32,500	31,200	31,237		20		20		32,500			0	877	08/19/2018	3FE.....
45254N	JB	4		02/25/2012	MBS Paydown 0.237548276.....		41,867	41,867	40,270	40,411		10		10		41,867			0	340	09/25/2034	1FM.....
45254N	JB	4		03/25/2012	MBS Paydown 0.234944774.....		36,449	36,449	35,059	35,182		28		28		36,449			0	443	09/25/2034	1FM.....
45254N	JB	4		01/25/2012	MBS Paydown 0.240538747.....		14,118	14,118	13,580	13,627				0		14,118			0	57	09/25/2034	1FM.....
45254N	MZ	7		03/25/2012	MBS Paydown 0.17743155.....		83,220	83,220	69,905	70,170		(465)		(465)		83,220			0	186	04/25/2035	3FM.....
45254N	MZ	7		01/25/2012	MBS Paydown 0.18032046.....		48,142	48,142	40,439	40,592		91		91		48,142			0	35	04/25/2035	3FM.....
45254N	MZ	7		02/25/2012	MBS Paydown 0.17962156.....		26,558	26,558	22,309	22,393		86		86		26,558			0	41	04/25/2035	3FM.....
45254N	NT	0		01/25/2012	MBS Paydown 0.1926271.....		16,221	16,221	8,435	3,762				0		16,221			0	12	08/25/2035	4FM.....
45254N	NT	0		02/25/2012	MBS Paydown 0.19145399.....		14,077	14,077	7,320	3,265				0		14,077			0	22	08/25/2035	4FM.....
45254N	NT	0		03/25/2012	MBS Paydown 0.19050618.....		11,374	11,374	5,914	2,638				0		11,374			0	26	08/25/2035	4FM.....
45254T	TN	4		03/25/2012	MBS Paydown 0.570414845.....		3,425	3,425	2,397	2,475		865		865		3,425			0	5	05/25/2036	1FM.....
45254T	TN	4		02/25/2012	MBS Paydown 0.579547176.....		2,539	2,539	1,778	1,835		623		623		2,539			0	3	05/25/2036	1FM.....
45254T	TN	4		01/25/2012	MBS Paydown 0.586318907.....		1,398	1,398	978	1,010		1		1		1,398			0	1	05/25/2036	1FM.....
456606	HK	1		03/25/2012	MBS Paydown 0.178359893.....		9,171	9,171	7,474	(3,976)				0		9,171			0	3	10/25/2013	6Z*.....
456606	HK	1		01/25/2012	MBS Paydown 0.181952921.....		2,332	2,332	1,900	(1,011)				0		2,332			0	1	10/25/2013	6Z*.....
456606	HK	1		02/25/2012	MBS Paydown 0.181396532.....		1,680	1,680	1,369	(728)				0		1,680			0	1	10/25/2013	6Z*.....
45660L	PK	9		02/25/2012	MBS Paydown 0.403961931.....		22,978	22,978	13,557	8,543		3		3		22,978			0	211	06/25/2035	3FM.....
45660L	PK	9		01/25/2012	MBS Paydown 0.411350393.....		22,978	22,978	13,557	8,543				0		22,978			0	105	06/25/2035	3FM.....
45660L	PK	9		03/25/2012	MBS Paydown 0.39657347.....		22,978	22,978	13,557	8,543		93		93		22,978			0	316	06/25/2035	3FM.....
45660N	KZ	7		03/25/2012	MBS Paydown 0.273788383.....		195,161	195,161	197,479	196,671		(2,164)		(2,164)		195,161			0	2,805	01/25/2033	1FM.....
45660N	KZ	7		02/25/2012	MBS Paydown 0.293304493.....		128,169	128,169	129,691	129,160		(1,414)		(1,414)		128,169			0	1,228	01/25/2033	1FM.....
45660N	KZ	7		01/25/2012	MBS Paydown 0.306121344.....		7,630	7,630	7,721	7,689				0		7,630			0	37	01/25/2033	1FM.....
45660N	LD	5		03/25/2012	MBS Paydown 0.315218681.....		45,388	45,388	39,147	41,706		1,038		1,038		45,388			0	652	01/25/2033	1FM.....
45660N	LD	5		02/25/2012	MBS Paydown 0.337688015.....		29,808	29,808	25,709	27,390		(476)		(476)		29,808			0	286	01/25/2033	1FM.....
45660N	LD	5		01/25/2012	MBS Paydown 0.352444342.....		1,775	1,775	1,531	1,631				0		1,775			0	9	01/25/2033	1FM.....
45660N	X9	1		02/25/2012	MBS Paydown 0.149829572.....		15,293	15,293	12,541	12,654		16		16		15,293			0	67	10/25/2034	1FM.....
45660N	X9	1		01/25/2012	MBS Paydown 0.151358908.....		8,341	8,341	6,839	6,901				0		8,341			0	18	10/25/2034	1FM.....
45660N	X9	1		03/25/2012	MBS Paydown 0.149442946.....		3,866	3,866	3,170	3,199		11		11		3,866			0	26	10/25/2034	1FM.....
45661E	EM	2		03/25/2012	Pass-Through Loss.....				158,895	76,667				0					0	1,430	05/25/2036	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)

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45661E	EM	2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36	01/25/2012	Pass-Through Loss			136,369	65,798					0					0	580	05/25/2036	1FM
45661E	EM	2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36	02/25/2012	MBS Paydown 0.232125732		199	199	96	6				0		199			0	2	05/25/2036	1FM
45661E	EM	2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36	01/25/2012	MBS Paydown 0.232182493		11,263	11,263	5,435	4,381				0		11,263			0	48	05/25/2036	1FM
45661E	EM	2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36	03/25/2012	MBS Paydown 0.20764483		12,471	12,471	6,017	5,085				0		12,471			0	112	05/25/2036	1FM
45661F	AB	7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	01/25/2012	MBS Paydown 0.431621798		34,316	34,316	26,080					0			34,316	34,316	25	06/25/2039	6FE	
45661F	AB	7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	02/25/2012	MBS Paydown 0.426065819		8,334	8,334	6,334					0			8,334	8,334	9	06/25/2039	6FE	
45661F	AB	7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	03/25/2012	MBS Paydown 0.425821357		367	367	279					0			367	367	1	06/25/2039	6FE	
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013	01/04/2012	Paydown 100.0		224,931	224,931	222,681	224,931				0		224,931			0	937	06/28/2013	3FE
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013	03/20/2012	Paydown 100.0		150,439	150,439	148,935	150,439				0		150,439			0	2,215	06/28/2013	3FE
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013	03/05/2012	Paydown 100.0		133,516	133,516	132,181	133,516				0		133,516			0	1,688	06/28/2013	3FE
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013	01/18/2012	Paydown 100.0		83,625	83,625	82,789	83,625				0		83,625			0	511	06/28/2013	3FE
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013	02/03/2012	Paydown 100.0		76,446	76,446	75,682	76,446				0		76,446			0	637	06/28/2013	3FE
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013	02/21/2012	Paydown 100.0		49,394	49,394	48,900	49,394				0		49,394			0	535	06/28/2013	3FE
46616M	AA	8	HENDR 2010-3A A SEQ 3.82 12/15/2048	02/15/2012	MBS Paydown 0.908307013		40,355	40,355	40,347	40,348		1		1		40,355			0	257	12/15/2048	1FE
46616M	AA	8	HENDR 2010-3A A SEQ 3.82 12/15/2048	01/15/2012	MBS Paydown 0.918395855		30,751	30,751	30,744	30,745		1		1		30,751			0	98	12/15/2048	1FE
46616M	AA	8	HENDR 2010-3A A SEQ 3.82 12/15/2048	03/15/2012	MBS Paydown 0.901342452		27,858	27,858	27,853	27,853		1		1		27,858			0	266	12/15/2048	1FE
46616P	AA	1	HENDR 2011-1A A SEQ 4.70 10/15/2056	01/15/2012	MBS Paydown 0.976359112		35,174	35,174	35,165	35,165		2		2		35,174			0	138	10/15/2056	1FE
46616P	AA	1	HENDR 2011-1A A SEQ 4.70 10/15/2056	02/15/2012	MBS Paydown 0.972632945		26,083	26,083	26,076	26,077				0		26,083			0	204	10/15/2056	1FE
46616P	AA	1	HENDR 2011-1A A SEQ 4.70 10/15/2056	03/15/2012	MBS Paydown 0.970581275		14,362	14,362	14,358	14,358				0		14,362			0	169	10/15/2056	1FE
46616Q	AA	9	HENDR 2011-2A A SEQ 4.94 09/15/56	03/15/2012	MBS Paydown 0.999093236		7,254	7,254	7,250	7,249		2		2		7,254			0	100	09/15/2056	1FE
46625Y	CU	5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	02/15/2012	MBS Paydown 0.257515695		28,469	28,469	25,862	27,357		63		63		28,469			0	212	07/15/2041	1FM
46625Y	CU	5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	03/15/2012	MBS Paydown 0.250890877		13,250	13,250	12,036	12,732		76		76		13,250			0	148	07/15/2041	1FM
46625Y	CU	5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	01/15/2012	MBS Paydown 0.271750265		10,831	10,831	9,839	10,408				0		10,831			0	40	07/15/2041	1FM
46625Y	T9	4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	01/15/2012	MBS Paydown 0.619795039		60,812	60,812	52,071	50,854		460		460		60,812			0	34	07/15/2019	1FM
46625Y	T9	4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	02/15/2012	MBS Paydown 0.617704872		16,721	16,721	14,318	13,983		295		295		16,721			0	19	07/15/2019	1FM
46625Y	T9	4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	03/15/2012	MBS Paydown 0.617421227		2,269	2,269	1,943	1,898		60		60		2,269			0	4	07/15/2019	1FM
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	02/25/2012	MBS Paydown 0.50477397		38,755	38,755	37,290	35,251		494		494		38,755			0	388	12/25/2035	4FM
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	03/25/2012	MBS Paydown 0.50090263		32,906	32,906	31,662	29,931		(28)		(28)		32,906			0	494	12/25/2035	4FM
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	01/25/2012	MBS Paydown 0.5093334		29,377	29,377	28,266	26,721				0		29,377			0	147	12/25/2035	4FM
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	02/25/2012	MBS Paydown 0.47617948		28,080	28,080	28,212	20,183		6,166		6,166		28,080			0	128	03/25/2036	1FM
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	01/25/2012	MBS Paydown 0.48553953		8,064	8,064	8,102	5,797		507		507		8,064			0	18	03/25/2036	1FM
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	03/25/2012	MBS Paydown 0.4735016		8,034	8,034	8,071	5,774		579		579		8,034			0	55	03/25/2036	1FM
46627M	EC	7	JPAL 2006-S1 1A6S NAS 5.75 3/25/36	03/25/2012	MBS Paydown 0.9216022		39,573	39,573	37,302	39,336				0		39,573			0	569	03/25/2036	3FM
46627M	EC	7	JPAL 2006-S1 1A6S NAS 5.75 3/25/36	02/25/2012	MBS Paydown 0.93717809		26,747	26,747	20,258	28,022				0		26,747			0	256	03/25/2036	3FM
46627M	EC	7	JPAL 2006-S1 1A6S NAS 5.75 3/25/36	03/25/2012	Pass-Through Loss			7,155	6,744					0					0	103	03/25/2036	3FM
46627M	EC	7	JPAL 2006-S1 1A6S NAS 5.75 3/25/36	02/25/2012	Pass-Through Loss			6,541	4,954					0					0	63	03/25/2036	3FM

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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)

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46627M	EC	7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....	01/25/2012	Pass-Through Loss.....			1,653	806					0					0	8	03/25/2036	3FM.....
46627M	EC	7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....	01/25/2012	MBS Paydown 0.94827393.....		1,781	1,781	869	2,891				0		1,781			0	9	03/25/2036	3FM.....
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	01/25/2012	MBS Paydown 0.84976898.....		136	136	102	114				0		136			0	1	11/25/2036	3FM.....
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	02/25/2012	MBS Paydown 0.84973416.....		136	136	102	114				0		136			0	1	11/25/2036	3FM.....
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	03/25/2012	MBS Paydown 0.84969934.....		136	136	102	114				0		136			0	2	11/25/2036	3FM.....
46628G	AE	9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	02/25/2012	MBS Paydown 0.33575047.....		50,409	50,409	25,601	6,088		9,971		9,971		50,409			0	46	05/25/2036	1FM.....
46628G	AE	9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	01/25/2012	MBS Paydown 0.33935111.....		29,764	29,764	15,116	3,595		46		46		29,764			0	14	05/25/2036	1FM.....
46628G	AE	9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	03/25/2012	MBS Paydown 0.33385372.....		26,555	26,556	13,486	3,207		88		88		26,555			0	35	05/25/2036	1FM.....
46629H	AB	2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	01/25/2012	MBS Paydown 0.353906704.....		142,318	142,318	112,787	113,429		673		673		142,318			0	54	07/25/2036	1FM.....
46629H	AB	2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	02/25/2012	MBS Paydown 0.350651957.....		68,350	68,350	54,167	54,476		569		569		68,350			0	55	07/25/2036	1FM.....
46629P	AM	0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	01/15/2012	MBS Paydown 0.922448054.....		349,730	349,730	338,132	349,730		(166)		(166)		349,730			0	1,544	05/15/2047	1FM.....
46629P	AM	0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	03/15/2012	MBS Paydown 0.922104022.....		1,508	1,509	1,465	1,509				0		1,508			0	19	05/15/2047	1FM.....
46629P	AM	0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	02/15/2012	MBS Paydown 0.922292538.....		1,244	1,245	1,209	1,245				0		1,244			0	10	05/15/2047	1FM.....
46629Y	AB	5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	01/12/2012	MBS Paydown 0.91421957.....		436,703	436,703	420,593	429,264		6,636		6,636		436,703			0	1,982	06/12/2047	1FM.....
46629Y	AB	5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	02/12/2012	MBS Paydown 0.895452985.....		126,487	126,487	121,821	124,332		1,938		1,938		126,487			0	1,148	06/12/2047	1FM.....
46629Y	AB	5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	03/12/2012	MBS Paydown 0.882944569.....		84,307	84,306	81,197	82,871		1,295		1,295		84,307			0	1,148	06/12/2047	1FM.....
466300	AL	4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	03/26/2012	MBS Paydown 0.804597909.....		169,047	169,047	173,749	173,569		(634)		(634)		169,047			0	2,562	11/26/2036	1FM.....
466300	AL	4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	02/26/2012	MBS Paydown 0.818926346.....		161,063	161,063	165,543	165,371		(253)		(253)		161,063			0	1,627	11/26/2036	1FM.....
466300	AL	4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	01/26/2012	MBS Paydown 0.832578084.....		136,430	136,430	140,225	140,079				0		136,430			0	688	11/26/2036	1FM.....
46630G	AN	5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35....	03/25/2012	MBS Paydown 0.321599694.....		18,141	18,141	16,962	16,962		16		16		18,141			0	42	07/25/2035	1FE.....
46630J	AB	5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	03/15/2012	MBS Paydown 0.957171638.....		141,460	141,459	130,326	135,602		320		320		141,460			0	1,921	01/15/2049	1FM.....
46630J	AB	5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	02/15/2012	MBS Paydown 0.96174296.....		107,517	107,517	99,054	103,065		4,170		4,170		107,517			0	973	01/15/2049	1FM.....
46630J	AB	5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	01/15/2012	MBS Paydown 0.965217406.....		101,349	101,350	93,372	97,152		3,930		3,930		101,349			0	459	01/15/2049	1FM.....
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	02/25/2012	MBS Paydown 0.01823838.....		121,027	121,027	117,774	121,027				0		121,027			0	1,111	04/25/2037	3FM.....
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	01/25/2012	MBS Paydown 0.030978036.....		113,865	113,865	110,805	113,865				0		113,865			0	528	04/25/2037	3FM.....
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	03/25/2012	MBS Paydown 0.018021684.....		2,059	2,059	2,003	2,059				0		2,059			0	28	04/25/2037	3FM.....
46631N	DT	3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	02/25/2012	MBS Paydown 0.60468354.....		7,370	7,370	6,183	6,183		383		383		7,370			0	43	08/25/2037	1FM.....
46631N	DT	3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	03/25/2012	MBS Paydown 0.60287851.....		1,805	1,805	1,514	1,514		1		1		1,805			0	21	08/25/2037	1FM.....
46632T	AA	3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	01/27/2012	MBS Paydown 0.589190341.....		249,277	249,277	199,832	202,876				0		249,277			0	953	07/27/2037	1FM.....
46632T	AA	3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	03/27/2012	MBS Paydown 0.576938378.....		245,791	245,791	197,037	200,039		1,238		1,238		245,791			0	2,673	07/27/2037	1FM.....
46632T	AA	3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	02/27/2012	MBS Paydown 0.583114037.....		241,837	241,837	193,867	196,821		638		638		241,837			0	1,784	07/27/2037	1FM.....
46632Y	AA	2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	02/26/2012	MBS Paydown 0.56445122.....		136,129	136,129	118,560	121,905		196		196		136,129			0	627	06/26/2036	1FM.....
46632Y	AA	2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	03/26/2012	MBS Paydown 0.560259138.....		113,450	113,450	98,808	101,596		344		344		113,450			0	786	06/26/2036	1FM.....
46632Y	AA	2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	01/26/2012	MBS Paydown 0.569481313.....		112,268	112,268	97,778	100,537				0		112,268			0	258	06/26/2036	1FM.....
46632Y	AC	8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	03/26/2012	MBS Paydown 0.694686792.....		480,819	480,819	420,716	419,352		32,555		32,555		480,819			0	7,511	08/26/2037	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	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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46632Y	AC	8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	01/26/2012	MBS Paydown 0.709695018.....		98,185	98,185	85,912	85,633				0		98,185			0	511	08/26/2037	1FM.....
46632Y	AC	8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	02/26/2012	MBS Paydown 0.709146197.....		18,250	18,250	15,969	15,917		(5)		(5)		18,250			0	190	08/26/2037	1FM.....
46632Y	AF	1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	02/26/2012	Pass-Through Loss.....			406,681	38,635			(200,988)		(200,988)					0	6,354	08/26/2037	1FM.....
46632Y	AF	1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	03/26/2012	Pass-Through Loss.....			137,426	13,056					0					0	2,863	08/26/2037	1FM.....
46632Y	AF	1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	01/26/2012	Pass-Through Loss.....			79,400	7,543					0					0	827	08/26/2037	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		76,130			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			380	380		74,705			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		256		256		26,261			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		129,713			0	1,609	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		148		148		17,591			0	432	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		57		57		10,754			0	199	11/26/2036	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		1,380		1,380		149,017			0	3,539	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		783		783		138,845			0	2,198	06/26/2037	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		100,211			0	793	06/26/2037	1FM.....
46633K	AN	3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....	02/26/2012	MBS Paydown 0.486837226.....		91,420	91,420	85,387	86,799		2,218		2,218		91,420			0	337	01/26/2037	1FM.....
46633K	AN	3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....	03/26/2012	MBS Paydown 0.474077878.....		74,361	74,361	69,454	70,603		247		247		74,361			0	410	01/26/2037	1FM.....
46633K	AN	3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....	01/26/2012	MBS Paydown 0.502523583.....		48,271	48,271	45,085	45,831				0		48,271			0	89	01/26/2037	1FM.....
46633K	AY	9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	03/26/2012	MBS Paydown 0.464553786.....		182,556	182,555	173,270	176,621		390		390		182,556			0	2,468	05/26/2037	1FM.....
46633K	AY	9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	02/26/2012	MBS Paydown 0.473115237.....		91,593	91,594	86,934	88,616		87		87		91,593			0	826	05/26/2037	1FM.....
46633K	AY	9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	01/26/2012	MBS Paydown 0.477410751.....		5,042	5,043	4,785	4,878				0		5,042			0	23	05/26/2037	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		4,538		4,538		133,429			0	961	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		27		27		33,574			0	160	04/26/2035	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		32,857			0	78	04/26/2035	1FM.....
46633P	AC	6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	02/27/2012	MBS Paydown 0.63125942.....		89,128	89,128	90,020	89,934		(448)		(448)		89,128			0	891	02/27/2037	1FM.....
46633P	AC	6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	01/27/2012	MBS Paydown 0.651220967.....		63,696	63,696	64,333	64,272		(70)		(70)		63,696			0	318	02/27/2037	1FM.....
46633P	AC	6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	03/27/2012	MBS Paydown 0.625394857.....		26,185	26,185	26,447	26,422		(15)		(15)		26,185			0	393	02/27/2037	1FM.....
46633P	BQ	4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	01/27/2012	MBS Paydown 0.430981318.....		207,204	207,204	192,376	195,925				0		207,204			0	389	03/27/2037	1FM.....
46633P	BQ	4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	02/27/2012	MBS Paydown 0.421129733.....		203,327	203,327	188,776	192,258		403		403		203,327			0	771	03/27/2037	1FM.....
46633P	BQ	4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	03/27/2012	MBS Paydown 0.41766666.....		71,474	71,474	66,359	67,584		273		273		71,474			0	440	03/27/2037	1FM.....
46633T	AA	2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	01/20/2012	MBS Paydown 0.558358583.....		56,856	56,855	55,672	55,963				0		56,856			0	237	04/20/2036	1FM.....
46633T	AA	2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	02/20/2012	MBS Paydown 0.552523472.....		51,938	51,938	50,857	51,123		16		16		51,938			0	433	04/20/2036	1FM.....
46633T	AA	2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	03/20/2012	MBS Paydown 0.551897277.....		5,852	5,853	5,734	5,762		3		3		5,852			0	71	04/20/2036	1FM.....
46634B	BY	7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	02/26/2012	MBS Paydown 0.690188983.....		420,604	420,604	415,872	415,457		3,028		3,028		420,604			0	4,039	12/26/2035	1FM.....
46634B	BY	7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	03/26/2012	MBS Paydown 0.676581549.....		193,797	193,797	191,617	191,426		1,223		1,223		193,797			0	2,792	12/26/2035	1FM.....
46634B	BY	7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	01/26/2012	MBS Paydown 0.719721634.....		5,228	5,228	5,169	5,164				0		5,228			0	25	12/26/2035	1FM.....
46634F	AU	7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	01/26/2012	MBS Paydown 0.941856771.....		369,572	369,572	374,451	373,344		(2,644)		(2,644)		369,572			0	1,848	07/26/2036	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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46634F	AU	7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	03/26/2012	MBS Paydown 0.926287947.....		277,302	277,302	280,963	280,132		(1,380)		(1,380)		277,302			0	4,160	07/26/2036	1FM.....
46634F	AU	7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	02/26/2012	MBS Paydown 0.934405635.....		254,532	254,533	257,892	257,130		(1,028)		(1,028)		254,532			0	2,546	07/26/2036	1FM.....
46635B	AA	9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....	03/26/2012	MBS Paydown 0.872259064.....		268,844	268,844	288,335	283,692		(6,928)		(6,928)		268,844			0	3,854	03/26/2039	1FM.....
46635B	AA	9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....	01/26/2012	MBS Paydown 0.896539159.....		144,519	144,519	154,996	152,500		(2,169)		(2,169)		144,519			0	691	03/26/2039	1FM.....
46635B	AA	9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....	02/26/2012	MBS Paydown 0.888431077.....		134,789	134,789	144,561	142,233		(1,787)		(1,787)		134,789			0	1,288	03/26/2039	1FM.....
46637D	AA	3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....	03/26/2012	MBS Paydown 0.957520618.....		1,092,580	1,092,580	1,014,733	1,014,733		44,071		44,071		1,092,580			0	8,222	06/26/2035	1Z.....
46637D	AA	3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....	02/26/2012	MBS Paydown 0.995173708.....		140,045	140,045	130,066	130,066				0		140,045			0	553	06/26/2035	1Z.....
46637D	AC	9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE.....	02/26/2012	MBS Paydown 0.98386392.....		237,830	237,830	221,182	221,182		536		536		237,830			0	644	05/26/2047	1Z.....
46637D	AC	9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE.....	03/26/2012	MBS Paydown 0.968504818.....		226,378	226,378	210,531	210,531		384		384		226,378			0	1,226	05/26/2047	1Z.....
472320	AA	8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....	03/25/2012	MBS Paydown 0.75883237.....		161,342	161,342	147,746	136,776		7,518		7,518		161,342			0	3,538	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.....		91,024	91,024	83,354	77,165		(220)		(220)		91,024			0	1,342	06/25/2047	3FM.....
472320	AA	8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....	01/25/2012	MBS Paydown 0.77453302.....		83,948	83,947	76,874	71,165		(78)		(78)		83,948			0	619	06/25/2047	3FM.....
472321	AA	6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	01/26/2012	MBS Paydown 0.525708903.....		95,964	95,964	73,547	76,665				0		95,964			0	480	10/25/2035	1FM.....
472321	AC	2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	03/26/2012	MBS Paydown 0.454884219.....		115,167	115,167	99,534	102,869		562		562		115,167			0	796	01/25/2037	1FM.....
472321	AC	2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	01/26/2012	MBS Paydown 0.468298459.....		113,076	113,076	97,726	101,001				0		113,076			0	260	01/25/2037	1FM.....
472321	AC	2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	02/26/2012	MBS Paydown 0.46303372.....		74,400	74,400	64,301	66,455		204		204		74,400			0	343	01/25/2037	1FM.....
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	01/26/2012	MBS Paydown 0.539671269.....		275,023	275,024	231,999	240,143		26,842		26,842		275,023			0	796	01/25/2039	1FM.....
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	02/26/2012	MBS Paydown 0.5324097.....		205,458	205,459	173,317	179,401		380		380		205,458			0	1,041	01/25/2039	1FM.....
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	03/26/2012	MBS Paydown 0.527463086.....		139,959	139,959	118,064	122,209		633		633		139,959			0	1,012	01/25/2039	1FM.....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	02/26/2012	Pass-Through Loss.....			252,199	104,825			(459)		(459)					0	730	01/25/2039	1FM.....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	01/26/2012	Pass-Through Loss.....			251,774	43,292					0					0	729	01/25/2039	1FM.....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	03/26/2012	Pass-Through Loss.....			144,550	32,484					0					0	421	01/25/2039	1FM.....
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	01/26/2012	Pass-Through Loss.....			49,445	10,280					0					0	114	01/25/2037	1FM.....
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	02/26/2012	Pass-Through Loss.....			27,239	5,663					0					0	63	01/25/2037	1FM.....
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	03/26/2012	Pass-Through Loss.....			164,884	34,282			(711)		(711)					0	380	01/25/2037	1FM.....
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	03/20/2012	MBS Paydown 0.603118971.....		171,073	171,073	157,521	163,388		531		531		171,073			0	1,241	03/20/2036	1FM.....
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	02/20/2012	MBS Paydown 0.612161324.....		160,738	160,738	148,004	153,517		240		240		160,738			0	778	03/20/2036	1FM.....
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	01/20/2012	MBS Paydown 0.620657379.....		124,611	124,611	114,740	119,013				0		124,611			0	301	03/20/2036	1FM.....
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	01/25/2012	MBS Paydown 0.527336189.....		113,943	113,943	109,279	113,086				0		113,943			0	268	06/25/2036	1FM.....
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	03/25/2012	MBS Paydown 0.521614006.....		80,208	80,208	76,925	79,605		16		16		80,208			0	563	06/25/2036	1FM.....
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	02/25/2012	MBS Paydown 0.525339657.....		42,983	42,983	41,223	42,660		5		5		42,983			0	201	06/25/2036	1FM.....
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	02/25/2012	MBS Paydown 0.524141276.....		133,326	133,326	116,327	125,726		350		350		133,326			0	818	05/25/2037	1FM.....
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	03/25/2012	MBS Paydown 0.517179336.....		76,108	76,108	66,404	71,769		457		457		76,108			0	660	05/25/2037	1FM.....
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	01/25/2012	MBS Paydown 0.536337308.....		67,144	67,144	58,583	63,317				0		67,144			0	228	05/25/2037	1FM.....
47232A	AH	1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....	03/25/2012	Pass-Through Loss.....			157,188	36,939					0					0	964	05/25/2037	1FM.....
47232A	AP	3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36.....	01/20/2012	Pass-Through Loss.....			212,459	15,204					0					0	514	03/20/2036	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)

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47232A	AP	3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36.....	03/20/2012	MBS Paydown 0.604757444.....				310,012	22,185	5,280				0				0	2,249	03/20/2036	1FM.....
47232A	AP	3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36.....	02/20/2012	Pass-Through Loss.....				269,068	19,255		(16,133)		(16,133)					0	1,303	03/20/2036	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	01/26/2012	MBS Paydown 0.557846335.....	99,969	99,969	99,969	99,969	99,425		16		16		99,969			0	551	09/26/2036	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	03/26/2012	MBS Paydown 0.536308296.....	83,571	83,571	83,571	83,571	83,116		67		67		83,571			0	1,378	09/26/2036	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	02/26/2012	MBS Paydown 0.548445753.....	64,727	64,727	64,727	64,727	64,374				0		64,727			0	716	09/26/2036	1FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	03/26/2012	Pass-Through Loss.....				86,422	75,329				0					0	1,904	09/26/2036	6FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	01/26/2012	Pass-Through Loss.....				111,580					0					0	1,239	09/26/2036	6FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	02/26/2012	Pass-Through Loss.....				88,112					0					0	1,468	09/26/2036	6FM.....
47232D	AM	4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....	02/26/2012	MBS Paydown 0.464099472.....	53,171	53,171	53,171	53,171	53,171				0		53,171			0	271	01/26/2047	1FM.....
47232D	AM	4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....	01/26/2012	MBS Paydown 0.476375777.....	45,093	45,093	45,093	45,093	45,093				0		45,093			0	122	01/26/2047	1FM.....
47232D	AM	4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....	03/26/2012	MBS Paydown 0.462214509.....	8,164	8,164	8,164	8,164	8,164				0		8,164			0	62	01/26/2047	1FM.....
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	01/26/2012	MBS Paydown 0.585141363.....	31,405	31,405	31,405	31,405	31,155				0		31,405			0	157	09/26/2036	1FM.....
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	02/26/2012	MBS Paydown 0.576210227.....	29,290	29,290	29,290	29,290	29,057		8		8		29,290			0	323	09/26/2036	1FM.....
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	03/26/2012	MBS Paydown 0.573944184.....	7,431	7,431	7,431	7,431	7,372		4		4		7,431			0	119	09/26/2036	1FM.....
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	02/26/2012	MBS Paydown 0.32295843.....	22,844	22,844	23,240	22,844	22,844		(23,477)		(23,477)			22,844	22,844	329	01/26/2036	1FM.....	
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	03/26/2012	MBS Paydown 0.300494753.....	108,365	108,365	110,241	108,365	108,365		(111,364)		(111,364)			108,365	108,365	2,060	01/26/2036	1FM.....	
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	01/26/2012	MBS Paydown 0.32769399.....	43,756	43,756	44,513	43,756	43,756				0			43,756	43,756	430	01/26/2036	1FM.....	
47232D	BC	5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	01/26/2012	MBS Paydown 0.543516432.....	95,231	95,231	87,515	89,350	89,350				0		95,231			0	962	02/26/2037	1FM.....
47232D	BC	5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	02/26/2012	MBS Paydown 0.53895508.....	48,589	48,589	44,652	45,589	45,589		(8)		(8)		48,589			0	734	02/26/2037	1FM.....
47232D	BC	5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	03/26/2012	MBS Paydown 0.538221782.....	7,811	7,811	7,178	7,329	7,329		(8)		(8)		7,811			0	157	02/26/2037	1FM.....
47232D	BG	6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	03/26/2012	Pass-Through Loss.....				43,390	6,802		(79)		(79)					0	873	02/26/2037	5FM.....
47232D	BG	6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	02/26/2012	Pass-Through Loss.....				31,610	4,955				0					0	478	02/26/2037	5FM.....
47232D	BG	6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	01/26/2012	Pass-Through Loss.....				16,061	2,518				0					0	162	02/26/2037	5FM.....
47232D	BH	4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	02/26/2012	MBS Paydown 0.399340148.....	14,915	14,915	14,915	14,915	14,914		7		7		14,915			0	16	09/26/2036	1FM.....
47232D	BH	4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	03/26/2012	MBS Paydown 0.388653652.....	11,946	11,946	11,946	11,946	11,945				0		11,946			0	18	09/26/2036	1FM.....
47232D	BH	4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	01/26/2012	MBS Paydown 0.412682593.....	8,906	8,906	8,906	8,906	8,905				0		8,906			0	5	09/26/2036	1FM.....
47232D	BN	1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	01/26/2012	Pass-Through Loss.....				12,195	3,806				0					0	6	09/26/2036	1FM.....
47232D	BN	1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	03/26/2012	Pass-Through Loss.....				8,348	2,605				0					0	9	09/26/2036	1FM.....
47232D	BN	1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	02/26/2012	Pass-Through Loss.....				7,979	2,490				0					0	8	09/26/2036	1FM.....
47232D	BP	6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	02/26/2012	MBS Paydown 0.455278952.....	53,967	53,967	53,967	53,967	53,692		18		18		53,967			0	585	07/26/2037	1FM.....
47232D	BP	6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	01/26/2012	MBS Paydown 0.466948111.....	32,520	32,520	32,520	32,520	32,354				0		32,520			0	176	07/26/2037	1FM.....
47232D	BP	6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	03/26/2012	MBS Paydown 0.449172436.....	28,241	28,241	28,241	28,241	28,097		3		3		28,241			0	459	07/26/2037	1FM.....
47232D	BU	5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	02/26/2012	Pass-Through Loss.....				74,623	43,094				0					0	1,225	07/26/2037	1FM.....
47232D	BU	5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	03/26/2012	Pass-Through Loss.....				26,952	14,393		11,617		11,617					0	588	07/26/2037	1FM.....
47232D	BU	5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	01/26/2012	Pass-Through Loss.....				52,595					0					0	579	07/26/2037	1FM.....
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	02/26/2012	MBS Paydown 0.488641577.....	102,945	102,945	92,383	93,357	93,357		4,288		4,288		102,945			0	944	06/26/2037	1FM.....

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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)

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47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	03/26/2012	MBS Paydown 0.477627038.....		61,134	61,134	54,862	55,440		991		991		61,134			0	841	06/26/2037	1FM.....
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	01/26/2012	MBS Paydown 0.507189149.....		16,219	16,218	14,555	14,708				0		16,219			0	74	06/26/2037	1FM.....
47232D	CA	8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	03/26/2012	MBS Paydown 0.411469104.....		85,373	85,373	85,373	84,807		36		36		85,373			0	964	02/26/2047	1FM.....
47232D	CA	8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	01/26/2012	MBS Paydown 0.432536185.....		80,138	80,138	80,138	79,606				0		80,138			0	535	02/26/2047	1FM.....
47232D	CA	8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	02/26/2012	MBS Paydown 0.42364663.....		62,322	62,322	62,322	61,909		14		14		62,322			0	560	02/26/2047	1FM.....
47232D	CF	7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	01/26/2012	Pass-Through Loss			41,225	31,964					0					0	98	02/26/2047	6FM.....
47232D	CF	7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	02/26/2012	Pass-Through Loss			34,179	26,501					0					0	81	02/26/2047	6FM.....
47232D	CF	7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	03/26/2012	Pass-Through Loss			75,422	58,479			(72,333)		(72,333)					0	179	02/26/2047	6FM.....
47232D	CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	02/21/2012	MBS Paydown 0.486306349.....		90,725	90,725	90,725	84,708		(2,087)		(2,087)		90,725			0	802	05/21/2036	1FM.....
47232D	CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	03/21/2012	MBS Paydown 0.474745548.....		46,116	46,116	46,116	43,058		(329)		(329)		46,116			0	601	05/21/2036	1FM.....
47232D	CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	01/21/2012	MBS Paydown 0.509049931.....		30,412	30,412	30,412	28,395				0		30,412			0	135	05/21/2036	1FM.....
47232D	CN	0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	01/26/2012	MBS Paydown 0.159795891.....		32,678	32,678	32,678	32,673				0		32,678			0	163	12/26/2036	1FM.....
47232D	CN	0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	03/26/2012	MBS Paydown 0.159704894.....		205	205	205	205				0		205			0	2	12/26/2036	1FM.....
47232D	CN	0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	02/26/2012	MBS Paydown 0.159750507.....		204	204	204	204				0		204			0	2	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			1		1		1			0		12/26/2036	2FM.....
47232D	CU	4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....	01/26/2012	MBS Paydown 0.318499262.....		65,985	65,984	68,276	65,786		15		15		65,985			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	26,916	25,934		(3)		(3)		26,012			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.....		176,355	176,355	172,908	173,940		879		879		176,355			0	808	06/26/2037	1FM.....
47232D	CZ	3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	02/26/2012	MBS Paydown 0.574357276.....		95,915	95,915	94,040	94,601		181		181		95,915			0	879	06/26/2037	1FM.....
47232D	CZ	3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	03/26/2012	MBS Paydown 0.571172281.....		32,360	32,360	31,727	31,916		12		12		32,360			0	445	06/26/2037	1FM.....
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	01/26/2012	MBS Paydown 0.457093034.....		132,393	132,393	132,393	128,831		956		956		132,393			0	608	08/26/2037	1FM.....
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	02/26/2012	MBS Paydown 0.449425408.....		76,280	76,280	76,280	74,228		(152)		(152)		76,280			0	700	08/26/2037	1FM.....
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	03/26/2012	MBS Paydown 0.448914263.....		5,085	5,085	5,085	4,948		(20)		(20)		5,085			0	47	08/26/2037	1FM.....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	02/26/2012	MBS Paydown 0.554744752.....		442,202	442,200	439,270	437,329		968		968		442,202			0	5,159	08/26/2037	1FM.....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	01/26/2012	MBS Paydown 0.566729646.....		231,568	231,567	230,032	229,016				0		231,568			0	1,351	08/26/2037	1FM.....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	03/26/2012	MBS Paydown 0.551809472.....		108,302	108,300	107,584	107,108		37		37		108,302			0	1,895	08/26/2037	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	02/26/2012	MBS Paydown 0.324316876.....		103,269	103,269	103,269	103,269						103,269			0	468	09/26/2035	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	01/26/2012	MBS Paydown 0.337667553.....		78,901	78,901	78,901	78,901				0		78,901			0	177	09/26/2035	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	03/26/2012	MBS Paydown 0.318088144.....		48,180	48,180	48,180	48,180				0		48,180			0	330	09/26/2035	1FM.....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	03/26/2012	MBS Paydown 0.259009646.....		176,607	176,607	169,819	175,229		388		388		176,607			0	2,302	04/26/2037	1FM.....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	01/26/2012	MBS Paydown 0.29248628.....		167,717	167,718	161,271	166,408		670		670		167,717			0	730	04/26/2037	1FM.....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	02/26/2012	MBS Paydown 0.276414999.....		163,071	163,071	156,803	161,798		272		272		163,071			0	1,418	04/26/2037	1FM.....
47232D	EB	4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37.....	01/26/2012	MBS Paydown 0.016545304.....		63,244	63,244	63,244	62,878		79		79		63,244			0	553	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.....		22,865	22,865	22,865	22,732		242		242		22,865			0	298	06/26/2037	1FM.....
47232D	EB	4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37.....	03/26/2012	MBS Paydown 0.0.....		1,131	1,131	1,131	1,125		184		184		1,131			0	20	06/26/2037	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	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)

QE05.29

47232D	EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	03/26/2012	MBS Paydown 0.900104026.....		40,567	40,567	36,835	40,567		(40,567)		(40,567)				40,567	40,567	522	06/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	01/26/2012	MBS Paydown 0.620534196.....		132,806	132,806	132,806	132,370		179		179		132,806			0	571	02/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	02/26/2012	MBS Paydown 0.613738182.....		74,628	74,628	74,628	74,382		(1)		(1)		74,628			0	639	02/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	03/26/2012	MBS Paydown 0.608596802.....		56,458	56,458	56,458	56,272		(1)		(1)		56,458			0	722	02/26/2037	1FM.....
47232D	EM	0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	03/26/2012	MBS Paydown 0.454056397.....		274,422	274,422	274,422	269,277				0		274,422			0	3,468	05/26/2037	1FM.....
47232D	EM	0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	02/26/2012	MBS Paydown 0.471218108.....		259,124	259,124	259,124	254,266				0		259,124			0	2,201	05/26/2037	1FM.....
47232D	EM	0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	01/26/2012	MBS Paydown 0.487423146.....		32,699	32,699	32,699	32,086				0		32,699			0	140	05/26/2037	1FM.....
47232D	EU	2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	02/26/2012	MBS Paydown 0.358494958.....		102,034	102,034	97,028	91,861		3,310		3,310		102,034			0	931	08/26/2037	1FM.....
47232D	EU	2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	01/26/2012	MBS Paydown 0.371480457.....		34,524	34,524	32,830	31,082				0		34,524			0	157	08/26/2037	1FM.....
47232D	EU	2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	03/26/2012	MBS Paydown 0.354113535.....		34,427	34,427	32,738	30,995		(56)		(56)		34,427			0	471	08/26/2037	1FM.....
47232D	EY	4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	03/26/2012	Pass-Through Loss.....			12,432	10,385					0					0	226	08/26/2037	1FM.....
47232D	EY	4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	01/26/2012	Pass-Through Loss.....			17,192						0					0	156	08/26/2037	1FM.....
47232D	EY	4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	02/26/2012	Pass-Through Loss.....			27,789						0					0	379	08/26/2037	1FM.....
47232D	EZ	1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....	02/26/2012	MBS Paydown 0.47303243.....		277,374	277,374	277,374	277,377		(671)		(671)		277,374			0	2,252	11/26/2036	1FM.....
47232D	EZ	1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....	03/26/2012	MBS Paydown 0.459248297.....		259,992	259,992	259,992	259,994		(583)		(583)		259,992			0	3,160	11/26/2036	1FM.....
47232D	EZ	1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....	01/26/2012	MBS Paydown 0.487738121.....		105,412	105,412	105,412	105,413				0		105,412			0	431	11/26/2036	1FM.....
47232D	FF	4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	01/26/2012	MBS Paydown 0.355543107.....		114,932	114,931	114,932	114,932				0		114,932			0	1,104	12/26/2036	1FM.....
47232D	FF	4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	03/26/2012	MBS Paydown 0.322670051.....		70,444	70,444	70,444	70,444				0		70,444			0	1,335	12/26/2036	1FM.....
47232D	FF	4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	02/26/2012	MBS Paydown 0.343856316.....		38,859	38,858	38,859	38,859				0		38,859			0	555	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.....		20,414	20,414	20,414	20,284				0		20,414			0	206	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.....		19,837	19,837	19,837	19,711				0		19,837			0	299	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.....		13,122	13,122	13,122	13,038		1		1		13,122			0	263	02/26/2037	1FM.....
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	03/26/2012	Pass-Through Loss.....			7,028	5,782					0					0	141	02/26/2037	1FM.....
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	01/26/2012	Pass-Through Loss.....			11,762						0					0	118	02/26/2037	1FM.....
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	02/26/2012	Pass-Through Loss.....			8,641						0					0	130	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.....		22,400	22,400	22,400	22,288				0		22,400			0	216	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.....		21,768	21,768	21,768	21,659				0		21,768			0	315	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.....		14,398	14,399	14,398	14,327		1		1		14,398			0	277	02/26/2037	1FM.....
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	03/26/2012	Pass-Through Loss.....			15,424	7,806					0					0	149	02/26/2037	1FM.....
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	01/26/2012	Pass-Through Loss.....			12,906	4,609					0					0	62	02/26/2037	1FM.....
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	02/26/2012	Pass-Through Loss.....			9,482	1,345					0					0	91	02/26/2037	1FM.....
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	03/26/2012	MBS Paydown 0.626555584.....		25,181	25,181	25,181	25,120		(13)		(13)		25,181			0	393	07/26/2037	1FM.....
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	01/26/2012	MBS Paydown 0.637431168.....		22,185	22,185	22,185	22,131				0		22,185			0	116	07/26/2037	1FM.....
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	02/26/2012	MBS Paydown 0.632550193.....		20,503	20,503	20,503	20,454		(5)		(5)		20,503			0	214	07/26/2037	1FM.....
47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	03/26/2012	Pass-Through Loss.....			16,523	12,204					0					0	172	07/26/2037	1FM.....
47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	02/26/2012	Pass-Through Loss.....			14,851	10,968					0					0	155	07/26/2037	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	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)

QE05.30

47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	01/26/2012	Pass-Through Loss.....			11,831						0					0	62	07/26/2037	1FM.....
47232V	AR	3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	01/26/2012	MBS Paydown 0.790445742.....		54,945	54,945	52,156	52,737		(103)		(103)		54,945			0	275	09/26/2036	1FM.....
47232V	AR	3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	02/26/2012	MBS Paydown 0.779471249.....		36,216	36,216	34,377	34,760		(59)		(59)		36,216			0	362	09/26/2036	1FM.....
47232V	AR	3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	03/26/2012	MBS Paydown 0.770077165.....		31,000	31,000	29,427	29,755		51		51		31,000			0	465	09/26/2036	1FM.....
47232V	AV	4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	03/26/2012	Pass-Through Loss.....			40,168	23,480			(14,316)		(14,316)					0	402	09/26/2036	6FM.....
47232V	AV	4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	01/26/2012	Pass-Through Loss.....			20,394	11,921					0					0	102	09/26/2036	6FM.....
47232V	AV	4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	02/26/2012	Pass-Through Loss.....			16,615	9,712					0					0	166	09/26/2036	6FM.....
47232V	AW	2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	02/26/2012	MBS Paydown 0.638059102.....		39,072	39,072	35,767	35,452		65		65		39,072			0	165	09/26/2035	1FM.....
47232V	AW	2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	01/26/2012	MBS Paydown 0.646842776.....		31,046	31,046	28,420	28,170				0		31,046			0	65	09/26/2035	1FM.....
47232V	AW	2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	03/26/2012	MBS Paydown 0.637844133.....		956	956	875	868		3		3		956			0	6	09/26/2035	1FM.....
47232V	BB	7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	02/26/2012	MBS Paydown 0.608130632.....		141,195	141,195	121,580	116,391		20,081		20,081		141,195			0	239	09/26/2035	1FM.....
47232V	BB	7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	01/26/2012	MBS Paydown 0.620287641.....		210	210	181	173				0		210			0	0	09/26/2035	1FM.....
47232V	BB	7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	03/26/2012	MBS Paydown 0.608112541.....		210	210	181	173		1		1		210			0	0	09/26/2035	1FM.....
47232V	BF	8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	03/26/2012	Pass-Through Loss.....			3,180						0					0	7	09/26/2035	6FM.....
47232V	BM	3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	02/26/2012	MBS Paydown 0.477349406.....		44,301	44,301	44,301	43,974		121		121		44,301			0	618	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.....		26,310	26,310	26,310	26,115		8		8		26,310			0	488	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.....		19,238	19,238	19,238	19,096				0		19,238			0	180	11/26/2036	1FM.....
47232V	BR	2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37.....	01/26/2012	MBS Paydown 0.026597051.....		380,092	380,092	380,092	380,092				0		380,092			0	1,657	11/26/2037	1FM.....
47232V	BR	2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37.....	02/26/2012	MBS Paydown 0.002046094.....		375,417	375,417	375,417	375,417				0		375,417			0	3,258	11/26/2037	1FM.....
47232V	BR	2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37.....	03/26/2012	MBS Paydown 0.0.....		31,287	31,287	31,287	31,287				0		31,287			0	403	11/26/2037	1FM.....
47232V	BU	5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	03/26/2012	MBS Paydown 0.911218793.....		271,517	271,516	271,517	271,517				0		271,517			0	3,497	11/26/2037	1FM.....
47232V	BZ	4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	02/26/2012	MBS Paydown 0.152993041.....		19,291	19,291	19,291	19,291				0		19,291			0	193	07/26/2036	1FM.....
47232V	BZ	4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	01/26/2012	MBS Paydown 0.163276171.....		5,794	5,794	5,794	5,794				0		5,794			0	29	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.....		5,032	5,032	5,032	5,032				0		5,032			0	75	07/26/2036	1FM.....
47232V	CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	02/26/2012	Pass-Through Loss.....			23,993	4,423					0					0	240	07/26/2036	1FM.....
47232V	CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	01/26/2012	Pass-Through Loss.....			22,352	4,121					0					0	112	07/26/2036	1FM.....
47232V	CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	03/26/2012	Pass-Through Loss.....			30,265	5,579			(253)		(253)					0	303	07/26/2036	1FM.....
47232V	CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	01/26/2012	MBS Paydown 0.26129173.....		38,101	38,101	38,101	38,101				0		38,101			0	185	04/26/2037	1FM.....
47232V	CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	03/26/2012	MBS Paydown 0.247393892.....		17,554	17,554	17,554	17,554				0		17,554			0	235	04/26/2037	1FM.....
47232V	CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	02/26/2012	MBS Paydown 0.25435256.....		17,505	17,505	17,505	17,505				0		17,505			0	158	04/26/2037	1FM.....
47232V	CM	2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	02/26/2012	MBS Paydown 0.963811332.....		94,629	94,629	94,629	94,488		(179)		(179)		94,629			0	878	11/26/2035	2FM.....
47232V	CM	2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	01/26/2012	MBS Paydown 0.977329788.....		72,814	72,814	72,814	72,706				0		72,814			0	336	11/26/2035	2FM.....
47232V	CM	2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	03/26/2012	MBS Paydown 0.956717395.....		49,658	49,658	49,658	49,584				0		49,658			0	690	11/26/2035	2FM.....
47232V	CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	01/26/2012	Pass-Through Loss.....			39,205						0					0	181	11/26/2035	1FM.....
47232V	CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	02/26/2012	Pass-Through Loss.....			73,661						0					0	684	11/26/2035	1FM.....
47232V	CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	03/26/2012	Pass-Through Loss.....			37,273						0					0	346	11/26/2035	1FM.....

SCHEDULE D - PART 4

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

1	2		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	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	03/26/2012	MBS Paydown 0.508756505.....		92,135	92,136	90,499	90,790		398		398		92,135			0	1,356	05/26/2036	1FM.....
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	02/26/2012	MBS Paydown 0.525452255.....		75,866	75,867	74,519	74,758		162		162		75,866			0	744	05/26/2036	1FM.....
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	01/26/2012	MBS Paydown 0.539199894.....		43,935	43,935	43,155	43,293				0		43,935			0	216	05/26/2036	1FM.....
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	03/26/2012	Pass-Through Loss.....		13,669		368			(2,568)		(2,568)					0	133	05/26/2036	1FM.....
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	01/26/2012	Pass-Through Loss.....		25,769		693					0					0	126	05/26/2036	1FM.....
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	02/26/2012	Pass-Through Loss.....		18,468		497					0					0	180	05/26/2036	1FM.....
47232V	CV	2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	01/26/2012	MBS Paydown 0.589452944.....		361,026	361,026	351,131	353,099		3,834		3,834		361,026			0	1,967	11/26/2036	1FM.....
47232V	CV	2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	02/26/2012	MBS Paydown 0.580202254.....		256,891	256,891	249,851	251,250		2,136		2,136		256,891			0	2,801	11/26/2036	1FM.....
47232V	CV	2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	03/26/2012	MBS Paydown 0.579973689.....		6,347	6,347	6,173	6,208		5		5		6,347			0	104	11/26/2036	1FM.....
47232V	DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	03/26/2012	MBS Paydown 0.28442329.....		448,613	448,613	426,867	430,261		12,654		12,654		448,613			0	6,786	04/26/2036	1FE.....
47232V	DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	01/26/2012	MBS Paydown 0.346390069.....		169,452	169,451	161,238	162,520		(472)		(472)		169,452			0	1,716	04/26/2036	1FE.....
47232V	DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	02/26/2012	MBS Paydown 0.332554019.....		128,962	128,962	122,711	123,686		(841)		(841)		128,962			0	1,951	04/26/2036	1FE.....
47232V	DR	0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	01/26/2012	MBS Paydown 0.623032955.....		67,127	67,127	67,127	67,906		(494)		(494)		67,127			0	336	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.....		64,280	64,280	64,280	65,026		(750)		(750)		64,280			0	643	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.....		8,670	8,670	8,670	8,771		(2)		(2)		8,670			0	130	04/26/2036	1FM.....
47232V	DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	03/26/2012	Pass-Through Loss.....		38,469		19,066					0					0	385	04/26/2036	1FM.....
47232V	DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	01/26/2012	Pass-Through Loss.....		33,742							0					0	169	04/26/2036	1FM.....
47232V	DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	02/26/2012	Pass-Through Loss.....		24,800							0					0	248	04/26/2036	1FM.....
47232V	DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	01/26/2012	MBS Paydown 0.317735295.....		14,856	14,856	14,856	14,856				0		14,856			0	74	07/26/2036	1FM.....
47232V	DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	02/26/2012	MBS Paydown 0.313003978.....		14,690	14,690	14,690	14,690				0		14,690			0	147	07/26/2036	1FM.....
47232V	DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	03/26/2012	MBS Paydown 0.308303307.....		14,595	14,595	14,595	14,595				0		14,595			0	219	07/26/2036	1FM.....
47232V	DZ	2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	01/26/2012	MBS Paydown 0.538165519.....		77,105	77,105	77,105	76,658		(98)		(98)		77,105			0	386	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.....		42,910	42,911	42,910	42,661		1		1		42,910			0	429	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.....		20,611	20,611	20,611	20,491		2		2		20,611			0	309	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.....		20,193	20,193	20,356	20,308				0		20,193			0	101	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.....		11,942	11,942	12,038	12,010		1		1		11,942			0	119	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.....		7,193		7,251	7,234		(1)		(1)		7,193			0	108	03/26/2037	1FM.....
47232V	EH	1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	01/26/2012	Pass-Through Loss.....		24,316							0					0	122	03/26/2037	1FM.....
47232V	EJ	7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	02/26/2012	MBS Paydown 0.346130794.....		18,606	18,606	18,885	18,807		(187)		(187)		18,606			0	178	04/26/2037	1FM.....
47232V	EJ	7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	01/26/2012	MBS Paydown 0.360299084.....		5,598	5,598	5,682	5,659				0		5,598			0	27	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.....		5,547	5,547	5,630	5,606				0		5,547			0	80	04/26/2037	1FM.....
47232V	EP	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	03/26/2012	Pass-Through Loss.....		15,979		18,392					0					0	153	04/26/2037	1FM.....
47232V	EP	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	01/26/2012	Pass-Through Loss.....		8,044							0					0	39	04/26/2037	1FM.....
47232V	EP	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	02/26/2012	Pass-Through Loss.....		7,998							0					0	77	04/26/2037	1FM.....
47232V	EQ	1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	02/26/2012	MBS Paydown 0.456440522.....		113,974	113,974	113,974	113,578		6		6		113,974			0	1,092	01/26/2036	1FM.....
47232V	EQ	1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	03/26/2012	MBS Paydown 0.429749728.....		72,791	72,791	72,791	72,538		23		23		72,791			0	1,046	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 F o r e i g n	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)
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		01/26/2012	MBS Paydown 0.498232176.....		44,107	44,107	44,107	43,954				0		44,107			0	211	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		03/26/2012	Pass-Through Loss.....			51,281	51,717					0					0	246	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		01/26/2012	Pass-Through Loss.....			15,500						0					0	74	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		02/26/2012	Pass-Through Loss.....			12,631						0					0	61	01/26/2036	1FM.....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....		01/26/2012	MBS Paydown 0.273641959.....		23,656	23,656	23,656	23,656				0		23,656			0	108	02/26/2036	1FM.....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....		03/26/2012	MBS Paydown 0.25963126.....		21,333	21,333	21,333	21,333				0		21,333			0	293	02/26/2036	1FM.....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....		02/26/2012	MBS Paydown 0.267513486.....		16,586	16,586	16,586	16,586				0		16,586			0	152	02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		03/26/2012	Pass-Through Loss.....			14,075	1,959			(45,800)		(45,800)					0	130	02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		02/26/2012	Pass-Through Loss.....			8,155	1,135					0					0	75	02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		01/26/2012	Pass-Through Loss.....			15,963	2,221					0					0	73	02/26/2036	1FM.....
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....		03/26/2012	MBS Paydown 0.07256634.....		61,534	61,534	61,534	61,534				0		61,534			0	808	01/26/2036	1FM.....
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....		02/26/2012	MBS Paydown 0.083364646.....		138,945	138,944	138,945	138,945				0		138,945			0	1,216	01/26/2036	1FM.....
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....		01/26/2012	MBS Paydown 0.107747284.....		68,558	68,558	68,558	68,558				0		68,558			0	300	01/26/2036	1FM.....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		01/26/2012	MBS Paydown 0.38358746.....		165,775	165,775	165,712	164,920				0		165,775			0	724	06/26/2036	1FM.....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		02/26/2012	MBS Paydown 0.367246898.....		165,775	165,775	165,712	164,920		22		22		165,775			0	1,447	06/26/2036	1FM.....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		03/26/2012	MBS Paydown 0.350906336.....		165,775	165,775	165,712	164,920		46		46		165,775			0	2,170	06/26/2036	1FM.....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....		03/26/2012	MBS Paydown 0.499193409.....		109,569	109,569	109,569	109,476		14		14		109,569			0	256	01/26/2047	1FM.....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....		02/26/2012	MBS Paydown 0.522396916.....		75,974	75,974	75,974	75,910		6		6		75,974			0	119	01/26/2047	1FM.....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....		01/26/2012	MBS Paydown 0.538485974.....		60,134	60,134	60,134	60,083		2		2		60,134			0	48	01/26/2047	1FM.....
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....		01/26/2012	MBS Paydown 0.562796504.....		70,184	70,184	70,184	68,271				0		70,184			0	313	07/26/2037	1FM.....
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....		02/26/2012	MBS Paydown 0.554771092.....		59,827	59,827	59,827	58,196				0		59,827			0	530	07/26/2037	1FM.....
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....		03/26/2012	MBS Paydown 0.548505782.....		46,706	46,706	46,706	45,433				0		46,706			0	618	07/26/2037	1FM.....
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		03/26/2012	MBS Paydown 0.604870918.....		51,630	51,630	51,630	51,086		190		190		51,630			0	742	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.....		39,907	39,907	39,907	39,487		71		71		39,907			0	382	02/26/2036	1FM.....
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		01/26/2012	MBS Paydown 0.688608412.....		30,177	30,177	30,177	29,859				0		30,177			0	145	02/26/2036	1FM.....
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		03/26/2012	MBS Paydown 0.34928109.....		70,444	70,444	70,444	69,530		509		509		70,444			0	1,145	03/26/2036	1FM.....
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		02/26/2012	MBS Paydown 0.371763079.....		47,830	47,830	47,830	47,209		288		288		47,830			0	518	03/26/2036	1FM.....
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		01/26/2012	MBS Paydown 0.387027867.....		39,261	39,261	39,261	38,752		201		201		39,261			0	213	03/26/2036	1FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		03/26/2012	Pass-Through Loss.....			62,734	13,201			(10,985)		(10,985)					0	1,067	03/26/2036	4FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		02/26/2012	Pass-Through Loss.....			87,352	18,381					0					0	1,486	03/26/2036	4FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		01/26/2012	Pass-Through Loss.....			68,549	14,425					0					0	795	03/26/2036	4FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		01/26/2012	MBS Paydown 0.563232876.....		59,710	59,710	55,083	55,946		1,408		1,408		59,710			0	129	03/26/2037	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		03/26/2012	MBS Paydown 0.552679208.....		38,079	38,079	35,128	35,679		91		91		38,079			0	249	03/26/2037	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		02/26/2012	MBS Paydown 0.558022288.....		37,135	37,135	34,257	34,794		44		44		37,135			0	161	03/26/2037	1FM.....
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....		03/26/2012	MBS Paydown 0.508471513.....		6,723	6,723	6,213	6,321		19		19		6,723			0	57	08/26/2046	1FM.....
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....		01/26/2012	MBS Paydown 0.520881669.....		5,461	5,460	5,047	5,135				0		5,461			0	23	08/26/2046	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)

QE05.33

47233C	AA	1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	02/26/2012	MBS Paydown 0.515982721.....		4,385	4,385	4,053	4,123		7		7		4,385			0	28	08/26/2046	1FM.....
47770#	AB	1	JOBSON MEDICAL T/L L+500 12/01/11.....	03/20/2012	Exchanged.....		685,172	1,054,111	834,999	340,416				0		340,416		344,756	344,756	22,491	12/01/2011	6.....
47770#	AB	1	JOBSON MEDICAL T/L L+500 12/01/11.....	01/09/2012	Private Placement.....		731	731	384	377				0		377		354	354	637	12/01/2011	6.....
47770#	AB	1	JOBSON MEDICAL T/L L+500 12/01/11.....	01/12/2012	Private Placement.....		731	731	384	377				0		377		354	354	637	12/01/2011	6.....
489170	AC	4	KENNAMETAL INC 3.875 02/15/2022.....	02/09/2012	BANK OF AMER/ML.....		5,035,100	5,000,000	4,993,850					0		4,993,850		41,250	41,250		02/15/2022	2FE.....
493268	AY	2	KSLT 2000-B A2 ABS FLT 07/25/29.....	01/25/2012	MBS Paydown 0.232647549.....		34,034	34,034	27,567	9,723				0		34,034			0	63	07/25/2029	4AM.....
493268	BY	1	KSLT 2004-A 2A2 ABS FLT 10/28/2041 FB.....	01/27/2012	MBS Paydown 0.534205336.....		817,544	817,544	763,892	764,421		1,250		1,250		817,544			0	1,509	10/28/2041	1FE.....
49327H	AE	5	KSLT 2006-A 2A2 ABS FLT 06/27/2025.....	03/27/2012	MBS Paydown 0.326491991.....		132,557	132,557	95,441	118,290		8,054		8,054		132,557			0	219	06/27/2025	1FE.....
49460W	ZZ	5	KINETIC CONCEPTS TLB-2 LIBOR+525 11/4/16.....	03/30/2012	Paydown 100.0.....		12,500	12,500	12,125	12,133		367		367		12,500			0		11/04/2016	4Z.....
50212X	AL	0	LPL HOLDINGS INC TL L+375 06/28/2017.....	03/29/2012	Paydown 100.0.....		2,486,964	2,486,964	2,449,659	2,451,416		35,548		35,548		2,486,964			0	32,642	06/28/2017	3FE.....
513075	AM	3	LAMAR MEDIA CORP 6.625 08/15/2015.....	02/27/2012	Cash Tender 102.583.....		174,391	170,000	170,000	169,906		4		4		169,910		4,481	4,481	6,007	08/15/2015	4FE.....
513075	AM	3	LAMAR MEDIA CORP 6.625 08/15/2015.....	02/09/2012	Cash Tender 102.583.....		851,439	830,000	830,000	829,543		457		457		830,000		21,439	21,439	26,577	08/15/2015	4FE.....
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		28,998		28,998		830,000		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.....		174,391	170,000	157,775	164,061		221		221		164,282		10,109	10,109	6,007	08/15/2015	4FE.....
52518R	BE	5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	01/26/2012	MBS Paydown 0.021747659.....		3,687	3,687	3,520	3,687				0		3,687			0		07/26/2024	1Z*.....
52518R	BE	5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	03/26/2012	MBS Paydown 0.021073346.....		3,316	3,316	3,166	3,316				0		3,316			0		07/26/2024	1Z*.....
52518R	BE	5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	02/26/2012	MBS Paydown 0.021411761.....		3,292	3,292	3,143	3,292				0		3,292			0		07/26/2024	1Z*.....
52520M	CE	1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	01/25/2012	MBS Paydown 0.628746903.....		10,496	10,496	7,206	7,944				0		10,496			0	48	12/25/2035	1FM.....
52520M	CE	1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	02/25/2012	MBS Paydown 0.625677769.....		8,968	8,968	5,280	7,923				0		8,968			0	82	12/25/2035	1FM.....
52520M	CE	1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	03/25/2012	MBS Paydown 0.616624778.....		32,190	32,190	23,584	23,371				0		32,190			0	443	12/25/2035	1FM.....
52520M	CE	1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	02/25/2012	Pass-Through Loss.....			2,191	1,290					0					0	20	12/25/2035	1FM.....
52520M	CE	1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	01/25/2012	Pass-Through Loss.....			693	476					0					0	3	12/25/2035	1FM.....
52520M	CE	1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	03/25/2012	Pass-Through Loss.....			727	532					0					0	10	12/25/2035	1FM.....
52521V	AE	2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	01/25/2012	MBS Paydown 0.888684545.....		705,774	705,774	458,753	574,613		131,465		131,465		705,774			0	309	06/25/2037	1FE.....
52521V	AE	2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	02/25/2012	MBS Paydown 0.870730844.....		394,981	394,981	256,738	321,578		73,706		73,706		394,981			0	364	06/25/2037	1FE.....
52521V	AE	2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	03/25/2012	MBS Paydown 0.859326321.....		250,900	250,900	163,085	204,272		46,632		46,632		250,900			0	327	06/25/2037	1FE.....
525221	AS	6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	01/25/2012	MBS Paydown 0.714109889.....		277,950	277,950	246,333	262,423		7,815		7,815		277,950			0	1,413	09/25/2035	1FM.....
525221	AS	6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	02/25/2012	MBS Paydown 0.688745391.....		252,681	252,681	223,939	238,566		7,008		7,008		252,681			0	2,569	09/25/2035	1FM.....
525221	AS	6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	03/25/2012	MBS Paydown 0.674191322.....		144,988	144,988	128,495	136,889		1,725		1,725		144,988			0	2,211	09/25/2035	1FM.....
525221	EM	5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	03/25/2012	MBS Paydown 0.303500926.....		93,538	93,538	68,517	68,456		19,717		19,717		93,538			0	127	12/25/2035	1FM.....
525221	EM	5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	02/25/2012	MBS Paydown 0.307831386.....		54,300	54,300	39,775	39,740		14,560		14,560		54,300			0	52	12/25/2035	1FM.....
525221	EM	5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	01/25/2012	MBS Paydown 0.310345278.....		52,725	52,725	38,621	38,587		14,138		14,138		52,725			0	24	12/25/2035	1FM.....
525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	03/25/2012	Pass-Through Loss.....			22,476	14,677					0					0	293	01/25/2037	1FM.....
525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	02/25/2012	Pass-Through Loss.....			12,194	3,262					0					0	102	01/25/2037	1FM.....
525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	01/25/2012	MBS Paydown 0.445128441.....		3,324	3,324	2,161	1,765				0		3,324			0	16	01/25/2037	1FM.....

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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)

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525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	02/25/2012	MBS Paydown 0.441685665.....		8,462	8,462	2,264	10,965				0		8,462			0	71	01/25/2037	1FM.....
525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	03/25/2012	MBS Paydown 0.436568689.....		8,226	8,226	5,371	16,296				0		8,226			0	107	01/25/2037	1FM.....
52525F	AA	1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	02/25/2012	MBS Paydown 0.46865219.....		1,039,084	1,039,085	899,181	906,480		78,233		78,233		1,039,084			0	10,088	07/25/2047	1FM.....
52525F	AA	1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	03/25/2012	MBS Paydown 0.46802732.....		22,132	22,132	19,152	19,307		56		56		22,132			0	322	07/25/2047	1FM.....
52525F	AA	1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	01/25/2012	MBS Paydown 0.497989938.....		9,086	9,087	7,863	7,927				0		9,086			0	44	07/25/2047	1FM.....
526020	ZZ	8	LENDER PROCESSING TL B L+450 8/14/18.....	03/30/2012	Paydown 100.0.....		16,250	16,250	15,997	16,004				8		16,250			0	79	08/14/2018	2FE.....
526602	AA	5	LEONARD WOOD FAM 5.124 07-15-20.....	01/15/2012	Sinking Fund Redemption 100.0.....		123,755	123,755	123,755	123,755				8		123,755			0	3,171	07/15/2020	2AM.....
532457	AU	2	ELI LILLY 6.00 03/15/2012.....	03/15/2012	Maturity 100.0.....		1,000,000	1,000,000	1,128,743	1,003,852		(3,852)		(3,852)		1,000,000			0	30,000	03/15/2012	1FE.....
54323M	AJ	7	LONGVIEW POWER TL FAC L+350 2/28/14.....	03/30/2012	Paydown 100.0.....		4,333	4,333	4,333	4,073		24		24		4,333			0	47	02/28/2014	4FE.....
55265K	6U	8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....	03/25/2012	MBS Paydown 0.96166303.....		390,967	390,967	389,990	389,755		(213)		(213)		390,967			0	5,369	02/25/2034	1FM.....
55265K	6U	8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....	02/25/2012	MBS Paydown 0.9954837.....		52,208	52,208	52,078	52,047		(29)		(29)		52,208			0	478	02/25/2034	1FM.....
55265K	G7	8	MASTR 2003-7 4A42 INV 9/25/2033.....	01/25/2012	MBS Paydown 0.91953251.....		72,050	72,050	67,232	60,215		9,728		9,728		72,050			0	938	09/25/2033	1FM.....
55265K	G7	8	MASTR 2003-7 4A42 INV 9/25/2033.....	03/25/2012	MBS Paydown 0.86724757.....		53,660	53,660	50,071	44,845		2,746		2,746		53,660			0	2,102	09/25/2033	1FM.....
55265K	G7	8	MASTR 2003-7 4A42 INV 9/25/2033.....	02/25/2012	MBS Paydown 0.89976863.....		32,610	32,610	30,430	27,254		184		184		32,610			0	849	09/25/2033	1FM.....
55265K	XJ	3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....	02/25/2012	MBS Paydown 0.06855272.....		47,062	47,062	45,444	46,003		589		589		47,062			0	392	06/25/2018	1FM.....
55265K	XJ	3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....	01/25/2012	MBS Paydown 0.0706919.....		46,260	46,260	44,670	45,218		550		550		46,260			0	193	06/25/2018	1FM.....
55265K	XJ	3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....	03/25/2012	MBS Paydown 0.06718987.....		29,983	29,983	28,952	29,308		33		33		29,983			0	375	06/25/2018	1FM.....
55265K	YX	1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	01/25/2012	MBS Paydown 0.12202506.....		50,412	50,412	51,216	50,995		(725)		(725)		50,412			0	210	07/25/2033	1FM.....
55265K	YX	1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	02/25/2012	MBS Paydown 0.11679336.....		33,483	33,483	34,017	33,870		(469)		(469)		33,483			0	279	07/25/2033	1FM.....
55265K	YX	1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	03/25/2012	MBS Paydown 0.11308214.....		23,752	23,752	24,130	24,026		(324)		(324)		23,752			0	297	07/25/2033	1FM.....
55274Q	AK	1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	01/25/2012	MBS Paydown 0.92416772.....		218,242	218,242	197,509	196,636		10,658		10,658		218,242			0	1,091	06/25/2036	1FM.....
55274Q	AK	1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	02/25/2012	MBS Paydown 0.91760278.....		98,474	98,474	89,119	88,725		(30)		(30)		98,474			0	985	06/25/2036	1FM.....
55274Q	AK	1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	03/25/2012	MBS Paydown 0.91367913.....		58,855	58,855	53,264	53,028		(38)		(38)		58,855			0	883	06/25/2036	1FM.....
55277@	AA	6	WALGREEN CO-HALTOM 6.69 02/15/2019.....	03/15/2012	Paydown 100.0.....		9,460	9,460	10,198	9,902		(15)		(15)		9,460			0	158	02/15/2019	1.....
55277@	AA	6	WALGREEN CO-HALTOM 6.69 02/15/2019.....	02/15/2012	Paydown 100.0.....		9,407	9,407	10,142	9,847		(9)		(9)		9,407			0	105	02/15/2019	1.....
55277@	AA	6	WALGREEN CO-HALTOM 6.69 02/15/2019.....	01/15/2012	Paydown 100.0.....		9,355	9,355	10,086	9,792		(3)		(3)		9,355			0	52	02/15/2019	1.....
571748	AE	2	MARSH & MCLENNAN 6.25 03/15/2012.....	03/15/2012	Maturity 100.0.....		1,000,000	1,000,000	1,121,711	1,003,684		(3,684)		(3,684)		1,000,000			0	31,250	03/15/2012	2FE.....
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	01/25/2012	MBS Paydown 0.45342983.....		11,659	11,659	9,385	10,791				0		11,659			0	29	11/25/2036	1FM.....
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	03/25/2012	MBS Paydown 0.45173089.....		2,030	2,030	1,636	1,212				0		2,030			0	15	11/25/2036	1FM.....
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	01/25/2012	Pass-Through Loss.....			6,732	5,419					0					0	17	11/25/2036	1FM.....
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	02/25/2012	MBS Paydown 0.45204521.....		2,322	2,322	956	2,669				0		2,322			0	11	11/25/2036	1FM.....
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	02/25/2012	Pass-Through Loss.....			2,226	916					0					0	11	11/25/2036	1FM.....
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	03/25/2012	Pass-Through Loss.....			35	29					0					0	0	11/25/2036	1FM.....
57645T	AA	5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....	01/25/2012	MBS Paydown 0.50676912.....		148,553	148,553	113,458	111,777				0		148,553			0	72	09/25/2037	1FM.....
57645T	AA	5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....	02/25/2012	MBS Paydown 0.50084478.....		118,487	118,487	90,494	89,154				0		118,487			0	121	09/25/2037	1FM.....
57645T	AA	5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....	03/25/2012	MBS Paydown 0.49970405.....		22,815	22,815	17,425	17,167				0		22,815			0	33	09/25/2037	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)

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582333	ZA	1		01/20/2012	PAYDOWN 100.0.....		1,120,000	1,120,000	448,000	416,547		81,232		81,232		1,120,000			0	27,263	12/31/2013	6Z
58501W	AV	3		03/01/2012	PAYDOWN 100.0.....		159,265	159,265	169,730	162,719		(189)		(189)		159,265			0	6,004	03/01/2017	3
589929	TP	3		02/20/2012	MBS PAYDOWN 0.05219785.....		9,232	9,232	9,230	9,232				0		9,232			0	111	05/20/2028	1FM
589929	TP	3		01/20/2012	MBS PAYDOWN 0.053121078.....		5,682	5,682	5,681	5,682				0		5,682			0	34	05/20/2028	1FM
59020U	ZZ	1		01/25/2012	MBS PAYDOWN 0.32939489.....		32,603	32,603	28,365	28,423				0		32,603			0	54	10/25/2035	1FM
59020U	ZZ	1		03/25/2012	MBS PAYDOWN 0.32409401.....		21,849	21,849	19,008	19,047		63		63		21,849			0	109	10/25/2035	1FM
59020U	ZZ	1		02/25/2012	MBS PAYDOWN 0.327087.....		16,848	16,848	14,657	14,687		31		31		16,848			0	56	10/25/2035	1FM
59022C	CS	0		02/17/2012	CASH TENDER 98.174.....		5,399,570	5,500,000	5,225,105	5,329,938		69,632		69,632		5,399,570			0	91,438	05/02/2017	2FE
59023N	AW	8		03/25/2012	MBS PAYDOWN 0.3049462.....		22,541	22,541	13,525	10,174				0		22,541			0		10/25/2036	1FM
59023N	AW	8		01/25/2012	MBS PAYDOWN 0.31634493.....		6,218	6,218	3,731	2,820				0		6,218			0		10/25/2036	1FM
59023N	AW	8		02/25/2012	PASS-THROUGH LOSS.....			1,907	1,144					0					0		10/25/2036	1FM
59023N	AW	8		03/25/2012	PASS-THROUGH LOSS.....			448	269					0					0		10/25/2036	1FM
59023N	AW	8		01/25/2012	PASS-THROUGH LOSS.....			155	93					0					0		10/25/2036	1FM
59023N	AW	8		02/25/2012	MBS PAYDOWN 0.31498842.....		1,198	1,198	719	1,374				0		1,198			0		10/25/2036	1FM
59023P	AB	9		01/25/2012	MBS PAYDOWN 0.27843551.....		58,854	58,854	52,674	52,763				0		58,854			0	118	10/25/2036	1FM
59023P	AB	9		03/25/2012	MBS PAYDOWN 0.27384295.....		47,102	47,102	42,157	42,227		97		97		47,102			0	288	10/25/2036	1FM
59023P	AB	9		02/25/2012	MBS PAYDOWN 0.27733382.....		14,865	14,865	13,304	13,327		24		24		14,865			0	60	10/25/2036	1FM
595481	AA	0		02/15/2012	MBS PAYDOWN 0.546969801.....		13,589	13,589	13,045	13,105		5		5		13,589			0	130	01/15/2040	2FE
595481	AA	0		03/15/2012	MBS PAYDOWN 0.544129805.....		13,021	13,021	12,501	12,558		10		10		13,021			0	187	01/15/2040	2FE
595481	AA	0		01/15/2012	MBS PAYDOWN 0.549933488.....		12,261	12,261	11,771	11,825				0		12,261			0	59	01/15/2040	2FE
59549N	AA	1		01/01/2012	MBS PAYDOWN 0.206096749.....		109,467	109,468	108,959	109,200				0		109,467			0	2,009	07/01/2035	1FE
59549P	AA	6		01/01/2012	MBS PAYDOWN 0.082640101.....		172,629	172,629	174,057	172,967				0		172,629			0	3,595	04/01/2030	3AM
59549W	AA	1		03/15/2012	MBS PAYDOWN 0.449585762.....		24,665	24,665	24,664	24,664				0		24,665			0	300	07/15/2038	2FE
59549W	AA	1		02/15/2012	MBS PAYDOWN 0.452668833.....		14,296	14,296	14,295	14,296				0		14,296			0	116	07/15/2038	2FE
59549W	AA	1		01/15/2012	MBS PAYDOWN 0.454455806.....		11,957	11,957	11,956	11,956				0		11,957			0	48	07/15/2038	2FE
59560W	AA	5		03/15/2012	MBS PAYDOWN 0.926712201.....		42,319	42,319	42,227	42,218		1		1		42,319			0	370	12/15/2045	1FM
59560W	AA	5		02/15/2012	MBS PAYDOWN 0.932757832.....		38,824	38,824	38,739	38,731		3		3		38,824			0	226	12/15/2045	1FM
59560W	AA	5		01/15/2012	MBS PAYDOWN 0.938304174.....		30,448	30,448	30,381	30,375		8		8		30,448			0	89	12/15/2045	1FM
59748T	AA	7		03/15/2012	SINKING FUND REDEMPTION 100.0.....		77,000	77,000	77,000	77,003		(3)		(3)		77,000			0	2,580	03/15/2025	2FE
604668	AA	1		01/20/2012	MBS PAYDOWN 0.921428571.....		1,571,429	1,571,429	1,571,429	1,571,404		(20)		(20)		1,571,429			0	11,731	10/20/2021	2AM
610000	ZZ	7		03/30/2012	PAYDOWN 100.0.....		340,909	340,909	327,751	328,154		12,755		12,755		340,909			0	4,740	07/12/2018	3FE
61746W	UV	0		01/25/2012	MBS PAYDOWN 0.006949677.....		150	150	154	151				0		150			0	1	07/25/2017	1FM
61746W	UZ	1		01/25/2012	MBS PAYDOWN 0.001837105.....		153	153	157	154				0		153			0	1	04/25/2017	1FM
61746W	UZ	1		02/25/2012	MBS PAYDOWN 0.001779935.....		154	154	158	155				0		154			0	1	04/25/2017	1FM
61746W	UZ	1		03/25/2012	MBS PAYDOWN 0.001726349.....		145	145	148	146				0		145			0	2	04/25/2017	1FM
61749L	AP	6		02/25/2012	MBS PAYDOWN 0.40808287.....		549,467	549,467	402,141	404,003		103,671		103,671		549,467			0	2,093	06/25/2036	1AM

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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)
QE05.36	61749L	AP 6		03/25/2012	MBS Paydown 0.4018635.....		264,323	264,323	193,452	194,347		31,423		31,423		264,323			0	1,521	06/25/2036	1AM.....
	61749L	AP 6		01/25/2012	MBS Paydown 0.4210115.....		46,323	46,323	33,903	34,060				0		46,323			0	88	06/25/2036	1AM.....
	61749L	BM 2		01/25/2012	MBS Paydown 0.5008046.....		21,006	21,006	16,306	10,503		9,934		9,934		21,006			0	98	06/25/2036	6FM.....
	61749L	BM 2		03/25/2012	MBS Paydown 0.50036895.....		439	439	340	219		(2)		(2)		439			0	6	06/25/2036	6FM.....
	61749L	BM 2		02/25/2012	MBS Paydown 0.50059654.....		401	401	311	200		(1)		(1)		401			0	4	06/25/2036	6FM.....
	61751Q	AB 1		03/25/2012	MBS Paydown 0.904716036.....		335,901	335,901	192,514	201,954		28,432		28,432		335,901			0	312	12/25/2036	1FM.....
	61751Q	AB 1		02/25/2012	MBS Paydown 0.94102971.....		270,013	270,013	154,751	162,340		(2,525)		(2,525)		270,013			0	179	12/25/2036	1FM.....
	61751Q	AB 1		01/25/2012	MBS Paydown 0.970220342.....		176,248	176,248	101,012	105,966		926		926		176,248			0	56	12/25/2036	1FM.....
	617526	AD 0		01/25/2012	MSAC Paydown 0.737064759.....		381,286	381,286	238,304	238,304		23,025		23,025		381,286			0	121	11/25/2036	1AM.....
	617526	AD 0		03/25/2012	MBS Paydown 0.703847811.....		268,752	268,752	167,970	167,970		7,277		7,277		268,752			0	250	11/25/2036	1AM.....
	617526	AD 0		02/25/2012	MBS Paydown 0.720644791.....		262,719	262,719	164,200	164,200		4,496		4,496		262,719			0	174	11/25/2036	1AM.....
	61755F	AA 3		01/25/2012	MBS Paydown 0.3678875.....		122,645	122,645	103,635	104,468		425		425		122,645			0	37	06/25/2037	1FM.....
	61755F	AA 3		02/25/2012	MBS Paydown 0.36366024.....		90,928	90,928	76,834	77,452		608		608		90,928			0	57	06/25/2037	1FM.....
	61755F	AA 3		03/25/2012	MBS Paydown 0.36045088.....		69,033	69,033	58,333	58,802		649		649		69,033			0	61	06/25/2037	1FM.....
	61758V	AH 0		03/26/2012	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		267,637	267,637	267,637	269,026		(1,966)		(1,966)		267,637			0	4,349	10/26/2037	1FM.....
	61758V	AH 0		02/26/2012	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		245,473	245,473	245,473	246,747		(1,747)		(1,747)		245,473			0	2,659	10/26/2037	1FM.....
	61758V	AH 0		01/26/2012	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		125,445	125,445	125,445	126,097				0		125,445			0	680	10/26/2037	1FM.....
	61758V	AQ 0		03/26/2012	Pass-Through Loss.....			14,268	5,973					0					0	77	10/26/2037	1FM.....
	61759X	AA 0		03/26/2012	MBS Paydown 0.478885722.....		407,714	407,714	407,714	407,714				0		407,714			0	4,077	01/26/2037	1FM.....
	61759X	AA 0		02/26/2012	MBS Paydown 0.505584275.....		380,210	380,210	380,210	380,210				0		380,210			0	2,535	01/26/2037	1FM.....
	61759X	AA 0		01/26/2012	MBS Paydown 0.530481765.....		198,099	198,099	198,099	198,099				0		198,099			0	660	01/26/2037	1FM.....
	61760D	AA 1		01/19/2012	MBS Paydown 0.889010151.....		1,756,414	1,756,414	1,730,274	1,733,521		18,942		18,942		1,756,414			0	6,221	12/17/2040	1FE.....
	61760D	AA 1		02/19/2012	MBS Paydown 0.821634605.....		1,347,511	1,347,511	1,327,456	1,329,947		14,831		14,831		1,347,511			0	9,545	12/17/2040	1FE.....
	61760D	AA 1		03/19/2012	MBS Paydown 0.792798807.....		576,716	576,716	568,133	569,199		6,454		6,454		576,716			0	6,128	12/17/2040	1FE.....
	61915R	AK 2		01/25/2012	MBS Paydown 0.35315601.....		1,402	1,402	806	872		2		2		1,402			0	1	08/25/2035	1FM.....
	61915R	AK 2		03/25/2012	MBS Paydown 0.35039457.....		615	615	354	383		6		6		615			0	1	08/25/2035	1FM.....
	61915R	AK 2		02/25/2012	MBS Paydown 0.35193204.....		490	490	282	305		3		3		490			0	0	08/25/2035	1FM.....
	61915R	AU 0		03/25/2012	MBS Paydown 0.42576734.....		31,706	31,706	20,451	21,621		183		183		31,706			0	42	12/25/2035	1FM.....
	61915R	AU 0		01/25/2012	MBS Paydown 0.42918181.....		31,200	31,200	20,124	21,276		38		38		31,200			0	14	12/25/2035	1FM.....
	61915R	AU 0		02/25/2012	MBS Paydown 0.42774738.....		22,970	22,970	14,815	15,663		84		84		22,970			0	22	12/25/2035	1FM.....
	637432	CU 7		03/01/2012	Maturity 100.0.....		13,739,000	13,739,000	15,921,341	13,798,896		(59,896)		(59,896)		13,739,000			0	498,039	03/01/2012	1FE.....
	65106F	AB 8		02/25/2012	MBS Paydown 0.35603037.....		117,999	117,999	89,384	93,768		1,960		1,960		117,999			0	84	04/25/2037	1FM.....
	65106F	AB 8		01/25/2012	MBS Paydown 0.36519178.....		98,823	98,823	74,858	78,529		830		830		98,823			0	34	04/25/2037	1FM.....
	65106F	AB 8		03/25/2012	MBS Paydown 0.34865081.....		95,049	95,049	71,999	75,530		2,473		2,473		95,049			0	95	04/25/2037	1FM.....
	65364T	AA 7		01/01/2012	Sinking Fund Redemption 100.0.....		313,000	313,000	313,000	312,375				0		313,000			0	8,559	01/01/2018	1FE.....
	65535V	KU 1		02/25/2012	MBS Paydown 0.2949244.....		73,392	73,392	68,162	70,482		1,702		1,702		73,392			0	585	03/25/2035	1FM.....

SCHEDULE D - PART 4

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

1	2			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)

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65535V	KU	1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	01/25/2012	MBS Paydown 0.30879803.....	66,278	66,278	61,555	63,650	1,351	1,351	66,278	0	264	03/25/2035	1FM.....	
65535V	KU	1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	03/25/2012	MBS Paydown 0.28323311.....	61,847	61,847	57,440	59,395	1,368	1,368	61,847	0	740	03/25/2035	1FM.....	
65535Y	AB	8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	01/25/2012	Pass-Through Loss.....		8,446	3,049			0		0	41	04/25/2036	1FM.....	
65535Y	AB	8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	03/25/2012	Pass-Through Loss.....		8,316	3,022			0		0	81	04/25/2036	1FM.....	
65535Y	AB	8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	02/25/2012	Pass-Through Loss.....		6,395				0		0	62	04/25/2036	1FM.....	
65536M	AC	1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	01/25/2012	MBS Paydown 0.78342104.....	264,204	264,204	208,344	212,974	1,370	1,370	264,204	0	99	03/25/2036	1FM.....	
65536M	AC	1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	03/25/2012	MBS Paydown 0.75669496.....	208,097	208,097	164,099	167,746	3,267	3,267	208,097	0	230	03/25/2036	1FM.....	
65536M	AC	1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	02/25/2012	MBS Paydown 0.77155902.....	166,068	166,068	130,957	133,867	1,881	1,881	166,068	0	130	03/25/2036	1FM.....	
66704J	BP	2	NEF 2006-A A2 SEQ ABS FLT 11/28/2023.....	02/28/2012	MBS Paydown 0.086961991.....	331,900	331,900	278,796	323,037	7,064	7,064	331,900	0	595	11/28/2023	1FE.....	
67087T	DE	8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	03/15/2012	MBS Paydown 0.382597538.....	20,747	20,747	20,746	10,917		0	20,747	0	313	05/15/2024	1AM.....	
67087T	DE	8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	01/15/2012	MBS Paydown 0.389528656.....	18,453	18,453	18,452	9,710		0	18,453	0	93	05/15/2024	1AM.....	
67087T	DE	8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	02/15/2012	MBS Paydown 0.387784388.....	6,977	6,977	6,977	3,671		0	6,977	0	70	05/15/2024	1AM.....	
67413S	EM	6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	01/15/2012	Pass-Through Loss.....		19,765	18,921			0	8,309	(8,309)	(8,309)	127	04/15/2029	6FE.....
67413S	EM	6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	02/15/2012	Pass-Through Loss.....		5,291	5,243			0	5,291	(5,291)	(5,291)	68	04/15/2029	6FE.....
67413S	EM	6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	03/15/2012	Pass-Through Loss.....		7,285	7,220			0	7,285	(7,285)	(7,285)	140	04/15/2029	6FE.....
68389F	JW	5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	03/25/2012	MBS Paydown 0.28811264.....	85,182	85,182	73,469	74,125	737	737	85,182	0	103	12/25/2035	1FM.....	
68389F	JW	5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	01/25/2012	MBS Paydown 0.29658418.....	70,776	70,776	61,045	61,589	215	215	70,776	0	29	12/25/2035	1FM.....	
68389F	JW	5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	02/25/2012	MBS Paydown 0.29393704.....	38,714	38,714	33,391	33,689	243	243	38,714	0	33	12/25/2035	1FM.....	
70069F	HT	7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	02/25/2012	MBS Paydown 0.25612975.....	2,374,327	2,374,327	2,239,287	2,245,195	88,263	88,263	2,374,327	0	2,512	05/25/2035	1FM.....	
70069F	HT	7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	03/25/2012	MBS Paydown 0.24217558.....	1,395,417	1,395,417	1,316,053	1,319,525	36,573	36,573	1,395,417	0	2,099	05/25/2035	1FM.....	
70069F	HT	7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	01/25/2012	MBS Paydown 0.27987302.....	139,964	139,964	132,004	132,352	369	369	139,964	0	70	05/25/2035	1FM.....	
73316P	JD	3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	02/25/2012	MBS Paydown 0.468073539.....	25,602	25,602	25,602	24,500	(22)	(22)	25,602	0	189	01/25/2036	3FM.....	
73316P	JD	3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	03/25/2012	MBS Paydown 0.46673378.....	6,586	6,586	6,586	6,303	(9)	(9)	6,586	0	69	01/25/2036	3FM.....	
73316P	JD	3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	01/25/2012	MBS Paydown 0.473281348.....	2,307	2,307	2,307	2,208		0	2,307	0	11	01/25/2036	3FM.....	
73932L	AA	1	POWER RECEIVABLE 6.29 01/01/12.....	01/01/2012	Maturity 100.0.....	165,974	165,974	165,925	165,974		0	165,974	0	2,610	01/01/2012	2FE.....	
74819R	AG	1	QUEBECOR MEDIA 7.75 03/15/2016.....	03/16/2012	Cash Tender 102.833.....	514,165	500,000	500,000	499,952	48	48	500,000	14,165	14,165	9,795	03/15/2016	4FE.....
749121	BV	0	QWEST COMMS INTL B 7.50 02/15/14.....	03/01/2012	Make Whole Call 100.0.....	8,000,000	8,000,000	8,010,000	8,003,548	(3,548)	(3,548)	8,000,000	0	326,667	02/15/2014	2FE.....	
74924S	AB	2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037.....	02/25/2012	MBS Paydown 0.64966871.....	922,960	922,959	818,192	836,029	20,586	20,586	922,960	0	611	01/25/2037	1FM.....	
74924S	AB	2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037.....	01/25/2012	MBS Paydown 0.677288177.....	921,895	921,895	817,248	835,065	14,830	14,830	921,895	0	292	01/25/2037	1FM.....	
74924S	AB	2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037.....	03/25/2012	MBS Paydown 0.626678398.....	768,267	768,267	681,059	695,907	12,214	12,214	768,267	0	714	01/25/2037	1FM.....	
74924Y	AB	9	RASC 2007-KS3 A12 SEQ STP 04/25/2037.....	03/25/2012	MBS Paydown 0.956364079.....	259,477	259,477	232,556	232,556	951	951	259,477	0	86	04/25/2037	1Z.....	
74927B	AK	6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	02/26/2012	MBS Paydown 0.688685521.....	14,259	14,259	15,381	15,216	(12)	(12)	14,259	0	305	09/26/2037	1FM.....	
74927B	AK	6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	01/26/2012	MBS Paydown 0.695814817.....	7,723	7,723	8,331	8,242		0	7,723	0	83	09/26/2037	1FM.....	
74927B	AK	6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	03/26/2012	MBS Paydown 0.686498665.....	4,374	4,374	4,718	4,668	(9)	(9)	4,374	0	140	09/26/2037	1FM.....	
74927D	BY	1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	01/26/2012	MBS Paydown 0.678538844.....	781,819	781,819	776,933	777,267	1,071	1,071	781,819	0	3,583	10/26/2037	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)

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74927D	BY	1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	03/26/2012	MBS Paydown 0.64524347.....		572,137	572,137	568,579	568,816		812		812		572,137			0	7,788	10/26/2037	1FM.....
74927D	BY	1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	02/26/2012	MBS Paydown 0.662495469.....		532,054	532,054	528,746	528,967	.....	.....652	.....	.....652	.....	.....532,054	.....	.....	.....0	4,804	10/26/2037	1FM.....
74928D	AU	9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	03/26/2012	MBS Paydown 0.387259018.....		232,886	232,886	236,379	234,952	.....	.....(1,725)	.....	.....(1,725)	.....	.....232,886	.....	.....	.....0	2,867	06/26/2037	1FM.....
74928D	AU	9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	01/26/2012	MBS Paydown 0.41322448.....		205,051	205,051	208,126	206,870	.....	.....(1,230)	.....	.....(1,230)	.....	.....205,051	.....	.....	.....0	847	06/26/2037	1FM.....
74928D	AU	9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	02/26/2012	MBS Paydown 0.403326747.....		143,458	143,458	145,610	144,731	.....	.....(61)	.....	.....(61)	.....	.....143,458	.....	.....	.....0	1,184	06/26/2037	1FM.....
74928F	AZ	3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036.....	03/26/2012	MBS Paydown 0.341527928.....		327,045	327,045	333,585	330,917	.....	.....(3,131)	.....	.....(3,131)	.....	.....327,045	.....	.....	.....0	4,903	03/26/2036	1FM.....
74928F	AZ	3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036.....	01/26/2012	MBS Paydown 0.369442778.....		264,682	264,682	269,976	267,816	.....	.....(1,826)	.....	.....(1,826)	.....	.....264,682	.....	.....	.....0	1,323	03/26/2036	1FM.....
74928F	AZ	3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036.....	02/26/2012	MBS Paydown 0.359044105.....		194,154	194,154	198,037	196,453	.....	.....(107)	.....	.....(107)	.....	.....194,154	.....	.....	.....0	1,941	03/26/2036	1FM.....
74928R	AA	2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35.....	02/26/2012	MBS Paydown 0.777008976.....		317,075	317,075	299,636	305,455	.....	.....3,365	.....	.....3,365	.....	.....317,075	.....	.....	.....0	2,907	08/26/2035	1FM.....
74928R	AA	2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35.....	01/26/2012	MBS Paydown 0.794042284.....		230,572	230,572	217,891	222,122	.....	.....302	.....	.....302	.....	.....230,572	.....	.....	.....0	1,057	08/26/2035	1FM.....
74928R	AA	2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35.....	03/26/2012	MBS Paydown 0.766599796.....		193,767	193,767	183,110	186,666	.....	.....428	.....	.....428	.....	.....193,767	.....	.....	.....0	2,664	08/26/2035	1FM.....
74928U	AS	6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36....	01/26/2012	MBS Paydown 0.476807153.....		98,137	98,137	94,702	94,988	.....	.....2,093	.....	.....2,093	.....	.....98,137	.....	.....	.....0	871	10/25/2036	1FM.....
74928U	AS	6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36....	03/26/2012	MBS Paydown 0.462401565.....		81,732	81,732	78,872	79,110	.....	.....68	.....	.....68	.....	.....81,732	.....	.....	.....0	1,448	10/25/2036	1FM.....
74928U	AS	6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36....	02/26/2012	MBS Paydown 0.474787137.....		13,330	13,330	12,864	12,902	.....	.....6	.....	.....6	.....	.....13,330	.....	.....	.....0	177	10/25/2036	1FM.....
74928U	AW	7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36.....	01/26/2012	MBS Paydown 0.683246887.....		101,359	101,359	100,097	100,101	.....	.....	.....	.....0	.....	.....101,359	.....	.....	.....0	493	06/25/2036	1FM.....
74928U	AW	7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36.....	03/26/2012	MBS Paydown 0.669495675.....		66,526	66,526	65,698	65,700	.....	.....23	.....	.....23	.....	.....66,526	.....	.....	.....0	969	06/25/2036	1FM.....
74928U	AW	7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36.....	02/26/2012	MBS Paydown 0.676416099.....		65,664	65,664	64,847	64,849	.....	.....13	.....	.....13	.....	.....65,664	.....	.....	.....0	637	06/25/2036	1FM.....
74930A	BA	4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49.....	02/16/2012	MBS Paydown 0.999999999.....		0	.....	.....0	.....	.....	.....	.....	.....0	.....	.....0	.....	.....	.....0	.....	01/16/2049	1FE.....
74930V	AA	9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036....	01/26/2012	MBS Paydown 0.939940305.....		322,824	322,824	310,718	310,084	.....	.....985	.....	.....985	.....	.....322,824	.....	.....	.....0	1,492	05/26/2036	1FM.....
74930V	AA	9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036....	02/26/2012	MBS Paydown 0.921982248.....		269,561	269,561	259,453	258,923	.....	.....(54)	.....	.....(54)	.....	.....269,561	.....	.....	.....0	2,484	05/26/2036	1FM.....
74930V	AA	9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036....	03/26/2012	MBS Paydown 0.908726977.....		198,970	198,970	191,508	191,117	.....	.....(93)	.....	.....(93)	.....	.....198,970	.....	.....	.....0	2,744	05/26/2036	1FM.....
74930X	AX	5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE....	02/27/2012	MBS Paydown 0.982304096.....		265,329	265,329	258,032	258,032	.....	.....7,381	.....	.....7,381	.....	.....265,329	.....	.....	.....0	.....	12/27/2035	1Z.....
74930X	AX	5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE....	03/27/2012	MBS Paydown 0.965711456.....		248,787	248,787	241,945	241,945	.....	.....204	.....	.....204	.....	.....248,787	.....	.....	.....0	1,139	12/27/2035	1Z.....
74951P	DQ	8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....	02/10/2012	MBS Paydown 0.761961912.....		58,276	58,276	33,800	33,691	.....	.....216	.....	.....216	.....	.....58,276	.....	.....	.....0	84	03/10/2037	4FM.....
74951P	DQ	8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....	01/10/2012	MBS Paydown 0.768287347.....		52,082	52,082	30,208	30,110	.....	.....44	.....	.....44	.....	.....52,082	.....	.....	.....0	36	03/10/2037	4FM.....
74951P	DQ	8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....	03/10/2012	MBS Paydown 0.757133312.....		44,486	44,486	25,802	25,718	.....	.....296	.....	.....296	.....	.....44,486	.....	.....	.....0	96	03/10/2037	4FM.....
749574	AC	3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	02/25/2012	MBS Paydown 0.433983898.....		5,956	5,956	4,024	5,957	.....	.....	.....	.....0	.....	.....5,956	.....	.....	.....0	36	08/25/2036	1FM.....
749574	AC	3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	03/25/2012	Pass-Through Loss.....		.....	.....13,774	9,306	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	83	08/25/2036	1FM.....
749574	AC	3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	01/25/2012	Pass-Through Loss.....		.....	.....11,901	8,040	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	36	08/25/2036	1FM.....
749574	AC	3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	02/25/2012	Pass-Through Loss.....		.....	.....5,669	3,830	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	34	08/25/2036	1FM.....
749574	AC	3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	01/25/2012	MBS Paydown 0.436212998.....		9,356	9,356	6,321	10,892	.....	.....	.....	.....0	.....	.....9,356	.....	.....	.....0	28	08/25/2036	1FM.....
749574	AC	3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	03/25/2012	MBS Paydown 0.432038817.....		6,513	6,513	4,400	10,395	.....	.....	.....	.....0	.....	.....6,513	.....	.....	.....0	39	08/25/2036	1FM.....
74958W	AC	0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	02/25/2012	Pass-Through Loss.....		.....	.....18,646	9,883	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	113	02/25/2037	1FM.....
74958W	AC	0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	01/25/2012	Pass-Through Loss.....		.....	.....12,043	6,383	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	38	02/25/2037	1FM.....
74958W	AC	0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	03/25/2012	Pass-Through Loss.....		.....	.....6,364	3,373	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	56	02/25/2037	1FM.....
74958W	AC	0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	02/25/2012	MBS Paydown 0.385788449.....		32,449	32,449	17,198	11,123	.....	.....	.....	.....0	.....	.....32,449	.....	.....	.....0	197	02/25/2037	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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74958W	AC	0		01/25/2012	MBS Paydown 0.393087746.....		10,760	10,760	5,703	4,964				0		10,760			0	34	02/25/2037	1FM.....
75406W	AC	5		01/25/2012	MBS Paydown 0.878923858.....		301,718	301,718	236,849	238,551	.....	.....9,882	.....	.....9,882	.....	.....301,718	.....	.....	.....0	108	08/25/2036	1FM.....
75406W	AC	5		03/25/2012	MBS Paydown 0.852883147.....		198,264	198,264	155,637	156,756	.....	.....2,062	.....	.....2,062	.....	.....198,264	.....	.....	.....0	208	08/25/2036	1FM.....
75406W	AC	5		02/25/2012	MBS Paydown 0.865969887.....		196,253	196,253	154,058	155,165	.....	.....1,418	.....	.....1,418	.....	.....196,253	.....	.....	.....0	146	08/25/2036	1FM.....
75970J	AX	4		03/25/2012	MBS Paydown 0.25955228.....		1,336	1,336	1,152	788	.....	.....34	.....	.....34	.....	.....1,336	.....	.....	.....0	19	04/25/2037	1FM.....
75971F	AY	9		01/25/2012	MBS Paydown 0.982765023.....		10,580	10,580	7,618	7,693	.....	.....1,362	.....	.....1,362	.....	.....10,580	.....	.....	.....0	43	09/25/2037	1FM.....
75971F	AY	9		03/25/2012	MBS Paydown 0.980421487.....		9,711	9,711	6,992	7,060	.....	.....1,102	.....	.....1,102	.....	.....9,711	.....	.....	.....0	121	09/25/2037	1FM.....
75971F	AY	9		02/25/2012	MBS Paydown 0.981808753.....		6,694	6,694	4,820	4,867	.....	.....5	.....	.....5	.....	.....6,694	.....	.....	.....0	56	09/25/2037	1FM.....
759950	FX	1		02/25/2012	MBS Paydown 0.38115853.....		297,082	297,082	275,038	279,876	.....	.....546	.....	.....546	.....	.....297,082	.....	.....	.....0	2,650	02/25/2036	1FM.....
759950	FX	1		03/25/2012	MBS Paydown 0.37626219.....		181,381	181,381	167,922	170,876	.....	.....779	.....	.....779	.....	.....181,381	.....	.....	.....0	2,390	02/25/2036	1FM.....
759950	FX	1		01/25/2012	MBS Paydown 0.38917818.....		144,469	144,469	133,749	136,102	.....	.....	.....	.....0	.....	.....144,469	.....	.....	.....0	670	02/25/2036	1FM.....
760985	7F	2		02/25/2012	Pass-Through Loss.....		.....	.....7,428	6,747	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	65	07/25/2034	1FM.....
760985	7F	2		03/25/2012	Pass-Through Loss.....		.....	.....2,937	2,704	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	26	07/25/2034	1FM.....
760985	7F	2		01/25/2012	Pass-Through Loss.....		.....	.....1,172	1,094	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	5	07/25/2034	1FM.....
760985	7F	2		01/25/2012	MBS Paydown 0.537317936.....		358,438	358,438	334,633	257,185	.....	.....	.....	.....0	.....	.....358,438	.....	.....	.....0	1,559	07/25/2034	1FM.....
760985	7F	2		03/25/2012	MBS Paydown 0.502278123.....		275,563	275,563	253,709	200,803	.....	.....	.....	.....0	.....	.....275,563	.....	.....	.....0	2,396	07/25/2034	1FM.....
760985	7F	2		02/25/2012	MBS Paydown 0.524558122.....		88,271	88,271	80,175	68,441	.....	.....	.....	.....0	.....	.....88,271	.....	.....	.....0	768	07/25/2034	1FM.....
760985	GQ	8		02/25/2012	MBS Paydown 0.318816156.....		11,770	11,770	11,767	11,735	.....	.....	.....	.....0	.....	.....11,770	.....	.....	.....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	.....	.....4,061	.....	.....	.....0	60	01/25/2032	3FM.....
760985	GQ	8		01/25/2012	MBS Paydown 0.322739379.....		3,931	3,931	3,931	3,920	.....	.....	.....	.....0	.....	.....3,931	.....	.....	.....0	19	01/25/2032	3FM.....
760985	M7	3		03/25/2012	MBS Paydown 0.560546061.....		4,427	4,427	4,151	4,172	.....	.....8	.....	.....8	.....	.....4,427	.....	.....	.....0	62	01/25/2034	1FM.....
760985	M7	3		01/25/2012	MBS Paydown 0.56406994.....		3,706	3,706	3,475	3,492	.....	.....	.....	.....0	.....	.....3,706	.....	.....	.....0	17	01/25/2034	1FM.....
760985	M7	3		02/25/2012	MBS Paydown 0.562558435.....		3,325	3,325	3,117	3,133	.....	.....3	.....	.....3	.....	.....3,325	.....	.....	.....0	31	01/25/2034	1FM.....
760985	M8	1		03/25/2012	MBS Paydown 0.56054606.....		1,006	1,006	906	913	.....	.....2	.....	.....2	.....	.....1,006	.....	.....	.....0	14	01/25/2034	1FM.....
760985	M8	1		01/25/2012	MBS Paydown 0.564069939.....		842	842	758	764	.....	.....	.....	.....0	.....	.....842	.....	.....	.....0	4	01/25/2034	1FM.....
760985	M8	1		02/25/2012	MBS Paydown 0.562558434.....		756	756	680	685	.....	.....1	.....	.....1	.....	.....756	.....	.....	.....0	7	01/25/2034	1FM.....
760985	V3	2		03/25/2012	MBS Paydown 0.745631015.....		5,680	5,680	5,069	5,096	.....	.....4	.....	.....4	.....	.....5,680	.....	.....	.....0	76	03/25/2034	1FM.....
760985	V3	2		02/25/2012	MBS Paydown 0.747114029.....		3,441	3,441	3,071	3,088	.....	.....1	.....	.....1	.....	.....3,441	.....	.....	.....0	31	03/25/2034	1FM.....
760985	V3	2		01/25/2012	MBS Paydown 0.748012527.....		1,102	1,102	983	988	.....	.....	.....	.....0	.....	.....1,102	.....	.....	.....0	5	03/25/2034	1FM.....
760985	WY	3		01/25/2012	MBS Paydown 0.766546493.....		38,804	38,804	38,781	38,743	.....	.....	.....	.....0	.....	.....38,804	.....	.....	.....0	157	06/25/2033	2FM.....
760985	WY	3		03/25/2012	MBS Paydown 0.760984004.....		19,831	19,831	19,819	19,799	.....	.....	.....	.....0	.....	.....19,831	.....	.....	.....0	241	06/25/2033	2FM.....
760985	WY	3		02/25/2012	MBS Paydown 0.763816962.....		19,107	19,107	19,096	19,077	.....	.....	.....	.....0	.....	.....19,107	.....	.....	.....0	155	06/25/2033	2FM.....
760985	WZ	0		01/25/2012	MBS Paydown 0.268738195.....		32,672	32,672	31,472	31,765	.....	.....776	.....	.....776	.....	.....32,672	.....	.....	.....0	109	04/25/2033	1FM.....
760985	WZ	0		02/25/2012	MBS Paydown 0.260989502.....		13,560	13,560	13,062	13,184	.....	.....305	.....	.....305	.....	.....13,560	.....	.....	.....0	91	04/25/2033	1FM.....
760985	WZ	0		03/25/2012	MBS Paydown 0.25347502.....		13,150	13,150	12,667	12,785	.....	.....298	.....	.....298	.....	.....13,150	.....	.....	.....0	132	04/25/2033	1FM.....
760985	WZ	0		01/25/2012	MBS Paydown 0.268738195.....		32,672	32,672	31,472	31,765	.....	.....776	.....	.....776	.....	.....32,672	.....	.....	.....0	109	04/25/2033	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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760985	WZ	0		02/25/2012	MBS Paydown 0.260989502.....		13,560	13,560	13,062	13,184		305		305		13,560			0	91	04/25/2033	1FM.....
760985	WZ	0		03/25/2012	MBS Paydown 0.25347502.....		13,150	13,150	12,667	12,785	.....	.....298	.....	.....298	.....	.....13,150	.....	.....	.....0	132	04/25/2033	1FM.....
760985	XK	2		01/25/2012	MBS Paydown 0.947377738.....		33,101	33,101	33,094	30,451	.....	.....	.....	.....0	.....	.....33,101	.....	.....	.....0	150	07/25/2033	3FM.....
760985	XK	2		02/25/2012	MBS Paydown 0.943473109.....		31,237	31,237	31,230	28,736	.....	.....41	.....	.....41	.....	.....31,237	.....	.....	.....0	282	07/25/2033	3FM.....
760985	XK	2		03/25/2012	MBS Paydown 0.939983949.....		27,913	27,913	27,907	25,678	.....	.....72	.....	.....72	.....	.....27,913	.....	.....	.....0	378	07/25/2033	3FM.....
76110H	RV	3		03/25/2012	MBS Paydown 0.127563113.....		61,712	61,712	56,254	58,366	.....	.....158	.....	.....158	.....	.....61,712	.....	.....	.....0	649	03/25/2034	1FM.....
76110H	RV	3		02/25/2012	MBS Paydown 0.129620182.....		39,800	39,800	36,279	37,641	.....	.....49	.....	.....49	.....	.....39,800	.....	.....	.....0	274	03/25/2034	1FM.....
76110H	RV	3		01/25/2012	MBS Paydown 0.130946833.....		27,942	27,942	25,179	26,241	.....	.....	.....	.....0	.....	.....27,942	.....	.....	.....0	101	03/25/2034	1FM.....
76110H	T9	0		02/25/2012	MBS Paydown 0.313997537.....		267,529	267,529	203,322	180,376	.....	.....62,269	.....	.....62,269	.....	.....267,529	.....	.....	.....0	1,422	02/25/2035	1FM.....
76110H	T9	0		03/25/2012	MBS Paydown 0.313277509.....		12,837	12,837	9,756	8,655	.....	.....59	.....	.....59	.....	.....12,837	.....	.....	.....0	103	02/25/2035	1FM.....
76110H	T9	0		01/25/2012	MBS Paydown 0.329002824.....		7,209	7,209	5,479	4,861	.....	.....	.....	.....0	.....	.....7,209	.....	.....	.....0	19	02/25/2035	1FM.....
76110V	HJ	0		03/25/2012	MBS Paydown 0.163180209.....		17,981	17,980	18,074	17,928	.....	.....(1)	.....	.....(1)	.....	.....17,981	.....	.....	.....0	325	10/25/2026	1FM.....
76110V	HJ	0		01/25/2012	MBS Paydown 0.170123165.....		10,661	10,662	10,716	10,630	.....	.....	.....	.....0	.....	.....10,661	.....	.....	.....0	64	10/25/2026	1FM.....
76110V	HJ	0		02/25/2012	MBS Paydown 0.16767544.....		9,791	9,790	9,841	9,762	.....	.....	.....	.....0	.....	.....9,791	.....	.....	.....0	118	10/25/2026	1FM.....
76110V	TE	8		03/25/2012	MBS Paydown 0.791991775.....		154,651	154,651	155,001	94,699	.....	.....	.....	.....0	.....	.....154,651	.....	.....	.....0	2,046	02/25/2036	1FM.....
76110V	TE	8		02/25/2012	MBS Paydown 0.81110578.....		78,364	78,364	78,541	49,006	.....	.....	.....	.....0	.....	.....78,364	.....	.....	.....0	683	02/25/2036	1FM.....
76110V	TE	8		01/25/2012	Pass-Through Loss.....		.....	.....18,797	18,840	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	82	02/25/2036	1FM.....
76110V	TE	8		02/25/2012	Pass-Through Loss.....		.....	.....20,550	20,597	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	179	02/25/2036	1FM.....
76110V	TE	8		03/25/2012	Pass-Through Loss.....		.....	.....36,489	36,572	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	483	02/25/2036	1FM.....
76110W	XQ	4		01/25/2012	MBS Paydown 0.392924421.....		14,430	14,430	12,356	12,700	.....	.....	.....	.....0	.....	.....14,430	.....	.....	.....0	51	11/25/2031	1FM.....
76110W	XQ	4		02/25/2012	MBS Paydown 0.390937193.....		13,613	13,613	11,656	11,981	.....	.....33	.....	.....33	.....	.....13,613	.....	.....	.....0	97	11/25/2031	1FM.....
76110W	XQ	4		03/25/2012	MBS Paydown 0.388972765.....		13,456	13,456	11,522	11,844	.....	.....64	.....	.....64	.....	.....13,456	.....	.....	.....0	143	11/25/2031	1FM.....
76110W	XS	0		01/25/2012	MBS Paydown 0.585669028.....		95,669	95,669	81,498	81,629	.....	.....	.....	.....0	.....	.....95,669	.....	.....	.....0	353	05/25/2034	1FM.....
76110W	XS	0		02/25/2012	MBS Paydown 0.57705392.....		86,151	86,151	73,390	73,508	.....	.....(199)	.....	.....(199)	.....	.....86,151	.....	.....	.....0	636	05/25/2034	1FM.....
76110W	XS	0		03/25/2012	MBS Paydown 0.568880626.....		81,733	81,733	69,626	69,738	.....	.....(358)	.....	.....(358)	.....	.....81,733	.....	.....	.....0	905	05/25/2034	1FM.....
761118	KH	0		01/25/2012	MBS Paydown 0.410962191.....		4,639	4,639	2,966	5,192	.....	.....	.....	.....0	.....	.....4,639	.....	.....	.....0	23	10/25/2035	1FM.....
761118	KH	0		02/25/2012	MBS Paydown 0.410397768.....		3,265	3,265	1,789	4,268	.....	.....	.....	.....0	.....	.....3,265	.....	.....	.....0	33	10/25/2035	1FM.....
761118	KH	0		03/25/2012	MBS Paydown 0.403326954.....		66,894	66,894	62,061	53,465	.....	.....	.....	.....0	.....	.....66,894	.....	.....	.....0	1,003	10/25/2035	1FM.....
761118	KH	0		01/25/2012	Pass-Through Loss.....		.....	.....2,088	1,335	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	10	10/25/2035	1FM.....
761118	KH	0		02/25/2012	Pass-Through Loss.....		.....	.....2,264	1,240	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	23	10/25/2035	1FM.....
761118	KH	0		03/25/2012	Pass-Through Loss.....		.....	.....2,372	2,200	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	36	10/25/2035	1FM.....
761118	UQ	9		03/25/2012	MBS Paydown 0.285139467.....		6,262	6,262	6,001	6,169	.....	.....	.....	.....0	.....	.....6,262	.....	.....	.....0	57	02/25/2036	1FM.....
761118	UQ	9		02/25/2012	MBS Paydown 0.287694149.....		3,375	3,375	2,614	3,730	.....	.....	.....	.....0	.....	.....3,375	.....	.....	.....0	31	02/25/2036	1FM.....
761118	UQ	9		01/25/2012	MBS Paydown 0.289922038.....		4,814	4,814	2,687	5,972	.....	.....	.....	.....0	.....	.....4,814	.....	.....	.....0	22	02/25/2036	1FM.....
761118	UQ	9		03/25/2012	Pass-Through Loss.....		.....	.....2,066	1,980	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	19	02/25/2036	1FM.....
761118	UQ	9		01/25/2012	Pass-Through Loss.....		.....	.....3,249	1,813	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	15	02/25/2036	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)
QE05.41	761118	UQ 9			RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....				1,660	1,285				0					0	15	02/25/2036	1FM.....
	76111J	7K 4			RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....		204,673	204,673	211,133	209,230		(4,891)		(4,891)		204,673			0	938	06/25/2033	1FM.....
	76111J	7K 4			RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....		168,941	168,941	174,274	172,703		(3,970)		(3,970)		168,941			0	2,323	06/25/2033	1FM.....
	76111J	7K 4			RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....		159,304	159,304	164,332	162,851		(3,719)		(3,719)		159,304			0	1,460	06/25/2033	1FM.....
	76111J	U5 1			RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....		179,862	179,862	184,003	182,845		(3,422)		(3,422)		179,862			0	1,645	03/25/2033	1FM.....
	76111J	U5 1			RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....		154,599	154,599	158,174	157,079		(2,856)		(2,856)		154,599			0	741	03/25/2033	1FM.....
	76111J	U5 1			RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....		82,318	82,318	84,214	83,683		(1,440)		(1,440)		82,318			0	1,147	03/25/2033	1FM.....
	76111X	L7 6			RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		28,528	28,528	25,962	25,962		2,415		2,415		28,528			0	137	02/25/2036	1FM.....
	76111X	L7 6			RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		4,369	4,369	3,976	3,976		3		3		4,369			0	42	02/25/2036	1FM.....
	76112B	CF 5			RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		11,626	11,626	10,565	10,080				0		11,626			0	139	10/25/2032	1FM.....
	76112B	CF 5			RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		6,734	6,734	6,120	5,839				0		6,734			0	27	10/25/2032	1FM.....
	76112B	CF 5			RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		3,650	3,650	3,317	3,165				0		3,650			0	29	10/25/2032	1FM.....
	77356P	AA 0			RCTF 2004-1A A1 ABS 5.22 05/17/2021.....		101,633	101,633	101,514	101,584		1		1		101,633			0	1,326	05/17/2021	1FE.....
	780097	AL 5		R..	ROYAL BK SCOTLND 5.00 10/01/2014.....		5,880,000	6,000,000	5,778,480	5,932,383		5,390		5,390		5,937,774		(57,774)	(57,774)	145,833	10/01/2014	3FE.....
	780097	AL 5		R..	ROYAL BK SCOTLND 5.00 10/01/2014.....		4,900,000	5,000,000	4,837,955	4,950,634		3,799		3,799		4,954,433		(54,433)	(54,433)	119,444	10/01/2014	3FE.....
	780255	ZA 6			RPI FINANCE TRUST TL L+275 11/9/2016.....		3,235	3,235	3,227	3,227				0		3,235			0	4	11/09/2016	4Z.....
	780255	ZZ 1			RPI FINANCE TRUST TL L+300 5/09/2018.....		15,000	15,000	14,475	14,496		18		18		15,000			0	2	05/09/2018	2FE.....
	78386N	BC 2			SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....		11,304	11,304	11,006	11,151				0		11,304			0	65	04/25/2039	1FM.....
	78386N	BC 2			SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....		9,223	9,223	8,980	9,098		1		1		9,223			0	105	04/25/2039	1FM.....
	78386N	BC 2			SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....		8,633	8,633	8,405	8,516		2		2		8,633			0	148	04/25/2039	1FM.....
	78444V	AB 7			SLCLT 2010-B A2 ABS FLT 7/15/2042.....		195,773	195,773	195,773	195,636		93		93		195,773			0	1,867	07/15/2042	1FE.....
	78444V	AB 7			SLCLT 2010-B A2 ABS FLT 7/15/2042.....		87,373	87,373	87,373	87,312		(11)		(11)		87,373			0	569	07/15/2042	1FE.....
	78444V	AB 7			SLCLT 2010-B A2 ABS FLT 7/15/2042.....		82,273	82,273	82,273	82,215		(3)		(3)		82,273			0	285	07/15/2042	1FE.....
	78445M	AB 6			SLMA 2010-A 2A ABS FLT 5/16/44.....		118,009	118,009	118,009	117,937		(72)		(72)		118,009			0	718	05/16/2044	1FE.....
	78445M	AB 6			SLMA 2010-A 2A ABS FLT 5/16/44.....		110,342	110,342	110,342	110,275		(73)		(73)		110,342			0	982	05/16/2044	1FE.....
	78445M	AB 6			SLMA 2010-A 2A ABS FLT 5/16/44.....		95,123	95,123	95,123	95,065		(3)		(3)		95,123			0	308	05/16/2044	1FE.....
	80557B	AB 0			SAST 2007-3 2A1 SEQ FLT 09/25/47.....		253,459	253,459	218,609	220,692		8,585		8,585		253,459			0	312	09/25/2047	1FM.....
	80557B	AB 0			SAST 2007-3 2A1 SEQ FLT 09/25/47.....		194,513	194,513	167,768	169,367		1,863		1,863		194,513			0	169	09/25/2047	1FM.....
	80557B	AB 0			SAST 2007-3 2A1 SEQ FLT 09/25/47.....		113,108	113,108	97,555	98,485		556		556		113,108			0	47	09/25/2047	1FM.....
	80932R	AG 0		R..	SCOTLAND INTL BV 4.25 05/23/2013.....		5,000,000	5,000,000	4,800,650	4,965,344		5,787		5,787		4,971,131		28,869	28,869	73,194	05/23/2013	2FE.....
	81180R	AE 2			SEAGATE TECH HDD 6.80 10/01/2016.....		5,500,000	5,000,000	5,025,000	5,023,960		(466)		(466)		5,023,494		476,506	476,506	121,833	10/01/2016	3FE.....
	812404	BJ 9			SEARS ROEBUCK AC 6.70 04/15/2012.....		1,002,500	1,000,000	1,108,472	1,004,673		(1,438)		(1,438)		1,003,235		(735)	(735)	20,100	04/15/2012	5FE.....
	81375W	JE 7			SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		490,135	490,135	433,617	434,673		28,578		28,578		490,135			0	493	10/25/2035	1FM.....
	81375W	JE 7			SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		217,805	217,805	192,689	193,159		429		429		217,805			0	104	10/25/2035	1FM.....
	81375W	JE 7			SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		44,184	44,184	39,089	39,184		322		322		44,184			0	63	10/25/2035	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)

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81378E	AA	1		02/25/2012	MBS Paydown 0.276535072.....		348,383	348,384	152,521	149,368				0		348,383			0	225	05/25/2037	1FM.....
81378E	AA	1		01/25/2012	MBS Paydown 0.282428153.....		166,903	166,903	73,070	71,559				0		166,903			0	52	05/25/2037	1FM.....
81378E	AA	1		03/25/2012	MBS Paydown 0.274961497.....		93,026	93,026	40,726	39,884				0		93,026			0	84	05/25/2037	1FM.....
830446	AA	8		03/30/2012	Paydown 100.0.....		2,500	2,500	2,438	2,435		3		3		2,500			0	41	05/26/2017	3FE.....
832389	AB	6		01/02/2012	Sinking Fund Redemption 100.0.....		353,439	353,439	341,907	353,439				0		353,439			0	15,269	07/02/2012	3AM.....
83546D	AA	6		01/20/2012	MBS Paydown 0.98.....		30,000	30,000	30,153	30,147		(1)		(1)		30,000			0	136	05/20/2041	3AM.....
83546D	AA	6		02/20/2012	MBS Paydown 0.9775.....		30,000	30,000	30,153	30,147		(3)		(3)		30,000			0	272	05/20/2041	3AM.....
83546D	AA	6		03/20/2012	MBS Paydown 0.975.....		30,000	30,000	30,153	30,147		(5)		(5)		30,000			0	408	05/20/2041	3AM.....
83611M	HM	3		03/25/2012	MBS Paydown 0.927668828.....		23,191	23,191	12,668	9,048		10		10		23,191			0	361	05/25/2035	1FM.....
83611M	HM	3		01/25/2012	MBS Paydown 0.934682804.....		23,176	23,176	12,660	9,042				0		23,176			0	120	05/25/2035	1FM.....
83611M	HM	3		02/25/2012	MBS Paydown 0.931885414.....		15,386	15,386	8,404	6,003		9		9		15,386			0	160	05/25/2035	1FM.....
84474Y	AA	4		02/01/2012	Sinking Fund Redemption 100.0.....		154,347	154,347	154,751	154,649		(3)		(3)		154,347			0	4,747	08/01/2022	1FE.....
863572	LV	3		01/25/2012	MBS Paydown 0.00766249.....		25,138	25,138	23,567	23,594		1,502		1,502		25,138			0	187	09/25/2031	1FM.....
863572	LV	3		02/25/2012	MBS Paydown 0.00746176.....		14,875	14,875	13,945	13,962		5		5		14,875			0	219	09/25/2031	1FM.....
863572	LV	3		03/25/2012	MBS Paydown 0.00734358.....		8,758	8,758	8,210	8,220		17		17		8,758			0	194	09/25/2031	1FM.....
863576	EQ	3		02/25/2012	MBS Paydown 0.567764336.....		283,203	283,203	183,374	184,497		26,585		26,585		283,203			0	236	12/25/2035	1FM.....
863576	EQ	3		03/25/2012	MBS Paydown 0.560048578.....		154,315	154,315	99,919	100,531		2,779		2,779		154,315			0	182	12/25/2035	1FM.....
863576	EQ	3		01/25/2012	MBS Paydown 0.581924487.....		110,095	110,095	71,287	71,723		654		654		110,095			0	44	12/25/2035	1FM.....
863579	Q6	8		02/25/2012	MBS Paydown 0.14946875.....		256,157	256,157	230,541	234,084		18,672		18,672		256,157			0	2,335	02/25/2036	3FM.....
863579	Q6	8		01/25/2012	MBS Paydown 0.16844335.....		51,254	51,254	46,128	46,837				0		51,254			0	234	02/25/2036	3FM.....
863579	SU	3		03/25/2012	MBS Paydown 0.37779842.....		3,034	3,034	2,327	2,327		3		3		3,034			0	6	06/25/2035	1Z.....
863579	VW	5		01/25/2012	MBS Paydown 0.42551946.....		149,331	149,331	104,531	100,730		4,114		4,114		149,331			0	74	08/25/2035	1FM.....
863579	VW	5		03/25/2012	MBS Paydown 0.42082891.....		97,869	97,869	68,508	66,017		804		804		97,869			0	140	08/25/2035	1FM.....
863579	VW	5		02/25/2012	MBS Paydown 0.4242391.....		36,745	36,745	25,722	24,786		257		257		36,745			0	36	08/25/2035	1FM.....
863579	XR	4		03/25/2012	MBS Paydown 0.51909652.....		102,477	102,477	79,163	77,325		7,124		7,124		102,477			0	1,391	09/25/2035	1FM.....
863579	XR	4		01/25/2012	MBS Paydown 0.52728708.....		78,980	78,980	61,012	59,595		(139)		(139)		78,980			0	358	09/25/2035	1FM.....
863579	XR	4		02/25/2012	MBS Paydown 0.52422036.....		61,334	61,334	47,381	46,280		108		108		61,334			0	556	09/25/2035	1FM.....
86358E	A8	9		01/25/2012	MBS Paydown 0.49539867.....		150,139	150,139	113,636	113,814		852		852		150,139			0	60	01/25/2036	1FM.....
86358E	A8	9		02/25/2012	MBS Paydown 0.48644231.....		134,345	134,345	101,683	101,841		1,671		1,671		134,345			0	112	01/25/2036	1FM.....
86358E	A8	9		03/25/2012	MBS Paydown 0.47847503.....		119,509	119,509	90,454	90,595		2,262		2,262		119,509			0	141	01/25/2036	1FM.....
86358R	DX	2		03/25/2012	MBS Paydown 0.301603749.....		30,160	30,160	25,910	27,367		62		62		30,160			0	254	08/25/2031	1FM.....
86358R	DX	2		02/25/2012	MBS Paydown 0.303818592.....		29,450	29,450	25,301	26,724		29		29		29,450			0	166	08/25/2031	1FM.....
86358R	DX	2		01/25/2012	MBS Paydown 0.305981359.....		24,348	24,348	20,917	22,094				0		24,348			0	68	08/25/2031	1FM.....
86358R	FU	6		02/25/2012	MBS Paydown 0.22444388.....		3,173	3,173	3,185	3,154				0		3,173			0	39	07/25/2031	1FM.....
86358R	FU	6		03/25/2012	MBS Paydown 0.22365752.....		3,145	3,145	3,157	3,127				0		3,145			0	58	07/25/2031	1FM.....
86358R	FU	6		01/25/2012	MBS Paydown 0.22523709.....		3,114	3,114	3,126	3,096				0		3,114			0	19	07/25/2031	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)

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86358R	XY	8		01/25/2012	MBS Paydown 0.21525349.....		114,955	114,955	90,544	92,525		15,935		15,935		114,955			0	330	02/25/2032	1FM.....
86358R	XY	8		03/25/2012	MBS Paydown 0.21079744.....		92,607	92,606	72,941	74,537	.....	.....362	.....	.....362	.....	.....92,607	.....	.....	.....0	799	02/25/2032	1FM.....
86358R	XY	8		02/25/2012	MBS Paydown 0.21322774.....		77,191	77,191	60,799	62,129	.....	.....109	.....	.....109	.....	.....77,191	.....	.....	.....0	444	02/25/2032	1FM.....
86358R	XZ	5		03/25/2012	MBS Paydown 0.20812898.....		135,244	135,245	122,132	123,166	.....	.....9,345	.....	.....9,345	.....	.....135,244	.....	.....	.....0	1,167	02/25/2032	1FM.....
86358R	XZ	5		01/25/2012	MBS Paydown 0.2138081.....		129,475	129,475	116,922	117,911	.....	.....	.....	.....0	.....	.....129,475	.....	.....	.....0	372	02/25/2032	1FM.....
86358R	XZ	5		02/25/2012	MBS Paydown 0.21123056.....		112,394	112,394	101,496	102,356	.....	.....	.....	.....178	.....	.....112,394	.....	.....	.....0	646	02/25/2032	1FM.....
86358R	YB	7		01/25/2012	MBS Paydown 0.17043818.....		26,959	26,959	19,225	20,870	.....	.....1,672	.....	.....1,672	.....	.....26,959	.....	.....	.....0	.....	02/25/2032	1FM.....
86358R	YB	7		03/25/2012	MBS Paydown 0.16642862.....		22,651	22,651	16,153	17,535	.....	.....1,089	.....	.....1,089	.....	.....22,651	.....	.....	.....0	.....	02/25/2032	1FM.....
86358R	YB	7		02/25/2012	MBS Paydown 0.16847588.....		21,711	21,711	15,483	16,807	.....	.....74	.....	.....74	.....	.....21,711	.....	.....	.....0	.....	02/25/2032	1FM.....
86359A	ME	0		02/25/2012	MBS Paydown 0.20789117.....		48,091	48,091	41,936	42,468	.....	.....79	.....	.....79	.....	.....48,091	.....	.....	.....0	269	04/25/2031	1FM.....
86359A	ME	0		01/25/2012	MBS Paydown 0.210627499.....		38,660	38,661	33,712	34,139	.....	.....	.....	.....0	.....	.....38,660	.....	.....	.....0	108	04/25/2031	1FM.....
86359A	ME	0		03/25/2012	MBS Paydown 0.205824948.....		36,314	36,314	31,666	32,068	.....	.....131	.....	.....131	.....	.....36,314	.....	.....	.....0	305	04/25/2031	1FM.....
86359A	MG	5		02/25/2012	MBS Paydown 0.233488715.....		12,821	12,821	9,030	10,066	.....	.....46	.....	.....46	.....	.....12,821	.....	.....	.....0	.....	04/25/2031	1FE.....
86359A	MG	5		03/25/2012	MBS Paydown 0.231037933.....		10,820	10,820	7,621	8,495	.....	.....83	.....	.....83	.....	.....10,820	.....	.....	.....0	.....	04/25/2031	1FE.....
86359A	MG	5		01/25/2012	MBS Paydown 0.236392652.....		9,932	9,932	6,996	7,798	.....	.....	.....	.....0	.....	.....9,932	.....	.....	.....0	.....	04/25/2031	1FE.....
86359A	NF	6		03/28/2012	MBS Paydown 0.013863062.....		22,152	22,152	22,138	22,152	.....	.....	.....	.....0	.....	.....22,152	.....	.....	.....0	37	08/28/2032	1Z*.....
86359A	NF	6		02/28/2012	MBS Paydown 0.014820365.....		12,006	12,006	11,998	12,006	.....	.....	.....	.....0	.....	.....12,006	.....	.....	.....0	75	08/28/2032	1Z*.....
86359A	QS	5		03/25/2012	MBS Paydown 0.143464383.....		1,973	1,973	1,899	1,907	.....	.....1	.....	.....1	.....	.....1,973	.....	.....	.....0	30	04/25/2033	1FM.....
86359A	QS	5		01/25/2012	MBS Paydown 0.144394542.....		953	953	917	921	.....	.....	.....	.....0	.....	.....953	.....	.....	.....0	5	04/25/2033	1FM.....
86359A	QS	5		02/25/2012	MBS Paydown 0.144122187.....		817	817	786	790	.....	.....	.....	.....0	.....	.....817	.....	.....	.....0	8	04/25/2033	1FM.....
86359A	WR	0		01/25/2012	MBS Paydown 0.262931572.....		181,523	181,520	147,978	150,721	.....	.....	.....	.....0	.....	.....181,523	.....	.....	.....0	508	01/25/2031	1FM.....
86359A	WR	0		03/25/2012	MBS Paydown 0.257717359.....		160,917	160,917	132,610	134,840	.....	.....723	.....	.....723	.....	.....160,917	.....	.....	.....0	1,276	01/25/2031	1FM.....
86359A	WR	0		02/25/2012	MBS Paydown 0.260395954.....		139,713	139,712	113,895	116,005	.....	.....375	.....	.....375	.....	.....139,713	.....	.....	.....0	782	01/25/2031	1FM.....
86359A	WT	6		03/25/2012	MBS Paydown 0.239277922.....		81,038	81,038	63,007	66,547	.....	.....3,066	.....	.....3,066	.....	.....81,038	.....	.....	.....0	.....	01/25/2031	1AM.....
86359A	WT	6		02/25/2012	MBS Paydown 0.244125349.....		57,749	57,749	44,900	47,422	.....	.....340	.....	.....340	.....	.....57,749	.....	.....	.....0	.....	01/25/2031	1AM.....
86359A	WT	6		01/25/2012	MBS Paydown 0.247579711.....		48,635	48,635	37,813	39,937	.....	.....127	.....	.....127	.....	.....48,635	.....	.....	.....0	.....	01/25/2031	1AM.....
86359B	5G	2		01/25/2012	MBS Paydown 0.821215067.....		287,716	287,716	286,096	286,388	.....	.....86	.....	.....86	.....	.....287,716	.....	.....	.....0	1,148	03/25/2035	1FM.....
86359B	5G	2		03/25/2012	MBS Paydown 0.69413524.....		275,359	275,359	273,809	274,088	.....	.....265	.....	.....265	.....	.....275,359	.....	.....	.....0	3,297	03/25/2035	1FM.....
86359B	5G	2		02/25/2012	MBS Paydown 0.765031006.....		218,219	218,219	216,990	217,211	.....	.....43	.....	.....43	.....	.....218,219	.....	.....	.....0	1,742	03/25/2035	1FM.....
86359B	RB	9		02/25/2012	MBS Paydown 0.352033425.....		20,446	20,446	17,226	18,172	.....	.....38	.....	.....38	.....	.....20,446	.....	.....	.....0	189	05/25/2034	1FM.....
86359B	RB	9		01/25/2012	MBS Paydown 0.354305238.....		19,007	19,007	16,014	16,893	.....	.....	.....	.....0	.....	.....19,007	.....	.....	.....0	88	05/25/2034	1FM.....
86359B	RB	9		03/25/2012	MBS Paydown 0.350852751.....		10,626	10,626	8,952	9,444	.....	.....40	.....	.....40	.....	.....10,626	.....	.....	.....0	148	05/25/2034	1FM.....
86359F	AB	8		01/25/2012	MBS Paydown 0.794440382.....		12,960	12,960	10,077	3,765	.....	.....2,411	.....	.....2,411	.....	.....12,960	.....	.....	.....0	59	06/25/2036	1FM.....
86359F	AB	8		03/25/2012	MBS Paydown 0.783825455.....		10,271	10,271	7,986	2,983	.....	.....1,350	.....	.....1,350	.....	.....10,271	.....	.....	.....0	141	06/25/2036	1FM.....
86359F	AB	8		02/25/2012	MBS Paydown 0.789694451.....		8,305	8,305	6,457	2,413	.....	.....(17)	.....	.....(17)	.....	.....8,305	.....	.....	.....0	76	06/25/2036	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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86359L	NA	3		01/25/2012	MBS Paydown 0.27226694.....		51,108	51,108	35,520	37,915		97		97		51,108			0	25	09/25/2045	1FM.....
86359L	NA	3		02/25/2012	MBS Paydown 0.27124235.....		30,738	30,738	21,363	22,803		108		108		30,738			0	31	09/25/2045	1FM.....
86359L	NA	3		03/25/2012	MBS Paydown 0.27050845.....		22,017	22,017	15,302	16,333		98		98		22,017			0	32	09/25/2045	1FM.....
86359Y	AG	6		03/25/2012	MBS Paydown 0.65255294.....		139,108	139,108	98,767	99,334		1,786		1,786		139,108			0	150	03/25/2036	1FM.....
86359Y	AG	6		01/25/2012	MBS Paydown 0.66827744.....		125,990	125,990	89,453	89,967		579		579		125,990			0	46	03/25/2036	1FM.....
86359Y	AG	6		02/25/2012	MBS Paydown 0.6612472.....		112,484	112,484	79,864	80,322		992		992		112,484			0	86	03/25/2036	1FM.....
86365D	AC	3		02/25/2012	MBS Paydown 0.332590596.....		37,194	37,194	34,218	34,276		241		241		37,194			0	34	11/25/2037	1FM.....
86365D	AC	3		01/25/2012	MBS Paydown 0.340774079.....		35,249	35,249	32,429	32,484		108		108		35,249			0	15	11/25/2037	1FM.....
86365D	AC	3		03/25/2012	MBS Paydown 0.326400786.....		28,133	28,133	25,882	25,926		285		285		28,133			0	37	11/25/2037	1FM.....
872162	AH	5		01/20/2012	MBS Paydown 0.933333333.....		75,000	75,000	75,000	75,004		2		2		75,000			0	278	05/20/2026	1FE.....
872162	AH	5		02/20/2012	MBS Paydown 0.925.....		75,000	75,000	75,000	75,004		(4)		(4)		75,000			0	566	05/20/2026	1FE.....
872162	AH	5		03/20/2012	MBS Paydown 0.916666667.....		75,000	75,000	75,000	75,004		6		6		75,000			0	817	05/20/2026	1FE.....
87305N	AV	0		01/02/2012	Sinking Fund Redemption 100.0.....		293,027	293,027	293,027	292,022				0		293,027			0	7.989	01/02/2022	1.....
87305N	AW	8		01/02/2012	Sinking Fund Redemption 100.0.....		57,742	57,742	57,742	57,867				0		57,742			0	1,599	01/02/2022	1.....
881561	LE	2		03/25/2012	MBS Paydown 0.080400252.....		21,842	21,842	17,501	17,797		106		106		21,842			0	57	10/25/2035	1FM.....
881561	LE	2		01/25/2012	MBS Paydown 0.081447246.....		16,168	16,168	12,954	13,174		18		18		16,168			0	14	10/25/2035	1FM.....
881561	LE	2		02/25/2012	MBS Paydown 0.081128302.....		9,568	9,568	7,667	7,797		31		31		9,568			0	18	10/25/2035	1FM.....
881561	LR	3		01/25/2012	MBS Paydown 0.073080144.....		87,989	87,989	64,782	66,893		20,022		20,022		87,989			0	73	10/25/2034	1FM.....
881561	LR	3		03/25/2012	MBS Paydown 0.071625634.....		27,222	27,222	20,042	20,695		154		154		27,222			0	69	10/25/2034	1FM.....
881561	LR	3		02/25/2012	MBS Paydown 0.072533019.....		16,414	16,414	12,085	12,478		46		46		16,414			0	29	10/25/2034	1FM.....
881561	XJ	8		02/25/2012	MBS Paydown 0.305871635.....		36,611	36,611	35,512	35,559		23		23		36,611			0	296	08/25/2036	1FM.....
881561	XJ	8		03/25/2012	MBS Paydown 0.301596203.....		25,653	25,653	24,883	24,916		40		40		25,653			0	311	08/25/2036	1FM.....
881561	XJ	8		01/25/2012	MBS Paydown 0.311973418.....		17,991	17,991	17,452	17,475				0		17,991			0	73	08/25/2036	1FM.....
883145	AJ	3	R..	01/15/2012	MBS Paydown 0.94166666.....		100,000	100,000	100,000	100,000				0		100,000			0	431	06/15/2026	1FE.....
883145	AJ	3	R..	03/15/2012	MBS Paydown 0.925.....		100,000	100,000	100,000	100,000				0		100,000			0	1,188	06/15/2026	1FE.....
883145	AJ	3	R..	02/15/2012	MBS Paydown 0.933333333.....		100,000	100,000	100,000	100,000				0		100,000			0	809	06/15/2026	1FE.....
885220	DX	8		02/25/2012	MBS Paydown 0.1793589.....		48,683	48,683	41,137	41,371		236		236		48,683			0	76	09/25/2043	1FM.....
885220	DX	8		03/25/2012	MBS Paydown 0.17772266.....		45,682	45,682	38,601	38,822		290		290		45,682			0	105	09/25/2043	1FM.....
885220	DX	8		01/25/2012	MBS Paydown 0.18110261.....		39,320	39,320	33,225	33,415		143		143		39,320			0	31	09/25/2043	1FM.....
88522R	AB	0		03/25/2012	MBS Paydown 0.30195045.....		624,112	624,112	413,474	406,984		92,732		92,732		624,112			0	8,952	10/25/2046	3FM.....
88522R	AB	0		01/25/2012	MBS Paydown 0.3136155.....		534,048	534,048	353,807	348,253		49,275		49,275		534,048			0	2,557	10/25/2046	3FM.....
88522R	AB	0		02/25/2012	MBS Paydown 0.3100558.....		274,097	274,097	181,589	178,739		1,701		1,701		274,097			0	2,621	10/25/2046	3FM.....
89655Y	AA	4		03/16/2012	MBS Paydown 0.90728178.....		43,872	43,872	43,872	43,862		(2)		(2)		43,872			0	730	11/16/2039	1Z*.....
89655Y	AA	4		02/16/2012	MBS Paydown 0.91041546.....		43,647	43,647	43,647	43,637		(1)		(1)		43,647			0	484	11/16/2039	1Z*.....
89655Y	AA	4		01/16/2012	MBS Paydown 0.91353308.....		43,400	43,400	43,400	43,390				0		43,400			0	241	11/16/2039	1Z*.....
89656C	AA	1		03/16/2012	MBS Paydown 0.951390302.....		13,951	13,951	13,951	13,951				0		13,951			0	181	10/16/2040	1Z*.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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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89656C	AA	1		02/16/2012	MBS Paydown 0.954180558.....		13,896	13,896	13,896	13,896				0		13,896			0	120	10/16/2040	1Z*.....
89656C	AA	1		01/16/2012	MBS Paydown 0.956959703.....		13,804	13,804	13,804	13,804				0		13,804			0	60	10/16/2040	1Z*.....
89690E	AA	5		03/15/2012	MBS Paydown 0.921113714.....		109,901	109,901	109,901	109,901				0		109,901			0	1,207	07/15/2041	1Z*.....
89690E	AA	5		02/15/2012	MBS Paydown 0.931104723.....		109,480	109,480	109,480	109,480				0		109,480			0	425	07/15/2041	1Z*.....
89690E	AA	5		01/15/2012	MBS Paydown 0.941057466.....		109,066	109,066	109,066	109,066				0		109,066			0	212	07/15/2041	1Z*.....
907833	AE	7		02/23/2012	Sinking Fund Redemption 100.0.....		54,771	54,771	52,726	53,766		37		37		54,771			0	1,835	02/23/2019	1FE.....
90783T	AA	8		01/02/2012	Sinking Fund Redemption 100.0.....		25,037	25,036	25,037	24,978				0		25,037			0	676	07/02/2025	1FE.....
90783X	AA	9		01/02/2012	Sinking Fund Redemption 100.0.....		100,572	100,572	100,572	100,554				0		100,572			0	3,106	01/02/2031	1FE.....
909287	AA	2		01/02/2012	Sinking Fund Redemption 100.0.....		69,740	69,740	66,762	67,002		1		1		69,740			0	2,314	07/02/2022	3AM.....
91820U	AB	6		03/30/2012	Paydown 100.0.....		37,193	37,193	36,635	36,690		1		1		37,193			0	892	07/08/2016	3FE.....
921796	FZ	6		01/07/2012	MBS Paydown 0.153526148.....		60,602	60,602	62,249	60,602				0		60,602			0	331	03/07/2023	1FE.....
921796	FZ	6		02/07/2012	MBS Paydown 0.142142696.....		56,917	56,917	58,465	56,917				0		56,917			0	622	03/07/2023	1FE.....
921796	FZ	6		03/07/2012	MBS Paydown 0.133506225.....		43,182	43,182	44,356	43,182				0		43,182			0	708	03/07/2023	1FE.....
92532B	AB	5		03/21/2012	Cash Tender 105.5.....		2,327,330	2,206,000	2,316,300	2,296,005		(12,780)		(12,780)		2,283,225		44,105	44,105	183,221	07/01/2014	3FE.....
92658T	AG	3		03/14/2012	Cash Tender 100.125.....		924,154	923,000	914,514	920,921		2,079		2,079		923,000		1,154	1,154	42,128	01/15/2014	3FE.....
92769V	AA	7	R..	03/28/2012	Cash Tender 115.0.....		1,684,750	1,465,000	1,567,550	1,558,909		(5,524)		(5,524)		1,553,385		131,365	131,365	86,211	08/15/2016	3FE.....
92922F	3G	1		03/25/2012	MBS Paydown 0.131939239.....		328,984	328,984	315,619	315,619		3,529		3,529		328,984			0	1,355	10/25/2035	1Z.....
92922F	3G	1		02/25/2012	MBS Paydown 0.140163838.....		274,817	274,817	263,653	263,653		383		383		274,817			0	567	10/25/2035	1Z.....
92925C	CC	4		02/25/2012	MBS Paydown 0.413940073.....		18,791	18,791	15,173	13,923		(66)		(66)		18,791			0	40	01/25/2046	1FM.....
92925C	CC	4		03/25/2012	MBS Paydown 0.412209984.....		10,381	10,381	8,382	7,692		7		7		10,381			0	33	01/25/2046	1FM.....
92925C	CC	4		01/25/2012	MBS Paydown 0.417071829.....		6,629	6,629	5,353	4,912				0		6,629			0	7	01/25/2046	1FM.....
92935H	AA	7		02/15/2012	Sinking Fund Redemption 100.0.....		29,264	29,263	29,135	29,154		4		4		29,264			0	202	11/15/2015	1FE.....
92935H	AA	7		03/15/2012	Sinking Fund Redemption 100.0.....		28,747	28,748	28,675	28,693		5		5		28,747			0	277	11/15/2015	1FE.....
92935H	AA	7		01/15/2012	Sinking Fund Redemption 100.0.....		26,885	26,885	26,766	26,784		1		1		26,885			0	93	11/15/2015	1FE.....
93114K	AG	8		01/01/2012	Paydown 100.0.....		19,493	19,493	23,323	20,222				0		19,493			0	858	12/30/2014	1FE.....
939336	QT	3		03/25/2012	MBS Paydown 0.355385736.....		18,078	18,078	17,626	17,883		96		96		18,078			0	226	03/25/2018	1FM.....
939336	QT	3		01/25/2012	MBS Paydown 0.37453819.....		15,424	15,424	15,038	15,258		68		68		15,424			0	64	03/25/2018	1FM.....
939336	QT	3		02/25/2012	MBS Paydown 0.368117012.....		9,118	9,118	8,890	9,020		3		3		9,118			0	76	03/25/2018	1FM.....
939336	TX	1		03/25/2012	MBS Paydown 0.089930564.....		3,782	3,782	2,420	2,217		1,282		1,282		3,782			0		03/25/2033	1FM.....
939336	TX	1		02/25/2012	MBS Paydown 0.105057494.....		2,793	2,793	1,788	1,637		35		35		2,793			0		03/25/2033	1FM.....
939336	TX	1		01/25/2012	MBS Paydown 0.116229867.....		261	261	167	153				0		261			0		03/25/2033	1FM.....
93934N	AR	6		03/25/2012	Pass-Through Loss.....			12,719	10,123					0					0	19	07/25/2036	1FM.....
93934N	AR	6		01/25/2012	Pass-Through Loss.....			4,859	3,867					0					0	4	07/25/2036	1FM.....
93934N	AR	6		02/25/2012	Pass-Through Loss.....			6,275	4,994					0					0	9	07/25/2036	1FM.....
93934N	AR	6		03/25/2012	MBS Paydown 0.22872063.....		10,513	10,513	8,366	10,505				0		10,513			0	16	07/25/2036	1FM.....
93934N	AR	6		02/25/2012	MBS Paydown 0.231624611.....		6,663	6,663	5,303	5,850				0		6,663			0	10	07/25/2036	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)

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93934N	AR	6		01/25/2012	MBS Paydown 0.234859067.....		4,844	4,844	3,855	4,387				0		4,844			0	4	07/25/2036	1FM.....
94980G	AR	2		01/25/2012	MBS Paydown 0.389833002.....		65,050	65,050	44,885	45,872		84		84		65,050			0	78	05/25/2034	1FM.....
949837	BQ	0		02/25/2012	Pass-Through Loss.....			3,871	4,172					0					0	241	07/25/2037	1FM.....
949837	BQ	0		03/25/2012	Pass-Through Loss.....			3,519	3,791					0					0	329	07/25/2037	1FM.....
949837	BQ	0		03/25/2012	MBS Paydown 0.48553007.....		57,355	57,355	61,800	44,571				0		57,355			0	5,358	07/25/2037	1FM.....
949837	BQ	0		02/25/2012	MBS Paydown 0.49466107.....		48,631	48,631	52,400	38,442				0		48,631			0	3,022	07/25/2037	1FM.....
949837	BQ	0		01/25/2012	MBS Paydown 0.50253642.....		28,119	28,119	30,298	20,589				0		28,119			0	873	07/25/2037	1FM.....
94983K	AE	9		03/25/2012	MBS Paydown 0.43344647.....		43,323	43,323	33,142	33,852		8,198		8,198		43,323			0		03/25/2036	1FM.....
94983K	AE	9		02/25/2012	MBS Paydown 0.438730459.....		31,604	31,604	24,177	24,695		65		65		31,604			0	139	03/25/2036	1FM.....
94983K	AE	9		01/25/2012	MBS Paydown 0.44258511.....		24,530	24,530	18,765	19,167				0		24,530			0	54	03/25/2036	1FM.....
94983Q	AJ	5		01/25/2012	MBS Paydown 0.23103647.....		8,760	8,760	8,563	8,623		19		19		8,760			0	40	03/25/2036	1FM.....
94983Q	AJ	5		02/25/2012	MBS Paydown 0.22066512.....		8,090	8,090	7,908	7,963		9		9		8,090			0	74	03/25/2036	1FM.....
94983Q	AJ	5		03/25/2012	MBS Paydown 0.21157776.....		7,088	7,088	6,929	6,977		16		16		7,088			0	97	03/25/2036	1FM.....
94983Q	AN	6		03/25/2012	Pass-Through Loss.....			3	2			(909)		(909)					0		03/25/2036	1FM.....
94983Q	AN	6		02/25/2012	Pass-Through Loss.....			3,893	2,219					0					0		03/25/2036	1FM.....
94983Q	AN	6		02/25/2012	MBS Paydown 0.34960374.....		58,525	58,525	33,359	43,939		287		287		58,525			0		03/25/2036	1FM.....
94983Q	AN	6		03/25/2012	MBS Paydown 0.34895537.....		482	482	274	341		32		32		482			0		03/25/2036	1FM.....
94983Q	AN	6		01/25/2012	MBS Paydown 0.43314999.....		2,149	2,149	1,225	1,513				0		2,149			0		03/25/2036	1FM.....
94983T	AJ	9		03/25/2012	MBS Paydown 0.30903778.....		211,596	211,596	187,527	187,011		11,845		11,845		211,596			0	2,376	03/25/2036	1FM.....
94983T	AJ	9		02/25/2012	MBS Paydown 0.317854286.....		38,989	38,989	34,554	34,459		(46)		(46)		38,989			0	295	03/25/2036	1FM.....
94983T	AJ	9		01/25/2012	MBS Paydown 0.31947883.....		8,996	8,996	7,973	7,951				0		8,996			0	34	03/25/2036	1FM.....
94986L	AJ	3		02/25/2012	MBS Paydown 0.35002372.....		294,138	294,138	236,230	230,031		853		853		294,138			0		12/28/2037	1FM.....
94986L	AJ	3		03/25/2012	MBS Paydown 0.33564787.....		153,167	153,167	123,013	119,785		27,400		27,400		153,167			0		12/28/2037	1FM.....
94986L	AJ	3		01/25/2012	MBS Paydown 0.37763071.....		61,948	61,948	49,752	48,446				0		61,948			0		12/28/2037	1FM.....
94986M	AA	0		01/25/2012	MBS Paydown 0.45574539.....		111,444	111,444	112,071	111,915				0		111,444			0	566	01/25/2038	2FM.....
94986M	AA	0		02/25/2012	MBS Paydown 0.450788918.....		99,129	99,129	99,687	99,548		(13)		(13)		99,129			0	1,006	01/25/2038	2FM.....
94986M	AA	0		03/25/2012	MBS Paydown 0.44712676.....		73,243	73,243	73,655	73,553		(18)		(18)		73,243			0	1,115	01/25/2038	2FM.....
949912	AA	7		01/25/2012	MBS Paydown 0.06947621.....		62,008	62,008	57,512	58,011		1,322		1,322		62,008			0	297	09/25/2033	1FM.....
949912	AA	7		03/25/2012	MBS Paydown 0.06455806.....		42,155	42,155	39,099	39,438		1,196		1,196		42,155			0	606	09/25/2033	1FM.....
949912	AA	7		02/25/2012	MBS Paydown 0.06719275.....		36,535	36,535	33,887	34,180		315		315		36,535			0	350	09/25/2033	1FM.....
95259#	AA	2		03/15/2012	Paydown 100.0.....		12,766	12,766	13,762	13,354		(20)		(20)		12,766			0	214	12/15/2018	1.....
95259#	AA	2		02/15/2012	Paydown 100.0.....		12,695	12,695	13,686	13,280		(12)		(12)		12,695			0	142	12/15/2018	1.....
95259#	AA	2		01/15/2012	Paydown 100.0.....		12,624	12,624	13,610	13,206		(4)		(4)		12,624			0	70	12/15/2018	1.....
96928*	AN	7		03/15/2012	Paydown 100.0.....		9,417	9,417	9,417	9,417				0		9,417			0	119	01/15/2036	2.....
96928*	AN	7		03/15/2012	Paydown 114.2274132.....		6,038,983	5,286,807	5,286,807	5,286,807				0		5,286,807		752,176	752,176	66,799	01/15/2036	2.....
96928*	AN	7		02/15/2012	Paydown 100.0.....		9,378	9,378	9,378	9,378				0		9,378			0	79	01/15/2036	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)

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96928*	AN	7		01/15/2012	Paydown 100.0.....		9,339	9,339	9,339	9,339				0		9,339			0	39	01/15/2036	2.....
96928*	CN	5		03/15/2012	Paydown 100.0.....		6,739	6,739	6,739	6,739				0		6,739			0	112	09/15/2031	1.....
96928*	CN	5		02/15/2012	Paydown 100.0.....		6,702	6,702	6,702	6,702				0		6,702			0	74	09/15/2031	1.....
96928*	CN	5		01/15/2012	Paydown 100.0.....		6,665	6,665	6,665	6,665				0		6,665			0	37	09/15/2031	1.....
96928*	CP	0		03/15/2012	Paydown 100.0.....		7,842	7,842	7,842	7,842				0		7,842			0	131	10/15/2032	1.....
96928*	CP	0		02/15/2012	Paydown 100.0.....		7,799	7,799	7,799	7,799				0		7,799			0	87	10/15/2032	1.....
96928*	CP	0		01/15/2012	Paydown 100.0.....		7,756	7,756	7,756	7,756				0		7,756			0	43	10/15/2032	1.....
96928*	CQ	8		03/15/2012	Paydown 100.0.....		6,417	6,417	6,417	6,417				0		6,417			0	107	06/15/2033	1.....
96928*	CQ	8		02/15/2012	Paydown 100.0.....		6,381	6,381	6,381	6,381				0		6,381			0	71	06/15/2033	1.....
96928*	CQ	8		01/15/2012	Paydown 100.0.....		6,346	6,346	6,346	6,346				0		6,346			0	35	06/15/2033	1.....
96928*	CR	6		03/15/2012	Paydown 100.0.....		7,857	7,857	7,857	7,857				0		7,857			0	131	05/15/2034	1.....
96928*	CR	6		02/15/2012	Paydown 100.0.....		7,813	7,813	7,813	7,813				0		7,813			0	87	05/15/2034	1.....
96928*	CR	6		01/15/2012	Paydown 100.0.....		7,770	7,770	7,770	7,770				0		7,770			0	43	05/15/2034	1.....
96928*	CS	4		03/15/2012	Paydown 100.0.....		5,242	5,242	5,242	5,242				0		5,242			0	87	10/15/2033	1.....
96928*	CS	4		02/15/2012	Paydown 100.0.....		5,213	5,213	5,213	5,213				0		5,213			0	58	10/15/2033	1.....
96928*	CS	4		01/15/2012	Paydown 100.0.....		5,184	5,184	5,184	5,184				0		5,184			0	29	10/15/2033	1.....
96928*	CU	9		03/15/2012	Paydown 100.0.....		34,322	34,322	34,646	34,618		(5)		(5)		34,322			0	506	02/15/2029	1.....
96928*	CU	9		02/15/2012	Paydown 100.0.....		34,154	34,154	34,476	34,448		(3)		(3)		34,154			0	336	02/15/2029	1.....
96928*	CU	9		01/15/2012	Paydown 100.0.....		33,987	33,987	34,307	34,280		(1)		(1)		33,987			0	167	02/15/2029	1.....
96928*	CX	3		03/15/2012	Paydown 100.0.....		12,757	12,757	12,886	12,879		(1)		(1)		12,757			0	197	01/15/2035	2.....
96928*	CX	3		02/15/2012	Paydown 100.0.....		12,692	12,692	12,820	12,813		(1)		(1)		12,692			0	131	01/15/2035	2.....
96928*	CX	3		01/15/2012	Paydown 100.0.....		12,627	12,627	12,754	12,748				0		12,627			0	65	01/15/2035	2.....
96928*	CZ	8		03/15/2012	Paydown 100.0.....		4,639	4,639	4,686	4,684				0		4,639			0	84	01/15/2036	2.....
96928*	CZ	8		02/15/2012	Paydown 100.0.....		4,611	4,611	4,658	4,656				0		4,611			0	56	01/15/2036	2.....
96928*	CZ	8		01/15/2012	Paydown 100.0.....		4,584	4,584	4,630	4,628				0		4,584			0	28	01/15/2036	2.....
96928*	DA	2		03/15/2012	Paydown 100.0.....		37,106	37,106	37,506	37,470		(5)		(5)		37,106			0	498	08/15/2031	1.....
96928*	DA	2		02/15/2012	Paydown 100.0.....		36,941	36,941	37,339	37,303		(3)		(3)		36,941			0	331	08/15/2031	1.....
96928*	DA	2		01/15/2012	Paydown 100.0.....		36,776	36,776	37,172	37,137		(1)		(1)		36,776			0	165	08/15/2031	1.....
96928*	DB	0		03/15/2012	Paydown 100.0.....		85,367	85,367	86,171	86,008		(38)		(38)		85,367			0	1,067	12/15/2017	1.....
96928*	DB	0		02/15/2012	Paydown 100.0.....		85,013	85,013	85,814	85,651		(23)		(23)		85,013			0	708	12/15/2017	1.....
96928*	DB	0		01/15/2012	Paydown 100.0.....		84,660	84,660	85,458	85,296		(7)		(7)		84,660			0	353	12/15/2017	1.....
96928*	DE	4		03/25/2012	Paydown 100.0.....		50,996	50,996	51,471	51,439		(8)		(8)		50,996			0	739	01/25/2029	2.....
96928*	DE	4		02/25/2012	Paydown 100.0.....		50,751	50,751	51,223	51,191		(5)		(5)		50,751			0	491	01/25/2029	2.....
96928*	DE	4		01/25/2012	Paydown 100.0.....		50,507	50,507	50,977	50,945		(2)		(2)		50,507			0	244	01/25/2029	2.....
96928*	DH	7		03/15/2012	Paydown 100.0.....		27,443	27,443	27,701	27,687		(4)		(4)		27,443			0	313	08/15/2030	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)

96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030....	.....	02/15/2012	Paydown 100.0.....	.....	.....27,339	27,339	27,596	27,582	.....	.....(2)	.....	.....(2)	.....	.....27,339	.....	.....	.....0	208	08/15/2030	1.....
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030....	.....	01/15/2012	Paydown 100.0.....	.....	.....27,235	27,235	27,492	27,477	.....	.....(1)	.....	.....(1)	.....	.....27,235	.....	.....	.....0	103	08/15/2030	1.....
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	.....	03/15/2012	Paydown 100.0.....	.....	.....12,341	12,341	12,341	12,341	.....	.....	.....	.....0	.....	.....12,341	.....	.....	.....0	162	09/15/2031	1.....
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	.....	02/15/2012	Paydown 100.0.....	.....	.....12,287	12,287	12,287	12,287	.....	.....	.....	.....0	.....	.....12,287	.....	.....	.....0	108	09/15/2031	1.....
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	.....	01/15/2012	Paydown 100.0.....	.....	.....12,234	12,234	12,234	12,234	.....	.....	.....	.....0	.....	.....12,234	.....	.....	.....0	54	09/15/2031	1.....
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	.....	03/15/2012	Paydown 100.0.....	.....	.....18,823	18,823	18,996	18,991	.....	.....(2)	.....	.....(2)	.....	.....18,823	.....	.....	.....0	264	10/15/2029	1.....
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	.....	02/15/2012	Paydown 100.0.....	.....	.....18,736	18,736	18,908	18,902	.....	.....(1)	.....	.....(1)	.....	.....18,736	.....	.....	.....0	175	10/15/2029	1.....
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	.....	01/15/2012	Paydown 100.0.....	.....	.....18,649	18,649	18,820	18,815	.....	.....	.....	.....0	.....	.....18,649	.....	.....	.....0	87	10/15/2029	1.....
98310W	AB	4	WYNDHAM WORLDWIDE 6.00 12/01/2016.....	.....	03/26/2012	Cash Tender 115.069.....	.....	.....9,135,328	7,939,000	7,871,346	7,900,592	.....	.....38,408	.....	.....38,408	.....	.....7,939,000	.....	.....1,196,328	1,196,328	152,164	12/01/2016	2FE.....
98883*	ZZ	2	NAYLOR PUBLISHING L+1025 12/31/2012.....	.....	03/30/2012	Paydown 100.0.....	.....	.....12,920	12,920	12,855	12,831	.....	.....89	.....	.....89	.....	.....12,920	.....	.....	.....0	21	12/31/2012	4Z.....
G7816E	AA	9	SARA 2006-1X A1CLO FLT 12/15/2019.....	R...	03/15/2012	MBS Paydown 0.967606245.....	.....	.....323,938	323,938	308,955	308,955	.....	.....1,604	.....	.....1,604	.....	.....323,938	.....	.....	.....0	627	12/15/2019	1FE.....
L4017#	AA	4	FOUR SEAS/DIAROUGH 7.165 03/15/2012.....	.....	03/04/2012	Private Placement.....	.....	.....9,000,000	9,000,000	9,000,000	9,000,000	.....	.....	.....	.....0	.....	.....9,000,000	.....	.....	.....0	275,853	03/15/2012	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....							334,388,899	334,321,952	322,429,504	353,272,919	0	2,455,886	0	2,455,886	0	327,672,129	0	6,716,770	6,716,770	6,005,063	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....							344,348,192	344,281,249	332,600,900	363,303,140	0	2,332,157	0	2,332,157	0	337,631,423	0	6,716,770	6,716,770	6,237,601	XXX...	XXX...
8399999.	Total - Bonds.....							344,348,192	344,281,249	332,600,900	363,303,140	0	2,332,157	0	2,332,157	0	337,631,423	0	6,716,770	6,716,770	6,237,601	XXX...	XXX...

Preferred Stocks - Industrial and Miscellaneous

08162*	12	3	BENCHMARK ACQ CO 12% 2-20-12.....	.....	02/20/2012	Redemption 0.0.....	.....	.....1,254.400	.....	.....1	1,254.400	.....	.....	.....	.....0	.....	.....0	.....	.....1	1	.....	.....XXX...	P6*.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....							1	XXX.....	1,254.400	0	0	0	0	0	0	0	0	1	1	0	XXX...	XXX...
8999997.	Total - Preferred Stocks - Part 4.....							1	XXX.....	1,254.400	0	0	0	0	0	0	0	0	1	1	0	XXX...	XXX...
8999999.	Total - Preferred Stocks.....							1	XXX.....	1,254.400	0	0	0	0	0	0	0	0	1	1	0	XXX...	XXX...

Common Stocks - Industrial and Miscellaneous

02916P	10	3	AMERICAN RAILCAR INDUSTRIES, INC.....	.....	01/06/2012	INTERSTATE.....	6,550.000	175,915	XXX.....	143,583	(18,282)	(87,770)	.....	.....	.....(87,770)	.....	.....68,972	.....	.....106,943	106,943	.....	.....XXX...	L.....
293792	10	7	ENTERPRISE PRODUCTS PARTNERS.....	.....	02/10/2012	ISI GROUP INC.....	10,000.000	501,258	XXX.....	380,031	463,800	(83,769)	.....	.....	.....(83,769)	.....	.....380,031	.....	.....121,227	121,227	6,200	XXX...	L.....
293792	10	7	ENTERPRISE PRODUCTS PARTNERS.....	.....	02/01/2012	RAYMOND JAMES & ASSOC....	50,000.000	2,474,442	XXX.....	2,054,683	2,319,000	(264,317)	.....	.....	.....(264,317)	.....	.....2,054,683	.....	.....419,760	419,760	31,000	XXX...	L.....
293792	10	7	ENTERPRISE PRODUCTS PARTNERS.....	.....	02/02/2012	RAYMOND JAMES & ASSOC....	17,000.000	858,932	XXX.....	646,053	788,460	(142,407)	.....	.....	.....(142,407)	.....	.....646,053	.....	.....212,880	212,880	10,540	XXX...	L.....
293792	10	7	ENTERPRISE PRODUCTS PARTNERS.....	.....	02/27/2012	STRATEGAS.....	10,000.000	515,909	XXX.....	380,031	463,800	(83,769)	.....	.....	.....(83,769)	.....	.....380,031	.....	.....135,878	135,878	6,200	XXX...	L.....
293792	10	7	ENTERPRISE PRODUCTS PARTNERS.....	.....	02/13/2012	RAYMOND JAMES & ASSOC....	6,000.000	303,025	XXX.....	228,019	278,280	(50,261)	.....	.....	.....(50,261)	.....	.....228,019	.....	.....75,007	75,007	3,720	XXX...	L.....
726503	10	5	PLAINS ALL AMER PIPELINE LP.....	.....	02/13/2012	INTERSTATE.....	20,000.000	1,600,831	XXX.....	1,163,358	1,469,000	(305,642)	.....	.....	.....(305,642)	.....	.....1,163,358	.....	.....437,473	437,473	20,500	XXX...	L.....
726503	10	5	PLAINS ALL AMER PIPELINE LP.....	.....	02/27/2012	STRATEGAS.....	10,000.000	819,472	XXX.....	581,679	734,500	(152,821)	.....	.....	.....(152,821)	.....	.....581,679	.....	.....237,793	237,793	10,250	XXX...	L.....
726503	10	5	PLAINS ALL AMER PIPELINE LP.....	.....	02/02/2012	INTERSTATE.....	60,000.000	4,656,607	XXX.....	3,715,798	4,407,000	(691,202)	.....	.....	.....(691,202)	.....	.....3,715,798	.....	.....940,809	940,809	61,500	XXX...	L.....
726503	10	5	PLAINS ALL AMER PIPELINE LP.....	.....	02/03/2012	INTERSTATE.....	20,000.000	1,560,000	XXX.....	1,184,135	1,469,000	(284,865)	.....	.....	.....(284,865)	.....	.....1,184,135	.....	.....375,865	375,865	20,500	XXX...	L.....
726503	10	5	PLAINS ALL AMER PIPELINE LP.....	.....	02/06/2012	RAYMOND JAMES & ASSOC....	20,000.000	1,559,270	XXX.....	1,164,278	1,469,000	(304,722)	.....	.....	.....(304,722)	.....	.....1,164,278	.....	.....394,992	394,992	20,500	XXX...	L.....
726503	10	5	PLAINS ALL AMER PIPELINE LP.....	.....	02/08/2012	RAYMOND JAMES & ASSOC....	10,000.000	786,063	XXX.....	581,679	734,500	(152,821)	.....	.....	.....(152,821)	.....	.....581,679	.....	.....204,384	204,384	10,250	XXX...	L.....
G79441	10	4	SEACO LTD.....	F...	01/27/2012	DISTRIBUTION.....	.....	.....678,437	XXX.....	.....	.....	.....	.....	.....	.....0	.....	.....44,438	.....	.....633,999	633,999	.....	.....XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....							16,490,161	XXX.....	12,223,326	14,578,058	(2,604,366)	0	0	(2,604,366)	0	12,193,153	0	4,297,008	4,297,008	201,160	XXX...	XXX...
9799997	Total - Common Stocks - Part 4.....							16,490,161	XXX.....	12,223,326	14,578,058	(2,604,366)	0	0	(2,604,366)	0	12,193,153	0	4,297,008	4,297,008	201,160	XXX...	XXX...

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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 F o r e i g n	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 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)
9799999.	Total - Common Stocks.....					16,490,161	XXX.....	12,223,326	14,578,058	..(2,604,366)	0	0	(2,604,366)	0	12,193,153	0	..4,297,008	..4,297,008	201,160	XXX...	..XXX....
9899999.	Total - Preferred and Common Stocks.....					16,490,162	XXX.....	13,477,726	14,578,058	..(2,604,366)	0	0	(2,604,366)	0	12,193,153	0	..4,297,009	..4,297,009	201,160	XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....					360,838,354	XXX.....	346,078,626	377,881,198	..(2,604,366)	2,332,157	0	(272,209)	0	349,824,575	0	11,013,779	11,013,779	..6,438,761	XXX...	..XXX....

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

SCHEDULE DB - PART A - SECTION 1

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

1	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)

Purchased Options - Hedging Other - Call Options and Warrants

S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	04/15/2011	04/13/2012	.....	...3,131,907	...1,313.7300	127,948	.....	.....	.....	*#...	.....	.....31,578	.....	.....(31,987)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	05/13/2011	05/11/2012	.....	...2,645,242	...1,341.8900	97,164	.....	.....	.....	*#...	.....	.....24,177	.....	.....(24,291)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	06/10/2011	06/09/2012	.....	...2,660,718	...1,280.8900	98,087	.....	.....	.....30,783	*#...	30,783	41,290	.....	.....(24,522)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	07/15/2011	07/13/2012	.....	...2,339,041	...1,317.1000	91,281	.....	.....	.....9,984	*#...	9,984	25,403	.....	.....(22,820)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	08/16/2011	08/11/2012	.....	...2,375,794	...1,129.8200	220,963	.....	.....	.....408,373	*#...	408,373	219,280	.....	.....(55,241)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	09/13/2011	09/07/2012	.....	...2,056,015	...1,195.5100	111,459	.....	.....	.....247,255	*#...	247,255	149,382	.....	.....(27,865)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	10/17/2011	10/12/2012	.....	...3,236,144	...1,205.5200	198,756	.....	.....	.....415,458	*#...	415,458	254,627	.....	.....(49,689)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	11/11/2011	11/10/2012	.....	...2,481,863	...1,229.5900	195,103	.....	.....	.....291,259	*#...	291,259	196,938	.....	.....(48,776)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	12/09/2011	12/08/2012	.....	...3,740,984	...1,259.7000	209,278	.....	.....	.....381,649	*#...	381,649	249,154	.....	.....(52,319)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	01/13/2012	01/11/2013	.....	...1,678,984	...1,292.1900	.....	.....74,815	.....	.....146,926	*#...	146,926	84,580	.....	.....(12,469)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	02/13/2012	02/08/2013	.....	...2,544,313	...1,348.8000	.....	.....106,069	.....	.....147,813	*#...	147,813	50,583	.....	.....(8,839)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	03/12/2012	03/07/2013	.....	...2,673,513	...1,353.2000	.....	.....131,186	.....	.....169,505	*#...	169,505	38,319	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	04/07/2011	04/06/2012	.....	...42,636,097	...1,335.5400	1,218,229	.....	.....	.....2,102,303	*#...	2,102,303	1,867,916	.....	.....(304,557)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	04/07/2011	04/06/2012	.....	...47,721,458	...1,335.5400	1,515,392	.....	.....	.....2,475,255	*#...	2,475,255	2,214,300	.....	.....(378,848)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	04/07/2011	04/06/2012	.....	...24,223,388	...1,335.5400	655,309	.....	.....	.....	*#...	.....	.....163,703	.....	.....(163,827)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	04/21/2011	04/20/2012	.....	...34,338,494	...1,330.3600	1,000,967	.....	.....	.....1,608,746	*#...	1,608,746	1,354,339	.....	.....(250,242)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	04/21/2011	04/20/2012	.....	...41,868,033	...1,330.3600	1,365,535	.....	.....	.....2,122,203	*#...	2,122,203	1,803,624	.....	.....(341,384)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	04/21/2011	04/20/2012	.....	...20,296,565	...1,330.3600	568,760	.....	.....	.....	*#...	.....	.....141,559	.....	.....(142,190)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	05/09/2011	05/06/2012	.....	...49,335,806	...1,340.2000	1,500,100	.....	.....	.....2,137,765	*#...	2,137,765	1,795,311	.....	.....(375,025)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	05/09/2011	05/06/2012	.....	...54,522,818	...1,340.2000	1,831,124	.....	.....	.....2,522,524	*#...	2,522,524	2,136,814	.....	.....(457,781)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	05/09/2011	05/06/2012	.....	...25,251,585	...1,340.2000	742,549	.....	.....	.....	*#...	.....	.....184,613	.....	.....(185,637)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	05/23/2011	05/20/2012	.....	...42,473,827	...1,333.2700	1,174,245	.....	.....	.....1,915,091	*#...	1,915,091	1,499,704	.....	.....(293,561)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	05/23/2011	05/20/2012	.....	...46,060,352	...1,333.2700	1,396,731	.....	.....	.....2,226,584	*#...	2,226,584	1,755,847	.....	.....(349,183)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	05/23/2011	05/20/2012	.....	...21,015,651	...1,333.2700	514,803	.....	.....	.....	*#...	.....	.....125,592	.....	.....(128,701)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	06/07/2011	06/06/2012	.....	...25,844,349	...1,286.1700	749,307	.....	.....	.....1,244,647	*#...	1,244,647	804,809	.....	.....(187,327)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	06/07/2011	06/06/2012	.....	...84,540,052	...1,286.1700	2,742,916	.....	.....	.....4,590,554	*#...	4,590,554	2,997,528	.....	.....(685,729)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	06/07/2011	06/06/2012	.....	...26,191,046	...1,286.1700	790,922	.....	.....	.....255,027	*#...	255,027	322,530	.....	.....(197,731)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	06/21/2011	06/20/2012	.....	...47,463,212	...1,278.3600	1,413,471	.....	.....	.....2,255,888	*#...	2,255,888	1,403,887	.....	.....(353,368)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	06/21/2011	06/20/2012	.....	...39,128,423	...1,278.3600	1,320,442	.....	.....	.....2,120,683	*#...	2,120,683	1,334,348	.....	.....(330,110)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	06/21/2011	06/20/2012	.....	...24,114,771	...1,278.3600	775,115	.....	.....	.....455,537	*#...	455,537	480,688	.....	.....(193,779)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	07/07/2011	07/06/2012	.....	...68,267,118	...1,339.2200	1,997,721	.....	.....	.....2,637,506	*#...	2,637,506	1,909,695	.....	.....(499,430)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	07/07/2011	07/06/2012	.....	...40,387,244	...1,339.2200	1,310,937	.....	.....	.....1,708,607	*#...	1,708,607	1,244,736	.....	.....(327,734)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	07/07/2011	07/06/2012	.....	...25,498,889	...1,339.2200	748,847	.....	.....	.....5,918	*#...	5,918	164,700	.....	.....(187,212)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	07/21/2011	07/20/2012	.....	...59,039,467	...1,325.8400	1,742,454	.....	.....	.....2,416,041	*#...	2,416,041	1,653,966	.....	.....(435,613)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	07/21/2011	07/20/2012	.....	...39,510,427	...1,325.8400	1,309,723	.....	.....	.....1,808,266	*#...	1,808,266	1,248,721	.....	.....(327,431)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	07/21/2011	07/20/2012	.....	...25,741,071	...1,325.8400	774,655	.....	.....	.....69,616	*#...	69,616	201,215	.....	.....(193,664)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	08/10/2011	08/06/2012	.....	...49,467,321	...1,199.3800	1,060,798	.....	.....	.....2,418,200	*#...	2,418,200	1,026,046	.....	.....(265,199)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	08/10/2011	08/06/2012	.....	...106,157,558	...1,199.3800	2,534,052	.....	.....	.....5,876,182	*#...	5,876,182	2,518,128	.....	.....(633,511)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	08/10/2011	08/06/2012	.....	...35,387,935	...1,199.3800	694,552	.....	.....	.....2,197,455	*#...	2,197,455	1,189,643	.....	.....(173,638)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	08/24/2011	08/20/2012	.....	...66,505,651	...1,123.5300	2,012,578	.....	.....	.....3,313,335	*#...	3,313,335	1,264,670	.....	.....(503,145)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	08/24/2011	08/20/2012	.....	...47,002,866	...1,123.5300	1,590,148	.....	.....	.....2,643,467	*#...	2,643,467	1,014,590	.....	.....(397,537)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	08/24/2011	08/20/2012	.....	...31,343,442	...1,123.5300	1,094,969	.....	.....	.....1,908,203	*#...	1,908,203	656,054	.....	.....(273,742)	.....	.....	1.....	A.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	09/07/2011	09/06/2012		42,600,163	1,165.2400	975,763			1,543,431	*#...	1,543,431	657,053		(243,941)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	09/07/2011	09/06/2012		39,440,181	1,165.2400	1,278,750			2,064,331	*#...	2,064,331	892,133		(319,687)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	09/07/2011	09/06/2012		29,193,929	1,165.2400	922,237			1,665,147	*#...	1,665,147	759,127		(230,559)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	09/21/2011	09/20/2012		41,426,558	1,202.0900	842,599			1,480,395	*#...	1,480,395	650,877		(210,650)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	09/21/2011	09/20/2012		41,856,790	1,202.0900	1,173,434			2,119,589	*#...	2,119,589	949,538		(293,359)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	09/21/2011	09/20/2012		26,440,590	1,202.0900	625,333			1,410,079	*#...	1,410,079	759,988		(156,333)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	10/07/2011	10/06/2012		50,696,684	1,164.9700	1,070,098			1,853,995	*#...	1,853,995	749,253		(267,524)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	10/07/2011	10/06/2012		48,621,249	1,164.9700	1,455,753			2,549,390	*#...	2,549,390	1,049,030		(363,938)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	10/07/2011	10/06/2012		30,499,081	1,164.9700	782,263			1,610,899	*#...	1,610,899	687,666		(195,566)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	10/24/2011	10/20/2012		41,716,658	1,215.3900	988,179			1,452,583	*#...	1,452,583	684,531		(247,045)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	10/24/2011	10/20/2012		41,342,647	1,215.3900	1,368,462			2,034,551	*#...	2,034,551	977,770		(342,115)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	10/24/2011	10/20/2012		24,611,071	1,215.3900	760,775			1,263,527	*#...	1,263,527	747,622		(190,194)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	11/08/2011	11/06/2012		60,479,966	1,253.2300	1,447,778			2,059,890	*#...	2,059,890	1,054,151		(361,945)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	11/08/2011	11/06/2012		54,859,620	1,253.2300	1,772,433			2,564,490	*#...	2,564,490	1,328,685		(443,108)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	11/08/2011	11/06/2012		39,595,401	1,253.2300	1,165,212			1,892,618	*#...	1,892,618	1,228,478		(291,303)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	11/22/2011	11/20/2012		51,419,805	1,215.6500	997,391			1,688,163	*#...	1,688,163	740,001		(249,348)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	11/22/2011	11/20/2012		49,355,493	1,215.6500	1,315,443			2,268,441	*#...	2,268,441	1,011,276		(328,861)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	11/22/2011	11/20/2012		30,592,004	1,215.6500	694,306			1,466,872	*#...	1,466,872	782,094		(173,577)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	12/07/2011	12/06/2012		50,308,673	1,258.4700	1,044,574			1,511,632	*#...	1,511,632	754,108		(261,144)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	12/07/2011	12/06/2012		43,653,792	1,258.4700	1,171,760			1,720,608	*#...	1,720,608	864,167		(292,940)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	12/07/2011	12/06/2012		31,557,745	1,258.4700	776,362			1,326,431	*#...	1,326,431	824,036		(194,090)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	12/21/2011	12/20/2012		46,656,019	1,241.3000	934,398			1,433,193	*#...	1,433,193	671,795		(233,600)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	12/21/2011	12/20/2012		40,403,664	1,241.3000	1,076,737			1,674,171	*#...	1,674,171	792,711		(269,184)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	12/21/2011	12/20/2012		31,048,307	1,241.3000	715,117			1,398,242	*#...	1,398,242	799,578		(178,779)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	02/02/2012	04/20/2012		10,745,598	1,330.3600	257,744			534,933	*#...	534,933	406,061		(128,872)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	02/02/2012	06/06/2012		10,692,868	1,286.1700	393,073			561,628	*#...	561,628	266,823		(98,268)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	02/02/2012	07/06/2012		8,873,719	1,339.2200	220,183			345,982	*#...	345,982	169,836		(44,037)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	03/02/2012	07/06/2012		3,594,303	1,339.2200	2,308			834	*#...	834	(1,474)					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	02/14/2012	08/20/2012		11,999,948	1,123.5300	565,430			617,682	*#...	617,682	213,803		(161,551)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	02/02/2012	09/06/2012		9,677,955	1,165.2400	292,605			331,902	*#...	331,902	81,098		(41,801)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	03/02/2012	09/06/2012		6,321,374	1,165.2400	300,976			311,433	*#...	311,433	10,457					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	01/09/2012	01/06/2013		49,137,039	1,277.8100	1,015,573			1,402,661	*#...	1,402,661	556,350		(169,262)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	01/09/2012	01/06/2013		42,677,247	1,277.8100	1,209,368			1,702,751	*#...	1,702,751	694,944		(201,561)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	01/09/2012	01/06/2013		26,724,202	1,277.8100	618,847			1,034,089	*#...	1,034,089	518,383		(103,141)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	01/25/2012	01/20/2013		44,009,809	1,315.3800	885,964			1,171,810	*#...	1,171,810	433,507		(147,661)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	01/25/2012	01/20/2013		39,933,216	1,315.3800	1,111,735			1,490,871	*#...	1,490,871	564,425		(185,289)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	01/25/2012	01/20/2013		23,397,413	1,315.3800	522,598			808,967	*#...	808,967	373,469		(87,100)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	02/08/2012	02/06/2013		54,797,216	1,344.3300	1,147,443			1,385,963	*#...	1,385,963	334,140		(95,620)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	02/08/2012	02/06/2013		49,363,920	1,344.3300	1,426,575			1,739,039	*#...	1,739,039	431,345		(118,881)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	02/08/2012	02/06/2013		36,704,687	1,344.3300	864,697			1,116,775	*#...	1,116,775	324,136		(72,058)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	02/21/2012	02/20/2013		44,978,154	1,361.2300	947,983			1,099,648	*#...	1,099,648	230,664		(78,999)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	02/21/2012	02/20/2013		43,215,682	1,361.2300	1,263,234			1,465,753	*#...	1,465,753	307,788		(105,269)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	02/21/2012	02/20/2013		27,766,696	1,361.2300	664,167			808,922	*#...	808,922	200,102		(55,347)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	03/07/2012	03/06/2013		57,856,170	1,343.3600	1,251,133			1,429,546	*#...	1,429,546	178,413					1.....	A.....

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	03/07/2012	03/06/2013		..55,409,008	1,343.3600	.....	....1,738,131	.....	.....2,002,690	*#...	2,002,690	264,559	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	03/07/2012	03/06/2013		..32,534,224	1,343.3600	.....	....841,110	.....	.....1,018,453	*#...	1,018,453	177,343	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	03/21/2012	03/20/2013		..58,029,768	1,405.5200	.....	....1,195,673	.....	.....1,182,593	*#...	1,182,593	(13,080)	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	03/21/2012	03/20/2013		..56,152,807	1,405.5200	.....	....1,672,375	.....	.....1,668,046	*#...	1,668,046	(4,329)	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	03/21/2012	03/20/2013		..34,295,959	1,405.5200	.....	....785,953	.....	.....766,051	*#...	766,051	(19,902)	.....	.....	.....	.....	1.....	A.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										..64,852,547	21,506,948	0	125,336,298	XXX	..125,336,298	64,959,116	0	..(18,129,161)	0	0	XXX.....	XXX.....
0149999. Total-Purchased Options-Hedging Other.....										..64,852,547	21,506,948	0	125,336,298	XXX	..125,336,298	64,959,116	0	..(18,129,161)	0	0	XXX.....	XXX.....
0369999. Total-Purchased Options-Call Options and Warrants.....										..64,852,547	21,506,948	0	125,336,298	XXX	..125,336,298	64,959,116	0	..(18,129,161)	0	0	XXX.....	XXX.....
0429999. Total-Purchased Options.....										..64,852,547	21,506,948	0	125,336,298	XXX	..125,336,298	64,959,116	0	..(18,129,161)	0	0	XXX.....	XXX.....

Swaps - Hedging Other - Interest Rate

PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS	12/10/2008	12/10/2015		..100,000,000	0.0602	2,380,000	.....		.....1,329,020	*#...	1,329,020	36,884	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	12/16/2008	12/16/2015		..100,000,000	0.0585	1,970,000	.....		.....1,479,356	*#...	1,479,356	4,717	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	11/17/2009	11/19/2012		..100,000,000	0.0650	2,760,000	.....		.....847	*#...	847	(4,274)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS	11/18/2009	11/21/2012		..100,000,000	0.0650	2,730,000	.....		.....19,095	*#...	19,095	(3,506)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS	12/10/2009	12/10/2013		..100,000,000	0.0695	3,400,000	.....		.....146,037	*#...	146,037	(8,799)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	BARCLAYS.....	12/28/2009	12/30/2013		..100,000,000	0.0735	3,120,000	.....		.....84,827	*#...	84,827	(90,982)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS	02/24/2010	02/24/2014		..100,000,000	0.0720	2,260,000	.....		.....165,718	*#...	165,718	(12,935)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS	09/01/2010	09/01/2014		..100,000,000	0.0453	2,840,000	.....		.....715,371	*#...	715,371	(3,467)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 2-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	03/11/2012	03/11/2013		..100,000,000	0.0525	2,800,000	.....		.....104,423	*#...	104,423	(34,303)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	03/11/2012	03/11/2014		..100,000,000	0.0525	4,460,000	.....		.....659,776	*#...	659,776	(20,557)	.....	.....	.....	.....	1.....	B.....

QE06.2

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)
0919999. Total-Swaps-Hedging Other-Interest Rate.....										28,720,000	0	0	4,704,470	XXX	4,704,470	(137,222)	0	0	0	0	XXX.....	XXX.....
0969999. Total-Swaps-Hedging Other.....										28,720,000	0	0	4,704,470	XXX	4,704,470	(137,222)	0	0	0	0	XXX.....	XXX.....
1159999. Total-Swaps-Interest Rate.....										28,720,000	0	0	4,704,470	XXX	4,704,470	(137,222)	0	0	0	0	XXX.....	XXX.....
1209999. Total-Swaps.....										28,720,000	0	0	4,704,470	XXX	4,704,470	(137,222)	0	0	0	0	XXX.....	XXX.....
1409999. Total-Hedging Other.....										93,572,547	21,506,948	0	130,040,768	XXX	..130,040,768	64,821,894	0	..(18,129,161)	0	0	XXX.....	XXX.....
1449999. TOTAL.....										93,572,547	21,506,948	0	130,040,768	XXX	..130,040,768	64,821,894	0	..(18,129,161)	0	0	XXX.....	XXX.....

(a)

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

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 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH.....	Y	N		13,906,659		13,906,659	13,906,659		13,906,659		0
BARCLAYS.....	Y	N		31,947,935		31,947,935	31,947,935		31,947,935		0
BNP PARIBAS NEW YORK.....	Y	N		40,879,063		40,879,063	40,879,063		40,879,063		0
CREDIT SUISSE.....	Y	N		23,991,684		23,991,684	23,991,684		23,991,684		0
GOLDMAN SACHS.....	Y	N		2,375,241		2,375,241	2,375,241		2,375,241		0
J.P. MORGAN CHASE.....	Y	N		12,730,993		12,730,993	12,730,993		12,730,993		0
WELLS FARGO.....	Y	N		4,209,193		4,209,193	4,209,193		4,209,193		0
0299999. Total NAIC 1 Designation.....			0	130,040,768	0	130,040,768	130,040,768	0	130,040,768	0	0
0899999. Totals.....			0	130,040,768	0	130,040,768	130,040,768	0	130,040,768	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Statement as of March 31, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
Open Depositories									
AM South.....	Birmingham, AL.....				(93,805)	(93,805)	(93,805)	XXX..	
Bank of New York.....	New York, NY.....	0.010	3		146,585	451,858	600,038	XXX..	
Bank One.....	Austin, TX.....				87,925	(325,821)	53	XXX..	
Charleston Harbor.....	Charleston, SC.....	VAR.....			235,126	115,965	102,848	XXX..	
Community Bank of the Bay.....	Oakland, CA.....	0.450	149		100,000	100,000	100,000	XXX..	
Skipjack Cove.....	Georgetown, MD.....	VAR.....			105,762	147,221	278,836	XXX..	
Sailfish Marina.....	Palm Beach Shores, FL.....	VAR.....			669,226	612,467	607,972	XXX..	
PNC Bank.....	Pittsburgh, PA.....				19,757,827	21,495,831	(14,091,510)	XXX..	
Wells Fargo Bank / Norwest Bank.....	Phoenix, AZ.....				43,499	237,217	205,418	XXX..	
Bay Bridge Marina.....	Stevensville, MD.....				424,643	410,521	478,981	XXX..	
Mountain View Grand.....	Whitefield, NH.....				300,951	246,218	365,364	XXX..	
U.S. Bank.....	Rapid City, SD.....				3,590	3,590	3,590	XXX..	
Tropical Storage.....	Miami, FL.....				62,762	65,296	69,932	XXX..	
Huntington Bank.....	Columbus, OH.....				39,153	37,793	36,434	XXX..	
Federal Home Loan Bank - Cincinnati.....	Cincinnati, OH.....				2,204,278	3,237,113	4,509,845	XXX..	
Fifth Third Bank.....	Cincinnati, OH.....	0.210			943,290	943,290	943,290	XXX..	
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	152	0	25,030,813	27,684,754	(5,882,714)	XXX..	
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	152	0	25,030,813	27,684,754	(5,882,714)	XXX..	
0599999. Total Cash.....	...XXX.....	...XXX.....	152	0	25,030,813	27,684,754	(5,882,714)	XXX..	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE