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QUARTERLY STATEMENT

As of March 31, 2012

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

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

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423….. Cincinnati ..... OH ..... 45201- 5420 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gafri.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		

OTHER

Adrienne Susan Kessling	Senior Vice President	John Paul Gruber	Senior Vice President
Brian Patrick Sponaugle	Vice President	Rebecca Jane Schriml #	Vice President
Terry Jon Simpson #	Vice President	Eugene Michael Breen	Appointed Actuary

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ______ day of May, 2012

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,900,807,364		1,900,807,364	1,850,741,364
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	9,335,811		9,335,811	7,808,311
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(2,112,167)), cash equivalents ($..........0) and short-term investments ($.....33,957,092)	31,844,925		31,844,925	23,804,992
6. Contract loans (including $..........0 premium notes)	59,606,961		59,606,961	59,870,478
7. Derivatives	11,166,246		11,166,246	5,658,220
8. Other invested assets			0	
9. Receivables for securities	614,838		614,838	386,957
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)	2,013,376,145	0	2,013,376,145	1,948,270,322
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	20,806,738		20,806,738	21,646,143
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	294,881	294,881	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	3,530,868	471,683	3,059,185	1,433,156
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	482,421
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	2,926,378	339,666	2,586,712	450,677
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,040,935,010	1,106,230	2,039,828,780	1,972,282,719
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	600,694,685		600,694,685	548,310,891
28. Total (Lines 26 and 27)	2,641,629,695	1,106,230	2,640,523,465	2,520,593,610

DETAILS OF WRITE-INS

	1	2	3	4
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. Funds held as collateral	2,200,000		2,200,000	
2502. Accounts receivable	339,666	339,666	0	
2503. Accrued contractual fee income	209,196		209,196	242,097
2598. Summary of remaining write-ins for Line 25 from overflow page	177,516	0	177,516	208,580
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,926,378	339,666	2,586,712	450,677

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....1,809,187,779 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	1,809,187,779	1,779,583,588
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	32,712,399	30,449,276
4.	Contract claims:		
	4.1 Life	6,447,578	6,033,805
	4.2 Accident and health		
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)		
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including 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 $..........0 assumed and $..........0 ceded		
	9.4 Interest Maintenance Reserve	1,892,317	1,470,103
10.	Commissions to agents due or accrued - life and annuity contracts $.....499,439, accident and health $..........0 and deposit-type contract funds $..........0	499,439	546,625
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	277,338	327,883
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(10,755,077) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,755,077)	(10,750,152)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	617,486	549,080
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	6,741,822	3,096,022
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	3,208	54,723
18.	Amounts held for agents' account, including $.....520,248 agents' credit balances	520,248	534,365
19.	Remittances and items not allocated	1,760,467	1,846,687
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	2,673,878	858,139
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	4,395,427	
	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	15,202,450	
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	2,527,774	324,965
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,874,704,533	1,814,925,109
27.	From Separate Accounts statement	600,694,685	548,310,891
28.	Total liabilities (Lines 26 and 27)	2,475,399,218	2,363,236,000
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	344,438
32.	Surplus notes		
33.	Gross paid in and contributed surplus	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(8,925,753)	(17,036,828)
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)	162,624,247	154,857,610
38.	Totals of Lines 29, 30 and 37	165,124,247	157,357,610
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,640,523,465	2,520,593,610

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	2,200,000	
2502.	Unclaimed property	327,774	324,965
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,527,774	324,965
3101.	SSAP 10R election 10.e		344,438
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	344,438
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	72,460,207	73,606,339	300,252,315
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	26,981,158	28,388,904	113,937,793
4. Amortization of Interest Maintenance Reserve (IMR)	214,894	142,910	855,540
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,015,060	2,118,886	8,085,814
8.2 Charges and fees for deposit-type contracts	419,304	292,441	1,085,832
8.3 Aggregate write-ins for miscellaneous income	606,413	637,366	2,263,621
9. Totals (Lines 1 to 8.3)	102,697,036	105,186,846	426,480,915
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	6,190,846	6,768,657	20,239,934
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	52,742,203	50,373,075	237,285,031
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	5,269,105	3,180,531	11,164,019
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	29,604,191	32,698,728	126,356,731
20. Totals (Lines 10 to 19)	93,806,345	93,020,991	395,045,715
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,343,400	5,032,903	19,057,880
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	4,700,040	4,402,431	16,102,032
24. Insurance taxes, licenses and fees, excluding federal income taxes	181,211	245,903	1,618,269
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(7,838,190)	(4,527,443)	(38,747,602)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	95,192,806	98,174,785	393,076,294
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	7,504,230	7,012,061	33,404,621
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	7,504,230	7,012,061	33,404,621
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	6,855,007	2,280,268	6,778,646
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)	649,223	4,731,793	26,625,975
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(456,266) (excluding taxes of $.....343,058 transferred to the IMR)	272,777	(966,229)	(6,050,673)
35. Net income (Line 33 plus Line 34)	922,000	3,765,564	20,575,302
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	157,357,610	142,012,140	142,012,140
37. Net income (Line 35)	922,000	3,765,564	20,575,302
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....592,148	6,425,395	931,592	(6,294,454)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	1,962,177	198,804	85,677
41. Change in nonadmitted assets	272,804	(295,523)	214,470
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	(1,815,739)	(587,660)	964,274
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	(162,981)	(199,799)
54. Net change in capital and surplus (Lines 37 through 53)	7,766,637	3,849,796	15,345,470
55. Capital and surplus as of statement date (Lines 36 + 54)	165,124,247	145,861,935	157,357,610

DETAILS OF WRITE-INS

08.301.	Marketing reallowance	323,487	339,159	1,301,989
08.302.	Contractual annual maintenance and surrender charge fees	152,988	156,669	522,631
08.303.	Contractual rider fee income	129,823	141,538	438,926
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	115	0	75
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	606,413	637,366	2,263,621
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	SSAP 10R election 10.e.- Nonadmitted deferred tax asset		(162,981)	(199,799)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	(162,981)	(199,799)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	72,460,207	73,606,339	300,252,315
2.	Net investment income	28,480,552	29,418,766	112,655,036
3.	Miscellaneous income	2,662,950	2,715,166	10,224,082
4.	Total (Lines 1 through 3)	103,603,709	105,740,271	423,131,433
5.	Benefit and loss related payments	58,519,277	56,354,988	256,256,072
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(7,833,265)	(4,558,075)	(39,201,176)
7.	Commissions, expenses paid and aggregate write-ins for deductions	9,254,032	9,543,060	35,989,138
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....113,208 tax on capital gains (losses)	3,096,000	2,204,000	7,308,429
10.	Total (Lines 5 through 9)	63,036,044	63,543,973	260,352,463
11.	Net cash from operations (Line 4 minus Line 10)	40,567,665	42,196,298	162,778,970
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	42,229,449	55,611,961	185,122,946
	12.2 Stocks	226,943		
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	42,456,392	55,611,961	185,122,946
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	90,101,998	74,058,960	323,116,872
	13.2 Stocks	499,158		186,054
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	(15,986,862)	1,622,290	7,485,700
	13.7 Total investments acquired (Lines 13.1 to 13.6)	74,614,294	75,681,250	330,788,626
14.	Net increase (decrease) in contract loans and premium notes	(263,516)	(370,397)	754,376
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(31,894,386)	(19,698,892)	(146,420,056)
	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	(2,586,678)	(2,214,114)	(9,666,615)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	1,953,332	16,006,519	1,563,316
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(633,346)	13,792,405	(8,103,299)
	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)	8,039,933	36,289,811	8,255,615
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	23,804,992	15,549,377	15,549,377
	19.2 End of period (Line 18 plus Line 19.1)	31,844,925	51,839,188	23,804,992

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

20.0001	Securities acquired in paid in kind interest payment	41,799	49,367	168,835
20.0002	Securities acquired from liquidation distributions	2,053		186,054
20.0003	Exchanges			2,348,334

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	62,919,680	63,880,065	263,289,427
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	9,540,527	9,726,274	36,962,888
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	72,460,207	73,606,339	300,252,315
12. Deposit-type contracts	9,681	297,652	868,889
13. Total	72,469,888	73,903,991	301,121,204

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

Note 1 - Summary of Significant Accounting Policies

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

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

B, C - No significant change.

Note 2 - Accounting Changes and Corrections 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.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A, B, C - No significant change.

D. Loan-Backed Securities

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

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

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12641QAF9	$ 80,216	$ 76,290	$ 3,926	$ 76,290	$ 25,250	3/31/12
46627MAD9	680,191	616,582	63,609	616,582	552,095	3/31/12
46627MEC7	1,553,055	1,462,509	90,546	1,462,509	1,312,914	3/31/12
46635BAD3	1,147,991	1,132,944	15,047	1,132,944	987,840	3/31/12
47232DAK8	35,470	28,552	6,918	28,552	26,290	3/31/12
47232DBB7	112,298	97,216	15,082	97,216	142,713	3/31/12
47232DBJ0	385,591	360,346	25,245	360,346	297,620	3/31/12
47232VAJ1	66,221	42,122	24,099	42,122	74,137	3/31/12
47232VCN0	174,314	157,013	17,301	157,013	63,635	3/31/12
47232VDS8	106,472	89,365	17,107	89,365	46,350	3/31/12
47232VEG3	16,558	9,008	7,550	9,008	21,208	3/31/12
47232VGK2	161,285	109,757	51,528	109,757	143,490	3/31/12
525241AL9	509,188	323,855	26,511	482,677	482,676	3/31/12
Total			$ 364,469			

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$78,131,659	($2,801,554)	$62,024,139	($11,315,825)

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.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 - Derivative Instruments

No significant change.

Note 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.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

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

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

C. The Company has no wash sales.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

1. Fair Value Measurements at Reporting Date

The Company has categorized its March 31, 2012 assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item 4 below for a discussion of each of these three levels.

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	2,294,114	-	2,294,114
Commercial mortgage-backed securities	-	-	-	-
All other bonds	-	38	-	38
Total bonds	-	2,294,152	-	2,294,152
Non-affiliated common stock	9,335,811	-	-	9,335,811
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	11,166,246	-	11,166,246
Variable annuity assets (separate accounts) (a)	-	600,694,685	-	600,694,685
Total assets accounted for at fair value	$ 9,335,811	$614,155,083	$ -	$ 623,490,894

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

NOTES TO FINANCIAL STATEMENTS

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

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

   Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities at March 31, 2012.

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

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011......................

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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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 [ ] No [X]

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

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: $..................................0

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

17.2 If no, list exceptions:
140661AK5 CAPMARK FINL GRP B FR 09-30-15 C11

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

		2
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	Amount
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$
1.14	Total mortgages in good standing	$ 0
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2.	Operating Percentages:	
2.1	A&H loss percent	
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Total	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		85,178			85,178	
2. Alaska AK	L		45,296			45,296	
3. Arizona AZ	L		1,177,079			1,177,079	
4. Arkansas AR	L		113,493			113,493	
5. California CA	L		14,284,860			14,284,860	
6. Colorado CO	L		130,211			130,211	
7. Connecticut CT	L		858,968			858,968	
8. Delaware DE	L		96,233			96,233	
9. District of Columbia DC	L		119,691			119,691	
10. Florida FL	L		7,087,013			7,087,013	
11. Georgia GA	L		389,658			389,658	
12. Hawaii HI	L		795,667			795,667	
13. Idaho ID	L		200,114			200,114	
14. Illinois IL	L		1,459,183			1,459,183	
15. Indiana IN	L		801,055			801,055	
16. Iowa IA	L		420,676			420,676	
17. Kansas KS	L		218,154			218,154	
18. Kentucky KY	L		606,757			606,757	
19. Louisiana LA	L		202,177			202,177	
20. Maine ME	L		427,703			427,703	
21. Maryland MD	L		381,962			381,962	
22. Massachusetts MA	L		1,756,771			1,756,771	9,681
23. Michigan MI	L		4,246,128			4,246,128	
24. Minnesota MN	L		773,621			773,621	
25. Mississippi MS	L		62,261			62,261	
26. Missouri MO	L		123,829			123,829	
27. Montana MT	L		129,079			129,079	
28. Nebraska NE	L		103,175			103,175	
29. Nevada NV	L		1,305,617			1,305,617	
30. New Hampshire NH	L		120,735			120,735	
31. New Jersey NJ	L		2,654,185			2,654,185	
32. New Mexico NM	L		106,872			106,872	
33. New York NY	N		20,449			20,449	
34. North Carolina NC	L		5,810,239			5,810,239	
35. North Dakota ND	L		314,029			314,029	
36. Ohio OH	L		7,387,821			7,387,821	
37. Oklahoma OK	L		256,321			256,321	
38. Oregon OR	L		69,647			69,647	
39. Pennsylvania PA	L		2,132,741			2,132,741	
40. Rhode Island RI	L		675,826			675,826	
41. South Carolina SC	L		491,957			491,957	
42. South Dakota SD	L		18,701			18,701	
43. Tennessee TN	L		988,818			988,818	
44. Texas TX	L		9,296,836			9,296,836	
45. Utah UT	L		1,572,346			1,572,346	
46. Vermont VT	N		45,090			45,090	
47. Virginia VA	L		334,276			334,276	
48. Washington WA	L		1,487,094			1,487,094	
49. West Virginia WV	L		32,020			32,020	
50. Wisconsin WI	L		98,896			98,896	
51. Wyoming WY	L		31,565			31,565	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N					0	
58. Aggregate Other Alien OT	XXX	0	112,134	0	0	112,134	0
59. Subtotal	(a) 49	0	72,460,207	0	0	72,460,207	9,681
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	72,460,207	0	0	72,460,207	9,681
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	72,460,207	0	0	72,460,207	9,681
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	72,460,207	0	0	72,460,207	9,681

DETAILS OF WRITE-INS

5801. Other Foreign	XXX		112,134			112,134	
5802.	XXX					0	
5803.	XXX					0	
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	0	112,134	0	0	112,134	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

	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

Entity	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, Compañia de Seguros, S.A. de C.V. *	MX		
— — — Financiadora 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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
			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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			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	NIA	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.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	UDP	AAG Holding Company, Inc.	Ownership	100.00	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.50	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.50	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH		Great American Life Insurance Company	Ownership	100.00	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.00	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.00	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.00	American Financial Group, Inc.	
			36-3383108				Consolidated Financial Corporation	MI	NIA	Great American Life Insurance Company	Ownership	100.00	American Financial Group, Inc.	
			45-3988240				FT Liquidation, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.00	American Financial Group, Inc.	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.00	American Financial Group, Inc.	
			45-3829557				GALIC - Stoneleigh, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.00	American Financial Group, Inc.	
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.00	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.00	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.00	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	IL	IA	Manhattan National Holding Corporation	Ownership	100.00	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			52-2179330				Skipjack Marina Corp.	MD	NIA	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				QQAgency 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

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			98-0627464				Premier International Insurance Company	TC	IA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	
0084	American Financial Group, Inc.	16691	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 Pennsylvanian 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, Compañia 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, Compañia 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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			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.	
0084	American Financial Group, Inc.	38580	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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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:

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

* 9 3 6 6 1 2 0 1 2 4 4 7 0 0 0 0 1 *

* 9 3 6 6 1 2 0 1 2 3 6 5 0 0 0 0 1 *

* 9 3 6 6 1 2 0 1 2 4 4 8 0 0 0 0 1 *

* 9 3 6 6 1 2 0 1 2 4 4 5 0 0 0 0 1 *

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Receivable for marketing reallowance	177,516		177,516	208,580
2597. Summary of remaining write-ins for Line 25	177,516	0	177,516	208,580

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	115		75
08.397. Summary of remaining write-ins for Line 8.3	115	0	75

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,858,549,675	1,717,465,498
2. Cost of bonds and stocks acquired	90,601,146	323,302,926
3. Accrual of discount	2,359,674	8,992,746
4. Unrealized valuation increase (decrease)	1,689,768	(1,571,492)
5. Total gain (loss) on disposals	1,161,147	3,835,828
6. Deduct consideration for bonds and stocks disposed of	42,456,392	185,122,946
7. Deduct amortization of premium	1,397,373	2,172,138
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	364,469	6,180,749
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,910,143,175	1,858,549,675
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,910,143,175	1,858,549,675

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,330,523,783	160,278,889	116,448,013	(11,796,674)	1,362,557,983			1,330,523,783
2. Class 2 (a)	478,688,983	18,786,690	8,486,313	9,382,709	498,372,069			478,688,983
3. Class 3 (a)	49,244,407	1,971,300	1,879,359	2,789,201	52,125,549			49,244,407
4. Class 4 (a)	14,010,870	5,201,969	1,233,527	(1,152,934)	16,826,378			14,010,870
5. Class 5 (a)	2,817,103			1,967,778	4,784,881			2,817,103
6. Class 6 (a)	117,395			(19,798)	97,597			117,395
7. Total Bonds	1,875,402,541	186,238,848	128,047,212	1,170,282	1,934,764,456	0	0	1,875,402,541
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,875,402,541	186,238,848	128,047,212	1,170,282	1,934,764,456	0	0	1,875,402,541

(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 $.....33,957,092; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	33,957,092	XXX	33,957,092	1,344	

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	24,661,177	18,590,887
2. Cost of short-term investments acquired	96,136,860	361,827,665
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	86,840,945	355,757,375
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)	33,957,092	24,661,177
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	33,957,092	24,661,177

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)	5,658,220
2. Cost paid/(consideration received) on additions	1,802,543
3. Unrealized valuation increase (decrease)	5,560,144
4. Total gain (loss) on termination recognized	
5. Considerations received (paid) on terminations	
6. Amortization	(1,854,661)
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)	11,166,246
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	11,166,246

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check		
1.	Part A, Section 1, Column 14	11,166,246	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		11,166,246
4.	Part D, Column 5	11,166,246	
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	11,166,246	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		11,166,246
10.	Part D, Column 8	11,166,246	
11.	Part D, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check		
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
40179P AA 3	GUILFORD CNTY PUB FAC 4.564 04/01/2032		03/15/2012	WELLS FARGO BROKERAGE		1,000,000	1,000,000		1FE
631294 3X 1	NASHUA NH PENNICHUCK 3.197 01/15/2023		01/11/2012	J. P. MORGAN SECURITIES		2,000,000	2,000,000		1FE
833119 XK 1	SNOHOMISH CNTY WA SCH 1.14 12/01/2023		01/11/2012	BB&T CAPITAL		1,465,700	2,000,000	2,913	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					4,465,700	5,000,000	2,913	XXX
Bonds - U.S. Special Revenue and Special Assessment									
071239 DB 0	BATON ROUGE LA TXBL 4.57 01/15/2029		03/07/2012	MORGAN KEEGAN & COMPANY		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		1,500,000	1,500,000		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		1,000,000	1,000,000		1FE
796253 Z4 7	SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027		03/20/2012	J. P. MORGAN SECURITIES		2,000,000	2,000,000		1FE
835574 CB 8	SONOMA PENSION OBLIG -CA 6 29 12/1/29		03/22/2012	MORGAN KEEGAN & COMPANY		2,688,875	2,500,000	48,333	1FE
882806 CJ 9	TX ST TECH UNIV REV B 3.07 08/15/2021		01/06/2012	MORGAN KEEGAN & COMPANY		700,000	700,000		1FE
882806 CK 6	TX ST TECH UNIV REV B 3.27 08/15/2022		01/06/2012	MORGAN KEEGAN & COMPANY		500,000	500,000		1FE
91412G GX 7	UNIV CA TXB REV SER AC 4.797 05/15/2031		03/08/2012	MORGAN KEEGAN & COMPANY		785,349	745,000	11,714	1FE
928075 FS 4	VA ST PORT AUTH REV 3.07 07/01/2022		01/11/2012	MORGAN STANLEY & CO.		1,250,000	1,250,000		1FE
928075 FT 2	VA ST PORT AUTH REV 3.22 07/01/2023		01/11/2012	MORGAN STANLEY & CO.		750,000	750,000		1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					13,174,224	12,945,000	60,047	XXX
Bonds - Industrial and Miscellaneous									
001055 AJ 1	AFLAC INC 4.00 02/15/2022		02/08/2012	J. P. MORGAN SECURITIES		998,200	1,000,000		1FE
032095 AB 7	AMPHENOL CORP 4.00 02/01/2022		01/19/2012	J. P. MORGAN SECURITIES		997,460	1,000,000		2FE
03027X AA 8	AMERICAN TOWER 4.70 03/15/2022		03/07/2012	J. P. MORGAN SECURITIES		998,100	1,000,000		2FE
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017	R	02/23/2012	J. P. MORGAN SECURITIES		1,993,820	2,000,000		2FE
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		03/16/2012	CITIGROUP		2,495,625	3,000,000	8,349	1Z
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		01/06/2012	BARCLAYS AMERICA		2,640,000	3,000,000	6,390	4Z
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		03/13/2012	BARCLAYS AMERICA		1,827,500	2,000,000	7,250	1Z
055921 AB 6	BMC SOFTWARE INC 4.25 01/15/2022		02/08/2012	J. P. MORGAN SECURITIES		994,680	1,000,000		2FE
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/29/2012	CITIGROUP		2,979,674	4,226,488	1,409	1Z
067901 AJ 7	BARRICK GOLD CORP 3.85 04/01/2022	I	03/29/2012	J. P. MORGAN SECURITIES		1,998,860	2,000,000		1FE
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		03/30/2012	GREENWICH CAPITAL MARKETS, INC.		2,027,705	2,307,488	1,010	1Z
13643E AG 0	CANADIAN OIL SANDS TR 4.50 04/01/2022	I	03/26/2012	BANK OF AMER/ML		1,984,420	2,000,000		2FE
140661 AJ 8	CAPMARK FINL GRP 01/10/2014		01/10/2012	LIQUIDATION		510	505		4Z
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15		01/10/2012	Liquidation		343	336		4Z
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		01/20/2012	BANK OF AMER/ML		1,200,486	1,555,285		1AM
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042		03/06/2012	BARCLAYS AMERICA		4,000,000	4,000,000		1Z
343498 AA 9	FLOWERS FOODS 4.375 04/01/2022		03/29/2012	DEUTSCHE MORGAN GRENFELL		1,995,200	2,000,000		2FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		02/22/2012	DEUTSCHE MORGAN GRENFELL		2,000,000	2,000,000		1FE
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		03/27/2012	CS FIRST BOSTON CORP.		1,875,457	2,650,822	136	1Z
391164 AF 7	GREAT PLAINS ENERGY 5.292 06/15/2022		03/19/2012	GOLDMAN SACHS		1,022,910	1,000,000	1,944	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		01/31/2012	GOLDMAN SACHS & CO.		1,626,716	1,916,603	314	1Z
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE		02/10/2012	GREENWICH CAPITAL MARKETS, INC		2,974,219	3,000,000	6,696	1FE
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		01/06/2012	J. P. MORGAN SECURITIES		6,501,250	7,000,000	27,662	1Z
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		03/26/2012	Capital Interest		312	8		1FM
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022	R	03/05/2012	DEUTSCHE BANK		995,450	1,000,000		1FE
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021		03/28/2012	CITIGROUP		1,007,990	1,000,000	1,582	1FE
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2011		02/15/2012	BARCLAYS AMERICA		1,870,500	1,842,857	9,918	2AM
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		03/09/2012	CITIGROUP		1,996,845	2,228,000	3,156	1Z
637432 MQ 5	NATL RURAL UTIL COOP 3.05 02/15/2022		01/26/2012	GREENWICH CAPITAL MARKETS, INC		1,993,120	2,000,000		1FE
69318F AA 6	PBF HOLDING CO LLC 8.25 02/15/2020		01/27/2012	CS FIRST BOSTON CORP		1,971,300	2,000,000		3FE
693476 BN 2	PNC FUNDING CORP 3.30 03/08/2022		03/05/2012	MORGAN STANLEY & CO		994,440	1,000,000		1FE
718546 AA 2	PHILLIPS 66 4.30 04/01/2022		03/07/2012	J. P. MORGAN SECURITIES		997,630	1,000,000		2FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		01/26/2012	Capital Interest		3,970	10,050		1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		02/26/2012	Capital Interest		4,032	10,081		1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2012	Capital Interest		3,983	9,957		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		01/26/2012	Capital Interest		9,663	15,158		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		02/26/2012	Capital Interest		9,902	15,233		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2012	Capital Interest		9,937	15,288		1FM
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039		02/28/2012	GREENWICH CAPITAL MARKETS, INC		1,031,328	1,000,000	152	1FE
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/09/2012	BARCLAYS AMERICA		1,059,987	3,028,533	138	4FM
754730 AD 1	RAYMOND JAMES 5.625 04/01/2024		03/23/2012	MESIROW FINANCIAL		1,501,140	1,500,000	469	4Z
80589M AE 2	SCANA CORP 4.125 02/01/2022		01/18/2012	BANK OF AMER/ML		992,380	1,000,000		2FE
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022	R	03/21/2012	NOMURA SECURITIES INTL		2,000,000	2,000,000		2FE
89153V AB 5	TOTAL CAP INTL SA 2.875 02/17/2022	R	03/30/2012	BANK OF AMER/ML		1,933,780	2,000,000	7,507	1FE
89233P 5T 9	TOYOTA MTR CRED 3.30 01/12/2022		01/09/2012	CITIGROUP		996,290	1,000,000		1FE
920355 AG 9	VALSPAR CORP 4.20 01/15/2022		01/10/2012	DEUTSCHE BANK		998,540	1,000,000		2FE
92343V BC 7	VERIZON COMM INC 3.50 11/01/2021		03/30/2012	CITIGROUP		1,028,220	1,000,000	14,681	1FE
927804 FK 5	VIRGINIA ELEC & PWR 2.95 01/15/2022		01/09/2012	MORGAN STANLEY & CO		997,590	1,000,000		1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		03/01/2012	WWBLR CO		979,560	966,274	2,334	1FE
94707V AC 4	WEATHERFORD INTL 4.50 04/15/2022	R	03/30/2012	J. P. MORGAN SECURITIES		998,550	1,000,000		2FE
989701 BB 2	ZIONS BANCORP 4.50 03/27/2017		03/22/2012	DEUTSCHE MORGAN GRENFELL		942,500	1,000,000		2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					72,462,074	79,298,966	101,098	XXX
8399997.	Total - Bonds - Part 3					90,101,998	97,243,966	164,058	XXX
8399999.	Total - Bonds					90,101,998	97,243,966	164,058	XXX
Common Stocks - Industrial and Miscellaneous									
140661 10 9	CAPMARK FINANCIAL GROUP INC		01/10/2012	Liquidation	70.000	1,201	XXX		L
910047 10 9	UNITED CONTINENTAL HOLDINGS		03/06/2012	INTERSTATE	25,000.000	497,958	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					499,158	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					499,158	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799999.	Total - Common Stocks					499,158	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					499,158	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					90,601,156	XXX	164,058	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		01/25/2012	MBS Paydown 0.01587004		2,819	2,819	2,818	2,815		(18)		(18)		2,819			0	14	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		02/25/2012	MBS Paydown 0.01579886		142	142	142	142		0		0		142			0	1	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		03/25/2012	MBS Paydown 0.01541036		777	777	777	776		0		0		777			0	12	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		01/25/2012	MBS Paydown 0.24697755		6,447	6,447	6,553	6,666		(371)		(371)		6,447			0	30	01/01/2035	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		02/25/2012	MBS Paydown 0.24184256		5,135	5,135	5,219	5,309		(291)		(291)		5,135			0	47	01/01/2035	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		03/25/2012	MBS Paydown 0.23652968		5,313	5,313	5,400	5,493		(302)		(302)		5,313			0	73	01/01/2035	1
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019		03/01/2012	Sinking Fund Redemption 100.0		74,006	74,006	78,892	76,289		(78)		(78)		74,006			0	3,145	09/01/2019	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		02/27/2012	Sinking Fund Redemption 100.0		31,666	31,666	31,666	31,665		0		0		31,666			0	703	02/27/2027	1
83162C GM 9	SBAP 1996-20A 1 6.30 01/01/2016		01/01/2012	MBS Paydown 0.049035283		18,474	18,474	18,474	18,474				0		18,474			0	582	01/01/2016	1
0599999.	Total - Bonds - U.S. Government					144,779	144,779	149,942	147,630	0	(1,059)	0	(1,059)	0	144,779	0	0	0	4,607	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018		02/15/2012	Sinking Fund Redemption 100.0		230,000	230,000	236,127	233,794		(3,794)		(3,794)		230,000			0	6,038	02/15/2018	1FE
645019 3J 7	NEW HAVEN CT TXB 9TH 7.00 02/15/2012		02/15/2012	Maturity 100.0		353,023	353,023	362,417	353,439		(416)		(416)		353,023			0	12,356	02/15/2012	2FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					583,023	583,023	598,544	587,233	0	(4,210)	0	(4,210)	0	583,023	0	0	0	18,393	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		01/01/2012	Sinking Fund Redemption 100.0		15,000	15,000	15,000	14,999		1		1		15,000			0	73	01/01/2030	1FE
676907 PA 0	OH HFA MTG RES 5.80 09/01/2022		03/01/2012	Partial Call 100.0		130,000	130,000	136,013	134,688		(4,688)		(4,688)		130,000			0	3,770	09/01/2022	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					145,000	145,000	151,013	149,688	0	(4,688)	0	(4,688)	0	145,000	0	0	0	3,843	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	03/25/2012	MBS Paydown 0.960089847		22,100	22,100	20,912	21,010		110		110		22,100			0	46	03/25/2017	1FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		01/25/2012	MBS Paydown 0.67455636		32,147	32,147	28,169	28,635		134		134		32,147			0	10	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		02/25/2012	MBS Paydown 0.66069873		27,715	27,715	24,286	24,688		242		242		27,715			0	19	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		03/25/2012	MBS Paydown 0.62506584		71,266	71,266	62,447	63,482		4,018		4,018		71,266			0	69	08/25/2036	1FM
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		01/20/2012	MBS Paydown 0.986535302		3,284	3,284	3,284	3,284				0		3,284			0	15	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		02/20/2012	MBS Paydown 0.984893265		3,284	3,284	3,284	3,284				0		3,284			0	30	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		03/20/2012	MBS Paydown 0.983251228		3,284	3,284	3,284	3,284				0		3,284			0	45	12/20/2040	1FE
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		01/25/2012	MBS Paydown 0.18371309		57,503	57,503	47,727	49,161		7,654		7,654		57,503			0	236	05/25/2036	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		02/25/2012	MBS Paydown 0.16849965		45,640	45,640	37,881	39,019		6,076		6,076		45,640			0	375	05/25/2036	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		03/25/2012	MBS Paydown 0.15537097		39,386	39,386	32,690	33,672		5,261		5,261		39,386			0	486	05/25/2036	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		01/25/2012	MBS Paydown 0.541024701		3,229	3,229	2,422	2,326		3		3		3,229			0	1	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		02/25/2012	MBS Paydown 0.536801685		4,223	4,223	3,167	3,042		94		94		4,223			0	3	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		03/25/2012	MBS Paydown 0.532001434		4,800	4,800	3,600	3,458		242		242		4,800			0	6	10/25/2046	1FM
032095 AB 7	AMPHENOL CORP 4.00 02/01/2022		01/24/2012	J. P. MORGAN SECURITIES		999,990	1,000,000	997,460	997,460		1		1		997,461		2,529	2,529	111	02/01/2022	2FE
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17		01/24/2012	MBS Paydown 0.391897005		140,261	140,261	129,742	137,783		231		231		140,261			0	90	05/24/2017	1FE
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17		02/24/2012	MBS Paydown 0.377157897		44,217	44,217	40,901	43,436		206		206		44,217			0	56	05/24/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17		03/24/2012	MBS Paydown 0.332980825		132,531	132,531	122,591	130,189		841		841		132,531			0	242	05/24/2017	1FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		01/26/2012	MBS Paydown 0.410707699		23,202	23,202	21,259	21,887				0		23,202			0	96	04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		02/26/2012	MBS Paydown 0.407161928		10,637	10,637	9,746	10,034		22		22		10,637			0	87	04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		03/26/2012	MBS Paydown 0.397638942		28,569	28,569	26,176	26,949		101		101		28,569			0	340	04/26/2037	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		01/26/2012	MBS Paydown 0.482432199		38,132	38,132	37,274	37,359		482		482		38,132			0	175	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		02/26/2012	MBS Paydown 0.464706667		53,177	53,177	51,980	52,099		742		742		53,177			0	487	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		03/26/2012	MBS Paydown 0.460476344		12,691	12,691	12,405	12,434		9		9		12,691			0	175	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		01/21/2012	MBS Paydown 0.441578933		120,724	120,724	113,481	112,091		6,052		6,052		120,724			0	602	11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		02/21/2012	MBS Paydown 0.434542124		56,294	56,294	52,917	52,269		65		65		56,294			0	562	11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		03/21/2012	MBS Paydown 0.431248638		26,348	26,348	24,767	24,464		74		74		26,348			0	263	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		01/27/2012	MBS Paydown 0.565168391		40,765	40,765	39,644	39,662		41		41		40,765			0	204	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		48,093	48,093	46,771	46,792		88		88		48,093			0	481	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		03/27/2012	MBS Paydown 0.532214501		50,768	50,768	49,372	49,395		466		466		50,768			0	762	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		01/26/2012	MBS Paydown 0.867259347		27,954	27,954	27,535	27,584		128		128		27,954			0	128	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		02/26/2012	MBS Paydown 0.863153115		8,212	8,212	8,089	8,104		2		2		8,212			0	75	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		03/26/2012	MBS Paydown 0.859171102		7,964	7,964	7,845	7,859		3		3		7,964			0	110	03/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		01/26/2012	MBS Paydown 0.540240434		75,515	75,515	74,949	75,061		320		320		75,515			0	378	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		02/26/2012	MBS Paydown 0.520087727		80,611	80,611	80,006	80,127		359		359		80,611			0	806	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		03/26/2012	MBS Paydown 0.489088463		123,997	123,997	123,067	123,252		629		629		123,997			0	1,860	12/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		01/26/2012	MBS Paydown 0.882292424		14,185	14,185	13,440	13,450		26		26		14,185			0	71	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		14,082	14,082	13,343	13,353		35		35		14,082			0	141	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		14,151	14,151	13,408	13,418		53		53		14,151			0	212	10/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		02/26/2012	MBS Paydown 0.995154663		14,536	14,536	12,792	12,792		1,593		1,593		14,536			0	31	01/26/2036	4Z
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		03/26/2012	MBS Paydown 0.993550061		4,814	4,814	4,236	4,236		8		8		4,814			0	10	01/26/2036	4Z
055921 AB 6	BMC SOFTWARE INC 4.25 02/15/2022		02/08/2012	J. P. MORGAN SECURITIES		1,010,650	1,000,000	994,680					0		994,680		15,970	15,970		02/15/2022	2FE
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		01/25/2012	MBS Paydown 0.39393518		29,250	29,250	23,729	21,522		2,332		2,332		29,250			0	17	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		02/25/2012	MBS Paydown 0.38545361		42,408	42,408	34,403	31,203		6,099		6,099		42,408			0	48	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		03/25/2012	MBS Paydown 0.38085002		23,018	23,018	18,673	16,936		1,131		1,131		23,018			0	39	05/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		01/25/2012	MBS Paydown 0.10606313		26,721	26,721	23,615	25,888				0		26,721			0	62	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		02/25/2012	MBS Paydown 0.10137807		14,055	14,055	12,421	13,617		73		73		14,055			0	65	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2012	MBS Paydown 0.09190967		28,405	28,405	25,103	27,520		268		268		28,405			0	196	11/25/2035	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		01/25/2012	MBS Paydown 0.17171969		4,903	4,903	2,762	6,031				0		4,903			0	24	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		01/25/2012	Pass-Through Loss			3,434	1,935					0					0	17	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		02/25/2012	MBS Paydown 0.17062314		2,127	2,127	2,038	2,499				0		2,127			0	21	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		02/25/2012	Pass-Through Loss			1,327	1,271					0					0	13	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		03/25/2012	MBS Paydown 0.16964741		2,034	2,034	1,949	2,223				0		2,034			0	30	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	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		03/25/2012	Pass-Through Loss			1,040	996					0					0	15	01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		01/25/2012	MBS Paydown 0.019821		324	324	142	540				0		324			0	2	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		01/25/2012	Pass-Through Loss			382	168					0					0	2	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		02/25/2012	MBS Paydown 0.01956621		371	371	173	585				0		371			0	4	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		02/25/2012	Pass-Through Loss			393	184					0					0	4	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2012	MBS Paydown 0.01934841		460	460	443	500				0		460			0	7	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2012	Pass-Through Loss			194	186					0					0	3	10/25/2036	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		01/25/2012	MBS Paydown 0.20695481		2,819	2,819	1,588	3,325				0		2,819			0	14	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		01/25/2012	Pass-Through Loss			1,584	892					0					0	8	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		02/25/2012	MBS Paydown 0.20477582		3,902	3,902	3,077	3,291				0		3,902			0	38	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		02/25/2012	Pass-Through Loss			456	360					0					0	4	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2012	MBS Paydown 0.20255298		3,213	3,213	2,829	3,357				0		3,213			0	46	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2012	Pass-Through Loss			1,233	1,086					0					0	18	05/25/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		01/26/2012	MBS Paydown 0.467820903		70,760	70,760	70,760	70,700		(167)		(167)		70,760			0	354	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		02/26/2012	MBS Paydown 0.451389525		73,941	73,941	73,941	73,878		(171)		(171)		73,941			0	739	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		03/26/2012	MBS Paydown 0.428217591		104,274	104,274	104,274	104,185		(257)		(257)		104,274			0	1,564	09/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		01/26/2012	MBS Paydown 0.994534995		10,637	10,637	10,105	10,202				0		10,637			0	53	08/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		02/26/2012	MBS Paydown 0.985071102		47,319	47,319	44,953	45,386		796		796		47,319			0	473	08/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		03/26/2012	MBS Paydown 0.975363322		97,078	97,078	92,224	93,112		1,495		1,495		97,078			0	1,463	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		01/26/2012	MBS Paydown 0.994831419		10,060	10,060	10,098	10,055				0		10,060			0	50	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		02/26/2012	MBS Paydown 0.993368482		7,315	7,315	7,342	7,311		(0)		(0)		7,315			0	73	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		03/26/2012	MBS Paydown 0.991432982		9,678	9,678	9,714	9,673		(1)		(1)		9,678			0	145	08/26/2037	1FM
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38		01/12/2012	MBS Paydown 0.746235555		528,365	528,365	537,033	529,158		(1,668)		(1,668)		528,365			0	2,512	04/12/2038	1FM
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38		02/12/2012	MBS Paydown 0.745718716		1,861	1,861	1,891	1,863		(5)		(5)		1,861			0	17	04/12/2038	1FM
07388R AB 3	BSCMS 2007-PW15 A2 SEQ 5.205 2/11/44		01/11/2012	MBS Paydown 0.056924298		16,909	16,909	16,270	16,858		21		21		16,909			0	73	02/11/2044	1FM
07388R AB 3	BSCMS 2007-PW15 A2 SEQ 5.205 2/11/44		02/11/2012	MBS Paydown 0.0		170,773	170,773	164,316	170,261		541		541		170,773			0	1,481	02/11/2044	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		02/11/2012	MBS Paydown 0.958527651		107,828	107,828	103,095	105,939		1,708		1,708		107,828			0	954	02/11/2044	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		03/11/2012	MBS Paydown 0.933315384		65,552	65,552	62,675	64,403		1,043		1,043		65,552			0	870	02/11/2044	1FM
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		01/25/2012	MBS Paydown 0.061987239		20,270	20,270	13,986	14,032		2,213		2,213		20,270			0	9	12/25/2036	1FM
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		02/25/2012	MBS Paydown 0.055844204		18,429	18,429	12,716	12,758		2,078		2,078		18,429			0	16	12/25/2036	1FM
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		03/25/2012	MBS Paydown 0.049596188		18,744	18,744	12,933	12,976		2,803		2,803		18,744			0	23	12/25/2036	1FM
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		01/15/2012	MBS Paydown 0.998098079		1,909	1,909	1,909	1,909				0		1,909			0	10	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		02/15/2012	MBS Paydown 0.997139661		1,917	1,917	1,916	1,916		0		0		1,917			0	19	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		03/15/2012	MBS Paydown 0.996173783		1,932	1,932	1,931	1,931		0		0		1,932			0	27	11/15/2039	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		01/25/2012	MBS Paydown 0.282849745		32,934	32,934	32,933	32,934				0		32,934			0	205	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		02/25/2012	MBS Paydown 0.280478052		11,858	11,858	11,858	11,858				0		11,858			0	135	12/25/2036	2AM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		03/25/2012	MBS Paydown 0.271401491		45,383	45,383	45,383	45,383				0		45,383			0	876	12/25/2036	2AM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		01/20/2012	MBS Paydown 0.466196325		2,751	2,751	1,168	3,573				0		2,751			0	7	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		01/20/2012	Pass-Through Loss			3,686	1,565					0					0	9	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		02/20/2012	MBS Paydown 0.462016301		2,275	2,275	825	3,481				0		2,275			0	12	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		02/20/2012	Pass-Through Loss			3,995	1,448					0					0	20	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2012	MBS Paydown 0.455741051		825	825	824	5,225				0		825			0	6	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2012	Pass-Through Loss			8,588	8,580					0					0	66	06/20/2036	1FM
12561E AK 1	CKE RESTAURANTS 11.375 07/15/2018		01/04/2012	Partial Call 103.0		26,780	26,000	25,502	25,564		436		436		26,000		780	780	1,388	07/15/2018	4FE
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		01/18/2012	MBS Paydown 0.974141		16,528	16,528	16,522	16,584				0		16,528			0	68	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		02/18/2012	MBS Paydown 0.965959084		16,364	16,364	16,358	16,420		(0)		(0)		16,364			0	144	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		03/18/2012	MBS Paydown 0.958268824		15,381	15,381	15,375	15,433		(0)		(0)		15,381			0	192	10/18/2026	1FE
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35		02/26/2012	MBS Paydown 0.90650279		56,098	56,098	56,098	55,998		(5)		(5)		56,098			0	256	10/26/2035	1FM
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35		03/26/2012	MBS Paydown 0.83384229		43,596	43,596	43,596	43,518		(1)		(1)		43,596			0	304	10/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		01/26/2012	MBS Paydown 0.768284556		1,474	1,474	1,474	1,469				0		1,474			0	7	07/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		02/26/2012	MBS Paydown 0.765459919		1,695	1,695	1,695	1,689		0		0		1,695			0	17	07/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		03/26/2012	MBS Paydown 0.757563553		4,738	4,738	4,738	4,722		1		1		4,738			0	71	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		01/26/2012	Pass-Through Loss			2,198						0					0	22	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		02/26/2012	Pass-Through Loss			4,573						0					0	69	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/26/2012	Pass-Through Loss			4,502						0					0	91	07/26/2037	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		01/26/2012	MBS Paydown 0.275785813		13	13	13	13				0		13			0	0	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		02/26/2012	MBS Paydown 0.263458221		16,251	16,251	16,251	16,062		(1,131)		(1,131)		16,251			0	245	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		03/26/2012	MBS Paydown 0.260114691		4,408	4,408	4,408	4,356		1		1		4,408			0	89	12/26/2036	1FM
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36		01/26/2012	MBS Paydown 0.09646667		57,435	57,435	57,435	57,435				0		57,435			0	129	01/26/2036	1FM
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36		02/26/2012	MBS Paydown 0.081118645		43,106	43,106	43,106	43,106				0		43,106			0	194	01/26/2036	1FM
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36		03/26/2012	MBS Paydown 0.072199776		25,049	25,049	25,049	25,049				0		25,049			0	169	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		17,296	17,296	17,418	17,009		(84)		(84)		17,296			0	83	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		12,112	12,112	12,197	11,911		(36)		(36)		12,112			0	116	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		16,269	16,269	16,269	16,137		(53)		(53)		16,269			0	81	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		12,823	12,823	12,823	12,720		1		1		12,823			0	128	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		5,062	5,062	5,062	5,022		1		1		5,062			0	76	06/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		01/26/2012	MBS Paydown 0.724628751		20,567	20,567	20,567	20,465		5		5		20,567			0	209	04/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		02/26/2012	MBS Paydown 0.663153409		26,088	26,088	26,088	25,960		18		18		26,088			0	391	04/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		03/26/2012	MBS Paydown 0.566959622		40,822	40,822	40,822	40,620		62		62		40,822			0	788	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		01/26/2012	MBS Paydown 0.343701443		31,288	31,288	31,294	31,115				0		31,288			0	150	02/26/2036	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		02/26/2012	MBS Paydown 0.318380279		71,321	71,321	71,334	70,926		53		53		71,321			0	683	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		10,924	10,924	10,926	10,863		(3)		(3)		10,924			0	157	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37		01/26/2012	MBS Paydown 0.211719473		97,151	97,151	97,151	92,833		(1,606)		(1,606)		97,151			0	488	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		56,393	56,393	56,393	53,887		(203)		(203)		56,393			0	567	09/26/2037	1FM
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37		03/26/2012	MBS Paydown 0.178558692		108,045	108,045	108,045	103,243		(2,671)		(2,671)		108,045			0	1,626	09/26/2037	1FM
126650 AF 7	CVS CAREMARK 7.77 01/10/12		01/10/2012	Maturity 100.0		758,952	758,952	758,952	758,952		(0)		(0)		758,952			0	4,914	01/10/2012	3AM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		01/10/2012	Sinking Fund Redemption 100.0		4,845	4,845	4,845	4,845				0		4,845			0	21	01/11/2027	2AM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		02/10/2012	Sinking Fund Redemption 100.0		4,867	4,867	4,867	4,867				0		4,867			0	43	01/11/2027	2AM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		03/10/2012	Sinking Fund Redemption 100.0		4,888	4,888	4,888	4,888				0		4,888			0	65	01/11/2027	2AM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		01/25/2012	MBS Paydown 0.925333744		7,239	7,239	6,307	6,290		160		160		7,239			0	33	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		02/25/2012	MBS Paydown 0.923358961		3,950	3,950	3,441	3,432		0		0		3,950			0	36	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		03/25/2012	MBS Paydown 0.915650536		15,417	15,417	13,432	13,396		1,144		1,144		15,417			0	212	04/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		01/25/2012	MBS Paydown 0.321576528		26,010	26,010	23,551	28,931		497		497		26,010			0	120	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		02/25/2012	MBS Paydown 0.315855565		34,326	34,326	31,081	38,180		1,404		1,404		34,326			0	317	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2012	MBS Paydown 0.311383857		26,830	26,830	24,294	29,843		671		671		26,830			0	371	05/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		01/25/2012	MBS Paydown 0.396722353		21,263	21,263	21,074	21,105		71		71		21,263			0	102	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		02/25/2012	MBS Paydown 0.363148881		73,492	73,492	72,838	72,945		267		267		73,492			0	704	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		03/25/2012	MBS Paydown 0.348020579		33,116	33,116	32,821	32,869		129		129		33,116			0	476	02/25/2033	1FM
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041		02/20/2012	MBS Paydown 0.968181818		23,864	23,864	23,864	23,864				0		23,864			0	355	02/20/2041	2AM
140661 AJ 8	CAPMARK FINL GRP LIBOR+500 9/30/2014		02/01/2012	Call 100.0		34,573	34,573	34,450	34,437		135		135		34,571		2	2	618	09/30/2014	4Z
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15		02/01/2012	Partial Call 100.0		3,614	3,614	3,551	3,551		63		63		3,614			0	83	09/30/2015	4Z
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		02/25/2012	MBS Paydown 0.76342085		28,444	28,444	21,955	21,955		196		196		28,444			0	13	01/25/2036	1AM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		03/25/2012	MBS Paydown 0.75595506		14,932	14,932	11,525	11,525		201		201		14,932			0	12	01/25/2036	1AM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		01/25/2012	MBS Paydown 0.33686092		15,501	15,501	12,771	12,919		59		59		15,501			0	6	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		02/25/2012	MBS Paydown 0.332448		24,271	24,271	19,996	20,227		163		163		24,271			0	19	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		03/25/2012	MBS Paydown 0.32817174		23,519	23,519	19,377	19,601		247		247		23,519			0	27	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		01/15/2012	MBS Paydown 0.985373583		1,157	1,157	1,157	1,157				0		1,157			0	6	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		02/15/2012	MBS Paydown 0.984212353		1,161	1,161	1,161	1,161				0		1,161			0	11	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		03/15/2012	MBS Paydown 0.983044182		1,168	1,168	1,168	1,168				0		1,168			0	17	12/15/2038	1FE
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		01/25/2012	MBS Paydown 0.127665556		2,324	2,324	2,045	1,762				0		2,324			0	5	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		02/25/2012	MBS Paydown 0.127071806		1,781	1,781	1,568	1,351		1		1		1,781			0	8	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2012	MBS Paydown 0.126771482		901	901	793	683		0		0		901			0	6	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		01/25/2012	MBS Paydown 0.104887983		100	100	87	83		0		0		100			0	1	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		02/25/2012	MBS Paydown 0.104838754		79	79	69	65		0		0		79			0	1	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		03/25/2012	MBS Paydown 0.104582012		411	411	358	340		51		51		411			0	6	11/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		01/25/2012	MBS Paydown 0.899475906		51,038	51,038	40,065	39,905		5,102		5,102		51,038			0	245	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		02/25/2012	MBS Paydown 0.889679383		29,066	29,066	22,817	22,726		307		307		29,066			0	277	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2012	MBS Paydown 0.880543221		27,107	27,107	21,279	21,194		(94)		(94)		27,107			0	387	09/25/2036	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017		03/30/2012	Paydown 100.0		5,000	5,000	4,513	4,534		5		5		5,000			0	131	05/24/2017	3FE
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		01/15/2012	MBS Paydown 0.52701461		109,747	109,747	109,549	108,677		2,344		2,344		109,747			0	480	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		02/15/2012	MBS Paydown 0.519934201		28,322	28,322	28,271	28,046		3		3		28,322			0	248	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		03/15/2012	MBS Paydown 0.511710459		32,895	32,895	32,836	32,574		(146)		(146)		32,895			0	432	04/15/2040	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		01/25/2012	MBS Paydown 0.16039375		23,263	23,263	21,053	21,057		510		510		23,263			0	53	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		02/25/2012	MBS Paydown 0.1577762		15,705	15,705	14,213	14,216		27		27		15,705			0	71	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		03/25/2012	MBS Paydown 0.15731565		2,763	2,763	2,501	2,501		9		9		2,763			0	19	03/25/2034	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		02/25/2012	MBS Paydown 0.829501002		18,241	18,241	15,026	15,571		660		660		18,241			0	14	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		03/25/2012	MBS Paydown 0.815013028		18,110	18,110	14,918	15,459		706		706		18,110			0	19	08/25/2036	1FM
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		01/25/2012	MBS Paydown 0.176735245		51,648	51,648	50,696	51,220		150		150		51,648			0	246	07/25/2036	1FM
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		02/25/2012	MBS Paydown 0.155398215		53,343	53,343	52,359	52,901		199		199		53,343			0	507	07/25/2036	1FM
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		03/25/2012	MBS Paydown 0.137390989		45,018	45,018	44,188	44,645		75		75		45,018			0	642	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		01/25/2012	MBS Paydown 0.95984394		54,032	54,032	46,738	49,740		2,641		2,641		54,032			0	260	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		02/25/2012	MBS Paydown 0.938874252		41,939	41,939	36,278	38,607		1,801		1,801		41,939			0	404	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		03/25/2012	MBS Paydown 0.924584544		28,579	28,579	24,721	26,309		834		834		28,579			0	413	09/25/2036	1FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		01/25/2012	MBS Paydown 0.322435027		19,563	19,563	19,025	12,104		3,440		3,440		19,563			0	98	04/25/2037	4FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		02/25/2012	MBS Paydown 0.304879747		17,555	17,555	17,073	10,861		3,019		3,019		17,555			0	176	04/25/2037	4FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		03/25/2012	MBS Paydown 0.289921137		14,959	14,959	14,547	9,255		2,527		2,527		14,959			0	224	04/25/2037	4FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		01/25/2012	MBS Paydown 0.891840603		15,080	15,080	14,502	14,522		337		337		15,080			0	79	06/25/2037	2FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		02/25/2012	MBS Paydown 0.887446327		13,183	13,183	12,677	12,695		276		276		13,183			0	137	06/25/2037	2FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		03/25/2012	MBS Paydown 0.882876809		13,709	13,709	13,183	13,201		294		294		13,709			0	214	06/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		01/25/2012	MBS Paydown 0.662430907		23,036	23,036	23,036	23,025				0		23,036			0	119	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		02/25/2012	MBS Paydown 0.656961207		21,879	21,879	21,879	21,868		(2)		(2)		21,879			0	226	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		03/25/2012	MBS Paydown 0.646351463		42,439	42,439	42,439	42,418		(37)		(37)		42,439			0	656	04/25/2037	2FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		01/25/2012	MBS Paydown 0.603035155		49,235	49,235	47,265	47,457		1,222		1,222		49,235			0	216	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		02/25/2012	MBS Paydown 0.589928476		39,320	39,320	37,747	37,901		925		925		39,320			0	346	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		03/25/2012	MBS Paydown 0.570191419		59,211	59,211	56,843	57,074		1,598		1,598		59,211			0	781	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		01/25/2012	MBS Paydown 0.955565466		26,075	26,075	25,684	25,743		50		50		26,075			0	130	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		02/25/2012	MBS Paydown 0.942967842		50,391	50,391	49,635	49,749		266		266		50,391			0	504	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		03/25/2012	MBS Paydown 0.931823392		44,578	44,578	43,909	44,010		221		221		44,578			0	669	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		01/25/2012	MBS Paydown 0.547258232		112,076	112,076	111,901	111,727		(53)		(53)		112,076			0	521	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		02/25/2012	MBS Paydown 0.534853295		49,620	49,620	49,542	49,465		9		9		49,620			0	461	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		03/25/2012	MBS Paydown 0.524506733		41,386	41,386	41,322	41,257		10		10		41,386			0	574	12/25/2035	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		01/25/2012	MBS Paydown 0.523578886		28,415	28,415	28,605	28,487		(164)		(164)		28,415			0	130	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		02/25/2012	MBS Paydown 0.509018047		29,122	29,122	29,316	29,196		(166)		(166)		29,122			0	267	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		03/25/2012	MBS Paydown 0.49903622		19,964	19,964	20,097	20,015		(108)		(108)		19,964			0	275	06/25/2033	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		01/15/2012	MBS Paydown 0.585532311		75,833	75,833	65,785	72,438				0		75,833			0	304	02/15/2038	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		02/15/2012	MBS Paydown 0.436259252		746,365	746,365	647,472	712,960		27,731		27,731		746,365			0	5,987	02/15/2038	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		03/15/2012	MBS Paydown 0.435760072		2,496	2,496	2,165	2,384		19		19		2,496			0	30	02/15/2038	1FM
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040		01/15/2012	MBS Paydown 0.276970057		19,600	19,600	19,144	19,545		10		10		19,600			0	86	02/15/2040	1FM
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040		02/15/2012	MBS Paydown 0.271568389		15,811	15,811	15,443	15,766		45		45		15,811			0	139	02/15/2040	1FM
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040		03/15/2012	MBS Paydown 0.251518451		58,686	58,686	57,323	58,522		168		168		58,686			0	773	02/15/2040	1FM
22546Q AD 9	CREDIT SUISSE 5.4 01/14/20		03/22/2012	Cash Tender 101.577		3,047,310	3,000,000	3,075,620	3,067,506		(51,736)		(51,736)		3,015,770		31,540	31,540	111,600	01/14/2020	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	01/18/2012	MBS Paydown 0.9833333		8,333	8,333	8,330	8,330		0		0		8,333			0	34	11/18/2026	4Z
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	02/18/2012	MBS Paydown 0.975		8,333	8,333	8,330	8,330		0		0		8,333			0	69	11/18/2026	4Z
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	03/18/2012	MBS Paydown 0.9666667		8,333	8,333	8,330	8,330		0		0		8,333			0	103	11/18/2026	4Z
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		01/25/2012	MBS Paydown 0.844216035		37,968	37,968	25,059	26,842		426		426		37,968			0	14	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		02/25/2012	MBS Paydown 0.826064095		72,608	72,608	47,921	51,330		1,257		1,257		72,608			0	54	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		03/25/2012	MBS Paydown 0.810274014		63,160	63,160	41,686	44,651		1,657		1,657		63,160			0	67	04/25/2046	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
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1/25/37		02/23/2012	Factor Based Paydown		906,838	1,889,245	1,889,243					0		517,437		389,401	389,401	25,930	01/25/2037	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		01/25/2012	MBS Paydown 0.811635278		26,641	26,641	10,708	32,468				0		26,641			0	10	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		01/25/2012	Pass-Through Loss			24,826	9,979					0					0	9	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		02/25/2012	MBS Paydown 0.793850204		22,076	22,076	10,728	22,439				0		22,076			0	17	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		02/25/2012	Pass-Through Loss			13,494	6,558					0					0	10	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2012	MBS Paydown 0.78394614		12,321	12,321	9,647	12,496				0		12,321			0	13	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2012	Pass-Through Loss			7,488	5,863					0					0	8	12/25/2046	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		01/25/2012	MBS Paydown 0.17620828		54,987	54,987	47,152	47,961		2,681		2,681		54,987			0	27	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		02/25/2012	MBS Paydown 0.16641665		63,646	63,646	54,576	55,513		4,103		4,103		63,646			0	62	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		03/25/2012	MBS Paydown 0.16063199		37,600	37,600	32,242	32,796		1,386		1,386		37,600			0	54	03/25/2020	1FM
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015		01/27/2012	DEUTSCHE BANK		500,000	500,000	517,045	506,260		(151)		(151)		506,108		(6,108)	(6,108)	11,944	03/02/2015	1FE
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015		02/03/2012	DEUTSCHE MORGAN GRENFELL		510,000	500,000	517,045	506,260		(187)		(187)		506,073		3,927	3,927	12,467	03/02/2015	1FE
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015		03/19/2012	DEUTSCHE MORGAN GRENFELL		1,039,360	1,000,000	991,050	996,774		211		211		996,985		42,375	42,375	31,503	03/02/2015	1FE
25243Y AK 5	DIAGEO CAP PLC 5.125 01/30/2012		01/30/2012	Maturity 100.0		3,000,000	3,000,000	3,012,930	3,000,314		(314)		(314)		3,000,000			0	76,875	01/30/2012	1FE
271790 AD 9	EAST COAST POWER 7.066 03/31/12		03/31/2012	Maturity 100.0		168,138	168,138	175,144	168,750		(613)		(613)		168,138			0		03/31/2012	2FE
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		02/11/2012	Sinking Fund Redemption 100.0.		26,345	26,345	26,345	26,345				0		26,345			0	686	02/11/2030	1FE
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		03/10/2012	Sinking Fund Redemption 100.0.		43,510	43,510	43,222	43,325		6		6		43,510			0	1,220	03/10/2024	3FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		01/01/2012	Sinking Fund Redemption 100.0.		6,031	6,031	5,353	5,778				0		6,031			0	36	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		02/01/2012	Sinking Fund Redemption 100.0.		6,067	6,067	5,384	5,812		7		7		6,067			0	72	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		03/01/2012	Sinking Fund Redemption 100.0.		6,103	6,103	5,416	5,847		13		13		6,103			0	109	06/01/2017	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		01/25/2012	MBS Paydown 0.293672732		2,162	2,162	1,578	1,123				0		2,162			0	11	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		01/25/2012	Pass-Through Loss			308	225					0					0	2	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		02/25/2012	MBS Paydown 0.290617443		1,781	1,781	1,300	1,280				0		1,781			0	18	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		02/25/2012	Pass-Through Loss			1,036	756					0					0	10	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2012	MBS Paydown 0.28683239		2,955	2,955	2,157	1,586				0		2,955			0	44	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2012	Pass-Through Loss			535	391					0					0	8	02/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		01/25/2012	MBS Paydown 0.63341244		24,010	24,010	18,518	18,706		133		133		24,010			0	11	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		02/25/2012	MBS Paydown 0.62186906		23,087	23,087	17,806	17,987		273		273		23,087			0	22	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		03/25/2012	MBS Paydown 0.61631605		11,106	11,106	8,566	8,653		201		201		11,106			0	15	02/25/2036	1FM
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015		03/30/2012	Paydown 100.0		62,500	62,500	62,500	62,500				0		62,500			0	914	10/07/2015	2FE
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		01/26/2012	MBS Paydown 0.926102346		34,679	34,679	33,638	33,783		(382)		(382)		34,679			0	173	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		02/26/2012	MBS Paydown 0.922849886		26,020	26,020	25,239	25,348		8		8		26,020			0	259	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		03/26/2012	MBS Paydown 0.915825762		56,193	56,193	54,507	54,742		94		94		56,193			0	839	01/26/2037	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		01/25/2012	MBS Paydown 0.71497366		7,887	7,887	4,969	4,208				0		7,887			0	37	09/25/2036	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		02/25/2012	MBS Paydown 0.7139004		2,147	2,147	1,352	1,145		1		1		2,147			0	20	09/25/2036	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		03/25/2012	MBS Paydown 0.71166044		4,480	4,480	2,822	2,390		(4)		(4)		4,480			0	60	09/25/2036	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		01/25/2012	MBS Paydown 0.09133401		2,416	2,416	2,425	2,427				0		2,416			0	6	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		02/25/2012	MBS Paydown 0.09035526		11,745	11,745	11,785	11,797		(0)		(0)		11,745			0	57	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		03/25/2012	MBS Paydown 0.08574135		55,367	55,367	55,557	55,610		(338)		(338)		55,367			0	400	12/25/2034	2FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		01/09/2012	Sinking Fund Redemption 100.0		1,929	1,929	1,973	1,970		(0)		(0)		1,929			0	10	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		02/09/2012	Sinking Fund Redemption 100.0		1,939	1,939	1,983	1,981		(0)		(0)		1,939			0	21	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		03/09/2012	Sinking Fund Redemption 100.0		1,950	1,950	1,994	1,991		(0)		(0)		1,950			0	31	10/09/2029	1FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		01/20/2012	Sinking Fund Redemption 100.0		21,481	21,481	21,481	21,481				0		21,481			0	120	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		02/20/2012	Sinking Fund Redemption 100.0		21,596	21,596	21,596	21,596				0		21,596			0	241	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		03/20/2012	Sinking Fund Redemption 100.0		21,711	21,711	21,711	21,711				0		21,711			0	363	09/20/2016	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		01/20/2012	Sinking Fund Redemption 100.0		9,302	9,302	9,302	9,248		(2)		(2)		9,302			0	60	08/20/2018	3AM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		02/20/2012	Sinking Fund Redemption 100.0		8,620	8,620	8,620	8,569		(10)		(10)		8,620			0	111	08/20/2018	3AM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		03/20/2012	Sinking Fund Redemption 100.0		8,676	8,676	8,676	8,625		(18)		(18)		8,676			0	168	08/20/2018	3AM
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		01/15/2012	MBS Paydown 0.06199891		4,729	4,729	4,875	4,754		(1)		(1)		4,729			0	28	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		02/15/2012	MBS Paydown 0.05964623		4,705	4,705	4,851	4,730		(3)		(3)		4,705			0	55	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		03/15/2012	MBS Paydown 0.05713853		5,015	5,015	5,170	5,042		(6)		(6)		5,015			0	89	01/15/2029	1FE
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		01/25/2012	MBS Paydown 0.08267286		8,818	8,818	7,672	8,004		36		36		8,818			0	4	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		02/25/2012	MBS Paydown 0.079528455		18,866	18,866	16,414	17,123		156		156		18,866			0	16	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		03/25/2012	MBS Paydown 0.077488755		12,238	12,238	10,647	11,107		176		176		12,238			0	15	07/25/2030	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		01/25/2012	MBS Paydown 0.278293852		8,609	8,609	8,566	8,556				0		8,609			0	37	09/25/2034	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		02/25/2012	MBS Paydown 0.274877805		6,832	6,832	6,798	6,791		0		0		6,832			0	59	09/25/2034	2AM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		03/25/2012	MBS Paydown 0.271054295		7,647	7,647	7,609	7,601		0		0		7,647			0	99	09/25/2034	2AM
398433 AF 9	GRIFFON CORP 7.125 04/01/2018		02/22/2012	BANK OF AMER/ML		1,038,750	1,000,000	952,500	954,810		870		870		955,680		83,070	83,070	28,896	04/01/2018	4FE
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		01/25/2012	MBS Paydown 0.26900871		70,046	70,046	61,465	63,084		5,921		5,921		70,046			0	321	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		02/25/2012	MBS Paydown 0.25455862		72,250	72,250	63,400	65,069		6,222		6,222		72,250			0	662	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/25/2012	MBS Paydown 0.23703418		87,622	87,622	76,888	78,913		7,805		7,805		87,622			0	1,205	09/25/2037	1FM
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		02/25/2012	MBS Paydown 0.94416762		28,267	28,267	23,992	23,992		97		97		28,267			0	17	01/25/2036	1Z
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		03/25/2012	MBS Paydown 0.928902317		30,531	30,531	25,913	25,913		231		231		30,531			0	33	01/25/2036	1Z
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		01/25/2012	MBS Paydown 0.18032046		7,601	7,601	6,385	6,409		14		14		7,601			0	6	04/25/2035	3FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		02/25/2012	MBS Paydown 0.17962156		4,193	4,193	3,522	3,536		14		14		4,193			0	7	04/25/2035	3FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		03/25/2012	MBS Paydown 0.17743155		13,140	13,140	11,038	11,079		(73)		(73)		13,140			0	29	04/25/2035	3FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		01/25/2012	MBS Paydown 0.1926271		4,055	4,055	2,109	941				0		4,055			0	3	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		02/25/2012	MBS Paydown 0.19145399		3,519	3,519	1,830	816				0		3,519			0	6	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2012	MBS Paydown 0.19050618		2,843	2,843	1,479	659				0		2,843			0	6	08/25/2035	4FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		01/25/2012	MBS Paydown 0.411350393		7,388	7,388	4,359	2,747				0		7,388			0	34	06/25/2035	3FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		02/25/2012	MBS Paydown 0.403961931		7,388	7,388	4,359	2,747		1		1		7,388			0	68	06/25/2035	3FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		03/25/2012	MBS Paydown 0.39657347		7,388	7,388	4,359	2,747		30		30		7,388			0	102	06/25/2035	3FM
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
461202 AA 1	INTUIT INC 5.40 03/15/2012		03/15/2012	Maturity 100.0		1,000,000	1,000,000	999,950	999,998		2		2		1,000,000			0	27,000	03/15/2012	2FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		01/04/2012	Paydown 100.0		18,744	18,744	18,557	18,744				0		18,744			0	78	06/28/2013	3FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		01/18/2012	Paydown 100.0		6,969	6,969	6,899	6,969				0		6,969			0	43	06/28/2013	3FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		02/03/2012	Paydown 100.0		6,371	6,371	6,307	6,371				0		6,371			0	53	06/28/2013	3FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		02/21/2012	Paydown 100.0		4,116	4,116	4,075	4,116				0		4,116			0	45	06/28/2013	3FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		03/05/2012	Paydown 100.0		11,126	11,126	11,015	11,126				0		11,126			0	141	06/28/2013	3FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		03/20/2012	Paydown 100.0		12,537	12,537	12,411	12,537				0		12,537			0	185	06/28/2013	3FE
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048		01/15/2012	MBS Paydown 0.918395855		7,688	7,688	7,686	7,686		0		0		7,688			0	24	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048		02/15/2012	MBS Paydown 0.908307013		10,089	10,089	10,087	10,087		0		0		10,089			0	64	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048		03/15/2012	MBS Paydown 0.901342452		6,965	6,965	6,963	6,963		0		0		6,965			0	67	12/15/2048	1FE
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056		01/15/2012	MBS Paydown 0.976359112		10,050	10,050	10,047	10,047		1		1		10,050			0	39	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056		02/15/2012	MBS Paydown 0.972632945		7,452	7,452	7,450	7,450		0		0		7,452			0	58	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056		03/15/2012	MBS Paydown 0.970581275		4,103	4,103	4,102	4,102		0		0		4,103			0	48	10/15/2056	1FE
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 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 T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		01/15/2012	MBS Paydown 0.619795039		15,203	15,203	13,018	12,714		115		115		15,203			0	9	07/15/2019	1FM

Statement as of March 31, 2012 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		02/15/2012	MBS Paydown 0.617704872		4,180	4,180	3,579	3,496		74		74		4,180			0	5	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		03/15/2012	MBS Paydown 0.617421227		567	567	486	474		15		15		567			0	1	07/15/2019	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		01/25/2012	MBS Paydown 0.5093334		5,184	5,184	4,988	4,715				0		5,184			0	26	12/25/2035	4FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		02/25/2012	MBS Paydown 0.50477397		6,839	6,839	6,581	6,221		87		87		6,839			0	68	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		5,807	5,807	5,587	5,282		(5)		(5)		5,807			0	87	12/25/2035	4FM
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36		01/25/2012	MBS Paydown 0.94827393		1,187	1,187	1,112	1,928				0		1,187			0	6	03/25/2036	3FM
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36		01/25/2012	Pass-Through Loss			1,102	1,032					0					0	5	03/25/2036	3FM
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36		02/25/2012	MBS Paydown 0.93717809		17,831	17,831	16,694	18,681				0		17,831			0	171	03/25/2036	3FM
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36		02/25/2012	Pass-Through Loss			4,361	4,083					0					0	42	03/25/2036	3FM
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36		03/25/2012	MBS Paydown 0.9216022		26,382	26,382	24,700	26,224				0		26,382			0	379	03/25/2036	3FM
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36		03/25/2012	Pass-Through Loss			4,770	4,466					0					0	69	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		70	70	52	58				0		70			0	0	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		70	70	52	58		(0)		(0)		70			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		70	70	52	58		(0)		(0)		70			0	1	11/25/2036	3FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		01/25/2012	MBS Paydown 0.11189203		30,753	30,753	24,602	14,120		1,984		1,984		30,753			0	71	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		02/25/2012	MBS Paydown 0.10723094		37,289	37,289	29,831	17,122		7,115		7,115		37,289			0	172	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		03/25/2012	MBS Paydown 0.10334639		31,076	31,076	24,861	14,269		15,777		15,777		31,076			0	215	06/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		01/25/2012	MBS Paydown 0.353906704		33,885	33,885	26,854	27,007		160		160		33,885			0	13	07/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		02/25/2012	MBS Paydown 0.350651957		16,274	16,274	12,897	12,970		135		135		16,274			0	13	07/25/2036	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		01/15/2012	MBS Paydown 0.922448054		99,923	99,923	96,609	99,923		(47)		(47)		99,923			0	441	05/15/2047	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		02/15/2012	MBS Paydown 0.922292538		311	311	301	311		(0)		(0)		311			0	3	05/15/2047	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		03/15/2012	MBS Paydown 0.922104022		377	377	365	377		(0)		(0)		377			0	5	05/15/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		01/12/2012	MBS Paydown 0.91421957		141,637	141,637	132,411	137,181		4,172		4,172		141,637			0	643	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		02/12/2012	MBS Paydown 0.895452985		41,024	41,024	38,352	39,733		1,214		1,214		41,024			0	372	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		03/12/2012	MBS Paydown 0.882944569		27,343	27,343	25,562	26,483		810		810		27,343			0	372	06/12/2047	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		01/15/2012	MBS Paydown 0.965217406		19,651	19,650	18,439	18,987		615		615		19,651			0	89	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		02/15/2012	MBS Paydown 0.96174296		20,847	20,845	19,561	20,142		652		652		20,847			0	189	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		03/15/2012	MBS Paydown 0.957171638		27,428	27,427	25,737	26,501		49		49		27,428			0	373	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		01/25/2012	MBS Paydown 0.030978036		29,964	29,964	29,159	29,964				0		29,964			0	139	04/25/2037	3FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		02/25/2012	MBS Paydown 0.01823838		31,849	31,849	30,993	31,849				0		31,849			0	292	04/25/2037	3FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		03/25/2012	MBS Paydown 0.018021684		542	542	527	542				0		542			0	7	04/25/2037	3FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		01/27/2012	MBS Paydown 0.589190341		31,316	31,316	24,779	25,160				0		31,316			0	120	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		02/27/2012	MBS Paydown 0.583114037		30,382	30,381	24,039	24,409		84		84		30,382			0	224	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2012	MBS Paydown 0.576938378		30,878	30,879	24,432	24,808		163		163		30,878			0	336	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		01/26/2012	MBS Paydown 0.463401788		38,065	38,065	29,167	30,515				0		38,065			0	71	03/26/2037	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		02/26/2012	MBS Paydown 0.455931256		37,353	37,353	28,621	29,944		190		190		37,353			0	142	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		03/26/2012	MBS Paydown 0.453305182		13,130	13,130	10,061	10,526		128		128		13,130			0	81	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		01/26/2012	MBS Paydown 0.579705625		64,731	64,731	50,207	59,356				0		64,731			0	803	11/26/2036	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		02/26/2012	MBS Paydown 0.577974497		5,367	5,367	4,162	4,921		29		29		5,367			0	99	11/26/2036	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		03/26/2012	MBS Paydown 0.575142749		8,778	8,778	6,809	8,050		74		74		8,778			0	215	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		01/26/2012	MBS Paydown 0.479969485		50,105	50,105	36,452	40,947				0		50,105			0	397	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		02/26/2012	MBS Paydown 0.468399046		69,423	69,423	50,505	56,733		391		391		69,423			0	1,099	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		03/26/2012	MBS Paydown 0.455980937		74,509	74,509	54,205	60,889		690		690		74,509			0	1,770	06/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		01/26/2012	MBS Paydown 0.477410751		1,182	1,182	1,120	1,143				0		1,182			0	5	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		02/26/2012	MBS Paydown 0.473115237		21,478	21,478	20,350	20,764		21		21		21,478			0	194	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		03/26/2012	MBS Paydown 0.464553786		42,807	42,807	40,560	41,384		94		94		42,807			0	579	05/26/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		01/27/2012	MBS Paydown 0.430981318		50,197	50,197	46,605	47,465				0		50,197			0	94	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		02/27/2012	MBS Paydown 0.421129733		49,258	49,258	45,733	46,576		98		98		49,258			0	187	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		03/27/2012	MBS Paydown 0.41766666		17,315	17,315	16,076	16,373		66		66		17,315			0	107	03/27/2037	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		01/26/2012	MBS Paydown 0.719721634		1,101	1,101	1,089	1,088				0		1,101			0	5	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		02/26/2012	MBS Paydown 0.690188983		88,598	88,598	87,601	87,514		638		638		88,598			0	850	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		03/26/2012	MBS Paydown 0.676581549		40,822	40,822	40,363	40,323		258		258		40,822			0	587	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		80,059	80,059	81,071	80,839		(555)		(555)		80,059			0	400	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		55,138	55,138	55,835	55,676		(216)		(216)		55,138			0	551	07/26/2036	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		03/26/2012	MBS Paydown 0.926287947		60,071	60,071	60,830	60,656		(289)		(289)		60,071			0	901	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		01/26/2012	MBS Paydown 0.896539159		17,387	17,387	18,647	18,352		(262)		(262)		17,387			0	83	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		02/26/2012	MBS Paydown 0.888431077		16,216	16,216	17,392	17,116		(216)		(216)		16,216			0	155	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		03/26/2012	MBS Paydown 0.872259064		32,344	32,344	34,689	34,140		(838)		(838)		32,344			0	464	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		02/26/2012	MBS Paydown 0.995173708		33,784	33,784	31,377	31,377				0		33,784			0	134	06/26/2035	1Z
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		03/26/2012	MBS Paydown 0.957520618		263,572	263,572	244,792	244,792		10,632		10,632		263,572			0	1,983	06/26/2035	1Z
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		01/25/2012	MBS Paydown 0.77453302		33,948	33,948	31,297	28,779		(32)		(32)		33,948			0	250	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		36,809	36,809	33,935	31,205		(89)		(89)		36,809			0	543	06/25/2047	3FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		03/25/2012	MBS Paydown 0.75883237		65,245	65,245	60,151	55,311		3,040		3,040		65,245			0	1,431	06/25/2047	3FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		01/26/2012	MBS Paydown 0.468298459		14,406	14,406	12,451	12,868				0		14,406			0	33	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		02/26/2012	MBS Paydown 0.46303372		9,479	9,479	8,192	8,467		26		26		9,479			0	44	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		03/26/2012	MBS Paydown 0.454884219		14,673	14,673	12,681	13,106		72		72		14,673			0	101	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		01/26/2012	MBS Paydown 0.539671269		48,601	48,601	38,434	40,353		5,978		5,978		48,601			0	141	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		02/26/2012	MBS Paydown 0.5324097		36,308	36,308	28,712	30,146		89		89		36,308			0	184	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		03/26/2012	MBS Paydown 0.527463086		24,733	24,733	19,559	20,536		149		149		24,733			0	179	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		01/26/2012	Pass-Through Loss			43,923	10,332					0					0	127	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		02/26/2012	Pass-Through Loss			43,997	15,504					0					0	127	01/25/2039	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		03/26/2012	Pass-Through Loss			25,217	5,666					0					0	74	01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		01/26/2012	Pass-Through Loss			6,300	1,310					0					0	15	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		02/26/2012	Pass-Through Loss			3,470	722					0				(0)	(0)	8	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		03/26/2012	Pass-Through Loss			21,007	4,368					0					0	48	01/25/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		01/26/2012	MBS Paydown 0.557846335		14,701	14,701	14,701	14,621		2		2		14,701			0	81	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		02/26/2012	MBS Paydown 0.548445753		9,519	9,519	9,519	9,467		0		0		9,519			0	105	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		03/26/2012	MBS Paydown 0.536308296		12,290	12,290	12,290	12,223		10		10		12,290			0	203	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		01/26/2012	Pass-Through Loss			16,409						0					0	182	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		02/26/2012	Pass-Through Loss			12,958						0					0	216	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/26/2012	Pass-Through Loss			12,709	11,078					0					0	281	09/26/2036	6FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		01/26/2012	MBS Paydown 0.476375777		26,921	26,921	26,921	26,921				0		26,921			0	73	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		02/26/2012	MBS Paydown 0.464099472		31,744	31,744	31,744	31,744				0		31,744			0	162	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		03/26/2012	MBS Paydown 0.462214509		4,874	4,874	4,874	4,874				0		4,874			0	37	01/26/2047	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		01/26/2012	MBS Paydown 0.585141363		5,027	5,027	5,027	4,987				0		5,027			0	25	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		02/26/2012	MBS Paydown 0.576210227		4,689	4,689	4,689	4,652		1		1		4,689			0	52	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		03/26/2012	MBS Paydown 0.573944184		1,190	1,190	1,190	1,180		1		1		1,190			0	19	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		01/26/2012	MBS Paydown 0.32769399		8,708	8,708	8,858	8,708				0				8,708	8,708	85	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		02/26/2012	MBS Paydown 0.32295843		4,546	4,546	4,625	4,546		(4,672)		(4,672)				4,546	4,546	66	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		03/26/2012	MBS Paydown 0.300494753		21,565	21,565	21,939	21,565		(22,162)		(22,162)				21,565	21,565	410	01/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		01/26/2012	MBS Paydown 0.412682593		11,133	11,133	11,133	11,132		0		0		11,133			0	6	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		02/26/2012	MBS Paydown 0.399340148		18,644	18,644	18,644	18,642		9		9		18,644			0	19	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		03/26/2012	MBS Paydown 0.388653652		14,933	14,933	14,933	14,931		0		0		14,933			0	23	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		01/26/2012	Pass-Through Loss			15,244	4,757					0					0	8	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		02/26/2012	Pass-Through Loss			9,973	3,112					0					0	10	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		03/26/2012	Pass-Through Loss			5,218	1,628					0					0	5	09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		01/26/2012	MBS Paydown 0.466948111		19,122	19,122	19,122	19,025				0		19,122			0	104	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		02/26/2012	MBS Paydown 0.455278952		31,734	31,734	31,734	31,572		11		11		31,734			0	344	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		03/26/2012	MBS Paydown 0.449172436		16,606	16,606	16,606	16,522		2		2		16,606			0	270	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		01/26/2012	Pass-Through Loss			30,927	15,362					0				(0)	(0)	340	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		02/26/2012	Pass-Through Loss			43,880	21,796					0					0	721	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		03/26/2012	Pass-Through Loss			15,848	7,872					0					0	346	07/26/2037	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		01/21/2012	MBS Paydown 0.509049931		8,540	8,540	8,540	7,977				0		8,540			0	38	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		02/21/2012	MBS Paydown 0.486306349		25,475	25,475	25,475	23,796		(584)		(584)		25,475			0	225	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		03/21/2012	MBS Paydown 0.474745548		12,949	12,949	12,949	12,096		(93)		(93)		12,949			0	169	05/21/2036	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		01/26/2012	MBS Paydown 0.318499262		16,496	16,496	16,496	16,446		4		4		16,496			0	64	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		03/26/2012	MBS Paydown 0.307267801		6,503	6,503	6,503	6,483		(1)		(1)		6,503			0	66	04/26/2047	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		01/26/2012	MBS Paydown 0.583797697		37,790	37,790	37,052	37,273		188		188		37,790			0	173	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		02/26/2012	MBS Paydown 0.574357276		20,553	20,553	20,151	20,272		39		39		20,553			0	188	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		03/26/2012	MBS Paydown 0.571172281		6,934	6,934	6,799	6,839		3		3		6,934			0	95	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		01/26/2012	MBS Paydown 0.457093034		26,479	26,479	26,479	25,766		191		191		26,479			0	121	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		02/26/2012	MBS Paydown 0.449425408		15,256	15,256	15,256	14,846		(31)		(31)		15,256			0	140	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		03/26/2012	MBS Paydown 0.448914263		1,017	1,017	1,017	990		(4)		(4)		1,017			0	9	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		01/26/2012	MBS Paydown 0.566729646		15,438	15,438	15,438	15,431				0		15,438			0	90	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		02/26/2012	MBS Paydown 0.554744752		29,480	29,480	29,480	29,467		(40)		(40)		29,480			0	344	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		03/26/2012	MBS Paydown 0.551809472		7,220	7,220	7,220	7,217				0		7,220			0	126	08/26/2037	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		01/26/2012	MBS Paydown 0.337667553		20,020	20,020	20,020	20,020				0		20,020			0	45	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		02/26/2012	MBS Paydown 0.324316876		26,202	26,203	26,202	26,202				0		26,202			0	119	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		03/26/2012	MBS Paydown 0.318088144		12,225	12,224	12,225	12,225				0		12,225			0	84	09/26/2035	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		01/26/2012	MBS Paydown 0.29248628		24,382	24,382	24,382	24,808		189		189		24,382			0	106	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		02/26/2012	MBS Paydown 0.276414999		23,706	23,706	23,706	24,121		(184)		(184)		23,706			0	206	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		03/26/2012	MBS Paydown 0.259009646		25,674	25,674	25,674	26,123		(259)		(259)		25,674			0	335	04/26/2037	1FM
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37		01/26/2012	MBS Paydown 0.016545304		47,433	47,433	47,433	47,158		59		59		47,433			0	414	06/26/2037	1FM
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37		02/26/2012	MBS Paydown 7.79977E-4		17,149	17,149	17,149	17,049		181		181		17,149			0	223	06/26/2037	1FM
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37		03/26/2012	MBS Paydown 0.0		848	848	848	844		138		138		848			0	15	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		03/26/2012	MBS Paydown 0.900104026		30,425	30,425	27,627	30,425		(30,425)		(30,425)				30,425	30,425	391	06/26/2037	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		01/26/2012	MBS Paydown 0.355543107		36,294	36,294	36,294	36,294				0		36,294			0	349	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		02/26/2012	MBS Paydown 0.343856316		12,271	12,271	12,271	12,271				0		12,271			0	175	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		03/26/2012	MBS Paydown 0.322670051		22,246	22,245	22,246	22,246				0		22,246			0	422	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		6,399	6,399	6,399	6,359				0		6,399			0	65	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		6,219	6,219	6,219	6,179		(0)		(0)		6,219			0	94	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		4,113	4,113	4,113	4,087		0		0		4,113			0	83	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		01/26/2012	Pass-Through Loss			3,687						0					0	37	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		02/26/2012	Pass-Through Loss			2,709						0					0	41	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		03/26/2012	Pass-Through Loss			4,406	3,667					0					0	89	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	21,767	21,768	21,659		(0)		(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	14,398	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		01/26/2012	Pass-Through Loss			12,906						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						0					0	91	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		03/26/2012	Pass-Through Loss			10,997	10,643					0					0	106	02/26/2037	1FM
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37		01/26/2012	MBS Paydown 0.026597051		59,389	59,390	59,389	59,389				0		59,389			0	259	11/26/2037	1FM
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37		02/26/2012	MBS Paydown 0.002046094		58,659	58,659	58,659	58,659				0		58,659			0	505	11/26/2037	1FM

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37		03/26/2012	MBS Paydown 0.0		4,889	4,888	4,889	4,889				0		4,889			0	63	11/26/2037	1FM
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37		03/26/2012	MBS Paydown 0.911218793		42,424	42,425	42,424	42,424				0		42,424			0	546	11/26/2037	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		01/26/2012	MBS Paydown 0.163276171		1,655	1,655	1,655	1,655				0		1,655			0	8	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		02/26/2012	MBS Paydown 0.152993041		5,512	5,512	5,512	5,512				0		5,512			0	55	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		1,438	1,438	1,438	1,438				0		1,438			0	22	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		01/26/2012	Pass-Through Loss			6,386	1,177					0					0	32	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		02/26/2012	Pass-Through Loss			6,855	1,264					0					0	69	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/26/2012	Pass-Through Loss			8,647	1,594					0					0	86	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		01/26/2012	MBS Paydown 0.26129173		12,843	12,843	12,843	12,843				0		12,843			0	62	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		02/26/2012	MBS Paydown 0.25435256		5,901	5,901	5,901	5,901				0		5,901			0	53	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		03/26/2012	MBS Paydown 0.247393892		5,917	5,917	5,917	5,917				0		5,917			0	79	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		01/26/2012	MBS Paydown 0.977329788		21,844	21,844	21,844	21,812				0		21,844			0	101	11/26/2035	2FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		02/26/2012	MBS Paydown 0.963811332		28,389	28,389	28,389	28,346		(54)		(54)		28,389			0	264	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		14,897	14,897	14,897	14,875		0		0		14,897			0	207	11/26/2035	2FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		01/26/2012	Pass-Through Loss			11,761						0					0	54	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		02/26/2012	Pass-Through Loss			22,098						0					0	204	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		03/26/2012	Pass-Through Loss			11,182						0					0	103	11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		01/26/2012	MBS Paydown 0.539199894		11,942	11,942	11,942	11,858				0		11,942			0	59	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		20,621	20,621	20,621	20,476		13		13		20,621			0	202	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		03/26/2012	MBS Paydown 0.508756505		25,044	25,044	25,044	24,867		34		34		25,044			0	368	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		01/26/2012	Pass-Through Loss			7,004						0					0	34	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		02/26/2012	Pass-Through Loss			5,020						0					0	49	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		03/26/2012	Pass-Through Loss			3,715						0					0	36	05/26/2036	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		01/26/2012	MBS Paydown 0.346390069		29,903	29,903	29,120	29,219		(42)		(42)		29,903			0	303	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		22,758	22,758	22,162	22,237		(73)		(73)		22,758			0	344	04/26/2036	1FE
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		03/26/2012	MBS Paydown 0.28442329		79,167	79,167	77,094	77,356		1,153		1,153		79,167			0	1,197	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		14,384	14,384	14,384	14,551		(106)		(106)		14,384			0	72	04/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		02/26/2012	MBS Paydown 0.613044312		13,774	13,774	13,774	13,934		(161)		(161)		13,774			0	138	04/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		03/26/2012	MBS Paydown 0.611696991		1,858	1,858	1,858	1,880		(0)		(0)		1,858			0	28	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		01/26/2012	Pass-Through Loss			7,230						0					0	36	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		02/26/2012	Pass-Through Loss			5,314						0					0	53	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		03/26/2012	Pass-Through Loss			8,243	4,085					0					0	82	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		2,760	2,760	2,760	2,760				0		2,760			0	14	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		2,730	2,730	2,730	2,730				0		2,730			0	27	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		2,712	2,712	2,712	2,712				0		2,712			0	41	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		19,276	19,276	19,276	19,164		(24)		(24)		19,276			0	96	03/26/2036	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		02/26/2012	MBS Paydown 0.53147808		10,728	10,728	10,728	10,665		0		0		10,728			0	107	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		5,153	5,152	5,153	5,123		0		0		5,153			0	77	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		4,039	4,039	4,071	4,062				0		4,039			0	20	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		2,388	2,388	2,408	2,402		0		0		2,388			0	24	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		1,439	1,439	1,450	1,447		(0)		(0)		1,439			0	22	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		01/26/2012	Pass-Through Loss			4,863						0					0	24	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		01/26/2012	MBS Paydown 0.360299084		4,199	4,199	4,262	4,244				0		4,199			0	20	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		02/26/2012	MBS Paydown 0.346130794		13,955	13,955	14,165	14,105		(141)		(141)		13,955			0	134	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		4,160	4,160	4,223	4,205		(0)		(0)		4,160			0	60	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		01/26/2012	Pass-Through Loss			6,033						0					0	29	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		02/26/2012	Pass-Through Loss			5,999						0					0	57	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		03/26/2012	Pass-Through Loss			11,984	13,796					0					0	117	04/26/2037	1FM
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36		01/26/2012	MBS Paydown 0.498232176		6,469	6,469	6,469	6,447				0		6,469			0	31	01/26/2036	1FM
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36		02/26/2012	MBS Paydown 0.456440522		16,717	16,717	16,717	16,659		1		1		16,717			0	160	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		10,676	10,676	10,676	10,639		3		3		10,676			0	153	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		01/26/2012	Pass-Through Loss			2,273						0					0	11	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		02/26/2012	Pass-Through Loss			1,853						0					0	9	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		03/26/2012	Pass-Through Loss			7,521	7,507					0					0	36	01/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		01/26/2012	MBS Paydown 0.273641959		6,139	6,139	6,139	6,139				0		6,139			0	28	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		02/26/2012	MBS Paydown 0.267513486		4,305	4,305	4,305	4,305				0		4,305			0	39	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		03/26/2012	MBS Paydown 0.25963126		5,536	5,536	5,536	5,536				0		5,536			0	76	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		01/26/2012	Pass-Through Loss			4,143	577					0					0	19	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		02/26/2012	Pass-Through Loss			2,116	295					0					0	19	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		03/26/2012	Pass-Through Loss			1,826	254					0					0	17	02/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		01/26/2012	MBS Paydown 0.38358746		21,331	21,331	21,331	21,221				0		21,331			0	93	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		02/26/2012	MBS Paydown 0.367246898		21,331	21,331	21,331	21,221		3		3		21,331			0	186	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		03/26/2012	MBS Paydown 0.350906336		21,331	21,331	21,331	21,221		6		6		21,331			0	279	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		01/26/2012	MBS Paydown 0.538485974		18,547	18,547	18,547	18,533		0		0		18,547			0	15	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		02/26/2012	MBS Paydown 0.522396916		23,433	23,433	23,433	23,415		1		1		23,433			0	37	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		03/26/2012	MBS Paydown 0.499193409		33,794	33,794	33,794	33,769		2		2		33,794			0	79	01/26/2047	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		01/26/2012	MBS Paydown 0.387027867		7,316	7,316	7,316	7,221		37		37		7,316			0	40	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		8,912	8,912	8,912	8,797		54		54		8,912			0	97	03/26/2036	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		03/26/2012	MBS Paydown 0.34928109		13,126	13,126	13,126	12,956		95		95		13,126			0	213	03/26/2036	1FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		01/26/2012	Pass-Through Loss			12,773	2,688					0					0	148	03/26/2036	4FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		02/26/2012	Pass-Through Loss			16,277	3,425					0					0	277	03/26/2036	4FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		03/26/2012	Pass-Through Loss			11,690	2,460					0					0	199	03/26/2036	4FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		01/26/2012	MBS Paydown 0.563232876		16,756	16,756	15,458	15,700		395		395		16,756			0	36	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		02/26/2012	MBS Paydown 0.558022288		10,421	10,421	9,614	9,764		12		12		10,421			0	45	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		03/26/2012	MBS Paydown 0.552679208		10,686	10,686	9,858	10,013		26		26		10,686			0	70	03/26/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		01/25/2012	MBS Paydown 0.445128441		1,108	1,108	720	588				0		1,108			0	5	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		02/25/2012	MBS Paydown 0.441685665		2,821	2,821	1,834	3,655				0		2,821			0	24	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		02/25/2012	Pass-Through Loss			4,065	2,642					0					0	34	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2012	MBS Paydown 0.436568689		2,742	2,742	1,782	5,432				0		2,742			0	36	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2012	Pass-Through Loss			7,492	4,870					0					0	98	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		01/25/2012	MBS Paydown 0.497989938		2,052	2,052	1,786	1,798				0		2,052			0	10	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		02/25/2012	MBS Paydown 0.46865219		234,702	234,702	204,191	205,644		17,127		17,127		234,702			0	2,279	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		03/25/2012	MBS Paydown 0.46802732		4,999	4,999	4,349	4,380		12		12		4,999			0	73	07/25/2047	1FM
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		01/12/2012	MBS Paydown 0.328154877		277,728	277,728	272,434	275,163		1,961		1,961		277,728			0	1,183	12/12/2049	1FM
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		02/12/2012	MBS Paydown 0.324220121		11,804	11,804	11,579	11,695		9		9		11,804			0	101	12/12/2049	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		01/01/2012	MBS Paydown 0.082640101		6,513	6,512	6,690	6,625				0		6,513			0	136	04/01/2030	3AM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		03/15/2012	Sinking Fund Redemption 100.0.		11,000	11,000	11,000	11,000		(0)		(0)		11,000			0	369	03/15/2025	2FE
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39		01/15/2012	MBS Paydown 0.43833299		229,534	229,534	232,197	343,919		190		190		229,534			0	1,144	01/15/2039	1FM
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39		02/15/2012	MBS Paydown 0.300116786		414,649	414,649	419,459	621,283		(87)		(87)		414,649			0	4,133	01/15/2039	1FM
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39		03/15/2012	MBS Paydown 0.0686696		694,342	694,342	702,397	1,040,357		(108)		(108)		694,342			0	10,380	01/15/2039	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		01/25/2012	MBS Paydown 0.3678875		14,254	14,254	12,045	12,142		49		49		14,254			0	5	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		02/25/2012	MBS Paydown 0.36366024		10,568	10,568	8,930	9,002		71		71		10,568			0	7	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		03/25/2012	MBS Paydown 0.36045088		8,023	8,023	6,780	6,834		75		75		8,023			0	7	06/25/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		01/26/2012	MBS Paydown 0.50527959		41,130	41,130	41,130	41,343				0		41,130			0	223	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		02/26/2012	MBS Paydown 0.485158882		80,483	80,483	80,483	80,901		(573)		(573)		80,483			0	872	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		03/26/2012	MBS Paydown 0.463221457		87,750	87,750	87,750	88,205		(645)		(645)		87,750			0	1,426	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/26/2012	Pass-Through Loss			4,276	1,790					0					0	23	10/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		01/19/2012	MBS Paydown 0.889010151		439,104	439,104	432,568	433,380		4,735		4,735		439,104			0	1,555	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		02/19/2012	MBS Paydown 0.821634605		336,878	336,878	331,864	332,487		3,708		3,708		336,878			0	2,386	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		03/19/2012	MBS Paydown 0.792798807		144,179	144,179	142,033	142,300		1,613		1,613		144,179			0	1,532	12/17/2040	1FE
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		01/25/2012	MBS Paydown 0.26821151		5,624	5,624	3,093	3,375		10		10		5,624			0	3	05/25/2035	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		02/25/2012	MBS Paydown 0.26694963		3,924	3,924	2,158	2,355		23		23		3,924			0	4	05/25/2035	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		03/25/2012	MBS Paydown 0.26447294		7,702	7,702	4,236	4,622		69		69		7,702			0	12	05/25/2035	1FM
637432 CU 7	NATL RURAL UTIL MTNC 7.25 03/01/2012		03/01/2012	Maturity 100.0		1,311,000	1,311,000	1,531,523	1,317,042		(6,042)		(6,042)		1,311,000			0	47,524	03/01/2012	1FE
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		01/25/2012	MBS Paydown 0.144888735		910	910	839	678				0		910			0	4	07/25/2036	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		02/25/2012	MBS Paydown 0.144454652		543	543	501	404		(1)		(1)		543			0	5	07/25/2036	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		03/25/2012	MBS Paydown 0.143731345		904	904	834	674		(2)		(2)		904			0	12	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		01/25/2012	MBS Paydown 0.30879803		31,322	31,322	29,090	30,080		639		639		31,322			0	125	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		02/25/2012	MBS Paydown 0.2949244		34,684	34,684	32,213	33,309		804		804		34,684			0	277	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		03/25/2012	MBS Paydown 0.28323311		29,228	29,228	27,146	28,069		646		646		29,228			0	350	03/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		01/25/2012	MBS Paydown 0.78342104		56,615	56,615	44,254	45,208		305		305		56,615			0	21	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		02/25/2012	MBS Paydown 0.77155902		35,586	35,586	27,816	28,416		419		419		35,586			0	28	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		03/25/2012	MBS Paydown 0.75669496		44,592	44,592	34,856	35,608		729		729		44,592			0	49	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		01/25/2012	MBS Paydown 0.2338695		3,124	3,124	3,137	2,745				0		3,124			0	16	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		01/25/2012	Pass-Through Loss			1,118	1,123					0					0	6	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		02/25/2012	MBS Paydown 0.23223154		2,079	2,079	887	3,180				0		2,079			0	20	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		02/25/2012	Pass-Through Loss			2,835	1,209					0					0	27	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2012	MBS Paydown 0.22994306		3,219	3,219	3,246	4,443				0		3,219			0	44	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2012	Pass-Through Loss			3,647	3,677					0					0	50	03/25/2047	1FM
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11/28/2023		02/28/2012	MBS Paydown 0.086961991		99,074	99,074	83,223	96,429		2,109		2,109		99,074			0	178	11/28/2023	1FE
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		01/15/2012	MBS Paydown 0.116626954		16,718	16,718	15,381	11,145				0		16,718			0	6	11/15/2018	4AM
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		02/15/2012	MBS Paydown 0.10725058		18,753	18,753	17,253	12,502				0		18,753			0	14	11/15/2018	4AM
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		03/15/2012	MBS Paydown 0.097299633		19,902	19,902	18,310	13,268				0		19,902			0	21	11/15/2018	4AM
749121 BV 0	QWEST COMMS INTL B 7.50 02/15/14		03/01/2012	Make Whole Call 100.0		2,000,000	2,000,000	2,002,500	2,000,887		(887)		(887)		2,000,000			0	81,667	02/15/2014	2FE
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037		01/25/2012	MBS Paydown 0.677288177		82,763	82,763	73,659	75,952		1,165		1,165		82,763			0	26	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037		02/25/2012	MBS Paydown 0.64966871		82,858	82,858	73,744	76,040		1,617		1,617		82,858			0	55	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037		03/25/2012	MBS Paydown 0.626678398		68,971	68,971	61,384	63,295		962		962		68,971			0	65	01/25/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		01/26/2012	MBS Paydown 0.678538844		121,538	121,538	120,779	120,831		166		166		121,538			0	557	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		02/26/2012	MBS Paydown 0.662495469		80,217	80,217	79,716	79,750		100		100		80,217			0	735	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		03/26/2012	MBS Paydown 0.64524347		86,260	86,260	85,721	85,758		124		124		86,260			0	1,186	10/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		01/26/2012	MBS Paydown 0.41322448		70,736	70,736	71,797	71,364		(424)		(424)		70,736			0	292	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		02/26/2012	MBS Paydown 0.403326747		49,489	49,489	50,231	49,928		(21)		(21)		49,489			0	408	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		03/26/2012	MBS Paydown 0.387259018		80,339	80,339	81,544	81,051		(595)		(595)		80,339			0	989	06/26/2037	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		01/26/2012	MBS Paydown 0.369442778		85,057	85,057	86,758	86,064		(587)		(587)		85,057			0	425	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		02/26/2012	MBS Paydown 0.359044105		62,392	62,392	63,640	63,131		(35)		(35)		62,392			0	624	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		03/26/2012	MBS Paydown 0.341527928		105,097	105,097	107,199	106,342		(1,006)		(1,006)		105,097			0	1,576	03/26/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		01/26/2012	MBS Paydown 0.476807153		29,743	29,743	28,702	28,789		634		634		29,743			0	264	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		02/26/2012	MBS Paydown 0.474787137		4,040	4,040	3,899	3,910		2		2		4,040			0	54	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		03/26/2012	MBS Paydown 0.462401565		24,771	24,771	23,904	23,976		21		21		24,771			0	439	10/25/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		01/26/2012	MBS Paydown 0.939940305		64,519	64,519	62,100	61,973		197		197		64,519			0	298	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		02/26/2012	MBS Paydown 0.921982248		53,874	53,874	51,854	51,748		(11)		(11)		53,874			0	496	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		03/26/2012	MBS Paydown 0.908726977		39,766	39,766	38,275	38,196		(19)		(19)		39,766			0	548	05/26/2036	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		01/10/2012	MBS Paydown 0.768287347		11,306	11,306	6,558	6,536		10		10		11,306			0	8	03/10/2037	4FM

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		02/10/2012	MBS Paydown 0.761961912		12,651	12,651	7,338	7,314		47		47		12,651			0	18	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/10/2012	MBS Paydown 0.757133312		9,657	9,657	5,601	5,583		64		64		9,657			0	21	03/10/2037	4FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		01/25/2012	MBS Paydown 0.982765023		3,023	3,023	2,177	2,198		389		389		3,023			0	12	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		02/25/2012	MBS Paydown 0.981808753		1,913	1,913	1,377	1,391		1		1		1,913			0	16	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		03/25/2012	MBS Paydown 0.980421487		2,775	2,775	1,998	2,017		234		234		2,775			0	35	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		01/25/2012	MBS Paydown 0.537317936		95,583	95,583	95,366	67,424				0		95,583			0	416	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		01/25/2012	Pass-Through Loss			313	312					0					0	1	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		02/25/2012	MBS Paydown 0.524558122		23,539	23,539	23,562	17,943				0		23,539			0	205	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		02/25/2012	Pass-Through Loss			1,981	1,983					0					0	17	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		03/25/2012	MBS Paydown 0.502278123		88,180	88,180	88,267	62,660				0		88,180			0	767	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		03/25/2012	Pass-Through Loss			940	941					0					0	8	07/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		01/25/2012	MBS Paydown 0.130946833		10,349	10,349	9,482	9,827				0		10,349			0	38	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		02/25/2012	MBS Paydown 0.129620182		13,267	13,267	12,155	12,598		15		15		13,267			0	96	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		03/25/2012	MBS Paydown 0.127563113		20,571	20,571	18,848	19,534		50		50		20,571			0	224	03/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		01/25/2012	MBS Paydown 0.410962191		1,421	1,421	908	1,590				0		1,421			0	7	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		01/25/2012	Pass-Through Loss			639	409					0					0	3	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		02/25/2012	MBS Paydown 0.410397768		1,000	1,000	548	1,307				0		1,000			0	10	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		02/25/2012	Pass-Through Loss			693	380					0					0	7	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2012	MBS Paydown 0.403326954		20,486	20,486	19,006	16,374				0		20,486			0	307	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2012	Pass-Through Loss			726	674					0					0	11	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		01/25/2012	MBS Paydown 0.289922038		4,260	4,260	2,566	5,285				0		4,260			0	20	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		01/25/2012	Pass-Through Loss			2,875	1,731					0					0	13	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		02/25/2012	MBS Paydown 0.287694149		2,987	2,987	3,013	3,300				0		2,987			0	27	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		02/25/2012	Pass-Through Loss			1,469	1,481					0					0	13	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2012	MBS Paydown 0.285139467		3,842	3,842	3,875	3,785				0		3,842			0	35	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2012	Pass-Through Loss			1,267	1,278					0					0	12	02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		01/25/2012	MBS Paydown 0.52568244		40,612	40,612	41,894	41,517		(970)		(970)		40,612			0	186	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		02/25/2012	MBS Paydown 0.515145746		31,610	31,610	32,608	32,314		(738)		(738)		31,610			0	290	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		03/25/2012	MBS Paydown 0.503971629		33,522	33,522	34,580	34,269		(788)		(788)		33,522			0	461	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		01/25/2012	MBS Paydown 0.534876767		30,920	30,920	31,635	31,416		(571)		(571)		30,920			0	148	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		02/25/2012	MBS Paydown 0.518525675		32,702	32,702	33,458	33,227		(605)		(605)		32,702			0	313	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		03/25/2012	MBS Paydown 0.511042204		14,967	14,967	15,313	15,207		(255)		(255)		14,967			0	215	03/25/2033	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		01/25/2012	MBS Paydown 0.166223979		3,544	3,544	3,221	3,073				0		3,544			0	14	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		02/25/2012	MBS Paydown 0.165263427		1,921	1,921	1,746	1,666				0		1,921			0	15	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		03/25/2012	MBS Paydown 0.162203951		6,119	6,119	5,561	5,305				0		6,119			0	73	10/25/2032	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		02/15/2012	MBS Paydown 0.599095054		33,878	33,878	33,838	33,861		1		1		33,878			0	442	05/17/2021	1FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		01/15/2012	MBS Paydown 0.74413535		20,568	20,568	20,568	20,554		(1)		(1)		20,568			0	71	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		02/15/2012	MBS Paydown 0.736854254		21,843	21,843	21,843	21,828		(3)		(3)		21,843			0	142	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		03/15/2012	MBS Paydown 0.72053987		48,943	48,943	48,943	48,909		23		23		48,943			0	467	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		01/15/2012	MBS Paydown 0.894790387		16,786	16,786	16,786	16,776		(1)		(1)		16,786			0	54	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		02/15/2012	MBS Paydown 0.88784869		20,825	20,825	20,825	20,812		(13)		(13)		20,825			0	127	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		03/15/2012	MBS Paydown 0.881357981		19,472	19,472	19,472	19,460		(13)		(13)		19,472			0	173	05/16/2044	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		01/20/2012	MBS Paydown 0.98		7,500	7,500	7,538	7,537		(0)		(0)		7,500			0	34	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		02/20/2012	MBS Paydown 0.9775		7,500	7,500	7,538	7,537		(1)		(1)		7,500			0	68	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		03/20/2012	MBS Paydown 0.975		7,500	7,500	7,538	7,537		(1)		(1)		7,500			0	102	05/20/2041	3AM
844741 AR 9	SOUTHWEST AIR 7.22 07/01/13		01/01/2012	Sinking Fund Redemption 100.0.		456,292	456,292	456,636	454,150				0		456,292			0	16,472	07/01/2013	2FE
84474W AA 8	SOUTHWEST AIR 6.53 07/02/19		01/02/2012	Sinking Fund Redemption 100.0.		219,969	219,969	194,672	204,336		16		16		219,969			0	7,182	07/02/2019	1AM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		01/25/2012	MBS Paydown 0.42551946		26,017	26,017	18,212	17,549		717		717		26,017			0	13	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		02/25/2012	MBS Paydown 0.4242391		6,402	6,402	4,481	4,318		45		45		6,402			0	6	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		03/25/2012	MBS Paydown 0.42082891		17,051	17,051	11,936	11,502		140		140		17,051			0	24	08/25/2035	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		01/25/2012	MBS Paydown 0.66827744		31,498	31,498	22,363	22,492		145		145		31,498			0	12	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		02/25/2012	MBS Paydown 0.6612472		28,121	28,121	19,966	20,081		248		248		28,121			0	22	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		03/25/2012	MBS Paydown 0.65255294		34,777	34,777	24,692	24,834		446		446		34,777			0	38	03/25/2036	1FM
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		01/20/2012	MBS Paydown 0.933333333		16,667	16,667	16,667	16,668		0		0		16,667			0	62	05/20/2026	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		02/20/2012	MBS Paydown 0.925		16,667	16,667	16,667	16,668		(1)		(1)		16,667			0	126	05/20/2026	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		03/20/2012	MBS Paydown 0.916666667		16,667	16,667	16,667	16,668		1		1		16,667			0	182	05/20/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	01/15/2012	MBS Paydown 0.94166666		16,667	16,667	16,667	16,667				0		16,667			0	72	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	02/15/2012	MBS Paydown 0.933333333		16,667	16,667	16,667	16,667				0		16,667			0	135	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	03/15/2012	MBS Paydown 0.925		16,667	16,667	16,667	16,667				0		16,667			0	198	06/15/2026	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		01/16/2012	MBS Paydown 0.91353308		6,200	6,200	6,200	6,199		(0)		(0)		6,200			0	34	11/16/2039	1Z*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		02/16/2012	MBS Paydown 0.91041546		6,235	6,235	6,235	6,234		(0)		(0)		6,235			0	69	11/16/2039	1Z*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		03/16/2012	MBS Paydown 0.90728178		6,267	6,267	6,267	6,266		(0)		(0)		6,267			0	104	11/16/2039	1Z*
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		01/16/2012	MBS Paydown 0.956959703		5,522	5,522	5,522	5,522				0		5,522			0	24	10/16/2040	1Z*
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		02/16/2012	MBS Paydown 0.954180558		5,558	5,558	5,558	5,558				0		5,558			0	48	10/16/2040	1Z*
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		03/16/2012	MBS Paydown 0.951390302		5,581	5,581	5,581	5,581				0		5,581			0	72	10/16/2040	1Z*
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		01/15/2012	MBS Paydown 0.941057466		9,915	9,915	9,915	9,915				0		9,915			0	19	07/15/2041	1Z*
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		02/15/2012	MBS Paydown 0.931104723		9,953	9,953	9,953	9,953				0		9,953			0	39	07/15/2041	1Z*
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		03/15/2012	MBS Paydown 0.921113714		9,991	9,991	9,991	9,991				0		9,991			0	110	07/15/2041	1Z*
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		02/23/2012	Sinking Fund Redemption 100.0.		20,539	20,539	19,772	20,162		14		14		20,539			0	688	02/23/2019	1FE
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		01/02/2012	Sinking Fund Redemption 100.0.		6,828	6,828	6,828	6,769		(0)		(0)		6,828			0	185	07/02/2025	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		01/02/2012	Sinking Fund Redemption 100.0.		21,492	21,492	20,739	20,800		0		0		21,492			0	713	07/02/2022	3AM
92769V AA 7	VIRGIN MEDIA FIN 9.50 08/15/2016	R	03/28/2012	Cash Tender 115.0		673,900	586,000	627,020	623,647		(2,214)		(2,214)		621,433		52,467	52,467	34,484	08/15/2016	3FE

Statement as of March 31, 2012 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
92857W AR 1	VODAFONE GROUP 5.35 02/27/2012	R	02/27/2012	Maturity 100.0		2,000,000	2,000,000	1,998,960	1,999,964		36		36		2,000,000			0	53,500	02/27/2012	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		01/15/2012	Sinking Fund Redemption 100.0		9,723	9,723	9,694	9,698		0		0		9,723			0	34	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		02/15/2012	Sinking Fund Redemption 100.0		10,584	10,584	10,552	10,557		1		1		10,584			0	73	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		03/15/2012	Sinking Fund Redemption 100.0		11,629	11,629	11,633	11,637		1		1		11,629			0	104	11/15/2015	1FE
93114K AG 8	WAL-MART STORES 8.8 12/30/14		01/01/2012	Paydown 100.0		5,848	5,848	6,997	6,067				0		5,848			0	257	12/30/2014	1FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		01/25/2012	MBS Paydown 0.234859067		2,422	2,422	967	2,194				0		2,422			0	2	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		01/25/2012	Pass-Through Loss			2,429	970					0					0	2	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		02/25/2012	MBS Paydown 0.231624611		3,331	3,331	1,382	2,925				0		3,331			0	5	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		02/25/2012	Pass-Through Loss			3,138	1,301					0					0	5	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2012	MBS Paydown 0.22872063		5,256	5,256	4,233	5,253				0		5,256			0	8	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2012	Pass-Through Loss			6,360	5,122					0					0	9	07/25/2036	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		01/25/2012	MBS Paydown 0.389833002		10,870	10,870	7,500	7,665		14		14		10,870			0	13	05/25/2034	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		01/25/2012	MBS Paydown 0.31947883		1,125	1,125	997	994				0		1,125			0	4	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		02/25/2012	MBS Paydown 0.317854286		4,874	4,874	4,319	4,307		(6)		(6)		4,874			0	37	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		03/25/2012	MBS Paydown 0.30903778		26,450	26,450	23,441	23,376		1,481		1,481		26,450			0	297	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		01/25/2012	MBS Paydown 0.37763071		29,071	29,071	23,348	22,735				0		29,071			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		02/25/2012	MBS Paydown 0.35002372		138,035	138,035	110,859	107,950		400		400		138,035			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		03/25/2012	MBS Paydown 0.33564787		71,879	71,879	57,728	56,213		12,858		12,858		71,879			0		12/28/2037	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		01/25/2012	MBS Paydown 0.06947621		18,773	18,773	17,412	17,563		400		400		18,773			0	90	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		02/25/2012	MBS Paydown 0.06719275		11,061	11,061	10,259	10,348		95		95		11,061			0	106	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		03/25/2012	MBS Paydown 0.06455806		12,762	12,762	11,837	11,940		362		362		12,762			0	183	09/25/2033	1FM
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		01/15/2012	Paydown 100.0		1,666	1,666	1,666	1,666				0		1,666			0	9	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		02/15/2012	Paydown 100.0		1,675	1,675	1,675	1,675				0		1,675			0	19	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		03/15/2012	Paydown 100.0		1,685	1,685	1,685	1,685				0		1,685			0	28	09/15/2031	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		01/15/2012	Paydown 100.0		1,939	1,939	1,939	1,939				0		1,939			0	11	10/15/2032	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		02/15/2012	Paydown 100.0		1,950	1,950	1,950	1,950				0		1,950			0	22	10/15/2032	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		03/15/2012	Paydown 100.0		1,961	1,961	1,961	1,961				0		1,961			0	33	10/15/2032	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		01/15/2012	Paydown 100.0		1,587	1,587	1,587	1,587				0		1,587			0	9	06/15/2033	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		02/15/2012	Paydown 100.0		1,595	1,595	1,595	1,595				0		1,595			0	18	06/15/2033	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		03/15/2012	Paydown 100.0		1,604	1,604	1,604	1,604				0		1,604			0	27	06/15/2033	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		01/15/2012	Paydown 100.0		1,943	1,943	1,943	1,943				0		1,943			0	11	05/15/2034	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		02/15/2012	Paydown 100.0		1,953	1,953	1,953	1,953				0		1,953			0	22	05/15/2034	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		03/15/2012	Paydown 100.0		1,964	1,964	1,964	1,964				0		1,964			0	33	05/15/2034	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		01/15/2012	Paydown 100.0		1,296	1,296	1,296	1,296				0		1,296			0	7	10/15/2033	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		02/15/2012	Paydown 100.0		1,303	1,303	1,303	1,303				0		1,303			0	14	10/15/2033	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		03/15/2012	Paydown 100.0		1,310	1,310	1,310	1,310				0		1,310			0	22	10/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
98310W AB 4	WYNDHAM WORLDWIDE 6.00 12/01/2016		03/26/2012	Cash Tender 115.069		2,282,969	1,984,000	1,974,893	1,978,833		5,167		5,167		1,984,000		298,969	298,969	38,027	12/01/2016	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					41,356,646	42,496,896	41,251,476	38,626,464	0	137,727	0	137,727	0	40,333,467	0	1,023,183	1,023,183	763,688	XXX	XXX
8399997.	Total - Bonds - Part 4					42,229,449	43,369,698	42,150,974	39,511,014	0	127,770	0	127,770	0	41,206,269	0	1,023,183	1,023,183	790,532	XXX	XXX
8399999.	Total - Bonds					42,229,449	43,369,698	42,150,974	39,511,014	0	127,770	0	127,770	0	41,206,269	0	1,023,183	1,023,183	790,532	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
02916P 10 3	AMERICAN RAILCAR INDUSTRIES, INC.		01/06/2012	INTERSTATE	8,450.000	226,943	XXX	179,405	(17,757)	(113,230)			(113,230)		88,979		137,965	137,965		XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					226,943	XXX	179,405	(17,757)	(113,230)	0	0	(113,230)	0	88,979	0	137,965	137,965	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					226,943	XXX	179,405	(17,757)	(113,230)	0	0	(113,230)	0	88,979	0	137,965	137,965	0	XXX	XXX
9799999.	Total - Common Stocks					226,943	XXX	179,405	(17,757)	(113,230)	0	0	(113,230)	0	88,979	0	137,965	137,965	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					226,943	XXX	179,405	(17,757)	(113,230)	0	0	(113,230)	0	88,979	0	137,965	137,965	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					42,456,392	XXX	42,330,380	39,493,257	(113,230)	127,770	0	14,540	0	41,295,248	0	1,161,147	1,161,147	790,532	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012		7,363,550	1,335.5400	210,397			363,082	*#	363,082	322,602		(52,599)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	04/07/2011	04/06/2012		2,250,957	1,335.5400	71,479			116,754	*#	116,754	104,445		(17,870)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012		850,894	1,335.5400	23,019				*#		5,751		(5,755)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		9,702,521	1,330.3600	282,828			454,560	*#	454,560	382,676		(70,707)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/21/2011	04/20/2012		2,185,578	1,330.3600	71,283			110,782	*#	110,782	94,152		(17,821)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012		899,567	1,330.3600	25,208				*#		6,274		(6,302)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/09/2011	05/06/2012		7,234,223	1,340.2000	219,963			313,465	*#	313,465	263,251		(54,991)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/09/2011	05/06/2012		3,830,389	1,340.2000	128,642			177,215	*#	177,215	150,117		(32,160)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/09/2011	05/06/2012		666,925	1,340.2000	19,612				*#		4,876		(4,903)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/23/2011	05/20/2012		7,130,390	1,333.2700	197,129			321,500	*#	321,500	251,766		(49,282)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/23/2011	05/20/2012		2,893,992	1,333.2700	87,757			139,897	*#	139,897	110,320		(21,939)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/23/2011	05/20/2012		632,902	1,333.2700	15,504				*#		3,782		(3,876)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/07/2011	06/06/2012		8,048,431	1,286.1700	233,349			387,607	*#	387,607	250,633		(58,337)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/07/2011	06/06/2012		2,508,426	1,286.1700	81,386			136,208	*#	136,208	88,941		(20,347)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	06/07/2011	06/06/2012		660,589	1,286.1700	19,949			6,432	*#	6,432	8,134		(4,987)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012		7,775,626	1,278.3600	231,561			369,569	*#	369,569	229,990		(57,890)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012		3,788,322	1,278.3600	127,842			205,319	*#	205,319	129,188		(31,961)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/21/2011	06/20/2012		587,015	1,278.3600	18,868			11,089	*#	11,089	11,701		(4,717)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012		6,754,873	1,339.2200	197,670			260,975	*#	260,975	188,959		(49,417)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012		2,153,056	1,339.2200	69,886			91,086	*#	91,086	66,357		(17,472)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	07/07/2011	07/06/2012		1,047,657	1,339.2200	30,767			243	*#	243	6,767		(7,692)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012		8,887,314	1,325.8400	262,295			363,691	*#	363,691	248,971		(65,570)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012		2,402,762	1,325.8400	79,649			109,967	*#	109,967	75,939		(19,912)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	07/21/2011	07/20/2012		806,223	1,325.8400	24,263			2,180	*#	2,180	6,302		(6,066)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		7,311,129	1,199.3800	156,783			357,403	*#	357,403	151,647		(39,196)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		3,430,134	1,199.3800	81,880			189,870	*#	189,870	81,366		(20,470)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		881,186	1,199.3800	17,295			54,718	*#	54,718	29,623		(4,324)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012		6,400,124	1,123.5300	193,679			318,856	*#	318,856	121,704		(48,420)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012		2,507,682	1,123.5300	84,837			141,033	*#	141,033	54,129		(21,209)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	08/24/2011	08/20/2012		657,150	1,123.5300	22,957			40,008	*#	40,008	13,755		(5,739)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012		2,486,005	1,165.2400	56,942			90,070	*#	90,070	38,344		(14,236)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012		5,317,093	1,165.2400	172,393			278,301	*#	278,301	120,272		(43,098)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/07/2011	09/06/2012		626,987	1,165.2400	19,807			35,762	*#	35,762	16,304		(4,952)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012		5,725,179	1,202.0900	116,448			204,592	*#	204,592	89,952		(29,112)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012		5,516,562	1,202.0900	154,654			279,354	*#	279,354	125,146		(38,664)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/21/2011	09/20/2012		681,182	1,202.0900	16,110			36,328	*#	36,328	19,580		(4,028)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	10/07/2011	10/06/2012		4,178,723	1,164.9700	88,204			152,817	*#	152,817	61,758		(22,051)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/07/2011	10/06/2012		6,145,541	1,164.9700	184,002			322,233	*#	322,233	132,593		(46,000)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2011	10/06/2012		988,526	1,164.9700	25,354			52,212	*#	52,212	22,289		(6,339)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	10/24/2011	10/20/2012		5,413,168	1,215.3900	128,226			188,488	*#	188,488	88,826		(32,057)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/24/2011	10/20/2012		5,725,422	1,215.3900	189,514			281,759	*#	281,759	135,409		(47,379)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/24/2011	10/20/2012		820,444	1,215.3900	25,361			42,121	*#	42,121	24,922		(6,340)			1	A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/08/2011	11/06/2012		6,830,688	1,253.2300	163,514			232,647	*#	232,647	119,058		(40,879)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/08/2011	11/06/2012		3,178,873	1,253.2300	102,705			148,601	*#	148,601	76,991		(25,676)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	11/08/2011	11/06/2012		1,008,702	1,253.2300	29,684			48,215	*#	48,215	31,296		(7,421)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		4,677,340	1,215.6500	90,727			153,562	*#	153,562	67,314		(22,682)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		6,629,976	1,215.6500	176,705			304,722	*#	304,722	135,846		(44,176)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		986,717	1,215.6500	22,394			47,313	*#	47,313	25,227		(5,599)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	12/07/2011	12/06/2012		2,357,433	1,258.4700	48,948			70,834	*#	70,834	35,337		(12,237)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	12/07/2011	12/06/2012		8,788,627	1,258.4700	235,905			346,403	*#	346,403	173,979		(58,976)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/07/2011	12/06/2012		1,151,042	1,258.4700	28,317			48,380	*#	48,380	30,055		(7,079)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/21/2011	12/20/2012		3,456,573	1,241.3000	69,226			106,180	*#	106,180	49,771		(17,307)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/21/2011	12/20/2012		9,683,943	1,241.3000	258,072			401,265	*#	401,265	189,997		(64,518)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/21/2011	12/20/2012		1,220,501	1,241.3000	28,111			54,965	*#	54,965	31,432		(7,028)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	01/09/2012	01/06/2013		2,157,396	1,277.8100		44,589		61,585	*#	61,585	24,428		(7,432)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	01/09/2012	01/06/2013		8,730,531	1,277.8100		247,402		348,334	*#	348,334	142,166		(41,234)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/09/2012	01/06/2013		973,039	1,277.8100		22,532		37,652	*#	37,652	18,875		(3,755)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	01/25/2012	01/20/2013		2,515,683	1,315.3800		50,643		66,983	*#	66,983	24,781		(8,441)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	01/25/2012	01/20/2013		6,502,400	1,315.3800		181,026		242,761	*#	242,761	91,906		(30,171)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/25/2012	01/20/2013		1,107,461	1,315.3800		24,736		38,291	*#	38,291	17,678		(4,123)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/08/2012	02/06/2013		2,919,248	1,344.3300		61,128		73,835	*#	73,835	17,801		(5,094)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/08/2012	02/06/2013		9,240,958	1,344.3300		267,056		325,549	*#	325,549	80,748		(22,255)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	02/08/2012	02/06/2013		999,135	1,344.3300		23,538		30,400	*#	30,400	8,823		(1,961)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/21/2012	02/20/2013		3,991,183	1,361.2300		84,120		97,578	*#	97,578	20,468		(7,010)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/21/2012	02/20/2013		6,003,572	1,361.2300		175,490		203,624	*#	203,624	42,758		(14,624)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	02/21/2012	02/20/2013		940,339	1,361.2300		22,492		27,395	*#	27,395	6,777		(1,874)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	03/07/2012	03/06/2013		3,480,751	1,343.3600		75,271		86,005	*#	86,005	10,734					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	03/07/2012	03/06/2013		6,222,373	1,343.3600		195,190		224,900	*#	224,900	29,710					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	03/07/2012	03/06/2013		989,690	1,343.3600		25,587		30,981	*#	30,981	5,394					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	03/21/2012	03/20/2013		4,450,092	1,405.5200		91,692		90,689	*#	90,689	(1,003)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	03/21/2012	03/20/2013		6,378,568	1,405.5200		189,970		189,478	*#	189,478	(492)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/21/2012	03/20/2013		876,279	1,405.5200		20,081		19,573	*#	19,573	(508)					1	A
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										5,719,060	1,802,543	0	11,166,246	XXX	11,166,246	5,846,860	0	(1,577,739)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										5,719,060	1,802,543	0	11,166,246	XXX	11,166,246	5,846,860	0	(1,577,739)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										5,719,060	1,802,543	0	11,166,246	XXX	11,166,246	5,846,860	0	(1,577,739)	0	0	XXX	XXX
0429999. Total-Purchased Options										5,719,060	1,802,543	0	11,166,246	XXX	11,166,246	5,846,860	0	(1,577,739)	0	0	XXX	XXX
1409999. Total-Hedging Other										5,719,060	1,802,543	0	11,166,246	XXX	11,166,246	5,846,860	0	(1,577,739)	0	0	XXX	XXX
1449999. TOTAL										5,719,060	1,802,543	0	11,166,246	XXX	11,166,246	5,846,860	0	(1,577,739)	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.

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 5 Contracts With Book Adjusted Carrying Value > 0	Book Adjusted Carrying Value 6 Contracts With Book Adjusted Carrying Value < 0	Book Adjusted Carrying Value 7 Exposure Net of Collateral	Fair Value 8 Contracts With Fair Value > 0	Fair Value 9 Contracts With Fair Value < 0	Fair Value 10 Exposure Net of Collateral	11 Potential Exposure	12 Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		1,502,351		1,502,351	1,502,351		1,502,351		0
BARCLAYS	Y	N		3,304,602		3,304,602	3,304,602		3,304,602		0
BNP PARIBAS NEW YORK	Y	N		2,877,162		2,877,162	2,877,162		2,877,162		0
CREDIT SUISSE	Y	N		2,695,384		2,695,384	2,695,384		2,695,384		0
J.P. MORGAN CHASE	Y	N		698,524		698,524	698,524		698,524		0
WELLS FARGO	Y	N		88,223		88,223	88,223		88,223		0
0299999. Total NAIC 1 Designation			0	11,166,246	0	11,166,246	11,166,246	0	11,166,246	0	0
0899999. Totals			0	11,166,246	0	11,166,246	11,166,246	0	11,166,246	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
PNC Bank	Pittsburgh, PA					3,791,234	2,127,462	(2,248,059)	XXX
The Bank of New York Mellon	New York, NY		0.010	1	1	521	41,349	35,892	XXX
The Neighborhood National Bank	National City, CA		0.550	185		100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	186	1	3,891,755	2,268,811	(2,112,167)	XXX
0399999. Total Cash on Deposit		XXX	XXX	186	1	3,891,755	2,268,811	(2,112,167)	XXX
0599999. Total Cash		XXX	XXX	186	1	3,891,755	2,268,811	(2,112,167)	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