PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of June 30, 2012

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....84, 84 (Current Period) (Prior Period) NAIC Company Code..... 16691 Employer's ID Number..... 31-0501234

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

Incorporated/Organized..... March 7, 1872 Commenced Business..... March 7, 1872

Statutory Home Office	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	301 E Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.GreatAmericanInsurance.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@GAIC.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

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

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
Donald Dumford Larson	Karen Holley Horrell	Robert James Schwartz
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior Vice President, Executive Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 9th day of August, 2012

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,412,329,791	0	2,412,329,791	2,451,329,881
2. Stocks:				
2.1 Preferred stocks	96,006,787	0	96,006,787	70,438,032
2.2 Common stocks	1,097,347,503	0	1,097,347,503	1,065,595,443
3. Mortgage loans on real estate:				
3.1 First liens	125,784,778	0	125,784,778	112,036,413
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	1,014,094	0	1,014,094	1,075,636
4.2 Properties held for the production of income (less $............0 encumbrances)	49,263,575	0	49,263,575	49,480,991
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....13,033,119), cash equivalents ($.....27,926,136) and short-term investments ($.....107,219,923)	148,179,178	0	148,179,178	240,268,671
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	162,525	0	162,525	76,225
8. Other invested assets	33,594,851	0	33,594,851	23,722,486
9. Receivables for securities	55,813	0	55,813	1,117,850
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,963,738,895	0	3,963,738,895	4,015,141,629
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	28,855,747	0	28,855,747	28,453,058
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	306,520,764	8,949,081	297,571,683	216,669,704
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	106,006,347	0	106,006,347	99,406,469
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	18,270,056	0	18,270,056	39,301,799
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	95,246,183	0	95,246,183	93,918,720
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	57,994,604	56,669,788	1,324,816	1,162,159
21. Furniture and equipment, including health care delivery assets ($..........0)	3,793,760	3,793,760	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	5,969,900	550,692	5,419,209	7,209,584
24. Health care ($..........0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	497,716,565	28,272,811	469,443,754	772,358,710
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	5,084,112,822	98,236,132	4,985,876,690	5,273,621,832
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	5,084,112,822	98,236,132	4,985,876,690	5,273,621,832

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation	322,744,795	0	322,744,795	524,198,640
2502. Company owned life insurance	132,504,458	0	132,504,458	130,136,542
2503. Equities and deposits in pools and associations	7,760,278	0	7,760,278	9,274,973
2598. Summary of remaining write-ins for Line 25 from overflow page	34,707,034	28,272,811	6,434,223	108,748,556
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	497,716,565	28,272,811	469,443,754	772,358,710

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....340,094,884)	2,004,447,250	2,162,836,984
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,616,342	815,174
3.	Loss adjustment expenses	336,113,180	332,841,401
4.	Commissions payable, contingent commissions and other similar charges	43,908,680	50,612,111
5.	Other expenses (excluding taxes, licenses and fees)	93,270,963	97,708,424
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	11,021,126	13,188,428
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	3,234,933	26,981,918
7.2	Net deferred tax liability	0	0
8.	Borrowed money $..........0 and interest thereon $..........0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....368,213,290 and including warranty reserves of $.....16,669,917 and accrued accident and health experience rating refunds including $..........0 for medical loss ratio rebate per the Public Health Service Act	795,363,144	743,763,641
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	33,286,938	39,264,421
13.	Funds held by company under reinsurance treaties	266,307,471	352,041,660
14.	Amounts withheld or retained by company for account of others	35,288,676	140,359,337
15.	Remittances and items not allocated	1,274,809	2,275,328
16.	Provision for reinsurance	21,059,752	21,059,752
17.	Net adjustments in assets and liabilities due to foreign exchange rates	3,618,798	2,917,760
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	6,352,715	5,237,423
20.	Derivatives	0	0
21.	Payable for securities	3,000,000	0
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	(122,023,344)	(129,575,049)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,537,141,431	3,862,328,713
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,537,141,431	3,862,328,713
29.	Aggregate write-ins for special surplus funds	150,902,024	156,706,593
30.	Common capital stock	15,440,600	15,440,600
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	305,203,164	302,508,415
35.	Unassigned funds (surplus)	977,189,471	936,637,511
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)	0	0
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,448,735,258	1,411,293,119
38.	Totals	4,985,876,690	5,273,621,832

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	28,877,428	27,072,201
2502.	Retrospective premium payable	1,252	59,343
2503.	Retroactive reinsurance ceded	(150,902,024)	(156,706,593)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(122,023,344)	(129,575,049)
2901.	Retroactive reinsurance gain	150,902,024	156,706,593
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	150,902,024	156,706,593
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....625,658,720)	554,204,854	529,261,971	1,896,686,019
1.2 Assumed (written $.....608,064,027)	579,844,022	576,782,757	1,137,059,740
1.3 Ceded (written $.....468,516,831)	420,384,372	380,352,578	1,248,124,879
1.4 Net (written $.....765,205,916)	713,664,504	725,692,149	1,785,620,880
DEDUCTIONS:			
2. Losses incurred (current accident year $.....432,798,979):			
2.1 Direct	89,868,953	217,078,825	1,072,916,011
2.2 Assumed	289,628,091	275,409,571	534,329,067
2.3 Ceded	95,196,114	137,216,030	703,478,807
2.4 Net	284,300,929	355,272,366	903,766,272
3. Loss adjustment expenses incurred	97,924,621	76,439,282	189,492,992
4. Other underwriting expenses incurred	308,302,121	272,411,153	577,264,246
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	690,527,671	704,122,801	1,670,523,510
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	23,136,833	21,569,349	115,097,370
INVESTMENT INCOME			
9. Net investment income earned	74,263,670	101,826,688	193,041,614
10. Net realized capital gains (losses) less capital gains tax of $.....18,642,544	(54,097,010)	15,578,923	45,841,651
11. Net investment gain (loss) (Lines 9 + 10)	20,166,660	117,405,611	238,883,265
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....711,267)	(711,267)	(1,659,432)	(2,791,838)
13. Finance and service charges not included in premiums	343,192	350,368	698,293
14. Aggregate write-ins for miscellaneous income	(1,066,734)	(1,199,263)	(2,131,240)
15. Total other income (Lines 12 through 14)	(1,434,809)	(2,508,327)	(4,224,785)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	41,868,684	136,466,633	349,755,849
17. Dividends to policyholders	188,620	669,036	971,005
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	41,680,064	135,797,597	348,784,844
19. Federal and foreign income taxes incurred	35,944,599	21,129,231	71,957,666
20. Net income (Line 18 minus Line 19) (to Line 22)	5,735,465	114,668,366	276,827,178
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,411,293,119	1,476,281,993	1,476,281,993
22. Net income (from Line 20)	5,735,465	114,668,366	276,827,178
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....11,662,455	103,804,178	(9,206,768)	(21,237,951)
25. Change in net unrealized foreign exchange capital gain (loss)	166,800	308,800	23,125
26. Change in net deferred income tax	13,025,073	(3,229,889)	2,580,736
27. Change in nonadmitted assets	2,716,912	2,024,502	(1,093,127)
28. Change in provision for reinsurance	0	0	10,614,755
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	5,600,000
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	2,694,749	2,334,619	4,630,820
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(90,000,000)	(170,000,000)	(340,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(701,038)	4,184,759	(2,934,410)
38. Change in surplus as regards policyholders (Lines 22 through 37)	37,442,139	(58,915,611)	(64,988,874)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,448,735,258	1,417,366,382	1,411,293,119

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Company owned life insurance	2,367,917	2,327,976	4,685,257
1402. Amortization of intangibles	(4,105,800)	(3,262,800)	(6,535,200)
1403. Miscellaneous expense	671,150	(264,439)	(281,297)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(1,066,734)	(1,199,263)	(2,131,240)
3701. Change in foreign exchange reserve	(701,038)	4,184,759	(2,934,410)
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(701,038)	4,184,759	(2,934,410)

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	674,113,420	609,266,466	1,761,320,519
2.	Net investment income	79,073,051	106,051,805	199,672,195
3.	Miscellaneous income	303,074	(1,573,503)	(2,374,842)
4.	Total (Lines 1 through 3)	753,489,545	713,744,768	1,958,617,872
5.	Benefit and loss related payments	415,053,183	323,534,634	727,495,843
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	416,058,629	395,786,112	768,312,521
8.	Dividends paid to policyholders	188,620	669,036	971,005
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	78,334,128	37,433,954	77,653,879
10.	Total (Lines 5 through 9)	909,634,560	757,423,736	1,574,433,248
11.	Net cash from operations (Line 4 minus Line 10)	(156,145,015)	(43,678,969)	384,184,624
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	197,793,815	394,022,654	813,880,856
	12.2 Stocks	82,201,649	34,264,345	180,645,648
	12.3 Mortgage loans	2,002,033	80,449,921	82,246,749
	12.4 Real estate	0	0	0
	12.5 Other invested assets	19,536,367	4,619,925	48,367,217
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	28,119	(149,559)	(297,656)
	12.7 Miscellaneous proceeds	4,062,037	24,687,682	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	305,624,020	537,894,968	1,124,842,814
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	159,735,783	463,259,988	584,209,995
	13.2 Stocks	65,399,482	102,840,427	340,482,828
	13.3 Mortgage loans	15,750,000	14,795,249	30,545,249
	13.4 Real estate	1,152,151	2,465,409	3,351,127
	13.5 Other invested assets	26,328,808	3,095,857	29,668,475
	13.6 Miscellaneous applications	182,175	1,176,202	922,650
	13.7 Total investments acquired (Lines 13.1 to 13.6)	268,548,399	587,633,132	989,180,325
14.	Net increase (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	37,075,621	(49,738,164)	135,662,490
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	2,694,749	2,334,619	4,630,820
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	90,000,000	170,000,000	340,000,000
	16.6 Other cash provided (applied)	114,285,152	322,190,606	(77,612,881)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	26,979,901	154,525,225	(412,982,061)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(92,089,493)	61,108,092	106,865,053
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	240,268,671	133,403,618	133,403,618
	19.2 End of period (Line 18 plus Line 19.1)	148,179,178	194,511,711	240,268,671

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

20.0001	Stock option compensation (included in L7, L9, and L16.2)	2,694,749	2,334,619	4,630,820
20.0002	Exchange of debt securities	1,792,962	13,533,772	20,734,337
20.0003	Securities acquired in paid in kind interest payment	52,865	31,272	89,479
20.0004	Securities acquired from liquidation distribution	4,107	55,603	55,603
20.0005	Securities acquired from dividends/return of capital distribution	0	15,602,332	15,602,332
20.0006	Exchange of equity securities	0	303,066	24,229,864
20.0007	Exchange of debt to other invested assets securities	0	0	375,000
20.0008	Exchange of debt to equity securities	0	0	372,107

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC SAP and the state of Ohio basis, as shown below:

	06/30/2012	12/31/2011
(1) Net Income Ohio Basis	$ 5,735,465	$ 276,827,178
(2) State Prescribed Practices	-	-
(3) State Permitted Practices	-	-
(4) Net Income, NAIC SAP	$ 5,735,465	$ 276,827,178
(5) Statutory Surplus Ohio Basis	$ 1,448,735,258	$ 1,411,293,119
(6) State Prescribed Practices	-	-
(7) State Permitted Practices	-	-
(8) Statutory Surplus, NAIC SAP	$ 1,448,735,258	$ 1,411,293,119

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

4.) DISCONTINUED OPERATIONS - No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

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

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2012.

3. The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during 2012:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12641QAF9	561,512	534,030	27,482	534,030	176,750	3/31/12
46627MAD9	680,191	616,582	63,609	616,582	552,095	3/31/12
47232DAB8	715,134	536,921	178,213	536,921	802,262	3/31/12
47232DAK8	21,282	17,131	4,151	17,131	15,774	3/31/12
47232DBJ0	462,708	432,414	30,294	432,414	357,144	3/31/12
47232VAJ1	28,380	18,052	10,328	18,052	31,773	3/31/12
47232VDS8	106,472	89,365	17,107	89,365	46,350	3/31/12
47232VEG3	49,676	27,026	22,650	27,026	63,625	3/31/12
525241AL9	509,188	323,855	26,511	482,677	482,676	3/31/12
75970JAD8	2,167,857	1,836,151	331,706	1,836,151	881,180	3/31/12
47232VBG6	3,680,325	3,537,798	142,527	3,537,798	3,359,781	6/30/12
47232VEA6	417,750	411,781	5,969	411,781	248,514	6/30/12
525241AL9	480,814	316,688	5,878	474,936	474,942	6/30/12
93934NAR6	399,748	387,342	12,406	387,342	368,759	6/30/12
TOTAL	XXXX	XXXX	878,831	XXXX	XXXX	XXXX

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$61,240,236	$(1,708,660)	$94,111,647	$(15,893,866)

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 June 30, 2012. The Company has the intent to hold such securities until they recover in value or mature.

E – G. No significant change.

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

7.) INVESTMENT INCOME - No significant change.

8.) DERIVATIVE INSTRUMENTS - No significant change.

9.) INCOME TAXES - No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.

B. The Company paid the following dividends to American Financial Group, Inc. (“AFG”):

Date	Amount	Type
3/26/2012	$ 45,000,000	Extraordinary
6/22/2012	$ 45,000,000	Extraordinary

C – L. No significant change.

11.) DEBT - No significant change.

12.) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

No significant change.

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

A – C. No significant change.

D. The Company paid the following dividends to AFG:

Date	Amount	Type
3/26/2012	$ 45,000,000	Extraordinary
6/22/2012	$ 45,000,000	Extraordinary

E – M. No significant change.

14.) CONTINGENCIES

No significant change.

15.) LEASES - No significant change.

16.) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change.

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

A – B. No significant change.

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

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

No significant change.

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

No significant change.

20.) FAIR VALUE

A.

1. Fair Value Measurements at Reporting Date

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

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	4,949,324	-	4,949,324
Foreign government	-	-	-	-
Residential MBS	-	11,819,290	865,060	12,684,350
Commercial MBS	-	-	-	-
All other bonds	-	13,104,168	7,467,113	20,571,280
Total bonds	-	29,872,782	8,332,172	38,204,954
Preferred stocks	14,926,800	18,063,228	4,015,340	37,005,368
Common stocks (unaffiliated)	585,532,979	3,006,602	18,165,190	606,704,771
Other investments	-	-	-	-
Total assets accounted for at fair value	$ 600,459,779	$ 50,942,612	$ 30,512,702	$ 681,915,093

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

	Balance at 12/31/2011	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 6/30/2012
States, municipalities and political subdivisions	$ 3,890,941	$ -	$ (3,792,856)	$ (4,929)	$ -	$ -	$ (93,156)	$ -
Residential MBS	1,281,984	600,815	(595,616)	(403,704)	26,995	-	(45,414)	865,060
All other bonds	7,017,800	-	(5,419,454)	1,371,166	(187,671)	6,324,969	(1,639,698)	7,467,112
Preferred stocks	-	3,999,000	-	-	16,340	-	-	4,015,340
Common stocks (unaffiliated)	11,709,650	-	-	-	5,040	6,450,500	-	18,165,190
Total	$ 23,900,375	$ 4,599,815	$ (9,807,926)	$ 962,533	$ (139,296)	$ 12,775,469	$ (1,778,268)	$ 30,512,702

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

B. The Company has no additional fair value disclosures.

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

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Assets:					
Bonds:					
U.S. Government and government agencies	$ 22,065,314	$ 21,832,883	$ 21,520,688	$ 544,626	$ -
States, municipalities and political subdivisions	1,124,719,243	1,061,270,287	-	1,084,393,233	40,326,010
Foreign government	207,601,256	194,934,828	-	207,601,256	-
Residential MBS	323,690,439	288,407,436	-	288,388,485	35,301,954
Commercial MBS	241,627,169	226,500,838	-	241,627,169	-
All other bonds	654,246,626	619,383,519	2,415,000	597,038,075	54,793,551
Total bonds	2,573,950,047	2,412,329,791	23,935,688	2,419,592,844	130,421,515
Preferred stocks	99,334,318	96,006,786	32,311,800	50,308,928	16,713,590
Common stocks (unaffiliated)	606,704,771	606,704,771	585,532,979	3,006,602	18,165,190
Mortgage loans	126,138,579	125,784,779	-	-	126,138,579
Total financial assets	$ 3,406,127,715	$ 3,240,826,127	$ 641,780,467	$ 2,472,908,374	$ 291,438,874

21.) OTHER ITEMS - No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to June 30, 2012, which may have a material effect on the financial condition of the Company.

23.) REINSURANCE - No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS - No significant change.

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by $51 million and $25 million as of June 30, 2012 and June 30, 2011, respectively (see page Q14).

For 2012, the $51 million decrease in reserves for prior years is primarily attributed to (i) $71 million of favorable development relating to multiple peril crop insurance business (ii) $6 million of favorable development relating to the directors & officers liability business (other liability – claims made) (iii) $5 million of favorable development relating to the fidelity & crime business, partially offset by (iv) $14 million reserve increase relating to the run-off program business (v) $9 million adverse development relating to the property & inland marine business (vi) and $7 million of reserve increase relating to run-off business from older accident years.

For 2011, the $25 million decrease in reserves for prior years is primarily attributed to (i) $40 million of favorable development relating to multiple peril crop insurance business (ii) $19 million of favorable development relating to the directors & officers liability business (other liability – claims made) (iii) $10 million of favorable development relating to the legal professional liability (other liability – claims made) (iv) $8 million of favorable development relating to the favorable extra contractual obligation settlement, partially offset by (v) $12 million reserve increase relating to the run-off program business (vi) $50 million reserve increase relating to the run-off asbestos and environmental reserves.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

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

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

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

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

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

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.
Not applicable

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 2/19/2008........................

6.4 By what department or departments?
Ohio

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

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

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

7.2 If yes, give full information:
Not applicable

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

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
Not applicable

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? 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:
Not applicable

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
Not applicable

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
Not applicable

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $...................12,203,988

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 7,728,000	$ 7,808,500
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 471,532,405	$ 490,642,732
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 32,417,962	$ 31,948,141
14.26	All Other	$ 2,379,511	$ 7,205,222
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 514,057,879	$ 537,604,595
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [X]
If no, attach a description with this statement.
The Company has one open foreign currency forward contract to hedge the foreign currency exchange risk associated with a foreign denominated investment in an affiliated bond.

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:
046110ZZ8 Assura Group of NY Limited Ser B, 140661AK5 Capmark Finl Grp B FR 09-30-15 C11!, 61686ZZZ1 Morgan Joseph Triartisan Ser D, 658256J37 NC ST Preref Pub A 5.00 03-01-20 C15, 29247ZZA5 Entouch Systems Rev L+550 12-31-13, 29247ZZZ0 Entouch Systems Rev L +550 2-31-13, 452511ZZ4 IM Brands LLC TL 8.50 9-28-16

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]

   If yes, attach an explanation.

   Not applicable

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

   If yes, attach an explanation.

   Not applicable

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

   Not applicable

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent 73.2 %

   5.2 A&H cost containment percent 15.9 %

   5.3 A&H expense percent excluding cost containment expenses 29.5 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
U.S. Insurers				
14066	45-1680669	Community Pacific Insurance Company Inc.	US	NO
35378	36-2950161	Evanston Insurance Company	US	YES
00000	45-4653127	Mailroom Solutions Inc.	US	NO
All Other Insurers				
00000	AA-3190875	Hiscox Insurance Company Bermuda LTD	BM	NO
00000	AA-3770150	Libris IND Co.	KY	NO
00000	AA-1120116	Lloyd's Syndicate Number 3902	GB	YES
00000	AA-3770334	Owner Operators Insurance Company LTD	KY	NO
00000	AA-0053328	Premier International Insurance Company	TC	NO
00000	AA-1320031	Scor Global P&C S.E.	FR	NO

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
	States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama AL	L	10,150,291	8,679,532	5,340,900	3,582,380	23,282,290	26,627,575
2.	Alaska AK	L	1,248,430	475,786	143,768	30,813	1,189,611	847,458
3.	Arizona AZ	L	5,598,145	5,717,502	1,360,992	1,518,518	19,498,983	20,329,391
4.	Arkansas AR	L	4,495,801	4,022,330	14,704,367	15,498,056	12,193,546	15,426,047
5.	California CA	L	52,144,192	52,259,527	21,117,714	23,179,006	162,355,424	166,740,901
6.	Colorado CO	L	12,036,176	10,150,274	6,087,086	5,004,920	14,877,463	16,210,252
7.	Connecticut CT	L	3,530,132	2,381,654	(4,100,811)	783,924	11,910,442	13,941,891
8.	Delaware DE	L	15,086,733	13,735,569	171,423	182,511	44,688,486	41,441,810
9.	District of Columbia DC	L	3,446,740	2,510,715	396,949	373,240	6,294,422	7,809,862
10.	Florida FL	L	30,937,215	28,994,970	21,069,951	19,508,820	62,857,843	73,912,356
11.	Georgia GA	L	13,803,754	13,088,434	19,596,009	9,844,551	31,362,962	28,845,148
12.	Hawaii HI	L	2,697,056	2,830,435	2,053,434	639,911	10,153,386	10,461,419
13.	Idaho ID	L	2,261,119	2,475,308	767,984	618,354	3,920,808	3,202,231
14.	Illinois IL	L	46,095,941	37,111,892	50,148,949	38,993,345	71,277,573	89,914,215
15.	Indiana IN	L	15,026,077	8,513,756	26,793,698	9,541,456	14,272,710	19,251,763
16.	Iowa IA	L	33,259,513	40,364,978	21,862,664	19,045,653	19,720,175	16,992,710
17.	Kansas KS	L	34,923,535	30,026,236	61,955,387	11,056,765	14,834,518	17,348,452
18.	Kentucky KY	L	6,024,192	5,980,386	5,197,572	5,487,384	12,664,237	20,906,266
19.	Louisiana LA	L	3,822,483	2,501,839	1,687,505	969,969	9,531,224	8,720,679
20.	Maine ME	L	715,816	673,821	54,758	38,153	1,137,448	1,327,952
21.	Maryland MD	L	6,387,387	5,540,353	902,298	1,418,062	25,037,581	26,496,664
22.	Massachusetts MA	L	8,327,740	7,883,964	2,944,839	4,457,955	24,903,591	25,442,431
23.	Michigan MI	L	11,755,871	9,521,696	6,281,689	10,407,698	163,425,837	153,107,903
24.	Minnesota MN	L	19,082,820	17,591,355	10,106,398	7,078,335	22,164,860	23,961,721
25.	Mississippi MS	L	3,359,081	3,082,641	860,449	1,008,047	8,489,151	8,498,948
26.	Missouri MO	L	17,790,855	13,678,915	34,556,386	13,645,222	31,987,692	36,959,610
27.	Montana MT	L	1,348,210	1,673,546	1,332,894	83,502	1,700,738	1,956,662
28.	Nebraska NE	L	14,346,810	16,286,709	9,649,376	4,233,035	8,502,108	8,184,597
29.	Nevada NV	L	4,491,154	3,931,663	2,582,390	772,432	15,289,300	15,307,416
30.	New Hampshire NH	L	460,753	430,604	238,891	68,993	3,606,129	4,569,724
31.	New Jersey NJ	L	9,805,593	10,999,783	3,786,238	3,130,321	33,736,493	39,173,641
32.	New Mexico NM	L	2,061,922	1,903,205	446,344	550,075	3,113,567	2,923,653
33.	New York NY	L	25,286,019	23,525,647	4,640,742	5,437,581	61,337,153	60,460,393
34.	North Carolina NC	L	12,198,225	11,783,584	9,454,231	8,558,693	28,751,756	31,916,307
35.	North Dakota ND	L	15,959,376	9,109,991	18,304,314	2,686,826	11,902,071	15,164,866
36.	Ohio OH	L	14,193,321	9,465,119	5,331,053	2,112,406	27,054,371	32,595,219
37.	Oklahoma OK	L	10,484,832	7,825,305	5,122,166	2,353,763	9,142,463	11,184,698
38.	Oregon OR	L	5,381,126	5,578,161	4,770,811	543,168	15,498,093	11,424,246
39.	Pennsylvania PA	L	16,096,955	16,294,835	3,750,853	(1,711,143)	34,275,499	40,417,588
40.	Rhode Island RI	L	1,251,190	852,094	1,256,453	81,129	1,410,246	3,132,634
41.	South Carolina SC	L	4,001,011	3,766,769	4,479,745	2,439,055	8,771,237	11,513,552
42.	South Dakota SD	L	22,422,453	16,056,317	9,366,624	9,615,415	9,920,362	21,514,060
43.	Tennessee TN	L	6,029,529	4,466,561	4,260,686	2,893,553	12,205,305	19,395,024
44.	Texas TX	L	36,079,145	37,930,446	23,501,020	(2,944,448)	84,302,628	89,452,016
45.	Utah UT	L	3,514,708	4,086,767	2,011,026	1,400,112	6,376,702	6,994,514
46.	Vermont VT	L	204,889	174,321	531	194,055	798,200	1,239,569
47.	Virginia VA	L	6,643,752	6,189,164	3,946,601	3,248,341	33,140,247	29,933,638
48.	Washington WA	L	8,872,236	9,323,209	8,866,044	2,614,587	14,995,837	20,768,499
49.	West Virginia WV	L	1,263,867	1,075,578	215,955	502,980	1,960,541	2,771,511
50.	Wisconsin WI	L	9,787,784	10,827,706	12,696,211	4,440,669	14,205,114	20,124,085
51.	Wyoming WY	L	1,068,056	1,364,194	42,254	89,206	935,072	551,109
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	L	68,165	285,900	237,665	48,520	369,801	743,360
55.	US Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CN	L	27,611,755	29,052,995	18,664,893	20,162,706	56,877,932	59,459,333
58.	Aggregate Other Alien OT	XXX	718,789	1,647,934	19,522	66,041	17,325,062	1,131,365
59.	Totals	(a) 52	625,658,720	575,701,974	471,037,888	277,584,620	1,341,536,288	1,438,728,931

DETAILS OF WRITE-INS

5801.	Europe	XXX	718,789	1,647,934	19,522	66,041	17,325,062	1,131,365
5802.		XXX	0	0	0	0	0	0
5803.		XXX	0	0	0	0	0	0
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	718,789	1,647,934	19,522	66,041	17,325,062	1,131,365

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Capital Trust II	DE	31-6549738	
— American Financial Capital Trust III	DE	16-6543606	
— American Financial Capital Trust IV	DE	16-6543609	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
—— American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
—— MidMarket Capital Partners, LLC (51%)	DE	27-2829629	
— APU Holding Company	OH	41-2112001	
—— American Premier Underwriters, Inc.	PA	23-6000765	
——— The Associates of the Jersey Company	NJ	23-6297584	
——— Cal Coal, Inc.	IL	37-1094159	
——— Great Southwest Corporation	DE	95-2802826	
——— The Indianapolis Union Railway Company	IN	35-6001691	
——— Lehigh Valley Railroad Company	PA	13-6400464	
——— Magnolia Alabama Holdings, Inc.	DE	20-1548213	
———— Magnolia Alabama Holdings LLC	AL	20-1574094	
——— The Owasco River Railway, Inc.	NY	13-6021353	
——— PCC Real Estate, Inc.	NY	31-1236926	
——— PCC Technical Industries, Inc.	DE	76-0080537	
———— PCC Maryland Realty Corp.	MD	31-1388401	
——— Penn Central Energy Management Company	DE	06-1209709	
——— Penn Towers, Inc.	PA	23-1537928	
——— Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
——— Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
——— Terminal Realty Penn Co.	DC	23-1707450	
——— Waynesburg Southern Railroad Company	PA	23-1675796	
—— GAI Insurance Company, Ltd. *	BM		
—— Hangar Acquisition Corp.	OH	31-1446308	
—— PLLS, Ltd.	WA	91-1508643	
——— Lease & Loan Insurance Services 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 (71.6%)	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	
FT Liquidation, LLC	OH	45-3988240	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Sorrento, LLC ^	FL		
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 (75%)	MT	45-4110027	
United States Livestock Producers, LLC (75%)	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	

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^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, 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	

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^ 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														
0		0	31-1544320	0	0000944707	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.000		0
0		0	31-6549738	0	0		American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	16-6543606	0	0		American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	16-6543609	0	0		American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	0
0		0	27-2829629	0	0		MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	51.000	American Financial Group, Inc.	0
0		0	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6297584	0	0		The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	37-1094159	0	0		Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	95-2802826	0	0		Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	35-6001691	0	0		The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1236926	0	0		PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1388401	0	0		PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	06-1209709	0	0		Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-1537928	0	0		Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	0
0		0	23-6207599	0	0		Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	0
0		0	23-1707450	0	0		Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-1675796	0	0		Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Insurance Company, Ltd.	BM	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	91-1508643	0	0		PLLS, Ltd.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Lease & Loan Insurance Services Limited	GB	NIA	PLLS, Ltd.	Ownership	100.000	American Financial Group, Inc.	0
0		0	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1262960	0	0		Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0

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 *
0		0	27-4521779	0	0		Atlas Building Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1733037	0	0		Flextech Holding Co., Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0606803	0	0		GAI Holding Bermuda Ltd.	BM	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0556144	0	0		GAI Indemnity, Ltd.	GB	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Group Limited	GB	NIA	GAI Holding Bermuda Ltd.	Ownership	71.800	American Financial Group, Inc.	0
0		0		0	0		Marketform Holdings Limited	GB	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Caduceus Underwriting Limited	GB	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0412245	0	0		Lavenham Underwriting Limited	GB	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Limited	GB	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Gabinete Marketform SL	ES	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Australia Pty Limited	AU	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Studio Marketform SRL	IT	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Management Services Limited	GB	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Managing Agency Limited	GB	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GB	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Trust Company Limited	GB	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1475936	0	0		AAG Holding Company, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	58-646032	0	0		Great American Financial Statutory Trust IV	CT	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	0
0		0	45-3988240	0	0		FT Liquidation, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC-Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	45-3829557	0	0		GALIC - Stoneleigh, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	IL	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0

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0		0	20-3568924	0	0		Loyal American Holding Corporation	OH	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	65722	63-0343428	0	0		Loyal American Life Insurance Company	OH	IA	Loyal American Holding Corporation	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	88366	59-2760189	0	0		American Retirement Life Insurance Company	OH	IA	Loyal American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-4121852	0	0		GALAC Holding Company	OH	NIA	Loyal American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	62200	95-2496321	0	0		Great American Life Assurance Company	OH	IA	Loyal American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	74-2180806	0	0		United Teacher Associates, Ltd	TX	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0084	American Financial Group, Inc.	63479	58-0869673	0	0		United Teacher Associates Insurance Company	TX	IA	United Teacher Associates, Ltd	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	61727	34-0970995	0	0		Central Reserve Life Insurance Company	OH	IA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	67903	23-1335885	0	0		Provident American Life & Health Insurance Company	OH	IA	Central Reserve Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	65269	75-2305400	0	0		United Benefit Life Insurance Company	OH	IA	Provident American Life & Health Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1880408	0	0		Ceres Administrators, L.L.C.	DE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1947043	0	0		Ceres Sales, LLC	DE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1970892	0	0		Ceres Sales of Ohio, LLC	OH	NIA	Ceres Sales, LLC	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1920479	0	0		HealthMark Sales, LLC	DE	NIA	Ceres Sales, LLC	Ownership	100.000	American Financial Group, Inc.	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	71404	47-0463747	0	0		Continental General Insurance Company	OH	IA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	47-0562685	0	0		Continental Print & Photo Co.	NE	NIA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-4110027	0	0		Unites States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	14084	27-4395897	0	0		Livestock Market Enhancement Risk Retention Group	NV	IA	Unites States Commodities Producers LLC	Ownership	1.000	American Financial Group, Inc.	2
0		0	27-2354685	0	0		United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	14084	27-4395897	0	0		Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	99.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Great American International Insurance Limited	IE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0

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0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0627464	0	0		Premier International Insurance Company	TC	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH		American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	20-5173494	0	0		Brothers Le Pavillon, LLC	DE	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5173589	0	0		Brothers Le Pavillon (SPE), LLC	DE	DS	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	0
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4498054	0	0		Crescent Centre Apartments	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Financiadora de Primas Condor, S.A. de C.V.	MX	DS	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	3
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Warranty Company of Canada Inc.	CN	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC-Sorrento, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1228726	0	0		Great American Claims Services, Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0

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0084	American Financial Group, Inc.	38024	31-0974853	0	0		Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other	0.000	American Financial Group, Inc.	4
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1263251	0	0		Key Largo Group, Inc.	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607394	0	0001301106	NASDAQ	National Interstate Corporation	OH	DS	Great American Insurance Company	Ownership	52.400	American Financial Group, Inc.	0
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0191335	0	0		Hudson Indemnity, Ltd.	KY	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	66-0660039	0	0		Hudson Management Group, Ltd.	VI	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	43-1415856	0	0		Vanliner Group, Inc.	DE	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	43-1254631	0	0		TransProtection Service Company	MO	DS	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	MO	DS	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Vanliner Reinsurance Limited	BM	DS	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5546054	0	0		Safety Claims and Litigation Services, LLC	MT	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Penn Central U.K. Limited	GB	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Insurance (GB) Limited	GB	DS	Penn Central U.K. Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-2226948	0	0		Pinecrest Place LLC	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	##########	0	0		PLLS Canada Insurance Brokers Inc.	CN	DS	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	72-1331800	0	0		Strategic Comp Holdings, L.L.C.	LA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4517754	0	0		Strategic Comp Services, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	32-0050970	0	0		Strategic Comp, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1737792	0	0		Superior NWVN of Ohio, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0

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Asterisk	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.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	372,477	70,827	19.0	(134.1)
2. Allied lines	150,710,104	(79,069,588)	(52.5)	35.2
3. Farmowners multiple peril	11,738,318	5,020,058	42.8	90.9
4. Homeowners multiple peril	0	298,283	0.0	814.0
5. Commercial multiple peril	24,371,714	14,456,340	59.3	60.8
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	2,375,082	(778,853)	(32.8)	27.9
9. Inland marine	20,140,400	7,489,436	37.2	47.7
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	0	0	0.0	0.0
11.2. Medical professional liability - claims-made	0	0	0.0	0.0
12. Earthquake	79,521	37,208	46.8	4,251.1
13. Group accident and health	21,677,576	13,167,987	60.7	55.8
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	515,773	640,608	124.2	(4,233.5)
17.1 Other liability-occurrence	78,333,585	15,079,061	19.2	61.8
17.2 Other liability-claims made	88,769,037	51,706,253	58.2	20.2
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability-occurrence	44,759	1,680,794	3,755.2	19,843.1
18.2 Products liability-claims made	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability	(404)	(36,904)	9,134.7	(11,481.0)
19.3, 19.4 Commercial auto liability	6,573,865	3,467,252	52.7	19.2
21. Auto physical damage	11,447,428	2,335,815	20.4	(174.6)
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	40,448,468	9,606,198	23.7	46.2
24. Surety	42,279,496	14,895,801	35.2	33.2
26. Burglary and theft	284,238	53,872	19.0	(12.3)
27. Boiler and machinery	1,084,568	(119,077)	(11.0)	51.4
28. Credit	41,068,734	27,130,509	66.1	25.8
29. International	0	0	0.0	0.0
30. Warranty	5,682,487	1,730,159	30.4	45.0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	6,207,627	1,006,913	16.2	107.9
35. Totals	554,204,854	89,868,953	16.2	41.0
DETAILS OF WRITE-INS				
3401. Collateral protection	6,161,757	1,006,913	16.3	107.9
3402. Supplemental unemployment	45,869	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	6,207,627	1,006,913	16.2	107.9

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	246,492	390,059	276,906
2. Allied lines	194,573,084	239,800,239	206,296,332
3. Farmowners multiple peril	6,705,995	11,796,434	10,233,949
4. Homeowners multiple peril	0	0	26,113
5. Commercial multiple peril	13,334,558	24,643,857	20,888,827
6. Mortgage guaranty	0	0	0
8. Ocean marine	1,923,304	2,551,303	2,421,243
9. Inland marine	10,933,136	21,217,677	19,817,242
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	66,026	100,576	84,414
13. Group accident and health	8,506,195	16,741,923	18,990,301
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	108,551	243,849	214,693
17.1 Other liability-occurrence	40,732,743	81,365,933	70,989,010
17.2 Other liability-claims made	43,947,127	88,194,134	85,619,770
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	39,914	47,599	1,437
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	(404)	(404)	1,010
19.3 19.4 Commercial auto liability	4,081,096	7,372,296	5,726,271
21. Auto physical damage	624,932	1,325,513	(7,216,829)
22. Aircraft (all perils)	0	0	0
23. Fidelity	18,657,698	34,315,624	34,361,742
24. Surety	22,716,177	41,497,678	42,523,510
26. Burglary and theft	123,155	231,384	229,370
27. Boiler and machinery	610,170	1,100,889	919,890
28. Credit	25,098,960	47,827,515	61,687,206
29. International	0	0	0
30. Warranty	983,245	8,203,449	6,358,679
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	(317,781)	(3,308,805)	(4,749,111)
35. Totals	393,694,374	625,658,720	575,701,974
DETAILS OF WRITE-INS			
3401. Collateral protection	(333,808)	(3,365,682)	(4,749,111)
3402. Supplemental unemployment	16,028	56,877	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	(317,781)	(3,308,805)	(4,749,111)

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2012 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2009 + Prior	635,236	795,316	1,430,552	112,628	711	113,339	589,355	685	723,034	1,313,075	66,747	(70,886)	(4,138)
2. 2010	141,250	195,594	336,844	59,581	1,191	60,772	110,225	3,013	164,448	277,686	28,555	(26,942)	1,613
3. Subtotals 2010 + Prior	776,486	990,910	1,767,396	172,209	1,902	174,111	699,580	3,698	887,483	1,590,761	95,303	(97,827)	(2,525)
4. 2011	403,482	324,800	728,282	249,623	20,906	270,529	154,576	7,044	248,085	409,705	717	(48,766)	(48,049)
5. Subtotals 2011 + Prior	1,179,968	1,315,710	2,495,678	421,832	22,808	444,639	854,156	10,742	1,135,568	2,000,466	96,020	(146,593)	(50,573)
6. 2012	XXX	XXX	XXX	XXX	92,704	92,704	XXX	134,399	205,696	340,095	XXX	XXX	XXX
7. Totals	1,179,968	1,315,710	2,495,678	421,832	115,512	537,344	854,156	145,141	1,341,263	2,340,560	96,020	(146,593)	(50,573)
8. Prior Year-End's Surplus As Regards Policyholders	1,411,293												

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. 8.1 %	2. (11.1)%	3. (2.0)%

Col. 13, Line 7 Line 8
4. (3.6)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

Explanation:

1.
2.
3.
4.

Bar Code:

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

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Funds held as collateral	6,291,451	0	6,291,451	105,148,035
2505. Other assets and receivables	7,422,083	7,279,311	142,772	3,600,521
2506. Intangibles	20,993,500	20,993,500	0	0
2597. Summary of remaining write-ins for Line 25	34,707,034	28,272,811	6,434,223	108,748,556

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	50,556,627	50,362,551
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	1,152,151	3,351,127
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	1,431,110	3,157,051
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	50,277,668	50,556,627
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	50,277,668	50,556,627

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	112,036,413	162,777,782
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	15,750,000	30,512,500
2.2 Additional investment made after acquisition	0	32,749
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	398	960,132
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	2,002,033	82,246,749
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	125,784,778	112,036,413
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	125,784,778	112,036,413
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	125,784,778	112,036,413

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	23,722,486	42,632,205
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	24,927,185	12,575,308
2.2 Additional investment made after acquisition	1,401,622	17,093,167
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	3,105,148
5. Unrealized valuation increase (decrease)	2,883,423	1,061,901
6. Total gain (loss) on disposals	196,501	(3,894,605)
7. Deduct amounts received on disposals	19,536,367	48,367,217
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	483,421
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	33,594,851	23,722,486
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	33,594,851	23,722,486

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	3,587,363,356	3,595,583,638
2. Cost of bonds and stocks acquired	225,135,265	924,692,823
3. Accrual of discount	5,477,634	11,589,457
4. Unrealized valuation increase (decrease)	112,583,210	(25,059,180)
5. Total gain (loss) on disposals	51,225,465	109,346,128
6. Deduct consideration for bonds and stocks disposed of	279,995,451	994,526,504
7. Deduct amortization of premium	9,463,521	16,529,450
8. Total foreign exchange change in book/adjusted carrying value	80,500	(7,500)
9. Deduct current year's other than temporary impairment recognized	86,722,375	17,726,058
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,605,684,082	3,587,363,356
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,605,684,082	3,587,363,356

SCHEDULE D - PART 1B

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

	1 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)	2,325,069,639	324,535,334	403,127,338	(26,684,545)	2,325,069,639	2,219,793,090	0	2,345,447,552
2. Class 2 (a)	221,701,662	15,233,852	22,218,015	15,188,071	221,701,662	229,905,570	0	208,081,255
3. Class 3 (a)	36,417,328	0	7,478,016	6,524,228	36,417,328	35,463,540	0	21,968,567
4. Class 4 (a)	18,966,702	2,155,825	9,691,896	6,669,410	18,966,702	18,100,041	0	19,887,911
5. Class 5 (a)	16,752,878	0	1,377,055	(2,663,733)	16,752,878	12,712,091	0	17,281,580
6. Class 6 (a)	3,528,339	0	838,825	885,870	3,528,339	3,575,383	0	4,925,437
7. Total Bonds	2,622,436,547	341,925,011	444,731,144	(80,700)	2,622,436,547	2,519,549,714	0	2,617,592,302
PREFERRED STOCK								
8. Class 1	19,979,629	8,500,000	8,500,000	13,471	19,979,629	19,993,100	0	27,886,899
9. Class 2	54,306,776	4,000,000	846,054	767,016	54,306,776	58,227,738	0	36,697,503
10. Class 3	5,543,747	0	0	(282,988)	5,543,747	5,260,759	0	2,500,000
11. Class 4	8,932,310	3,592,880	0	0	8,932,310	12,525,190	0	3,353,630
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	88,762,462	16,092,880	9,346,054	497,499	88,762,462	96,006,787	0	70,438,032
15. Total Bonds and Preferred Stock	2,711,199,009	358,017,891	454,077,198	416,799	2,711,199,009	2,615,556,501	0	2,688,030,334

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....107,219,923; 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	107,219,923	XXX	107,219,923	16,634	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	166,262,421	36,862,052
2. Cost of short-term investments acquired	544,140,297	1,801,078,863
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	603,182,795	1,671,678,494
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	107,219,923	166,262,421
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	107,219,923	166,262,421

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	76,225
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	0
4.	Total gain (loss) on termination recognized	(182,175)
5.	Considerations received (paid) on terminations	(182,175)
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	86,300
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	162,525
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	162,525

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

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	162,525	
2. Part B, Section 1, Column 14	0	
3. Total (Line 1 plus Line 2)		162,525
4. Part D, Column 5	162,525	
5. Part D, Column 6	0	
6. Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check
7. Part A, Section 1, Column 16	162,525	
8. Part B, Section 1, Column 13	0	
9. Total (Line 7 plus Line 8)		162,525
10. Part D, Column 8	162,525	
11. Part D, Column 9	0	
12. Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check
13. Part A, Section 1, Column 21	13,078	
14. Part B, Section 1, Column 19	0	
15. Part D, Column 11	13,078	
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	32,227,212	22,424,304
2. Cost of cash equivalents acquired	27,960,541	47,858,568
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	32,261,618	38,055,660
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	27,926,136	32,227,212
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	27,926,136	32,227,212

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	St Louis	MO	11/30/1999	Worldwide Building, St Louis	0	0	0	81,666
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	642,801
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge	0	0	0	42,595
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Gramd Resort LLC	0	0	0	30,190
Building, Land, and Improvements	Florida City	FL	09/24/2009	Florida City Center	0	0	0	(1,038)
Building, Land, and Improvements	Miramar	FL	12/28/2010	Tropical Storage	0	0	0	1,575
0199999. Totals					0	0	0	797,789
0399999. Totals					0	0	0	797,789

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
Elitch Gardens	Denver	CO		05/01/2012	6.062	15,750,000	0	32,480,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	15,750,000	0	32,480,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	15,750,000	0	32,480,000
3399999. Total Mortgages				XXX	XXX	15,750,000	0	32,480,000

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/12/2012	108,517	0	0	0	0	0	0	108,517	108,517	0	0	0
Singer Island Condominium	Singer Island	FL		04/06/2006	06/26/2012	738,118	0	0	0	0	0	0	738,118	738,118	0	0	0
One East Fourth, Inc.	Cincinnati	OH		12/30/2008	06/25/2012	179,255	0	0	0	0	0	0	179,255	179,255	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	06/25/2012	57,548	0	0	0	0	0	0	57,548	57,548	0	0	0
JQH- Murfreesboro	Murfreesboro	TN		08/16/2007	06/01/2012	85,050	0	0	0	0	0	0	85,050	85,050	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	06/12/2012	37,514	0	0	0	0	0	0	37,514	37,514	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	06/12/2012	66,867	0	0	0	0	0	0	66,867	66,867	0	0	0
Elitch Gardens	Denver	CO		05/01/2012	06/12/2012	20,954	0	0	0	0	0	0	20,954	20,954	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,293,823	0	0	0	0	0	0	1,293,823	1,293,823	0	0	0
0599999. Total Mortgages						1,293,823	0	0	0	0	0	0	1,293,823	1,293,823	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		02/06/2007	0	0	96,601	0	0	1.8
722480 ZZ 6	Pineapple Square Properties, LLC.	Sarasota	FL	The Isaac Group Holdings, LLC.		04/19/2006	0	0	28,732	0	0	8.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	125,333	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	GALIC Pointe, LLC.	Destin	FL	GALIC Pointe LLC		03/25/2011	0	0	140,000	0	0	35.0
000000 00 0	GALIC - Sorrento, LLC.	Coral Gables	FL	GALIC - Sorrento, LLC.		06/27/2012	0	4,627,185	0	0	0	35.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								4,627,185	140,000	0	0	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	AMMC CLO XI UBS WAREHOUSE, AMMC CLO XI Limited	George Town	KY	UBS Securities LLC.		06/29/2012	0	3,500,000	0	0	0	35.0
3799999. Total - Any Other Class of Asset - Unaffiliated								3,500,000	0	0	0	XXX
3999999. Subtotal - Unaffiliated								3,500,000	125,333	0	0	XXX
4099999. Subtotal - Affiliated								4,627,185	140,000	0	0	XXX
4199999. Totals								8,127,185	265,333	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08	Wilmington	DE	Distribution	10/30/1996	04/09/2012	79,522	0	0	0	0	0	0	79,522	79,522	0	0	0	0
247367 AC 9	Delta Air Lines 9.375% 9-11-07	Wilmington	DE	Distribution	08/31/2008	05/31/2012	2,187	0	0	0	0	0	0	2,187	2,187	0	0	0	8,281
1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil.							81,708	0	0	0	0	0	0	81,708	81,708	0	0	0	8,281
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Distribution	06/25/2004	04/23/2012	11,952	0	0	0	0	0	0	11,952	11,952	0	0	0	33,048
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.	01/08/2010	04/11/2012	166,201	0	0	0	0	0	0	166,201	166,201	0	0	0	0
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.	02/06/2007	06/13/2012	26,229	0	0	0	0	0	0	26,229	26,229	0	0	0	0
000000 00 0	Boston Ventures Limited Partnership VI	Boston	MA	Boston Ventures Limited Partnership VI	05/31/2000	06/19/2012	279,101	0	0	0	0	0	0	279,101	279,101	0	0	0	104,967
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Orchard Investment Management, LLC.	08/19/2011	06/29/2012	61,804	0	0	0	0	0	0	61,804	61,804	0	0	0	0
000000 00 0	KKR EPM Co-Invest, L.P.	Wilmington	DE	KKR EPM Co-Invest, L.P.	12/21/2010	06/22/2012	1,197,082	0	0	0	0	0	0	1,197,082	1,197,082	0	0	0	1,056,750
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							1,742,369	0	0	0	0	0	0	1,742,369	1,742,369	0	0	0	1,194,765
3999999. Subtotal - Unaffiliated							1,824,077	0	0	0	0	0	0	1,824,077	1,824,077	0	0	0	1,203,046
4199999. Totals							1,824,077	0	0	0	0	0	0	1,824,077	1,824,077	0	0	0	1,203,046

Statement for June 30, 2012 of the **GREAT AMERICAN INSURANCE COMPANY**

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. Special Revenue and Special Assessment									
40727T BY 9	HAMILTON HLTHCR 5.00 06/01/2017		06/20/2012	RBC DOMINION		1,941,016	1,745,000	0	2FE
40727T BZ 6	HAMILTON HLTHCR 5.00 06/01/2018		06/20/2012	RBC DOMINION		2,675,496	2,400,000	0	2FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		06/06/2012	CITIGROUP		4,148,480	4,000,000	0	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		06/11/2012	WELLS FARGO BROKERAGE		522,750	500,000	0	1FE
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042		04/11/2012	CITIGROUP		3,125,280	3,000,000	0	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					12,413,022	11,645,000	0	XXX
Bonds - Industrial and Miscellaneous									
00173T AA 5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016	R	05/30/2012	MORGAN STANLEY & CO		8,022,271	8,326,716	7,731	1FE
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018	R	06/07/2012	GREENWICH CAPITAL MARKETS, INC		1,831,250	2,000,000	807	1FE
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018	R	06/12/2012	GREENWICH CAPITAL MARKETS, INC		2,745,000	3,000,000	1,412	1FE
046265 AF 1	ASTORIA FINL 5.00 06/19/2017		06/14/2012	SANDLER O'NEIL & PARTNER		3,500,000	3,500,000	0	2FE
14574X AA 2	CARROLS RESTAUR 144A 11.25 05/15/2018		05/24/2012	WELLS FARGO BROKERAGE		1,000,000	1,000,000	0	4FE
247358 AA 2	DELTA AIR 2012-1 2012-1 4.75 05/07/2020		06/27/2012	DEUTSCHE MORGAN GRENFELL		1,000,000	1,000,000	0	2FE
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021		06/28/2012	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24		06/28/2012	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	1FE
29247Z ZA 5	EN-TOUCH SYSTEM REV L+550 12/31/2013		04/24/2012	Exchanged		261,437	262,750	0	4Z
29247Z ZZ 0	EN-TOUCH SYSTEMS TL L+550 12/31/13		04/24/2012	Exchanged		1,074,744	1,080,145	0	4Z
36171V AB 4	GIA 2001-1A A2 CDO FLT 04/01/2013	R	04/02/2012	DEUTSCHE MORGAN GRENFELL		4,937,500	5,000,000	1,880	1Z
362251 AA 8	GRD HOLDING III 10.75 06/01/2019		05/09/2012	JEFFERIES & COMPANY		1,000,000	1,000,000	0	4FE
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2012	Capital Interest		2,539	7,810	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2012	Capital Interest		2,456	7,819	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2012	Capital Interest		2,410	7,840	0	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		03/26/2012	Capital Interest adjustment		(390)	(11)	0	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		04/12/2012	J. P. MORGAN SECURITIES		1,929,809	1,985,655	5,985	1Z
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		06/21/2012	GREENWICH CAPITAL MARKETS, INC		4,993,750	5,000,000	3,067	1Z
78442F EM 6	SLM CORP MTN 6.00 01/25/2017		06/12/2012	DEUTSCHE MORGAN GRENFELL		1,970,340	2,000,000	47,000	2FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		06/06/2012	WELLS FARGO BROKERAGE		1,841,063	1,800,000	4,526	1FE
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		04/08/2012	AMHERST SECURITIES GROUP		5,000,000	5,000,000	0	1Z
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12/31/2012		03/30/2012	Capitalized Interest		(21,693)	(21,802)	0	4Z
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12/31/2012		06/07/2012	Capitalized Interest		38,337	38,530	0	4Z
989701 BC 0	ZIONS BANCORP 4.00 06/20/2016		06/13/2012	DEUTSCHE MORGAN GRENFELL		1,950,000	2,000,000	0	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					45,080,822	45,995,452	72,408	XXX
8399997.	Total - Bonds - Part 3					57,493,844	57,640,452	72,408	XXX
8399999.	Total - Bonds					57,493,844	57,640,452	72,408	XXX
Preferred Stocks - Industrial and Miscellaneous									
369622 SN 6	GEN ELEC CAP CRP 7.125		06/07/2012	GOLDMAN SACHS	0.000	4,000,000	4,000,000.00	0	P2UFE
876851 80 9	TAYLOR CAP GRP B 5.00		06/13/2012	BANK OF AMER/ML	4,000.000	3,592,880	0.00	0	P4UZ
89148J 20 3	TORTOISE ENR CAP 3.95 05/01/2018		04/12/2012	WELLS FARGO BROKERAGE	850,000.000	8,500,000	0.00	0	RP1UFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					16,092,880	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)
8999997.	Total - Preferred Stocks - Part 3					16,092,880	XXX	0	XXX
8999999.	Total - Preferred Stocks					16,092,880	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
428236 10 3	HEWLETT-PACKARD CO		05/25/2012	RAYMOND JAMES & ASSOC	10,000.000	218,665	XXX	0	L
428236 10 3	HEWLETT-PACKARD CO		06/08/2012	INTERSTATE	25,000.000	551,183	XXX	0	L
428236 10 3	HEWLETT-PACKARD CO		06/11/2012	RAYMOND JAMES & ASSOC	25,000.000	541,623	XXX	0	L
446413 10 6	HUNTINGTON INGALLS INDUSTRIES		06/06/2012	BERNSTEIN	20,000.000	733,078	XXX	0	L
460690 10 0	INTERPUBLIC GROUP OF COS INC		04/23/2012	BERNSTEIN	5,000.000	53,633	XXX	0	L
500255 10 4	KOHLS CORP		05/31/2012	STRATEGAS	70,000.000	3,224,914	XXX	0	L
500255 10 4	KOHLS CORP		06/01/2012	STRATEGAS	60,000.000	2,694,834	XXX	0	L
629209 10 7	NMI HOLDINGS INC		04/17/2012	FBR CAPITAL MARKETS & CO	300,000.000	3,000,000	XXX	0	U
681919 10 6	OMNICOM GROUP		04/19/2012	BERNSTEIN	30,000.000	1,483,524	XXX	0	L
681919 10 6	OMNICOM GROUP		04/23/2012	BERNSTEIN	15,000.000	743,180	XXX	0	L
681919 10 6	OMNICOM GROUP		05/30/2012	RAYMOND JAMES & ASSOC	12,000.000	584,722	XXX	0	L
681919 10 6	OMNICOM GROUP		06/01/2012	ISI GROUP INC	20,000.000	933,658	XXX	0	L
681919 10 6	OMNICOM GROUP		06/25/2012	ISI GROUP INC	20,000.000	926,750	XXX	0	L
744320 10 2	PRUDENTIAL FINANCIAL, INC		06/12/2012	STIFEL NICOLAUS & CO	10,000.000	474,100	XXX	0	L
855030 10 2	STAPLES INC		06/07/2012	STRATEGAS	50,000.000	646,565	XXX	0	L
855030 10 2	STAPLES INC		06/11/2012	INTERSTATE	50,000.000	630,890	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					17,441,317	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					17,441,317	XXX	0	XXX
9799999.	Total - Common Stocks					17,441,317	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					33,534,197	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					91,028,041	XXX	72,408	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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																					
250088 AZ 4	DES MOINES FED COURT 4.34 01/15/2015		04/15/2012	Sinking Fund Redemption 100.0.		11,000	11,000	11,000	11,000	0	0	0	0	0	11,000	0	0	0	159	01/15/2015	1FE
250088 AZ 4	DES MOINES FED COURT 4.34 01/15/2015		05/15/2012	Sinking Fund Redemption 100.0.		11,000	11,000	11,000	11,000	0	0	0	0	0	11,000	0	0	0	199	01/15/2015	1FE
250088 AZ 4	DES MOINES FED COURT 4.34 01/15/2015		06/15/2012	Sinking Fund Redemption 100.0.		11,000	11,000	11,000	11,000	0	0	0	0	0	11,000	0	0	0	239	01/15/2015	1FE
31287M US 7	FGLMC C62393 PT 6.5 1/1/2032		04/15/2012	MBS Paydown 0.00374254		91	91	91	91	0	0	0	0	0	91	0	0	0	2	01/01/2032	1
31287M US 7	FGLMC C62393 PT 6.5 1/1/2032		05/15/2012	MBS Paydown 0.00373518		92	92	92	92	0	0	0	0	0	92	0	0	0	2	01/01/2032	1
31287M US 7	FGLMC C62393 PT 6.5 1/1/2032		06/15/2012	MBS Paydown 0.00372778		93	93	93	92	0	(0)	0	(0)	0	93	0	0	0	3	01/01/2032	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		04/25/2012	MBS Paydown 0.01530954		504	504	504	503	0	0	0	0	0	504	0	0	0	10	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		05/25/2012	MBS Paydown 0.0152433		331	331	331	331	0	0	0	0	0	331	0	0	0	8	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		06/25/2012	MBS Paydown 0.01514383		497	497	497	497	0	0	0	0	0	497	0	0	0	15	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		04/25/2012	MBS Paydown 0.02102582		13,628	13,628	13,602	13,155	0	(3,193)	0	(3,193)	0	13,628	0	0	0	273	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		05/25/2012	MBS Paydown 0.02096783		175	175	175	169	0	(1)	0	(1)	0	175	0	0	0	4	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		06/25/2012	MBS Paydown 0.02091074		173	173	172	167	0	(1)	0	(1)	0	173	0	0	0	5	05/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		04/25/2012	MBS Paydown 0.01775554		415	415	423	420	0	(0)	0	(0)	0	415	0	0	0	9	09/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		05/25/2012	MBS Paydown 0.01524223		25,133	25,133	25,628	25,445	0	(494)	0	(494)	0	25,133	0	0	0	681	09/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		06/25/2012	MBS Paydown 0.01520581		364	364	371	369	0	0	0	0	0	364	0	0	0	12	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		04/25/2012	MBS Paydown 0.02604434		278	278	278	272	0	(0)	0	(0)	0	278	0	0	0	6	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		05/25/2012	MBS Paydown 0.02594165		257	257	256	251	0	(1)	0	(1)	0	257	0	0	0	6	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		06/25/2012	MBS Paydown 0.02583839		258	258	258	252	0	(1)	0	(1)	0	258	0	0	0	8	09/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		04/25/2012	MBS Paydown 0.01927227		169	169	174	168	0	(0)	0	(0)	0	169	0	0	0	4	10/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		05/25/2012	MBS Paydown 0.01922926		172	172	176	171	0	(0)	0	(0)	0	172	0	0	0	5	10/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		06/25/2012	MBS Paydown 0.01918647		171	171	176	170	0	(1)	0	(1)	0	171	0	0	0	6	10/01/2031	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		04/25/2012	MBS Paydown 0.01354362		242	242	246	252	0	0	0	0	0	242	0	0	0	5	09/01/2032	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		05/25/2012	MBS Paydown 0.00727999		56,373	56,373	57,148	58,557	0	(4,117)	0	(4,117)	0	56,373	0	0	0	1,409	09/01/2032	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		06/25/2012	MBS Paydown 0.00388242		30,578	30,578	30,999	31,763	0	(2,141)	0	(2,141)	0	30,578	0	0	0	917	09/01/2032	1
83162C FH 1	SBA SER 94-20F 7.60 6/1/14		06/01/2012	MBS Paydown 0.012465826		6,566	6,566	6,827	6,566	0	0	0	0	0	6,566	0	0	0	250	06/01/2014	1
83162C FQ 1	SBAP 1994-20K 1 8.65 11/01/14		05/01/2012	MBS Paydown 0.009123823		4,891	4,891	5,297	4,891	0	0	0	0	0	4,891	0	0	0	212	11/01/2014	1
83162C GR 8	SBAP 1996-20D 1 7.35 04/01/2016		04/01/2012	MBS Paydown 0.029057779		13,997	13,997	14,268	14,081	0	(50)	0	(50)	0	13,997	0	0	0	514	04/01/2016	1
912827 7L 0	U.S. TREASURY NOTES 4.875 2/15/2012		02/15/2012	Prior period adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1,828	02/15/2012	1
0599999.	Total - Bonds - U.S. Government					188,450	188,450	191,083	191,727	0	(10,001)	0	(10,001)	0	188,450	0	0	0	6,790	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
677519 DN 7	OH ST SCHS-SER B 4.00 09/15/13		03/15/2012	Call 100.0		3,600,000	3,600,000	3,711,281	3,602,824	0	(2,824)	0	(2,824)	0	3,600,000	0	0	0	72,000	05/01/2018	1FE
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018		05/01/2012	Sinking Fund Redemption 100.0.		1,260,000	1,260,000	1,438,895	1,395,894	0	(135,894)	0	(135,894)	0	1,260,000	0	0	0	34,650	05/01/2018	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					4,860,000	4,860,000	5,150,176	4,998,718	0	(138,718)	0	(138,718)	0	4,860,000	0	0	0	106,650	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015		05/01/2012	Sinking Fund Redemption 100.0.		590,000	590,000	593,339	592,127	0	(2,127)	0	(2,127)	0	590,000	0	0	0	14,750	05/01/2015	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)
821686 B9 2	SHELBY CNTY TN A UNREF 5.00 04/01/2012		04/01/2012	Maturity 100.0		985,000	985,000	992,858	989,313	0	(4,313)	0	(4,313)	0	985,000	0	0	0	24,625	04/01/2012	1FE
821686 ZU 9	SHELBY CNTY TN A PREREF 5.00 04/01/2012		04/01/2012	Maturity 100.0		15,000	15,000	15,120	15,066	0	(66)	0	(66)	0	15,000	0	0	0	375	04/01/2012	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					1,590,000	1,590,000	1,601,317	1,596,505	0	(6,505)	0	(6,505)	0	1,590,000	0	0	0	39,750	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01030R EZ 1	AL HSG FIN AMT E 5.35 10/01/2032		04/01/2012	Partial Call 100.0		195,000	195,000	197,628	197,231	0	(2,231)	0	(2,231)	0	195,000	0	0	0	5,216	10/01/2032	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		04/01/2012	MBS Paydown 0.428830222		77,527	77,527	78,690	78,663	0	(1,104)	0	(1,104)	0	77,527	0	0	0	1,421	12/01/2039	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		05/01/2012	MBS Paydown 0.418784383		61,280	61,280	62,199	62,177	0	(864)	0	(864)	0	61,280	0	0	0	1,404	12/01/2039	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		06/01/2012	MBS Paydown 0.409426632		57,082	57,082	57,939	57,918	0	(804)	0	(804)	0	57,082	0	0	0	1,570	12/01/2039	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		05/01/2012	Partial Call 100.0		5,000	5,000	5,020	5,019	0	(19)	0	(19)	0	5,000	0	0	0	178	08/01/2028	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		06/01/2012	Partial Call 100.0		25,000	25,000	25,102	25,095	0	(95)	0	(95)	0	25,000	0	0	0	990	08/01/2028	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		04/01/2012	Partial Call 100.0		45,000	45,000	48,339	48,187	0	(3,187)	0	(3,187)	0	45,000	0	0	0	675	06/01/2035	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		06/01/2012	Partial Call 100.0		50,000	50,000	53,710	53,541	0	(3,541)	0	(3,541)	0	50,000	0	0	0	1,125	06/01/2035	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		06/01/2012	Sinking Fund Redemption 100.0		20,000	20,000	21,484	21,416	0	(1,416)	0	(1,416)	0	20,000	0	0	0	450	06/01/2035	1FE
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		04/01/2012	Partial Call 100.0		10,000	10,000	10,396	10,390	0	(390)	0	(390)	0	10,000	0	0	0	208	07/01/2029	1FE
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		05/01/2012	Partial Call 100.0		5,000	5,000	5,198	5,195	0	(195)	0	(195)	0	5,000	0	0	0	125	07/01/2029	1FE
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		06/01/2012	Partial Call 100.0		10,000	10,000	10,396	10,390	0	(390)	0	(390)	0	10,000	0	0	0	290	07/01/2029	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		04/01/2012	Partial Call 37.93		1,897	5,000	1,856	1,873	0	24	0	24	0	1,897	0	0	0	0	07/01/2031	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		05/01/2012	Partial Call 38.0913272		3,809	10,000	3,713	3,745	0	64	0	64	0	3,809	0	0	0	0	07/01/2031	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		06/01/2012	Partial Call 38.2506		13,388	35,000	12,994	13,109	0	279	0	279	0	13,388	0	0	0	0	07/01/2031	1FE
25477P HN 8	DC COL HSG AGY 4.80 11/01/2036		05/01/2012	Sinking Fund Redemption 100.0		20,000	20,000	20,000	20,000	0	(0)	0	(0)	0	20,000	0	0	0	480	11/01/2036	1FE
31392E 3S 7	FNR 2002-71 PD PAC 5.50 10/25/2031		04/25/2012	MBS Paydown 0.0		131,859	131,859	133,729	132,235	0	478	0	478	0	131,859	0	0	0	2,417	10/25/2031	1
31392H DS 9	FNR 2002-97 PG PAC 5.50 12/25/2031		04/25/2012	MBS Paydown 0.09763423		67,754	67,754	67,807	67,629	0	(20)	0	(20)	0	67,754	0	0	0	1,242	12/25/2031	1
31392H DS 9	FNR 2002-97 PG PAC 5.50 12/25/2031		05/25/2012	MBS Paydown 0.07865683		94,887	94,887	94,961	94,712	0	13	0	13	0	94,887	0	0	0	2,174	12/25/2031	1
31392H DS 9	FNR 2002-97 PG PAC 5.50 12/25/2031		06/25/2012	MBS Paydown 0.06358421		75,363	75,363	75,422	75,224	0	75	0	75	0	75,363	0	0	0	2,072	12/25/2031	1
31392W B3 3	FHR 2512 PE PAC 5.50 2/15/2022		04/15/2012	MBS Paydown 0.01833453		84,463	84,463	86,364	84,924	0	(492)	0	(492)	0	84,463	0	0	0	1,548	02/15/2022	1
31392W B3 3	FHR 2512 PE PAC 5.50 2/15/2022		05/15/2012	MBS Paydown 0.00761187		75,059	75,059	76,747	75,468	0	(352)	0	(352)	0	75,059	0	0	0	1,720	02/15/2022	1
31392W B3 3	FHR 2512 PE PAC 5.50 2/15/2022		06/15/2012	MBS Paydown 0.0		53,283	53,283	54,482	53,574	0	(0)	0	(0)	0	53,283	0	0	0	1,465	02/15/2022	1
31392W UJ 7	FHR 2510 PE PAC 5.50 11/15/2031		03/15/2012	Prior period adjustment		0	0	0	0	0	(490)	0	(490)	0	0	0	0	0	0	11/15/2031	1
31392W UJ 7	FHR 2510 PE PAC 5.50 11/15/2031		04/15/2012	MBS Paydown 0.00430187		105,168	105,168	106,614	105,561	0	(419)	0	(419)	0	105,168	0	0	0	1,928	11/15/2031	1
31392W UJ 7	FHR 2510 PE PAC 5.50 11/15/2031		05/15/2012	MBS Paydown 0.0		43,019	43,019	43,610	43,179	0	130	0	130	0	43,019	0	0	0	986	11/15/2031	1
31393G BZ 6	FHR 2545 HE PAC 5.50 09/15/2031		04/15/2012	MBS Paydown 0.02549626		126,396	126,396	128,727	127,105	0	(760)	0	(760)	0	126,396	0	0	0	2,317	09/15/2031	1
31393G BZ 6	FHR 2545 HE PAC 5.50 09/15/2031		05/15/2012	MBS Paydown 0.01706642		84,298	84,298	85,853	84,771	0	(427)	0	(427)	0	84,298	0	0	0	1,932	09/15/2031	1
31393G BZ 6	FHR 2545 HE PAC 5.50 09/15/2031		06/15/2012	MBS Paydown 0.00549879		115,676	115,676	117,809	116,325	0	(493)	0	(493)	0	115,676	0	0	0	3,181	09/15/2031	1
31393M NH 0	FHR 2582 PE PAC 5.50 12/15/2031		04/15/2012	MBS Paydown 0.03872573		136,974	136,974	139,869	137,785	0	(913)	0	(913)	0	136,974	0	0	0	2,511	12/15/2031	1
31393M NH 0	FHR 2582 PE PAC 5.50 12/15/2031		05/15/2012	MBS Paydown 0.02499227		131,841	131,841	134,627	132,622	0	(805)	0	(805)	0	131,841	0	0	0	3,021	12/15/2031	1
31393M NH 0	FHR 2582 PE PAC 5.50 12/15/2031		06/15/2012	MBS Paydown 0.01150159		129,511	129,511	132,247	130,277	0	(671)	0	(671)	0	129,511	0	0	0	3,562	12/15/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32		04/20/2012	MBS Paydown 0.17702114		60,317	60,317	61,108	60,486	0	(278)	0	(278)	0	60,317	0	0	0	1,106	03/20/2032	1
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32		05/20/2012	MBS Paydown 0.16999144		38,045	38,045	38,544	38,152	0	(13)	0	(13)	0	38,045	0	0	0	872	03/20/2032	1
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32		06/20/2012	MBS Paydown 0.16277394		39,061	39,061	39,574	39,171	0	(21)	0	(21)	0	39,061	0	0	0	1,074	03/20/2032	1
400094 AA 6	GRS RVR MFH ADJ-RE 5.63 06/01/2017		06/01/2012	Put 100.0		1,500,000	1,500,000	1,530,975	1,503,455	0	(3,455)	0	(3,455)	0	1,500,000	0	0	0	42,225	06/01/2017	1FE
45506A CK 5	IN ST HSG 4.45 12/01/2027		06/01/2012	Partial Call 100.0		200,000	200,000	200,000	199,994	0	6	0	6	0	200,000	0	0	0	4,450	12/01/2027	1FE
457106 MX 7	INGLEWOOD CA REDEV 5.75 05/01/2017		05/01/2012	Sinking Fund Redemption 100.0		205,000	205,000	207,050	206,333	0	(1,333)	0	(1,333)	0	205,000	0	0	0	5,894	05/01/2017	3FE
462467 AT 8	IA FIN AUTH 4.90 07/01/2031		04/19/2012	Partial Call 100.0		5,000	5,000	4,800	4,812	0	188	0	188	0	5,000	0	0	0	196	07/01/2031	1FE
462467 AT 8	IA FIN AUTH 4.90 07/01/2031		05/17/2012	Partial Call 100.0		35,000	35,000	33,600	33,681	0	1,319	0	1,319	0	35,000	0	0	0	1,505	07/01/2031	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		04/01/2012	Partial Call 100.0		85,000	85,000	74,375	74,744	0	10,256	0	10,256	0	85,000	0	0	0	1,594	10/01/2039	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		05/01/2012	Partial Call 100.0		55,000	55,000	48,125	48,364	0	6,636	0	6,636	0	55,000	0	0	0	1,289	10/01/2039	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		06/01/2012	Partial Call 100.0		5,000	5,000	4,375	4,397	0	603	0	603	0	5,000	0	0	0	141	10/01/2039	1FE
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032		05/01/2012	Partial Call 100.0		395,000	395,000	398,950	398,743	0	(3,743)	0	(3,743)	0	395,000	0	0	0	8,641	12/01/2032	1FE
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032		06/01/2012	Partial Call 100.0		250,000	250,000	252,500	252,369	0	(2,369)	0	(2,369)	0	250,000	0	0	0	6,563	12/01/2032	1FE
49130P QT 4	KY HSG CORP 4.90 07/01/2035		05/01/2012	Partial Call 100.0		270,000	270,000	273,375	272,979	0	(2,979)	0	(2,979)	0	270,000	0	0	0	11,025	07/01/2035	1FE
49130P QT 4	KY HSG CORP 4.90 07/01/2035		06/01/2012	Partial Call 100.0		145,000	145,000	146,813	146,600	0	(1,600)	0	(1,600)	0	145,000	0	0	0	6,513	07/01/2035	1FE
49130P YN 8	KY HSG CORP E 4.85 07/01/2036		04/01/2012	Partial Call 100.0		20,000	20,000	19,500	19,521	0	479	0	479	0	20,000	0	0	0	728	07/01/2036	1FE
49130P YN 8	KY HSG CORP E 4.85 07/01/2036		05/01/2012	Partial Call 100.0		25,000	25,000	24,375	24,401	0	599	0	599	0	25,000	0	0	0	1,010	07/01/2036	1FE
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029		04/01/2012	Partial Call 100.0		70,000	70,000	70,000	69,998	0	2	0	2	0	70,000	0	0	0	665	06/01/2029	1FE
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029		06/01/2012	Partial Call 100.0		95,000	95,000	95,000	94,998	0	2	0	2	0	95,000	0	0	0	1,354	06/01/2029	1FE
56052E AW 8	ME HSG AUTH F-2 5.25 11/15/2027		04/10/2012	Partial Make Whole Call 100.0		285,000	285,000	291,059	290,691	0	(5,691)	0	(5,691)	0	285,000	0	0	0	6,027	11/15/2027	1FE
56052E AW 8	ME HSG AUTH F-2 5.25 11/15/2027		06/15/2012	Make Whole Call 100.0		4,240,000	4,240,000	4,330,142	4,324,664	0	(84,664)	0	(84,664)	0	4,240,000	0	0	0	129,850	11/15/2027	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		06/22/2012	Partial Call 100.0		425,000	425,000	445,400	443,847	0	(18,847)	0	(18,847)	0	425,000	0	0	0	19,754	09/01/2039	1FE
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041		06/22/2012	Partial Call 100.0		30,000	30,000	31,792	31,692	0	(1,692)	0	(1,692)	0	30,000	0	0	0	1,213	03/01/2041	1FE
57586N EN 7	MASS HSG FIN AGY 2.875 06/01/2015		06/01/2012	Cash Tender 100.0		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	216	06/01/2015	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		05/01/2012	Partial Call 100.0		120,000	120,000	120,900	120,810	0	(810)	0	(810)	0	120,000	0	0	0	5,050	07/01/2034	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		06/01/2012	Partial Call 100.0		85,000	85,000	85,638	85,574	0	(574)	0	(574)	0	85,000	0	0	0	3,935	07/01/2034	1FE
605155 AD 2	MISSION TX DEV 5.20 04-18 C12 (RSP)		04/26/2012	Call 100.0		1,500,000	1,500,000	1,519,275	1,503,597	0	(3,597)	0	(3,597)	0	1,500,000	0	0	0	44,417	04/01/2018	2FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		04/01/2012	Partial Call 100.0		35,000	35,000	36,663	36,399	0	(1,399)	0	(1,399)	0	35,000	0	0	0	630	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		05/01/2012	Partial Call 100.0		200,000	200,000	209,500	207,997	0	(7,997)	0	(7,997)	0	200,000	0	0	0	4,500	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		06/01/2012	Partial Call 100.0		125,000	125,000	130,938	129,998	0	(4,998)	0	(4,998)	0	125,000	0	0	0	3,375	06/01/2038	1FE
60636X DJ 9	MO ST HSG DEV 6.66 03/01/2034		05/24/2012	Call 101.0		3,085,550	3,055,000	3,152,760	3,095,295	0	(14,766)	0	(14,766)	0	3,080,529	0	5,021	5,021	148,641	03/01/2034	1FE
61212R D7 8	MT ST BRD HSG C 5.00 12/01/2027		06/01/2012	Partial Call 100.0		310,000	310,000	315,425	314,220	0	(4,220)	0	(4,220)	0	310,000	0	0	0	7,750	12/01/2027	1FE
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038		06/01/2012	Partial Call 100.0		565,000	565,000	575,594	573,253	0	(8,253)	0	(8,253)	0	565,000	0	0	0	14,690	06/01/2038	1FE
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027		06/01/2012	Partial Call 100.0		20,000	20,000	20,843	20,835	0	(835)	0	(835)	0	20,000	0	0	0	539	12/01/2027	1FE
613907 BU 7	MONT CNTY TX 3.75 06/01/2031		06/01/2012	Sinking Fund Redemption 100.0		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,594	06/01/2031	1FE
646129 6Q 4	NJ ST HSG 4.50 10/01/2029		04/01/2012	Partial Call 100.0		280,000	280,000	294,988	294,422	0	(14,422)	0	(14,422)	0	280,000	0	0	0	6,300	10/01/2029	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)
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		06/01/2012	Partial Call 100.0		135,000	135,000	139,770	139,504	0	(4,504)	0	(4,504)	0	135,000	0	0	0	5,417	03/01/2030	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		04/11/2012	Sinking Fund Redemption 100.0.		31,509	31,509	33,202	30,076	2,089	(43)	0	2,046	0	31,509	0	0	0	924	09/11/2018	4
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		05/11/2012	Sinking Fund Redemption 100.0.		31,744	31,744	33,450	30,301	2,105	(56)	0	2,049	0	31,744	0	0	0	1,164	09/11/2018	4
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2012	Sinking Fund Redemption 100.0.		31,969	31,969	33,687	30,515	2,120	(70)	0	2,050	0	31,969	0	0	0	1,407	09/11/2018	4
64988P 3D 6	NY MGT AGY REV 4.80 10/01/2037		04/01/2012	Partial Call 100.0		35,000	35,000	34,519	34,535	0	465	0	465	0	35,000	0	0	0	840	10/01/2037	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		06/01/2012	Partial Call 100.0		100,000	100,000	106,100	105,903	0	(5,903)	0	(5,903)	0	100,000	0	0	0	3,450	07/01/2028	1FE
677377 U9 2	OHIO HSG 4.80 11/01/2028		05/01/2012	Partial Call 100.0		20,000	20,000	21,644	21,567	0	(1,567)	0	(1,567)	0	20,000	0	0	0	480	11/01/2028	1FE
677377 Y2 3	OHIO HSG FIN AGY 4.50 11/01/2028		05/01/2012	Partial Call 100.0		5,000	5,000	5,422	5,411	0	(411)	0	(411)	0	5,000	0	0	0	146	11/01/2028	1FE
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031		05/01/2012	Partial Call 100.0		155,000	155,000	166,439	166,014	0	(11,014)	0	(11,014)	0	155,000	0	0	0	4,127	03/01/2031	1FE
708796 WP 8	PA HSG SER 110B 4.75 10/01/2039		04/01/2012	Partial Call 100.0		790,000	790,000	722,004	722,984	0	67,016	0	67,016	0	790,000	0	0	0	18,763	10/01/2039	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		04/01/2012	Partial Call 100.0		38,497	38,497	39,205	39,114	0	(617)	0	(617)	0	38,497	0	0	0	674	08/01/2038	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		05/01/2012	Partial Call 100.0		126,631	126,631	128,959	128,660	0	(2,029)	0	(2,029)	0	126,631	0	0	0	2,770	08/01/2038	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		06/01/2012	Partial Call 100.0		225,676	225,676	229,826	229,291	0	(3,615)	0	(3,615)	0	225,676	0	0	0	5,924	08/01/2038	1FE
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023		04/01/2012	Partial Call 100.0		15,000	15,000	15,330	15,297	0	(297)	0	(297)	0	15,000	0	0	0	596	07/01/2023	1FE
83755G 4G 9	SD HSG SER E 5.10 05/01/37		05/25/2012	Partial Call 100.0		1,620,000	1,620,000	1,632,150	1,629,230	0	(9,230)	0	(9,230)	0	1,620,000	0	0	0	46,818	05/01/2037	1FE
83755G X2 8	SD HSG DEV AUTH K 5.05 05/01/2036		05/25/2012	Partial Call 100.0		985,000	985,000	965,300	965,362	0	19,638	0	19,638	0	985,000	0	0	0	28,187	05/01/2036	1FE
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028		05/25/2012	Partial Call 100.0		40,000	40,000	43,647	43,509	0	(3,509)	0	(3,509)	0	40,000	0	0	0	1,133	05/01/2028	1FE
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032		05/25/2012	Partial Call 100.0		5,000	5,000	5,191	5,187	0	(187)	0	(187)	0	5,000	0	0	0	113	05/01/2032	1FE
880459 5M 0	TN HSG 5.75 07/01/2036		04/01/2012	Partial Call 100.0		1,790,000	1,790,000	1,877,263	1,870,262	0	(80,262)	0	(80,262)	0	1,790,000	0	0	0	77,194	07/01/2036	1FE
880459 5N 8	TN HSG HMOWNR 1 4.95 01/01/2037		04/01/2012	Partial Call 100.0		25,000	25,000	23,625	23,650	0	1,350	0	1,350	0	25,000	0	0	0	928	01/01/2037	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031		04/01/2012	Partial Call 100.0		80,000	80,000	82,898	82,877	0	(2,877)	0	(2,877)	0	80,000	0	0	0	0	07/01/2031	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		04/01/2012	Partial Call 100.0		5,871	5,871	6,047	6,019	0	(148)	0	(148)	0	5,871	0	0	0	105	09/01/2039	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		05/01/2012	Partial Call 100.0		28,601	28,601	29,459	29,321	0	(720)	0	(720)	0	28,601	0	0	0	638	09/01/2039	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		06/01/2012	Partial Call 100.0		33,179	33,179	34,174	34,015	0	(836)	0	(836)	0	33,179	0	0	0	888	09/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		04/01/2012	Partial Call 100.0		39,863	39,863	42,255	42,025	0	(2,162)	0	(2,162)	0	39,863	0	0	0	731	12/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		05/01/2012	Partial Call 100.0		56,321	56,321	59,700	59,375	0	(3,054)	0	(3,054)	0	56,321	0	0	0	1,291	12/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		06/01/2012	Partial Call 100.0		17,322	17,322	18,361	18,261	0	(939)	0	(939)	0	17,322	0	0	0	476	12/01/2039	1FE
914116 DV 7	UNIV CINCINNATI CTR 5.00 06/01/2012		06/01/2012	Maturity 100.0		1,245,000	1,245,000	1,358,581	1,252,384	0	(7,384)	0	(7,384)	0	1,245,000	0	0	0	31,125	06/01/2012	1FE
914119 HG 0	UNIV CINCINNATI-A 4.00 06/01/2012		06/01/2012	Maturity 100.0		2,120,000	2,120,000	2,200,624	2,125,202	0	(5,202)	0	(5,202)	0	2,120,000	0	0	0	42,400	06/01/2012	1FE
924190 DB 4	VT HSG FIN AGY 5.50 11/01/2038		05/01/2012	Partial Call 100.0		280,000	280,000	281,750	281,565	0	(1,565)	0	(1,565)	0	280,000	0	0	0	7,700	11/01/2038	1FE
93978T GD 5	WA HSG FIN COMMN 5.63 12/01/2042		06/01/2012	Partial Call 100.0		1,005,000	1,005,000	1,045,200	1,035,535	0	(30,535)	0	(30,535)	0	1,005,000	0	0	0	28,291	12/01/2042	1Z
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					28,075,689	28,076,046	28,693,269	28,344,781	6,314	(277,744)	0	(271,430)	0	28,070,668	0	5,021	5,021	856,231	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00441A AA 2	ACE HARDWARE 9.125 06/01/2016		06/01/2012	Call 104.563		1,568,445	1,500,000	1,479,000	1,486,695	0	13,305	0	13,305	0	1,500,000	0	68,445	68,445	68,438	06/01/2016	3FE
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		03/25/2012	Prior period adjustment		0	0	(483)	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	6FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		04/25/2012	MBS Paydown 0.43500786		10,563	10,563	7,632	0	0	49	0	49	0	10,563	0	0	0	193	06/25/2037	6FM

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00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		04/25/2012	Pass-Through Loss		0	5,033	3,636	0	0	0	0	0	0	0	0	0	0	92	06/25/2037	6FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		05/25/2012	MBS Paydown 0.38316062		12,832	12,832	9,271	0	0	164	0	164	0	12,832	0	0	0	295	06/25/2037	6FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		05/25/2012	Pass-Through Loss		0	39,016	28,189	0	0	0	0	0	0	0	0	0	0	897	06/25/2037	6FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		06/25/2012	MBS Paydown 0.32939502		18,142	18,142	13,108	0	0	170	0	170	0	18,142	0	0	0	502	06/25/2037	6FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		06/25/2012	Pass-Through Loss		0	35,623	25,738	0	0	0	0	0	0	0	0	0	0	986	06/25/2037	6FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		04/25/2012	MBS Paydown 0.13970328		101,840	101,840	84,527	87,066	0	13,956	0	13,956	0	101,840	0	0	0	1,674	05/25/2036	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		05/25/2012	MBS Paydown 0.12324194		106,999	106,999	88,809	91,477	0	14,925	0	14,925	0	106,999	0	0	0	2,198	05/25/2036	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		06/25/2012	MBS Paydown 0.10713736		104,680	104,680	86,884	89,494	0	14,802	0	14,802	0	104,680	0	0	0	2,580	05/25/2036	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		04/25/2012	MBS Paydown 0.527804021		9,087	9,087	6,816	6,546	0	219	0	219	0	9,087	0	0	0	14	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		05/25/2012	MBS Paydown 0.515562095		26,504	26,504	19,878	19,093	0	5,120	0	5,120	0	26,504	0	0	0	50	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		06/25/2012	MBS Paydown 0.507433664		17,598	17,598	13,199	12,677	0	2,726	0	2,726	0	17,598	0	0	0	40	10/25/2046	1FM
03072S P7 4	AMSI 2005-R9 AF3 SEQ 5.098 11/25/35		04/25/2012	MBS Paydown 0.294696753		82,828	82,828	82,828	82,828	0	0	0	0	0	82,828	0	0	0	1,385	11/25/2035	1FM
03072S P7 4	AMSI 2005-R9 AF3 SEQ 5.098 11/25/35		05/25/2012	MBS Paydown 0.294171936		4,199	4,199	4,199	4,199	0	0	0	0	0	4,199	0	0	0	88	11/25/2035	1FM
03072S P7 4	AMSI 2005-R9 AF3 SEQ 5.098 11/25/35		06/25/2012	MBS Paydown 0.286217624		63,635	63,635	63,635	63,635	0	0	0	0	0	63,635	0	0	0	1,591	11/25/2035	1FM
03072S QN 8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34		04/25/2012	MBS Paydown 0.131256253		7,307	7,307	7,212	7,281	0	1	0	1	0	7,307	0	0	0	109	05/25/2034	1FM
03072S QN 8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34		05/25/2012	MBS Paydown 0.127672583		14,335	14,335	14,147	14,282	0	4	0	4	0	14,335	0	0	0	266	05/25/2034	1FM
03072S QN 8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34		06/25/2012	MBS Paydown 0.125166758		10,023	10,023	9,892	9,987	0	4	0	4	0	10,023	0	0	0	223	05/25/2034	1FM
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13		04/15/2012	Sinking Fund Redemption 100.0.		156,976	156,976	155,945	74,009	0	39	0	39	0	156,976	0	0	0	5,789	04/15/2013	4AM
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15		05/15/2012	Paydown 100.0		246,857	246,857	252,587	249,092	0	(363)	0	(363)	0	246,857	0	0	0	8,517	11/15/2015	1Z
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24		04/01/2012	Sinking Fund Redemption 100.0.		182,869	182,869	182,869	182,160	0	(277)	0	(277)	0	182,869	0	0	0	5,482	04/01/2024	1FE
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8/25/35		04/25/2012	MBS Paydown 0.35499499		121,845	121,845	120,722	121,251	0	76	0	76	0	121,845	0	0	0	2,234	08/25/2035	1FM
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8/25/35		05/25/2012	MBS Paydown 0.33712033		116,096	116,096	115,026	115,530	0	107	0	107	0	116,096	0	0	0	2,659	08/25/2035	1FM
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8/25/35		06/25/2012	MBS Paydown 0.33435537		17,958	17,958	17,793	17,871	0	22	0	22	0	17,958	0	0	0	494	08/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		04/25/2012	MBS Paydown 0.37605709		33,551	33,551	27,218	19,584	0	1,801	0	1,801	0	33,551	0	0	0	74	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		05/25/2012	MBS Paydown 0.36992543		42,922	42,922	34,820	25,054	0	4,581	0	4,581	0	42,922	0	0	0	118	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2012	MBS Paydown 0.36636365		24,932	24,932	20,226	14,554	0	299	0	299	0	24,932	0	0	0	82	05/25/2035	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		04/25/2012	MBS Paydown 0.09698054		5,343	5,343	5,323	5,324	0	3	0	3	0	5,343	0	0	0	89	12/25/2018	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		05/25/2012	MBS Paydown 0.09591073		5,349	5,349	5,329	5,330	0	3	0	3	0	5,349	0	0	0	111	12/25/2018	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		06/25/2012	MBS Paydown 0.09477024		5,702	5,702	5,681	5,682	0	3	0	3	0	5,702	0	0	0	143	12/25/2018	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		04/25/2012	MBS Paydown 0.08887296		12,147	12,147	10,735	11,768	0	179	0	179	0	12,147	0	0	0	112	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		05/25/2012	MBS Paydown 0.07614135		50,926	50,926	45,006	49,339	0	(1,967)	0	(1,967)	0	50,926	0	0	0	589	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2012	MBS Paydown 0.06798494		32,626	32,626	28,833	31,609	0	(1,858)	0	(1,858)	0	32,626	0	0	0	453	11/25/2035	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2012	Prior period adjustment		0	0	1,445	0	0	0	0	0	0	0	0	0	0	0	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		04/25/2012	MBS Paydown 0.01921987		640	640	608	590	106	(2)	0	104	0	640	0	0	0	12	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		04/25/2012	Pass-Through Loss		0	131	124	0	22	0	0	22	0	0	0	0	0	3	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		05/25/2012	MBS Paydown 0.01895349		1,155	1,155	1,098	1,222	192	(5)	0	187	0	1,155	0	0	0	28	10/25/2036	3FM

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)
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		05/25/2012	Pass-Through Loss		0	443	421	0	73	0	0	73	0	0	0	0	0	11	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2012	MBS Paydown 0.01882281		550	550	523	600	91	(2)	0	89	0	550	0	0	0	16	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2012	Pass-Through Loss		0	234	222	0	39	0	0	39	0	0	0	0	0	7	10/25/2036	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2012	Prior period adjustment		79	0	4,482	79	0	0	0	0	0	79	0	0	0	0	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		04/25/2012	MBS Paydown 0.20115995		9,264	9,264	8,106	6,996	0	(102)	0	(102)	0	9,264	0	0	0	178	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		05/25/2012	MBS Paydown 0.19882706		15,514	15,514	13,575	11,716	0	(172)	0	(172)	0	15,514	0	0	0	373	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2012	MBS Paydown 0.19468534		21,301	21,301	18,639	20,800	0	(305)	0	(305)	0	21,301	0	0	0	615	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2012	Pass-Through Loss		0	6,241	5,461	0	0	0	0	0	0	0	0	0	0	180	05/25/2037	1FM
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		04/15/2012	MBS Paydown 0.942251816		32,575	32,575	29,705	29,705	0	342	0	342	0	32,575	0	0	0	222	11/15/2015	1Z
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		05/15/2012	MBS Paydown 0.938974856		32,770	32,770	29,882	29,882	0	439	0	439	0	32,770	0	0	0	278	11/15/2015	1Z
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		06/15/2012	MBS Paydown 0.935678348		32,965	32,965	30,060	30,060	0	535	0	535	0	32,965	0	0	0	336	11/15/2015	1Z
064149 D8 7	BANK NOVA SCOTIA 2.90 03/29/2016	I	05/11/2012	CITIGROUP		5,289,250	5,000,000	4,991,700	4,992,879	0	594	0	594	0	4,993,473	0	295,777	295,777	91,431	03/29/2016	1FE
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		04/28/2012	MBS Paydown 0.49961969		33,247	33,247	33,246	33,212	0	(40)	0	(40)	0	33,247	0	0	0	608	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		05/28/2012	MBS Paydown 0.480718482		37,802	37,802	37,802	37,763	0	(51)	0	(51)	0	37,802	0	0	0	842	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		06/28/2012	MBS Paydown 0.46510024		31,236	31,236	31,236	31,204	0	(32)	0	(32)	0	31,236	0	0	0	838	02/28/2041	1FM
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		04/25/2012	MBS Paydown 0.04270863		41,325	41,325	28,514	28,607	0	8,336	0	8,336	0	41,325	0	0	0	68	12/25/2036	1FM
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		05/25/2012	MBS Paydown 0.03633061		38,268	38,268	26,405	26,491	0	8,604	0	8,604	0	38,268	0	0	0	77	12/25/2036	1FM
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		06/25/2012	MBS Paydown 0.029185337		42,872	42,872	29,581	29,678	0	12,322	0	12,322	0	42,872	0	0	0	104	12/25/2036	1FM
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017		06/01/2012	Sinking Fund Redemption 100.0.		1,318,000	1,318,000	1,464,072	1,410,332	0	(92,332)	0	(92,332)	0	1,318,000	0	0	0	59,310	06/01/2017	5AM
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15		06/15/2012	Sinking Fund Redemption 100.0.		183,274	183,274	205,914	191,852	0	(1,664)	0	(1,664)	0	183,274	0	0	0	5,773	12/15/2015	1FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		04/15/2012	MBS Paydown 0.560603056		3,587	3,587	3,587	283	0	0	0	0	0	3,587	0	0	0	89	12/15/2029	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		05/15/2012	MBS Paydown 0.558650255		3,906	3,906	3,906	308	0	0	0	0	0	3,906	0	0	0	121	12/15/2029	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		06/15/2012	MBS Paydown 0.557027837		3,245	3,245	3,245	256	0	0	0	0	0	3,245	0	0	0	121	12/15/2029	6FE
115637 AH 3	BROWN-FORMAN 5.20 04/01/2012		04/01/2012	Maturity 100.0		4,000,000	4,000,000	3,998,670	3,999,925	0	75	0	75	0	4,000,000	0	0	0	104,000	04/01/2012	1FE
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37		04/25/2012	MBS Paydown 0.042238656		25,608	25,608	25,612	25,608	0	0	0	0	0	25,608	0	0	0	260	02/25/2037	1FM
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37		05/25/2012	MBS Paydown 0.04127678		9,619	9,619	9,620	9,619	0	0	0	0	0	9,619	0	0	0	164	02/25/2037	1FM
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37		06/25/2012	MBS Paydown 0.037621068		36,557	36,557	36,563	36,557	0	0	0	0	0	36,557	0	0	0	740	02/25/2037	1FM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		04/25/2012	MBS Paydown 0.262691757		43,549	43,549	43,548	43,549	0	0	0	0	0	43,549	0	0	0	934	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		05/25/2012	MBS Paydown 0.259122042		17,849	17,849	17,848	17,849	0	0	0	0	0	17,849	0	0	0	496	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		06/25/2012	MBS Paydown 0.244287349		74,173	74,173	74,173	74,173	0	0	0	0	0	74,173	0	0	0	2,489	12/25/2036	2AM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2012	Prior period adjustment		0	0	16,725	0	0	0	0	0	0	0	0	0	0	0	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		04/20/2012	MBS Paydown 0.447957313		17,345	17,345	16,998	17,293	0	52	0	52	0	17,345	0	0	0	182	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		04/20/2012	Pass-Through Loss		0	9,524	9,334	0	0	0	0	0	0	0	0	0	0	100	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		05/20/2012	MBS Paydown 0.43913011		9,934	9,934	9,735	9,875	0	59	0	59	0	9,934	0	0	0	130	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		05/20/2012	Pass-Through Loss		0	20,538	20,127	0	0	0	0	0	0	0	0	0	0	270	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2012	MBS Paydown 0.438507196		1,784	1,784	1,748	1,780	0	4	0	4	0	1,784	0	0	0	28	06/20/2036	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
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)
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2012	Pass-Through Loss		0	366	359	0	0	0	0	0	0	0	0	0	0	6	06/20/2036	1FM
126410 LN 7	CSX TRANSPORTAION 8.375 10/15/2014		04/15/2012	Sinking Fund Redemption 100.0.		122,777	122,777	124,373	123,652	0	(89)	0	(89)	0	122,777	0	0	0	5,141	10/15/2014	1FE
12641P AS 3	CSMC 2009-6R 3A1 SEQ SSNR 5.50 10/26/35		04/26/2012	MBS Paydown 0.05147114		218,222	218,222	218,595	217,538	0	580	0	580	0	218,222	0	0	0	4,011	10/26/2035	1FM
12641P AS 3	CSMC 2009-6R 3A1 SEQ SSNR 5.50 10/26/35		05/26/2012	MBS Paydown 0.017860033		216,733	216,733	217,104	216,055	0	1,044	0	1,044	0	216,733	0	0	0	4,977	10/26/2035	1FM
12641P AS 3	CSMC 2009-6R 3A1 SEQ SSNR 5.50 10/26/35		06/26/2012	MBS Paydown 0.0		115,166	115,166	115,363	114,806	0	1,731	0	1,731	0	115,166	0	0	0	3,172	10/26/2035	1FM
12641P AT 1	CSMC 2009-6R 3A2 SUB SSUP 5.50 10/26/35		06/26/2012	MBS Paydown 0.889936733		100,088	100,088	84,107	95,405	0	2,612	0	2,612	0	100,088	0	0	0	2,757	10/26/2035	1FM
12641P BE 3	CSMC 2009-6R 5A2 SUB SSUP 5.50 9/26/35		04/26/2012	MBS Paydown 0.530573957		268,349	268,349	268,349	267,521	0	156	0	156	0	268,349	0	0	0	4,909	09/26/2035	1FM
12641P BE 3	CSMC 2009-6R 5A2 SUB SSUP 5.50 9/26/35		05/26/2012	MBS Paydown 0.129404069		484,886	484,886	484,886	483,391	0	1,046	0	1,046	0	484,886	0	0	0	11,092	09/26/2035	1FM
12641P BE 3	CSMC 2009-6R 5A2 SUB SSUP 5.50 9/26/35		06/26/2012	MBS Paydown 0.0		156,408	156,408	156,408	155,926	0	2,718	0	2,718	0	156,408	0	0	0	4,295	09/26/2035	1FM
12641P BS 2	CSMC 2009-6R 7A1 SEQ SSNR 5.50 9/26/35		03/26/2012	Prior period adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1,689	09/26/2035	1FM
12641P BF 0	CSMC 2009-6R 5A3 SUB SSUP 5.50 9/26/35		06/26/2012	MBS Paydown 0.604644576		217,208	217,208	217,208	216,529	0	(118)	0	(118)	0	217,208	0	0	0	5,979	09/26/2035	1FM
12641P BT 0	CSMC 2009-6R 7A2 SUB SSUP 5.50 9/26/35		04/26/2012	MBS Paydown 0.544194174		221,628	221,628	188,297	215,859	0	4,068	0	4,068	0	221,628	0	0	0	4,054	09/26/2035	1FM
12641P BT 0	CSMC 2009-6R 7A2 SUB SSUP 5.50 9/26/35		05/26/2012	MBS Paydown 0.165360684		400,465	400,465	340,240	390,041	0	10,458	0	10,458	0	400,465	0	0	0	9,161	09/26/2035	1FM
12641P BT 0	CSMC 2009-6R 7A2 SUB SSUP 5.50 9/26/35		06/26/2012	MBS Paydown 0.0		174,803	174,803	148,514	170,253	0	10,212	0	10,212	0	174,803	0	0	0	4,800	09/26/2035	1FM
12641P BU 7	CSMC 2009-6R 7A3 SUB SSUP 5.50 9/26/35		06/26/2012	MBS Paydown 0.72161273		133,765	133,765	110,119	127,965	0	3,927	0	3,927	0	133,765	0	0	0	3,670	09/26/2035	1FM
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		04/26/2012	MBS Paydown 0.148804345		34,517	34,517	34,517	34,307	0	42	0	42	0	34,517	0	0	0	631	04/26/2036	1FM
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		05/26/2012	MBS Paydown 0.141749149		49,507	49,507	49,507	49,206	0	77	0	77	0	49,507	0	0	0	1,130	04/26/2036	1FM
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		06/26/2012	MBS Paydown 0.132494723		64,939	64,939	64,939	64,544	0	138	0	138	0	64,939	0	0	0	1,777	04/26/2036	1FM
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35		04/26/2012	MBS Paydown 0.78588455		86,324	86,324	86,324	86,170	0	1	0	1	0	86,324	0	0	0	809	10/26/2035	1FM
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35		05/26/2012	MBS Paydown 0.646928976		250,120	250,120	250,120	249,673	0	46	0	46	0	250,120	0	0	0	2,913	10/26/2035	1FM
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35		06/26/2012	MBS Paydown 0.582092194		116,706	116,706	116,706	116,497	0	31	0	31	0	116,706	0	0	0	1,586	10/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		04/26/2012	MBS Paydown 0.743492425		59,099	59,099	59,099	58,901	0	(1)	0	(1)	0	59,099	0	0	0	1,191	07/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		05/26/2012	MBS Paydown 0.736124909		30,944	30,944	30,944	30,840	0	5	0	5	0	30,944	0	0	0	779	07/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2012	MBS Paydown 0.712342439		99,886	99,886	99,886	99,552	0	(32)	0	(32)	0	99,886	0	0	0	3,016	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/26/2012	Pass-Through Loss		0	0	71,632	0	0	0	0	0	0	0	0	0	0	0	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/26/2012	Pass-Through Loss		0	58,392	53,008	0	0	0	0	0	0	0	0	0	0	1,483	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		05/26/2012	Pass-Through Loss		0	769	698	0	0	0	0	0	0	0	0	0	0	23	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2012	Pass-Through Loss		0	79,154	71,856	0	0	0	0	0	0	0	0	0	0	2,804	07/26/2037	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		04/26/2012	MBS Paydown 0.252800847		86,774	86,774	86,093	85,106	0	88	0	88	0	86,774	0	0	0	2,187	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		05/26/2012	MBS Paydown 0.241090195		138,939	138,939	137,849	136,269	0	637	0	637	0	138,939	0	0	0	4,211	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		06/26/2012	MBS Paydown 0.227118853		165,760	165,760	164,460	162,575	0	925	0	925	0	165,760	0	0	0	5,861	12/26/2036	1FM
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36		04/26/2012	MBS Paydown 0.055947608		91,290	91,290	91,290	91,290	0	0	0	0	0	91,290	0	0	0	821	01/26/2036	1FM
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36		05/26/2012	MBS Paydown 0.039856353		90,386	90,386	90,386	90,386	0	0	0	0	0	90,386	0	0	0	1,016	01/26/2036	1FM
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36		06/26/2012	MBS Paydown 0.027986002		66,677	66,677	66,677	66,677	0	0	0	0	0	66,677	0	0	0	900	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		04/26/2012	MBS Paydown 0.311345602		44,378	44,378	44,704	43,647	0	(954)	0	(954)	0	44,378	0	0	0	850	01/26/2036	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 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)
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		05/26/2012	MBS Paydown 0.299313108		17,589	17,589	17,718	17,299	0	(177)	0	(177)	0	17,589	0	0	0	421	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		06/26/2012	MBS Paydown 0.2791131		29,528	29,528	29,745	29,042	0	(548)	0	(548)	0	29,528	0	0	0	849	01/26/2036	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		04/26/2012	MBS Paydown 0.479147036		43,476	43,476	39,646	43,049	0	269	0	269	0	43,476	0	0	0	951	04/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		05/26/2012	MBS Paydown 0.41549299		31,515	31,515	28,739	31,205	0	214	0	214	0	31,515	0	0	0	856	04/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		06/26/2012	MBS Paydown 0.369054364		22,992	22,992	20,967	22,766	0	166	0	166	0	22,992	0	0	0	721	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		04/26/2012	MBS Paydown 0.383314692		42,734	42,734	38,534	38,185	0	4,440	0	4,440	0	42,734	0	0	0	855	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		05/26/2012	MBS Paydown 0.377237855		25,594	25,594	23,078	22,869	0	2,093	0	2,093	0	25,594	0	0	0	640	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		06/26/2012	MBS Paydown 0.366716107		44,315	44,315	39,959	39,597	0	2,783	0	2,783	0	44,315	0	0	0	1,329	04/26/2037	1FM
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37		04/26/2012	MBS Paydown 0.157425775		59,883	59,883	59,883	57,221	0	(1,659)	0	(1,659)	0	59,883	0	0	0	1,198	09/26/2037	1FM
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37		05/26/2012	MBS Paydown 0.136339539		59,750	59,750	59,750	57,095	0	(1,859)	0	(1,859)	0	59,750	0	0	0	1,494	09/26/2037	1FM
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37		06/26/2012	MBS Paydown 0.100164151		102,507	102,507	102,507	97,951	0	(4,043)	0	(4,043)	0	102,507	0	0	0	3,075	09/26/2037	1FM
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		04/25/2012	MBS Paydown 0.633124159		76,386	76,386	76,384	76,349	0	(187)	0	(187)	0	76,386	0	0	0	1,315	02/25/2036	1FM
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		05/25/2012	MBS Paydown 0.610457347		113,334	113,334	113,332	113,280	0	(283)	0	(283)	0	113,334	0	0	0	2,439	02/25/2036	1FM
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		06/25/2012	MBS Paydown 0.598501932		59,777	59,777	59,776	59,749	0	(130)	0	(130)	0	59,777	0	0	0	1,544	02/25/2036	1FM
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034		04/25/2012	MBS Paydown 0.256200931		82,679	82,679	82,653	82,063	0	84	0	84	0	82,679	0	0	0	1,415	06/25/2034	1FM
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034		05/25/2012	MBS Paydown 0.244557141		133,729	133,729	133,688	132,733	0	182	0	182	0	133,729	0	0	0	2,860	06/25/2034	1FM
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034		06/25/2012	MBS Paydown 0.230291159		163,845	163,845	163,794	162,625	0	420	0	420	0	163,845	0	0	0	4,205	06/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		04/25/2012	MBS Paydown 0.457989856		104,146	104,146	104,144	103,947	0	(157)	0	(157)	0	104,146	0	0	0	1,974	07/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		05/25/2012	MBS Paydown 0.420885238		148,418	148,418	148,415	148,135	0	(197)	0	(197)	0	148,418	0	0	0	3,517	07/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		06/25/2012	MBS Paydown 0.381389087		157,985	157,985	157,980	157,683	0	(159)	0	(159)	0	157,985	0	0	0	4,492	07/25/2034	1FM
12667F SX 4	CWALT 2004-J7 1A3 SEQ 5.336 8/25/2034		04/25/2012	MBS Paydown 0.053378408		23,627	23,627	23,626	23,627	0	0	0	0	0	23,627	0	0	0	420	08/25/2034	1FM
12667F SX 4	CWALT 2004-J7 1A3 SEQ 5.336 8/25/2034		05/25/2012	MBS Paydown 0.045698586		76,798	76,798	76,797	76,798	0	0	0	0	0	76,798	0	0	0	1,707	08/25/2034	1FM
12667F SX 4	CWALT 2004-J7 1A3 SEQ 5.336 8/25/2034		06/25/2012	MBS Paydown 0.034014839		116,837	116,837	116,835	116,837	0	0	0	0	0	116,837	0	0	0	3,117	08/25/2034	1FM
12667G C7 6	CWALT 2005-32T1 A2 PAC 5.50 8/25/2035		04/25/2012	MBS Paydown 0.773248731		480,643	480,643	484,060	442,812	0	36,489	0	36,489	0	480,643	0	0	0	8,900	08/25/2035	1FM
12667G C7 6	CWALT 2005-32T1 A2 PAC 5.50 8/25/2035		05/25/2012	MBS Paydown 0.614960153		633,154	633,154	637,656	583,320	0	34,945	0	34,945	0	633,154	0	0	0	14,650	08/25/2035	1FM
12667G C7 6	CWALT 2005-32T1 A2 PAC 5.50 8/25/2035		06/25/2012	MBS Paydown 0.438039586		707,682	707,682	712,713	651,982	0	45,993	0	45,993	0	707,682	0	0	0	19,641	08/25/2035	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		04/25/2012	MBS Paydown 0.301446532		16,265	16,265	11,110	16,396	0	(132)	0	(132)	0	16,265	0	0	0	33	01/25/2036	5FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		05/25/2012	MBS Paydown 0.298986183		24,234	24,234	16,554	24,558	0	(323)	0	(323)	0	24,234	0	0	0	62	01/25/2036	5FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2012	MBS Paydown 0.297102385		18,555	18,555	12,675	18,863	0	(307)	0	(307)	0	18,555	0	0	0	57	01/25/2036	5FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		04/25/2012	MBS Paydown 0.380294601		0	0	20,191	0	0	0	0	0	0	0	0	0	0	(1)	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		04/25/2012	MBS Paydown 0.380294601		3,436	3,436	2,972	940	0	(50)	0	(50)	0	3,436	0	0	0	69	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		04/25/2012	Pass-Through Loss		0	6,405	5,540	0	0	0	0	0	0	0	0	0	0	129	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		05/25/2012	MBS Paydown 0.374071466		7,280	7,280	6,297	1,308	0	(70)	0	(70)	0	7,280	0	0	0	183	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		05/25/2012	Pass-Through Loss		0	6,411	5,545	0	0	0	0	0	0	0	0	0	0	161	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2012	MBS Paydown 0.370776572		1,895	1,895	1,639	692	0	(37)	0	(37)	0	1,895	0	0	0	57	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2012	Pass-Through Loss		0	5,354	4,631	0	0	0	0	0	0	0	0	0	0	162	05/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
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	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.	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)
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		04/25/2012	MBS Paydown 0.256848226		70,253	70,253	69,726	68,636	0	605	0	605	0	70,253	0	0	0	1,290	11/25/2035	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		05/25/2012	MBS Paydown 0.229281089		68,918	68,918	68,401	67,332	0	594	0	594	0	68,918	0	0	0	1,582	11/25/2035	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		06/25/2012	MBS Paydown 0.201737533		68,859	68,859	68,342	67,274	0	708	0	708	0	68,859	0	0	0	1,896	11/25/2035	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		04/25/2012	MBS Paydown 0.109890948		10,839	10,839	10,554	10,641	0	15	0	15	0	10,839	0	0	0	181	10/25/2018	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		05/25/2012	MBS Paydown 0.108457055		5,736	5,736	5,585	5,631	0	11	0	11	0	5,736	0	0	0	119	10/25/2018	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		06/25/2012	MBS Paydown 0.105058777		13,593	13,593	13,236	13,345	0	156	0	156	0	13,593	0	0	0	340	10/25/2018	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		04/25/2012	MBS Paydown 0.184387665		60,988	60,988	60,978	58,741	0	1,412	0	1,412	0	60,988	0	0	0	1,067	05/25/2035	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		05/25/2012	MBS Paydown 0.171776378		75,668	75,668	75,656	72,880	0	2,028	0	2,028	0	75,668	0	0	0	1,655	05/25/2035	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		06/25/2012	MBS Paydown 0.160264844		69,069	69,069	69,058	66,525	0	1,905	0	1,905	0	69,069	0	0	0	1,813	05/25/2035	1FM
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15		05/01/2012	Partial Call 100.0		40,381	40,381	39,674	39,674	0	707	0	707	0	40,381	0	0	0	1,837	09/30/2015	4Z
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15		06/29/2012	Partial Call 100.0		35,737	35,737	35,112	35,111	0	626	0	626	0	35,737	0	0	0	2,153	09/30/2015	4Z
14149Y AP 3	CARDINAL HEALTH 5.65 06/15/2012		06/15/2012	Maturity 100.0		167,000	167,000	166,810	166,982	0	18	0	18	0	167,000	0	0	0	4,718	06/15/2012	2FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		04/01/2012	Sinking Fund Redemption 100.0		12,787	12,787	12,787	12,787	0	0	0	0	0	12,787	0	0	0	273	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		05/01/2012	Sinking Fund Redemption 100.0		12,855	12,855	12,855	12,855	0	0	0	0	0	12,855	0	0	0	343	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		06/01/2012	Sinking Fund Redemption 100.0		12,923	12,923	12,923	12,923	0	0	0	0	0	12,923	0	0	0	414	12/01/2016	1
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015		04/25/2012	MBS Paydown 0.389765764		77,522	77,522	76,892	77,001	0	162	0	162	0	77,522	0	0	0	885	02/25/2015	1FM
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015		05/25/2012	MBS Paydown 0.359664461		135,456	135,456	134,355	134,547	0	500	0	500	0	135,456	0	0	0	1,933	02/25/2015	1FM
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		04/25/2012	MBS Paydown 0.273497882		19,910	19,910	19,910	19,567	0	(33)	0	(33)	0	19,910	0	0	0	353	02/25/2035	1FM
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		05/25/2012	MBS Paydown 0.268960259		18,150	18,150	18,150	17,838	0	(41)	0	(41)	0	18,150	0	0	0	403	02/25/2035	1FM
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		06/25/2012	MBS Paydown 0.266332348		10,512	10,512	10,511	10,331	0	(31)	0	(31)	0	10,512	0	0	0	280	02/25/2035	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		04/25/2012	MBS Paydown 0.126066299		2,116	2,116	1,862	1,604	0	(0)	0	(0)	0	2,116	0	0	0	20	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/25/2012	MBS Paydown 0.125152312		2,742	2,742	2,413	2,079	0	0	0	0	0	2,742	0	0	0	32	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2012	MBS Paydown 0.123668132		4,453	4,453	3,918	3,376	0	7	0	7	0	4,453	0	0	0	62	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		04/25/2012	MBS Paydown 0.100069155		66,339	66,339	57,881	54,926	0	11,259	0	11,259	0	66,339	0	0	0	1,327	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		05/25/2012	MBS Paydown 0.100001968		988	988	862	818	0	7	0	7	0	988	0	0	0	25	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2012	MBS Paydown 0.099039063		14,155	14,155	12,350	11,719	0	2,270	0	2,270	0	14,155	0	0	0	425	11/25/2036	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		04/15/2012	MBS Paydown 0.504539754		73,500	73,500	73,368	72,783	0	(324)	0	(324)	0	73,500	0	0	0	1,287	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		05/15/2012	MBS Paydown 0.496793179		79,402	79,402	79,260	78,628	0	(348)	0	(348)	0	79,402	0	0	0	1,737	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		06/15/2012	MBS Paydown 0.489552163		74,220	74,220	74,087	73,497	0	(323)	0	(323)	0	74,220	0	0	0	1,949	04/15/2040	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		04/25/2012	MBS Paydown 0.125069901		2,741	2,741	2,741	1,560	0	6	0	6	0	2,741	0	0	0	51	03/25/2036	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		05/25/2012	MBS Paydown 0.12386127		3,659	3,659	3,658	2,082	0	8	0	8	0	3,659	0	0	0	85	03/25/2036	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		06/25/2012	MBS Paydown 0.123285471		1,743	1,743	1,743	992	0	5	0	5	0	1,743	0	0	0	49	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		04/25/2012	MBS Paydown 0.748410844		23,526	23,526	23,525	22,130	0	18	0	18	0	23,526	0	0	0	412	08/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		05/25/2012	MBS Paydown 0.74436573		16,180	16,180	16,180	15,221	0	15	0	15	0	16,180	0	0	0	354	08/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2012	MBS Paydown 0.737083837		29,128	29,128	29,127	27,399	0	26	0	26	0	29,128	0	0	0	764	08/25/2035	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		04/15/2012	MBS Paydown 0.999708451		1,458	1,458	1,502	1,461	0	(1)	0	(1)	0	1,458	0	0	0	28	03/15/2049	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 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)
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		04/25/2012	MBS Paydown 0.116428192		52,407	52,407	51,441	51,973	0	301	0	301	0	52,407	0	0	0	997	07/25/2036	1FM
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		05/25/2012	MBS Paydown 0.09444151		54,967	54,967	53,953	54,511	0	375	0	375	0	54,967	0	0	0	1,307	07/25/2036	1FM
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		06/25/2012	MBS Paydown 0.08186422		31,443	31,443	30,863	31,183	0	164	0	164	0	31,443	0	0	0	897	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		04/25/2012	MBS Paydown 0.911618765		51,863	51,863	44,862	47,743	0	1,330	0	1,330	0	51,863	0	0	0	998	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		05/25/2012	MBS Paydown 0.89032787		85,164	85,164	73,667	78,398	0	4,004	0	4,004	0	85,164	0	0	0	2,049	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2012	MBS Paydown 0.873005627		69,289	69,289	59,935	63,784	0	2,869	0	2,869	0	69,289	0	0	0	2,001	09/25/2036	1FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		04/25/2012	MBS Paydown 0.980839968		114,960	114,960	114,959	114,960	0	0	0	0	0	114,960	0	0	0	2,330	06/25/2037	2FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		05/25/2012	MBS Paydown 0.95090622		179,602	179,602	179,601	179,602	0	0	0	0	0	179,602	0	0	0	4,550	06/25/2037	2FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		06/25/2012	MBS Paydown 0.904378474		279,166	279,166	279,164	279,166	0	0	0	0	0	279,166	0	0	0	8,487	06/25/2037	2FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		04/25/2012	MBS Paydown 0.479078594		99	99	35	55	0	0	0	0	0	99	0	0	0	1	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		04/25/2012	Pass-Through Loss		0	48	17	0	0	0	0	0	0	0	0	0	0	0	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		05/25/2012	MBS Paydown 0.47822251		551	551	195	224	0	0	0	0	0	551	0	0	0	6	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		05/25/2012	Pass-Through Loss		0	49	17	0	0	0	0	0	0	0	0	0	0	1	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2012	MBS Paydown 0.478003879		131	131	46	57	0	0	0	0	0	131	0	0	0	2	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2012	Pass-Through Loss		0	22	8	0	0	0	0	0	0	0	0	0	0	0	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		03/25/2012	Prior period adjustment		0	0	16,488	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		04/25/2012	MBS Paydown 0.756060163		17,444	17,444	14,130	30,718	0	(23)	0	(23)	0	17,444	0	0	0	349	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		04/25/2012	Pass-Through Loss		0	24,707	20,013	0	0	0	0	0	0	0	0	0	0	494	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		05/25/2012	MBS Paydown 0.74991491		26,390	26,390	21,376	28,661	0	(22)	0	(22)	0	26,390	0	0	0	660	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		05/25/2012	Pass-Through Loss		0	12,940	10,481	0	0	0	0	0	0	0	0	0	0	324	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		06/25/2012	MBS Paydown 0.741226317		35,929	35,929	29,103	40,524	0	(31)	0	(31)	0	35,929	0	0	0	1,078	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		06/25/2012	Pass-Through Loss		0	19,678	15,939	0	0	0	0	0	0	0	0	0	0	590	06/25/2037	1FM
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	06/07/2012	MBS Paydown 0.417365518		4,829	4,829	4,407	4,829	0	3,683	0	3,683	0	4,829	0	0	0	48	12/09/2047	6FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		04/15/2012	MBS Paydown 0.111783805		2,660	2,660	2,658	1,030	0	0	0	0	0	2,660	0	0	0	62	03/15/2027	1FM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		05/15/2012	MBS Paydown 0.111309064		2,374	2,374	2,372	919	0	0	0	0	0	2,374	0	0	0	69	03/15/2027	1FM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		06/15/2012	MBS Paydown 0.110493668		4,077	4,077	4,074	1,579	0	0	0	0	0	4,077	0	0	0	143	03/15/2027	1FM
210805 AM 9	CONTL AIRLINES 6.94 10/15/13		04/15/2012	Sinking Fund Redemption 100.0.		1,899	1,899	1,899	1,880	19	(0)	0	19	0	1,899	0	0	0	66	04/15/2015	3AM
210805 AM 9	CONTL AIRLINES 6.94 10/15/13		06/04/2012	Sinking Fund Redemption 100.0.		21,129	21,129	21,129	20,918	210	151	0	361	0	21,129	0	0	0	933	04/15/2015	3AM
210805 AM 9	CONTL AIRLINES 6.94 10/15/13		06/11/2012	Sinking Fund Redemption 100.0.		41,533	41,533	41,533	41,117	412	292	0	704	0	41,533	0	0	0	1,890	04/15/2015	3AM
21987H AS 4	CBBC-ADM 98-1 6.50 12-15-17 AL120613		06/15/2012	Sinking Fund Redemption 100.0.		122,705	122,705	127,347	124,469	0	(223)	0	(223)	0	122,705	0	0	0	3,988	12/15/2017	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		04/25/2012	MBS Paydown 0.074742228		6,972	6,972	6,970	6,806	0	(160)	0	(160)	0	6,972	0	0	0	130	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		05/25/2012	MBS Paydown 0.071168301		10,722	10,722	10,718	10,467	0	(250)	0	(250)	0	10,722	0	0	0	250	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		06/25/2012	MBS Paydown 0.069093495		6,224	6,224	6,222	6,077	0	(141)	0	(141)	0	6,224	0	0	0	174	09/25/2031	1FE
22541S U3 0	CSFB 2004-8 1A2 SEQ 5.25 12/25/34		04/25/2012	MBS Paydown 0.03076839		4,638	4,638	4,649	4,636	0	12	0	12	0	4,638	0	0	0	81	12/25/2034	1FM
22541S U3 0	CSFB 2004-8 1A2 SEQ 5.25 12/25/34		05/25/2012	MBS Paydown 0.02316354		68,444	68,444	68,604	68,409	0	(12)	0	(12)	0	68,444	0	0	0	1,497	12/25/2034	1FM
22541S U3 0	CSFB 2004-8 1A2 SEQ 5.25 12/25/34		06/25/2012	MBS Paydown 0.01548327		69,122	69,122	69,284	69,087	0	62	0	62	0	69,122	0	0	0	1,814	12/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
22541S UP 1	CSFB 2004-4 3A3 IO INV 8/25/2034		06/25/2012	MBS Paydown 0.0		0	0	0	0	0	(0)	0	(0)	0	0	0	0	0	760	08/25/2034	1FE
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		04/15/2012	MBS Paydown 0.426746737		45,067	45,067	39,095	43,050	0	433	0	433	0	45,067	0	0	0	723	02/15/2038	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		05/15/2012	MBS Paydown 0.42368164		15,325	15,325	13,295	14,640	0	188	0	188	0	15,325	0	0	0	307	02/15/2038	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		06/15/2012	MBS Paydown 0.394320211		146,807	146,807	127,355	140,237	0	3,246	0	3,246	0	146,807	0	0	0	3,533	02/15/2038	1FM
225458 Z3 5	CSFB 2005-8 3A14 PAC 5.50 9/25/35		04/25/2012	MBS Paydown 0.29891806		277,577	277,577	278,358	259,727	0	(2,292)	0	(2,292)	0	277,577	0	0	0	5,089	09/25/2035	1FM
225458 Z3 5	CSFB 2005-8 3A14 PAC 5.50 9/25/35		05/25/2012	MBS Paydown 0.26908806		276,106	276,106	276,883	258,352	0	(2,851)	0	(2,851)	0	276,106	0	0	0	6,327	09/25/2035	1FM
225458 Z3 5	CSFB 2005-8 3A14 PAC 5.50 9/25/35		06/25/2012	MBS Paydown 0.24655745		208,543	208,543	209,130	195,133	0	(2,299)	0	(2,299)	0	208,543	0	0	0	5,735	09/25/2035	1FM
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040		06/15/2012	MBS Paydown 0.243723092		77,954	77,954	76,638	77,751	0	206	0	206	0	77,954	0	0	0	2,052	02/15/2040	1FM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		04/25/2012	MBS Paydown 0.32681585		8,022	8,022	8,003	7,966	0	4	0	4	0	8,022	0	0	0	140	10/25/2034	1FM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		05/25/2012	MBS Paydown 0.29337585		234,080	234,080	233,522	232,436	0	884	0	884	0	234,080	0	0	0	5,121	10/25/2034	1FM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		06/25/2012	MBS Paydown 0.28278945		74,105	74,105	73,928	73,584	0	287	0	287	0	74,105	0	0	0	1,943	10/25/2034	1FM
22579Z ZZ 3	CRESCENT RES 2ND LIEN L+600 6/09/2015		06/08/2012	Paydown 100.0		34,105	34,105	33,418	31,718	1,898	922	0	2,820	0	34,105	0	0	0	470	06/09/2015	6FE
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		04/15/2012	MBS Paydown 0.192286068		41,458	41,458	28,969	30,941	0	(2,325)	0	(2,325)	0	41,458	0	0	0	57	07/15/2036	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		05/15/2012	MBS Paydown 0.188736612		26,621	26,621	18,601	19,868	0	843	0	843	0	26,621	0	0	0	45	07/15/2036	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		06/15/2012	MBS Paydown 0.186645265		15,685	15,685	10,960	11,706	0	574	0	574	0	15,685	0	0	0	32	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2012	Prior period adjustment		0	0	56,508	0	0	0	0	0	0	0	0	0	0	(108)	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/25/2012	MBS Paydown 0.76381474		44,295	44,295	33,886	50,800	0	391	0	391	0	44,295	0	0	0	13	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/25/2012	Pass-Through Loss		0	36,231	27,717	0	0	0	0	0	0	0	0	0	0	10	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		05/25/2012	MBS Paydown 0.741506331		42,793	42,793	32,737	56,293	0	433	0	433	0	42,793	0	0	0	15	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		05/25/2012	Pass-Through Loss		0	46,440	35,527	0	0	0	0	0	0	0	0	0	0	16	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2012	MBS Paydown 0.722749463		31,752	31,752	24,290	47,331	0	364	0	364	0	31,752	0	0	0	70	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2012	Pass-Through Loss		0	43,276	33,106	0	0	0	0	0	0	0	0	0	0	95	12/25/2046	1FM
24736W AA 8	DELTA AIR 2011-1 PT 5.30 04/15/2019		04/15/2012	Sinking Fund Redemption 100.0		69,086	69,086	69,086	69,087	0	(0)	0	(0)	0	69,086	0	0	0	1,831	04/15/2019	2AM
24736W AA 8	DELTA AIR 2011-1 PT 5.30 04/15/2019		05/01/2012	STIFEL NICOLAUS & CO		996,078	930,914	930,914	930,930	0	(1)	0	(1)	0	930,930	0	65,148	65,148	27,273	04/15/2019	2AM
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		05/25/2012	MBS Paydown 0.01904349		2,792	2,792	2,801	2,792	0	0	0	0	0	2,792	0	0	0	83	01/25/2027	1FM
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		06/25/2012	MBS Paydown 0.01854286		5,006	5,006	5,023	5,006	0	0	0	0	0	5,006	0	0	0	178	01/25/2027	1FM
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		04/25/2012	MBS Paydown 0.01924858		2,460	2,460	2,459	2,460	0	0	0	0	0	2,460	0	0	0	42	10/25/2033	1FM
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		05/25/2012	MBS Paydown 0.01825348		5,971	5,971	5,970	5,971	0	0	0	0	0	5,971	0	0	0	129	10/25/2033	1FM
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		06/25/2012	MBS Paydown 0.01608098		13,035	13,035	13,033	13,035	0	0	0	0	0	13,035	0	0	0	337	10/25/2033	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		04/25/2012	MBS Paydown 0.1580458		10,345	10,345	8,871	9,023	0	134	0	134	0	10,345	0	0	0	19	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		05/25/2012	MBS Paydown 0.15256933		21,906	21,906	18,784	19,107	0	853	0	853	0	21,906	0	0	0	51	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		06/25/2012	MBS Paydown 0.14645361		24,463	24,463	20,977	21,337	0	1,362	0	1,362	0	24,463	0	0	0	68	03/25/2020	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		03/25/2012	Prior period adjustment		0	0	5,956	0	0	0	0	0	0	0	0	0	0	(3)	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		04/25/2012	MBS Paydown 0.1986437		6,595	6,595	6,595	6,625	0	(29)	0	(29)	0	6,595	0	0	0	111	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		04/25/2012	Pass-Through Loss		0	1,781	1,781	0	0	0	0	0	0	0	0	0	0	30	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		05/25/2012	MBS Paydown 0.19738814		2,861	2,861	2,861	2,874	0	(13)	0	(13)	0	2,861	0	0	0	60	02/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		05/25/2012	Pass-Through Loss		0	906	906	0	0	0	0	0	0	0	0	0	0	19	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2012	MBS Paydown 0.19494261		4,305	4,305	4,305	4,331	0	(26)	0	(26)	0	4,305	0	0	0	109	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2012	Pass-Through Loss		0	3,032	3,032	0	0	0	0	0	0	0	0	0	0	77	02/25/2036	1FM
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034		04/25/2012	MBS Paydown 0.06387911		1,399	1,399	1,399	1,399	0	0	0	0	0	1,399	0	0	0	21	03/25/2034	1FM
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034		05/25/2012	MBS Paydown 0.06322793		7,609	7,609	7,609	7,609	0	0	0	0	0	7,609	0	0	0	146	03/25/2034	1FM
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034		06/25/2012	MBS Paydown 0.06292367		3,555	3,555	3,555	3,555	0	0	0	0	0	3,555	0	0	0	82	03/25/2034	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		04/25/2012	MBS Paydown 0.11854149		6,261	6,261	6,259	6,261	0	2	0	2	0	6,261	0	0	0	122	04/25/2034	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		05/25/2012	MBS Paydown 0.1164313		11,606	11,606	11,602	11,606	0	2	0	2	0	11,606	0	0	0	282	04/25/2034	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		06/25/2012	MBS Paydown 0.11453773		10,415	10,415	10,411	10,415	0	(0)	0	(0)	0	10,415	0	0	0	304	04/25/2034	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		04/25/2012	MBS Paydown 0.59367002		38,650	38,650	38,641	38,391	0	9	0	9	0	38,650	0	0	0	682	07/25/2034	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		05/25/2012	MBS Paydown 0.5893328		32,529	32,529	32,522	32,312	0	11	0	11	0	32,529	0	0	0	732	07/25/2034	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		06/25/2012	MBS Paydown 0.58277532		49,181	49,181	49,170	48,852	0	21	0	21	0	49,181	0	0	0	1,328	07/25/2034	1FM
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2012	Sinking Fund Redemption 100.0.		127,500	127,500	127,181	127,246	0	24	0	24	0	127,500	0	0	0	3,754	06/15/2019	1FE
29247# AA 6	EN-TOUCH SYSTEMS TL L+500 12/31/12		04/24/2012	Exchanged		1,074,744	1,080,145	1,073,530	1,074,744	5,401	0	0	5,401	0	1,080,145	0	(5,401)	(5,401)	24,274	12/31/2012	4
29247# AA 6	EN-TOUCH SYSTEMS TL L+500 12/31/12		04/24/2012	Paydown 100.0		121,235	121,235	120,492	120,629	606	0	0	606	0	121,235	0	0	0	2,714	12/31/2012	4
29247# AB 4	EN-TOUCH SYSTEMS REV L+500 12/31/12		04/24/2012	Exchanged		261,437	262,750	262,416	261,437	1,314	0	0	1,314	0	262,751	0	(1,314)	(1,314)	5,883	12/31/2012	4
29247# AB 4	EN-TOUCH SYSTEMS REV L+500 12/31/12		04/24/2012	Paydown 100.0		29,491	29,491	29,453	29,343	147	0	0	147	0	29,491	0	(0)	(0)	660	12/31/2012	4
29247Z ZA 5	EN-TOUCH SYSTEM REV L+550 12/31/2013		06/29/2012	Paydown 100.0		3,651	3,651	3,633	3,633	0	0	0	0	0	3,651	0	0	0	26	12/31/2013	4Z
29247Z ZZ 0	EN-TOUCH SYSTEMS TL L+550 12/31/13		06/29/2012	Paydown 100.0		15,010	15,010	14,935	14,935	0	1	0	1	0	15,010	0	0	0	108	12/31/2013	4Z
30605A AQ 6	FFL 2003-1 A1 SEQ 4.856 01/05/2025		04/05/2012	MBS Paydown 0.0		374,448	374,448	374,552	374,261	0	356	0	356	0	374,448	0	0	0	71,017	01/05/2025	6FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		04/01/2012	Sinking Fund Redemption 100.0.		12,278	12,278	12,279	12,278	0	(0)	0	(0)	0	12,278	0	0	0	292	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		05/01/2012	Sinking Fund Redemption 100.0.		12,351	12,351	12,352	12,351	0	(0)	0	(0)	0	12,351	0	0	0	367	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2012	Sinking Fund Redemption 100.0.		12,424	12,424	12,425	12,424	0	(0)	0	(0)	0	12,424	0	0	0	443	06/01/2017	1FE
319963 C* 3	FIRST DATA CORP B3 L+275 09/24/14		02/07/2012	Prior period adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	7,078	09/24/2014	4FE
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/15/2012	Sinking Fund Redemption 100.0.		71,762	71,762	71,762	71,764	0	(0)	0	(0)	0	71,762	0	0	0	3,229	11/15/2013	2AM
36158Y FT 1	GECMC 2002-2A A3 SEQ 5.349 8/11/36		04/11/2012	MBS Paydown 0.347491414		675,149	675,149	687,465	675,282	0	(614)	0	(614)	0	675,149	0	0	0	12,038	08/11/2036	1FM
36158Y FT 1	GECMC 2002-2A A3 SEQ 5.349 8/11/36		05/11/2012	MBS Paydown 0.087931654		778,679	778,679	792,884	778,833	0	3	0	3	0	778,679	0	0	0	17,355	08/11/2036	1FM
36158Y FT 1	GECMC 2002-2A A3 SEQ 5.349 8/11/36		06/11/2012	MBS Paydown 0.0		263,795	263,795	268,607	263,847	0	1,470	0	1,470	0	263,795	0	0	0	7,055	08/11/2036	1FM
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37		04/10/2012	MBS Paydown 0.798297423		190,636	190,636	188,193	190,106	0	291	0	291	0	190,636	0	0	0	3,175	12/10/2037	1FM
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37		05/10/2012	MBS Paydown 0.766479607		127,271	127,271	125,641	126,918	0	204	0	204	0	127,271	0	0	0	2,649	12/10/2037	1FM
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37		06/10/2012	MBS Paydown 0.514733282		1,006,985	1,006,985	994,083	1,004,187	0	1,669	0	1,669	0	1,006,985	0	0	0	25,154	12/10/2037	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		04/25/2012	MBS Paydown 0.487154126		13,781	13,781	13,781	6,191	0	0	0	0	0	13,781	0	0	0	269	09/25/2034	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		05/25/2012	MBS Paydown 0.484463279		13,454	13,454	13,454	6,045	0	0	0	0	0	13,454	0	0	0	329	09/25/2034	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		06/25/2012	MBS Paydown 0.48104501		17,091	17,091	17,091	7,679	0	0	0	0	0	17,091	0	0	0	501	09/25/2034	1FM
36185H DY 6	GMACM 2004-GH1 A3 SEQ CSTR 7/25/35		04/25/2012	MBS Paydown 0.041508131		3,272	3,272	3,271	3,272	0	0	0	0	0	3,272	0	0	0	53	07/25/2035	1FE
36185H DY 6	GMACM 2004-GH1 A3 SEQ CSTR 7/25/35		06/25/2012	MBS Paydown 0.039169483		16,371	16,371	16,365	16,371	0	0	0	0	0	16,371	0	0	0	397	07/25/2035	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)
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		04/25/2012	MBS Paydown 0.08554244		2,586	2,586	2,595	2,597	0	(0)	0	(0)	0	2,586	0	0	0	25	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		05/25/2012	MBS Paydown 0.08132107		54,878	54,878	55,066	55,119	0	(49)	0	(49)	0	54,878	0	0	0	662	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		06/25/2012	MBS Paydown 0.08114373		2,305	2,305	2,313	2,316	0	(1)	0	(1)	0	2,305	0	0	0	33	12/25/2034	2FM
36242D UZ 4	GSR 2005-1F 1A5 PAC 5.50 2/25/2035		04/25/2012	MBS Paydown 0.124825828		272,665	272,665	274,373	270,062	0	374	0	374	0	272,665	0	0	0	4,999	02/25/2035	1FM
36242D UZ 4	GSR 2005-1F 1A5 PAC 5.50 2/25/2035		05/25/2012	MBS Paydown 0.102317319		199,358	199,358	200,607	197,455	0	454	0	454	0	199,358	0	0	0	4,569	02/25/2035	1FM
36242D UZ 4	GSR 2005-1F 1A5 PAC 5.50 2/25/2035		06/25/2012	MBS Paydown 0.079927991		198,302	198,302	199,545	196,409	0	617	0	617	0	198,302	0	0	0	5,453	02/25/2035	1FM
36242D W5 8	GSR 2005-4F 4A2 PAC 5.50 5/25/35		03/25/2012	Prior period adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	350	05/25/2035	1FM
36828Q AD 8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038		04/10/2012	MBS Paydown 0.923895706		16,381	16,381	16,667	16,387	0	(6)	0	(6)	0	16,381	0	0	0	263	01/10/2038	1FM
36828Q AD 8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038		05/10/2012	MBS Paydown 0.816606108		536,448	536,448	545,836	536,646	0	(306)	0	(306)	0	536,448	0	0	0	10,771	01/10/2038	1FM
36828Q AD 8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038		06/10/2012	MBS Paydown 0.81347211		15,670	15,670	15,944	15,676	0	(9)	0	(9)	0	15,670	0	0	0	378	01/10/2038	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		04/20/2012	Sinking Fund Redemption 100.0.		34,303	34,303	34,360	34,303	152	0	0	152	0	34,303	0	0	0	765	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		05/20/2012	Sinking Fund Redemption 100.0.		34,521	34,521	34,579	34,521	153	0	0	153	0	34,521	0	0	0	962	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2012	Sinking Fund Redemption 100.0.		34,696	34,696	34,754	34,696	154	0	0	154	0	34,696	0	0	0	1,161	09/20/2016	3FE
396789 BF 5	GCCFC 2002-C1 A4 SEQ 4.948 1/11/35		04/11/2012	MBS Paydown 0.637124993		411,866	411,866	418,462	412,292	0	(834)	0	(834)	0	411,866	0	0	0	6,793	01/11/2035	1FM
396789 BF 5	GCCFC 2002-C1 A4 SEQ 4.948 1/11/35		05/11/2012	MBS Paydown 0.59812656		155,994	155,994	158,492	156,155	0	(283)	0	(283)	0	155,994	0	0	0	3,216	01/11/2035	1FM
396789 BF 5	GCCFC 2002-C1 A4 SEQ 4.948 1/11/35		06/11/2012	MBS Paydown 0.363028577		940,392	940,392	955,453	941,366	0	(1,627)	0	(1,627)	0	940,392	0	0	0	23,265	01/11/2035	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		04/25/2012	MBS Paydown 0.267935501		19,213	19,213	19,009	18,947	0	9	0	9	0	19,213	0	0	0	332	09/25/2034	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		05/25/2012	MBS Paydown 0.264431558		21,586	21,586	21,356	21,286	0	14	0	14	0	21,586	0	0	0	467	09/25/2034	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2012	MBS Paydown 0.26055746		23,866	23,866	23,612	23,535	0	19	0	19	0	23,866	0	0	0	619	09/25/2034	2AM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		04/25/2012	MBS Paydown 0.21996544		68,275	68,275	59,911	61,489	0	6,163	0	6,163	0	68,275	0	0	0	1,252	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		05/25/2012	MBS Paydown 0.21133199		34,534	34,534	30,303	31,101	0	2,930	0	2,930	0	34,534	0	0	0	791	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		06/25/2012	MBS Paydown 0.20430663		28,101	28,101	24,659	25,308	0	202	0	202	0	28,101	0	0	0	773	09/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		04/25/2012	MBS Paydown 0.2205393		8,453	8,453	5,812	1,973	0	238	0	238	0	8,453	0	0	0	11	02/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		05/25/2012	MBS Paydown 0.215881304		10,201	10,201	7,013	2,381	0	361	0	361	0	10,201	0	0	0	16	02/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		06/25/2012	MBS Paydown 0.210951541		10,796	10,796	7,422	2,520	0	500	0	500	0	10,796	0	0	0	20	02/25/2037	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		04/25/2012	MBS Paydown 0.1767291		4,215	4,215	3,540	3,554	0	28	0	28	0	4,215	0	0	0	12	04/25/2035	3FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		05/25/2012	MBS Paydown 0.1752084		9,124	9,124	7,664	7,693	0	71	0	71	0	9,124	0	0	0	33	04/25/2035	3FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2012	MBS Paydown 0.17405466		6,922	6,922	5,815	5,837	0	66	0	66	0	6,922	0	0	0	30	04/25/2035	3FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		04/25/2012	MBS Paydown 0.18953086		9,753	9,753	5,072	9,753	0	0	0	0	0	9,753	0	0	0	29	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		05/25/2012	MBS Paydown 0.18818734		13,435	13,435	6,986	13,435	0	0	0	0	0	13,435	0	0	0	50	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2012	MBS Paydown 0.18611445		20,729	20,729	10,779	20,729	0	0	0	0	0	20,729	0	0	0	92	08/25/2035	4FM
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34		04/25/2012	MBS Paydown 0.155436813		13,659	13,659	13,658	13,659	0	(9)	0	(9)	0	13,659	0	0	0	226	08/25/2034	1FM
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34		05/25/2012	MBS Paydown 0.151119843		34,536	34,536	34,535	34,536	0	(27)	0	(27)	0	34,536	0	0	0	709	08/25/2034	1FM
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34		06/25/2012	MBS Paydown 0.145279262		46,725	46,725	46,723	46,725	0	(43)	0	(43)	0	46,725	0	0	0	1,148	08/25/2034	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		04/25/2012	MBS Paydown 0.17720058		2,319	2,319	1,890	2,319	0	0	0	0	0	2,319	0	0	0	1	10/25/2013	6Z*

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)
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		05/25/2012	MBS Paydown 0.177087737		226	226	184	226	0	0	0	0	0	226	0	0	0	0	10/25/2013	6Z*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/25/2012	MBS Paydown 0.176141131		1,893	1,893	1,543	1,893	0	0	0	0	0	1,893	0	0	0	1	10/25/2013	6Z*
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		04/25/2012	MBS Paydown 0.389185008		14,777	14,777	8,718	1,427	174	54	0	228	0	14,777	0	0	0	271	06/25/2035	3FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		05/25/2012	MBS Paydown 0.382330275		13,709	13,709	8,089	1,324	162	101	0	263	0	13,709	0	0	0	314	06/25/2035	3FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		06/25/2012	MBS Paydown 0.374941813		14,777	14,777	8,718	1,427	174	67	0	241	0	14,777	0	0	0	406	06/25/2035	3FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		04/25/2012	MBS Paydown 0.308705529		9,770	9,770	8,426	8,977	0	85	0	85	0	9,770	0	0	0	187	01/25/2033	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		05/25/2012	MBS Paydown 0.305656079		4,574	4,574	3,945	4,203	0	47	0	47	0	4,574	0	0	0	110	01/25/2033	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		06/25/2012	MBS Paydown 0.304912998		1,115	1,115	961	1,024	0	12	0	12	0	1,115	0	0	0	32	01/25/2033	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		04/25/2012	MBS Paydown 0.149055226		2,358	2,358	1,934	1,951	0	8	0	8	0	2,358	0	0	0	21	10/25/2034	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		05/25/2012	MBS Paydown 0.145922265		19,054	19,054	15,624	15,765	0	961	0	961	0	19,054	0	0	0	212	10/25/2034	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2012	MBS Paydown 0.143600579		14,120	14,120	11,578	11,683	0	193	0	193	0	14,120	0	0	0	189	10/25/2034	1FM
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36		03/25/2012	Prior period adjustment		(4,454)	(61,204)	(32,562)	(4,454)	0	0	0	0	0	(4,454)	0	0	0	(263)	05/25/2036	1FM
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36		04/25/2012	MBS Paydown 0.155788149		8,567	8,567	4,134	3,847	0	(1,926)	0	(1,926)	0	8,567	0	0	0	145	05/25/2036	1FM
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36		04/25/2012	Pass-Through Loss		0	121,074	58,418	0	0	0	0	0	0	0	0	0	0	2,053	05/25/2036	1FM
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36		05/25/2012	MBS Paydown 0.129642535		3,967	3,967	1,914	1,940	0	(971)	0	(971)	0	3,967	0	0	0	84	05/25/2036	1FM
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36		05/25/2012	Pass-Through Loss		0	61,397	29,624	0	0	0	0	0	0	0	0	0	0	1,299	05/25/2036	1FM
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36		06/25/2012	MBS Paydown 0.115440136		2,185	2,185	1,054	1,054	0	(528)	0	(528)	0	2,185	0	0	0	55	05/25/2036	1FM
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36		06/25/2012	Pass-Through Loss		0	33,321	16,078	0	0	0	0	0	0	0	0	0	0	845	05/25/2036	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		03/25/2012	Prior period adjustment		0	0	0	0	0	57,355	0	57,355	0	57,355	0	(57,355)	(57,355)	0	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		04/25/2012	MBS Paydown 0.415762091		20,119	20,119	15,290	0	0	20,119	0	20,119	0	20,119	0	0	0	37	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/25/2012	MBS Paydown 0.413581148		4,362	4,362	3,315	0	0	4,362	0	4,362	0	4,362	0	0	0	10	06/25/2039	6FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		04/17/2012	MBS Paydown 0.955198506		143,963	143,963	143,963	143,957	0	(95)	0	(95)	0	143,963	0	0	0	1,680	06/17/2041	1FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		05/17/2012	MBS Paydown 0.950922519		64,140	64,140	64,140	64,137	0	(2)	0	(2)	0	64,140	0	0	0	936	06/17/2041	1FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		06/17/2012	MBS Paydown 0.944364857		98,365	98,365	98,365	98,361	0	(30)	0	(30)	0	98,365	0	0	0	1,722	06/17/2041	1FE
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		04/15/2012	MBS Paydown 0.245322308		13,643	13,643	12,394	13,110	0	111	0	111	0	13,643	0	0	0	204	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		05/15/2012	MBS Paydown 0.238929441		15,663	15,663	14,228	15,051	0	163	0	163	0	15,663	0	0	0	292	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		06/15/2012	MBS Paydown 0.233114164		14,247	14,247	12,943	13,691	0	182	0	182	0	14,247	0	0	0	319	07/15/2041	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		04/15/2012	MBS Paydown 0.616680146		2,223	2,223	1,904	1,859	0	77	0	77	0	2,223	0	0	0	5	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		05/15/2012	MBS Paydown 0.339234472		832,337	832,337	712,689	696,043	0	129,223	0	129,223	0	832,337	0	0	0	2,228	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		06/15/2012	MBS Paydown 0.250130603		267,312	267,312	228,886	223,540	0	39,997	0	39,997	0	267,312	0	0	0	857	07/15/2019	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		03/25/2012	Prior period adjustment		0	0	0	0	0	(89)	0	(89)	0	0	0	0	0	0	12/25/2035	4FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		04/25/2012	MBS Paydown 0.49820338		4,049	4,049	3,896	2,515	800	(9)	0	791	0	4,049	0	0	0	81	12/25/2035	4FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		05/25/2012	MBS Paydown 0.49565482		3,823	3,823	3,678	2,374	756	(13)	0	743	0	3,823	0	0	0	96	12/25/2035	4FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2012	MBS Paydown 0.49357402		3,121	3,121	3,003	1,939	617	(15)	0	602	0	3,121	0	0	0	94	12/25/2035	4FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		04/25/2012	MBS Paydown 0.47236578		6,706	6,706	6,737	4,820	0	12	0	12	0	6,706	0	0	0	62	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		05/25/2012	MBS Paydown 0.46658586		19,469	19,469	19,560	24,528	0	2,218	0	2,218	0	19,469	0	0	0	224	03/25/2036	1FM

Statement for June 30, 2012 of the **GREAT AMERICAN 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 Desig-nation or Market Indicator (a)
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		05/25/2012	Pass-Through Loss		0	14,656	14,725	0	0	0	0	0	0	0	0	0	0	169	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2012	MBS Paydown 0.46102589		23,488	23,488	23,598	23,595	0	3,392	0	3,392	0	23,488	0	0	0	325	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2012	Pass-Through Loss		0	9,339	9,382	0	0	0	0	0	0	0	0	0	0	129	03/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/25/2012	MBS Paydown 0.33117385		23,864	23,864	12,194	23,471	0	394	0	394	0	23,864	0	0	0	42	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/25/2012	MBS Paydown 0.32919413		17,629	17,629	9,008	17,537	0	92	0	92	0	17,629	0	0	0	38	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/25/2012	MBS Paydown 0.32757468		14,421	14,421	7,369	14,346	0	75	0	75	0	14,421	0	0	0	37	05/25/2036	1FM
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47		04/15/2012	MBS Paydown 0.919976903		21,271	21,271	19,463	20,589	0	141	0	141	0	21,271	0	0	0	28	05/15/2047	1FM
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47		05/15/2012	MBS Paydown 0.892043555		279,333	279,333	255,590	270,373	0	(2,686)	0	(2,686)	0	279,333	0	0	0	447	05/15/2047	1FM
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47		06/15/2012	MBS Paydown 0.807745069		842,985	842,985	771,331	815,944	0	18,400	0	18,400	0	842,985	0	0	0	1,609	05/15/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		04/12/2012	MBS Paydown 0.870151396		76,759	76,759	80,309	79,200	0	(234)	0	(234)	0	76,759	0	0	0	1,394	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		05/12/2012	MBS Paydown 0.860395311		58,537	58,537	61,244	60,398	0	(236)	0	(236)	0	58,537	0	0	0	1,329	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		06/12/2012	MBS Paydown 0.833940115		158,731	158,731	166,073	163,778	0	(2,804)	0	(2,804)	0	158,731	0	0	0	4,323	06/12/2047	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		04/15/2012	MBS Paydown 0.95333443		49,884	49,884	45,881	47,684	0	158	0	158	0	49,884	0	0	0	903	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		05/15/2012	MBS Paydown 0.948959115		56,879	56,879	52,315	54,371	0	223	0	223	0	56,879	0	0	0	1,288	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		06/15/2012	MBS Paydown 0.933382133		202,501	202,501	186,252	193,571	0	1,023	0	1,023	0	202,501	0	0	0	5,501	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		04/25/2012	MBS Paydown 0.017754282		2,139	2,139	2,082	2,139	83	0	0	83	0	2,139	0	0	0	39	04/25/2037	3FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		05/25/2012	MBS Paydown 0.017642613		893	893	869	893	35	0	0	35	0	893	0	0	0	21	04/25/2037	3FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2012	MBS Paydown 0.017343866		2,390	2,390	2,326	2,390	93	0	0	93	0	2,390	0	0	0	66	04/25/2037	3FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		04/27/2012	MBS Paydown 0.56871804		41,102	41,102	33,344	33,849	0	6,567	0	6,567	0	41,102	0	0	0	589	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		05/27/2012	MBS Paydown 0.562407293		31,554	31,554	25,598	25,986	0	246	0	246	0	31,554	0	0	0	554	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2012	MBS Paydown 0.556811703		27,978	27,978	22,697	23,041	0	285	0	285	0	27,978	0	0	0	565	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		04/26/2012	MBS Paydown 0.446169626		71,356	71,356	54,676	57,203	0	885	0	885	0	71,356	0	0	0	611	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		05/26/2012	MBS Paydown 0.436227873		99,418	99,418	76,179	79,699	0	1,684	0	1,684	0	99,418	0	0	0	1,095	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2012	MBS Paydown 0.426077622		101,503	101,503	77,776	81,370	0	2,304	0	2,304	0	101,503	0	0	0	1,366	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		04/26/2012	MBS Paydown 0.556905837		113,288	113,288	87,869	103,881	0	1,317	0	1,317	0	113,288	0	0	0	3,463	11/26/2036	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2012	MBS Paydown 0.545126993		73,170	73,170	56,753	67,095	0	1,245	0	1,245	0	73,170	0	0	0	3,118	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		04/26/2012	MBS Paydown 0.445241936		128,868	128,868	93,751	105,312	0	2,579	0	2,579	0	128,868	0	0	0	4,081	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		05/26/2012	MBS Paydown 0.435453893		117,457	117,457	85,450	95,987	0	3,146	0	3,146	0	117,457	0	0	0	4,649	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		06/26/2012	MBS Paydown 0.41826469		206,270	206,270	150,062	168,566	0	16,046	0	16,046	0	206,270	0	0	0	9,798	06/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		03/26/2012	Prior period adjustment		0	0	0	0	0	(595)	0	(595)	0	0	0	0	0	0	04/26/2035	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		04/26/2012	MBS Paydown 0.581460175		91,097	91,097	84,493	85,801	0	234	0	234	0	91,097	0	0	0	894	04/26/2035	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		05/26/2012	MBS Paydown 0.564699982		182,770	182,770	169,519	172,145	0	7,634	0	7,634	0	182,770	0	0	0	2,270	04/26/2035	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		06/26/2012	MBS Paydown 0.553728804		119,641	119,641	110,967	112,686	0	4,134	0	4,134	0	119,641	0	0	0	1,798	04/26/2035	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		04/25/2012	MBS Paydown 0.75295664		29,379	29,379	27,763	23,905	1,756	(140)	0	1,616	0	29,379	0	0	0	855	06/25/2047	3FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		05/25/2012	MBS Paydown 0.747992407		24,821	24,821	23,456	20,197	1,484	(150)	0	1,334	0	24,821	0	0	0	899	06/25/2047	3FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2012	MBS Paydown 0.733710313		71,410	71,410	67,483	58,107	4,268	5,611	0	9,879	0	71,410	0	0	0	3,093	06/25/2047	3FM

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)
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		04/26/2012	MBS Paydown 0.525496664		2,059	2,059	1,578	1,645	0	7	0	7	0	2,059	0	0	0	41	10/25/2035	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		05/26/2012	MBS Paydown 0.524657177		8,143	8,143	6,241	6,505	0	37	0	37	0	8,143	0	0	0	204	10/25/2035	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		06/26/2012	MBS Paydown 0.522974786		16,319	16,319	12,507	13,037	0	95	0	95	0	16,319	0	0	0	490	10/25/2035	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		03/26/2012	Prior period adjustment		0	0	0	0	0	102	0	102	0	0	0	0	0	0	04/26/2037	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		04/26/2012	MBS Paydown 0.913085033		54,538	54,538	54,538	54,537	0	0	0	0	0	54,538	0	0	0	168	04/26/2037	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		05/26/2012	MBS Paydown 0.903900793		86,223	86,223	86,223	86,220	0	0	0	0	0	86,223	0	0	0	278	04/26/2037	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		06/26/2012	MBS Paydown 0.895578536		78,130	78,130	78,130	78,127	0	(16)	0	(16)	0	78,130	0	0	0	395	04/26/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		04/26/2012	MBS Paydown 0.522974702		8,101	8,101	8,101	8,057	0	8	0	8	0	8,101	0	0	0	178	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		05/26/2012	MBS Paydown 0.508002154		9,096	9,096	9,096	9,047	0	10	0	10	0	9,096	0	0	0	250	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2012	MBS Paydown 0.500642244		4,471	4,471	4,471	4,447	0	2	0	2	0	4,471	0	0	0	147	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/26/2012	Prior period adjustment		0	0	13,254	0	0	0	0	0	0	0	0	0	0	0	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		04/26/2012	Pass-Through Loss		0	7,420	5,849	0	0	0	0	0	0	0	0	0	0	203	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		05/26/2012	Pass-Through Loss		0	12,005	9,463	0	0	0	0	0	0	0	0	0	0	393	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2012	Pass-Through Loss		0	2,714	2,140	0	0	0	0	0	0	0	0	0	0	103	09/26/2036	6FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		04/26/2012	MBS Paydown 0.534454468		110,571	110,571	110,571	109,691	0	194	0	194	0	110,571	0	0	0	2,324	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		05/26/2012	MBS Paydown 0.512267535		62,123	62,123	62,123	61,629	0	86	0	86	0	62,123	0	0	0	1,616	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		06/26/2012	MBS Paydown 0.490839635		59,998	59,998	59,998	59,521	0	112	0	112	0	59,998	0	0	0	1,860	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		03/26/2012	Prior period adjustment		0	0	0	0	0	(9)	0	(9)	0	0	0	0	0	0	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		04/26/2012	MBS Paydown 0.382302978		10,649	10,649	10,649	10,648	0	0	0	0	0	10,649	0	0	0	17	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		05/26/2012	MBS Paydown 0.374148564		13,673	13,673	13,673	13,672	0	0	0	0	0	13,673	0	0	0	24	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		06/26/2012	MBS Paydown 0.351682434		37,671	37,671	37,671	37,668	0	2	0	2	0	37,671	0	0	0	113	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		04/26/2012	Pass-Through Loss		0	15,374	4,798	0	0	0	0	0	0	0	0	0	0	(17)	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		05/26/2012	Pass-Through Loss		0	10,380	3,239	0	0	0	0	0	0	0	0	0	0	5	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/26/2012	Pass-Through Loss		0	16,673	5,203	0	0	0	0	0	0	0	0	0	0	53	09/26/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		04/21/2012	MBS Paydown 0.470160199		15,408	15,408	15,408	14,386	0	(186)	0	(186)	0	15,408	0	0	0	256	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		05/21/2012	MBS Paydown 0.452430016		59,579	59,579	59,579	55,627	0	(5,092)	0	(5,092)	0	59,579	0	0	0	1,304	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2012	MBS Paydown 0.437700083		49,497	49,497	49,497	46,214	0	(1,027)	0	(1,027)	0	49,497	0	0	0	1,301	05/21/2036	1FM
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		04/21/2012	Pass-Through Loss		0	36,116	11,743	0	0	0	0	0	0	0	0	0	0	632	05/21/2036	1FM
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		05/21/2012	Pass-Through Loss		0	40,231	13,081	0	0	0	0	0	0	0	0	0	0	881	05/21/2036	1FM
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		06/21/2012	Pass-Through Loss		0	67,429	21,925	0	0	0	0	0	0	0	0	0	0	1,772	05/21/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		04/26/2012	MBS Paydown 0.159659054		138	138	138	138	0	0	0	0	0	138	0	0	0	3	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		05/26/2012	MBS Paydown 0.159612984		138	138	138	138	0	0	0	0	0	138	0	0	0	3	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		06/26/2012	MBS Paydown 0.159566684		139	139	139	139	0	0	0	0	0	139	0	0	0	4	12/26/2036	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		04/26/2012	MBS Paydown 0.231720513		174,969	174,969	174,969	174,441	0	1,047	0	1,047	0	174,969	0	0	0	2,212	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		05/26/2012	MBS Paydown 0.229067906		6,144	6,144	6,144	6,125	0	0	0	0	0	6,144	0	0	0	91	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		06/26/2012	MBS Paydown 0.217963897		25,717	25,717	25,717	25,640	0	11	0	11	0	25,717	0	0	0	439	04/26/2047	1FM

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)
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		04/26/2012	MBS Paydown 0.562250131		19,425	19,425	15,339	15,758	0	658	0	658	0	19,425	0	0	0	356	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		05/26/2012	MBS Paydown 0.552426348		21,388	21,388	16,889	17,350	0	1,202	0	1,202	0	21,388	0	0	0	490	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		06/26/2012	MBS Paydown 0.551771625		1,425	1,425	1,126	1,156	0	18	0	18	0	1,425	0	0	0	39	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		04/26/2012	MBS Paydown 0.441304071		10,094	10,094	7,794	8,032	0	91	0	91	0	10,094	0	0	0	185	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		05/26/2012	MBS Paydown 0.440006251		1,721	1,721	1,329	1,370	0	21	0	21	0	1,721	0	0	0	39	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2012	MBS Paydown 0.437175762		3,754	3,754	2,899	2,987	0	47	0	47	0	3,754	0	0	0	103	08/26/2037	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		04/26/2012	MBS Paydown 0.305954063		50,431	50,431	50,431	50,431	0	0	0	0	0	50,431	0	0	0	462	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		05/26/2012	MBS Paydown 0.281809531		100,349	100,349	100,349	100,349	0	0	0	0	0	100,349	0	0	0	1,153	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		06/26/2012	MBS Paydown 0.267111461		61,088	61,088	61,088	61,088	0	0	0	0	0	61,088	0	0	0	844	09/26/2035	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		03/26/2012	Prior period adjustment		0	0	0	0	0	0	0	0	0	30,425	0	(30,425)	(30,425)	0	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		04/26/2012	MBS Paydown 0.863509639		11,145	11,145	10,120	11,145	0	(11,145)	0	(11,145)	0	11,145	0	0	0	191	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		05/26/2012	MBS Paydown 0.801058906		19,020	19,020	17,271	19,020	0	(19,021)	0	(19,021)	0	19,020	0	0	0	408	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		06/26/2012	MBS Paydown 0.744765496		17,145	17,145	15,568	17,145	0	(17,145)	0	(17,145)	0	17,145	0	0	0	441	06/26/2037	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		04/26/2012	MBS Paydown 0.305552389		14,978	14,978	14,978	14,978	0	0	0	0	0	14,978	0	0	0	354	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		05/26/2012	MBS Paydown 0.270896594		30,324	30,324	30,324	30,324	0	0	0	0	0	30,324	0	0	0	858	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		06/26/2012	MBS Paydown 0.240105611		26,942	26,942	26,942	26,942	0	0	0	0	0	26,942	0	0	0	889	12/26/2036	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		05/26/2012	MBS Paydown 0.566544019		2,751	2,751	2,674	2,674	0	(2)	0	(2)	0	2,751	0	0	0	16	11/26/2037	1Z
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2012	MBS Paydown 0.555995684		36,919	36,919	35,881	35,881	0	250	0	250	0	36,919	0	0	0	416	11/26/2037	1Z
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		04/26/2012	MBS Paydown 0.461082615		7,395	7,395	7,395	7,348	0	1	0	1	0	7,395	0	0	0	185	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		05/26/2012	MBS Paydown 0.457039794		7,928	7,928	7,928	7,877	0	2	0	2	0	7,928	0	0	0	238	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2012	MBS Paydown 0.450806018		12,224	12,224	12,224	12,146	0	4	0	4	0	12,224	0	0	0	429	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		03/26/2012	Prior period adjustment		0	(4,406)	6,180	0	0	0	0	0	0	0	0	0	0	(89)	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		04/26/2012	Pass-Through Loss		0	4,256	3,344	0	0	0	0	0	0	0	0	0	0	107	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		05/26/2012	Pass-Through Loss		0	8,276	6,503	0	0	0	0	0	0	0	0	0	0	249	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		06/26/2012	Pass-Through Loss		0	4,051	3,183	0	0	0	0	0	0	0	0	0	0	142	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		04/26/2012	MBS Paydown 0.461074154		5,547	5,547	5,547	5,519	0	1	0	1	0	5,547	0	0	0	133	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		05/26/2012	MBS Paydown 0.457030865		5,946	5,946	5,946	5,917	0	1	0	1	0	5,946	0	0	0	171	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		06/26/2012	MBS Paydown 0.450796369		9,169	9,169	9,169	9,123	0	2	0	2	0	9,169	0	0	0	308	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		03/26/2012	Prior period adjustment		0	(3,305)	5,176	0	0	0	0	0	0	0	0	0	0	(16)	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		04/26/2012	Pass-Through Loss		0	3,192	2,801	0	0	0	0	0	0	0	0	0	0	61	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		05/26/2012	Pass-Through Loss		0	6,208	5,448	0	0	0	0	0	0	0	0	0	0	149	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2012	Pass-Through Loss		0	3,039	2,667	0	0	0	0	0	0	0	0	0	0	87	02/26/2037	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		04/26/2012	MBS Paydown 0.633126884		13,989	13,989	12,806	12,693	0	60	0	60	0	13,989	0	0	0	119	09/26/2035	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		05/26/2012	MBS Paydown 0.623584419		28,298	28,298	25,905	25,677	0	159	0	159	0	28,298	0	0	0	302	09/26/2035	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		06/26/2012	MBS Paydown 0.617583339		17,796	17,796	16,291	16,148	0	136	0	136	0	17,796	0	0	0	229	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		05/26/2012	Pass-Through Loss		0	730	570	0	0	0	0	0	0	0	0	0	0	9	09/26/2035	1FM

Statement for June 30, 2012 of the **GREAT AMERICAN INSURANCE COMPANY**

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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 BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/26/2012	Pass-Through Loss		0	4,976	3,887	0	0	0	0	0	0	0	0	0	0	73	09/26/2035	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		04/26/2012	MBS Paydown 0.629496143		42,579	42,579	34,878	36,722	0	3	0	3	0	42,579	0	0	0	167	11/26/2036	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		05/26/2012	MBS Paydown 0.621472221		56,683	56,683	46,431	48,886	0	(23)	0	(23)	0	56,683	0	0	0	266	11/26/2036	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		06/26/2012	MBS Paydown 0.611472815		70,639	70,639	57,863	60,922	0	872	0	872	0	70,639	0	0	0	385	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		04/26/2012	Pass-Through Loss		0	38,282	2,557	0	0	0	0	0	0	0	0	0	0	149	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		05/26/2012	Pass-Through Loss		0	50,054	3,343	0	0	0	0	0	0	0	0	0	0	233	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		06/26/2012	Pass-Through Loss		0	35,531	2,373	0	0	0	0	0	0	0	0	0	0	193	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		04/26/2012	MBS Paydown 0.46567339		14,176	14,176	14,176	14,071	0	6	0	6	0	14,176	0	0	0	329	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		05/26/2012	MBS Paydown 0.458689207		18,971	18,971	18,971	18,831	0	10	0	10	0	18,971	0	0	0	528	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		06/26/2012	MBS Paydown 0.449924601		23,807	23,807	23,807	23,631	0	16	0	16	0	23,807	0	0	0	773	11/26/2036	1FM
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37		04/26/2012	MBS Paydown 0.735548255		134,312	134,312	134,312	134,312	0	0	0	0	0	134,312	0	0	0	2,286	11/26/2037	1FM
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37		05/26/2012	MBS Paydown 0.650555495		64,983	64,983	64,983	64,983	0	0	0	0	0	64,983	0	0	0	1,376	11/26/2037	1FM
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37		06/26/2012	MBS Paydown 0.54868678		77,886	77,886	77,886	77,886	0	0	0	0	0	77,886	0	0	0	1,966	11/26/2037	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		04/26/2012	MBS Paydown 0.148431027		3,022	3,022	3,022	3,022	0	0	0	0	0	3,022	0	0	0	60	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		05/26/2012	MBS Paydown 0.13745922		17,642	17,642	17,642	17,642	0	0	0	0	0	17,642	0	0	0	441	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		06/26/2012	MBS Paydown 0.130906923		10,536	10,536	10,536	10,536	0	0	0	0	0	10,536	0	0	0	316	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/26/2012	Prior period adjustment		0	(12,971)	(2,390)	0	0	0	0	0	0	0	0	0	0	(63)	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		04/26/2012	Pass-Through Loss		0	12,577	2,319	0	0	0	0	0	0	0	0	0	0	252	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		05/26/2012	Pass-Through Loss		0	7,392	1,363	0	0	0	0	0	0	0	0	0	0	185	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2012	Pass-Through Loss		0	3,054	563	0	0	0	0	0	0	0	0	0	0	92	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		04/26/2012	MBS Paydown 0.242425099		11,267	11,267	11,267	11,267	0	0	0	0	0	11,267	0	0	0	162	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		05/26/2012	MBS Paydown 0.235760497		15,112	15,112	15,112	15,112	0	0	0	0	0	15,112	0	0	0	338	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		06/26/2012	MBS Paydown 0.227099084		19,640	19,640	19,640	19,640	0	0	0	0	0	19,640	0	0	0	531	04/26/2037	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		04/26/2012	MBS Paydown 0.603757012		10,949	10,949	10,949	11,076	0	(4)	0	(4)	0	10,949	0	0	0	219	04/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		05/26/2012	MBS Paydown 0.59550145		11,384	11,384	11,384	11,517	0	(7)	0	(7)	0	11,384	0	0	0	285	04/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2012	MBS Paydown 0.584212816		15,567	15,567	15,567	15,748	0	(78)	0	(78)	0	15,567	0	0	0	467	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		03/26/2012	Prior period adjustment		0	(4,122)	3,362	0	0	0	0	0	0	0	0	0	0	(21)	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		04/26/2012	Pass-Through Loss		0	4,822	2,155	0	0	0	0	0	0	0	0	0	0	96	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		05/26/2012	Pass-Through Loss		0	3,412	1,525	0	0	0	0	0	0	0	0	0	0	85	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2012	Pass-Through Loss		0	3,219	1,438	0	0	0	0	0	0	0	0	0	0	97	04/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		04/26/2012	MBS Paydown 0.520008536		16,557	16,557	16,557	16,461	0	2	0	2	0	16,557	0	0	0	331	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		05/26/2012	MBS Paydown 0.517241091		5,549	5,549	5,549	5,517	0	1	0	1	0	5,549	0	0	0	139	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2012	MBS Paydown 0.512566116		9,374	9,374	9,374	9,320	0	3	0	3	0	9,374	0	0	0	281	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		03/26/2012	Prior period adjustment		0	0	0	0	0	23	0	23	0	0	0	0	0	0	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		04/26/2012	MBS Paydown 0.427174569		3,096	3,096	3,121	3,114	0	(1)	0	(1)	0	3,096	0	0	0	62	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		05/26/2012	MBS Paydown 0.419556823		10,659	10,659	10,745	10,720	0	(14)	0	(14)	0	10,659	0	0	0	266	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 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)
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		06/26/2012	MBS Paydown 0.416890002		3,731	3,731	3,761	3,753	0	(3)	0	(3)	0	3,731	0	0	0	112	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		01/26/2012	Prior period adjustment		0	(14,590)	0	0	0	0	0	0	0	0	0	0	0	(74)	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		05/26/2012	Pass-Through Loss		0	4,212	4,246	0	0	0	0	0	0	0	0	0	0	99	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2012	Pass-Through Loss		0	6,828	6,883	0	0	0	0	0	0	0	0	0	0	195	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		04/26/2012	MBS Paydown 0.334450759		12,240	12,240	12,424	12,372	0	(5)	0	(5)	0	12,240	0	0	0	235	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		05/26/2012	MBS Paydown 0.328967881		9,000	9,000	9,135	9,097	0	(8)	0	(8)	0	9,000	0	0	0	216	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		06/26/2012	MBS Paydown 0.318548826		17,103	17,103	17,360	17,288	0	(21)	0	(21)	0	17,103	0	0	0	492	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		03/26/2012	Prior period adjustment		0	(9,987)	9,025	0	0	0	0	0	0	0	0	0	0	(51)	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		04/26/2012	Pass-Through Loss		0	9,885	10,034	0	0	0	0	0	0	0	0	0	0	189	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		05/26/2012	Pass-Through Loss		0	11,581	11,755	0	0	0	0	0	0	0	0	0	0	277	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2012	Pass-Through Loss		0	14,305	14,519	0	0	0	0	0	0	0	0	0	0	411	04/26/2037	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		04/26/2012	MBS Paydown 0.253247754		13,451	13,451	13,451	13,451	0	0	0	0	0	13,451	0	0	0	247	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		05/26/2012	MBS Paydown 0.246944395		13,282	13,282	13,282	13,282	0	0	0	0	0	13,282	0	0	0	304	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		06/26/2012	MBS Paydown 0.236376831		22,267	22,267	22,267	22,267	0	0	0	0	0	22,267	0	0	0	612	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		04/26/2012	Pass-Through Loss		0	10,311	1,435	0	0	0	0	0	0	0	0	0	0	214	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		05/26/2012	Pass-Through Loss		0	10,109	1,407	0	0	0	0	0	0	0	0	0	0	232	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/26/2012	Pass-Through Loss		0	10,936	1,522	0	0	0	0	0	0	0	0	0	0	301	02/26/2036	1FM
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36		04/26/2012	MBS Paydown 0.034980166		107,093	107,093	107,093	107,093	0	0	0	0	0	107,093	0	0	0	1,874	01/26/2036	1FM
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36		05/26/2012	MBS Paydown 0.015255511		56,201	56,201	56,201	56,201	0	0	0	0	0	56,201	0	0	0	1,229	01/26/2036	1FM
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36		06/26/2012	MBS Paydown 0.0		43,467	43,467	43,467	43,467	0	0	0	0	0	43,467	0	0	0	1,141	01/26/2036	1FM
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36		06/26/2012	MBS Paydown 0.943870879		11,289	11,289	11,289	11,256	0	(4)	0	(4)	0	11,289	0	0	0	296	01/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		04/26/2012	MBS Paydown 0.341932131		29,287	29,287	29,287	29,137	0	13	0	13	0	29,287	0	0	0	510	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		05/26/2012	MBS Paydown 0.333009434		29,119	29,119	29,119	28,969	0	17	0	17	0	29,119	0	0	0	633	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		06/26/2012	MBS Paydown 0.316668872		53,328	53,328	53,328	53,053	0	38	0	38	0	53,328	0	0	0	1,388	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		04/26/2012	MBS Paydown 0.493668872		16,092	16,092	12,822	14,190	0	173	0	173	0	16,092	0	0	0	50	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		05/26/2012	MBS Paydown 0.480437739		38,540	38,540	30,708	33,984	0	1,582	0	1,582	0	38,540	0	0	0	148	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		06/26/2012	MBS Paydown 0.476184286		12,390	12,390	9,872	10,925	0	211	0	211	0	12,390	0	0	0	57	01/26/2047	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		04/26/2012	MBS Paydown 0.556238642		30,608	30,608	30,608	30,286	0	366	0	366	0	30,608	0	0	0	587	02/26/2036	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		05/26/2012	MBS Paydown 0.533208749		14,495	14,495	14,495	14,342	0	175	0	175	0	14,495	0	0	0	347	02/26/2036	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		06/26/2012	MBS Paydown 0.489320354		27,623	27,623	27,623	27,332	0	334	0	334	0	27,623	0	0	0	794	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		05/26/2012	Pass-Through Loss		0	1,350	1,041	0	0	0	0	0	0	0	0	0	0	32	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2012	Pass-Through Loss		0	7,281	5,615	0	0	0	0	0	0	0	0	0	0	209	02/26/2036	1FM
477700 ZZ 4	JOBSON MEDICAL T/L L+900 12/31/2014		04/20/2012	Paydown 100.0		30	30	19	19	0	11	0	11	0	30	0	0	0	0	12/31/2014	4Z
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		04/25/2012	MBS Paydown 0.222952357		14,543	14,543	11,780	3,181	2,879	(0)	0	2,879	0	14,543	0	0	0	59	07/25/2029	4AM
49327H AE 5	KSLT 2006-A 2A2 ABS FLT 06/27/2025		06/27/2012	MBS Paydown 0.246617593		93,054	93,054	66,999	83,038	0	7,899	0	7,899	0	93,054	0	0	0	285	06/27/2025	1FE

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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)
50075N AH 7	KRAFT FOODS INC 6 06/01/12		06/01/2012	Maturity 100.0		1,188,000	1,188,000	1,307,002	1,194,435	0	(6,435)	0	(6,435)	0	1,188,000	0	0	0	37,125	06/01/2012	2FE
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		04/15/2012	MBS Paydown 0.246864629		46,232	46,232	46,217	44,607	0	0	0	0	0	46,232	0	0	0	812	09/15/2018	1AM
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		05/15/2012	MBS Paydown 0.243068569		37,961	37,961	37,949	36,626	0	0	0	0	0	37,961	0	0	0	834	09/15/2018	1AM
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		06/15/2012	MBS Paydown 0.23908206		39,865	39,865	39,853	38,464	0	0	0	0	0	39,865	0	0	0	1,050	09/15/2018	1AM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		04/25/2012	MBS Paydown 0.710102758		46,075	46,075	33,174	34,418	0	2,337	0	2,337	0	46,075	0	0	0	145	12/25/2035	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		05/25/2012	MBS Paydown 0.697602923		62,499	62,499	44,999	46,687	0	10,309	0	10,309	0	62,499	0	0	0	245	12/25/2035	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		06/25/2012	MBS Paydown 0.690644808		34,791	34,791	25,049	25,988	0	3,478	0	3,478	0	34,791	0	0	0	163	12/25/2035	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		03/25/2012	Prior period adjustment		(36,867)	(46,831)	(31,848)	(20,259)	0	(16,607)	0	(16,607)	0	(36,866)	0	0	0	(39)	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		04/25/2012	MBS Paydown 0.39104879		49,732	49,732	33,817	32,660	0	13,986	0	13,986	0	49,732	0	0	0	152	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		04/25/2012	Pass-Through Loss		0	10,134	6,891	0	0	0	0	0	0	0	0	0	0	31	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		05/25/2012	MBS Paydown 0.384971059		19,275	19,275	13,107	23,210	0	655	0	655	0	19,275	0	0	0	73	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		05/25/2012	Pass-Through Loss		0	23,269	15,823	0	0	0	0	0	0	0	0	0	0	88	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/25/2012	MBS Paydown 0.37759413		39,750	39,750	27,030	28,172	0	18,641	0	18,641	0	39,750	0	0	0	180	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/25/2012	Pass-Through Loss		0	11,889	8,084	0	0	0	0	0	0	0	0	0	0	54	06/25/2037	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		04/25/2012	MBS Paydown 0.657720146		115,298	115,298	102,183	108,858	0	2,114	0	2,114	0	115,298	0	0	0	2,344	09/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		05/25/2012	MBS Paydown 0.640914136		117,642	117,642	104,260	111,071	0	2,445	0	2,445	0	117,642	0	0	0	2,990	09/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		06/25/2012	MBS Paydown 0.626302003		102,285	102,285	90,650	96,571	0	1,785	0	1,785	0	102,285	0	0	0	3,120	09/25/2035	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2012	Prior period adjustment		211	0	0	211	0	0	0	0	0	211	0	0	0	(3)	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		04/25/2012	MBS Paydown 0.436015871		1,106	1,106	719	243	0	54	0	54	0	1,106	0	0	0	19	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2012	MBS Paydown 0.432436516		2,681	2,681	1,743	1,576	0	376	0	376	0	2,681	0	0	0	57	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2012	Pass-Through Loss		0	4,478	2,910	0	0	0	0	0	0	0	0	0	0	95	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2012	Pass-Through Loss		0	7,105	4,618	0	0	0	0	0	0	0	0	0	0	178	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		04/25/2012	MBS Paydown 0.458778033		46,246	46,246	39,309	39,762	0	146	0	146	0	46,246	0	0	0	896	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		05/25/2012	MBS Paydown 0.458143975		3,170	3,170	2,695	2,726	0	19	0	19	0	3,170	0	0	0	77	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2012	MBS Paydown 0.457526037		3,090	3,090	2,626	2,656	0	19	0	19	0	3,090	0	0	0	90	07/25/2047	1FM
54323M AJ 7	LONGVIEW POWER TL FAC L+475 2/28/14		06/29/2012	Paydown 100.0		2,167	2,167	2,167	1,955	81	27	0	108	0	2,167	0	0	0	45	02/28/2014	4FE
55261F AA 2	M&T BANK CORP 5.375 05/24/2012		04/17/2012	CITIGROUP		4,018,760	4,000,000	3,998,600	3,999,875	0	95	0	95	0	3,999,970	0	18,790	18,790	87,194	05/24/2012	1FE
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		03/25/2012	Prior period adjustment		0	0	0	0	0	444	0	444	0	0	0	0	0	(2)	09/25/2033	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		04/25/2012	MBS Paydown 0.84011389		40,701	40,701	37,979	34,015	0	497	0	497	0	40,701	0	0	0	2,129	09/25/2033	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		05/25/2012	MBS Paydown 0.81086781		43,869	43,869	40,935	36,663	0	672	0	672	0	43,869	0	0	0	2,872	09/25/2033	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		06/25/2012	MBS Paydown 0.78150283		44,047	44,047	41,102	36,812	0	2,554	0	2,554	0	44,047	0	0	0	3,463	09/25/2033	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		04/25/2012	MBS Paydown 0.5029741		121,882	121,882	121,882	121,667	0	(140)	0	(140)	0	121,882	0	0	0	2,089	08/25/2034	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		05/25/2012	MBS Paydown 0.49159288		96,740	96,740	96,740	96,569	0	(95)	0	(95)	0	96,740	0	0	0	2,073	08/25/2034	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		06/25/2012	MBS Paydown 0.45299565		328,076	328,076	328,076	327,497	0	(388)	0	(388)	0	328,076	0	0	0	8,436	08/25/2034	1FM
617451 BN 8	MSC 2005-HQ7 A2 SEQ CSTR 11/14/42		05/14/2012	MBS Paydown 0.568820713		187,928	187,928	188,712	187,596	0	(18)	0	(18)	0	187,928	0	0	0	4,126	11/14/2042	1FM
617451 BN 8	MSC 2005-HQ7 A2 SEQ CSTR 11/14/42		06/14/2012	MBS Paydown 0.084500948		1,937,279	1,937,279	1,945,365	1,933,857	0	(46)	0	(46)	0	1,937,279	0	0	0	51,205	11/14/2042	1FM

Statement for June 30, 2012 of the **GREAT AMERICAN INSURANCE COMPANY**

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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)
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39		04/15/2012	MBS Paydown 0.0		686,696	686,696	700,618	686,409	0	4,447	0	4,447	0	686,696	0	0	0	13,688	01/15/2039	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		04/25/2012	MBS Paydown 0.50002318		450	450	349	225	0	(4)	0	(4)	0	450	0	0	0	8	06/25/2036	6FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		05/25/2012	MBS Paydown 0.45471522		58,900	58,900	45,721	29,424	0	29,156	0	29,156	0	58,900	0	0	0	1,368	06/25/2036	6FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2012	MBS Paydown 0.45464002		98	98	76	49	0	(1)	0	(1)	0	98	0	0	0	3	06/25/2036	6FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		04/25/2012	MBS Paydown 0.87127981		41,871	41,871	41,871	27,313	0	4,354	0	4,354	0	41,871	0	0	0	677	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		05/25/2012	MBS Paydown 0.86882555		12,271	12,271	12,271	8,005	0	(82)	0	(82)	0	12,271	0	0	0	261	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2012	MBS Paydown 0.86013744		43,441	43,441	43,441	28,337	0	4,611	0	4,611	0	43,441	0	0	0	1,104	10/25/2046	1FM
620076 AY 5	MOTOROLA INC 5.375 11/15/2012		06/14/2012	Make Whole Call 102.086		1,020,860	1,000,000	999,010	999,815	0	185	0	185	0	1,000,000	0	20,860	20,860	31,205	11/15/2012	2FE
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		04/25/2012	MBS Paydown 0.27394565		18,575	18,575	17,251	17,838	0	82	0	82	0	18,575	0	0	0	296	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		05/25/2012	MBS Paydown 0.26539551		17,100	17,100	15,882	16,422	0	109	0	109	0	17,100	0	0	0	341	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		06/25/2012	MBS Paydown 0.26090562		8,980	8,980	8,340	8,624	0	74	0	74	0	8,980	0	0	0	215	03/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2012	Prior period adjustment		0	0	3,657	0	0	0	0	0	0	0	0	0	0	(6)	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		04/25/2012	MBS Paydown 0.22690664		6,209	6,209	6,209	7,860	0	(68)	0	(68)	0	6,209	0	0	0	114	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		04/25/2012	Pass-Through Loss		0	5,937	5,937	0	0	0	0	0	0	0	0	0	0	109	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2012	MBS Paydown 0.22385837		7,272	7,272	7,272	7,891	0	(68)	0	(68)	0	7,272	0	0	0	166	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2012	Pass-Through Loss		0	4,921	4,921	0	0	0	0	0	0	0	0	0	0	113	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2012	MBS Paydown 0.22112906		6,590	6,590	6,590	7,065	0	(61)	0	(61)	0	6,590	0	0	0	179	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2012	Pass-Through Loss		0	4,327	4,327	0	0	0	0	0	0	0	0	0	0	118	03/25/2047	1FM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		04/15/2012	MBS Paydown 0.377781535		14,448	14,448	14,447	3,922	0	0	0	0	0	14,448	0	0	0	290	05/15/2024	1AM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		05/15/2012	MBS Paydown 0.372089977		17,075	17,075	17,073	4,635	0	0	0	0	0	17,075	0	0	0	429	05/15/2024	1AM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		06/15/2012	MBS Paydown 0.367002265		15,263	15,263	15,262	4,143	0	0	0	0	0	15,263	0	0	0	460	05/15/2024	1AM
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		03/15/2012	Prior period adjustment		0	0	0	0	0	(16)	0	(16)	0	0	0	0	0	0	05/15/2032	1FE
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		04/15/2012	MBS Paydown 0.12433948		35,854	35,854	35,842	35,788	0	(4)	0	(4)	0	35,854	0	0	0	737	05/15/2032	1FE
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		05/15/2012	MBS Paydown 0.120379622		27,719	27,719	27,710	27,668	0	6	0	6	0	27,719	0	0	0	713	05/15/2032	1FE
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		06/15/2012	MBS Paydown 0.116616988		26,338	26,338	26,330	26,290	0	7	0	7	0	26,338	0	0	0	813	05/15/2032	1FE
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		04/25/2012	MBS Paydown 0.833276427		5,935	5,935	5,935	5,916	0	(0)	0	(0)	0	5,935	0	0	0	69	11/25/2035	2FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		05/25/2012	MBS Paydown 0.828386869		28,164	28,164	28,163	28,076	0	(0)	0	(0)	0	28,164	0	0	0	513	11/25/2035	2FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		06/25/2012	MBS Paydown 0.826728449		9,553	9,553	9,552	9,523	0	(0)	0	(0)	0	9,553	0	0	0	217	11/25/2035	2FM
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2012	Sinking Fund Redemption 100.0.		131,911	131,911	124,183	127,835	0	3,668	0	3,668	0	131,911	0	0	0	4,231	06/01/2018	1FE
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		03/25/2012	Prior period adjustment		0	(2,271)	(1,205)	0	0	0	0	0	0	0	0	0	0	(21)	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		04/25/2012	MBS Paydown 0.38030033		10,155	10,155	5,382	5,479	0	(11,645)	0	(11,645)	0	10,155	0	0	0	121	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		04/25/2012	Pass-Through Loss		0	15,013	7,957	0	0	0	0	0	0	0	0	0	0	178	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		05/25/2012	MBS Paydown 0.3687052		38,440	38,440	20,373	12,620	0	(26,825)	0	(26,825)	0	38,440	0	0	0	569	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		05/25/2012	Pass-Through Loss		0	19,536	10,354	0	0	0	0	0	0	0	0	0	0	289	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2012	MBS Paydown 0.368313968		356	356	189	426	0	(905)	0	(905)	0	356	0	0	0	6	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2012	Pass-Through Loss		0	1,600	848	0	0	0	0	0	0	0	0	0	0	28	02/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2012	Paydown 100.0		175,870	175,870	165,277	171,738	0	472	0	472	0	175,870	0	0	0	5,606	05/15/2017	2FE
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		04/25/2012	MBS Paydown 0.25724522		23,071	23,071	23,070	19,271	0	0	0	0	0	23,071	0	0	0	444	04/25/2037	1FM
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		06/25/2012	MBS Paydown 0.25659831		6,469	6,469	6,469	5,404	0	(47)	0	(47)	0	6,469	0	0	0	186	04/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		04/25/2012	MBS Paydown 0.37487251		2,911	2,911	2,900	2,900	0	(1)	0	(1)	0	2,911	0	0	0	36	02/25/2036	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		05/25/2012	MBS Paydown 0.37167336		6,702	6,702	6,676	6,676	0	(2)	0	(2)	0	6,702	0	0	0	142	02/25/2036	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		06/25/2012	MBS Paydown 0.3695764		4,393	4,393	4,376	4,376	0	(2)	0	(2)	0	4,393	0	0	0	111	02/25/2036	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		04/25/2012	MBS Paydown 0.31028006		21,547	21,547	21,542	21,485	0	(0)	0	(0)	0	21,547	0	0	0	424	01/25/2032	3FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		05/25/2012	MBS Paydown 0.309625594		1,963	1,963	1,963	1,958	0	0	0	0	0	1,963	0	0	0	48	01/25/2032	3FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		06/25/2012	MBS Paydown 0.308530085		3,287	3,287	3,286	3,277	0	0	0	0	0	3,287	0	0	0	97	01/25/2032	3FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		04/25/2012	MBS Paydown 0.937499405		4,969	4,969	4,968	4,571	1,143	19	0	1,162	0	4,969	0	0	0	90	07/25/2033	3FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		05/25/2012	MBS Paydown 0.931509806		11,979	11,979	11,976	11,020	2,754	59	0	2,813	0	11,979	0	0	0	271	07/25/2033	3FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		06/25/2012	MBS Paydown 0.926180916		10,658	10,658	10,655	9,804	2,450	67	0	2,517	0	10,658	0	0	0	289	07/25/2033	3FM
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033		04/25/2012	MBS Paydown 0.579955272		153,609	153,609	153,633	153,134	0	34	0	34	0	153,609	0	0	0	2,816	09/25/2033	1FM
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033		05/25/2012	MBS Paydown 0.549374099		244,649	244,649	244,688	243,893	0	64	0	64	0	244,649	0	0	0	5,607	09/25/2033	1FM
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033		06/25/2012	MBS Paydown 0.519233838		241,122	241,122	241,160	240,377	0	102	0	102	0	241,122	0	0	0	6,631	09/25/2033	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		04/25/2012	MBS Paydown 0.266599841		75,503	75,503	75,503	69,521	0	1,410	0	1,410	0	75,503	0	0	0	1,301	06/25/2034	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		05/25/2012	MBS Paydown 0.250537471		64,249	64,249	64,249	59,159	0	1,291	0	1,291	0	64,249	0	0	0	1,384	06/25/2034	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		06/25/2012	MBS Paydown 0.229033122		86,017	86,017	86,017	79,202	0	3,917	0	3,917	0	86,017	0	0	0	2,224	06/25/2034	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		04/25/2012	MBS Paydown 0.386905732		11,369	11,369	11,369	4,504	0	80	0	80	0	11,369	0	0	0	161	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		05/25/2012	MBS Paydown 0.381030863		32,312	32,312	32,311	12,802	0	1,495	0	1,495	0	32,312	0	0	0	574	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/25/2012	MBS Paydown 0.376382549		25,566	25,566	25,565	10,130	0	591	0	591	0	25,566	0	0	0	545	11/25/2031	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		05/25/2012	MBS Paydown 0.373409381		57,850	57,850	48,449	39,484	0	18,387	0	18,387	0	57,850	0	0	0	147	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		06/25/2012	MBS Paydown 0.369268861		43,323	43,323	36,283	29,569	0	13,769	0	13,769	0	43,323	0	0	0	131	08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/25/2012	MBS Paydown 0.400763645		0	0	507	0	0	0	0	0	0	0	0	0	0	0	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/25/2012	MBS Paydown 0.400763645		1,831	1,831	1,682	1,369	0	1	0	1	0	1,831	0	0	0	37	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/25/2012	Pass-Through Loss		0	2,014	1,850	0	0	0	0	0	0	0	0	0	0	40	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/25/2012	MBS Paydown 0.400148647		923	923	848	329	0	0	0	0	0	923	0	0	0	23	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2012	MBS Paydown 0.399449231		722	722	664	374	0	0	0	0	0	722	0	0	0	22	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2012	Pass-Through Loss		0	327	300	0	0	0	0	0	0	0	0	0	0	10	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2012	Prior period adjustment		(7,683)	(10,218)	(1,922)	(7,683)	0	0	0	0	0	(7,683)	0	0	0	(48)	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		04/25/2012	MBS Paydown 0.282391168		6,223	6,223	6,219	1,389	0	(30)	0	(30)	0	6,223	0	0	0	114	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		04/25/2012	Pass-Through Loss		0	4,770	4,767	0	0	0	0	0	0	0	0	0	0	87	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/25/2012	MBS Paydown 0.279685729		6,145	6,145	6,141	1,368	0	(29)	0	(29)	0	6,145	0	0	0	141	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/25/2012	Pass-Through Loss		0	4,677	4,674	0	0	0	0	0	0	0	0	0	0	107	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2012	MBS Paydown 0.275845498		10,302	10,302	10,295	1,941	0	(42)	0	(42)	0	10,302	0	0	0	283	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2012	Pass-Through Loss		0	5,059	5,056	0	0	0	0	0	0	0	0	0	0	139	02/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2012	MBS Paydown 0.160065704		8,553	8,553	7,773	7,415	0	563	0	563	0	8,553	0	0	0	136	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/25/2012	MBS Paydown 0.158018255		8,190	8,190	7,442	7,101	0	540	0	540	0	8,190	0	0	0	163	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/25/2012	MBS Paydown 0.155559447		9,835	9,835	8,938	8,527	0	648	0	648	0	9,835	0	0	0	234	10/25/2032	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		04/25/2012	MBS Paydown 0.611424473		109,758	109,758	109,486	109,209	0	(1,797)	0	(1,797)	0	109,758	0	0	0	1,724	01/25/2035	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		05/25/2012	MBS Paydown 0.597387857		72,429	72,429	72,249	72,066	0	(1,136)	0	(1,136)	0	72,429	0	0	0	1,422	01/25/2035	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		06/25/2012	MBS Paydown 0.569676442		142,991	142,991	142,636	142,275	0	(2,381)	0	(2,381)	0	142,991	0	0	0	3,370	01/25/2035	1FM
780255 ZA 6	RPI FINANCE TRUST TL L+275 11/9/2016		04/05/2012	Paydown 100.0		1,922	1,922	1,918	1,918	0	(0)	0	(0)	0	1,922	0	0	0	3	11/09/2016	2FE
780255 ZA 6	RPI FINANCE TRUST TL L+275 11/9/2016		06/29/2012	Paydown 100.0		3,010	3,010	3,003	3,003	0	0	0	0	0	3,010	0	0	0	3	11/09/2016	2FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		04/15/2012	MBS Paydown 0.713366774		35,865	35,865	35,865	35,840	0	(3)	0	(3)	0	35,865	0	0	0	461	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		05/15/2012	MBS Paydown 0.705763978		38,014	38,014	38,014	37,987	0	(3)	0	(3)	0	38,014	0	0	0	603	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2012	MBS Paydown 0.68980957		79,772	79,772	79,772	79,716	0	20	0	20	0	79,772	0	0	0	1,523	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		04/15/2012	MBS Paydown 0.874872419		64,856	64,856	64,856	64,816	0	(45)	0	(45)	0	64,856	0	0	0	779	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		05/15/2012	MBS Paydown 0.868615177		62,572	62,572	62,572	62,534	0	(4)	0	(4)	0	62,572	0	0	0	927	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2012	MBS Paydown 0.862248372		63,668	63,668	63,668	63,629	0	(9)	0	(9)	0	63,668	0	0	0	1,135	05/16/2044	1FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		04/25/2012	MBS Paydown 0.919154842		28,513	28,513	15,575	201	0	994	0	994	0	28,513	0	0	0	592	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		05/25/2012	MBS Paydown 0.908999138		34,011	34,011	18,579	240	0	4,839	0	4,839	0	34,011	0	0	0	882	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		06/25/2012	MBS Paydown 0.905013604		13,348	13,348	7,291	94	0	103	0	103	0	13,348	0	0	0	415	05/25/2035	1FM
84254Q AA 7	SOUTHERN CAPITAL 5.7 06/30/22		06/30/2012	Sinking Fund Redemption 100.0.		18,682	18,682	18,682	18,996	0	28	0	28	0	18,682	0	0	0	0	06/30/2022	2AM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		04/25/2012	MBS Paydown 0.41639213		22,184	22,184	15,529	14,964	0	246	0	246	0	22,184	0	0	0	42	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		05/25/2012	MBS Paydown 0.41288324		17,544	17,544	12,281	11,834	0	260	0	260	0	17,544	0	0	0	41	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2012	MBS Paydown 0.40253887		51,722	51,722	36,205	34,889	0	10,263	0	10,263	0	51,722	0	0	0	144	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		04/25/2012	MBS Paydown 0.5160779		15,093	15,093	11,659	11,389	0	76	0	76	0	15,093	0	0	0	273	09/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		05/25/2012	MBS Paydown 0.51343452		13,217	13,217	10,210	9,973	0	80	0	80	0	13,217	0	0	0	299	09/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		06/25/2012	MBS Paydown 0.51040685		15,138	15,138	11,694	11,423	0	104	0	104	0	15,138	0	0	0	410	09/25/2035	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		03/25/2012	Prior period adjustment		0	0	0	0	0	222	0	222	0	0	0	0	0	0	04/25/2031	1FE
86359A MG 5	SASC 2003-AL1 APO 4/25/31		04/25/2012	MBS Paydown 0.227874814		11,071	11,071	7,798	8,693	0	123	0	123	0	11,071	0	0	0	0	04/25/2031	1FE
86359A MG 5	SASC 2003-AL1 APO 4/25/31		05/25/2012	MBS Paydown 0.225094457		9,731	9,731	6,854	7,641	0	145	0	145	0	9,731	0	0	0	0	04/25/2031	1FE
86359A MG 5	SASC 2003-AL1 APO 4/25/31		06/25/2012	MBS Paydown 0.222519141		9,014	9,014	6,349	7,078	0	165	0	165	0	9,014	0	0	0	0	04/25/2031	1FE
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		04/28/2012	MBS Paydown 0.013763233		998	998	998	998	0	0	0	0	0	998	0	0	0	(14)	08/28/2032	1Z*
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		05/28/2012	MBS Paydown 0.012927234		8,360	8,360	8,355	8,360	0	0	0	0	0	8,360	0	0	0	25	08/28/2032	1Z*
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		06/28/2012	MBS Paydown 0.012334461		5,928	5,928	5,924	5,928	0	0	0	0	0	5,928	0	0	0	21	08/28/2032	1Z*
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		03/25/2012	Prior period adjustment		0	0	0	0	0	(606)	0	(606)	0	0	0	0	0	0	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		04/25/2012	MBS Paydown 0.236147677		21,912	21,912	17,036	17,998	0	278	0	278	0	21,912	0	0	0	0	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		05/25/2012	MBS Paydown 0.232313423		26,840	26,840	20,868	22,046	0	433	0	433	0	26,840	0	0	0	0	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2012	MBS Paydown 0.229469061		19,911	19,911	15,480	16,354	0	383	0	383	0	19,911	0	0	0	0	01/25/2031	1AM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		04/25/2012	MBS Paydown 0.349321023		10,339	10,339	10,368	10,291	0	2	0	2	0	10,339	0	0	0	186	05/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		05/25/2012	MBS Paydown 0.346090163		21,808	21,808	21,870	21,706	0	4	0	4	0	21,808	0	0	0	492	05/25/2034	1FM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		06/25/2012	MBS Paydown 0.343618309		16,685	16,685	16,732	16,607	0	5	0	5	0	16,685	0	0	0	451	05/25/2034	1FM
870537 AA 5	SWEETWATER INVES 5.875 05/15/2014		05/15/2012	Sinking Fund Redemption 100.0.		115,643	115,643	115,643	115,644	0	0	0	0	0	115,643	0	0	0	3,397	05/15/2014	2
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		06/20/2012	MBS Paydown 0.891666667		16,667	16,667	17,047	17,047	0	2	0	2	0	16,667	0	0	0	60	05/20/2026	1FE
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		04/25/2012	MBS Paydown 0.407975364		16,938	16,938	13,678	12,551	0	1,187	0	1,187	0	16,938	0	0	0	71	01/25/2046	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		05/25/2012	MBS Paydown 0.403862024		16,453	16,453	13,286	12,191	0	1,026	0	1,026	0	16,453	0	0	0	86	01/25/2046	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2012	MBS Paydown 0.401434466		9,710	9,710	7,841	7,195	0	27	0	27	0	9,710	0	0	0	60	01/25/2046	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2012	Prior period adjustment		(5,257)	(11,616)	(887)	(5,257)	0	0	0	0	0	(5,257)	0	0	0	(50)	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		04/25/2012	MBS Paydown 0.226945517		1,983	1,983	1,567	334	0	16	0	16	0	1,983	0	0	0	1	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		04/25/2012	Pass-Through Loss		0	5,117	4,043	0	0	0	0	0	0	0	0	0	0	3	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2012	MBS Paydown 0.224465708		6,090	6,090	4,811	466	0	22	0	22	0	6,090	0	0	0	4	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2012	Pass-Through Loss		0	3,829	3,025	0	0	0	0	0	0	0	0	0	0	3	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2012	MBS Paydown 0.220813493		6,629	6,629	5,237	687	0	32	0	32	0	6,629	0	0	0	29	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2012	Pass-Through Loss		0	7,980	6,304	0	0	0	0	0	0	0	0	0	0	35	07/25/2036	1FM
949760 AP 7	WFMBS 2003-9 1A14 SSNR NAS 8/25/2033		04/25/2012	MBS Paydown 0.49026902		104,140	104,140	102,073	102,686	0	1,056	0	1,056	0	104,140	0	0	0	1,822	08/25/2033	1FM
949760 AP 7	WFMBS 2003-9 1A14 SSNR NAS 8/25/2033		05/25/2012	MBS Paydown 0.4863066		27,737	27,737	27,187	27,350	0	18	0	18	0	27,737	0	0	0	607	08/25/2033	1FM
949760 AP 7	WFMBS 2003-9 1A14 SSNR NAS 8/25/2033		06/25/2012	MBS Paydown 0.47565515		74,560	74,560	73,081	73,519	0	756	0	756	0	74,560	0	0	0	1,956	08/25/2033	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		04/25/2012	MBS Paydown 0.24340732		40,443	40,443	40,417	32,919	0	3,249	0	3,249	0	40,443	0	0	0	727	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		05/25/2012	MBS Paydown 0.23742036		71,844	71,844	71,799	58,479	0	9,232	0	9,232	0	71,844	0	0	0	1,614	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2012	MBS Paydown 0.23517915		26,895	26,895	26,878	21,891	0	885	0	885	0	26,895	0	0	0	725	03/25/2036	1FM
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		05/20/2012	MBS Paydown 0.924033079		379,835	379,835	379,835	379,835	0	(581)	0	(581)	0	379,835	0	0	0	855	09/20/2025	1Z
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		06/20/2012	MBS Paydown 0.891246141		163,935	163,935	163,935	163,935	0	(510)	0	(510)	0	163,935	0	0	0	984	09/20/2025	1Z
973582 AA 7	WINDSOR FINANCIN 5.881 07/15/2017		04/15/2012	Sinking Fund Redemption 100.0.		65,997	65,997	65,997	66,001	0	(0)	0	(0)	0	65,997	0	0	0	1,941	07/15/2017	4FE
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12/31/2012		04/20/2012	Paydown 100.0		65,594	65,594	65,266	65,145	0	449	0	449	0	65,594	0	0	0	1,895	12/31/2012	4Z
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12/31/2012		06/07/2012	Private Placement		2,905,090	2,905,090	2,890,564	2,868,588	19	8,238	0	8,257	0	2,893,489	0	11,600	11,600	147,521	12/31/2012	4Z
L4017# AA 4	FOUR SEAS/DIAROUGH 7.165 03/15/2012	F	03/04/2012	Prior period adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	60	03/15/2012	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					62,067,500	62,816,911	61,344,504	59,801,151	30,717	619,946	0	650,663	0	61,681,376	0	386,125	386,125	1,577,631	XXX	XXX
8399997.	Total - Bonds - Part 4					96,781,640	97,531,407	96,980,348	94,932,882	37,031	186,978	0	224,009	0	96,390,494	0	391,146	391,146	2,587,052	XXX	XXX
8399999.	Total - Bonds					96,781,640	97,531,407	96,980,348	94,932,882	37,031	186,978	0	224,009	0	96,390,494	0	391,146	391,146	2,587,052	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
842400 75 6	SOUTHERN CAL ED 5.349		06/16/2012	Partial Call 100.0	8,437.000	843,700	0.00	846,054	841,169	4,885	0	0	4,885	0	846,054	0	(2,354)	(2,354)	20,795	XXX	P2UFE.
89147U 50 6	TORTOISE B 5.00 3/1/2018		05/17/2012	Call 10.1	850,000.000	8,585,000	0.00	8,500,000	8,491,505	0	8,495	0	8,495	0	8,500,000	0	85,000	85,000	195,974	XXX	RP1UFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					9,428,700	XXX	9,346,054	9,332,674	4,885	8,495	0	13,380	0	9,346,054	0	82,646	82,646	216,769	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					9,428,700	XXX	9,346,054	9,332,674	4,885	8,495	0	13,380	0	9,346,054	0	82,646	82,646	216,769	XXX	XXX
8999999.	Total - Preferred Stocks					9,428,700	XXX	9,346,054	9,332,674	4,885	8,495	0	13,380	0	9,346,054	0	82,646	82,646	216,769	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous																					
006847 10 7	ADELPHIA		05/01/2012	Distribution	0.000	81,600	XXX	0	0	0	0	0	0	0	0	0	81,600	81,600	0	XXX	L
166764 10 0	CHEVRON CORPORATION		01/10/2012	Prior period adjustment	0.000	0	XXX	0	0	97,294	0	0	97,294	0	0	0	0	0	0	XXX	L
40412C 10 1	HCA HOLDINGS INC		01/25/2012	Prior period adjustment	0.000	0	XXX	0	0	68,427	0	0	68,427	0	0	0	0	0	0	XXX	L
539830 10 9	LOCKHEED MARTIN CORP		03/01/2012	Prior period adjustment	0.000	0	XXX	0	0	53,582	0	0	53,582	0	0	0	0	0	0	XXX	L
548661 10 7	LOWE'S COS INC		03/15/2012	Prior period adjustment	0.000	0	XXX	0	0	7,107	0	0	7,107	0	0	0	0	0	0	XXX	L
670823 10 3	O'CHARLEY'S INC		05/11/2012	Distribution	29,500.000	290,575	XXX	365,453	161,955	(102,955)	0	0	(102,955)	0	59,000	0	231,575	231,575	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		03/01/2012	Prior period adjustment	0.000	0	XXX	0	0	3,834,604	0	0	3,834,604	0	0	0	0	0	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/02/2012	INTERSTATE	30,000.000	1,402,682	XXX	203,400	1,203,900	(1,000,500)	0	0	(1,000,500)	0	203,400	0	1,199,282	1,199,282	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/03/2012	INTERSTATE	60,000.000	2,832,939	XXX	406,800	2,407,800	(2,001,000)	0	0	(2,001,000)	0	406,800	0	2,426,139	2,426,139	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/04/2012	INTERSTATE	40,000.000	1,875,818	XXX	271,200	1,605,200	(1,334,000)	0	0	(1,334,000)	0	271,200	0	1,604,618	1,604,618	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/05/2012	INTERSTATE	40,000.000	1,878,622	XXX	271,200	1,605,200	(1,334,000)	0	0	(1,334,000)	0	271,200	0	1,607,422	1,607,422	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/09/2012	INTERSTATE	40,000.000	1,869,706	XXX	271,200	1,605,200	(1,334,000)	0	0	(1,334,000)	0	271,200	0	1,598,506	1,598,506	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/10/2012	INTERSTATE	12,592.000	589,183	XXX	85,374	505,317	(419,943)	0	0	(419,943)	0	85,374	0	503,809	503,809	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/11/2012	INTERSTATE	75,000.000	3,546,798	XXX	508,500	3,009,750	(2,501,250)	0	0	(2,501,250)	0	508,500	0	3,038,298	3,038,298	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/12/2012	INTERSTATE	40,000.000	1,894,354	XXX	271,200	1,605,200	(1,334,000)	0	0	(1,334,000)	0	271,200	0	1,623,154	1,623,154	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/13/2012	RAYMOND JAMES & ASSOC	35,000.000	1,650,577	XXX	237,300	1,404,550	(1,167,250)	0	0	(1,167,250)	0	237,300	0	1,413,277	1,413,277	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/16/2012	INTERSTATE	15,000.000	705,601	XXX	101,700	601,950	(500,250)	0	0	(500,250)	0	101,700	0	603,901	603,901	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/17/2012	STIFEL NICOLAUS & CO	55,000.000	2,619,338	XXX	289,143	2,207,150	(1,918,007)	0	0	(1,918,007)	0	289,143	0	2,330,195	2,330,195	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/18/2012	INTERSTATE	25,000.000	1,196,686	XXX	3,210	1,003,250	(1,000,040)	0	0	(1,000,040)	0	3,210	0	1,193,476	1,193,476	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					22,434,479	XXX	3,285,680	18,926,422	(11,886,181)	0	0	(11,886,181)	0	2,979,227	0	19,455,252	19,455,252	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					22,434,479	XXX	3,285,680	18,926,422	(11,886,181)	0	0	(11,886,181)	0	2,979,227	0	19,455,252	19,455,252	0	XXX	XXX
9799999.	Total - Common Stocks					22,434,479	XXX	3,285,680	18,926,422	(11,886,181)	0	0	(11,886,181)	0	2,979,227	0	19,455,252	19,455,252	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					31,863,179	XXX	12,631,734	28,259,096	(11,881,296)	8,495	0	(11,872,801)	0	12,325,281	0	19,537,898	19,537,898	216,769	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					128,644,819	XXX	109,612,082	123,191,978	(11,844,265)	195,474	0	(11,648,791)	0	108,715,775	0	19,929,044	19,929,044	2,803,821	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Forwards - Other																						
1.5995 GBP / 1 USD	G5822*AA6 Marketform Group	D Part 1	Currency	U. S. Bank	03/30/2012	09/28/2012	1	2,000,000	1.5995	0	0	0	75,600		75,600	0	75,600	0	0	5,000		0.40
1.5907 GBP / 1 USD	G5822*AA6 Marketform Group	D Part 1	Currency	U. S. Bank	04/13/2012	10/15/2012	1	3,000,000	1.5907	0	0	0	86,925		86,925	0	86,925	0	0	8,078		0.60
1259999. Total-Forwards-Other										0	0	0	162,525	XXX	162,525	0	162,525	0	0	13,078	XXX	XXX
1269999. Total-Forwards										0	0	0	162,525	XXX	162,525	0	162,525	0	0	13,078	XXX	XXX
1439999. Total-Other										0	0	0	162,525	XXX	162,525	0	162,525	0	0	13,078	XXX	XXX
1449999. TOTAL										0	0	0	162,525	XXX	162,525	0	162,525	0	0	13,078	XXX	XXX

Sch. DB-Pt B-Sn 1
NONE

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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 6 Designation											
U. S. Bank	N	N	0	162,525	0	162,525	162,525	0	162,525	13,078	13,078
0799999. Total NAIC 6 Designation			0	162,525	0	162,525	162,525	0	162,525	13,078	13,078
0899999. Totals			0	162,525	0	162,525	162,525	0	162,525	13,078	13,078

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
The Bank of New York Mellon	New York, New York		0.010	8	0	140,809	39,756	50,666	XXX..
Bank of America	Miami, Florida		0.000	0	0	272,450	310,564	377,361	XXX..
The Bank of Kentucky	Crestview Hills, Kentucky		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX..
The Bank of Guam	Hagatna, Guam		0.000	0	0	50,000	50,000	50,000	XXX..
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	297,100	167,486	75,783	XXX..
Fifth Third Bank	Cincinnati, Ohio		0.050	1,104	78	628,860	628,860	628,860	XXX..
Certificate of Deposit .05% 4-29-13			0.000	0	0	0	0	0	XXX..
First Midwest	Waukegan, Illinois		0.000	0	0	243,847	1,819,526	1,423,555	XXX..
Huntington National Bank	Columbus, Ohio		0.000	0	0	5,000,000	5,000,000	5,000,000	XXX..
JP Morgan Chase	Indianapolis, Indiana		0.150	112	0	75,304	75,094	75,112	XXX..
Keybank	Albany, New York		0.000	0	0	400,015	400,015	400,015	XXX..
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	65,963	104,852	90,847	XXX..
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	125,282	75,343	89,648	XXX..
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	5,744,579	1,958,414	2,181,510	XXX..
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(51,692,802)	(39,526,911)	(22,190,344)	XXX..
Northrim Bank	Anchorage, Alaska		0.260	0	63	36,506	36,506	36,506	XXX..
Certificate of Deposit .26% 10-23-12			0.000	0	0	0	0	0	XXX..
Royal Bank of Canada	Toronto, Canada		0.118	35,206	0	15,499,862	7,504,999	8,912,691	XXX..
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	7,785,340	7,890,340	9,752,190	XXX..
U.S Bank	Cincinnati, Ohio		0.000	0	0	0	0	0	XXX..
Wells Fargo Bank	Los Angeles, California		0.000	0	0	5,226,050	4,494,282	4,047,050	XXX..
0199999. Total Open Depositories		XXX	XXX	36,429	140	(8,100,924)	(6,970,964)	13,001,360	XXX..
0399999. Total Cash on Deposit		XXX	XXX	36,429	140	(8,100,924)	(6,970,964)	13,001,360	XXX..
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	36,218	26,876	31,759	XXX..
0599999. Total Cash		XXX	XXX	36,429	140	(8,064,706)	(6,944,088)	13,033,119	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement		06/30/2012	0.121	07/02/2012	27,926,136	0	14,254
8499999. Total - Sweep Accounts					27,926,136	0	14,254
8699999. Total - Cash Equivalents					27,926,136	0	14,254

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2012

NAIC Group Code.....84 NAIC Company Code.....16691
Company Name: GREAT AMERICAN INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
...............85,056,824	85,357,534	53,935,230

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? .... Yes [ ] No [X]

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

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

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

2.32 Amount estimated using reasonable assumptions: .... $................................0

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